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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 2/1/2011 **, and ending** 1/31/2012

Name of foundation THE ANTZ FOUNDATION	**A** Employer identification number 13-3536523
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)* ▶ $ 6,116,822

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

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

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

		(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	43,187	42,782		
	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	149,928			
	b Gross sales price for all assets on line 6a 2,557,429				
	7 Capital gain net income (from Part IV, line 2)		149,928		
	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)	15		0	
	12 **Total.** Add lines 1 through 11	193,130	192,710	0	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	2,500	0	0	2,500
	c Other professional fees (attach schedule)	11,595	6,957	0	4,638
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	8,937	2,535	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)	753	503	0	250
	24 **Total operating and administrative expenses.** Add lines 13 through 23	23,785	9,995	0	7,388
	25 Contributions, gifts, grants paid	1,309,242			1,309,242
	26 **Total expenses and disbursements** Add lines 24 and 25	1,333,027	9,995	0	1,316,630
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-1,139,897			
	b **Net investment income** (if negative, enter -0-)		182,715		
	c **Adjusted net income** (if negative, enter -0-)			0	

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Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash—non-interest-bearing	3,841	5,494	5,494
	2 Savings and temporary cash investments	1,069,341	3,678,328	3,678,328
	3 Accounts receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	4 Pledges receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	1,917,129	1,724,305	1,892,051
	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)	5,908,985	2,355,093	540,949
	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)	8,899,296	7,763,220	6,116,822
Liabilities	17 Accounts payable and accrued expenses		0	
	18 Grants payable			
	19 Deferred revenue		0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	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	8,899,296	7,763,220	
	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)	8,899,296	7,763,220	
	31 **Total liabilities and net assets/fund balances** (see instructions)	8,899,296	7,763,220	

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	8,899,296
2	Enter amount from Part I, line 27a	2	-1,139,897
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	4,194
4	Add lines 1, 2, and 3	4	7,763,593
5	Decreases not included in line 2 (itemize) ▶ COST BASIS ADJUSTMENT	5	373
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	7,763,220

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 bnck 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	149,928
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	1,255,518	8,084,363	0 155302
2009	5,502,182	11,467,610	0 479802
2008	3,626,162	20,122,904	0 180201
2007	1,504,252	19,326,617	0 077833
2006	292,820	16,599,477	0 017640

2	**Total** of line 1, column (d)	2	0 910778
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 182156
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	7,019,669
5	Multiply line 4 by line 3	5	1,278,675
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	1,827
7	Add lines 5 and 6	7	1,280,502
8	Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions	8	1,316,630

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		1	1,827
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b			
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3	Add lines 1 and 2		3	1,827
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-		5	1,827
6	Credits/Payments			
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a 3,646		
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	3,646
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	0
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶		9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	1,819
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 1,819 **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) ▶ NY			
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	N/A	
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 *If "Yes," attach the statement required by Regulations section 53 4945–5(d)*	☐ Yes ☐ No		
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? *If "Yes" to 6b, file Form 8870*		**6b**	X
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
MR JOHN THAIN 350 PURCHASE STREET RYE NY 10580	CO-TRUSTEE 1 00	0	0	0
MRS CARMEN M THAIN 350 PURCHASE STREET RYE NY 10580	CO-TRUSTEE 1 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 PLEASE NOTE, THE FOUNDATION IS NOT INVOLVED IN ANY DIRECT CHARITABLE ACTIVITIES ITS PRIMARY PURPOSE IS TO SUPPORT, BY CONTRIBUTORS, OTHER ORGANIZATIONS EXEMPT UNDEI INTERNAL REVENUE CODE SECTION 501(C)(3)	
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	6,478,205
b	Average of monthly cash balances		1b	648,363
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	7,126,568
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	7,126,568
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	106,899
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	7,019,669
6	**Minimum investment return.** Enter 5% of line 5		6	350,983

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	350,983
2a	Tax on investment income for 2011 from Part VI, line 5	2a	1,827		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	1,827
3	Distributable amount before adjustments Subtract line 2c from line 1			3	349,156
4	Recoveries of amounts treated as qualifying distributions			4	15
5	Add lines 3 and 4			5	349,171
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	349,171

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	1,316,630
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	1,316,630
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	1,827
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,314,803

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				349,171
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 249,768				
c From 2008 1,733,451				
d From 2009 4,930,577				
e From 2010 854,946				
f **Total** of lines 3a through e	7,768,742			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 1,316,630				
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				349,171
e Remaining amount distributed out of corpus	967,459			
5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	0			0
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	8,736,201			
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	8,736,201			
10 Analysis of line 9				
a Excess from 2007 249,768				
b Excess from 2008 1,733,451				
c Excess from 2009 4,930,577				
d Excess from 2010 854,946				
e Excess from 2011 967,459				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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**	1,309,242
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	43,187	
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	149,928	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a FEE REFUND		0		15	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		193,130	0
13 **Total.** Add line 12, columns (b), (d), and (e) (See worksheet in line 13 instructions to verify calculations)				13	193,130

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

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

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

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

Signature of officer or trustee | Date: 6/7/2012 | Title: Trustee

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		6/7/2012		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

Online at: **www.mymerrill.com**

THE ANTZ FOUNDATION
350 PURCHASE ST
RYE NY 10580-1809

24-Hour Assistance: (800) MERRILL
Access Code: 59-734-99026

Net Portfolio Value: $3,627,852.87

Your Private Wealth Advisor:
THE ERDMANN GROUP
2 PICKWICK PLAZA 3RD FLOOR
GREENWICH CT 06830
1-800-256-3987

#259 Interest

ANTZ FOUNDATION

December 31, 2011 - January 31, 2012

ASSETS

	January 31	December 30
Cash/Money Accounts	**3,627,852.87**	157,431.20
Fixed Income	-	-
Equities	-	-
Mutual Funds	-	-
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***3,627,852.87***	*157,431.20*
TOTAL ASSETS	**$3,627,852.87**	$157,431.20

LIABILITIES

Debit Balance	-	-
Short Market Value	-	-
TOTAL LIABILITIES	-	-
NET PORTFOLIO VALUE	**$3,627,852.87**	$157,431.20

CASH FLOW

	This Statement	Year to Date
Opening Cash/Money Accounts	**$157,431.20**	
CREDITS		
Funds Received	-	-
Electronic Transfers	**3,472,162.34**	3,472,162.34
Other Credits	-	-
Subtotal	***3,472,162.34***	*3,472,162.34*
DEBITS		
Electronic Transfers	-	-
Margin Interest Charged	-	-
Other Debits	-	-
Visa Purchases *(debits)*	-	-
ATM/Cash Advances	-	-
Checks Written/Bill Payment	**(2,000.00)**	(2,000.00)
Subtotal	***(2,000.00)***	*(2,000.00)*
Net Cash Flow	**$3,470,162.34**	$3,470,162.34
Dividends/Interest Income	**259.33**	259.33
Security Purchases/Debits	-	-
Security Sales/Credits	-	-
Closing Cash/Money Accounts	**$3,627,852.87**	
Securities You Transferred In/Out	-	-

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

ANTZ FOUNDATION

24-Hour Assistance: (800) MERRILL
Access Code: 59-734-99026

YOUR EMA BANK DEPOSIT INTEREST SUMMARY

December 31, 2011 - January 31, 2012

Money Account Description	Opening Balance	Average Deposit Balance	Current Yield%	Interest on Deposits	Closing Balance
FIA Card Services, N.A.	157,397	651,510	.20	114.08	**1,281,706**
Bank of America RI, N.A.	33	107,643	.20	18.85	**246,018**
TOTAL ML Bank Deposit Program	157,430			132.93	**1,527,724**

Money Account Description	Opening Balance	Average Deposit Balance	Current Yield%	Interest on Deposits	Closing Balance
Bank of America, N.A.	0	721,875	.20	126.40	**2,100,126**
TOTAL Preferred Deposit	0			126.40	**2,100,126**

YOUR EMA ASSETS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	2.87	2.87		**2.87**		
ML BANK DEPOSIT PROGRAM	1,527,724.00	1,527,724.00	1.0000	**1,527,724.00**	**3,055**	.20
PREFERRED DEPOSIT	2,100,126.00	2,100,126.00	1.0000	**2,100,126.00**	**4,200**	.20
TOTAL		3,627,852.87		**3,627,852.87**	**7,256**	.20

LONG PORTFOLIO	Adjusted/Total Cost Basis	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Accrued Interest	Estimated Annual Income	Current Yield%
TOTAL	3,627,852.87	**3,627,852.87**			**7,255**	.20

ANTZ FOUNDATION

YOUR EMA TRANSACTIONS

December 31, 2011 - January 31, 2012

DIVIDENDS/INTEREST INCOME TRANSACTIONS

Date	Transaction Type	Quantity	Description	Income	Income Year To Date
01/31	¤ Bank Interest		BANK DEPOSIT INTEREST	1.93	
01/31	¤ Bank Interest		BANK DEPOSIT INTEREST	.40	
	Income Total		ML BANK DEPOSIT PROGRAM	131.00	
	Income Total		PREFERRED DEPOSIT	126.00	
	Subtotal (Taxable Interest)			*259.33*	*259.33*
	NET TOTAL			**259.33**	**259.33**

CASH/OTHER TRANSACTIONS

Date	Transaction Type	Quantity	Description	Debit	Credit
01/13	Wire Transfer		WIRE TRF IN D31201308952 ORG=/30775421 STERLING S		1,395,788.34
01/20	Wire Transfer		WIRE TRF IN D31202008746 ORG=/30775499 STERLING S		2,076,374.00
	Subtotal (Electronic Transfers)				*3,472,162.34*
	NET TOTAL				**3,472,162.34**

CHECKS WRITTEN/BILL PAYMENT

Date Written	Date Cleared	Check Number	Description	Debit	Credit
12/15	01/13	243	PCRRB EMS	1,000.00	
12/15	01/23	245*	HARRISON FIRE DEPT	1,000.00	
	NET TOTAL			**2,000.00**	

* Indicates gap in check sequence

To report Lost or Stolen Visa Cards or Checks, please call (800) CMA-LOST

ANTZ FOUNDATION

24-Hour Assistance: (800) MERRILL
Access Code: 59-734-99026

YOUR EMA MONEY ACCOUNT TRANSACTIONS

December 31, 2011 - January 31, 2012

Date	*Description*	*Withdrawals*	*Deposits*	*Date*	*Description*	*Withdrawals*	*Deposits*
01/03	ML BANK DEPOSIT PROGRAM		1.00	01/20	PREFERRED DEPOSIT		2,100,000.00
01/13	ML BANK DEPOSIT PROGRAM	1,000.00		01/23	ML BANK DEPOSIT PROGRAM	1,000.00	
01/17	ML BANK DEPOSIT PROGRAM		1,395,788.00	01/23	ML BANK DEPOSIT PROGRAM	23,626.00	
	NET TOTAL						**3,470,163.00**

COPIES OF THIS STATEMENT HAVE BEEN SENT TO:

FAO THE THAIN HOUSEHOLD
ADVENT SYSTEMS
ATTN. STEVE LEIVENT
145 HUGUENOT ST FL 2
NEW ROCHELLE NY 10801-5200

FAO THE ANTZ FOUNDATION
MERRILL LYNCH TRUST COMPANY
ATTN: SARAH ZIEGLER
100 CAMPUS DR STE 350
FLORHAM PARK NJ 07932-1052

Merrill Lynch Wealth Management
Bank of America Corporation

PRIVATE BANKING & INVESTMENT GROUP

MERRILL LYNCH TRUST COMPANY,
A DIVISION OF BANK OF AMERICA, N.A.
AGENT OF THE
ANTZ FOUNDATION
UAD 3-19-2008

Net Portfolio Value: $2,189,811.88

Your Private Wealth Advisor:
THE ERDMANN GROUP
2 PICKWICK PLAZA 3RD FLOOR
GREENWICH CT 06830
1-800-256-3987

Trust Officer:
FRANK TIANGA
973-245-4514

ANTZ FDTN MULTIMNGD

This account is enrolled in the Merrill Lynch Unified Managed Account service

December 31, 2011 - January 31, 2012

ASSETS

	January 31	*December 30*
Cash/Money Accounts	**55,968.94**	58,423.95
Fixed Income	-	-
Equities	**1,892,051.44**	1,796,270.48
Mutual Funds	**241,791.50**	236,068.83
Options	-	-
Other	-	-
Subtotal (Long Portfolio)	***2,189,811.88***	*2,090,763.26*
TOTAL ASSETS	**$2,189,811.88**	$2,090,763.26

LIABILITIES

Debit Balance		
Short Market Value	-	-
	-	-
NET PORTFOLIO VALUE	**$2,189,811.88**	$2,090,763.26

CASH FLOW

	This Statement	*Year to Date*
Opening Cash/Money Accounts	**$58,423.95**	
CREDITS		
Funds Received	-	-
Electronic Transfers	-	-
Other Credits	**25.63**	25.63
Subtotal	***25.63***	*25.63*
DEBITS		
Electronic Transfers	-	-
Other Debits	**(941.20)**	(941.20)
ML Trust Fees	**(4,583.48)**	(4,583.48)
Non ML Trust Fees	-	-
Bill Payment	-	-
Subtotal	***($5,524.68)***	*($5,524.68)*
Net Cash Flow	**($5,499.05)**	($5,499.05)
Dividends/Interest Income	**1,607.29**	1,607.29
Security Purchases/Debits	**(128,189.14)**	(128,189.14)
Security Sales/Credits	**129,625.89**	129,625.89
Closing Cash/Money Accounts	**$55,968.94**	
Securities You Transferred In/Out	-	-

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ANTZ FOUNDATION

MERRILL LYNCH UNIFIED MANAGED ACCOUNT

December 31, 2011 - January 31, 2012

YOUR INVESTMENT STRATEGY - CUSTOMIZED 4.00

BLACKROCK LCV. 8.75% RATE: 0.280%
MDT ACC 8.75% RATE: 0.300%
PENN MCC -UMA 7.50% RATE: 0.300%
THORNBURG INTERNATIONAL VAL FD 11.25% RATE: *
MFS INTERNATIONAL GROWTH 10.00% RATE: 0.280%
NEUBERGER BERMAN LCG. 16.25% RATE: 0.280%
ROOSEVELT ACC -UMA 26.25% RATE: 0.300%
FRED ALGER SMID GROWTH 0.00% RATE: 0.300%
NEUBERGER BERMAN INTERNATIONAL 11.25% 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	5,322.74	5,322.74		**5,322.74**		
BIF MONEY FUND	7,587.00	7,587.00	1.0000	**7,587.00**		
TOTAL		12,909.74		**12,909.74**		

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%*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ABERCROMBIE & FITCH CO	ANF	09/09/11	8	63.7812	510.25	45.9400	367.52	(142.73)	6	1.52
		09/14/11	4	65.6150	262.46	45.9400	183.76	(78.70)	3	1.52
		09/27/11	3	66.6233	199.87	45.9400	137.82	(62.05)	3	1.52
		09/29/11	49	64.5912	3,164.97	45.9400	2,251.06	(913.91)	35	1.52
		11/04/11	15	58.0053	870.08	45.9400	689.10	(180.98)	11	1.52
		11/07/11	2	58.9300	117.86	45.9400	91.88	(25.98)	2	1.52
Subtotal			*81*		*5,125.49*		***3,721.14***	*(1,404.35)*	**60**	*1.52*
ACCENTURE PLC SHS	ACN	06/04/09	10	30.2700	302.70	57.3400	573.40	270.70	14	2.35
		07/06/09	21	33.1571	696.30	57.3400	1,204.14	507.84	29	2.35
		08/18/09	1	36.4600	36.46	57.3400	57.34	20.88	2	2.35
		07/09/10	7	39.4200	275.94	57.3400	401.38	125.44	10	2.35
Subtotal			*39*		*1,311.40*		***2,236.26***	*924.86*	**55**	*2.35*
ACME PACKET INC	APKT	01/25/12	43	30.7320	1,321.48	29.2300	1,256.89	(64.59)		
		01/26/12	18	30.5100	549.18	29.2300	526.14	(23.04)		
Subtotal			*61*		*1,870.66*		***1,783.03***	*(87.63)*		
ADVANCE AUTO PARTS INC	AAP	12/05/11	9	70.1155	631.04	76.6400	689.76	58.72	3	.31
		12/20/11	3	69.0200	207.06	76.6400	229.92	22.86	1	.31
Subtotal			*12*		*838.10*		***919.68***	*81.58*	***4***	*.31*
AEON COMPANY LTD ADR	AONNY	01/21/11	129	12.8702	1,660.26	13.0600	1,684.74	24.48	27	1.60
		09/02/11	8	12.3762	99.01	13.0600	104.48	5.47	2	1.60
Subtotal			*137*		*1,759.27*		***1,789.22***	*29.95*	***29***	*1.60*
AETNA INC NEW	AET	05/20/10	13	29.4730	383.15	43.7000	568.10	184.95	10	1.60
		09/02/10	85	28.3280	2,407.88	43.7000	3,714.50	1,306.62	60	1.60
		07/14/11	19	43.8331	832.83	43.7000	830.30	(2.53)	14	1.60
		09/02/11	4	39.6750	158.70	43.7000	174.80	16.10	3	1.60
		10/31/11	6	40.3583	242.15	43.7000	262.20	20.05	5	1.60
Subtotal			*127*		*4,024.71*		***5,549.90***	*1,525.19*	**92**	*1.60*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
AGCO CORP COM	AGCO	05/20/10	8	28.6775	229.42	50.9300	407.44	178.02		
		04/14/11	14	50.3900	705.46	50.9300	713.02	7.56		
		05/24/11	12	47.7633	573.16	50.9300	611.16	38.00		
		07/20/11	9	47.9022	431.12	50.9300	458.37	27.25		
		09/02/11	4	41.7800	167.12	50.9300	203.72	36.60		
Subtotal			*47*		*2,106.28*		***2,393.71***	*287.43*		
AIR LIQUIDE ADR	AIQUY	04/04/08	62	26.7419	1,658.00	25 2000	1,562.40	(95.60)	30	1.85
		09/02/10	32	21.9100	701.12	25.2000	806.40	105.28	15	1.85
		09/02/11	7	25.3142	177.20	25.2000	176.40	(0.80)	4	1.85
Subtotal			*101*		*2,536.32*		***2,545.20***	*8.88*	***49***	*1.85*
AIRGAS INC COM	ARG	02/14/11	19	64.1100	1,218.09	78.9300	1,499.67	281.58	25	1.62
		02/16/11	10	63.5130	635.13	78.9300	789.30	154.17	13	1.62
		04/01/11	8	66.8775	535.02	78.9300	631.44	96.42	11	1.62
		08/05/11	4	62.5100	250.04	78.9300	315.72	65.68	6	1.62
		09/02/11	5	63.5460	317.73	78.9300	394.65	76.92	7	1.62
		10/04/11	10	62.6270	626.27	78.9300	789.30	163.03	13	1.62
		12/20/11	3	78.5533	235.66	78.9300	236.79	1.13	4	1.62
Subtotal			*59*		*3,817.94*		***4,656.87***	*838.93*	***79***	*1.62*
AKZO NOBEL N V-SPNSD ADR	AKZOY	09/23/08	201	19.3867	3,896.73	17.4000	3,497.40	(399.33)	112	3.19
		03/04/10	90	18.0411	1,623.70	17.4000	1,566.00	(57.70)	51	3.19
		03/10/10	30	18.4376	553.13	17.4000	522.00	(31.13)	17	3.19
		03/18/10	27	18.9644	512.04	17.4000	469.80	(42.24)	16	3.19
		04/14/10	63	19.8066	1,247.82	17.4000	1,096.20	(151.62)	36	3.19
		10/11/10	27	20.6851	558.50	17.4000	469.80	(88.70)	16	3.19
		09/02/11	12	16.4133	196 96	17.4000	208.80	11.84	7	3.19
Subtotal			*450*		*8,588.88*		***7,830.00***	*(758.88)*	***255***	*3.19*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ALASKA AIR GROUP INC COM	ALK	09/29/09	8	27.5462	220.37	76.1300	609.04	388.67		
		06/03/10	6	50.6783	304.07	76.1300	456.78	152.71		
Subtotal			*14*		*524.44*		***1,065.82***	*541.38*		
ALBEMARLE CORP COM	ALB	10/01/10	58	47.0463	2,728.69	64.3100	3,729.98	1,001.29	41	1.08
		10/07/10	64	47.8029	3,059.39	64.3100	4,115.84	1,056.45	45	1.08
		10/28/10	8	49.5400	396.32	64.3100	514.48	118.16	6	1.08
Subtotal			*130*		*6,184.40*		***8,360.30***	*2,175.90*	***92***	*1.08*
ALCATEL LUCENT SPD ADR	ALU	11/05/10	482	3.3143	1,597.54	1.7400	838.68	(758.86)		
		01/11/11	349	3.1293	1,092.13	1.7400	607.26	(484.87)		
		08/12/11	123	3.8087	468.48	1.7400	214.02	(254.46)		
		12/21/11	471	1.5988	753.08	1.7400	819.54	66.46		
		01/10/12	335	1.6670	558.45	1.7400	582.90	24.45		
Subtotal			*1,760*		*4,469.68*		***3,062.40***	*(1,407.28)*		
ALCOA INC	AA	02/07/11	10	17.4520	174.52	10.1600	101.60	(72.92)	2	1.18
		02/07/11	86	16.0911	1,383.84✦	10.1600	873.76	(510.08)	11	1.18
		02/07/11	41	16.0941	659.86✦	10.1600	416.56	(243.30)	5	1.18
		02/07/11	1	16.4600	16.46✦	10.1600	10.16	(6.30)	1	1.18
		02/07/11	14	16.9814	237.74✦	10.1600	142.24	(95.50)	2	1.18
		02/28/11	108	16.8725	1,822.24	10.1600	1,097.28	(724.96)	13	1.18
Subtotal			*260*		*4,294.66*		***2,641.60***	*(1,653.06)*	***34***	*1.18*
ALEXION PHARMS INC	ALXN	09/21/11	42	66.8845	2,809.15	76.7600	3,223.92	414.77		
		09/26/11	14	67.8292	949.61	76.7600	1,074.64	125.03		
		09/27/11	20	67.9240	1,358.48	76.7600	1,535.20	176.72		
		09/28/11	21	67.8761	1,425.40	76.7600	1,611.96	186.56		
		10/12/11	19	66.6015	1,265.43	76.7600	1,458.44	193.01		
Subtotal			*116*		*7,808.07*		***8,904.16***	*1,096.09*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ALLEGHENY TECH INC	ATI	07/21/10	3	48.2966	144.89	45.3900	136.17	(8.72)	3	1.58
		07/23/10	31	50.5187	1,566.08	45.3900	1,407.09	(158.99)	23	1.58
		08/12/10	24	45.0933	1,082.24	45.3900	1,089.36	7.12	18	1.58
		09/02/10	3	44.0533	132.16	45.3900	136.17	4.01	3	1.58
		09/13/10	22	47.5950	1,047.09	45.3900	998.58	(48.51)	16	1.58
		10/18/10	7	47.7714	334.40	45.3900	317.73	(16.67)	6	1.58
		10/19/10	40	46.7500	1,870.00	45.3900	1,815.60	(54 40)	29	1.58
		03/14/11	9	63.9200	575.28	45.3900	408.51	(166.77)	7	1.58
		06/22/11	37	61.2200	2,265.14	45.3900	1,679 43	(585.71)	27	1.58
		01/25/12	7	50.0600	350.42	45.3900	317.73	(32.69)	6	1.58
Subtotal			*183*		9,367.70		***8,306.37***	*(1,061.33)*	***138***	*1.58*
ALLERGAN INC	AGN	02/05/10	4	57.5850	230.34	87.9100	351.64	121.30	1	.22
		07/09/10	11	65.4300	719.73	87.9100	967.01	247 28	3	.22
		11/01/10	16	73.7593	1,180.15	87.9100	1,406.56	226.41	4	.22
		11/02/10	25	74.7244	1,868.11	87.9100	2,197.75	329.64	5	.22
Subtotal			56		*3,998.33*		***4,922.96***	*924.63*	***13***	*.22*
AMAZON COM INC COM	AMZN	09/14/10	4	146.2425	584.97	194.4400	777.76	192.79		
		08/23/11	9	191.1133	1,720.02	194.4400	1,749.96	29.94		
Subtotal			*13*		2,304.99		***2,527.72***	*222.73*		
AMER EXPRESS COMPANY	AXP	10/25/11	70	49.9715	3,498.01	50.1400	**3,509.80**	11.79	**51**	1.43
AMERICAN TOWER REIT INC	AMT	11/29/10	3	50.8100	152.43	63.5100	190.53	38.10		
(HLDG CO) SHS		11/30/10	6	50.8050	304.83	63.5100	381.06	76.23		
		08/31/11	7	54.1242	378.87	63.5100	444.57	65.70		
		09/02/11	3	53.5666	160.70	63.5100	190.53	29.83		
		09/08/11	11	53.6218	589.84	63.5100	698.61	108.77		
		09/09/11	6	53.0233	318.14	63.5100	381.06	62.92		
Subtotal			36		*1,904.81*		***2,286.36***	*381.55*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
AMERISOURCEBERGEN CORP	ABC	11/18/08	62	15.3020	948.73	38.9700	2,416.14	1,467.41	33	1.33
		09/02/11	1	39.4900	39.49	38.9700	38.97	(0.52)	1	1.33
Subtotal			63		*988.22*		***2,455.11***	*1,466.89*	**34**	*1.33*
ANHEUSER-BUSCH INBEV ADR	BUD	07/08/09	36	37.7141	1,357.71	60.8000	2,188.80	831.09	35	1.59
		08/18/09	11	40.2600	442.86	60.8000	668.80	225.94	11	1.59
Subtotal			47		*1,800.57*		***2,857.60***	*1,057.03*	**46**	*1.59*
APACHE CORP	APA	01/23/12	26	98.0180	2,548.47	98.8800	**2,570.88**	22.41	**16**	.60
APOLLO GROUP INC CL A	APOL	10/21/11	11	47.5363	522.90	52.4100	576.51	53.61		
		10/24/11	7	48.1614	337.13	52.4100	366.87	29.74		
		12/09/11	5	50.1380	250.69	52.4100	262.05	11.36		
		01/06/12	2	56.8850	113.77	52.4100	104.82	(8.95)		
Subtotal			25		*1,224.49*		***1,310.25***	*85.76*		
APPLE INC	AAPL	01/26/10	19	212.6978	4,041.26	456.4800	8,673.12	4,631.86		
		02/05/10	4	191.7600	767.04	456.4800	1,825.92	1,058.88		
		02/11/10	26	199.5338	5,187.88	456.4800	11,868.48	6,680.60		
		04/23/10	24	268.4737	6,443.37	456.4800	10,955.52	4,512.15		
		07/09/10	14	259.7200	3,636.08	456.4800	6,390.72	2,754.64		
		07/21/10	7	260.9200	1,826.44	456.4800	3,195.36	1,368.92		
		09/02/10	1	251.2900	251.29	456.4800	456.48	205.19		
		10/28/10	3	305.9800	917.94	456.4800	1,369.44	451.50		
Subtotal			98		*23,071.30*		***44,735.04***	*21,663.74*		
APPLIED MATERIAL INC	AMAT	01/10/11	65	13.8223	898.45	12.2750	797.88	(100.57)	21	2.60
		01/11/11	70	14.0911	986.38	12.2750	859.25	(127.13)	23	2.60
		01/18/11	137	15.2234	2,085.61	12.2750	1,681.68	(403.93)	44	2.60
		09/02/11	8	11.0000	88.00	12.2750	98.20	10.20	3	2.60
Subtotal			*280*		*4,058.44*		***3,437.01***	*(621.43)*	**91**	*2.60*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ARROW ELECTRONICS	ARW	02/04/10	19	26.6700	506.73	41.2900	784.51	277.78		
		04/13/10	15	30.5113	457.67	41.2900	619.35	161.68		
		09/02/11	1	30.2000	30.20	41.2900	41.29	11.09		
Subtotal			35		994.60		**1,445.15**	450.55		
ASML HLDG N.V. NEW YORK REGISTRY SHAR	ASML	08/11/11	38	34.4460	1,308.95	42.9900	1,633.62	324.67	20	1.17
		09/02/11	1	34.2500	34.25	42.9900	42.99	8.74	1	1.17
		10/31/11	41	42.3351	1,735.74	42.9900	1,762.59	26.85	21	1.17
		12/06/11	45	41.5991	1,871.96	42.9900	1,934.55	62.59	23	1.17
		12/08/11	14	41.6707	583.39	42.9900	601.86	18.47	8	1.17
Subtotal			139		5,534.29		**5,975.61**	*441.32*	**73**	*1.17*
ASSURANT INC	AIZ	03/16/10	14	33.0921	463.29	39.6000	554.40	91.11	11	1.81
		05/13/10	11	37.3900	411.29	39.6000	435.60	24.31	8	1.81
		05/24/10	8	33.9675	271.74	39.6000	316.80	45.06	6	1.81
		07/30/10	7	37.3328	261.33	39.6000	277.20	15.87	6	1.81
		09/02/10	20	37.6535	753.07	39.6000	792.00	38.93	15	1.81
		10/07/10	6	41.4400	248.64	39.6000	237.60	(11.04)	5	1.81
		10/15/10	5	40.9780	204.89	39.6000	198.00	(6.89)	4	1.81
		11/24/10	14	35.3242	494.54	39.6000	554.40	59.86	11	1.81
		09/02/11	2	34.0050	68.01	39.6000	79.20	11.19	2	1.81
Subtotal			87		3,176.80		**3,445.20**	*268.40*	**68**	*1.81*
AT& T INC	T	08/26/11	7	28.8342	201.84	29.4100	205.87	4.03	13	5.98
		08/30/11	39	29.5825	1,153.72	29.4100	1,146.99	(6.73)	69	5.98
		08/31/11	18	28.5694	514.25	29.4100	529.38	15.13	32	5.98
		09/01/11	29	28.4848	826.06	29.4100	852.89	26.83	52	5.98
		09/02/11	1	28.3700	28.37	29.4100	29.41	1.04	2	5.98
		10/11/11	11	28.9781	318.76	29.4100	323.51	4.75	20	5.98
		10/13/11	57	28.8582	1,644.92	29.4100	1,676.37	31.45	101	5.98

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
AT&T INC	T	10/14/11	8	29.2875	234.30	29.4100	235.28	.98	15	5.98
		10/17/11	48	29.1972	1,401.47	29.4100	1,411.68	10.21	85	5.98
		01/03/12	91	30.5174	2,777.09	29.4100	2,676.31	(100.78)	161	5 98
Subtotal			*309*		*9,100.78*		***9,087.69***	*(13.09)*	**550**	*5.98*
ATMEL CORP COM	ATML	11/03/11	162	10.4196	1,687.99	9.7150	1,573.83	(114.16)		
		11/04/11	39	10.6358	414.80	9.7150	378.89	(35.91)		
		01/23/12	44	10.0959	444.22	9.7150	427.46	(16.76)		
Subtotal			*245*		*2,547.01*		***2,380.18***	*(166.83)*		
AVNET INC	AVT	02/03/10	1	27.6500	27.65	34.8700	34.87	7.22		
		03/10/10	11	28.8954	317.85	34.8700	383.57	65.72		
		07/06/10	18	24.5533	441.96	34.8700	627.66	185.70		
		11/29/10	9	31.4611	283.15	34.8700	313.83	30.68		
		09/02/11	1	25.3400	25.34	34.8700	34.87	9.53		
Subtotal			*40*		*1,095.95*		***1,394.80***	*298.85*		
BALLY TECHNOLOGIES INC	BYI	05/11/11	56	40.9900	2,295.44	42.2200	2,364.32	68.88		
		09/02/11	5	30.2800	151.40	42.2200	211.10	59.70		
Subtotal			*61*		*2,446.84*		***2,575.42***	*128.58*		
BARCLAYS PLC ADR	BCS	05/20/10	108	16.6978	1,803.37	13.5300	1,461.24	(342.13)	39	2.61
		09/02/11	4	10.7525	43.01	13.5300	54.12	11.11	2	2.61
		01/19/12	31	13.7287	425.59	13.5300	419.43	(6.16)	11	2.61
		01/23/12	5	13.9420	69.71	13.5300	67.65	(2.06)	2	2.61
		01/25/12	90	13.7971	1,241.74	13.5300	1,217.70	(24.04)	32	2.61
		01/26/12	13	14.2584	185.36	13.5300	175.89	(9.47)	5	2.61
Subtotal			*251*		*3,768.78*		***3,396.03***	*(372.75)*	**91**	*2.61*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
BASF SE SPONSORED ADR	BASFY	01/29/10	9	57.2877	515.59	77.2100	694.89	179.30	21	2.96
		07/09/10	7	58.2100	407.47	77.2100	540.47	133.00	17	2.96
		03/17/11	16	77.2000	1,235.20	77.2100	1,235.36	.16	37	2.96
		09/02/11	1	67.0100	67.01	77.2100	77.21	10.20	3	2.96
Subtotal			*33*		*2,225.27*		***2,547.93***	*322.66*	***78***	*2.96*
BAYER AG SP ADR	BAYRY	08/27/09	42	61.0400	2,563.68	70.5200	2,961.84	398.16	68	2.28
		09/02/10	13	63.0200	819.26	70.5200	916.76	97.50	21	2.28
		09/02/11	2	60.9250	121.85	70.5200	141.04	19.19	4	2.28
		09/20/11	27	53.5425	1,445.65	70.5200	1,904.04	458.39	44	2.28
Subtotal			*84*		*4,950.44*		***5,923.68***	*973.24*	***137***	*2.28*
BAYERISCHE MOTORENWERKE AG *BMW SHS*	BAMXY	06/03/10	114	16.0087	1,825.00	28.5300	3,252.42	1,427.42	47	1.43
		09/02/11	6	25.7683	154.61	28.5300	171.18	16.57	3	1.43
		12/13/11	35	23.2225	812.79	28.5300	998.55	185.76	15	1.43
Subtotal			*155*		*2,792.40*		***4,422.15***	*1,629.75*	***65***	*1.43*
BAYTEX ENERGY CORP SHS	BTE	03/18/11	26	56.7211	1,474.75	57.3500	1,491.10	16.35	68	4.53
		03/18/11	15	60.1180	901.77✦	57.3500	860 25	(41.52)	39	4.53
		04/14/11	11	59.1090	650.20	57.3500	630.85	(19.35)	29	4.53
		05/24/11	4	55.7650	223.06	57.3500	229.40	6.34	11	4.53
		09/02/11	1	49.1100	49.11	57.3500	57.35	8.24	3	4.53
Subtotal			*57*		*3,298.89*		***3,268.95***	*(29.94)*	***150***	*4.53*
BEAM INC COM	BEAM	05/31/11	95	50.4052	4,788.50	52.3100	4,969.45	180.95	78	1.56
		06/01/11	37	50.6629	1,874 53	52.3100	1,935.47	60.94	31	1 56
		06/20/11	33	49.9669	1,648.91	52.3100	1,726.23	77 32	28	1.56
Subtotal			*165*		*8,311.94*		***8,631.15***	*319.21*	***137***	*1.56*
BERKSHIRE HATHAWAYINC *DEL CL B NEW*	BRKB	12/27/10	23	80.0017	1,840.04	78.3700	**1,802.51**	(37.53)		

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December 31, 2011 - January 31, 2012

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%
BEST BUY CO INC	BBY	09/16/11	37	25.5262	944.47	23.9500	886.15	(58.32)	24	2.67
		12/27/11	10	23.4910	234.91	23.9500	239.50	4.59	7	2.67
Subtotal			*47*		*1,179.38*		***1,125.65***	*(53.73)*	**31**	*2.67*
BG GROUP PLC SPON ADR	BRGYY	02/11/10	8	89.5787	716.63	112.5800	900.64	184.01	10	1.00
		04/30/10	16	86.3887	1,382.22	112.5800	1,801.28	419.06	19	1.00
		08/12/10	16	79.4287	1,270.86	112.5800	1,801.28	530.42	19	1.00
		11/04/10	4	105.0675	420.27	112.5800	450.32	30.05	5	1.00
		02/14/11	7	122.2900	856.03	112.5800	788.06	(67.97)	8	1.00
		04/19/11	38	121.6484	4,622.64	112.5800	4,278.04	(344.60)	43	1.00
		08/23/11	10	103.5150	1,035.15	112.5800	1,125.80	90.65	12	1.00
		12/21/11	11	103.1363	1,134.50	112.5800	1,238.38	103.88	13	1.00
Subtotal			*110*		*11,438.30*		***12,383.80***	945.50	**129**	*1.00*
BHP BILLITON PLC SP ADR	BBL	08/31/11	42	68.9042	2,893.98	67.3300	**2,827.86**	(66.12)	**85**	3 00
BIOGEN IDEC INC	BIIB	06/27/11	53	103.1413	5,466.49	117.9500	6,251.35	784.86		
		06/29/11	25	108.8332	2,720.83	117.9500	2,948.75	227.92		
		11/02/11	14	113.6357	1,590.90	117.9500	1,651.30	60.40		
		11/03/11	1	113.8200	113.82	117.9500	117.95	4.13		
		11/23/11	14	110.8200	1,551.48	117.9500	1,651.30	99.82		
Subtotal			*107*		*11,443.52*		***12,620.65***	*1,177.13*		
↓ BNP PARIBAS SPONSORD ADR	BNPQY	07/21/10	11	30.8763	339.64	21.3000	234.30	(105.34)	13	5.19
		09/02/10	19	33.8273	642.72	21.3000	404.70	(238.02)	22	5.19
		02/28/11	52	39.2744	2,042.27	21.3000	1,107 60	(934.67)	58	5.19
		03/08/11	37	36.7281	1,358.94	21.3000	788.10	(570.84)	41	5.19
		01/20/12	16	22.7650	364.24	21.3000	340.80	(23.44)	18	5.19
		01/24/12	16	23.0131	368.21	21.3000	340.80	(27.41)	18	5.19
		01/25/12	40	22.9890	919.56	21.3000	852.00	(67.56)	45	5.19
Subtotal			*191*		*6,035.58*		***4,068.30***	*(1,967.28)*	***215***	*5.19*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
BOEING COMPANY	BA	06/11/10	13	64.8961	843.65	74.1800	964.34	120.69	23	2.37
		07/22/10	21	66.8128	1,403.07	74.1800	1,557.78	154.71	37	2.37
		12/02/11	24	71.4358	1,714.46	74.1800	1,780.32	65 86	43	2.37
Subtotal			58		3,961.18		**4,302.44**	341.26	**103**	2.37
BORG WARNER INC COM	BWA	09/13/10	7	47.9771	335.84	74.6300	522.41	186.57		
		10/28/10	6	55.8500	335.10	74.6300	447.78	112.68		
		08/03/11	10	75.6180	756.18	74 6300	746.30	(9.88)		
		08/04/11	3	73.5366	220.61	74.6300	223.89	3.28		
		09/02/11	1	68.9300	68.93	74.6300	74.63	5.70		
		10/28/11	11	75.8609	834.47	74.6300	820.93	(13.54)		
		12/05/11	25	69.8132	1,745.33	74.6300	1,865.75	120.42		
Subtotal			63		4,296.46		**4,701.69**	405.23		
BOSTON PPTYS INC	BXP	08/18/11	13	99.2700	1,290.51	104.0500	1,352.65	62.14	29	2.11
REIT		08/23/11	5	99.6240	498.12	104.0500	520.25	22.13	11	2.11
		09/02/11	1	102.0000	102.00	104.0500	104.05	2.05	3	2.11
		09/14/11	4	100.7450	402.98	104.0500	416.20	13.22	9	2.11
Subtotal			23		2,293.61		**2,393.15**	99.54	**52**	2.11
BP PLC SPON ADR	BP	07/21/10	93	36.5143	3,395.83	45.9100	4,269.63	873.80	157	3.65
		09/02/10	2	36.5200	73.04	45.9100	91.82	18.78	4	3.65
		04/08/11	36	47.3588	1,704.92	45.9100	1,652.76	(52.16)	61	3.65
		09/02/11	7	36.7100	256.97	45.9100	321.37	64.40	12	3.65
Subtotal			138		5,430 76		**6,335.58**	904.82	**234**	3.65
BRIDGESTONE CORP ADR	BRDCY	10/07/11	36	45.7611	1,647.40	45.3900	**1,634.04**	(13.36)	**15**	.90
BRISTOL-MYERS SQUIBB CO	BMY	12/20/10	37	26.5921	983.91	32.2400	1,192.88	208.97	51	4.21
		12/21/10	10	26.4780	264.78	32.2400	322.40	57.62	14	4.21
		06/10/11	31	27.6225	856.30	32.2400	999.44	143.14	43	4.21
Subtotal			78		2,104.99		**2,514.72**	409.73	**108**	4.21

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
BROCADE COMMUNICATIONS	BRCD	09/19/10	74	5.3686	397.28◆	5.6100	415.14	17.86		
SYS INC NEW		11/08/10	43	6.1400	264.02	5.6100	241.23	(22.79)		
		11/23/10	154	5.2194	803.79	5.6100	863.94	60.15		
		12/31/10	101	5.3089	536.20	5.6100	566.61	30.41		
		10/26/11	82	4.2775	350.76	5.6100	460.02	109.26		
Subtotal			*454*		*2,352.05*		***2,546.94***	*194.89*		
BUNZL PLC ADR	BZLFY	11/21/08	15	45.3106	679.66	68.2800	1,024.20	344.54	29	2.75
		08/18/09	4	45.0500	180.20	68.2800	273.12	92.92	8	2.75
		04/13/10	21	58.9600	1,238.16	68.2800	1,433.88	195.72	40	2.75
		04/01/11	23	60.8065	1,398.55	68.2800	1,570.44	171.89	44	2.75
Subtotal			*63*		*3,496.57*		***4,301.64***	*805.07*	***121***	*2.75*
CA INC	CA	07/02/09	36	17.1800	618.48	25.7800	928.08	309.60	36	3.87
		07/10/09	24	16.4608	395.06	25.7800	618.72	223.66	24	3.87
		09/02/10	22	18.6981	411.36	25.7800	567.16	155.80	22	3.87
		09/02/11	2	20.4400	40.88	25.7800	51.56	10.68	2	3.87
		12/19/11	18	20.2550	364.59	25.7800	464.04	99.45	18	3.87
		12/20/11	35	20.7611	726.64	25.7800	902.30	175.66	35	3.87
Subtotal			*137*		*2,557.01*		***3,531.86***	*974.85*	***137***	*3.87*
CAMDEN PPTY TR COM SBI	CPT	07/26/11	19	69.2968	1,316.64	64.5000	1,225.50	(91.14)	38	3.03
REIT		08/10/11	5	63.5320	317.66	64.5000	322.50	4.84	10	3.03
		08/24/11	6	63.9300	383.58	64.5000	387.00	3.42	12	3.03
		09/02/11	3	66.0000	198.00	64.5000	193.50	(4.50)	6	3.03
		01/12/12	6	59.6816	358.09	64.5000	387.00	28.91	12	3.03
Subtotal			*39*		*2,573.97*		***2,515.50***	*(58.47)*	***78***	*3.03*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CAMERON INTL CORP	CAM	04/28/11	16	52.2193	835.51	53.2000	851.20	15.69		
		04/28/11	10	50.5460	505.46✦	53.2000	532.00	26.54		
		04/29/11	4	50.5900	202.36✦	53.2000	212.80	10.44		
		06/15/11	1	45.2000	45.20	53.2000	53.20	8.00		
		07/07/11	10	51.8660	518.66	53.2000	532.00	13.34		
		10/27/11	10	48.5890	485.89	53.2000	532.00	46.11		
Subtotal			*51*		*2,593.08*		***2,713.20***	*120.12*		
CANON INC ADR REP5SH	CAJ	09/02/09	59	37.7749	2,228.72	42.8500	2,528.15	299.43	86	3.37
		07/09/10	1	39.4100	39.41	42.8500	42.85	3.44	2	3.37
		02/22/11	47	48.1434	2,262.74	42.8500	2,013.95	(248.79)	69	3.37
		08/11/11	17	46.5111	790.69	42.8500	728.45	(62.24)	25	3.37
		09/02/11	1	46.4300	46.43	42.8500	42.85	(3.58)	2	3.37
		01/11/12	25	42.9972	1,074.93	42.8500	1,071.25	(3.68)	37	3.37
Subtotal			*150*		*6,442.92*		***6,427.50***	*(15.42)*	***221***	*3.37*
CAPITAL ONE FINL	COF	07/27/10	4	41.4825	165.93	45.7500	183.00	17.07	1	.43
		07/30/10	15	42.2420	633.63	45.7500	686.25	52.62	3	.43
		08/03/10	9	42.0044	378.04	45.7500	411.75	33.71	2	.43
		08/04/10	12	42.0191	504.23	45.7500	549.00	44.77	3	.43
		08/05/10	14	41.4621	580.47	45.7500	640.50	60.03	3	.43
		08/13/10	6	38.9966	233.98	45.7500	274.50	40.52	2	.43
		09/02/10	2	39.3200	78.64	45.7500	91.50	12.86	1	.43
		10/18/10	14	37.0435	518.61	45.7500	640.50	121.89	3	.43
		11/17/10	12	38.8408	466.09	45.7500	549.00	82.91	3	.43
		12/02/10	5	38.6260	193.13	45.7500	228.75	35.62	1	.43
		09/02/11	5	43.4900	217.45	45.7500	228.75	11.30	1	.43
		11/02/11	54	45.3137	2,446.94	45.7500	2,470.50	23.56	11	.43
		11/03/11	12	45.4566	545.48	45.7500	549.00	3.52	3	.43
		11/04/11	25	45.9740	1,149.35	45.7500	1,143.75	(5.60)	5	.43
Subtotal			*189*		*8,111.97*		***8,646.75***	*534.78*	***42***	*.43*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CARBO CERAMICS INC	CRR	06/17/11	3	143.0566	429.17	97.2500	291.75	(137.42)	3	.98
		06/19/11	1	174.0200	174.02✦	97.2500	97.25	(76.77)	1	.98
		06/20/11	2	143.0850	286.17	97.2500	194.50	(91.67)	2	.98
		07/14/11	2	166.9850	333.97	97.2500	194.50	(139.47)	2	.98
		09/02/11	1	150.0800	150.08	97.2500	97.25	(52.83)	1	.98
		09/15/11	1	153.2800	153.28	97.2500	97.25	(56.03)	1	.98
Subtotal			*10*		*1,526.69*		***972.50***	*(554.19)*	***10***	*.98*
CARDINAL HEALTH INC OHIO	CAH	11/30/09	8	32.2150	257.72	43.0300	344.24	86.52	7	1.99
		12/03/09	75	32.6428	2,448.21	43.0300	3,227.25	779.04	65	1.99
		09/02/10	19	30.8252	585.68	43.0300	817.57	231.89	17	1.99
		09/02/11	2	42.0250	84.05	43.0300	86.06	2.01	2	1.99
Subtotal			*104*		*3,375.66*		***4,475.12***	*1,099.46*	***91***	*1.99*
CAREFUSION CORP SHS	CFN	12/14/10	13	24.0907	313.18	23.9500	311.35	(1.83)		
		12/14/10	37	24.7716	916.55	23.9500	886.15	(30.40)		
		12/22/10	23	25.1847	579.25	23.9500	550.85	(28.40)		
		01/14/11	31	26.8093	831.09	23.9500	742.45	(88.64)		
		09/02/11	9	24.9744	224.77	23.9500	215.55	(9.22)		
Subtotal			*113*		*2,864.84*		***2,706.35***	*(158.49)*		
CATERPILLAR INC DEL	CAT	01/13/12	36	102.1663	3,677.99	109.1200	3,928.32	250.33	67	1.68
		01/17/12	3	104.3566	313.07	109.1200	327.36	14.29	6	1.68
		01/18/12	4	103.9525	415.81	109.1200	436.48	20.67	8	1.68
		01/20/12	5	105.4720	527.36	109.1200	545.60	18.24	10	1.68
Subtotal			*48*		*4,934.23*		***5,237.76***	*303.53*	***91***	*1.68*
CBS CORP NEW CL B	CBS	05/19/11	61	27.3196	1,666.50	28.4800	1,737.28	70.78	25	1.40
		05/20/11	13	27.1761	353.29	28.4800	370.24	16.95	6	1.40
		05/31/11	14	27.9078	390.71	28.4800	398.72	8.01	6	1.40
		06/13/11	11	26.3481	289.83	28.4800	313.28	23.45	5	1.40
		09/02/11	15	23.9226	358.84	28.4800	427.20	68.36	6	1.40
		09/27/11	36	22.7563	819.23	28.4800	1,025.28	206.05	15	1.40

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CBS CORP NEW CL B	CBS	10/31/11	24	25.9183	622.04	28.4800	683.52	61.48	10	1.40
		11/01/11	18	24.8933	448.08	28.4800	512.64	64.56	8	1.40
		11/03/11	26	24.6196	640.11	28.4800	740.48	100.37	11	1.40
Subtotal			*218*		*5,588.63*		***6,208.64***	*620.01*	***92***	*1.40*
CELANESE CORP DEL SER A	CE	07/17/09	26	22.6169	588.04	48.7100	1,266.46	678.42	7	.49
		09/02/10	6	28.3366	170.02	48.7100	292.26	122.24	2	.49
		09/02/11	2	44.8650	89.73	48.7100	97.42	7.69	1	.49
		10/17/11	10	39.6100	396.10	48.7100	487.10	91.00	3	.49
Subtotal			*44*		*1,243.89*		***2,143.24***	*899.35*	***13***	*.49*
CELGENE CORP COM	CELG	08/02/11	12	58.5950	703.14	72.6900	872.28	169.14		
		09/09/11	4	60.7975	243.19	72.6900	290.76	47.57		
		09/16/11	5	61.0680	305.34	72.6900	363.45	58.11		
		09/27/11	3	64.2566	192.77	72.6900	218.07	25.30		
		11/01/11	9	63.8066	574.26	72.6900	654.21	79.95		
		12/12/11	6	62.7583	376.55	72.6900	436.14	59.59		
		12/14/11	16	63.1506	1,010.41	72.6900	1,163.04	152.63		
		12/27/11	6	67.9266	407.56	72.6900	436.14	28.58		
Subtotal			*61*		*3,813.22*		***4,434.09***	*620.87*		
CENOVUS ENERGY INC	CVE	04/30/10	17	29.0711	494.21	36.4400	619.48	125.27	14	2.15
		04/27/11	50	36.7682	1,838.41	36.4400	1,822.00	(16.41)	40	2.15
Subtotal			*67*		*2,332.62*		***2,441.48***	*108.86*	***54***	*2.15*
CERNER CORP COM	CERN	11/21/11	29	56.9451	1,651.41	60.8900	**1,765.81**	114.40		
CF INDS HLDGS INC	CF	07/06/11	8	143.4900	1,147.92	177.3800	1,419.04	271.12	13	.90
		07/18/11	3	151.9566	455.87	177.3800	532.14	76.27	5	.90
		09/02/11	1	182.8100	182.81	177.3800	177.38	(5.43)	2	.90
		09/22/11	1	146.6500	146.65	177.3800	177.38	30.73	2	.90
		10/06/11	4	140.7175	562.87	177.3800	709.52	146.65	7	.90
Subtotal			*17*		*2,496.12*		***3,015.46***	*519.34*	***29***	*.90*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CHEVRON CORP	CVX	09/02/10	17	77.3052	1,314.19	103.1200	1,753.04	438.85	56	3.14
		11/29/10	7	80.9328	566.53	103.1200	721.84	155.31	23	3.14
		11/30/10	7	81.2657	568.86	103.1200	721.84	152.98	23	3.14
		12/10/10	8	86.6850	693.48	103.1200	824.96	131.48	26	3.14
		01/06/11	8	91.1100	728.88	103.1200	824.96	96.08	26	3.14
		09/02/11	2	96.7700	193.54	103.1200	206.24	12.70	7	3.14
		12/14/11	5	100.9260	504.63	103.1200	515.60	10.97	17	3.14
		01/03/12	32	110.2728	3,528.73	103.1200	3,299.84	(228.89)	104	3.14
		01/04/12	3	109.9300	329.79	103.1200	309.36	(20.43)	10	3.14
Subtotal			*89*		*8,428.63*		***9,177.68***	*749.05*	***292***	*3.14*
CHINA CONSTRUCT UNSPN AD	CICHY	04/16/10	151	16.7804	2,533.85	15.9300	2,405.43	(128.42)	82	3.37
		12/07/11	60	14.7403	884.42	15.9300	955.80	71.38	33	3.37
Subtotal			*211*		*3,418.27*		***3,361.23***	*(57.04)*	***115***	*3.37*
CHINA MOBILE LTD SPN ADR	CHL	10/13/08	12	51.3800	616.56	51.0800	612.96	(3.60)	23	3.59
		10/21/08	36	43.7700	1,575.72	51.0800	1,838.88	263.16	67	3.59
		08/18/09	15	54.1800	812.70	51.0800	766.20	(46.50)	28	3.59
		07/09/10	12	51.0300	612.36	51.0800	612.96	.60	23	3.59
Subtotal			*75*		*3,617.34*		***3,831.00***	*213.66*	***141***	*3.59*
CHINA UNICOM HONG KONG	CHU	06/03/09	13	14.3976	187.17	18.4700	240.11	52.94	2	.59
LTD		09/02/10	20	14.6100	292.20	18.4700	369.40	77.20	3	.59
		05/10/11	71	20.2794	1,439.84	18.4700	1,311.37	(128.47)	8	.59
		09/02/11	6	21.2066	127.24	18.4700	110.82	(16.42)	1	.59
Subtotal			*110*		*2,046.45*		***2,031.70***	*(14.75)*	***14***	*.59*
CHUBB CORP	CB	08/01/11	1	60.9000	60.90✦	67.4100	67.41	6.51	2	2.31
		08/01/11	4	62.3275	249.31✦	67.4100	269.64	20.33	7	2.31
		08/01/11	1	63.6200	63.62✦	67.4100	67.41	3.79	2	2.31
		08/01/11	6	64.4716	386.83✦	67.4100	404.46	17.63	10	2.31
		08/01/11	1	64.3800	64.38✦	67.4100	67.41	3.03	2	2.31
		08/01/11	1	64.6800	64.68✦	67.4100	67.41	2.73	2	2.31

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
COCA COLA COM	KO	03/05/10	42	54.5802	2,292.37	67.5300	2,836.26	543.89	79	2.78
		07/09/10	26	52.3700	1,361.62	67.5300	1,755.78	394.16	49	2.78
		11/23/10	8	63.5500	508.40	67.5300	540.24	31.84	16	2.78
		05/18/11	51	68.0674	3,471.44	67.5300	3,444.03	(27.41)	96	2.78
		06/23/11	39	65.4192	2,551.35	67.5300	2,633.67	82.32	74	2.78
Subtotal			*166*		*10,185.18*		***11,209.98***	*1,024.80*	***314***	*2.78*
COCA COLA ENTERPRISES	CCE	12/07/11	23	26.3800	606.74	26.7900	616.17	9.43	12	1.94
INC NEW		12/20/11	13	25.8800	336.44	26.7900	348.27	11.83	7	1.94
Subtotal			*36*		*943.18*		***964.44***	*21.26*	***19***	*1.94*
COGNIZANT TECH SOLUTNS A	CTSH	01/05/12	31	66.8951	2,073.75	71.7500	2,224.25	150 50		
		01/06/12	13	66.6307	866.20	71.7500	932.75	66 55		
		01/09/12	25	66.6812	1,667.03	71.7500	1,793.75	126.72		
		01/10/12	10	69.0120	690.12	71.7500	717.50	27.38		
Subtotal			*79*		*5,297.10*		***5,668.25***	*371.15*		
COMERICA INC COM	CMA	10/15/09	26	31.3403	814.85	27.6700	719.42	(95.43)	11	1.44
		03/09/10	23	35.5686	818.08	27.6700	636.41	(181.67)	10	1.44
		10/20/10	15	35.2660	528.99	27.6700	415.05	(113.94)	6	1.44
		01/18/11	18	38.8416	699.15	27.6700	498.06	(201.09)	8	1.44
		04/07/11	36	38.4202	1,383 13	27.6700	996.12	(387.01)	15	1.44
		04/08/11	36	38.0522	1,369.88	27.6700	996.12	(373.76)	15	1.44
		04/11/11	25	38.2288	955.72	27.6700	691.75	(263.97)	10	1.44
		09/02/11	21	23.8409	500.66	27.6700	581.07	80.41	9	1.44
		01/17/12	14	29.7792	416.91	27.6700	387.38	(29.53)	6	1.44
		01/24/12	28	29.3464	821.70	27.6700	774.76	(46.94)	12	1.44
Subtotal			*242*		*8,309.07*		***6,696.14***	*(1,612.93)*	***102***	*1.44*
COMPASS GROUP PLC ADR	CMPGY	11/30/11	98	9.4169	922.86	9.3700	**918.26**	(4.60)	**27**	2.87
CONCHO RESOURCES INC	CXO	01/23/12	8	102.3100	818 48	106.6600	**853.28**	34.80		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CHUBB CORP	CB	08/01/11	2	65.3000	130.60✦	67.4100	134.82	4.22	4	2.31
		08/01/11	3	61.8400	185.52✦	67.4100	202.23	16.71	5	2.31
		08/24/11	7	60.2942	422.06	67.4100	471.87	49.81	11	2.31
		08/25/11	11	58.5390	643.93	67.4100	741.51	97.58	18	2.31
		09/02/11	2	61.2400	122.48	67.4100	134.82	12.34	4	2.31
		10/21/11	40	68.4335	2,737.34	67.4100	2,696.40	(40.94)	63	2.31
		10/24/11	42	68.6145	2,881.81	67.4100	2,831.22	(50.59)	66	2.31
		10/28/11	79	69.1849	5,465.61	67.4100	5,325.39	(140.22)	124	2.31
Subtotal			*200*		*13,479.07*		***13,482.00***	*2.93*	**320**	*2.31*
CITIGROUP INC COM NEW	C	09/16/10	1	39.6100	39.61	30.7200	**30.72**	(8.89)	**1**	.13
CITRIX SYSTEMS INC COM	CTXS	04/22/10	25	48.4312	1,210.78	65.2000	1,630.00	419.22		
		07/09/10	3	44.7500	134.25	65.2000	195.60	61.35		
		07/27/10	30	48.1286	1,443.86	65.2000	1,956.00	512.14		
		10/25/10	17	61.0976	1,038.66	65.2000	1,108.40	69.74		
		10/26/10	5	61.9420	309.71	65.2000	326.00	16.29		
		10/28/10	5	64.8660	324.33	65.2000	326.00	1.67		
Subtotal			*85*		*4,461.59*		***5,542.00***	*1,080.41*		
CLEAN HARBORS INC	CLH	05/03/10	140	32.7994	4,591.92	63.4500	8,883.00	4,291.08		
		05/07/10	68	30.1329	2,049.04	63.4500	4,314.60	2,265.56		
		05/24/10	24	31.2737	750.57	63.4500	1,522.80	772.23		
		06/09/10	42	33.1111	1,390.67	63.4500	2,664.90	1,274.23		
Subtotal			*274*		*8,782.20*		***17,385.30***	*8,603.10*		
CLIFFS NATURAL RESOURCES INC	CLF	01/19/12	18	72.6327	1,307.39	72.2500	**1,300.50**	(6.89)	**21**	1.55
COACH INC	COH	01/29/10	56	35.2860	1,976.02	70.0500	3,922.80	1,946.78	51	1.28
		11/12/10	8	52.3037	418.43	70.0500	560.40	141.97	8	1.28
Subtotal			*64*		*2,394.45*		***4,483.20***	*2,088.75*	**59**	*1.28*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CONOCOPHILLIPS	COP	02/20/11	5	72.3320	361.66✦	68.2100	341.05	(20.61)	14	3.87
		02/24/11	27	77.2662	2,086.19	68.2100	1,841.67	(244.52)	72	3.87
		02/24/11	1	74.6500	74.65✦	68.2100	68.21	(6.44)	3	3.87
		02/24/11	8	74.3350	594.68✦	68.2100	545.68	(49.00)	22	3.87
		05/02/11	17	78.0300	1,326.51	68.2100	1,159.57	(166.94)	45	3.87
		05/03/11	16	74.9087	1,198.54	68.2100	1,091.36	(107.18)	43	3.87
		12/20/11	13	69.7669	906.97	68.2100	886.73	(20.24)	35	3.87
		12/28/11	7	72.1314	504.92	68.2100	477.47	(27.45)	19	3.87
		01/03/12	7	74.6071	522.25	68.2100	477.47	(44.78)	19	3.87
Subtotal			*101*		*7,576.37*		***6,889.21***	*(687.16)*	***272***	*3.87*
CONSTELLATION ENERGY GP	CEG	01/17/12	35	36.5328	1,278.65	36.4300	**1,275.05**	(3.60)	**34**	2.63
CORNING INC	GLW	03/28/11	3	22.1200	66.36✦	12.8700	38.61	(27.75)	1	2.33
		03/30/11	30	21.0010	630.03	12.8700	386.10	(243.93)	9	2.33
		04/04/11	43	20.6858	889.49	12.8700	553.41	(336.08)	13	2.33
		04/05/11	69	20.5814	1,420.12	12.8700	888.03	(532.09)	21	2.33
Subtotal			*145*		*3,006.00*		***1,866.15***	*(1,139.85)*	***44***	*2.33*
CORUS ENTMT INC CL B N V	CJREF	01/21/10	70	18.6222	1,303.56	20.7708	1,453.96	150.40	66	4.49
		02/22/10	28	18.0096	504.27	20.7708	581.58	77.31	27	4.49
		07/09/10	20	18.6100	372.20	20.7708	415.42	43.22	19	4.49
Subtotal			*118*		*2,180.03*		***2,450.96***	*270.93*	***112***	*4.49*
COVENTRY HEALTH CARE INC	CVH	09/14/09	87	24.6545	2,144.95	30.0700	2,616.09	471.14		
		09/02/10	20	20.7760	415.52	30.0700	601.40	185.88		
		09/02/11	4	32.2450	128.98	30.0700	120.28	(8.70)		
Subtotal			*111*		*2,689.45*		***3,337.77***	*648.32*		
COVIDIEN PLC SHS NEW	COV	01/29/10	17	50.6741	861.46	51.5000	875.50	14.04	16	1.74
		04/30/10	59	48.1661	2,841.80	51.5000	3,038.50	196.70	54	1.74
Subtotal			*76*		*3,703.26*		***3,914.00***	*210.74*	***70***	*1.74*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	08/25/11	6	34.3383	206.03	41.7500	250.50	44.47	4	1.55
		09/02/11	2	36.0900	72.18	41.7500	83.50	11.32	2	1.55
		10/20/11	13	34.7723	452.04	41.7500	542.75	90.71	9	1.55
Subtotal			*117*		*3,850.52*		***4,884.75***	*1,034.23*	***82***	1.55
D R HORTON INC	DHI	12/13/11	329	12.7124	4,182.41	13.9200	4,579.68	397.27	50	1.07
		12/19/11	108	12.0661	1,303.14	13.9200	1,503.36	200.22	17	1.07
		12/20/11	103	12.4042	1,277.64	13.9200	1,433.76	156.12	16	1.07
		12/21/11	139	12.8169	1,781.56	13.9200	1,934.88	153.32	21	1.07
		01/06/12	73	13.3550	974.92	13.9200	1,016.16	41.24	11	1.07
Subtotal			*752*		*9,519.67*		***10,467.84***	*948.17*	***115***	1.07
DANAHER CORP DEL COM	DHR	05/16/11	2	59.5450	119.09✦	52.5100	105.02	(14.07)	1	.19
		05/16/11	12	59.5400	714.48✦	52.5100	630.12	(84.36)	2	.19
		05/16/11	2	59.5450	119.09✦	52.5100	105.02	(14.07)	1	.19
		05/17/11	19	53.5394	1,017.25	52.5100	997 69	(19.56)	2	.19
		05/17/11	11	58 9254	648.18✦	52.5100	577.61	(70.57)	2	.19
		05/17/11	7	59.4728	416.31✦	52.5100	367.57	(48.74)	1	.19
		05/17/11	3	59.4800	178.44✦	52.5100	157.53	(20.91)	1	.19
		05/31/11	13	56.6292	736.18✦	52.5100	682.63	(53.55)	2	.19
Subtotal			*69*		*3,949.02*		***3,623.19***	*(325.83)*	***12***	.19
DANONE-SPONS ADR	DANOY	10/08/08	128	11.9215	1,525.96	12.4000	1,587.20	61.24	33	2.05
		09/02/10	29	11.1700	323.93	12.4000	359.60	35.67	8	2.05
		09/02/11	5	13.6400	68.20	12.4000	62 00	(6.20)	2	2.05
		11/23/11	59	12.3867	730.82	12 4000	731.60	.78	16	2.05
Subtotal			*221*		*2,648.91*		***2,740.40***	*91.49*	***59***	2.05

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
CREDIT SUISSE GP SP ADR	CS	02/12/10	59	42.6188	2,514.51	26.0400	1,536.36	(978.15)	88	5.67
		07/21/10	33	41.9636	1,384.80	26.0400	859.32	(525.48)	49	5.67
		09/02/10	10	45.0970	450.97	26.0400	260.40	(190.57)	15	5.67
		03/01/11	33	45.4960	1,501.37	26.0400	859.32	(642.05)	49	5.67
		08/24/11	29	27.5796	799.81	26.0400	755.16	(44.65)	43	5.67
Subtotal			*164*		*6,651.46*		***4,270.56***	*(2,380.90)*	***244***	5.67
CROWN CASTLE INTL CORP	CCI	11/25/08	43	12.5193	538.33	48.4800	2,084.64	1,546.31		
		09/02/10	10	40.9100	409.10	48.4800	484.80	75.70		
		09/02/11	7	42.6214	298.35	48.4800	339.36	41.01		
		12/05/11	19	43.5694	827.82	48.4800	921.12	93.30		
Subtotal			*79*		*2,073.60*		***3,829.92***	*1,756.32*		
CROWN HLDGS INC	CCK	06/29/10	65	24.8969	1,618.30	36.0700	2,344.55	726.25		
		06/30/10	114	25.1850	2,871.09	36.0700	4,111.98	1,240.89		
		07/14/10	42	26.0804	1,095.38	36.0700	1,514.94	419.56		
		04/21/11	45	38.0253	1,711.14	36.0700	1,623.15	(87.99)		
Subtotal			*266*		*7,295.91*		***9,594.62***	*2,298.71*		
CSL LTD SHS	CMXHY	07/07/11	146	17.5747	2,565.91	16.5600	2,417.76	(148.15)	55	2.24
		07/07/11	3	18.6733	56.02✦	16.5600	49.68	(6.34)	2	2.24
		08/16/11	39	15.6861	611.76	16.5600	645.84	34.08	15	2.24
Subtotal			*188*		*3,233.69*		***3,113.28***	*(120.41)*	***72***	2.24
CVS CAREMARK CORP	CVS	11/12/09	39	29.9274	1,167.17	41.7500	1,628.25	461.08	26	1.55
		09/02/10	17	28.4194	483.13	41.7500	709.75	226.62	12	1.55
		06/20/11	8	37.5687	300.55	41.7500	334.00	33.45	6	1.55
		07/14/11	10	37.2940	372.94	41.7500	417.50	44.56	7	1.55
		07/27/11	11	36.5281	401.81	41.7500	459.25	57.44	8	1.55
		08/03/11	11	35.8790	394.67	41.7500	459.25	64.58	8	1.55

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
DASSAULT SYS SA SPN ADR	DASTY	07/20/10	6	67.0566	402.34	83.1000	498.60	96.26	4	.68
		07/21/10	15	67.1166	1,006.75	83.1000	1,246.50	239.75	9	.68
		08/31/10	9	60.5955	545.36	83.1000	747.90	202.54	6	.68
		09/01/10	5	62.6660	313.33	83.1000	415.50	102.17	3	.68
		09/02/11	1	79.6200	79.62	83.1000	83.10	3.48	1	.68
Subtotal			*36*		*2,347.40*		***2,991.60***	*644.20*	***23***	*.68*
DECKERS OUTDOORS CORP	DECK	09/08/11	1	93.6600	93.66	80.8500	80.85	(12.81)		
		09/23/11	2	97 2450	194.49	80.8500	161.70	(32.79)		
		10/06/11	2	99.4950	198.99	80.8500	161.70	(37.29)		
Subtotal			*5*		*487.14*		***404.25***	*(82.89)*		
DELL INC	DELL	08/30/10	204	12.1866	2,486.07	17.2300	3,514.92	1,028.85		
		09/13/10	75	12.3266	924.50	17.2300	1,292.25	367.75		
		09/02/11	4	14.4575	57.83	17.2300	68.92	11.09		
		09/16/11	53	15.2467	808.08	17.2300	913.19	105.11		
Subtotal			*336*		*4,276.48*		***5,789.28***	*1,512.80*		
DENSO CP UNSPONSORED ADR	DNZOY	10/14/10	184	15.4541	2,843.57	14.8100	2,725.04	(118.53)	43	1.55
		09/02/11	7	16.0000	112.00	14.8100	103.67	(8.33)	2	1.55
Subtotal			*191*		*2,955.57*		***2,828.71***	*(126.86)*	***45***	*1.55*
DEUTSCHE TELE AG SPN ADR	DTEGY	04/13/11	91	16.0690	1,462.28	11.3200	1,030.12	(432.16)	88	8.48
		04/27/11	32	16.2381	519.62	11.3200	362.24	(157.38)	31	8.48
		04/28/11	126	16.6043	2,092.15	11.3200	1,426.32	(665.83)	121	8.48
Subtotal			*249*		*4,074.05*		***2,818.68***	*(1,255.37)*	***240***	*8.48*
DIAGEO PLC SPSD ADR NEW	DEO	06/23/09	19	57.2452	1,087.66	88.5900	1,683.21	595.55	50	2.92
		08/18/09	13	62.1900	808.47	88.5900	1,151.67	343.20	34	2.92
Subtotal			*32*		*1,896.13*		***2,834.88***	*938.75*	***84***	*2.92*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
DIRECTV GROUP HLDNGS CLA	DTV	02/04/10	7	30.7928	215.55	45 0100	315.07	99.52		
		02/26/10	28	33.6650	942.62	45.0100	1,260.28	317.66		
		07/09/10	16	35.7000	571.20	45.0100	720.16	148.96		
		09/02/10	22	38.5522	848.15	45.0100	990.22	142.07		
		09/02/11	3	42.6866	128.06	45.0100	135.03	6.97		
		12/20/11	8	42.9562	343.65	45.0100	360.08	16.43		
		12/21/11	9	43.0488	387.44	45.0100	405.09	17.65		
		12/22/11	8	42.9850	343.88	45.0100	360.08	16.20		
		01/03/12	3	43.5833	130.75	45.0100	135.03	4.28		
		01/04/12	14	43.7578	612.61	45 0100	630.14	17.53		
Subtotal			*118*		*4,523.91*		***5,311.18***	*787.27*		
DISCOVER FINL SVCS	DFS	11/15/10	77	18.9897	1,462.21	27.1800	2,092.86	630.65	31	1.47
		11/16/10	48	18.3027	878.53	27.1800	1,304.64	426.11	20	1 47
		03/30/11	358	24.8298	8,889.10	27.1800	9,730.44	841.34	144	1.47
		04/05/11	79	24.6330	1,946.01	27.1800	2,147.22	201.21	32	1.47
		06/15/11	84	23.0577	1,936.85	27.1800	2,283.12	346.27	34	1.47
		08/17/11	109	24.0401	2,620.38	27.1800	2,962.62	342.24	44	1.47
		08/23/11	66	23.4427	1,547.22	27.1800	1,793.88	246.66	27	1.47
		10/07/11	101	23.9780	2,421.78	27.1800	2,745.18	323.40	41	1.47
		10/27/11	49	24.5320	1,202.07	27.1800	1,331.82	129.75	20	1.47
Subtotal			*971*		*22,904.15*		***26,391.78***	*3,487.63*	**393**	*1.47*
DISCOVERY COMMUNICATN	DISCA	05/19/11	2	45.6500	91 30	42 8800	85 76	(5 54)		
INC SERIES A		05/20/11	7	44 8728	314.11	42.8800	300.16	(13.95)		
		05/31/11	11	43.4236	477.66	42.8800	471.68	(5.98)		
		06/04/11	8	42.8325	342.66✦	42.8800	343.04	.38		
		06/06/11	7	41.7300	292.11	42.8800	300.16	8.05		
		08/10/11	6	37.4266	224.56	42.8800	257.28	32.72		
Subtotal			*41*		*1,742.40*		***1,758.08***	*15.68*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
DOLLAR TREE INC	DLTR	01/11/12	9	82.4433	741.99	84.8000	**763.20**	21.21		
DOVER CORP	DOV	09/24/10	26	51.7073	1,344.39	63.4100	1,648.66	304.27	33	1.98
		10/22/10	9	52.6900	474.21	63.4100	570.69	96.48	12	1.98
		06/22/11	6	64.8150	388.89	63.4100	380 46	(8.43)	8	1.98
		09/02/11	4	56.0000	224.00	63.4100	253.64	29.64	6	1.98
		10/21/11	8	51.8562	414.85	63.4100	507.28	92.43	11	1.98
Subtotal			*53*		*2,846.34*		**3,360.73**	514.39	**70**	*1.98*
DOW CHEMICAL CO	DOW	02/04/11	62	36.9982	2,293.89	33.5100	**2,077.62**	(216.27)	**62**	2.98
DR PEPPER SNAPPLE GROUP	DPS	10/12/10	2	34.9300	69.86	38.8200	77.64	7.78	3	3.29
INC		10/15/10	7	35.1585	246.11	38.8200	271.74	25.63	9	3.29
		11/24/10	13	37.7384	490.60	38.8200	504.66	14.06	17	3.29
		09/02/11	1	37.9400	37.94	38.8200	38.82	.88	2	3.29
		12/20/11	9	39.3311	353.98	38.8200	349.38	(4.60)	12	3.29
Subtotal			*32*		*1,198.49*		***1,242.24***	*43.75*	**43**	*3.29*
DRESSER RAND GROUP INC	DRC	08/31/11	28	43.0100	1,204.28	51.2300	1,434.44	230.16		
		09/02/11	3	41.0300	123.09	51.2300	153.69	30.60		
Subtotal			*31*		*1,327.37*		***1,588.13***	*260.76*		
E M C CORPORATION MASS	EMC	06/03/09	135	12.4437	1,679.91	25.7600	3,477.60	1,797.69		
		07/09/10	40	19.4500	778.00	25.7600	1,030.40	252.40		
Subtotal			*175*		*2,457.91*		***4,508.00***	*2,050.09*		
EAST JAPAN RY CO ADR	EJPRY	05/07/09	356	9.5645	3,404.97	10.7600	3,830.56	425.59	68	1.77
		08/18/09	21	9.9600	209.16	10.7600	225.96	16.80	5	1.77
		09/02/10	89	11.1500	992.35	10.7600	957.64	(34.71)	17	1.77
		09/02/11	21	9.9142	208.20	10.7600	225.96	17.76	5	1.77
Subtotal			*487*		*4,814.68*		***5,240.12***	*425.44*	**95**	*1.77*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	04/14/10	132	26.8054	3,538.32	31.5950	4,170.54	632.22		
		02/11/11	70	34.3075	2,401.53	31.5950	2,211.65	(189.88)		
		05/05/11	223	33.0920	7,379.52	31.5950	7,045.69	(333.83)		
		07/01/11	45	32.3508	1,455.79	31.5950	1,421.78	(34.01)		
		08/11/11	48	30.0508	1,442 44	31.5950	1,516.56	74.12		
Subtotal			*518*		*16,217.60*		***16,366.22***	*148.62*		
EDWARDS LIFESCIENCES CRP	EW	12/13/11	33	67.2212	2,218.30	82.6700	2,728.11	509.81		
		12/14/11	17	66.0435	1,122.74	82.6700	1,405.39	282.65		
Subtotal			50		*3,341.04*		***4,133.50***	*792.46*		
ELI LILLY & CO	LLY	09/27/10	67	36.1277	2,420.56	39.7400	2,662.58	242.02	132	4.93
		12/20/10	21	35.2195	739.61	39.7400	834.54	94.93	42	4.93
		01/14/11	17	34.8364	592.22	39.7400	675.58	83.36	34	4.93
		05/17/11	6	39.0616	234.37	39.7400	238.44	4.07	12	4.93
		05/19/11	27	38.6692	1,044 07	39.7400	1,072.98	28.91	53	4.93
		05/24/11	26	38.6907	1,005.96	39.7400	1,033.24	27.28	51	4.93
		07/28/11	9	38.4133	345.72	39.7400	357.66	11.94	18	4.93
		08/25/11	11	35.7490	393.24	39.7400	437.14	43.90	22	4.93
		09/02/11	4	36.8325	147.33	39.7400	158.96	11.63	8	4.93
		09/09/11	9	36.3977	327.58	39.7400	357.66	30.08	18	4.93
		09/16/11	9	37.6566	338.91	39.7400	357.66	18.75	18	4.93
		09/28/11	10	37.4460	374.46	39.7400	397.40	22.94	20	4.93
		10/03/11	4	37 2300	148 92	39 7400	158.96	10.04	8	4.93
		10/04/11	12	36.0841	433.01	39.7400	476.88	43.87	24	4.93
		12/20/11	20	41.0965	821.93	39.7400	794.80	(27.13)	40	4.93
Subtotal			*252*		*9,367.89*		***10,014.48***	*646.59*	***500***	*4.93*
ENERGIZER HLDGS INC COM	ENR	10/04/11	4	64.7250	258.90	77.1200	308.48	49 58		
		10/05/11	6	66.3583	398 15	77.1200	462 72	64.57		
Subtotal			*10*		*657.05*		***771.20***	*114 15*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
ENERSIS S A SPON ADR	ENI	06/21/11	1	22.4500	22.45	18.3100	18.31	(4.14)	1	2.96
		06/22/11	136	22.8603	3,109.01	18.3100	2,490.16	(618.85)	74	2.96
		07/08/11	2	23.0150	46.03✦	18.3100	36.62	(9.41)	2	2.96
		12/21/11	17	17.2547	293.33	18.3100	311.27	17.94	10	2.96
		12/22/11	19	17.7326	336.92	18.3100	347.89	10.97	11	2.96
		12/23/11	28	18.0296	504.83	18.3100	512.68	7.85	16	2.96
Subtotal			*203*		*4,312.57*		***3,716.93***	*(595.64)*	***114***	2.96
ENSCO PLC-SPON ADR	ESV	04/15/11	21	55.9823	1,175.63	52.6400	1,105.44	(70.19)	30	2.65
		04/15/11	10	58.4710	584.71✦	52.6400	526.40	(58.31)	14	2.65
		04/16/11	4	54.9400	219.76✦	52.6400	210.56	(9.20)	6	2.65
		07/26/11	8	52.5500	420.40	52.6400	421.12	.72	12	2.65
Subtotal			*43*		*2,400.50*		***2,263.52***	*(136.98)*	**62**	2.65
EOG RESOURCES INC	EOG	02/24/11	29	111.7562	3,240.93	106.1400	3,078.06	(162.87)	19	.60
		02/24/11	11	111.7745	1,229.52	106.1400	1,167.54	(61.98)	8	.60
		12/05/11	19	102.5626	1,948.69	106.1400	2,016.66	67.97	13	.60
Subtotal			*59*		*6,419.14*		***6,262.26***	*(156.88)*	**40**	.60
EQUINIX INC	EQIX	09/24/10	4	102.0550	408.22	119.9600	479.84	71.62		
		10/06/10	5	76.6260	383.13	119.9600	599.80	216.67		
		10/07/10	2	71.8600	143.72	119.9600	239.92	96.20		
		12/17/10	6	80.6566	483.94	119.9600	719.76	235.82		
		04/28/11	6	99.3200	595.92	119.9600	719.76	123.84		
		09/02/11	2	91.4500	182.90	119.9600	239.92	57.02		
Subtotal			*25*		*2,197.83*		***2,999.00***	*801.17*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ERICSSON LM TEL CL B ADR	ERIC	03/26/10	120	10.2130	1,225.56	9.2700	1,112.40	(113.16)	31	2.78
SEK 10 NEW		09/02/10	36	10.4297	375.47	9.2700	333.72	(41.75)	10	2.78
		03/16/11	194	11.7151	2,272.73	9.2700	1,798.38	(474.35)	51	2.78
		07/19/11	73	14.1135	1,030.29	9.2700	676.71	(353.58)	19	2.78
		08/12/11	83	11.4167	947.59	9.2700	769.41	(178.18)	22	2.78
		09/02/11	3	11.1566	33.47	9.2700	27.81	(5.66)	1	2.78
Subtotal			*509*		*5,885.11*		***4,718.43***	*(1,166.68)*	***134***	*2.78*
EXCO RES INC	XCO	07/22/11	107	16.7600	1,793.32	7.8600	841.02	(952.30)	18	2.03
		08/04/11	21	14.7266	309.26	7.8600	165.06	(144.20)	4	2.03
		09/02/11	23	12.7656	293.61	7.8600	180.78	(112.83)	4	2.03
		01/03/12	46	10.3100	474.26	7.8600	361.56	(112.70)	8	2.03
		01/03/12	19	10.7000	203.30	7.8600	149.34	(53.96)	4	2.03
Subtotal			*216*		*3,073.75*		***1,697.76***	*(1,375.99)*	***38***	*2.03*
EXPERIAN PLC SP ADR	EXPGY	05/14/08	87	8.1573	709.69	13.4600	1,171.02	461.33	23	1.93
		06/23/09	92	7.5827	697.61	13.4600	1,238.32	540.71	24	1.93
		08/18/09	110	8.6600	952.60	13.4600	1,480.60	528.00	29	1.93
		07/09/10	95	9.2100	874.95	13.4600	1,278.70	403.75	25	1.93
Subtotal			*384*		*3,234.85*		***5,168.64***	*1,933.79*	***101***	*1.93*
EXPRESS SCRIPTS INC COM	ESRX	06/14/10	40	53.4617	2,138.47	51.1600	2,046.40	(92.07)		
		09/02/10	6	43.6200	261.72	51.1600	306.96	45.24		
		05/16/11	32	59.8056	1,913.78	51.1600	1,637.12	(276.66)		
		05/17/11	4	59.5950	238.38	51.1600	204.64	(33.74)		
Subtotal			*82*		*4,552.35*		***4,195.12***	*(357.23)*		

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YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	12/27/10	12	73.1475	877.77	83.7400	1,004.88	127.11	23	2.24
		01/03/11	39	74.5653	2,908.05	83.7400	3,265.86	357.81	74	2.24
		01/31/11	15	80.2640	1,203.96	83.7400	1,256.10	52.14	29	2.24
		02/07/11	21	83.9309	1,762.55	83.7400	1,758.54	(4.01)	40	2.24
		09/02/11	3	72.5033	217.51	83.7400	251.22	33.71	6	2.24
Subtotal			*90*		*6,969.84*		***7,536.60***	566.76	***172***	*2.24*
FAIRCHILD SEMICON INTL	FCS	04/30/10	17	11.4794	195.15	13.9800	237.66	42.51		
		09/02/11	1	12.7700	12.77	13.9800	13.98	1.21		
Subtotal			*18*		*207.92*		***251.64***	*43.72*		
FAMILY DOLLAR STORES	FDO	10/14/11	8	54.3262	434.61	55.8000	446.40	11.79	7	1.50
		10/19/11	50	57.8350	2,891.75	55.8000	2,790.00	(101.75)	42	1.50
		10/20/11	11	57.6709	634.38	55.8000	613.80	(20.58)	10	1.50
		12/02/11	8	58.8962	471.17	55.8000	446.40	(24.77)	7	1.50
		12/05/11	18	59.3811	1,068.86	55.8000	1,004.40	(64.46)	16	1.50
Subtotal			*95*		*5,500.77*		***5,301.00***	*(199.77)*	***82***	*1.50*
FASTENAL COMPANY	FAST	01/20/12	14	45.7435	640.41	46.6800	653.52	13.11	10	1.45
		01/23/12	20	46.1155	922.31	46.6800	933.60	11.29	14	1.45
Subtotal			*34*		*1,562.72*		***1,587.12***	*24.40*	***24***	*1.45*
FEDEX CORP DELAWARE COM	FDX	08/02/11	13	85.1915	1,107.49	91.4900	1,189.37	81.88	7	.56
		08/23/11	7	73.2614	512.83	91.4900	640.43	127.60	4	.56
		08/24/11	16	75.8050	1,212.88	91.4900	1,463.84	250.96	9	.56
		09/23/11	5	67.5440	337.72	91.4900	457.45	119.73	3	.56
		09/26/11	6	68 6883	412.13	91.4900	548.94	136.81	4	.56
		09/27/11	3	70.5066	211.52	91.4900	274.47	62.95	2	.56
		10/03/11	5	66.5660	332.83	91.4900	457.45	124.62	3	.56
		10/04/11	4	64 7175	258.87	91.4900	365.96	107.09	3	.56

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
FEDEX CORP DELAWARE COM	FDX	01/06/12	7	85.5342	598.74	91.4900	640.43	41 69	4	.56
		01/13/12	9	90.2833	812.55	91.4900	823.41	10.86	5	.56
		01/17/12	30	89.8326	2,694.98	91.4900	2,744.70	49.72	16	.56
Subtotal			*105*		*8,492.54*		***9,606.45***	*1,113.91*	***60***	.56
FLUOR CORP NEW DEL COM	FLR	05/11/11	9	72.0588	648.53	56.2400	506.16	(142.37)	5	.88
		05/11/11	2	73.9450	147.89✦	56.2400	112 48	(35.41)	1	.88
		05/12/11	16	70.8000	1,132.80	56.2400	899.84	(232.96)	8	.88
		05/31/11	6	68.8300	412.98	56.2400	337 44	(75.54)	3	.88
Subtotal			*33*		*2,342.20*		***1,855.92***	*(486.28)*	***17***	.88
FMC CORP COM NEW	FMC	11/16/09	16	55.6200	889.92	92.6800	1,482.88	592 96	10	.64
		01/11/11	7	76.8142	537.70	92.6800	648.76	111 06	5	.64
		08/11/11	5	74.1020	370.51	92.6800	463.40	92.89	3	64
		09/02/11	2	73.5000	147.00	92.6800	185.36	38.36	2	.64
Subtotal			*30*		*1,945.13*		***2,780.40***	*835.27*	***20***	.64
FORD MOTOR CO	F	10/25/11	112	12.4844	1,398.26	12.4200	**1,391.04**	(7.22)	**23**	1.61
FOREST LABS INC	FRX	12/12/11	15	29.3393	440.09	31.7800	476.70	36.61		
		12/16/11	8	29.1050	232.84	31.7800	254.24	21.40		
Subtotal			*23*		*672.93*		***730.94***	*58.01*		
FRAC KINDER MORGAN MGMT		05/20/09	23,448	0.0003	9.06	0.0007	N/A	N/A		
		08/14/09	519	0.0004	0.23	0.0007	N/A	N/A		
		08/19/09	5,620	0.0004	2.44	0.0007	N/A	N/A		
		11/13/09	628	0.0003	0.24	0.0007	N/A	N/A		
		02/12/10	556	0.0005	0 29	0.0007	N/A	N/A		
		05/14/10	550	0.0005	0.29	0.0007	N/A	N/A		
		08/13/10	572	0.0004	0.27	0.0007	N/A	N/A		
		11/12/10	569	0.0006	0.35	0.0007	N/A	N/A		
		05/13/11	555	0.0005	0.32	0.0007	N/A	N/A		

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December 31, 2011 - January 31, 2012

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%
FRAC KINDER MORGAN MGMT		08/12/11	590	0.0005	0.34	0.0007	N/A	N/A		
		08/16/11	647	0.0005	0.38	0.0007	N/A	N/A		
		11/16/11	90,053	0.0005	54.03	0.0007	N/A	N/A		
Subtotal			*124,307*		*68.24*			*(68.24)*		
FRESENIUS MEDICAL CARE	FMS	04/04/08	40	51.7852	2,071.41	71.5000	2,860.00	788.59	27	.91
AG & CO SPON ADR		08/18/09	3	42.4100	127.23	71.5000	214.50	87.27	2	.91
		07/09/10	15	53.8400	807.60	71.5000	1,072.50	264.90	10	.91
		02/10/11	3	62.9766	188.93	71.5000	214.50	25.57	2	.91
		02/11/11	4	62.3100	249.24	71.5000	286.00	36.76	3	.91
		02/14/11	2	63.0350	126.07	71.5000	143.00	16.93	2	.91
		02/15/11	3	64.8266	194.48	71.5000	214.50	20.02	2	.91
Subtotal			*70*		*3,764.96*		***5,005.00***	*1,240.04*	**48**	*.91*
† F5 NETWORKS INC COM	FFIV	11/03/11	10	106.3540	1,063.54	119.7400	**1,197.40**	133.86		
GAFISA S A SPON ADR	GFA	05/13/10	115	13.2505	1,523.81	5.4200	623.30	(900.51)	27	4.20
1 ADR: 2 COMMON SHARES		07/21/10	41	14.1712	581.02	5.4200	222.22	(358.80)	10	4.20
Subtotal			*156*		*2,104.83*		***845.52***	*(1,259.31)*	**37**	*4.20*
GANNETT CO	GCI	05/11/10	35	16.7822	587.38	14.1700	495.95	(91.43)	12	2.25
		05/12/10	69	16.9979	1,172.86	14.1700	977.73	(195.13)	23	2.25
		09/02/11	4	10.6250	42.50	14.1700	56.68	14.18	2	2.25
Subtotal			*108*		*1,802.74*		**1,530.36**	*(272.38)*	**37**	*2.25*
GAP INC DELAWARE	GPS	02/17/09	61	11.3593	692.92	18.9800	1,157.78	464.86	28	2.37
		09/02/10	26	17.5480	456.25	18.9800	493.48	37.23	12	2.37
		11/08/10	18	20.8800	375.84	18.9800	341.64	(34.20)	9	2.37
		09/02/11	2	15.7950	31.59	18.9800	37.96	6.37	1	2.37
		10/31/11	34	19.1202	650.09	18.9800	645.32	(4.77)	16	2.37
Subtotal			*141*		*2,206.69*		***2,676.18***	*469.49*	**66**	*2.37*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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 ELECTRIC	GE	05/16/11	26	19.8980	517.35	18.7100	486.46	(30.89)	18	3.63
		05/19/11	24	20.0195	480.47	18.7100	449.04	(31.43)	17	3.63
		07/15/11	17	18.4258	313.24	18.7100	318.07	4.83	12	3.63
		07/25/11	18	19.0972	343.75	18.7100	336.78	(6.97)	13	3.63
		08/04/11	16	17.2518	276.03	18.7100	299.36	23.33	11	3.63
		10/25/11	43	16.2641	699.36	18.7100	804.53	105.17	30	3.63
Subtotal			*144*		*2,630.20*		***2,694.24***	*64.04*	***101***	*3.63*
GENERAL MOTORS CO	GM	11/11/11	100	22.7225	2,272.25	24.0200	2,402.00	129.75		
COMMON SHARES		11/30/11	13	21.1915	275.49	24.0200	312.26	36.77		
		12/01/11	15	21.4360	321.54	24.0200	360.30	38.76		
		12/21/11	15	20.2040	303.06	24.0200	360.30	57.24		
		12/27/11	16	20.2312	323.70	24.0200	384.32	60.62		
		01/06/12	7	22.7142	159.00	24.0200	168.14	9.14		
Subtotal			*166*		*3,655.04*		***3,987.32***	*332.28*		
GENL DYNAMICS CORP COM	GD	07/25/11	38	71.1363	2,703.18	69.1600	2,628.08	(75.10)	72	2.71
		08/15/11	15	62.2573	933.86	69.1600	1,037.40	103.54	29	2.71
		09/02/11	1	61.5600	61.56	69.1600	69.16	7.60	2	2.71
Subtotal			*54*		*3,698.60*		***3,734.64***	*36.04*	***103***	*2.71*
GENUINE PARTS CO	GPC	09/15/11	15	54.2000	813.00	63.7800	956.70	143.70	27	2.82
		09/28/11	5	51.4640	257.32	63.7800	318.90	61.58	9	2.82
Subtotal			*20*		*1,070.32*		***1,275.60***	*205.28*	***36***	*2.82*
GIVAUDAN SA UNSP ADR	GVDNY	04/15/10	101	18.4595	1,864.31	18.6200	1,880.62	16.31	43	2.27
		07/09/10	92	17.7100	1,629.32	18.6200	1,713.04	83.72	39	2.27
		04/13/11	39	20.8738	814.08	18.6200	726.18	(87.90)	17	2.27
Subtotal			*232*		*4,307.71*		***4,319.84***	*12.13*	***99***	*2.27*
GOLDCORP INC	GG	05/16/11	52	48.7734	2,536.22	48.3900	2,516.28	(19.94)	29	1.11
		08/05/11	37	46.7635	1,730.25	48.3900	1,790.43	60.18	20	1.11
Subtotal			*89*		*4,266.47*		***4,306.71***	*40.24*	***49***	*1.11*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
GOOGLE INC CL A	GOOG	02/23/11	3	667.2833	2,001.85✦	580.1100	1,740.33	(261.52)		
		04/01/11	2	649.1650	1,298.33✦	580.1100	1,160.22	(138.11)		
		04/28/11	1	537.8200	537.82	580.1100	580.11	42.29		
		05/04/11	4	537.3550	2,149.42	580.1100	2,320.44	171.02		
		08/03/11	3	600.0933	1,800.28	580.1100	1,740.33	(59.95)		
		09/09/11	3	533.6100	1,600.83	580.1100	1,740.33	139.50		
		11/30/11	3	596.8500	1,790.55	580.1100	1,740.33	(50.22)		
		12/27/11	1	640.8900	640.89	580.1100	580.11	(60.78)		
Subtotal			*20*		*11,819.97*		***11,602.20***	*(217.77)*		
HARRIS CORP DEL	HRS	07/07/10	3	41.8566	125.57	41.0000	123.00	(2.57)	4	2.73
		07/12/10	7	43.0842	301.59	41.0000	287.00	(14.59)	8	2.73
Subtotal			*10*		*427.16*		***410.00***	*(17.16)*	***12***	*2.73*
HASBRO INC COM	HAS	10/04/11	11	32.2327	354.56	34.9100	384.01	29.45	14	3.43
		10/05/11	11	33.1109	364.22	34.9100	384.01	19.79	14	3.43
Subtotal			*22*		*718.78*		***768.02***	*49.24*	***28***	*3.43*
HDFC BANK LTD ADR	HDB	06/29/09	60	20.9828	1,258.97	31.0300	1,861.80	602.83	14	.70
		09/02/10	20	33.3420	666.84	31.0300	620.60	(46.24)	5	.70
		09/02/11	4	32.5475	130.19	31.0300	124.12	(6.07)	1	.70
Subtotal			*84*		*2,056.00*		***2,606.52***	*550.52*	***20***	*.70*
HEINEKEN NV ADR	HINKY	07/31/08	118	23.9900	2,830.83	23.1300	2,729.34	(101.49)	53	1.93
		09/02/10	27	22.8307	616.43	23.1300	624.51	8.08	13	1.93
		09/02/11	5	24.4200	122.10	23.1300	115.65	(6.45)	3	1.93
Subtotal			*150*		*3,569.36*		***3,469.50***	*(99.86)*	***69***	*1.93*
HEINZ H J CO PV 25CT	HNZ	10/03/11	28	50.3796	1,410.63	51.8500	1,451.80	41.17	54	3.70
		01/06/12	8	53.0600	424.48	51.8500	414.80	(9.68)	16	3.70
		01/11/12	7	52.8442	369.91	51.8500	362.95	(6.96)	14	3.70
Subtotal			*43*		*2,205.02*		***2,229.55***	*24.53*	***84***	*3.70*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
HELMERICH PAYNE INC	HP	01/10/12	13	66.3823	862.97	61.7100	802.23	(60.74)	4	.45
		01/11/12	3	63.4166	190.25	61.7100	185.13	(5.12)	1	.45
Subtotal			*16*		*1,053.22*		***987.36***	*(65.86)*	***5***	*.45*
HENNES AND MAURITZ AB-	HNNMY	04/11/11	347	7.1127	2,468.14	6.5100	2,258.97	(209.17)	82	3.62
ADR		09/02/11	15	6.0300	90.45	6.5100	97.65	7.20	4	3.62
Subtotal			*362*		*2,558.59*		***2,356.62***	*(201.97)*	***86***	*3 62*
HERTZ GLOBAL HOLDINGS IN	HTZ	10/07/10	58	9.7575	565.94	13.6000	788.80	222.86		
		10/13/10	47	10.6289	499.56	13.6000	639.20	139.64		
		10/22/10	62	10.7183	664.54	13.6000	843.20	178.66		
		02/15/11	32	16.1468	516.70	13.6000	435.20	(81.50)		
		09/02/11	19	10.6510	202.37	13.6000	258.40	56 03		
		09/22/11	34	8.8764	301.80	13.6000	462.40	160 60		
		10/11/11	269	10.3028	2,771.48	13.6000	3,658.40	886.92		
		10/13/11	351	10.4296	3,660.82	13.6000	4,773.60	1,112.78		
		10/17/11	137	10.7496	1,472.70	13.6000	1,863.20	390.50		
		10/28/11	89	12.1586	1,082.12	13.6000	1,210.40	128.28		
		12/05/11	240	12.0877	2,901.07	13.6000	3,264.00	362.93		
Subtotal			*1,338*		*14,639.10*		***18,196.80***	*3,557.70*		
HESS CORP	HES	05/20/11	2	63.6500	127.30✦	56.3000	112.60	(14.70)	1	.71
		05/21/11	9	64.0911	576.82✦	56.3000	506.70	(70.12)	4	.71
		11/28/11	21	56.8128	1,193.07	56.3000	1,182.30	(10.77)	9	.71
		12/09/11	5	58.4180	292.09	56.3000	281.50	(10.59)	2	.71
Subtotal			*37*		*2,189.28*		***2,083.10***	*(106.18)*	***16***	*.71*
HEWLETT PACKARD CO DEL	HPQ	02/09/11	6	48.1133	288.68✦	27.9800	167.88	(120.80)	3	1.71
		02/23/11	10	49.7450	497.45✦	27.9800	279.80	(217.65)	5	1.71
		03/01/11	3	49.3200	147.96✦	27.9800	83.94	(64.02)	2	1.71
		03/03/11	7	48.5871	340.11✦	27.9800	195.86	(144.25)	4	1.71
		03/03/11	14	48.8942	684.52✦	27 9800	391.72	(292.80)	7	1.71
		04/27/11	13	41.1169	534 52	27.9800	363.74	(170.78)	7	1.71

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
HEWLETT PACKARD CO DEL	HPQ	05/02/11	14	40.3900	565.46	27.9800	391.72	(173.74)	7	1.71
		05/06/11	7	41.3842	289.69	27.9800	195.86	(93.83)	4	1.71
		05/09/11	11	41.1745	452.92	27.9800	307.78	(145.14)	6	1.71
		05/17/11	13	36.3169	472.12	27.9800	363.74	(108.38)	7	1.71
		05/19/11	24	36.2400	869.76	27.9800	671.52	(198.24)	12	1.71
		07/27/11	9	36.7044	330.34	27.9800	251.82	(78.52)	5	1.71
		07/28/11	9	36.7166	330.45	27.9800	251.82	(78.63)	5	1.71
		09/02/11	3	24.8966	74.69	27.9800	83.94	9.25	2	1.71
		12/07/11	30	28.4450	853.35	27.9800	839.40	(13.95)	15	1.71
		12/09/11	36	28.2427	1,016.74	27.9800	1,007.28	(9.46)	18	1.71
		12/20/11	8	26.0525	208.42	27.9800	223.84	15.42	4	1.71
		12/27/11	10	25.8780	258.78	27.9800	279.80	21.02	5	1.71
Subtotal			*227*		8,215.96		***6,351.46***	*(1,864.50)*	***118***	1.71
HOLOGIC INC	HOLX	11/10/09	18	15.7800	284.04	20.3900	367.02	82.98		
		04/09/10	52	17.7300	921.96	20.3900	1,060.28	138.32		
		05/05/10	27	16.2588	438.99	20.3900	550.53	111.54		
		09/27/10	52	16.4992	857.96	20.3900	1,060.28	202.32		
		10/14/10	36	16.2480	584.93	20.3900	734.04	149.11		
		11/11/10	28	16.7000	467.60	20.3900	570.92	103.32		
		09/02/11	22	16.4022	360.85	20.3900	448.58	87.73		
Subtotal			*235*		3,916.33		***4,791.65***	*875.32*		
HOME DEPOT INC	HD	05/19/11	10	37.3350	373.35	44.3900	443.90	70.55	12	2.61
		05/19/11	10	39.4980	394.98✦	44.3900	443.90	48.92	12	2.61
		05/19/11	5	39.3400	196.70✦	44.3900	221.95	25.25	6	2.61
		05/24/11	3	36.6233	109.87	44.3900	133.17	23.30	4	2.61
		05/31/11	15	36.1860	542.79	44.3900	665.85	123.06	18	2.61
		06/17/11	10	34.7390	347.39	44.3900	443.90	96.51	12	2.61
		06/24/11	7	35.5971	249.18	44.3900	310.73	61.55	9	2.61
		07/06/11	7	36.5842	256.09	44.3900	310.73	54.64	9	2.61
		07/14/11	9	36.4577	328.12	44.3900	399.51	71.39	11	2.61

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
HOME DEPOT INC	HD	07/25/11	7	36.8500	257.95	44.3900	310.73	52.78	9	2.61
		07/28/11	12	35.6558	427.87	44.3900	532.68	104.81	14	2.61
		08/25/11	14	34.1150	477.61	44.3900	621.46	143.85	17	2.61
		09/02/11	3	32.4666	97.40	44.3900	133.17	35.77	4	2.61
		09/09/11	10	31.9880	319.88	44.3900	443.90	124.02	12	2.61
		09/15/11	10	33.9790	339.79	44.3900	443.90	104.11	12	2.61
		09/16/11	10	34.8890	348.89	44.3900	443.90	95.01	12	2.61
		01/09/12	125	43.1484	5,393.55	44.3900	5,548.75	155.20	145	2.61
		01/18/12	30	44.7516	1,342.55	44.3900	1,331.70	(10.85)	35	2.61
		01/26/12	135	44.7668	6,043.52	44.3900	5,992.65	(50.87)	157	2.61
Subtotal			*432*		*17,847.48*		***19,176.48***	*1,329.00*	***510***	*2.61*
HONDA MOTOR ADR NEW	HMC	01/31/11	70	42.6012	2,982.09	34.0500	2,383.50	(598.59)	49	2.02
		09/02/11	1	32.0600	32.06	34.0500	34.05	1.99	1	2.02
		12/12/11	17	31.0794	528.35	34.0500	578.85	50.50	12	2.02
		01/12/12	17	32.5188	552.82	34.0500	578.85	26.03	12	2.02
		01/13/12	20	33.1165	662.33	34.0500	681.00	18.67	14	2.02
		01/17/12	1	33.4200	33.42	34.0500	34.05	.63	1	2.02
Subtotal			*126*		*4,791.07*		***4,290.30***	*(500.77)*	***89***	*2.02*
↑ HOST HOTELS & RESORTS *REIT*	HST	08/11/11	83	12.6461	1,049.63	16.4200	1,362.86	313.23	17	1.21
		09/02/11	8	11.3362	90.69	16.4200	131.36	40.67	2	1.21
		10/17/11	29	12.2072	354.01	16.4200	476.18	122.17	6	1.21
Subtotal			*120*		*1,494.33*		***1,970.40***	*476.07*	***25***	*1.21*
↓ HSBC HLDG PLC SP ADR	HBC	07/20/09	10	46.2890	462.89	41.8300	418.30	(44.59)	20	4.66
		08/17/09	53	52.4377	2,779.20	41.8300	2,216.99	(562.21)	104	4.66
		09/02/10	15	50.1886	752.83	41.8300	627.45	(125.38)	30	4.66
		10/28/10	6	52.5250	315.15	41.8300	250.98	(64.17)	12	4.66
		09/02/11	3	42.5066	127.52	41.8300	125.49	(2.03)	6	4.66
Subtotal			*87*		*4,437.59*		***3,639.21***	*(798.38)*	***172***	*4.66*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
HUMANA INC	HUM	04/13/10	8	44.1137	352.91	89.0200	712.16	359.25	8	1.12
		04/14/10	10	43.6200	436.20	89.0200	890.20	454.00	10	1.12
		11/24/10	9	57.2044	514.84	89.0200	801.18	286.34	9	1.12
		12/10/10	6	57.0083	342.05	89.0200	534.12	192.07	6	1.12
		12/30/10	8	54.7187	437.75	89.0200	712.16	274.41	8	1.12
		09/02/11	2	75.4000	150.80	89.0200	178.04	27.24	2	1.12
		10/10/11	12	71.8141	861.77	89.0200	1,068.24	206.47	12	1.12
Subtotal			*55*		*3,096.32*		***4,896.10***	*1,799.78*	***55***	*1.12*
HUTCHISN WHAMPOA ADR	HUWHY	08/27/09	145	14.9286	2,164.65	18.9000	2,740.50	575.85	69	2.51
		09/02/10	52	15.5040	806.21	18.9000	982.80	176.59	25	2.51
		09/02/11	7	18.4100	128.87	18.9000	132.30	3.43	4	2.51
Subtotal			*204*		*3,099.73*		***3,855.60***	*755.87*	***98***	*2.51*
ICICI BANK LTD SPD ADR	IBN	10/13/10	42	52.7652	2,216.14	36.2100	1,520.82	(695.32)	27	1.71
		10/28/10	7	50.2000	351.40	36.2100	253.47	(97.93)	5	1.71
		09/02/11	2	38.3750	76.75	36.2100	72.42	(4.33)	2	1.71
Subtotal			*51*		*2,644.29*		***1,846.71***	*(797.58)*	***34***	*1.71*
ILLUMINA INC COM	ILMN	03/16/11	9	63.8944	575.05	51.8600	466.74	(108.31)		
		05/02/11	22	71.6195	1,575.63	51.8600	1,140.92	(434.71)		
		05/03/11	13	71.4276	928.56	51.8600	674.18	(254.38)		
		05/05/11	13	69.9884	909.85	51.8600	674.18	(235.67)		
		05/12/11	3	74.6333	223.90	51.8600	155.58	(68.32)		
		07/29/11	12	61.7416	740.90	51.8600	622.32	(118.58)		
Subtotal			*72*		*4,953.89*		***3,733.92***	*(1,219.97)*		
INFORMA PLC UNSP ADR	IFPJY	11/08/11	102	12.0823	1,232.40	12.4300	1,267.86	35.46	43	3.33
		11/09/11	97	11.8749	1,151.87	12.4300	1,205.71	53.84	41	3.33
		11/10/11	38	11.6847	444.02	12.4300	472.34	28.32	16	3.33
Subtotal			*237*		*2,828.29*		***2,945.91***	*117.62*	***100***	*3.33*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
INFORMATICA CORP CA	INFA	01/19/12	35	36.8400	1,289.40	42.3000	1,480 50	191.10		
		01/20/12	11	39.7245	436.97	42.3000	465.30	28.33		
		01/23/12	10	39.6630	396.63	42.3000	423.00	26.37		
Subtotal			56		*2,123.00*		***2,368.80***	*245.80*		
ING GP NV SPSD ADR	ING	12/22/09	30	9.8960	296.88	9.1100	273.30	(23.58)		
		12/23/09	100	9.9612	996.12	9.1100	911.00	(85.12)		
		09/02/10	48	9.5979	460.70	9.1100	437.28	(23 42)		
		12/14/10	60	10.3880	623.28	9.1100	546.60	(76.68)		
		12/15/10	50	10.2312	511.56	9.1100	455.50	(56.06)		
		03/07/11	106	12.4134	1,315.83	9.1100	965.66	(350.17)		
		09/02/11	21	8.0738	169.55	9.1100	191.31	21.76		
Subtotal			*415*		*4,373.92*		***3,780.65***	*(593.27)*		
INGRAM MICRO INC CL A	IM	12/02/09	24	17.2166	413.20	18.9800	455.52	42.32		
		09/02/10	9	15.8455	142.61	18.9800	170.82	28 21		
		09/02/11	1	17.5100	17.51	18.9800	18.98	1.47		
Subtotal			*34*		*573.32*		***645.32***	*72.00*		
INTEL CORP	INTC	05/18/11	17	23.9294	406.80	26.4200	449.14	42.34	15	3.17
		05/19/11	102	23.5667	2,403.81	26.4200	2,694.84	291.03	86	3.17
		05/19/11	156	23.3985	3,650.18	26.4200	4,121.52	471.34	132	3.17
		08/15/11	41	20.8346	854.22	26.4200	1,083.22	229.00	35	3.17
Subtotal			*316*		*7,315.01*		***8,348.72***	*1,033.71*	***268***	*3.17*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
INTL PAPER CO	IP	11/09/09	31	24.9803	774.39	31.1400	965.34	190.95	33	3.37
		09/02/10	26	21.9361	570.34	31.1400	809.64	239.30	28	3.37
		06/06/11	56	29.8239	1,670.14	31.1400	1,743.84	73.70	59	3.37
		06/23/11	301	28.5723	8,600.29	31.1400	9,373.14	772.85	317	3.37
		07/06/11	71	29.9483	2,126.33	31.1400	2,210.94	84.61	75	3.37
		07/27/11	27	30.0114	810.31	31.1400	840.78	30.47	29	3.37
		12/02/11	182	28.7991	5,241.44	31.1400	5,667.48	426.04	192	3.37
Subtotal			*694*		*19,793.24*		***21,611.16***	*1,817.92*	***733***	*3.37*
INTRPUBLIC GRP OF CO	IPG	06/29/11	142	12.2447	1,738.76	10.3300	1,466.86	(271.90)	35	2.32
		07/18/11	34	11.9473	406.21	10.3300	351.22	(54.99)	9	2.32
		09/02/11	19	8.0500	152.95	10.3300	196.27	43.32	5	2.32
		09/15/11	52	8.0171	416.89	10.3300	537.16	120.27	13	2.32
		01/04/12	39	10.1700	396.63	10.3300	402.87	6.24	10	2.32
		01/26/12	43	10.3897	446.76	10.3300	444.19	(2.57)	11	2.32
Subtotal			*329*		*3,558.20*		***3,398.57***	*(159.63)*	***83***	*2.32*
INTUIT INC COM	INTU	11/21/11	30	50.8376	1,525.13	56.4400	**1,693.20**	168 07	**18**	1.06
INTUITIVE SURGICAL INC	ISRG	12/20/11	3	443.2000	1,329.60	459.9100	1,379.73	50.13		
NEW		01/23/12	2	444.7900	889.58	459.9100	919.82	30.24		
Subtotal			*5*		*2,219.18*		***2,299.55***	*80.37*		
INVESCO LTD	IVZ	02/11/10	50	18.5398	926.99	22.5700	1,128.50	201.51	25	2.17
		03/10/10	19	20.1089	382.07	22.5700	428.83	46 76	10	2.17
		09/02/10	11	19.2281	211.51	22.5700	248.27	36.76	6	2.17
		04/28/11	25	24.6064	615.16	22.5700	564.25	(50.91)	13	2.17
		09/02/11	10	17.4140	174.14	22.5700	225.70	51.56	5	2.17
Subtotal			*115*		*2,309.87*		***2,595.55***	*285.68*	***59***	*2.17*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ITAU UNIBANCO BANCO HOLD	ITUB	11/22/11	116	16.6956	1,936.69	19.9600	2,315.36	378.67	10	.42
SA SPONSORED ADR		01/19/12	35	20.9102	731.86	19.9600	698.60	(33.26)	3	.42
		01/23/12	5	20.7900	103.95	19.9600	99.80	(4.15)	1	.42
		01/25/12	34	20.5455	698.55	19.9600	678.64	(19.91)	3	.42
Subtotal			*190*		*3,471.05*		***3,792.40***	*321.35*	***17***	*.42*
ITC HLDGS CORP	ITC	09/15/10	60	60.8750	3,652.50	73.7100	4,422.60	770.10	85	1.91
		05/12/11	32	73.8375	2,362.80	73.7100	2,358.72	(4.08)	46	1.91
		05/13/11	32	74.2709	2,376.67	73.7100	2,358.72	(17.95)	46	1.91
		05/16/11	7	74.2071	519.45	73.7100	515.97	(3.48)	10	1.91
		06/14/11	27	69.9377	1,888.32	73.7100	1,990.17	101.85	39	1.91
Subtotal			*158*		*10,799.74*		***11,646.18***	*846.44*	***226***	*1.91*
J M SMUCKER CO	SJM	06/02/11	46	78.8952	3,629.18	78.7800	3,623.88	(5.30)	89	2.43
		06/02/11	14	79.4257	1,111.96✦	78.7800	1,102.92	(9.04)	27	2.43
		06/02/11	1	78.7300	78.73✦	78.7800	78.78	.05	2	2.43
		06/02/11	9	76.5544	688.99✦	78.7800	709.02	20.03	18	2.43
		06/20/11	20	77.8350	1,556.70	78.7800	1,575.60	18.90	39	2.43
		08/11/11	19	73.3984	1,394.57	78.7800	1,496.82	102.25	37	2.43
		08/18/11	3	69.9700	209.91	78.7800	236.34	26.43	6	2.43
		09/22/11	4	72.5600	290.24	78.7800	315.12	24.88	8	2.43
Subtotal			*116*		*8,960.28*		***9,138.48***	*178.20*	***226***	*2.43*
JDS UNIPHASE CORP	JDSU	10/18/11	75	10.7730	807.98	12.6900	951.75	143.77		
		10/20/11	36	10.4100	374.76	12.6900	456.84	82.08		
		10/28/11	37	12.5700	465.09	12.6900	469.53	4.44		
		10/31/11	29	12.2693	355.81	12.6900	368.01	12.20		
		11/02/11	40	12.2800	491.20	12.6900	507.60	16 40		
		11/29/11	39	10.2835	401.06	12.6900	494.91	93.85		
Subtotal			*256*		*2,895.90*		***3,248.64***	*352.74*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	05/12/11	6	66.6150	399.69	65.9100	395.46	(4.23)	14	3.45
		06/23/11	44	65.1563	2,866.88	65.9100	2,900.04	33.16	101	3.45
		07/20/11	31	66.3748	2,057.62	65.9100	2,043.21	(14.41)	71	3.45
Subtotal			*81*		*5,324.19*		***5,338.71***	*14.52*	***186***	*3.45*
JOY GLOBAL INC DEL COM	JOY	09/08/11	5	83.2980	416.49	90.6900	453.45	36.96	4	.77
		09/09/11	8	79.5825	636.66	90.6900	725.52	88.86	6	.77
		09/13/11	7	79.0057	553.04	90.6900	634.83	81.79	5	.77
		09/14/11	3	78.8733	236.62	90.6900	272.07	35.45	3	.77
		09/16/11	4	81.5900	326.36	90.6900	362.76	36.40	3	.77
		01/25/12	40	90.8397	3,633.59	90.6900	3,627.60	(5.99)	28	.77
Subtotal			*67*		*5,802.76*		***6,076.23***	*273.47*	***49***	*.77*
JPMORGAN CHASE & CO	JPM	07/27/10	33	40.8460	1,347.92	37.3000	1,230.90	(117.02)	33	2.68
		09/02/10	13	38.0500	494.65	37.3000	484.90	(9.75)	13	2.68
		01/13/11	190	44.6858	8,490.32	37.3000	7,087.00	(1,403.32)	190	2.68
		05/17/11	4	44.3000	177.20✦	37.3000	149.20	(28.00)	4	2.68
		05/18/11	4	45.0050	180.02✦	37.3000	149.20	(30.82)	4	2.68
		09/02/11	1	31.0400	31.04✦	37.3000	37.30	6.26	1	2.68
		09/02/11	2	31.0300	62.06✦	37.3000	74.60	12.54	2	2.68
		09/02/11	1	31.0300	31.03✦	37.3000	37.30	6.27	1	2.68
		09/02/11	1	31.0200	31.02✦	37.3000	37.30	6.28	1	2.68
		09/02/11	1	31.0400	31.04✦	37.3000	37.30	6.26	1	2.68
		09/09/11	13	32.5761	423.49	37.3000	484.90	61.41	13	2.68
		09/23/11	15	29.4600	441.90	37.3000	559.50	117.60	15	2.68
		11/23/11	3	28.8766	86.63	37.3000	111.90	25.27	3	2.68
		11/23/11	4	28.8750	115.50	37.3000	149.20	33.70	4	2.68
		11/23/11	6	28.8750	173.25	37.3000	223.80	50.55	6	2.68
		12/02/11	76	32.4963	2,469.72	37.3000	2,834.80	365.08	76	2.68
		12/05/11	84	33.8719	2,845.24	37.3000	3,133.20	287.96	84	2.68
Subtotal			*451*		*17,432.03*		***16,822.30***	*(609.73)*	***451***	*2.68*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ JUNIPER NETWORKS INC	JNPR	11/12/10	89	35.1249	3,126.12	20.9300	1,862.77	(1,263.35)		
		03/04/11	23	44.0452	1,013.04	20.9300	481.39	(531.65)		
		03/07/11	23	44.3434	1,019.90	20.9300	481.39	(538.51)		
		10/20/11	55	20.4585	1,125.22	20.9300	1,151.15	25.93		
		01/19/12	239	23.6699	5,657.11	20.9300	5,002.27	(654.84)		
Subtotal			*429*		*11,941.39*		***8,978.97***	*(2,962.42)*		
JUPITER TELECOM CO ADR	JUPIY	12/28/09	14	68.4028	957.64	66.6900	933.66	(23.98)	19	1.95
		01/05/10	22	63.6100	1,399.42	66.6900	1,467.18	67.76	29	1.95
		07/09/10	11	66.2600	728.86	66.6900	733.59	4.73	15	1.95
		03/01/11	6	71.6583	429.95	66.6900	400.14	(29.81)	8	1.95
		03/02/11	20	72.4610	1,449.22	66.6900	1,333.80	(115.42)	27	1.95
		03/02/11	2	74.4450	148.89	66.6900	133.38	(15.51)	3	1.95
		09/29/11	7	72.9314	510.52	66.6900	466.83	(43.69)	10	1.95
Subtotal			*82*		*5,624.50*		***5,468.58***	*(155.92)*	***111***	*1.95*
KANSAS CITY SOUTHERN	KSU	04/28/09	7	15.1100	105.77	68.6400	480.48	374.71		
		08/20/10	20	33.7570	675.14	68.6400	1,372.80	697.66		
		09/02/11	4	51.8700	207.48	68.6400	274.56	67.08		
Subtotal			*31*		*988.39*		***2,127.84***	*1,139.45*		
KAO CORP SPD ADR	KCRPY	06/17/09	125	21.9149	2,739.37	26.3900	3,298.75	559.38	80	2.40
		07/09/10	16	23.5700	377.12	26.3900	422.24	45.12	11	2.40
		09/02/10	17	23.6200	401.54	26.3900	448.63	47.09	11	2.40
		09/02/11	2	26.0650	52.13	26.3900	52.78	65	2	2.40
Subtotal			*160*		*3,570.16*		***4,222.40***	*652.24*	***104***	*2.40*
KDDI CORP SHS	KDDIY	12/02/09	80	13.6950	1,095.60	15.8100	1,264.80	169.20	33	2.56
		12/28/09	88	13.5482	1,192.25	15.8100	1,391.28	199.03	36	2.56
		04/23/10	144	12.3452	1,777.72	15.8100	2,276.64	498.92	59	2.56
		07/09/10	68	12.3400	839.12	15.8100	1,075.08	235.96	28	2.56
Subtotal			*380*		*4,904.69*		***6,007.80***	*1,103.11*	***156***	*2.56*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
KEPPEL LTD SPONS ADR	KPELY	04/22/09	229	7.3574	1,684.86	17.1200	3,920.48	2,235.62	161	4.08
		09/02/10	57	12.2545	698.51	17.1200	975.84	277.33	40	4.08
		09/02/11	17	14.8100	251.77	17.1200	291.04	39.27	12	4 08
Subtotal			*303*		*2,635.14*		***5,187.36***	*2,552.22*	***213***	*4.08*
KEYCORP NEW COM	KEY	04/25/11	51	8.4768	432.32	7.7700	396.27	(36.05)	7	1.54
		09/02/11	1	6.4000	6.40	7.7700	7.77	1.37	1	1.54
		10/13/11	607	6.6700	4,048.75	7.7700	4,716.39	667.64	73	1.54
		10/25/11	378	7.1411	2,699.37	7.7700	2,937.06	237.69	46	1 54
		10/27/11	370	7.5618	2,797.90	7.7700	2,874.90	77.00	45	1.54
Subtotal			*1,407*		*9,984.74*		***10,932.39***	*947.65*	***172***	*1.54*
KINDER MORGAN MANAGEMENT	KMR	06/15/11	9	62.1566	559.41	76.9500	692.55	133.14		
LLC		06/15/11	16	61.8331	989.33✦	76.9500	1,231.20	241.87		
		06/16/11	19	61.5515	1,169.48	76.9500	1,462.05	292.57		
		06/17/11	59	61.0245	3,600.45	76.9500	4,540.05	939.60		
		06/20/11	28	61.3860	1,718.81	76.9500	2,154.60	435.79		
		06/27/11	18	63.2750	1,138.95	76.9500	1,385.10	246.15		
		07/07/11	18	64.2388	1,156.30	76.9500	1,385.10	228.80		
Subtotal			*167*		*10,332.73*		***12,850.65***	*2,517.92*		
KIRBY CORP COM	KEX	03/04/11	15	56.0346	840.52	66.7700	1,001.55	161.03		
		03/04/11	5	57.4840	287.42✦	66.7700	333.85	46.43		
		03/07/11	40	55.3905	2,215.62	66.7700	2,670.80	455.18		
		03/08/11	32	56.4175	1,805.36	66.7700	2,136.64	331.28		
		03/09/11	14	56.6528	793.14	66.7700	934.78	141.64		
		08/04/11	30	54.7210	1,641.63	66.7700	2,003.10	361.47		
		10/13/11	19	56.9547	1,082.14	66.7700	1,268.63	186.49		
Subtotal			*155*		*8,665.83*		***10,349.35***	*1,683.52*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ KOHLS CORP WISC PV 1CT	KSS	05/31/11	2	53.5350	107.07	45.9900	91.98	(15.09)	2	2.17
		07/13/11	5	56.1800	280.90	45.9900	229.95	(50.95)	5	2.17
		07/28/11	5	55.8160	279.08	45.9900	229.95	(49.13)	5	2.17
		08/11/11	34	47.9697	1,630.97	45.9900	1,563.66	(67.31)	34	2.17
		09/16/11	20	47.9050	958.10	45.9900	919 80	(38.30)	20	2.17
		09/30/11	32	49.9340	1,597.89	45.9900	1,471.68	(126.21)	32	2.17
Subtotal			98		*4,854.01*		***4,507.02***	*(346.99)*	**98**	*2.17*
KONINKLIJKE AHOLD NV ADR	AHONY	07/31/09	84	11.4461	961.48	13.2700	1.114.68	153.20	30	2.61
		08/18/09	71	11.5400	819.34	13.2700	942.17	122.83	25	2.61
		08/21/09	117	12.1611	1,422.85	13.2700	1,552.59	129.74	41	2.61
		07/09/10	69	12.7400	879.06	13.2700	915.63	36.57	24	2.61
Subtotal			*341*		*4,082.73*		***4,525.07***	*442.34*	***120***	*2.61*
KROGER CO	KR	12/20/10	63	21.7909	1,372.83	23.7600	1,496.88	124.05	29	1.93
		12/21/10	36	21.7588	783.32	23.7600	855.36	72.04	17	1.93
		06/24/11	47	24.5525	1,153.97	23.7600	1,116.72	(37.25)	22	1.93
		06/27/11	101	24.3732	2,461.70	23.7600	2,399.76	(61.94)	47	1.93
		07/05/11	83	25.1660	2,088.78	23.7600	1,972.08	(116.70)	39	1.93
		07/27/11	10	24.8730	248.73	23.7600	237.60	(11.13)	5	1.93
		09/09/11	13	21.9461	285.30	23.7600	308.88	23.58	6	1.93
		09/16/11	9	22.6677	204.01	23.7600	213.84	9.83	5	1.93
		10/04/11	11	21.6136	237.75	23.7600	261.36	23.61	6	1.93
		12/27/11	8	24.5612	196.49	23.7600	190.08	(6.41)	4	1.93
Subtotal			*381*		*9,032.88*		***9,052.56***	*19.68*	***180***	*1.93*
↓ L OREAL CO ADR	LRLCY	09/09/11	112	20.0848	2,249.50	21.3000	**2,385.60**	136.10	**42**	1.73
L-3 COMMNCTNS HLDGS	LLL	06/01/10	22	82.8968	1,823.73	70.7400	1,556.28	(267.45)	40	2.54
		08/03/10	4	74.3350	297.34	70.7400	282.96	(14.38)	8	2.54
		09/02/11	1	65.4500	65.45	70.7400	70.74	5.29	2	2.54
Subtotal			*27*		*2,186.52*		***1,909.98***	*(276.54)*	**50**	*2.54*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	06/08/11	32	40.4390	1,294.05	49.1100	1,571.52	277.47		
		07/28/11	22	47.6236	1,047.72	49.1100	1,080.42	32.70		
		08/04/11	24	44.7225	1,073.34	49.1100	1,178.64	105.30		
Subtotal			*78*		*3,415.11*		***3,830.58***	*415.47*		
LAUDER ESTEE COS INC A	EL	08/09/11	74	44.9577	3,326.87	57.9300	4,286.82	959.95	39	.90
		08/15/11	10	46.8580	468.58	57.9300	579.30	110.72	6	.90
Subtotal			*84*		*3,795.45*		***4,866.12***	*1,070.67*	***45***	.90
LENNAR CORP CL A	LEN	12/12/11	146	19.3399	2,823.63	21.4900	3,137.54	313.91	24	.74
		12/14/11	77	18.6164	1,433.47	21.4900	1,654.73	221.26	13	.74
		12/16/11	71	18.8611	1,339.14	21.4900	1,525.79	186.65	12	.74
		12/19/11	56	18.6205	1,042.75	21.4900	1,203.44	160.69	9	.74
		12/21/11	87	19.7306	1,716.57	21.4900	1,869.63	153.06	14	.74
		12/22/11	52	20.1484	1,047.72	21.4900	1,117.48	69.76	9	.74
		01/05/12	31	20.8300	645.73	21.4900	666.19	20.46	5	.74
Subtotal			*520*		*10,049.01*		***11,174.80***	*1,125.79*	***86***	.74
LIMITED BRANDS INC	LTD	05/03/10	27	27.9111	753.60	41.8600	1,130.22	376.62	27	2.38
		05/04/10	23	27.1304	624.00	41.8600	962.78	338.78	23	2.38
		09/02/11	1	36.2800	36.28	41.8600	41.86	5.58	1	2.38
Subtotal			*51*		*1,413.88*		***2,134.86***	*720.98*	***51***	2.38
LINDE AG SHS SP ADR	LNEGY	01/13/10	40	12.2375	489.50	15.9700	638.80	149.30	9	1.31
		01/29/10	124	11.2005	1,388.87	15.9700	1,980.28	591.41	27	1.31
		07/09/10	39	11.1300	434.07	15.9700	622.83	188.76	9	1.31
		03/17/11	93	14.8102	1,377.35	15.9700	1,485.21	107.86	20	1.31
Subtotal			*296*		*3,689.79*		***4,727.12***	*1,037.33*	***65***	*1.31*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ LOCKHEED MARTIN CORP	LMT	04/04/11	12	80.9441	971.33	82.3200	987.84	16.51	48	4 85
		04/05/11	21	81.3300	1,707.93	82.3200	1,728.72	20.79	84	4.85
		04/06/11	19	81.3900	1,546.41	82.3200	1,564.08	17.67	76	4.85
		09/02/11	1	72.4300	72.43	82.3200	82.32	9.89	4	4.85
Subtotal			*53*		*4,298.10*		***4,362.96***	*64.86*	***212***	*4.85*
LORILLARD INC	LO	05/24/11	27	114.2196	3,083.93	107.3900	2,899.53	(184.40)	141	4.84
		05/24/11	22	107.4545	2,364.00✦	107.3900	2,362.58	(1.42)	115	4.84
		06/14/11	26	103.0526	2,679.37	107.3900	2,792.14	112.77	136	4.84
		06/17/11	7	112.9014	790.31✦	107.3900	751.73	(38.58)	37	4.84
		06/20/11	18	112.3922	2,023.06	107.3900	1,933.02	(90.04)	94	4.84
		09/26/11	15	108.8540	1,632.81	107.3900	1,610.85	(21.96)	78	4.84
		10/03/11	6	113.2333	679.40	107.3900	644.34	(35.06)	32	4.84
		10/04/11	28	110.6446	3,098.05	107.3900	3,006.92	(91.13)	146	4.84
		10/04/11	3	110.1233	330.37	107.3900	322.17	(8.20)	16	4.84
Subtotal			*152*		*16,681.30*		***16,323.28***	*(358.02)*	***795***	*4.84*
LOWE'S COMPANIES INC	LOW	06/14/11	18	22.7416	409.35	26.8300	482.94	73.59	11	2.08
		07/15/11	14	22.8800	320.32	26.8300	375.62	55.30	8	2.08
		09/02/11	1	19 4000	19.40	26.8300	26.83	7.43	1	2.08
		09/09/11	15	19.1340	287.01	26.8300	402.45	115 44	9	2.08
		09/16/11	11	20 3690	224.06	26.8300	295.13	71.07	7	2.08
Subtotal			*59*		*1,260.14*		***1,582.97***	*322.83*	***36***	*2.08*
LVMH MOET HENNESSY ADR	LVMUY	05/06/10	66	21.3468	1,408.89	32.3000	2,131 80	722.91	30	1.39
		05/10/10	56	22.4182	1,255.42	32.3000	1,808.80	553.38	26	1.39
		03/24/11	75	31.3592	2,351.94	32.3000	2,422.50	70.56	34	1.39
		09/02/11	9	32.5233	292.71	32.3000	290.70	(2.01)	5	1.39
Subtotal			*206*		*5,308.96*		***6,653.80***	*1,344.84*	***95***	*1.39*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
MACYS INC	M	09/15/11	12	27.1858	326.23	33.6900	404.28	78.05	10	2.37
		12/05/11	86	33.0861	2,845.41	33.6900	2,897.34	51.93	69	2.37
		12/27/11	16	32.3006	516.81	33.6900	539.04	22.23	13	2.37
Subtotal			*114*		*3,688.45*		***3,840.66***	*152.21*	***92***	*2.37*
MARATHON OIL CORP	MRO	05/17/10	65	18.6280	1,210.82	31.3900	2,040.35	829.53	45	2.16
		09/03/10	7	19.1271	133.89	31.3900	219.73	85.84	5	2.16
		10/27/10	8	20.9975	167.98	31.3900	251.12	83.14	6	2.16
		11/02/10	10	20.2760	202.76	31.3900	313.90	111.14	7	2.16
		11/17/10	7	19.9585	139.71	31.3900	219.73	80.02	5	2.16
		11/23/10	8	20.0075	160.06	31.3900	251.12	91.06	6	2.16
		07/11/11	39	32.0356	1,249.39	31.3900	1,224.21	(25.18)	27	2.16
		09/02/11	4	26.0950	104.38	31.3900	125.56	21.18	3	2.16
Subtotal			*148*		*3,368.99*		***4,645.72***	*1,276.73*	***104***	*2.16*
MARSH & MCLENNAN COS INC	MMC	03/01/11	279	30.5095	8,512.16	31.5900	8,813.61	301.45	246	2.78
		03/01/11	15	29.6660	444.99✦	31.5900	473.85	28.86	14	2.78
		03/14/11	46	30.4763	1,401.91	31.5900	1,453.14	51.23	41	2.78
		08/10/11	41	28.1375	1,153.64	31.5900	1,295.19	141.55	37	2.78
		10/05/11	63	27.0331	1,703.09	31.5900	1,990.17	287.08	56	2.78
		10/06/11	40	27.1907	1,087.63	31.5900	1,263.60	175.97	36	2.78
Subtotal			*484*		*14,303.42*		***15,289.56***	*986.14*	***430***	*2.78*
MARVELL TECHNOLOGY GROUP	MRVL	12/20/10	39	19.1551	747.05	15.5400	606.06	(140.99)		
		12/20/10	35	19.6542	687.90✦	15.5400	543.90	(144.00)		
		12/28/10	28	18.5850	520.38	15.5400	435.12	(85.26)		
		02/02/11	28	19.4000	543.20	15.5400	435.12	(108.08)		
		03/24/11	35	16.1600	565.60	15.5400	543.90	(21.70)		
		08/03/11	29	14.3489	416.12	15.5400	450.66	34.54		
		09/02/11	18	12.8972	232.15	15.5400	279.72	47.57		
Subtotal			*212*		*3,712.40*		***3,294.48***	*(417.92)*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
MASTERCARD INC	MA	05/31/11	1	279.7600	279.76✦	355.5700	355.57	75.81	1	.16
		06/10/11	1	266.3800	266.38	355.5700	355.57	89.19	1	.16
		07/13/11	2	308.7700	617.54	355.5700	711.14	93.60	2	.16
		07/28/11	2	308.9550	617.91	355.5700	711.14	93.23	2	.16
		08/05/11	5	322.1780	1,610.89	355.5700	1,777.85	166.96	3	.16
		08/09/11	7	307.0457	2,149.32	355.5700	2,488.99	339.67	5	.16
		10/05/11	1	305.7100	305.71	355.5700	355.57	49.86	1	.16
Subtotal			19		5,847.51		**6,755.83**	908.32	**15**	.16
MCDONALDS CORP COM	MCD	08/24/10	37	72.7045	2,690.07	99.0500	3,664.85	974.78	104	2.82
		08/25/10	22	73.0845	1,607.86	99.0500	2,179.10	571.24	62	2.82
		05/25/11	39	82.9376	3,234.57	99.0500	3,862.95	628.38	110	2.82
		05/26/11	44	82.4940	3,629.74	99.0500	4,358.20	728.46	124	2.82
		06/10/11	20	80.9070	1,618.14	99.0500	1,981.00	362.86	56	2.82
		11/23/11	18	92.2405	1,660.33	99.0500	1,782.90	122.57	51	2.82
Subtotal			180		14,440.71		**17,829.00**	3,388.29	**507**	2.82
MEAD JOHNSON NUTRTION CO	MJN	01/06/10	4	45.1725	180.69	74.0900	296.36	115.67	5	1.40
		01/27/10	65	43.8729	2,851.74	74.0900	4,815.85	1,964.11	68	1.40
		12/22/11	13	68.2276	886.96	74.0900	963.17	76.21	14	1.40
Subtotal			82		3,919.39		**6,075.38**	2,155.99	**87**	1.40
MEADWESTVACO CORP	MWV	12/08/09	46	28.1013	1,292.66	29.4400	1,354.24	61.58	46	3.39
		09/02/10	21	23.2395	488.03	29.4400	618.24	130.21	21	3.39
		09/02/11	4	26.5775	106.31	29.4400	117.76	11.45	4	3.39
Subtotal			71		1,887.00		**2,090.24**	203.24	**71**	3.39

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
MICROCHIP TECHNOLOGY INC	MCHP	09/10/09	38	27.7755	1,055.47	36.9000	1,402.20	346.73	53	3.77
		11/05/09	110	25.5486	2,810.35	36.9000	4,059.00	1,248.65	154	3.77
		07/09/10	57	29.2200	1,665.54	36.9000	2,103.30	437.76	80	3.77
		10/28/10	13	32.1600	418.08	36.9000	479.70	61.62	19	3.77
		08/29/11	63	33.3255	2,099.51	36.9000	2,324.70	225.19	88	3.77
Subtotal			*281*		*8,048.95*		***10,368.90***	*2,319.95*	***394***	3.77
MICROSOFT CORP	MSFT	08/09/11	66	25.2653	1,667.51	29.5300	1,948.98	281.47	53	2.70
		08/18/11	183	24.9433	4,564.64	29.5300	5,403.99	839.35	147	2.70
		09/02/11	16	25.9900	415.84	29.5300	472.48	56.64	13	2.70
Subtotal			*265*		*6,647.99*		***7,825.45***	*1,177.46*	***213***	2.70
MITSUBISHI CP SPNSRD ADR	MSBHY	12/22/09	41	47.6060	1,951.85	45.5000	1,865.50	(86.35)	67	3.54
		09/02/10	10	43.5100	435.10	45.5000	455.00	19.90	17	3.54
		09/02/11	2	47.2550	94.51	45.5000	91.00	(3.51)	4	3.54
Subtotal			53		*2,481.46*		***2,411.50***	*(69.96)*	***88***	3.54
MITSUBISHI UFJ FINL GRP	MTU	06/03/11	132	4.6106	608.60	4.5900	605.88	(2.72)	19	3.00
INC		06/05/11	6	4.7550	28.53✦	4.5900	27.54	(0.99)	1	3.00
		06/06/11	86	4.5283	389.44	4.5900	394.74	5.30	12	3.00
		10/25/11	240	4.4442	1,066.63	4.5900	1,101.60	34.97	34	3.00
		11/30/11	123	4.3737	537.97	4.5900	564.57	26.60	17	3.00
		12/01/11	63	4.3993	277.16	4.5900	289.17	12.01	9	3.00
		12/02/11	37	4.4164	163.41	4.5900	169.83	6.42	6	3.00
Subtotal			687		*3,071.74*		**3,153.33**	*81.59*	***98***	3.00

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
MONSANTO CO NEW DEL COM	MON	05/31/11	7	70.8914	496.24	82.0500	574.35	78.11	9	1.46
		05/31/11	14	74.5042	1,043.06✦	82.0500	1,148.70	105.64	17	1.46
		06/01/11	46	70.5810	3,246.73	82.0500	3,774.30	527.57	56	1.46
		06/30/11	26	72.1084	1,874.82	82.0500	2,133.30	258.48	32	1.46
		10/14/11	21	73.9285	1,552.50	82.0500	1,723.05	170.55	26	1.46
		01/06/12	18	77.6472	1,397.65	82.0500	1,476.90	79.25	22	1 46
		01/09/12	2	77.8950	155.79	82.0500	164.10	8.31	3	1.46
Subtotal			*134*		*9,766.79*		***10,994.70***	*1,227.91*	***165***	*1.46*
MONSTER BEVERAGE CORP	MNST	09/16/11	30	92.5903	2,777.71	104.5100	3,135.30	357.59		
		09/19/11	12	93.0433	1,116.52	104.5100	1,254.12	137.60		
		09/23/11	13	87.1223	1,132.59	104.5100	1,358.63	226.04		
		09/27/11	13	91.5953	1,190.74	104.5100	1,358.63	167.89		
		10/17/11	11	94.9209	1,044.13	104.5100	1,149.61	105.48		
Subtotal			*79*		*7,261.69*		***8,256.29***	*994.60*		
MOTOROLA SOLUTIONS INC	MSI	02/07/11	23	40.2652	926.10	46.4100	1,067.43	141.33	21	1.89
		02/08/11	25	40.1060	1,002.65	46.4100	1,160.25	157.60	22	1.89
		06/06/11	19	46.7489	888.23	46.4100	881.79	(6.44)	17	1.89
		07/14/11	7	44.3614	310.53	46.4100	324.87	14.34	7	1.89
		08/01/11	5	44.3060	221.53	46.4100	232.05	10.52	5	1.89
		09/02/11	3	40.9100	122.73	46.4100	139.23	16.50	3	1.89
		09/09/11	7	40.9585	286.71	46.4100	324.87	38.16	7	1.89
Subtotal			*89*		*3,758.48*		***4,130.49***	*372.01*	***82***	*1.89*
MTN GROUP LTD-SPONS ADR	MTNOY	12/29/09	91	16.0783	1,463.13	17.1500	1,560.65	97.52	76	4.83
		03/23/10	4	16.9600	67.84	17.1500	68.60	.76	4	4.83
		03/24/10	29	16.6589	483.11	17.1500	497.35	14.24	25	4.83
		04/20/10	95	15.1063	1,435.10	17.1500	1,629.25	194.15	79	4.83
Subtotal			*219*		*3,449.18*		***3,755.85***	*306.67*	***184***	*4.83*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
MURPHY OIL CORP	MUR	05/16/11	5	66.2100	331.05	59.6000	298.00	(33.05)	6	1.84
		05/19/11	25	67.2264	1,680.66	59.6000	1,490.00	(190.66)	28	1.84
		05/27/11	1	71.2200	71.22✦	59.6000	59.60	(11.62)	2	1.84
		06/10/11	5	65.2840	326.42	59.6000	298.00	(28.42)	6	1.84
Subtotal			*36*		*2,409.35*		***2,145.60***	*(263.75)*	***42***	*1.84*
MYLAN INC	MYL	03/30/11	34	22.8782	777.86	20.7500	705.50	(72.36)		
		05/02/11	23	25.0000	575.00	20.7500	477.25	(97.75)		
		09/02/11	25	19.9264	498.16	20.7500	518.75	20.59		
Subtotal			*82*		*1,851.02*		***1,701.50***	*(149.52)*		
NABORS INDUSTRIES LTD	NBR	02/04/11	3	25.6433	76.93✦	18.6200	55.86	(21.07)		
		02/07/11	14	26.3935	369.51	18.6200	260.68	(108.83)		
		02/07/11	6	26.0433	156.26✦	18.6200	111.72	(44.54)		
		02/17/11	22	27.9481	614.86	18.6200	409.64	(205.22)		
		03/15/11	19	26.6152	505.69	18.6200	353.78	(151.91)		
		03/29/11	22	29.8754	657.26	18.6200	409.64	(247.62)		
		12/15/11	21	16.5252	347.03	18.6200	391.02	43.99		
Subtotal			*107*		*2,727.54*		***1,992.34***	*(735.20)*		
NAT FUEL GAS CO NJ $1	NFG	11/04/09	30	46.5003	1,395.01	50.2800	1,508.40	113.39	43	2.82
		06/04/10	72	47.8548	3,445.55	50.2800	3,620.16	174.61	103	2.82
		12/02/10	18	65.9627	1,187.33	50.2800	905.04	(282.29)	26	2.82
Subtotal			*120*		6,027.89		***6,033.60***	5.71	***172***	*2.82*
NATIONAL-OILWELL VARCO	NOV	02/20/11	12	81.1108	973.33✦	73.9800	887.76	(85.57)	6	.64
INC		03/17/11	47	77.6712	3,650.55	73.9800	3,477.06	(173.49)	23	.64
		03/18/11	11	78.7881	866.67	73.9800	813.78	(52.89)	6	.64
Subtotal			*70*		*5,490.55*		***5,178.60***	*(311.95)*	**35**	*.64*
NATL AUSTRALIA B ADR	NABZY	09/21/11	64	22.6887	1,452.08	25.2700	1,617.28	165.20	113	6.98
		11/23/11	51	22.4341	1,144.14	25.2700	1,288.77	144.63	91	6.98
Subtotal			*115*		*2,596.22*		***2,906.05***	*309.83*	***204***	*6.98*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	10/25/10	5	54.9060	274.53	57.5300	287.65	13.12	9	3.06
		08/11/11	86	62.0866	5,339.45	57.5300	4,947.58	(391.87)	152	3.06
		08/12/11	89	63.7150	5,670.64	57.5300	5,120.17	(550.47)	158	3.06
Subtotal			*180*		*11,284.62*		***10,355.40***	*(929.22)*	**319**	3.06
NETAPP INC	NTAP	01/24/12	34	37.7950	1,285.03	37.7400	**1,283.16**	(1.87)		
↓ NETFLIX COM INC	NFLX	11/04/11	39	90.5528	3,531.56	120.2000	**4,687.80**	1,156.24		
NEW GOLD INC CDA	NGD	11/08/10	38	8.7968	334.28	11.7100	444.98	110.70		
		11/09/10	232	9.1388	2,120.22	11.7100	2,716.72	596.50		
		08/10/11	54	11.6301	628.03	11.7100	632.34	4.31		
Subtotal			*324*		*3,082.53*		***3,794.04***	*711.51*		
NII HLDGS INC CL B	NIHD	04/05/11	13	42.2476	549.22	20.1300	261.69	(287.53)		
		04/15/11	27	39.5277	1,067.25	20.1300	543.51	(523.74)		
		09/02/11	12	37.5741	450.89	20.1300	241.56	(209.33)		
		11/01/11	12	23.3275	279.93	20.1300	241.56	(38.37)		
Subtotal			*64*		*2,347.29*		***1,288.32***	*(1,058.97)*		
NIKE INC CL B	NKE	07/08/11	58	92.8275	5,384.00	103.9900	**6,031.42**	647.42	**84**	1.38
NORDEA BANK AB-SPON ADR	NRBAY	03/24/11	232	11.2337	2,606.22	8.4700	1,965.04	(641.18)	76	3.84
NORDEA BANK AB		04/09/11	53	11.7830	624.50✦	8.4700	448.91	(175.59)	18	3.84
		07/07/11	15	11.0586	165.88	8.4700	127.05	(38.83)	5	3.84
		07/19/11	94	10.2637	964.79	8.4700	796.18	(168.61)	31	3.84
Subtotal			*394*		*4,361.39*		***3,337.18***	*(1,024.21)*	**130**	3.84

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ NORDSTROM INC	JWN	04/25/11	40	47.3935	1,895.74	49.3800	1,975.20	79.46	37	1.86
		04/27/11	48	48.3385	2,320.25	49.3800	2,370.24	49.99	45	1.86
		05/02/11	6	48.1066	288.64✦	49.3800	296.28	7.64	6	1.86
		05/11/11	96	48.9311	4,697.39	49.3800	4,740.48	43.09	89	1.86
		09/09/11	12	44.5308	534.37	49.3800	592.56	58.19	12	1.86
		09/16/11	5	47.7020	238.51	49.3800	246.90	8.39	5	1.86
		11/14/11	34	49.3661	1,678.45	49.3800	1,678.92	.47	32	1.86
Subtotal			*241*		*11,653.35*		***11,900.58***	*247.23*	***226***	*1.86*
NORTHN TRUST CORP	NTRS	11/29/11	19	35.6268	676.91	41.1700	782.23	105 32	22	2.72
		12/01/11	8	37.3625	298.90	41.1700	329.36	30.46	9	2.72
Subtotal			*27*		*975.81*		***1,111.59***	*135.78*	***31***	*2.72*
NORTHROP GRUMMAN CORP	NOC	07/18/11	18	63.9038	1,150.27	58.0500	1,044.90	(105.37)	36	3.44
		08/02/11	9	59.0555	531.50	58.0500	522.45	(9.05)	18	3.44
		08/22/11	41	50.2965	2,062.16	58.0500	2,380.05	317.89	82	3.44
		09/02/11	1	52.3200	52.32	58.0500	58.05	5.73	2	3.44
		09/06/11	35	51.2028	1,792.10	58.0500	2,031.75	239.65	70	3.44
		09/09/11	5	52.3180	261.59	58.0500	290.25	28.66	10	3.44
		09/16/11	8	54.5475	436.38	58.0500	464.40	28.02	16	3.44
		10/03/11	4	51.8550	207.42	58.0500	232.20	24.78	8	3.44
		12/20/11	5	56.8500	284.25	58.0500	290.25	6.00	10	3.44
Subtotal			*126*		*6,777.99*		***7,314.30***	*536.31*	***252***	*3.44*
NOVARTIS ADR	NVS	02/07/11	29	56.7465	1,645.65	54.3600	1,576.44	(69.21)	59	3.68
		03/18/11	21	53.9180	1,132.28	54.3600	1,141.56	9.28	43	3.68
		12/08/11	66	54.7733	3,615.04	54.3600	3,587.76	(27.28)	133	3.68
		12/20/11	11	56.3709	620.08	54.3600	597.96	(22.12)	23	3.68
Subtotal			*127*		*7,013.05*		***6,903.72***	*(109.33)*	***258***	*3.68*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	06/22/10	26	83.9534	2,182.79	119.1800	3,098.68	915.89	36	1.13
		07/09/10	14	84.1500	1,178.10	119.1800	1,668.52	490.42	19	1.13
Subtotal			*40*		*3,360.89*		***4,767.20***	*1,406.31*	***55***	*1.13*
NTT DOCOMO INC SPD ADR	DCM	09/23/11	47	18.9819	892.15	17.7800	835.66	(56.49)	30	3.55
		09/26/11	93	19.1277	1,778.88	17.7800	1,653.54	(125.34)	59	3.55
Subtotal			*140*		*2,671.03*		***2,489.20***	*(181.83)*	***89***	3.55
NUANCE COMMUNICATIONS IN	NUAN	09/12/11	156	17.3017	2,699.07	28.5200	4,449.12	1,750.05		
		09/14/11	67	18.4691	1,237.43	28.5200	1,910.84	673.41		
		09/16/11	64	19.5134	1,248.86	28.5200	1,825.28	576.42		
		09/26/11	49	18.8863	925.43	28.5200	1,397.48	472.05		
		10/13/11	55	22.8569	1,257.13	28.5200	1,568.60	311.47		
		12/05/11	52	24.9140	1,295.53	28.5200	1,483.04	187.51		
Subtotal			*443*		*8,663.45*		***12,634.36***	*3,970.91*		
O'REILLY AUTOMOTIVE INC	ORLY	01/23/12	11	81.4363	895.80	81.5100	**896.61**	81		
OGX PETROLEO E-SPON ADR	OGXPY	07/11/11	106	9.3456	990.64	9.4500	1,001.70	11.06		
		07/12/11	162	9.3495	1,514.62	9.4500	1,530.90	16.28		
Subtotal			*268*		*2,505.26*		***2,532.60***	*27.34*		
OMNICARE INC	OCR	10/12/11	71	26.7030	1,895.92	32.8300	2,330.93	435.01	12	.48
		10/13/11	84	26.3502	2,213.42	32.8300	2,757.72	544.30	14	.48
		12/05/11	71	33.7733	2,397.91	32.8300	2,330.93	(66.98)	12	.48
		12/16/11	35	33.9157	1,187.05	32.8300	1,149.05	(38.00)	6	.48
		01/13/12	40	33.6090	1,344.36	32.8300	1,313.20	(31.16)	7	.48
Subtotal			*301*		*9,038.66*		***9,881.83***	*843.17*	***51***	.48
ONEOK INC (OKLAHOMA)	OKE	06/23/11	75	71.7368	5,380.26	83.1600	6,237.00	856.74	183	2.93
		06/27/11	18	74.0016	1,332.03	83.1600	1,496.88	164.85	44	2.93
Subtotal			*93*		*6,712.29*		***7,733.88***	*1,021.59*	***227***	2.93

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	09/28/10	70	27.2320	1,906.24	28.2100	1,974.70	68.46	17	.85
		10/15/10	34	28.4350	966.79	28.2100	959.14	(7.65)	9	.85
		10/18/10	11	28.8445	317.29	28.2100	310.31	(6.98)	3	.85
		11/23/10	16	27.5443	440.71	28.2100	451.36	10.65	4	.85
		12/15/10	70	30.4695	2,132.87	28.2100	1,974.70	(158.17)	17	.85
		08/29/11	198	27.5985	5,464.52	28.2100	5,585.58	121.06	48	.85
		09/22/11	17	28.5917	486.06	28.2100	479.57	(6.49)	5	.85
		09/29/11	84	30.0363	2,523.05	28.2100	2,369.64	(153.41)	21	.85
Subtotal			*500*		*14,237.53*		***14,105.00***	*(132.53)*	***124***	*.85*
OWENS CORNING INC	OC	11/07/11	177	29.2522	5,177.64	33.7500	5,973.75	796.11		
		11/08/11	22	29.6050	651.31	33.7500	742.50	91.19		
		12/02/11	80	29.3698	2,349.59	33.7500	2,700.00	350.41		
		12/21/11	70	27.9791	1,958.54	33.7500	2,362.50	403.96		
		12/22/11	12	28.2958	339.55	33.7500	405.00	65.45		
		01/06/12	38	31.6165	1,201.43	33.7500	1,282.50	81.07		
Subtotal			*399*		*11,678.06*		***13,466.25***	*1,788.19*		
PARKER HANNIFIN CORP	PH	07/15/11	15	87.0666	1,306.00	80.6800	1,210.20	(95.80)	24	1.93
		08/05/11	6	66.9433	401.66	80.6800	484.08	82.42	10	1.93
		09/02/11	1	70.3200	70.32	80.6800	80.68	10.36	2	1.93
		01/03/12	25	79.0896	1,977.24	80.6800	2,017.00	39.76	39	1.93
		01/05/12	6	77.8483	467.09	80.6800	484.08	16.99	10	1.93
		01/23/12	26	81.3284	2,114.54	80.6800	2,097.68	(16.86)	41	1.93
Subtotal			*79*		*6,336.85*		***6,373.72***	*36.87*	***126***	*1.93*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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 NATL GAMING CORP	PENN	12/28/10	5	34.8280	174.14	40.9400	204.70	30.56		
		01/04/11	15	33.9800	509.70	40.9400	614.10	104.40		
		01/06/11	17	33.9300	576.81	40.9400	695.98	119.17		
		01/10/11	15	34.7580	521.37	40.9400	614.10	92.73		
		01/15/11	7	38.6771	270.74✦	40.9400	286.58	15.84		
Subtotal			*59*		*2,052.76*		***2,415.46***	*362.70*		
PENN WEST PETE LTD NEW	PWE	02/14/11	56	27.2050	1,523.48	21.7600	1,218.56	(304.92)	60	4.85
		04/14/11	39	26.0171	1,014.67	21.7600	848.64	(166.03)	42	4.85
Subtotal			*95*		*2,538.15*		***2,067.20***	*(470.95)*	***102***	*4.85*
PEPSICO INC	PEP	05/18/11	3	71.1400	213.42	65.6700	197.01	(16.41)	7	3.13
		05/20/11	10	70.3170	703.17✦	65.6700	656.70	(46.47)	21	3.13
		06/07/11	2	67.6200	135.24✦	65.6700	131.34	(3.90)	5	3.13
		06/23/11	28	67.9946	1,903.85	65.6700	1,838.76	(65.09)	58	3.13
		09/22/11	11	60.0245	660.27	65.6700	722.37	62.10	23	3.13
Subtotal			*54*		*3,615.95*		***3,546.18***	*(69.77)*	***114***	*3.13*
PERRIGO CO	PRGO	03/30/09	80	24.7760	1,982.08	95.6000	7,648.00	5,665.92	26	.33
		08/18/09	31	28.0100	868.31	95.6000	2,963.60	2,095.29	10	.33
		07/09/10	26	57.9600	1,506.96	95.6000	2,485.60	978.64	9	.33
		10/13/11	26	97.4992	2,534.98	95.6000	2,485.60	(49.38)	9	.33
Subtotal			*163*		*6,892.33*		***15,582.80***	*8,690.47*	***54***	*.33*
PETROFAC LTD-	POFCY	11/01/11	195	11.0700	2,158.65	11.5500	**2,252.25**	93.60	**42**	1.83
PFIZER INC	PFE	05/05/10	92	17.2567	1,587.62	21.4000	1,968.80	381.18	81	4.11
		09/02/10	17	16.4576	279.78	21.4000	363.80	84.02	15	4.11
		09/02/11	2	18.7200	37.44	21.4000	42.80	5.36	2	4.11
Subtotal			*111*		*1,904.84*		***2,375.40***	*470.56*	***98***	*4.11*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
PLAINS EXPL AND PRODCTN	PXP	09/08/11	4	39.4275	157.71✦	37.7200	150.88	(6.83)		
		09/14/11	10	39.0380	390.38✦	37.7200	377.20	(13.18)		
		11/18/11	18	33.9738	611.53	37.7200	678.96	67.43		
		12/20/11	11	34.3618	377.98	37.7200	414.92	36.94		
Subtotal			*43*		*1,537.60*		**1,621.96**	*84.36*		
PNM RESOURCES INC	PNM	10/21/11	21	18.0266	378.56	17.8100	374.01	(4.55)	11	2.80
		10/27/11	18	18.5755	334.36	17.8100	320.58	(13.78)	9	2.80
Subtotal			*39*		*712.92*		**694.59**	*(18.33)*	**20**	2.80
POSTNL N.V. SHS ADR	PNLYY	03/18/11	1	21.3600	21.36	3.9900	**3.99**	(17.37)	**1**	14.08
POTASH CORP SASKATCHEWAN	POT	12/16/10	16	46.5850	745.36	46.7400	747.84	2.48	9	1.19
		01/06/11	24	55.3395	1,328.15	46.7400	1,121.76	(206.39)	14	1.19
		05/12/11	22	51.5340	1,133.75	46.7400	1,028.28	(105.47)	13	1.19
		08/05/11	15	52.8740	793.11	46.7400	701.10	(92.01)	9	1.19
Subtotal			*77*		*4,000.37*		**3,598.98**	*(401.39)*	**45**	*1.19*
PPG INDUSTRIES INC SHS	PPG	06/17/11	10	84.8010	848.01	89.5800	895.80	47.79	23	2.54
		07/28/11	3	86.1966	258.59	89.5800	268.74	10.15	7	2.54
		09/09/11	7	73.2814	512.97	89.5800	627.06	114.09	16	2.54
		09/16/11	4	78.0700	312.28	89.5800	358.32	46.04	10	2.54
		10/04/11	6	67.4200	404.52	89.5800	537.48	132.96	14	2.54
		12/27/11	2	84.1950	168.39	89.5800	179.16	10.77	5	2.54
Subtotal			*32*		*2,504.76*		**2,866.56**	*361.80*	**75**	*2.54*
PRAXAIR INC	PX	08/26/11	8	94.1262	753.01	106.2000	849.60	96.59	18	2.07
		08/29/11	21	96.5080	2,026.67	106.2000	2,230.20	203.53	47	2.07
		08/30/11	7	97.3885	681.72	106.2000	743.40	61.68	16	2.07
Subtotal			*36*		*3,461.40*		**3,823.20**	*361.80*	**81**	*2.07*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
↓ PRECISION CASTPARTS	PCP	07/28/10	19	122.5694	2,328.82	163.6800	3,109.92	781.10	3	.07
		08/19/10	14	119.6657	1,675.32	163.6800	2,291.52	616.20	2	.07
		10/21/10	14	135.9957	1,903.94	163.6800	2,291.52	387.58	2	.07
Subtotal			*47*		*5,908.08*		***7,692.96***	*1,784.88*	***7***	*.07*
PRECISION DRILLING CORP	PDS	06/27/11	41	13.4446	551.23	10.2200	419.02	(132.21)		
		06/28/11	11	13.6200	149.82	10.2200	112.42	(37.40)		
		06/30/11	45	14.3800	647.10	10.2200	459.90	(187.20)		
Subtotal			*97*		*1,348.15*		***991.34***	*(356.81)*		
PRICE T ROWE GROUP INC	TROW	06/23/11	8	56.2337	449.87	57.8400	462.72	12.85	10	2.14
		09/02/11	2	50.8850	101.77	57.8400	115.68	13.91	3	2.14
		09/27/11	9	50.7022	456.32	57.8400	520.56	64.24	12	2.14
Subtotal			*19*		*1,007.96*		***1,098.96***	*91.00*	***25***	*2.14*
PROCTER & GAMBLE CO	PG	05/12/11	28	66.4875	1,861.65	63.0400	1,765.12	(96.53)	59	3.33
		05/17/11	35	67.2497	2,353.74	63.0400	2,206.40	(147.34)	74	3.33
		06/22/11	14	64.3642	901.10	63.0400	882.56	(18.54)	30	3.33
Subtotal			*77*		*5,116.49*		***4,854.08***	*(262.41)*	***163***	*3.33*
PRUDENTIAL FINANCIAL INC	PRU	04/06/11	7	57.8800	405.16✦	57.2400	400.68	(4.48)	11	2.53
		04/07/11	1	63.7800	63.78✦	57.2400	57.24	(6.54)	2	2.53
		04/11/11	5	64.5640	322.82✦	57.2400	286.20	(36.62)	8	2.53
		04/11/11	5	54.2360	271.18✦	57.2400	286.20	15.02	8	2.53
		04/14/11	4	57.4950	229.98✦	57.2400	228.96	(1.02)	6	2.53
		04/17/11	5	57.5540	287.77✦	57.2400	286.20	(1.57)	8	2.53
		04/25/11	2	52.6000	105.20✦	57.2400	114.48	9.28	3	2.53
		07/06/11	9	63.7577	573.82	57.2400	515.16	(58.66)	14	2.53
		07/07/11	10	65.0030	650.03	57.2400	572.40	(77.63)	15	2.53
		07/08/11	9	64.1444	577.30	57.2400	515.16	(62.14)	14	2.53

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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 FINANCIAL INC	PRU	07/18/11	31	59.7383	1,851.89	57.2400	1,774.44	(77.45)	45	2.53
		09/02/11	3	47.5500	142.65	57.2400	171.72	29.07	5	2.53
		12/20/11	5	49.1540	245.77	57.2400	286.20	40.43	8	2.53
Subtotal			*96*		*5,727.35*		***5,495.04***	*(232.31)*	***147***	*2.53*
PUBLICIS GROUPE SPON ADR	PUBGY	01/20/11	89	25.4974	2,269.27	25.2700	2,249.03	(20.24)	36	1.58
		09/02/11	4	22.5400	90.16	25.2700	101.08	10.92	2	1.58
Subtotal			*93*		*2,359.43*		***2,350.11***	*(9.32)*	***38***	*1.58*
PVH CORP	PVH	09/21/10	43	59.1553	2,543.68	77.1900	3,319.17	775.49	7	.19
		09/22/10	73	58.7350	4,287.66	77.1900	5,634.87	1,347.21	11	.19
		10/28/10	5	61.0200	305.10	77.1900	385.95	80.85	1	.19
		01/10/11	9	59.6433	536.79	77.1900	694.71	157.92	2	.19
		08/08/11	6	63.6200	381.72	77.1900	463.14	81.42	1	.19
		08/31/11	49	67.3836	3,301.80	77.1900	3,782.31	480.51	8	.19
		11/03/11	13	74.5092	968.62	77 1900	1,003.47	34.85	2	.19
Subtotal			*198*		*12,325.37*		***15,283.62***	*2,958.25*	***32***	*.19*
QUALCOMM INC	QCOM	07/21/11	31	56.9880	1,766.63	58.8200	1,823.42	56.79	27	1.46
		07/21/11	8	61.0575	488.46✦	58.8200	470.56	(17.90)	7	1.46
		07/21/11	19	60.9621	1,158.28✦	58.8200	1,117.58	(40.70)	17	1.46
		07/25/11	8	57.0725	456.58	58.8200	470.56	13.98	7	1.46
		11/18/11	30	55.9066	1,677.20	58.8200	1,764.60	87.40	26	1.46
Subtotal			*96*		*5,547.15*		***5,646.72***	*99.57*	***84***	*1.46*
QUANTA SERVICES INC	PWR	09/21/11	59	19.5184	1,151.59	21.6000	1,274.40	122.81		
		10/12/11	22	20.1654	443.64	21.6000	475.20	31.56		
		11/11/11	22	19.1054	420.32	21.6000	475.20	54.88		
		01/18/12	16	21.5981	345.57	21.6000	345.60	.03		
Subtotal			*119*		*2,361.12*		***2,570.40***	*209.28*		

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
QUESTAR CORP NPV	STR	06/27/11	155	17.7680	2,754.04	19.2800	2,988.40	234.36	101	3.37
		07/06/11	88	18.2051	1,602.05	19.2800	1,696.64	94.59	58	3.37
		07/14/11	45	18.1162	815.23	19.2800	867.60	52.37	30	3.37
		08/04/11	105	18.0548	1,895.76	19.2800	2,024.40	128.64	69	3.37
Subtotal			*393*		*7,067.08*		***7,577.04***	*509.96*	***258***	*3.37*
RALCORP HLDGS INC NEW	RAH	09/22/11	15	74.9800	1,124.70	87.4500	1,311.75	187.05		
		10/03/11	4	75.8175	303.27	87.4500	349.80	46.53		
		10/06/11	7	76.7842	537.49	87.4500	612.15	74.66		
		01/23/12	3	84.3033	252.91	87.4500	262.35	9.44		
Subtotal			*29*		*2,218.37*		***2,536.05***	*317.68*		
RANGE RESOURCES CORP DEL	RRC	12/17/09	17	49.8464	847.39	57.5200	977.84	130.45	3	.27
		07/09/10	10	41.8300	418.30	57.5200	575.20	156.90	2	.27
		08/18/10	18	35.0377	630.68	57.5200	1,035.36	404.68	3	.27
Subtotal			*45*		*1,896.37*		***2,588.40***	*692.03*	***8***	*.27*
† RAYTHEON CO DELAWARE NEW	RTN	05/19/11	15	49.7246	745.87	47.9900	719.85	(26.02)	26	3.58
		05/20/11	25	49.5996	1,239.99	47.9900	1,199.75	(40.24)	43	3.58
		11/14/11	4	45.2950	181.18	47.9900	191.96	10.78	7	3.58
Subtotal			*44*		*2,167.04*		***2,111.56***	*(55.48)*	***76***	*3.58*
RECKITT BENCKISER GR ADR	RBGPY	01/30/09	165	8.0217	1,323.59	10.6600	1,758.90	435.31	58	3.26
		09/02/10	33	10.3700	342.21	10.6600	351.78	9.57	12	3.26
		09/02/11	2	10.8150	21.63	10.6600	21.32	(0.31)	1	3.26
Subtotal			*200*		*1,687.43*		***2,132.00***	*444.57*	***71***	*3.26*
RED HAT INC	RHT	09/15/11	16	41.1462	658.34	46.3700	741.92	83.58		
		09/29/11	11	44.4581	489.04	46.3700	510.07	21.03		
		09/30/11	18	43.0105	774.19	46.3700	834.66	60.47		
		10/06/11	17	41.8176	710.90	46.3700	788.29	77.39		
		10/12/11	29	46.0924	1,336.68	46.3700	1,344.73	8.05		
Subtotal			*91*		*3,969.15*		***4,219.67***	*250.52*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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 SPONSORED ADR NEW	RUK	11/17/09	67	32.1882	2,156.61	33.1300	2,219.71	63.10	90	4.04
		03/25/10	15	31.4873	472.31	33.1300	496.95	24.64	21	4.04
		07/09/10	21	31.3000	657.30	33.1300	695.73	38.43	29	4.04
		08/09/11	8	31.7237	253.79	33.1300	265.04	11.25	11	4.04
		08/10/11	7	30.3900	212.73	33.1300	231.91	19.18	10	4.04
		08/11/11	2	30.4350	60.87	33.1300	66.26	5.39	3	4.04
		08/12/11	3	31.5100	94.53	33.1300	99.39	4.86	5	4.04
		08/15/11	3	32.4133	97.24	33.1300	99.39	2.15	5	4.04
		08/16/11	1	31.7700	31.77	33.1300	33.13	1.36	2	4.04
		08/17/11	1	32.1700	32.17	33.1300	33.13	.96	2	4.04
Subtotal			*128*		*4,069.32*		***4,240.64***	*171.32*	***178***	*4.04*
REGAL ENTMT GROUP CL A	RGC	11/27/10	10	13.6260	136.26✦	12.4500	124.50	(11.76)	9	6.74
		11/30/10	36	13.5683	488.46	12.4500	448.20	(40.26)	31	6.74
		12/05/10	12	13.6808	164.17✦	12.4500	149.40	(14.77)	11	6.74
		01/06/11	43	12.3500	531.05	12.4500	535.35	4.30	37	6.74
		03/25/11	49	13.6969	671.15	12.4500	610.05	(61.10)	42	6.74
Subtotal			*150*		*1,991.09*		***1,867.50***	*(123.59)*	***130***	*6.74*
RIO TINTO PLC SPNSRD ADR	RIO	11/16/10	44	65.9954	2,903.80	60.4600	2,660.24	(243.56)	52	1.93
		04/14/11	102	71.6690	7,310.24	60.4600	6,166.92	(1,143.32)	120	1.93
		09/02/11	1	59.6800	59.68	60.4600	60.46	.78	2	1.93
		12/12/11	13	49.0907	638.18	60.4600	785.98	147.80	16	1.93
Subtotal			*160*		*10,911.90*		***9,673.60***	*(1,238.30)*	***190***	*1.93*
RIVERBED TECHNOLOGY INC COM	RVBD	10/18/11	34	22.7000	771.80	23.9400	813.96	42.16		
		11/18/11	16	26.4325	422.92	23.9400	383.04	(39.88)		
		11/29/11	47	24.8265	1,166.85	23.9400	1,125.18	(41.67)		
Subtotal			*97*		*2,361.57*		***2,322.18***	*(39.39)*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ROBERTHALF INTL INC COM	RHI	05/11/10	31	27.3519	847.91	27.6900	858.39	10.48	18	2.02
		05/11/10	24	27.0887	650.13✦	27.6900	664.56	14.43	14	2.02
		05/13/10	112	27.5731	3,088.19	27.6900	3,101.28	13.09	63	2.02
		06/11/10	49	24.1746	1,184.56	27.6900	1,356.81	172 25	28	2.02
		03/08/11	79	32.8535	2,595.43	27.6900	2,187.51	(407.92)	45	2.02
		03/09/11	51	31.6756	1,615.46	27.6900	1,412.19	(203.27)	29	2.02
		08/08/11	72	22.3811	1,611.44	27.6900	1,993.68	382.24	41	2.02
		08/23/11	57	21.9331	1,250.19	27.6900	1,578.33	328.14	32	2.02
		08/30/11	80	23.6467	1,891.74	27.6900	2,215.20	323.46	45	2.02
		08/31/11	49	24.2791	1,189.68	27.6900	1,356.81	167.13	28	2.02
Subtotal			*604*		*15,924.73*		***16,724.76***	*800.03*	***343***	*2.02*
ROCHE HLDG LTD SPN ADR	RHHBY	11/24/08	6	33.7850	202.71	42.8000	256.80	54.09	7	2.63
		04/26/10	57	40.1654	2,289.43	42.8000	2.439.60	150 17	65	2.63
		07/23/10	26	32.2361	838.14	42.8000	1,112.80	274.66	30	2.63
		08/31/10	33	34.1345	1,126.44	42.8000	1,412.40	285.96	38	2.63
		08/26/11	190	41.8867	7,958.49	42.8000	8,132.00	173.51	215	2.63
Subtotal			*312*		*12,415.21*		***13,353.60***	938.39	***355***	*2.63*
ROCKWELL AUTOMATION INC	ROK	12/09/11	16	77.1087	1,233.74	77.8700	1,245.92	12.18	28	2.18
		12/12/11	34	75.4252	2,564.46	77.8700	2,647.58	83.12	58	2.18
		12/13/11	17	76.1052	1,293.79	77.8700	1,323.79	30.00	29	2.18
		01/11/12	17	77.9752	1,325.58	77.8700	1,323 79	(1.79)	29	2.18
		01/12/12	6	78 3350	470.01	77.8700	467.22	(2.79)	11	2.18
Subtotal			*90*		*6,887.58*		***7,008.30***	*120 72*	***155***	*2.18*
ROLLS ROYCE GRP SPN ADR	RYCEY	06/28/11	25	49.1928	1,229.82	57.8500	1,446.25	216.43		
		06/29/11	21	50.2719	1,055 71	57.8500	1,214.85	159.14		
		09/02/11	2	51.1900	102.38	57.8500	115.70	13.32		
Subtotal			*48*		*2,387.91*		***2,776.80***	*388.89*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ROPER INDUSTRIES INC COM	ROP	08/18/09	50	45.3100	2,265.50	93.3900	4,669.50	2,404.00	28	.58
		07/09/10	20	56.9800	1,139.60	93.3900	1,867.80	728.20	11	.58
Subtotal			*70*		*3,405.10*		***6,537.30***	*3,132.20*	**39**	.58
ROYAL CARIBBEAN CRUISES	RCL	01/12/12	102	28.4584	2,902.76	27.1800	2,772.36	(130.40)	41	1.47
		01/13/12	86	28.8388	2,480.14	27.1800	2,337.48	(142.66)	35	1.47
		01/17/12	64	27.5193	1,761.24	27.1800	1,739.52	(21.72)	26	1.47
Subtotal			*252*		*7,144.14*		***6,849.36***	*(294.78)*	**102**	*1.47*
ROYAL DUTCH SHELL PLC	RDSA	12/21/09	20	59.1885	1,183.77	71.3600	1,427.20	243.43	58	4.00
SPONS ADR A		02/11/10	16	54.5368	872.59	71.3600	1,141.76	269.17	46	4.00
		07/21/10	36	54.5786	1,964.83	71.3600	2,568.96	604.13	103	4.00
		09/02/10	2	55.3850	110.77	71.3600	142.72	31.95	6	4.00
		11/01/10	43	65.7265	2,826.24	71.3600	3,068.48	242.24	123	4.00
		03/25/11	2	69.8050	139.61	71.3600	142.72	3.11	6	4.00
		08/02/11	11	72.4090	796.50	71.3600	784.96	(11.54)	32	4.00
		09/02/11	3	65.9866	197.96	71.3600	214.08	16.12	9	4.00
Subtotal			*133*		*8,092.27*		***9,490.88***	*1,398.61*	**383**	*4.00*
ROYAL KPN N V SP ADR	KKPNY	05/04/09	31	12.4174	384.94	10.9600	339.76	(45.18)	31	8.90
		06/03/09	133	13.1345	1,746.89	10.9600	1,457.68	(289.21)	130	8.90
		09/02/11	5	14.0900	70.45	10.9600	54.80	(15.65)	5	8.90
Subtotal			*169*		*2,202.28*		***1,852.24***	*(350.04)*	**166**	*8.90*
RYDER SYSTEM INC	R	11/24/08	23	33.8430	778.39	56.2800	1,294.44	516.05	27	2.06
		04/03/09	16	30.8143	493.03	56.2800	900.48	407.45	19	2.06
		09/02/10	9	40.3766	363.39	56.2800	506.52	143.13	11	2.06
		09/02/11	2	44.7500	89.50	56.2800	112.56	23.06	3	2.06
Subtotal			*50*		*1,724.31*		***2,814.00***	*1,089.69*	**60**	*2.06*
SAFEWAY INC NEW	SWY	12/20/11	36	20.5713	740.57	21.9800	**791.28**	50.71	**21**	2.63

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	84	15.2146	1,278.03	18.5200	1,555.68	277.65	47	2.99
		02/10/10	35	14.1580	495.53	18.5200	648.20	152.67	20	2.99
		07/09/10	25	14.3500	358.75	18.5200	463.00	104.25	14	2.99
Subtotal			*144*		*2,132.31*		***2,666.88***	*534.57*	***81***	*2.99*
SALESFORCE COM INC	CRM	09/14/11	5	147.5460	737.73✦	116.8000	584.00	(153.73)		
		09/14/11	1	147.4400	147.44✦	116.8000	116.80	(30.64)		
		09/19/11	7	151.7171	1,062.02✦	116.8000	817.60	(244.42)		
		09/27/11	11	125.7881	1,383.67	116.8000	1,284.80	(98.87)		
		09/28/11	15	146.4406	2,196.61✦	116.8000	1,752.00	(444.61)		
		10/06/11	7	122.2271	855.59	116.8000	817.60	(37.99)		
Subtotal			*46*		*6,383.06*		***5,372.80***	*(1,010.26)*		
SANDISK CORP INC	SNDK	12/05/11	45	50.9408	2,292.34	45.8800	2,064.60	(227.74)		
		12/06/11	22	50.8395	1,118.47	45.8800	1,009.36	(109.11)		
		12/22/11	13	49.7107	646.24	45.8800	596.44	(49.80)		
		12/23/11	5	50.1920	250.96	45.8800	229.40	(21.56)		
Subtotal			*85*		*4,308.01*		***3,899.80***	*(408.21)*		
↓ SANOFI ADR	SNY	01/15/10	5	41.4340	207.17	37.1300	185.65	(21.52)	7	3.56
		01/15/10	4	43.4725	173.89✦	37.1300	148.52	(25.37)	6	3.56
		06/03/10	60	30.9448	1,856.69	37.1300	2,227.80	371.11	80	3.56
Subtotal			*69*		*2,237.75*		***2,561.97***	*324.22*	***93***	*3.56*
SAP AG SHS	SAP	11/03/08	2	36.3750	72.75	60.4800	120.96	48.21	3	1.69
		03/23/09	53	36.3143	1,924.66	60.4800	3,205.44	1,280.78	55	1.69
		07/09/10	13	47.1900	613.47	60.4800	786.24	172.77	14	1.69
Subtotal			*68*		*2,610.88*		***4,112.64***	*1,501.76*	***72***	*1.69*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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	11/15/10	7	77.7742	544.42✦	75.1700	526.19	(18.23)	8	1.46
		11/15/10	4	80.3025	321.21✦	75.1700	300.68	(20.53)	5	1.46
		11/16/10	5	79.2840	396.42✦	75.1700	375.85	(20.57)	6	1.46
		11/16/10	10	80.8170	808.17✦	75.1700	751.70	(56.47)	11	1.46
		02/02/11	10	96.8140	968.14✦	75.1700	751.70	(216.44)	11	1.46
		02/04/11	4	96.2475	384.99✦	75.1700	300.68	(84.31)	5	1.46
		02/04/11	19	90.4531	1,718.61✦	75.1700	1,428.23	(290.38)	21	1.46
		02/04/11	1	91.5400	91.54✦	75.1700	75.17	(16.37)	2	1.46
		02/04/11	3	92.8600	278.58✦	75.1700	225.51	(53.07)	4	1.46
		07/26/11	4	94.3750	377.50	75.1700	300.68	(76.82)	5	1.46
		07/27/11	9	92.1466	829.32	75.1700	676.53	(152.79)	10	1.46
		10/26/11	21	68.7880	1,444.55	75.1700	1,578.57	134.02	24	1.46
		11/30/11	22	74.5413	1,639.91	75.1700	1,653.74	13.83	25	1.46
Subtotal			*119*		*9,803.36*		***8,945.23***	*(858.13)*	***137***	*1.46*
SCHNEIDER ELEC SA ADR	SBGSY	09/16/09	11	10.5363	115.90	12.5000	137.50	21.60	4	2.74
		02/02/10	128	10.7484	1,375.80	12.5000	1,600.00	224.20	44	2.74
		04/13/10	133	11.8254	1,572.79	12.5000	1,662.50	89.71	46	2.74
		09/27/10	41	12.5656	515.19	12.5000	512.50	(2.69)	15	2.74
		09/02/11	8	12.2600	98.08	12.5000	100.00	1.92	3	2.74
		09/19/11	70	11.1375	779.63	12.5000	875.00	95.37	25	2.74
Subtotal			*391*		*4,457.39*		***4,887.50***	*430.11*	***137***	*2.74*
SEAGATE TECH PLC SHS	STX	11/30/10	48	13.5091	648.44	21.1400	1,014.72	366.28	48	4.73
		12/03/10	39	15.0089	585.35	21.1400	824.46	239.11	39	4.73
		12/28/10	9	12.3844	111.46✦	21.1400	190.26	78.80	9	4.73
		01/12/11	35	14.3280	501.48	21.1400	739.90	238.42	35	4.73
Subtotal			*131*		*1,846.73*		***2,769.34***	*922.61*	***131***	*4.73*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
SEALED AIR CORP (NEW)	SEE	07/22/11	57	23.0900	1,316.13	19.9300	1,136.01	(180.12)	30	2.60
		09/02/11	5	17.8500	89.25	19.9300	99.65	10.40	3	2.60
		10/17/11	22	17.1854	378.08	19.9300	438.46	60.38	12	2.60
Subtotal			*84*		*1,783.46*		***1,674.12***	*(109.34)*	***45***	*2.60*
SEVEN AND I HOLDINGS CO LTD SHS	SVNDY	01/19/12	38	55.6450	2,114 51	56.1400	**2,133.32**	18.81	**51**	2.34
SGS SA ADR	SGSOY	11/12/09	1	12.8000	12.80	17.9900	17.99	5.19	1	.94
		12/18/09	198	12.9384	2,561.82	17.9900	3,562.02	1,000.20	34	.94
		07/09/10	70	14.2700	998.90	17.9900	1,259.30	260.40	12	.94
Subtotal			*269*		*3,573.52*		***4,839.31***	*1,265.79*	***47***	*.94*
SHERWIN WILLIAMS	SHW	09/15/11	10	76.0190	760.19	97.5300	975.30	215.11	15	1.49
		09/29/11	3	77.6466	232.94	97.5300	292.59	59.65	5	1.49
		12/20/11	4	86.7100	346.84	97.5300	390.12	43.28	6	1.49
Subtotal			*17*		*1,339.97*		***1,658.01***	*318 04*	***26***	*1.49*
SHINHAN FINL GRP SP ADR	SHG	04/18/11	18	87.3705	1,572.67	79 1600	1,424.88	(147.79)		
		05/20/11	9	87.8022	790.22	79.1600	712.44	(77.78)		
		06/06/11	4	93.4400	373.76	79.1600	316.64	(57.12)		
		06/07/11	3	94.1733	282.52	79.1600	237.48	(45.04)		
Subtotal			*34*		*3,019.17*		***2,691.44***	*(327.73)*		
SIEMENS AG ADR	SI	09/23/08	1	100.1100	100.11	94.2900	94.29	(5.82)	3	3.01
		11/21/08	51	51.2294	2,612.70	94.2900	4,808.79	2,196.09	146	3.01
		08/18/09	1	79.5500	79 55	94.2900	94.29	14 74	3	3.01
		07/09/10	7	93.0900	651.63	94.2900	660.03	8.40	20	3.01
		09/02/11	3	99.3333	298.00	94.2900	282.87	(15.13)	9	3.01
Subtotal			*63*		*3,741.99*		***5,940.27***	*2,198.28*	***181***	*3.01*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
SIGMA ALDRICH CORP	SIAL	06/23/11	17	68.0341	1,156.58	68.0400	1,156.68	.10	13	1.05
		06/24/11	8	68.9175	551.34	68.0400	544.32	(7.02)	6	1.05
		07/08/11	6	75.6933	454.16	68.0400	408.24	(45.92)	5	1.05
		07/11/11	19	73.9910	1,405.83	68.0400	1,292.76	(113.07)	14	1.05
Subtotal			50		3,567.91		**3,402.00**	(165.91)	**38**	1.05
SILVER WHEATON CORP	SLW	01/12/10	29	17.1017	495.95	35.6100	1,032.69	536.74	11	1.01
		03/23/10	37	15.8397	586.07	35.6100	1,317.57	731.50	14	1.01
		07/09/10	27	19.4300	524.61	35.6100	961.47	436.86	10	1.01
		09/02/11	1	40.9300	40.93	35.6100	35.61	(5.32)	1	1.01
Subtotal			94		1,647.56		**3,347.34**	1,699.78	**36**	1.01
SLM CORP	SLM	12/27/10	167	12.8488	2,145.75	14.9500	2,496.65	350.90	84	3.34
		12/28/10	54	12.8331	692.99	14.9500	807.30	114.31	27	3.34
		01/13/11	137	14.4680	1,982.12	14.9500	2,048.15	66.03	69	3.34
		02/02/11	131	14.9483	1,958.23	14.9500	1,958.45	.22	66	3.34
		03/17/11	33	14.3181	472.50	14.9500	493.35	20.85	17	3.34
		05/12/11	86	16.3266	1,404.09	14.9500	1,285.70	(118.39)	43	3.34
		08/10/11	94	13.5059	1,269.56	14.9500	1,405.30	135.74	47	3.34
		08/12/11	105	14.4426	1,516.48	14.9500	1,569.75	53.27	53	3.34
		10/05/11	108	12.1097	1,307.85	14.9500	1,614.60	306.75	54	3.34
		10/06/11	86	12.8875	1,108.33	14.9500	1,285.70	177.37	43	3.34
Subtotal			1,001		13,857.90		**14,964.95**	1,107.05	**503**	3.34
SM ENERGY CO SHS	SM	10/26/11	18	82.1538	1,478 77	72.5800	1,306.44	(172.33)	2	.13
		10/26/11	17	94.4758	1,606.09✦	72.5800	1,233.86	(372.23)	2	.13
		10/27/11	1	87.8300	87.83	72.5800	72.58	(15.25)	1	.13
Subtotal			36		3,172.69		**2,612.88**	(559.81)	**5**	.13

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
SMITH-NPHW PLC SPADR NEW	SNN	07/09/10	19	45.6684	867.70	48.6200	923.78	56.08	16	1.62
		09/02/10	10	42.0420	420.42	48.6200	486.20	65.78	8	1.62
		09/02/11	1	50.6800	50.68	48.6200	48.62	(2.06)	1	1.62
Subtotal			30		*1,338.80*		***1,458.60***	*119.80*	***25***	*1.62*
SMITHFILDS FOODS PV$0.50	SFD	07/22/10	25	14.3544	358.86	22.3300	558.25	199.39		
		01/14/11	15	20.4353	306.53	22.3300	334.95	28.42		
		04/18/11	13	23.0392	299.51	22.3300	290.29	(9.22)		
		09/02/11	1	21.3300	21.33	22.3300	22.33	1.00		
Subtotal			*54*		*986.23*		***1,205.82***	*219.59*		
↓ SOCIEDAD Q&M CHLE SPDADR	SQM	10/16/08	42	17.4195	731.62	58.7400	2,467.08	1,735.46	32	1.28
		07/09/10	14	35.0400	490.56	58.7400	822.36	331.80	11	1.28
Subtotal			*56*		*1,222.18*		***3,289.44***	*2,067.26*	***43***	*1.28*
SODEXO ADR	SDXAY	11/13/09	40	58.4887	2,339.55	73.1400	2,925.60	586.05	63	2.13
		07/09/10	10	61.5100	615.10	73.1400	731.40	116.30	16	2.13
		03/18/11	13	68.6615	892.60	73.1400	950.82	58.22	21	2.13
Subtotal			*63*		*3,847.25*		***4,607.82***	*760.57*	***100***	*2.13*
SOUTHWEST AIRLNS CO	LUV	11/01/10	13	13.9361	181.17	9.5800	124.54	(56.63)	1	.18
		11/02/10	135	14.0563	1,897.61	9.5800	1,293.30	(604.31)	3	.18
		11/03/10	91	14.0417	1,277.80	9.5800	871.78	(406.02)	2	.18
		09/02/11	5	8.3960	41.98	9.5800	47.90	5.92	1	.18
Subtotal			*244*		*3,398.56*		***2,337.52***	*(1,061.04)*	***7***	*.18*
SPIRIT AEROSYSTEMS HLDGS INC	SPR	12/22/10	19	20.8273	395.72	22.7400	432.06	36.34		
		01/05/11	13	17.0546	221.71✦	22.7400	295.62	73.91		
		02/11/11	24	24.6983	592.76	22.7400	545.76	(47.00)		
		04/08/11	35	24.1651	845.78	22.7400	795.90	(49.88)		
		04/26/11	22	24.2500	533.50	22.7400	500.28	(33.22)		
		05/02/11	23	24.6673	567.35	22.7400	523.02	(44.33)		
Subtotal			*136*		*3,156.82*		***3,092.64***	*(64.18)*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
SPRINT NEXTEL CORP	S	08/09/10	217	4.6007	998.36	2.1200	460.04	(538.32)		
		08/10/10	251	4.6264	1,161.23	2.1200	532.12	(629.11)		
		02/28/11	321	4.4113	1,416.03	2.1200	680.52	(735.51)		
		09/02/11	12	3.6150	43.38	2.1200	25.44	(17.94)		
Subtotal			*801*		*3,619.00*		***1,698.12***	*(1,920.88)*		
STANLEY BLACK & DECKER INC	SWK	01/04/12	120	70.6401	8,476.82	70.1800	8,421.60	(55.22)	197	2.33
		01/06/12	17	70.2164	1,193.68	70.1800	1,193.06	(0.62)	28	2.33
Subtotal			*137*		*9,670.50*		***9,614.66***	*(55.84)*	***225***	*2.33*
STAPLES INC	SPLS	12/21/11	52	14.1073	733.58	14.6300	**760.76**	27.18	**21**	2.73
STARBUCKS CORP	SBUX	05/12/10	55	27.9054	1,534.80	47.9200	2,635.60	1,100.80	38	1.41
		09/27/10	82	26.3424	2,160.08	47.9200	3,929.44	1,769.36	56	1.41
Subtotal			*137*		*3,694.88*		***6,565.04***	*2,870.16*	***94***	*1.41*
↓ STARWOOD HOTELS AND RESORTS WORLDWIDE NE	HOT	01/21/11	3	64.6700	194.01✦	54.2400	162.72	(31.29)	2	.92
		01/24/11	60	62.5026	3,750.16	54.2400	3,254.40	(495.76)	30	.92
		01/24/11	2	70.8800	141.76✦	54.2400	108.48	(33.28)	1	.92
		01/25/11	10	61.9950	619.95	54.2400	542.40	(77.55)	5	.92
		01/26/11	2	57.8650	115.73✦	54.2400	108.48	(7.25)	1	.92
		02/04/11	5	61.0100	305.05✦	54.2400	271.20	(33.85)	3	.92
		02/04/11	6	61.0083	366.05✦	54.2400	325.44	(40.61)	3	.92
		02/19/11	8	64.4712	515.77✦	54.2400	433.92	(81.85)	4	.92
		07/20/11	2	56.4600	112.92	54.2400	108.48	(4.44)	1	.92
		08/02/11	2	52.4500	104.90	54.2400	108.48	3.58	1	.92
		08/02/11	1	54.9700	54.97✦	54.2400	54.24	(0.73)	1	.92
		08/04/11	36	47.6825	1,716.57	54.2400	1,952.64	236.07	18	.92
		08/08/11	8	45.7700	366.16	54.2400	433.92	67.76	4	.92
		09/02/11	2	42.4850	84.97	54.2400	108.48	23.51	1	.92
		10/27/11	4	52.3925	209.57	54.2400	216.96	7.39	2	.92
		10/27/11	2	52.3950	104.79	54.2400	108.48	3.69	1	.92
Subtotal			*153*		*8,763.33*		***8,298.72***	*(464.61)*	***78***	*.92*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
STATE STREET CORP	STT	06/17/11	19	43.6389	829.14	39.1800	744.42	(84.72)	14	1.83
		07/15/11	5	43.8580	219.29	39.1800	195.90	(23.39)	4	1.83
		09/02/11	1	33.9000	33.90	39.1800	39.18	5.28	1	1.83
		09/16/11	13	34.3307	446.30	39.1800	509.34	63.04	10	1.83
		10/04/11	7	30.5000	213.50	39.1800	274.26	60.76	6	1.83
		01/04/12	6	41.1166	246.70	39.1800	235.08	(11.62)	5	1.83
Subtotal			*51*		*1,988.83*		***1,998.18***	9.35	***40***	*1.83*
STERICYCLE INC COM	SRCL	08/19/11	20	80.0360	1,600.72	84.0200	**1,680.40**	79.68		
SUBSEA 7 SA SPONSRD ADR	SUBCY	05/23/11	45	24.6851	1,110.83	20.2400	910.80	(200.03)		
		05/23/11	23	25.7034	591.18✦	20.2400	465.52	(125.66)		
		05/24/11	37	25.0578	927.14	20.2400	748.88	(178.26)		
		07/01/11	26	25.7661	669.92	20.2400	526 24	(143.68)		
		08/10/11	33	21.6957	715.96	20.2400	667.92	(48.04)		
		09/02/11	6	22.1100	132.66	20.2400	121.44	(11.22)		
Subtotal			*170*		*4,147.69*		***3,440.80***	*(706.89)*		
SUMITOMO MITSUI-UNSPONS	SMFG	11/30/09	40	6.6597	266.39	6 3500	254.00	(12.39)	10	3.62
ADR		12/01/09	79	6.5546	517.82	6.3500	501.65	(16.17)	19	3.62
		01/22/10	371	6.6511	2,467.59	6.3500	2,355.85	(111.74)	86	3.62
		10/20/11	48	5.6579	271.58	6.3500	304.80	33.22	12	3.62
		10/21/11	147	5.6514	830.76	6.3500	933.45	102.69	34	3.62
		11/30/11	39	5.6271	219.46	6.3500	247.65	28.19	9	3.62
		12/01/11	140	5.6784	794.98	6.3500	889.00	94.02	33	3.62
Subtotal			*864*		*5,368.58*		***5,486.40***	*117.82*	***203***	*3.62*
SUN HG KAI PPTY SPSD ADR	SUHJY	11/10/09	85	15.1690	1,289.37	13.8700	1,178.95	(110.42)	34	2.81
		07/09/10	16	14.2400	227.84	13.8700	221.92	(5.92)	7	2.81
		07/22/10	45	14.5420	654.39	13.8700	624.15	(30.24)	18	2.81
Subtotal			*146*		*2,171.60*		***2,025.02***	*(146.58)*	***59***	*2.81*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ SUNTRUST BKS INC COM	STI	06/08/09	1	17.1000	17.10	20.5700	20.57	3.47	1	.97
		06/22/09	48	16.0800	771.84	20.5700	987.36	215.52	10	.97
		11/16/10	20	24.7965	495.93	20.5700	411.40	(84.53)	4	.97
		03/21/11	21	29.6261	622.15	20.5700	431.97	(190.18)	5	.97
		09/02/11	14	18.5857	260.20	20.5700	287.98	27.78	3	.97
Subtotal			*104*		*2,167.22*		***2,139.28***	*(27.94)*	***23***	*.97*
SYMANTEC CORP COM	SYMC	09/16/11	47	17.5534	825.01	17.1900	807.93	(17.08)		
		10/25/11	16	18.7362	299.78	17.1900	275.04	(24.74)		
Subtotal			*63*		*1,124.79*		***1,082.97***	*(41.82)*		
SYMRISE AG ADR	SYIEY	09/08/09	92	17.4010	1,600.90	28.5050	2,622.46	1,021.56	74	2.79
		09/02/11	2	25.9500	51.90	28.5050	57.01	5.11	2	2.79
Subtotal			*94*		*1,652.80*		***2,679.47***	*1,026.67*	***76***	*2.79*
SYNNEX CORP	SNX	09/29/09	8	30.9450	247.56	36.1800	289.44	41.88		
		09/02/10	3	24.0800	72.24	36.1800	108.54	36.30		
		09/02/11	1	25.5900	25.59	36.1800	36.18	10.59		
Subtotal			*12*		*345.39*		***434.16***	*88.77*		
SYSCO CORPORATION	SYY	07/11/11	9	31.0288	279.26	30.1100	270.99	(8.27)	10	3.58
		07/13/11	18	31.5316	567.57	30.1100	541.98	(25.59)	20	3.58
		09/09/11	10	26.6230	266.23	30.1100	301.10	34.87	11	3.58
		09/16/11	13	27.5953	358.74	30.1100	391.43	32.69	15	3.58
		10/04/11	13	25.3807	329.95	30.1100	391.43	61.48	15	3.58
		12/20/11	9	29.1200	262.08	30.1100	270 99	8.91	10	3.58
Subtotal			*72*		*2,063.83*		***2,167.92***	*104.09*	***81***	*3.58*
TAIWAN S MANUFCTRING ADR	TSM	12/21/09	179	11.3310	2,028.25	14.0800	2,520.32	492.07	75	2.94
		09/02/10	76	9.5147	723.12	14.0800	1,070.08	346.96	32	2.94
		09/02/11	14	11.8300	165.62	14.0800	197 12	31.50	6	2.94
Subtotal			*269*		*2,916.99*		***3,787.52***	*870.53*	***113***	*2.94*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
TARGET CORP COM	TGT	03/05/10	2	52.3500	104.70✦	50.8100	101.62	(3.08)	3	2.36
		03/13/10	1	52.1600	52.16✦	50.8100	50.81	(1.35)	2	2.36
		03/20/10	1	52.0600	52.06✦	50.8100	50.81	(1.25)	2	2.36
		03/20/10	4	54.4825	217.93✦	50.8100	203.24	(14.69)	5	2.36
		03/26/10	1	56.5500	56.55✦	50.8100	50.81	(5.74)	2	2.36
		03/27/10	2	57.2200	114.44✦	50.8100	101.62	(12.82)	3	2.36
		04/16/10	5	60.0600	300.30✦	50.8100	254.05	(46.25)	6	2.36
		07/26/10	13	52.5415	683.04	50.8100	660.53	(22.51)	16	2.36
		07/26/10	11	53.2809	586.09✦	50.8100	558.91	(27 18)	14	2.36
		07/29/10	5	53.0800	265.40✦	50.8100	254.05	(11.35)	6	2.36
		09/02/10	2	52.8350	105.67	50.8100	101.62	(4.05)	3	2.36
		01/24/11	10	55.7100	557.10	50.8100	508.10	(49.00)	12	2.36
		02/14/11	2	53.9300	107.86	50.8100	101.62	(6.24)	3	2.36
		04/11/11	6	49.4083	296.45	50.8100	304.86	8.41	8	2.36
		04/18/11	10	50.2660	502.66	50.8100	508.10	5.44	12	2.36
		05/17/11	5	50.6340	253.17	50.8100	254.05	.88	6	2.36
		07/13/11	3	51.0866	153.26	50.8100	152.43	(0.83)	4	2.36
Subtotal			*83*		*4,408.84*		***4,217.23***	*(191.61)*	***107***	*2.36*
TECH DATA CORP	TECD	03/10/10	3	43.2433	129.73	51.9200	155.76	26.03		
		03/26/10	6	42.3700	254.22	51.9200	311.52	57.30		
		04/29/10	9	43.9666	395.70	51.9200	467.28	71.58		
		09/02/11	1	46 3100	46.31	51.9200	51.92	5.61		
Subtotal			*19*		*825.96*		***986.48***	*160.52*		
TECHNIP SP ADR	TKPPY	11/09/11	51	22.6607	1,155.70	23.6700	1,207.17	51.47	20	1.60
		12/13/11	34	22.8667	777.47	23.6700	804.78	27.31	13	1.60
		12/21/11	45	22.6864	1,020.89	23.6700	1,065.15	44.26	18	1.60
Subtotal			*130*		*2,954.06*		***3,077.10***	*123.04*	***51***	*1.60*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
TECK RESOURCES LTD CLS B	TCK	12/09/09	2	33.9250	67.85	42.3200	84.64	16.79	2	1.86
		09/02/10	9	36.6266	329.64	42.3200	380.88	51.24	8	1.86
		11/29/10	43	47.6727	2,049.93	42.3200	1,819.76	(230.17)	35	1.86
		09/02/11	3	42.5900	127.77	42.3200	126.96	(0.81)	3	1.86
Subtotal			57		2,575.19		**2,412.24**	(162.95)	**48**	1.86
TELECOM ITALIA S P A NEW	TI	08/26/10	80	13.1305	1,050.44	10.2200	817.60	(232.84)	85	10.39
		09/02/11	2	11.8250	23.65	10.2200	20.44	(3.21)	3	10.39
Subtotal			82		1,074.09		**838.04**	(236.05)	**88**	10.39
↓ TESCO PLC SPNRD ADR	TSCDY	10/16/08	124	16.6529	2,064.97	15.2700	1,893.48	(171.49)	83	4.34
		08/18/09	41	18.1600	744.56	15.2700	626.07	(118.49)	28	4.34
		06/11/10	65	17.5684	1,141.95	15.2700	992.55	(149.40)	44	4.34
		07/09/10	33	17.9400	592.02	15.2700	503.91	(88.11)	22	4.34
		09/24/10	68	21.0270	1,429.84	15.2700	1,038.36	(391.48)	46	4.34
		08/09/11	40	18.0950	723.80	15.2700	610.80	(113.00)	27	4.34
		09/02/11	2	18.5600	37.12	15.2700	30.54	(6.58)	2	4.34
Subtotal			373		6,734.26		**5,695.71**	(1,038.55)	**252**	4.34
TESORO CORP	TSO	07/18/11	3	23.0700	69.21	25.0300	75.09	5.88		
		07/27/11	19	24.6263	467.90	25.0300	475.57	7.67		
Subtotal			22		537.11		**550.66**	13.55		
TIFFANY & CO NEW	TIF	07/21/11	5	83.7200	418.60	63.8000	319.00	(99.60)	6	1.81
		08/26/11	3	66.9500	200.85	63.8000	191.40	(9.45)	4	1.81
		08/29/11	23	70.7934	1,628.25	63.8000	1,467.40	(160.85)	27	1.81
		11/29/11	9	66.7700	600.93	63.8000	574.20	(26.73)	11	1.81
Subtotal			40		2,848.63		**2,552.00**	(296.63)	**48**	1.81
TIM PARTICIPACO/S ADR SPONSORED	TSU	09/20/11	58	27.2275	1,579.20	28.8500	**1,673.30**	94.10	**36**	2.13

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
TIME WARNER CABLE INC	TWC	05/19/11	4	77.3575	309.43	73.7200	294.88	(14.55)	9	3.03
SHS		05/19/11	3	77.9200	233.76✦	73.7200	221.16	(12.60)	7	3.03
		05/20/11	4	77.2050	308.82	73.7200	294.88	(13.94)	9	3.03
		05/25/11	6	76.0083	456.05	73.7200	442.32	(13.73)	14	3.03
		06/24/11	3	74.7100	224.13	73.7200	221.16	(2.97)	7	3.03
		08/15/11	7	65.0342	455.24	73.7200	516.04	60.80	16	3.03
		08/24/11	6	63.2750	379.65	73.7200	442.32	62.67	14	3.03
		09/06/11	25	62.4476	1,561.19	73.7200	1,843.00	281.81	56	3.03
		09/07/11	7	63.8271	446.79	73.7200	516.04	69.25	16	3.03
		09/09/11	4	62.4275	249.71	73.7200	294.88	45.17	9	3.03
		09/12/11	19	60.8689	1,156.51	73.7200	1,400.68	244.17	43	3.03
		09/16/11	10	64.9800	649.80	73.7200	737.20	87.40	23	3.03
		12/27/11	5	63.9020	319.51	73.7200	368.60	49.09	12	3.03
		01/04/12	8	65.1675	521.34	73.7200	589.76	68.42	18	3.03
Subtotal			*111*		*7,271.93*		***8,182.92***	*910.99*	***253***	*3.03*
TIME WARNER INC SHS	TWX	05/19/11	70	36.8337	2,578.36	37.0600	2,594.20	15.84	66	2.53
		05/20/11	34	36.8514	1,252.95	37.0600	1,260.04	7.09	32	2.53
Subtotal			*104*		*3,831.31*		***3,854.24***	*22.93*	***98***	*2.53*
TNT EXPRESS NV SHS ADR	TNTEY	06/06/11	1	13.8000	13.80	8.3700	**8.37**	(5.43)	**1**	.44
TOKIO MARINE HOLDINGS	TKOMY	07/13/09	54	27.4250	1,480.95	24.9800	1,348.92	(132.03)	30	2.15
INC, TOKYO ADR		09/02/10	11	27.5000	302.50	24.9800	274.78	(27.72)	6	2.15
		09/02/11	2	26.2900	52.58	24.9800	49.96	(2.62)	2	2.15
Subtotal			67		*1,836.03*		***1,673.66***	*(162.37)*	***38***	*2.15*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
TRANSDIGM GROUP INC	TDG	01/14/10	43	50.6351	2,177.31	104.5300	4,494.79	2,317.48		
		01/15/10	45	50.4891	2,272.01	104.5300	4,703.85	2,431.84		
		07/09/10	16	52.2500	836.00	104.5300	1,672.48	836.48		
		08/19/11	35	85.9248	3,007.37	104.5300	3,658.55	651.18		
		08/23/11	18	86.0683	1,549.23	104.5300	1,881.54	332.31		
Subtotal			*157*		*9,841.92*		***16,411.21***	*6,569.29*		
TRIUMPH GROUP INC NEW	TGI	03/17/11	1	41.8600	41.86	62.5700	62.57	20.71	1	.25
		04/21/11	16	41.9956	671.93	62.5700	1,001.12	329.19	3	.25
		05/10/11	12	47.5300	570.36	62.5700	750.84	180.48	2	.25
		05/20/11	12	46.3358	556.03	62.5700	750.84	194.81	2	.25
		06/06/11	6	45.8200	274.92	62.5700	375.42	100.50	1	.25
		09/02/11	6	50.4900	302.94	62.5700	375.42	72.48	1	.25
		11/08/11	8	55.1900	441.52	62.5700	500.56	59.04	2	.25
Subtotal			*61*		*2,859.56*		***3,816.77***	*957.21*	**12**	.25
TULLOW OIL PLC SHS	TUWOY	11/01/11	254	10.9298	2,776.19	10.9600	**2,783.84**	7.65	**14**	.49
TURKIYE GRTI BK SPN ADR	TKGBY	08/04/10	401	5.2610	2,109.67	3.6800	**1,475.68**	(633.99)	**27**	1.76
TW TELECOM INC	TWTC	04/27/11	96	21.2397	2,039.02	20.1500	1,934.40	(104.62)		
		04/27/11	18	21.3911	385.04✦	20.1500	362.70	(22.34)		
		05/06/11	129	22.1055	2,851.61	20.1500	2,599.35	(252.26)		
		05/09/11	31	21.9138	679.33	20.1500	624.65	(54.68)		
		08/12/11	84	18.8240	1,581.22	20.1500	1,692.60	111.38		
		08/30/11	98	18.9721	1,859.27	20.1500	1,974.70	115.43		
Subtotal			*456*		*9,395.49*		***9,188.40***	*(207.09)*		
TYCO INTL LTD NAMEN-AKT	TYC	08/18/09	87	30.5335	2,656.42	50.9500	4,432.65	1,776.23	87	1.96
		07/09/10	49	36.6395	1,795.34	50.9500	2,496.55	701.21	49	1.96
		05/11/11	73	50.6646	3,698.52	50.9500	3,719.35	20.83	73	1.96
		06/10/11	47	46.6310	2,191.66	50.9500	2,394.65	202.99	47	1.96
		06/29/11	12	48.9483	587.38	50.9500	611.40	24.02	12	1.96
		06/30/11	26	49.4188	1,284.89	50.9500	1,324.70	39.81	26	1.96

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued) Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
TYCO INTL LTD NAMEN-AKT	TYC	07/01/11	7	49.5714	347.00	50.9500	356.65	9.65	7	1.96
		09/12/11	44	39.7277	1,748.02	50.9500	2,241.80	493.78	44	1.96
		11/07/11	20	45.9095	918.19	50.9500	1,019.00	100.81	20	1.96
		11/08/11	10	46.6650	466.65	50.9500	509.50	42.85	10	1.96
		01/03/12	21	48.0385	1,008.81	50.9500	1,069.95	61.14	21	1.96
Subtotal			*396*		*16,702.88*		***20,176.20***	*3,473.32*	***396***	*1.96*
TYSON FOODS INC CL A	TSN	05/12/11	9	18.5944	167.35	18.6400	167.76	.41	2	.85
		05/12/11	7	17.9600	125.72✦	18.6400	130.48	4.76	2	.85
		05/14/11	4	18.7825	75.13✦	18.6400	74.56	(0.57)	1	85
		06/23/11	98	18.5953	1,822.34	18.6400	1,826.72	4.38	16	.85
		06/24/11	94	18.9355	1,779.94	18.6400	1,752.16	(27.78)	16	.85
		08/09/11	12	16.6075	199.29	18.6400	223.68	24.39	2	.85
		08/10/11	27	16.6137	448.57	18.6400	503.28	54.71	5	.85
		10/11/11	63	18.0895	1,139.64	18.6400	1,174.32	34.68	11	.85
		01/06/12	19	20.4247	388.07	18.6400	354.16	(33.91)	4	.85
Subtotal			333		6,146.05		***6,207.12***	61.07	***59***	.85
ULTA SALON COSMETICS & *FRAGRAN*	ULTA	06/15/11	2	59.0150	118.03	76.1500	152.30	34.27		
		06/17/11	6	57.6200	345.72	76.1500	456.90	111.18		
		06/20/11	5	58.3500	291.75	76.1500	380.75	89.00		
		07/14/11	6	65.1116	390.67	76.1500	456.90	66.23		
		09/02/11	1	56.9800	56.98	76.1500	76.15	19.17		
		09/09/11	46	64.8219	2,981.81	76.1500	3,502.90	521.09		
		09/13/11	16	69.9700	1,119.52	76.1500	1,218.40	98.88		
		09/14/11	3	69.4166	208.25	76.1500	228.45	20.20		
		09/15/11	13	70.1407	911.83	76.1500	989.95	78.12		
		09/28/11	18	70.0350	1,260.63	76.1500	1,370.70	110.07		
		10/06/11	21	66.4909	1,396.31	76.1500	1,599.15	202.84		
		12/20/11	6	66.8150	400.89	76.1500	456.90	56.01		
Subtotal			*143*		*9,482.39*		***10,889.45***	*1,407.06*		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
↓ UNILEVER NV NY REG SHS	UN	03/24/09	52	19.7219	1,025.54	33.3500	1,734.20	708.66	55	3.16
		08/18/09	47	27.3800	1,286.86	33.3500	1,567.45	280.59	50	3.16
		07/09/10	30	28.8800	866.40	33.3500	1,000.50	134.10	32	3.16
Subtotal			*129*		*3,178.80*		***4,302.15***	*1,123.35*	***137***	*3.16*
UNION PACIFIC CORP	UNP	10/06/11	37	89.0759	3,295.81	114.3100	4,229.47	933.66	89	2.09
		10/07/11	16	89.1518	1,426.43	114.3100	1,828.96	402.53	39	2.09
		10/10/11	4	90.3900	361.56	114.3100	457.24	95.68	10	2.09
Subtotal			*57*		*5,083.80*		***6,515.67***	*1,431.87*	***138***	*2.09*
UNITED CONTL HLDGS INC	UAL	12/13/11	401	20.6059	8,262.97	23.1000	9,263.10	1,000.13		
		12/19/11	114	20.7842	2,369.41	23.1000	2,633.40	263.99		
Subtotal			*515*		*10,632.38*		***11,896.50***	*1,264.12*		
UNITED TECHS CORP COM	UTX	09/11/09	4	61.7500	247.00	78.3500	313.40	66.40	8	2.45
		10/15/09	19	64.2789	1,221.30	78.3500	1,488.65	267.35	37	2.45
		01/21/10	20	70.2585	1,405.17	78.3500	1,567.00	161.83	39	2.45
Subtotal			*43*		*2,873.47*		***3,369.05***	*495.58*	***84***	*2.45*
UNITEDHEALTH GROUP INC	UNH	04/20/10	18	31.0833	559.50	51.7900	932.22	372.72	12	1.25
		06/01/10	42	29.4480	1,236.82	51.7900	2,175.18	938.36	28	1.25
		06/16/10	85	31.5802	2,684.32	51.7900	4,402.15	1,717.83	56	1.25
		06/21/10	24	31.5020	756.05	51.7900	1,242.96	486.91	16	1.25
		09/02/10	17	32.7976	557.56	51.7900	880.43	322.87	12	1.25
		10/26/10	51	37.4070	1,907.76	51.7900	2,641.29	733.53	34	1.25
		10/31/11	6	48.5833	291.50	51.7900	310.74	19 24	4	1.25
Subtotal			*243*		*7,993.51*		***12,584.97***	*4,591.46*	***162***	*1.25*
UNIVERSAL HEALTH SVCS B	UHS	08/03/10	19	36.1031	685.96	41.2900	784.51	98.55	4	.48
		08/27/10	15	31.6880	475.32	41.2900	619.35	144.03	3	.48
		09/16/10	13	35.5546	462.21	41.2900	536.77	74.56	3	.48
		09/02/11	5	39.7100	198.55	41.2900	206.45	7.90	1	.48
Subtotal			*52*		*1,822.04*		***2,147.08***	*325 04*	***11***	*.48*

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
UNTD OVERSEAS BK SPN ADR	UOVEY	01/26/12	62	27.5098	1,705.61	27.5200	**1,706.24**	.63	**71**	4.11
UNUM GROUP	UNM	03/02/09	20	9.5150	190.30	22.8300	456.60	266.30	9	1.83
		10/15/09	62	22.5045	1,395.28	22.8300	1,415.46	20.18	27	1.83
		09/02/10	26	21.3588	555.33	22.8300	593.58	38.25	11	1.83
		09/02/11	3	22.9366	68.81	22.8300	68.49	(0.32)	2	1.83
Subtotal			*111*		*2,209.72*		***2,534.13***	*324.41*	**49**	*1.83*
V F CORPORATION	VFC	07/15/10	13	75.7853	985.21	131.4900	1,709.37	724.16	38	2.19
		07/16/10	7	75.1228	525.86	131.4900	920.43	394.57	21	2.19
		10/28/10	14	83.2642	1,165.70	131.4900	1,840.86	675.16	41	2.19
Subtotal			*34*		*2,676.77*		***4,470.66***	*1,793.89*	**100**	*2.19*
VALERO ENERGY CORP NEW	VLO	08/09/10	10	18.2020	182.02	23.9900	239.90	57.88	6	2.50
		08/13/10	17	17.2082	292.54	23.9900	407.83	115.29	11	2.50
		09/07/10	17	16.7823	285.30	23.9900	407.83	122.53	11	2.50
		02/03/11	34	25.9958	883.86	23.9900	815.66	(68.20)	21	2.50
		03/14/11	110	28.6833	3,155.17	23.9900	2,638.90	(516.27)	66	2.50
		03/15/11	56	28.0664	1,571.72	23.9900	1,343.44	(228.28)	34	2.50
		05/09/11	44	27.4804	1,209.14	23.9900	1,055.56	(153.58)	27	2.50
		05/25/11	51	26.2376	1,338.12	23.9900	1,223.49	(114.63)	31	2.50
		05/31/11	28	27.2482	762.95	23.9900	671.72	(91.23)	17	2.50
		06/06/11	31	25.5693	792.65	23.9900	743.69	(48.96)	19	2.50
		09/02/11	15	22.1280	331.92	23.9900	359.85	27.93	9	2.50
Subtotal			*413*		*10,805.39*		***9,907.87***	*(897.52)*	**252**	*2.50*
VARIAN MEDICAL SYS INC	VAR	10/12/09	18	40.1805	723.25	65.8700	1,185.66	462.41		
		03/04/10	8	50.4175	403.34	65.8700	526.96	123.62		
		09/02/10	5	55.3360	276.68	65.8700	329.35	52.67		
		09/02/11	3	54.1800	162.54	65.8700	197.61	35.07		
Subtotal			*34*		*1,565.81*		***2,239.58***	673.77		

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
VERIFONE SYSTEMS INC	PAY	02/17/11	98	49.4833	4,849.37	42.7000	4,184.60	(664.77)		
		02/17/11	5	57.7960	288.98✦	42.7000	213.50	(75.48)		
		03/06/11	7	53.9542	377.68✦	42.7000	298.90	(78.78)		
		03/15/11	1	48.8100	48.81✦	42.7000	42.70	(6.11)		
		03/22/11	37	53.7721	1,989.57	42.7000	1,579.90	(409.67)		
		03/31/11	20	55.4935	1,109.87	42.7000	854.00	(255.87)		
		09/19/11	14	39.4850	552.79	42.7000	597.80	45.01		
		09/20/11	23	39 7495	914.24	42.7000	982.10	67.86		
		11/02/11	7	41.6700	291.69	42.7000	298.90	7.21		
		11/03/11	15	42.6186	639.28	42.7000	640.50	1.22		
Subtotal			*227*		*11,062.28*		***9,692.90***	*(1,369.38)*		
VERIZON COMMUNICATNS COM	VZ	06/13/11	3	35.5000	106.50	37.6600	112.98	6.48	6	5.31
		06/30/11	9	36.9288	332.36	37.6600	338.94	6.58	18	5.31
		07/05/11	7	37.8000	264.60	37.6600	263.62	(0.98)	14	5.31
		07/06/11	11	37.4209	411.63	37.6600	414.26	2.63	22	5.31
		07/14/11	12	37.2891	447.47	37.6600	451.92	4.45	24	5.31
		07/15/11	7	36.8728	258.11	37.6600	263.62	5.51	14	5.31
		07/27/11	12	36.3416	436.10	37.6600	451.92	15.82	24	5.31
		07/28/11	14	36.0978	505.37	37.6600	527.24	21.87	28	5.31
		08/04/11	8	35.8612	286.89	37.6600	301.28	14.39	16	5.31
Subtotal			*83*		*3,049.03*		***3,125.78***	*76.75*	***166***	*5.31*
VISA INC CL A SHRS	V	11/02/11	14	92.7414	1,298 38	100.6400	1,408.96	110.58	13	.87
		11/04/11	5	93.1020	465.51	100.6400	503.20	37.69	5	.87
		12/27/11	5	102.4940	512.47	100.6400	503.20	(9.27)	5	.87
		01/05/12	3	100.7233	302.17	100.6400	301.92	(0.25)	3	.87
		01/12/12	6	100.7066	604.24	100.6400	603.84	(0.40)	6	.87
		01/23/12	10	99.8020	998.02	100.6400	1,006.40	8.38	9	.87
Subtotal			*43*		*4,180.79*		***4,327.52***	*146.73*	***41***	*.87*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
VISHAY INTERTECHNLGY	VSH	04/29/10	16	9.8650	157.84	12.2800	196.48	38.64		
		12/14/10	22	14.8463	326.62	12.2800	270.16	(56.46)		
		09/02/11	2	10.9700	21.94	12.2800	24.56	2.62		
Subtotal			*40*		*506.40*		***491.20***	*(15.20)*		
VISTEON CORP COM STK	VC	12/01/10	1	61.8000	61.80	48.0000	48.00	(13.80)		
WHEN IS		01/11/11	6	75.9100	455.46	48.0000	288.00	(167.46)		
		03/10/11	8	64.7000	517.60	48.0000	384.00	(133.60)		
		05/16/11	10	62.2800	622.80	48.0000	480.00	(142.80)		
		09/02/11	4	47.9900	191.96	48.0000	192.00	.04		
Subtotal			*29*		*1,849.62*		***1,392.00***	*(457.62)*		
VODAFONE GROP PLC SP ADR	VOD	04/15/08	52	29.7901	1,549.09	27.0800	1,408.16	(140.93)	75	5.28
		06/16/08	236	29.6100	6,987.96	27.0800	6,390.88	(597.08)	338	5.28
		08/18/09	3	21.3500	64.05	27.0800	81.24	17.19	5	5.28
		12/17/09	114	22.8138	2,600.78	27.0800	3,087.12	486.34	164	5.28
		07/09/10	29	21.8700	634.23	27.0800	785.32	151.09	42	5.28
Subtotal			*434*		*11,836.11*		***11,752.72***	*(83.39)*	***624***	*5.28*
WAL-MART STORES INC	WMT	06/23/11	77	53.1083	4,089.34	61.3600	4,724.72	635.38	113	2.37
		06/24/11	9	53.1666	478.50	61.3600	552.24	73.74	14	2.37
		10/04/11	27	52.0459	1,405.24	61.3600	1,656.72	251.48	40	2.37
		12/06/11	6	58.5150	351.09	61.3600	368.16	17.07	9	2.37
Subtotal			*119*		*6,324.17*		***7,301.84***	*977.67*	***176***	*2.37*
WALGREEN CO	WAG	05/19/11	14	44.1607	618.25	33.3600	467.04	(151.21)	13	2.69
		05/19/11	8	45.9962	367.97✦	33.3600	266.88	(101.09)	8	2.69
		05/20/11	7	43.8914	307.24	33.3600	233.52	(73.72)	7	2.69
		05/25/11	10	44.2360	442.36	33.3600	333.60	(108.76)	9	2.69
		06/14/11	6	43.9400	263.64	33.3600	200.16	(63.48)	6	2.69
		06/20/11	11	45.0972	496.07	33.3600	366.96	(129.11)	10	2.69
		07/27/11	8	39.2687	314.15	33.3600	266.88	(47 27)	8	2.69
		08/04/11	6	37.8383	227.03	33.3600	200.16	(26.87)	6	2.69

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
WALGREEN CO	WAG	09/02/11	2	35.2400	70.48	33.3600	66.72	(3.76)	2	2.69
		09/06/11	50	34.8678	1,743.39	33.3600	1,668.00	(75.39)	45	2.69
		09/19/11	25	36.9044	922.61	33.3600	834.00	(88.61)	23	2.69
Subtotal			*147*		*5,773.19*		***4,903.92***	*(869.27)*	***137***	*2.69*
WARNER CHILCOTT PLC	WCRX	01/03/12	76	16.3798	1,244.87	16.8700	1,282.12	37.25		
		01/09/12	24	16.4862	395.67	16.8700	404.88	9.21		
		01/17/12	26	16.7638	435.86	16.8700	438.62	2.76		
Subtotal			*126*		*2,076.40*		***2,125.62***	*49.22*		
WEATHERFORD INTL LTD.	WFT	08/18/10	16	15.6693	250.71	16.7400	267.84	17.13		
REG.		03/16/11	28	20.3257	569.12	16.7400	468.72	(100.40)		
		03/29/11	53	22.2600	1,179.78	16.7400	887.22	(292.56)		
		09/02/11	11	16.5163	181.68	16.7400	184.14	2.46		
Subtotal			*108*		*2,181.29*		***1,807.92***	*(373.37)*		
WEIGHT WATCHERS INTL NEW	WTW	05/24/11	48	85.2172	4,090.43	76.1300	3,654.24	(436.19)	34	.91
		11/09/11	19	67.8584	1,289.31	76.1300	1,446.47	157.16	14	.91
		11/14/11	41	68.3512	2,802.40	76.1300	3,121.33	318.93	29	.91
		11/15/11	15	68.9540	1,034.31	76.1300	1,141.95	107.64	11	.91
Subtotal			*123*		*9,216.45*		***9,363.99***	*147.54*	***88***	*.91*
WELLPOINT INC	WLP	07/02/09	16	50.1981	803.17	64.3200	1,029.12	225.95	19	1.78
		07/09/09	36	49.5375	1,783.35	64.3200	2,315.52	532.17	42	1.78
		07/10/09	8	50.6362	405.09	64.3200	514.56	109.47	10	1.78
		07/13/09	23	49.7495	1,144.24	64.3200	1,479.36	335.12	27	1.78
		09/02/10	9	51.5277	463.75	64.3200	578.88	115.13	11	1.78
		09/02/11	3	62.9466	188.84	64.3200	192.96	4.12	4	1.78
Subtotal			*95*		*4,788.44*		***6,110.40***	*1,321.96*	***113***	*1.78*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

EQUITIES (continued)

Description	Symbol	Acquired	Quantity	Unit Cost Basis	Total Cost Basis	Estimated Market Price	Estimated Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Current Yield%
WELLS FARGO & CO NEW DEL	WFC	01/24/11	3	33.6766	101.03✦	29.2100	87.63	(13.40)	2	1.64
		01/24/11	8	32.9862	263.89✦	29.2100	233.68	(30.21)	4	1.64
		01/27/11	7	32.0271	224.19✦	29.2100	204.47	(19.72)	4	1.64
		01/27/11	23	33.0743	760.71✦	29.2100	671.83	(88.88)	12	1.64
		01/29/11	53	31.1830	1,652.70✦	29.2100	1,548.13	(104.57)	26	1.64
		01/30/11	13	32.4969	422.46✦	29.2100	379.73	(42.73)	7	1.64
		02/15/11	10	32.5080	325.08✦	29.2100	292.10	(32.98)	5	1.64
		06/14/11	16	27.6050	441.68	29.2100	467.36	25.68	8	1.64
		06/20/11	12	27.1291	325.55	29.2100	350.52	24.97	6	1.64
		07/06/11	15	28.0253	420.38	29.2100	438.15	17.77	8	1.64
		09/02/11	4	24.3175	97.27	29.2100	116.84	19.57	2	1.64
		11/10/11	15	25.4433	381.65	29.2100	438.15	56.50	8	1.64
		11/11/11	8	25.6850	205.48	29.2100	233.68	28.20	4	1.64
		11/18/11	26	24.8665	646.53	29.2100	759.46	112.93	13	1.64
		11/23/11	18	23.4755	422.56	29.2100	525.78	103.22	9	1.64
		01/03/12	69	28.4220	1,961.12	29.2100	2,015.49	54.37	34	1.64
Subtotal			*300*		*8,652.28*		***8,763.00***	*110.72*	***152***	*1.64*
WESTERN UN CO	WU	01/03/12	180	18.6912	3,364.43	19.1000	3,438.00	73.57	58	1.67
		01/04/12	31	18.3812	569.82	19.1000	592.10	22.28	10	1.67
Subtotal			*211*		*3,934.25*		***4,030.10***	*95.85*	***68***	*1.67*
WESTPAC BANKING ADR	WBK	12/23/09	17	107.5700	1,828.69	112.3100	1,909.27	80.58	137	7.15
		09/02/10	3	103.5966	310.79	112.3100	336.93	26.14	25	7.15
		08/23/11	6	106.9950	641.97	112.3100	673.86	31.89	49	7.15
		09/02/11	1	108.5700	108.57	112.3100	112.31	3.74	9	7.15
		11/23/11	7	96.6285	676.40	112.3100	786.17	109.77	57	7.15
Subtotal			*34*		*3,566.42*		***3,818.54***	*252.12*	***277***	*7.15*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
WHIRLPOOL CORP	WHR	10/05/11	10	53.5480	535.48	54.3200	543.20	7.72	20	3.68
		10/25/11	4	57.5875	230.35	54.3200	217.28	(13.07)	8	3.68
Subtotal			*14*		*765.83*		***760.48***	*(5.35)*	***28***	*3.68*
WHITING PETROLEUM CORP	WLL	12/14/10	11	56.7072	623.78	50.0900	550.99	(72.79)		
		12/21/10	8	58.2300	465.84	50.0900	400.72	(65.12)		
		01/12/11	7	62.3971	436.78✦	50.0900	350.63	(86.15)		
		03/04/11	8	67.6737	541.39	50.0900	400.72	(140.67)		
		03/28/11	8	71.4175	571.34	50.0900	400.72	(170.62)		
		09/02/11	4	45.0025	180.01	50.0900	200.36	20.35		
		09/16/11	8	46.1350	369.08	50.0900	400.72	31.64		
		10/14/11	9	39.7600	357.84	50.0900	450.81	92.97		
		01/03/12	9	48.6900	438.21	50.0900	450.81	12.60		
Subtotal			*72*		*3,984.27*		***3,606.48***	*(377.79)*		
WILLIS GROUP HOLDINGS	WSH	02/19/09	92	23.5204	2,163.88	38.8700	3,576.04	1,412.16	96	2.67
PUBLIC LIMITED COMPANY		08/18/09	7	25.5600	178.92	38.8700	272.09	93.17	8	2.67
		07/09/10	27	31.6100	853.47	38.8700	1,049.49	196.02	29	2.67
		09/28/11	14	34.4400	482.16	38.8700	544.18	62.02	15	2.67
Subtotal			*140*		*3,678.43*		***5,441.80***	*1,763.37*	***148***	*2.67*
WYNDHAM WORLDWIDE CORP W	WYN	04/29/10	30	27.5480	826.44	39.7600	1,192.80	366.36	18	1.50
I		10/27/10	16	28.7556	460.09	39.7600	636.16	176.07	10	1.50
		12/15/10	19	29.8957	568.02	39.7600	755.44	187.42	12	1.50
		09/02/11	6	31.1450	186.87	39.7600	238.56	51.69	4	1.50
		01/20/12	78	39.9133	3,113.24	39.7600	3,101.28	(11.96)	47	1.50
		01/23/12	134	39.9170	5,348.89	39.7600	5,327.84	(21.05)	81	1.50
Subtotal			*283*		*10,503.55*		***11,252.08***	*748.53*	***172***	*1.50*

ANTZ FOUNDATION Account Number:

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
WYNN RESORTS LTD	WYNN	08/22/11	3	130.8200	392.46	115.2300	345.69	(46.77)	6	1.73
		09/02/11	1	148.9200	148.92	115.2300	115.23	(33.69)	2	1.73
		09/09/11	4	151.9850	607.94	115.2300	460.92	(147.02)	8	1.73
		09/30/11	3	121.7700	365.31	115.2300	345.69	(19.62)	6	1.73
		10/04/11	3	115.7866	347.36	115.2300	345.69	(1.67)	6	1.73
Subtotal			*14*		*1,861.99*		***1,613.22***	*(248.77)*	***28***	*1.73*
XCEL ENERGY INC	XEL	08/23/11	57	23.9740	1,366.52	26.6000	1,516.20	149.68	60	3.90
		09/02/11	4	24.3200	97.28	26.6000	106 40	9.12	5	3.90
		09/13/11	15	24.1100	361.65	26.6000	399.00	37.35	16	3.90
		09/22/11	12	24.5450	294.54	26.6000	319.20	24.66	13	3.90
Subtotal			*88*		*2,119.99*		***2,340.80***	*220.81*	***94***	*3.90*
YUM BRANDS INC	YUM	05/20/11	28	56.7625	1,589.35✦	63.3300	1,773.24	183.89	32	1.80
		06/21/11	26	55.6500	1,446.90	63.3300	1,646.58	199.68	30	1.80
		06/21/11	18	55.6500	1,001.70	63.3300	1,139.94	138.24	21	1.80
Subtotal			*72*		*4,037.95*		***4,559.76***	*521.81*	***83***	*1.80*
ZIMMER HOLDINGS INC COM	ZMH	11/08/11	15	53.7326	805.99	60.7500	911.25	105.26	11	1.18
		12/05/11	6	50.0150	300.09	60.7500	364.50	64.41	5	1.18
		12/09/11	7	49.2728	344.91	60.7500	425.25	80.34	6	1.18
		12/20/11	6	50.7533	304.52	60.7500	364.50	59.98	5	1.18
Subtotal			*34*		*1,755.51*		***2,065.50***	*309.99*	***27***	*1.18*

ANTZ FOUNDATION

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
ZIONS BANCORP COM	ZION	08/23/10	20	19.3100	386.20	16.8300	336.60	(49.60)	1	.23
		05/31/11	15	23.8033	357.05	16.8300	252.45	(104.60)	1	.23
		06/06/11	16	22.4381	359.01	16.8300	269.28	(89.73)	1	.23
		06/10/11	25	21.8544	546.36	16.8300	420.75	(125.61)	1	.23
		06/17/11	17	23.2176	394.70	16.8300	286.11	(108.59)	1	.23
		06/20/11	15	23.1320	346.98	16.8300	252.45	(94.53)	1	.23
		09/02/11	11	16.4845	181.33	16.8300	185.13	3.80	1	.23
Subtotal			*119*		*2,571.63*		***2,002.77***	*(568.86)*	***7***	*.23*
TOTAL					1,724,304.51		**1,892,051.44**	167,746.93	**32,815**	1.73

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%
PROSHARES ULTRASHORT S&P 500 *SYMBOL: SDS Initial Purchase:09/23/11* *Equity 100%*	107	2,594.01✦	17.6300	**1,886.41**	(707.60)	2,594	**(707)**		
PROSHARES ULTRASHORT QQQ *SYMBOL: QID Initial Purchase.06/03/11* *Equity 100%*	165	7,909.11✦	38.2300	**6,307.95**	(1,601.16)	7,909	**(1,601)**		
PROSHARES ULTRASHORT RUSSELL2000 *SYMBOL: TWM Initial Purchase.09/13/11* *Equity 100%*	70	4,060.77	33.3700	**2,335.90**	(1,724.87)	4,060	**(1,724)**		
THORNBURG INTERNATIONAL	8,881	266,277.65	26.0400	**231,261.24**	(35,016.41)	266,277	**(35,016)**	**3,409**	1.47

ANTZ FOUNDATION Account Numbe

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF PRINCIPAL INVESTMENTS

December 31, 2011 - January 31, 2012

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%
VALUE FUND CL I SYMBOL. TGVIX Equity 100%	Initial Purchase.04/09/08								
Subtotal (Equities)				*241,791.50*					
TOTAL		280,841.54		**241,791.50**	(39,050.04)		**(39,048)**	**3,409**	1.41
TOTAL PRINCIPAL INVESTMENTS		2,018,055.79		**2,146,752.68**	128,696.89			**36,224**	1.69

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.

Total values exclude N/A items
✦Cost Basis equals original purchase plus Wash Sale deferred loss.

YOUR TRUST MANAGEMENT ACCOUNT STATEMENT OF INCOME INVESTMENTS

CASH/MONEY ACCOUNTS Description	Quantity	Total Cost Basis	Estimated Market Price	Estimated Market Value	Estimated Annual Income	Est. Annual Yield%
CASH	168.20	168.20		**168.20**		

ENTITY NAME: THE ANTZ FOUNDATION

Sterling Stamos Fund	DateEnd	BeginBalanceNet	Contributions/Withdrawals	Monthly Gain/Loss	EndBalanceNet[1]
Growth (Offshore) Fund, Ltd.	1/31/2012	$1,466,056.00	-$1,466,056.00	$0.00	$0.00
Growth (Offshore) Fund, Ltd.	12/31/2011	$1,481,249.00	$0.00	-$15,193.00	$1,466,056.00
Growth (Offshore) Fund, Ltd.	11/30/2011	$1,479,947.00	$0.00	$1,302.00	$1,481,249.00
Growth (Offshore) Fund, Ltd.	10/31/2011	$1,451,465.00	$0.00	$28,482.00	$1,479,947.00
Growth (Offshore) Fund, Ltd.	9/30/2011	$1,477,263.00	$0.00	-$25,798.00	$1,451,465.00
Growth (Offshore) Fund, Ltd.	8/31/2011	$1,502,838.00	$0.00	-$25,575.00	$1,477,263.00
Growth (Offshore) Fund, Ltd.	7/31/2011	$1,514,147.00	$0.00	-$11,309.00	$1,502,838.00
Growth (Offshore) Fund, Ltd.	6/30/2011	$1,523,993.00	$0.00	-$9,846.00	$1,514,147.00
Growth (Offshore) Fund, Ltd.	5/31/2011	$1,529,815.00	$0.00	-$5,822.00	$1,523,993.00
Growth (Offshore) Fund, Ltd.	4/30/2011	$1,516,227.00	$0.00	$13,588.00	$1,529,815.00
Growth (Offshore) Fund, Ltd.	3/31/2011	$1,516,187.00	$0.00	$40.00	$1,516,227 00
Growth (Offshore) Fund, Ltd.	2/28/2011	$1,504,861.00	$0.00	$11,326.00	$1,516,187.00
Growth (Offshore) Fund, Ltd.	1/31/2011	$1,505,795.00	$0.00	-$934.00	$1,504,861 00
Security (Offshore) Fund - Select, Ltd.	1/31/2012	$2,452,697.00	-$2,452,697.00	$0.00	$0.00
Security (Offshore) Fund - Select, Ltd.	12/31/2011	$2,462,985.00	$0.00	-$10,288.00	$2,452,697.00
Security (Offshore) Fund - Select, Ltd.	11/30/2011	$2,475,920.00	$0.00	-$12,935.00	$2,462,985.00
Security (Offshore) Fund - Select, Ltd.	10/31/2011	$2,475,075.00	$0.00	$845.00	$2,475,920.00
Security (Offshore) Fund - Select, Ltd.	9/30/2011	$2,512,106.00	$0.00	-$37,031.00	$2,475,075.00
Security (Offshore) Fund - Select, Ltd.	8/31/2011	$2,556,686.00	$0.00	-$44,580.00	$2,512,106.00
Security (Offshore) Fund - Select, Ltd.	7/31/2011	$2,547,999.00	$0.00	$8,687.00	$2,556,686.00
Security (Offshore) Fund - Select, Ltd.	6/30/2011	$2,564,196 00	$0.00	-$16,197.00	$2,547,999.00
Security (Offshore) Fund - Select, Ltd.	5/31/2011	$2,566,269.00	$0.00	-$2,073.00	$2,564,196.00
Security (Offshore) Fund - Select, Ltd.	4/30/2011	$2,543,058.00	$0.00	$23,211.00	$2,566,269.00
Security (Offshore) Fund - Select, Ltd.	3/31/2011	$2,539,816.00	$0.00	$3,242.00	$2,543,058.00
Security (Offshore) Fund - Select, Ltd.	2/28/2011	$2,525,710.00	$0.00	$14,106.00	$2,539,816.00
Security (Offshore) Fund - Select, Ltd.	1/31/2011	$2,518,420.00	$0.00	$7,290.00	$2,525,710.00

1. Figures are based on monthly performance reported by our fund administrator and are audited through 2010. Figures are subject to change until completion of the annual audit. Totals represent monthly ending net balance of open-end investments and capital called to date for closed-end investments.

Important Disclosure Information.

This presentation is for discussion purposes only and shall not constitute an offer to sell or the solicitation of any offer to buy which may only be made at the time of a qualified investor receives (i) a final confidential memorandum (the "Memorandum") and a Limited Partnership Agreement (the "Partnership Agreement") describing our domestic funds or (ii) a Memorandum describing our offshore funds (together with our domestic funds, our "Funds") The Partnership Agreement and each of the Memoranda are referred to collectively as the "Fund Documents " In the event of any inconsistency between this Presentation and the Fund Documents, the Fund Documents will govern This Presentation and its contents are strictly confidential and are not to be provided to any person without the prior written approval of (i) SSP Associates GP, LLC (the General Partner") with respect to investors in our domestic funds or (ii) Sterling Stamos Capital Management, L.P (the "Investment Manager") with respect to investors in our offshore funds An investment in the Funds may involve significant risks including the risk that such an investment, in particular an investment in Sterling Stamos Private Equity Fund, is illiquid and the risk of loss

Dune Capital International Ltd

Performance by Partner

The Antz Foundation - Total

January 01, 2011 - December 31, 2011

Period	Previous Ending Capital	Beginning Capital Changes	Profit (Loss) net of Management Fee	Change in Accrued Performance Fee	Ending Capital Changes	Ending Capital	Net Return
01/01/2011 - 01/31/2011	279,123	0	-498	0	0	278,625	-0 18%
02/01/2011 - 02/28/2011	278,625	0	-650	0	0	277,975	-0 23%
03/01/2011 - 03/31/2011	277,975	0	37,064	0	0	315,039	13 33%
04/01/2011 - 04/30/2011	315,039	0	3,679	0	0	318,717	1 17%
05/01/2011 - 05/31/2011	318,717	0	696	0	0	319,413	0 22%
06/01/2011 - 06/30/2011	319,413	0	-55,862	0	0	263,551	-17 49%
07/01/2011 - 07/31/2011	263,551	0	35	0	0	263,586	0 01%
08/01/2011 - 08/31/2011	263,586	0	-650	0	0	262,937	-0 25%
09/01/2011 - 09/30/2011	262,937	0	74,548	0	0	337,484	28 35%
10/01/2011 - 10/31/2011	337,484	0	-1,153	0	0	336,332	-0 34%
11/01/2011 - 11/30/2011	336,332	0	-636	0	0	335,695	-0 19%
12/01/2011 - 12/31/2011	335,695	0	-4,512	0	-29,995	301,189	-1 34%
						Performance for the Reporting Period	18 65%

TEG990Z6
12/21/11

All information contained in this report is unaudited and subject to change Past performance is not necessarily indicative of future performance
Statement may not foot due to rounding Generally subscriptions are effective as of the beginning of the month, redemptions are effective as of the end of the month
The information contained in this email is strictly confidential and intended exclusively for the use of the person to whom it was delivered
Such information is subject to the confidentiality provisions of our agreements with you and may not be disclosed to any person without the prior written consent of the investment manager

1,326,409
(29,995)
1,296,414

Dune Capital International Ltd

Performance by Partner

The Antz Foundation - Total

January 01, 2012 - February 29, 2012

Period	Previous Ending Capital	Beginning Capital Changes	Profit (Loss) net of Management Fee	Change in Accrued Performance Fee	Ending Capital Changes	Ending Capital	Net Return
01/01/2012 - 01/31/2012	301,189	0	-2,032	0	0	299,157	-0 67%
02/01/2012 - 02/29/2012	299,157	0	-601	0	0	298,556	-0 20%
						Performance for the Reporting Period	-0 87%

All information contained in this report is unaudited and subject to change Past performance is not necessarily indicative of future performance
Statement may not foot due to rounding Generally subscriptions are effective as of the beginning of the month, redemptions are effective as of the end of the month
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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name
PORT CHESTER RYE BROOKS EMS
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
HARRISON FIRE DEPARTMENT
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
NEW YORK BOTANICAL
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,057,142

Name
POLICE ATHLETIC LEAGUE
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	5,000

Name
INSEAD MANAGEMENT EDUCATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	25,000

Name
FRENCH AMERICA FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	10,000

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

Recipient(s) paid during the year

Name
AMC FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
HARRISON VOLUNTEER AMBULANCE
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
FRIENDS OF KAREN
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
BRIGHTON FOOD PANTRY
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
PAUL SMITH GABRIELS VOLUNTEER
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
NY PRESBYTERIAN FUND
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,800

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

Recipient(s) paid during the year

Name
ST REGIS FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	1,000

Name
NYP FUND INC
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	500

Name
PARKINSONS DISEASE FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	50,000

Name
THE MUSEUM OF MODERN ART
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	25,000

Name
MANHATTAN THEATRE CLUB
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	2,400

Name
MIT SLOAN ANNUAL FUND
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	100,000

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

Recipient(s) paid during the year

Name
BLYTHEDALE CHILDRENS HOSPITAL
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	5,000

Name
AIND GIAN STEPS
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	4,400

Name
LETS GET READY
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	5,000

Name
AMERICA CANCER SOCIETY
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
NONE	501(C)(3)

Purpose of grant/contribution	Amount
GENERAL OPERATING-CASH	10,000

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	PROCTER & GAMBLE CO	742718109			12/29/2009		9/26/2011	375	371				4
2	X	PROCTER & GAMBLE CO	742718109			12/29/2009		9/27/2011	441	433				8
3	X	PROCTER & GAMBLE CO	742718109			12/29/2009		10/28/2011	387	371				16
4	X	PROCTER & GAMBLE CO	742718109			12/30/2009		10/28/2011	1,033	991				42
5	X	PROCTER & GAMBLE CO	742718109			12/31/2009		10/28/2011	1,033	982				51
6	X	PROCTER & GAMBLE CO	742718109			12/31/2009		12/5/2011	65	61				4
7	X	PROCTER & GAMBLE CO	742718109			1/4/2010		12/5/2011	1,101	1,041				60
8	X	PROCTER & GAMBLE CO	742718109			10/28/2010		12/5/2011	388	380				8
9	X	PROCTER & GAMBLE CO	742718109			5/12/2011		12/5/2011	324	333				-9
10	X	PROLOGIS	743410102			10/5/2009		3/14/2011	245	180				65
11	X	PROLOGIS	743410102			12/23/2009		3/14/2011	382	360				22
12	X	PROLOGIS	743410102			12/23/2009		4/4/2011	708	633				75
13	X	PROLOGIS	743410102			5/20/2010		4/4/2011	1,014	704				310
14	X	PROLOGIS	743410102			10/27/2010		4/4/2011	499	412				87
15	X	PROSHARES ULTRASHORT S	74347R883			12/1/2010		3/22/2011	241	287				-46
16	X	PROSHARES ULTRASHORT S	74347R883			12/1/2010		3/22/2011	569	677				-108
17	X	PROSHARES ULTRASHORT S	74347R883			12/28/2010		3/22/2011	787	890				-103
18	X	PROSHARES ULTRASHORT S	74347R883			2/9/2011		3/22/2011	962	943				19
19	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		3/22/2011	1,881	1,858				23
20	X	PROSHARES ULTRASHORT S	74347R883			12/1/2010		5/9/2011	529	673				-144
21	X	PROSHARES ULTRASHORT S	74347R883			12/1/2010		5/9/2011	224	285				-61
22	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		5/9/2011	651	691				-40
23	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		5/9/2011	264	281				-17
24	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		5/9/2011	590	630				-40
25	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		5/9/2011	142	152				-10
26	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/21/2011	1,211	1,210				1
27	X	PROSHARES ULTRASHORT S	74347R883			4/14/2011		6/21/2011	238	236				2
28	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	130	130				0
29	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		11/4/2011	453	588				-135
30	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/4/2011	288	361				-73
31	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/4/2011	453	567				-114
32	X	PROSHARES ULTRASHORT	74348A202			10/21/2011		11/4/2011	494	552				-58
33	X	PROSHARES ULTRASHORT	74348A202			11/1/2011		11/4/2011	82	87				-5
34	X	RED HAT INC	756577102			3/28/2011		6/21/2011	217	231				-14
35	X	RED HAT INC	756577102			3/28/2011		10/25/2011	375	370				5
36	X	RED HAT INC	756577102			4/18/2011		10/25/2011	468	453				15
37	X	RED HAT INC	756577102			9/2/2011		10/25/2011	47	37				10
38	X	RED HAT INC	756577102			9/12/2011		11/3/2011	1,098	821				277
39	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		9/2/2011	46	34				12
40	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		11/7/2011	2,038	1,514				524
41	X	UNITEDHEALTH GROUP INC	91324P102			4/19/2010		11/7/2011	589	409				180
42	X	UNITEDHEALTH GROUP INC	91324P102			4/19/2010		1/3/2012	1,131	692				439
43	X	UNITEDHEALTH GROUP INC	91324P102			4/20/2010		1/3/2012	926	561				365
44	X	UNIVERSAL HEALTH SVCS B	913903100			8/3/2010		6/21/2011	805	542				263
45	X	UNIVERSAL HEALTH SVCS B	913903100			8/3/2010		7/6/2011	690	470				220
46	X	UNUM GROUP	91529Y106			3/2/2009		6/21/2011	664	249				415
47	X	V F CORPORATION	918204108			4/23/2010		6/21/2011	1,067	867				200
48	X	V F CORPORATION	918204108			4/23/2010		9/2/2011	114	87				27
49	X	V F CORPORATION	918204108			4/23/2010		9/16/2011	1,242	867				375
50	X	V F CORPORATION	918204108			4/23/2010		11/4/2011	273	173				100
51	X	V F CORPORATION	918204108			7/15/2010		11/4/2011	683	379				304

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	VALEO SPONSORED ADR	919134304			10/22/2010		6/21/2011	698	611				87
53	X	VALEO SPONSORED ADR	919134304			10/22/2010		9/12/2011	1,334	1,722				-388
54	X	VALEO SPONSORED ADR	919134304			9/2/2011		9/12/2011	43	49				-6
55	X	VALERO ENERGY CORP NEW	91913Y100			7/23/2010		6/21/2011	620	427				193
56	X	VALERO ENERGY CORP NEW	91913Y100			7/30/2010		6/21/2011	546	375				171
57	X	VALERO ENERGY CORP NEW	91913Y100			8/3/2010		6/21/2011	397	277				120
58	X	VALERO ENERGY CORP NEW	91913Y100			8/4/2010		6/21/2011	521	375				146
59	X	VALERO ENERGY CORP NEW	91913Y100			8/5/2010		6/21/2011	298	220				78
60	X	VALERO ENERGY CORP NEW	91913Y100			8/9/2010		6/21/2011	124	91				33
61	X	VARIAN MEDICAL SYS INC	92220P105			10/12/2009		6/21/2011	610	362				248
62	X	VERIFONE SYSTEMS INC	92342Y109			2/14/2011		5/5/2011	3,102	3,040				62
63	X	VERIFONE SYSTEMS INC	92342Y109			2/15/2011		5/5/2011	640	629				11
64	X	VERIFONE SYSTEMS INC	92342Y109			2/17/2011		5/5/2011	49	50				-1
65	X	VERIFONE SYSTEMS INC	92342Y109			2/17/2011		6/21/2011	201	248				-47
66	X	VERIFONE SYSTEMS INC	92342Y109			2/17/2011		6/21/2011	886	1,090				-204
67	X	VERIFONE SYSTEMS INC	92342Y109			2/17/2011		7/12/2011	215	248				-33
68	X	VERIFONE SYSTEMS INC	92342Y109			2/17/2011		9/2/2011	246	347				-101
69	X	VERISIGN INC	92343E102			2/2/2011		4/29/2011	666	619				47
70	X	VERIZON COMMUNICATNS C	92343V104			7/13/2009		6/21/2011	1,366	1,031				335
71	X	VERIZON COMMUNICATNS C	92343V104			7/14/2009		6/21/2011	180	136				44
72	X	VERIZON COMMUNICATNS C	92343V104			7/14/2009		9/12/2011	1,360	1,063				297
73	X	VERIZON COMMUNICATNS C	92343V104			9/2/2010		9/12/2011	523	451				72
74	X	VERIZON COMMUNICATNS C	92343V104			5/19/2011		9/12/2011	174	186				-12
75	X	VERIZON COMMUNICATNS C	92343V104			5/19/2011		9/12/2011	767	820				-53
76	X	VERIZON COMMUNICATNS C	92343V104			5/19/2011		9/29/2011	521	522				-1
77	X	VERIZON COMMUNICATNS C	92343V104			5/19/2011		10/4/2011	179	191				-12
78	X	AMGEN INC COM PV $0 0001	031162100			4/26/2010		4/1/2011	267	295				-28
79	X	AMGEN INC COM PV $0 0001	031162100			4/26/2010		4/15/2011	223	236				-13
80	X	AMGEN INC COM PV $0 0001	031162100			4/28/2010		4/15/2011	223	234				-11
81	X	AMGEN INC COM PV $0 0001	031162100			4/29/2010		4/15/2011	390	412				-22
82	X	AMGEN INC COM PV $0 0001	031162100			5/5/2010		4/15/2011	278	283				-5
83	X	AMGEN INC COM PV $0 0001	031162100			6/18/2010		4/15/2011	390	388				2
84	X	AMGEN INC COM PV $0 0001	031162100			6/23/2010		4/15/2011	278	280				-2
85	X	AMGEN INC COM PV $0 0001	031162100			7/9/2010		4/15/2011	223	210				13
86	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/26/2010		6/23/2011	525	530				-5
87	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/1/2010		6/23/2011	573	576				-3
88	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/1/2010		9/2/2011	45	48				-3
89	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/1/2010		9/22/2011	588	864				-276
90	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/1/2010		9/29/2011	2,482	3,792				-1,310
91	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/9/2010		9/29/2011	251	430				-179
92	X	FREEPRT-MCMRAN CPR & GL	35671D857			11/15/2010		9/29/2011	691	1,146				-455
93	X	FRESENIUS MEDICAL CARE	358029106			4/4/2008		6/21/2011	876	622				254
94	X	FRESENIUS MEDICAL CARE	358029106			4/4/2008		9/2/2011	68	52				16
95	X	FUJITSU LTD NEW ADR	359590304			3/16/2010		2/2/2011	1,500	1,489				11
96	X	FUJITSU LTD NEW ADR	359590304			4/30/2010		2/2/2011	969	1,090				-121
97	X	GAFISA S A SPON ADR	362607301			5/13/2010		6/21/2011	250	346				-96
98	X	GAFISA S A SPON ADR	362607301			5/13/2010		9/2/2011	48	67				-19
99	X	GAMESTOP CORP NEW CL A	36467W109			5/21/2009		3/23/2011	503	531				-28
100	X	GAMESTOP CORP NEW CL A	36467W109			5/21/2009		5/13/2011	718	597				121
101	X	GAMESTOP CORP NEW CL A	36467W109			8/28/2009		5/13/2011	266	236				30
102	X	GAMESTOP CORP NEW CL A	36467W109			8/28/2009		6/21/2011	463	401				62

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
103	X	GAMESTOP CORP NEW CL A	36467W109			8/28/2009		7/8/2011	215	189				26
104	X	GAMESTOP CORP NEW CL A	36467W109			3/8/2010		7/8/2011	591	410				181
105	X	GAMESTOP CORP NEW CL A	36467W109			9/2/2010		7/8/2011	323	224				99
106	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		10/24/2011	1,105	1,575				-470
107	X	LORILLARD INC	544147101			5/24/2011		10/21/2011	2,535	2,514				21
108	X	LORILLARD INC	544147101			5/24/2011		11/10/2011	1,077	1,143				-66
109	X	LORILLARD INC	544147101			5/24/2011		1/31/2012	1,612	1,714				-102
110	X	LOWE'S COMPANIES INC	548661107			12/23/2010		2/24/2011	353	358				-5
111	X	LOWE'S COMPANIES INC	548661107			1/3/2011		2/24/2011	505	509				-4
112	X	LOWE'S COMPANIES INC	548661107			1/31/2011		2/24/2011	303	301				2
113	X	LOWE'S COMPANIES INC	548661107			6/14/2011		6/21/2011	209	205				4
114	X	LOWE'S COMPANIES INC	548661107			6/14/2011		11/10/2011	449	456				-7
115	X	MBIA INC COM	55262C100			10/20/2010		3/2/2011	1,165	1,460				-295
116	X	MBIA INC COM	55262C100			12/20/2010		3/2/2011	304	289				15
117	X	MEMC ELECTR MATLS INC	552715104			4/1/2011		6/10/2011	244	364				-120
118	X	MF GLOBAL HLDGS LTD	55277J108			1/10/2011		6/21/2011	353	431				-78
119	X	MF GLOBAL HLDGS LTD	55277J108			1/10/2011		8/29/2011	121	206				-85
120	X	MF GLOBAL HLDGS LTD	55277J108			1/11/2011		8/29/2011	628	1,032				-404
121	X	UNITED TECHS CORP COM	913017109			9/11/2009		6/21/2011	770	556				214
122	X	UNITED TECHS CORP COM	913017109			9/11/2009		9/2/2011	143	124				19
123	X	UNITED THERAPEUTICS COR	91307C102			8/4/2011		1/3/2012	479	546				-67
124	X	UNITED THERAPEUTICS COR	91307C102			8/4/2011		1/9/2012	385	437				-52
125	X	UNITED THERAPEUTICS COR	91307C102			8/4/2011		1/11/2012	194	219				-25
126	X	UNITED THERAPEUTICS COR	91307C102			9/2/2011		1/11/2012	97	85				12
127	X	UNITED THERAPEUTICS COR	91307C102			10/6/2011		1/11/2012	533	419				114
128	X	UNITEDHEALTH GROUP INC	91324P102			12/16/2009		5/18/2011	354	225				129
129	X	UNITEDHEALTH GROUP INC	91324P102			12/16/2009		5/19/2011	1,464	931				533
130	X	UNITEDHEALTH GROUP INC	91324P102			12/16/2009		6/21/2011	518	321				197
131	X	UNITEDHEALTH GROUP INC	91324P102			1/21/2010		6/21/2011	2,951	1,918				1,033
132	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		6/21/2011	48	58				-10
133	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		6/21/2011	121	144				-23
134	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/6/2011	179	202				-23
135	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/6/2011	77	87				-10
136	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/13/2011	53	58				-5
137	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/13/2011	160	173				-13
138	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/13/2011	134	160				-26
139	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/13/2011	27	29				-2
140	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/18/2011	86	96				-10
141	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/18/2011	57	64				-7
142	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/18/2011	201	206				-5
143	X	COEUR D'ALENE MINES COR	192108504			5/3/2011		7/18/2011	86	88				-2
144	X	COEUR D'ALENE MINES COR	192108504			5/31/2011		7/18/2011	86	82				4
145	X	COEUR D'ALENE MINES COR	192108504			5/17/2011		8/10/2011	147	184				-37
146	X	COEUR D'ALENE MINES COR	192108504			5/18/2011		8/10/2011	24	29				-5
147	X	COEUR D'ALENE MINES COR	192108504			7/28/2011		8/10/2011	24	27				-3
148	X	COEUR D'ALENE MINES COR	192108504			5/17/2011		11/3/2011	54	61				-7
149	X	COEUR D'ALENE MINES COR	192108504			7/28/2011		11/3/2011	27	27				0
150	X	COEUR D'ALENE MINES COR	192108504			7/28/2011		11/3/2011	135	137				-2
151	X	COEUR D'ALENE MINES COR	192108504			8/3/2011		11/3/2011	27	29				-2
152	X	COEUR D'ALENE MINES COR	192108504			7/28/2011		11/16/2011	29	23				6
153	X	COEUR D'ALENE MINES COR	192108504			7/28/2011		11/16/2011	145	117				28

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	COEUR D'ALENE MINES CORI	192108504			8/3/2011		11/16/2011	58	58				0
155	X	COEUR D'ALENE MINES CORI	192108504			8/3/2011		11/16/2011	87	86				1
156	X	COEUR D'ALENE MINES CORI	192108504			8/16/2011		11/16/2011	29	27				2
157	X	COEUR D'ALENE MINES CORI	192108504			10/25/2011		11/16/2011	58	46				12
158	X	COEUR D'ALENE MINES CORI	192108504			8/3/2011		11/18/2011	28	25				3
159	X	COEUR D'ALENE MINES CORI	192108504			8/4/2011		11/18/2011	195	193				2
160	X	COEUR D'ALENE MINES CORI	192108504			8/16/2011		11/18/2011	28	27				1
161	X	VERIZON COMMUNICATNS C	92343V104			5/19/2011		10/4/2011	788	820				[redacted]32
162	X	VERIZON COMMUNICATNS C	92343V104			5/20/2011		10/4/2011	502	521				[redacted]9
163	X	COGNIZANT TECH SOLUTNS	192446102			8/18/2009		6/21/2011	1,926	917				1,009
164	X	COGNIZANT TECH SOLUTNS	192446102			8/18/2009		8/2/2011	1,865	883				982
165	X	COGNIZANT TECH SOLUTNS	192446102			8/18/2009		8/9/2011	1,275	679				596
166	X	COGNIZANT TECH SOLUTNS	192446102			8/18/2009		8/19/2011	2,589	1,596				993
167	X	COGNIZANT TECH SOLUTNS	192446102			10/28/2010		8/19/2011	275	337				-62
168	X	COGNIZANT TECH SOLUTNS	192446102			3/22/2011		8/19/2011	661	925				-264
169	X	COGNIZANT TECH SOLUTNS	192446102			3/23/2011		8/19/2011	2,148	2,982				-834
170	X	COGNIZANT TECH SOLUTNS	192446102			3/24/2011		8/19/2011	386	544				-158
171	X	COGNIZANT TECH SOLUTNS	192446102			4/25/2011		8/19/2011	551	819				-268
172	X	COGNIZANT TECH SOLUTNS	192446102			4/26/2011		8/19/2011	1,047	1,558				-511
173	X	COGNIZANT TECH SOLUTNS	192446102			11/29/2011		12/9/2011	484	460				24
174	X	COGNIZANT TECH SOLUTNS	192446102			11/30/2011		12/9/2011	207	201				6
175	X	COLGATE PALMOLIVE	194162103			1/22/2010		3/17/2011	1,304	1,376				-72
176	X	AMGEN INC COM PV $0 0001	031162100			7/9/2010		4/18/2011	660	631				29
177	X	AMGEN INC COM PV $0 0001	031162100			3/6/2010		5/19/2011	792	751				41
178	X	AMGEN INC COM PV $0 0001	031162100			5/18/2011		5/19/2011	304	306				-2
179	X	AMPHENOL CORP CL A NEW	032095101			12/30/2009		5/20/2011	273	232				41
180	X	AMPHENOL CORP CL A NEW	032095101			1/13/2010		5/31/2011	645	534				111
181	X	AMPHENOL CORP CL A NEW	032095101			9/2/2010		5/31/2011	161	134				27
182	X	ANHEUSER-BUSCH INBEV AD	03524A108			7/8/2009		6/21/2011	404	264				140
183	X	ANHEUSER-BUSCH INBEV AD	03524A108			7/8/2009		9/2/2011	55	38				17
184	X	ANTOFAGASTA PLC SPN ADR	037189107			8/28/2009		5/6/2011	2,989	1,945				[redacted]44
185	X	ANTOFAGASTA PLC SPN ADR	037189107			7/9/2010		5/6/2011	157	109				[redacted]48
186	X	APACHE CORP	037411105			12/16/2010		2/15/2011	359	351				8
187	X	APACHE CORP	037411105			12/16/2010		2/15/2011	599	631				-32
188	X	APACHE CORP	037411105			3/3/2011		3/7/2011	246	244				2
189	X	APACHE CORP	037411105			3/3/2011		3/8/2011	844	854				-10
190	X	APERAM NY REG SHS	03754H104			7/30/2010		2/1/2011	122	101				21
191	X	APPLE INC	037833100			5/26/2009		6/20/2011	3,795	1,546				2,249
192	X	APPLE INC	037833100			5/27/2009		6/20/2011	316	133				183
193	X	APPLE INC	037833100			5/27/2009		6/21/2011	1,616	665				951
194	X	APPLE INC	037833100			1/26/2010		6/21/2011	6,141	4,042				2,099
195	X	APPLE INC	037833100			1/26/2010		9/2/2011	753	426				327
196	X	APPLE INC	037833100			1/26/2010		10/13/2011	2,831	1,489				1,342
197	X	APPLE INC	037833100			1/26/2010		10/19/2011	1,219	638				581
198	X	APPLE INC	037833100			1/26/2010		10/20/2011	3,159	1,702				1,457
199	X	APPLIED MATERIAL INC	038222105			1/10/2011		6/21/2011	876	958				-82
200	X	ARCHER DANIELS MIDLD	039483102			12/22/2009		6/6/2011	1,698	1,735				-37
201	X	ARCHER DANIELS MIDLD	039483102			12/22/2009		6/13/2011	238	248				-10
202	X	ARCHER DANIELS MIDLD	039483102			12/22/2009		6/21/2011	2,393	2,416				-23
203	X	ARCHER DANIELS MIDLD	039483102			12/22/2009		6/23/2011	1,207	1,270				-63
204	X	ARCHER DANIELS MIDLD	039483102			1/21/2010		6/23/2011	29	31				-2

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	ARCHER DANIELS MIDLD	039483102			1/21/2010		6/24/2011	1,003	1,046				-43
206	X	ARCHER DANIELS MIDLD	039483102			1/21/2010		7/5/2011	431	431				0
207	X	ARCHER DANIELS MIDLD	039483102			9/2/2010		7/5/2011	369	378				-9
208	X	ARCHER DANIELS MIDLD	039483102			9/2/2010		7/6/2011	1,226	1,261				-35
209	X	CELGENE CORP COM	151020104			11/3/2010		2/9/2011	101	125				-24
210	X	CELGENE CORP COM	151020104			11/3/2010		2/10/2011	357	439				-82
211	X	CELGENE CORP COM	151020104			11/5/2010		2/10/2011	713	856				-143
212	X	CELGENE CORP COM	151020104			11/8/2010		2/10/2011	255	303				[redacted]48
213	X	CELGENE CORP COM	151020104			5/3/2011		5/31/2011	423	425				[redacted]2
214	X	CENOVUS ENERGY INC	15135U109			4/23/2010		6/21/2011	1,061	910				151
215	X	CENOVUS ENERGY INC	15135U109			4/23/2010		7/11/2011	810	646				164
216	X	CENOVUS ENERGY INC	15135U109			4/23/2010		9/2/2011	70	59				11
217	X	CENOVUS ENERGY INC	15135U109			4/23/2010		10/31/2011	244	205				39
218	X	CENOVUS ENERGY INC	15135U109			4/30/2010		10/31/2011	975	816				159
219	X	CENTURY ALUMINUM INC	156431108			4/18/2011		6/21/2011	72	90				-18
220	X	CENTURY ALUMINUM INC	156431108			4/18/2011		8/9/2011	181	340				-159
221	X	CENTURYLINK INC SHS	156700106			6/28/2010		4/4/2011	1,212	975				237
222	X	CENTURYLINK INC SHS	156700106			6/28/2010		4/5/2011	1,286	1,040				246
223	X	CENTURYLINK INC SHS	156700106			6/28/2010		4/6/2011	243	195				48
224	X	CENTURYLINK INC SHS	156700106			6/29/2010		4/6/2011	647	515				132
225	X	CENTURYLINK INC SHS	156700106			6/30/2010		4/6/2011	607	482				125
226	X	MANITOWOC CO INC WIS	563571108			12/13/2010		6/21/2011	736	637				99
227	X	MANITOWOC CO INC WIS	563571108			12/13/2010		8/12/2011	730	908				-178
228	X	MANITOWOC CO INC WIS	563571108			12/13/2010		8/26/2011	51	68				-17
229	X	MANITOWOC CO INC WIS	563571108			2/17/2011		8/26/2011	284	596				-312
230	X	MANITOWOC CO INC WIS	563571108			4/21/2011		8/26/2011	284	637				-353
231	X	MANITOWOC CO INC WIS	563571108			6/13/2011		8/26/2011	345	536				-191
232	X	MARATHON OIL CORP	565849106			1/21/2010		2/2/2011	742	509				233
233	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	195	195				0
234	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	86	87				-1
235	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	151	152				[redacted]1
236	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	195	195				[redacted]0
237	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	22	22				0
238	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	411	412				-1
239	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/21/2011	151	152				-1
240	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/22/2011	21	22				-1
241	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/22/2011	279	296				-17
242	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/22/2011	21	22				-1
243	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/22/2011	150	151				-1
244	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/22/2011	193	192				1
245	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/22/2011	150	149				1
246	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/22/2011	408	422				-14
247	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/22/2011	86	85				1
248	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/22/2011	21	21				0
249	X	PROSHARES ULTRASHORT S	74347R883			6/8/2011		6/22/2011	559	576				-17
250	X	PROSHARES ULTRASHORT S	74347R883			6/8/2011		6/22/2011	150	155				-5
251	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/24/2011	706	729				-23
252	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	332	339				-7
253	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	457	466				-9
254	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	166	170				-4
255	X	PROSHARES ULTRASHORT	74348A202			11/10/2011		11/30/2011	166	169				-3

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	PROSHARES ULTRASHORT	74348A202			11/10/2011		11/30/2011	249	253				-4
257	X	PROSHARES ULTRASHORT	74348A202			11/12/2011		11/30/2011	42	43				-1
258	X	PROSHARES ULTRASHORT	74348A202			11/15/2011		11/30/2011	332	321				11
259	X	PROSHARES ULTRASHORT	74348A202			11/15/2011		11/30/2011	706	682				24
260	X	PROSHARES ULTRASHORT	74348A202			11/15/2011		11/30/2011	208	201				7
261	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	40	50				-10
262	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	160	201				-41
263	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	160	201				[redacted]41
264	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	40	50				[redacted]10
265	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	200	251				-51
266	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		12/1/2011	280	351				-71
267	X	TIFFANY & CO NEW	886547108			7/7/2011		1/10/2012	900	1,267				-367
268	X	TIFFANY & CO NEW	886547108			7/7/2011		1/10/2012	60	83				-23
269	X	TIFFANY & CO NEW	886547108			7/7/2011		1/10/2012	300	422				-122
270	X	TIFFANY & CO NEW	886547108			7/15/2011		1/10/2012	360	489				-129
271	X	TIFFANY & CO NEW	886547108			7/21/2011		1/10/2012	2,099	2,932				-833
272	X	CEPHALON INC COM	156708109			8/4/2009		3/30/2011	528	416				112
273	X	CEPHALON INC COM	156708109			8/4/2009		5/31/2011	159	119				40
274	X	CEPHALON INC COM	156708109			10/8/2009		5/31/2011	1,435	988				447
275	X	CEPHALON INC COM	156708109			7/7/2010		5/31/2011	1,355	962				393
276	X	CERNER CORP COM	156782104			8/30/2011		1/13/2012	246	267				-21
277	X	CERNER CORP COM	156782104			9/8/2011		1/13/2012	492	533				-41
278	X	CERNER CORP COM	156782104			9/16/2011		1/13/2012	123	134				-11
279	X	CERNER CORP COM	156782104			9/16/2011		1/20/2012	123	134				-11
280	X	CERNER CORP COM	156782104			10/4/2011		1/20/2012	307	328				-21
281	X	CHESAPEAKE ENERGY OKLA	165167107			1/8/2010		2/15/2011	1,326	1,243				83
282	X	CHESAPEAKE ENERGY OKLA	165167107			1/8/2010		2/16/2011	307	289				18
283	X	CHESAPEAKE ENERGY OKLA	165167107			1/19/2010		2/16/2011	859	780				79
284	X	CHESAPEAKE ENERGY OKLA	165167107			1/25/2010		2/16/2011	215	190				25
285	X	CHESAPEAKE ENERGY OKLA	165167107			1/25/2010		2/17/2011	367	326				41
286	X	CHESAPEAKE ENERGY OKLA	165167107			1/29/2010		2/17/2011	520	444				[redacted]76
287	X	CHESAPEAKE ENERGY OKLA	165167107			1/29/2010		5/25/2011	561	470				[redacted]91
288	X	CHESAPEAKE ENERGY OKLA	165167107			1/29/2010		6/21/2011	289	261				28
289	X	CHESAPEAKE ENERGY OKLA	165167107			2/3/2010		6/21/2011	1,039	940				99
290	X	CHESAPEAKE ENERGY OKLA	165167107			2/3/2010		7/18/2011	65	52				13
291	X	CHESAPEAKE ENERGY OKLA	165167107			2/5/2010		7/18/2011	390	292				98
292	X	CHESAPEAKE ENERGY OKLA	165167107			6/3/2010		7/18/2011	325	235				90
293	X	CHESAPEAKE ENERGY OKLA	165167107			6/3/2010		7/27/2011	1,578	1,103				475
294	X	CHESAPEAKE ENERGY OKLA	165167107			3/8/2011		7/27/2011	302	296				6
295	X	CHESAPEAKE ENERGY OKLA	165167107			3/8/2011		7/28/2011	609	591				18
296	X	EXXON MOBIL CORP COM	30231G102			8/20/2010		3/3/2011	342	236				106
297	X	EXXON MOBIL CORP COM	30231G102			9/2/2010		3/3/2011	512	366				146
298	X	EXXON MOBIL CORP COM	30231G102			9/3/2010		3/3/2011	256	183				73
299	X	EXXON MOBIL CORP COM	30231G102			9/3/2010		5/19/2011	327	244				83
300	X	EXXON MOBIL CORP COM	30231G102			9/7/2010		5/19/2011	1,145	856				289
301	X	EXXON MOBIL CORP COM	30231G102			10/15/2010		5/19/2011	409	326				83
302	X	EXXON MOBIL CORP COM	30231G102			10/21/2010		5/19/2011	818	666				152
303	X	EXXON MOBIL CORP COM	30231G102			10/22/2010		5/19/2011	409	333				76
304	X	EXXON MOBIL CORP COM	30231G102			10/27/2010		5/19/2011	2,781	2,226				555
305	X	EXXON MOBIL CORP COM	30231G102			10/27/2010		6/21/2011	804	655				149
306	X	EXXON MOBIL CORP COM	30231G102			10/28/2010		6/21/2011	1,447	1,196				251

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	EXXON MOBIL CORP COM	30231G102			10/28/2010		1/23/2012	88	66				22
308	X	EXXON MOBIL CORP COM	30231G102			12/27/2010		1/23/2012	2,014	1,684				330
309	X	FMC CORP COM NEW	302491303			11/16/2009		6/21/2011	570	390				180
310	X	FMC CORP COM NEW	302491303			11/16/2009		7/7/2011	445	278				167
311	X	FMC TECHS INC COM	30249U101			9/16/2009		3/10/2011	1,956	1,200				756
312	X	FMC TECHS INC COM	30249U101			9/16/2009		3/15/2011	1,407	873				534
313	X	FMC TECHS INC COM	30249U101			9/16/2009		4/26/2011	2,615	1,502				1,113
314	X	FMC TECHS INC COM	30249U101			9/16/2009		5/6/2011	4,293	2,758				[redacted]
315	X	FMC TECHS INC COM	30249U101			10/11/2010		5/6/2011	4,845	4,055				[redacted]
316	X	FMC TECHS INC COM	30249U101			10/28/2010		5/6/2011	1,190	988				202
317	X	FAIRCHILD SEMICON INTL	303726103			4/30/2010		6/21/2011	66	46				20
318	X	FASTENAL COMPANY	311900104			5/20/2011		6/21/2011	201	197				4
319	X	FASTENAL COMPANY	311900104			5/20/2011		8/3/2011	63	66				-3
320	X	FASTENAL COMPANY	311900104			5/31/2011		8/3/2011	472	495				-23
321	X	FASTENAL COMPANY	311900104			5/31/2011		8/5/2011	220	231				-11
322	X	FASTENAL COMPANY	311900104			6/30/2011		8/5/2011	220	255				-35
323	X	F5 NETWORKS INC COM	315616102			8/17/2010		3/22/2011	2,434	2,284				150
324	X	TRAVELERS COS INC	89417E109			2/4/2011		7/27/2011	679	688				-9
325	X	TRAVELERS COS INC	89417E109			2/10/2011		7/27/2011	453	471				-18
326	X	TRAVELERS COS INC	89417E109			5/16/2011		8/1/2011	1,749	2,017				-268
327	X	TRAVELERS COS INC	89417E109			5/16/2011		8/2/2011	1,147	1,324				-177
328	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/17/2011	303	385				-82
329	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/20/2011	188	270				-82
330	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/20/2011	75	96				-21
331	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/21/2011	38	54				-16
332	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/23/2011	75	108				-33
333	X	TRIMBLE NAV LTD	896239100			4/18/2011		6/23/2011	75	108				-33
334	X	TRIMBLE NAV LTD	896239100			5/31/2011		6/23/2011	75	87				-12
335	X	TRIMBLE NAV LTD	896239100			8/5/2011		10/20/2011	217	221				-4
336	X	TRIMBLE NAV LTD	896239100			8/9/2011		10/21/2011	186	177				9
337	X	TRIMBLE NAV LTD	896239100			8/9/2011		11/10/2011	42	35				[redacted]
338	X	TRIMBLE NAV LTD	896239100			8/15/2011		11/10/2011	291	258				[redacted]
339	X	TRIMBLE NAV LTD	896239100			8/24/2011		11/10/2011	250	207				43
340	X	TRINITY INDUS INC DEL	896522109			4/6/2011		6/21/2011	295	335				-40
341	X	TRINITY INDUS INC DEL	896522109			4/6/2011		6/21/2011	459	522				-63
342	X	TRINITY INDUS INC DEL	896522109			4/6/2011		6/23/2011	227	261				-34
343	X	TRINITY INDUS INC DEL	896522109			4/6/2011		6/23/2011	32	37				-5
344	X	TRINITY INDUS INC DEL	896522109			4/6/2011		6/23/2011	357	410				-53
345	X	TRINITY INDUS INC DEL	896522109			4/6/2011		7/19/2011	1,953	2,162				-209
346	X	TRINITY INDUS INC DEL	896522109			4/6/2011		7/19/2011	236	253				-17
347	X	TRINITY INDUS INC DEL	896522109			4/6/2011		8/16/2011	176	253				-77
348	X	TRINITY INDUS INC DEL	896522109			4/6/2011		8/23/2011	191	320				-129
349	X	COEUR D'ALENE MINES CORI	192108504			8/16/2011		11/18/2011	84	82				2
350	X	COEUR D'ALENE MINES CORI	192108504			8/16/2011		11/18/2011	167	164				3
351	X	COEUR D'ALENE MINES CORI	192108504			9/2/2011		11/18/2011	28	30				-2
352	X	COEUR D'ALENE MINES CORI	192108504			9/6/2011		11/18/2011	167	175				-8
353	X	COGNIZANT TECH SOLUTNS	192446102			5/4/2009		5/18/2011	3,285	1,169				2,116
354	X	COGNIZANT TECH SOLUTNS	192446102			5/4/2009		5/24/2011	1,158	416				742
355	X	COGNIZANT TECH SOLUTNS	192446102			7/27/2009		5/24/2011	2,243	947				1,296
356	X	COGNIZANT TECH SOLUTNS	192446102			7/27/2009		6/14/2011	1,484	641				843
357	X	COGNIZANT TECH SOLUTNS	192446102			7/27/2009		6/15/2011	626	275				351

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

									Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
									Securities	2,532,250	2,407,501	124,749
									Other sales	25,179	0	25,179
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	COGNIZANT TECH SOLUTNS	192446102			7/27/2009		6/16/2011	1,831	855				976
359	X	COGNIZANT TECH SOLUTNS	192446102			7/27/2009		6/21/2011	856	367				489
360	X	GENERAL ELECTRIC	369604103			2/23/2011		12/20/2011	518	679				-161
361	X	GENERAL ELECTRIC	369604103			2/24/2011		12/20/2011	1,415	1,875				-460
362	X	GENERAL ELECTRIC	369604103			2/26/2011		12/20/2011	569	759				-190
363	X	GENERAL ELECTRIC	369604103			2/27/2011		12/20/2011	569	757				-188
364	X	GENERAL ELECTRIC	369604103			3/1/2011		12/20/2011	380	486				-106
365	X	GENERAL ELECTRIC	369604103			3/9/2011		12/20/2011	242	305				[redacted]63
366	X	GENERAL ELECTRIC	369604103			3/10/2011		12/20/2011	104	129				[redacted]25
367	X	GENERAL ELECTRIC	369604103			3/15/2011		12/20/2011	707	892				-185
368	X	GENERAL ELECTRIC	369604103			5/16/2011		12/20/2011	242	279				-37
369	X	GILEAD SCIENCES INC COM	375558103			7/21/2011		9/2/2011	39	43				-4
370	X	GILEAD SCIENCES INC COM	375558103			7/21/2011		9/27/2011	1,765	1,897				-132
371	X	GIVAUDAN SA UNSP ADR	37636P108			6/29/2009		2/1/2011	660	410				250
372	X	GIVAUDAN SA UNSP ADR	37636P108			6/29/2009		2/8/2011	1,560	1,007				553
373	X	GIVAUDAN SA UNSP ADR	37636P108			6/30/2009		2/8/2011	2,042	1,312				730
374	X	GIVAUDAN SA UNSP ADR	37636P108			6/30/2009		2/10/2011	1,540	1,015				525
375	X	GIVAUDAN SA UNSP ADR	37636P108			8/18/2009		2/10/2011	3,494	2,574				920
376	X	GIVAUDAN SA UNSP ADR	37636P108			8/18/2009		6/21/2011	1,096	720				376
377	X	GIVAUDAN SA UNSP ADR	37636P108			8/18/2009		9/2/2011	19	14				5
378	X	GIVAUDAN SA UNSP ADR	37636P108			4/15/2010		9/2/2011	57	56				1
379	X	GLOBAL PMTS INC GEORGIA	37940X102			12/23/2010		6/21/2011	501	460				41
380	X	GLOBAL PMTS INC GEORGIA	37940X102			12/23/2010		9/2/2011	89	92				-3
381	X	GLOBAL PMTS INC GEORGIA	37940X102			12/23/2010		1/9/2012	235	230				5
382	X	GLOBAL PMTS INC GEORGIA	37940X102			12/27/2010		1/9/2012	704	691				13
383	X	F5 NETWORKS INC COM	315616102			8/17/2010		4/4/2011	567	527				40
384	X	F5 NETWORKS INC COM	315616102			8/17/2010		4/6/2011	377	351				26
385	X	F5 NETWORKS INC COM	315616102			8/18/2010		4/6/2011	283	266				17
386	X	F5 NETWORKS INC COM	315616102			8/18/2010		6/6/2011	217	177				40
387	X	F5 NETWORKS INC COM	315616102			11/23/2010		6/6/2011	325	389				-64
388	X	FIFTH THIRD BANCORP	316773100			8/2/2010		3/21/2011	1,121	1,076				[redacted]45
389	X	FIFTH THIRD BANCORP	316773100			8/3/2010		3/21/2011	224	217				[redacted]7
390	X	FIFTH THIRD BANCORP	316773100			8/3/2010		3/22/2011	868	840				28
391	X	FIFTH THIRD BANCORP	316773100			8/9/2010		3/22/2011	980	909				71
392	X	FIFTH THIRD BANCORP	316773100			8/10/2010		3/22/2011	182	169				13
393	X	FIFTH THIRD BANCORP	316773100			11/24/2010		3/22/2011	602	526				76
394	X	CITRIX SYSTEMS INC COM	177376100			10/9/2009		5/20/2011	253	125				128
395	X	CITRIX SYSTEMS INC COM	177376100			10/23/2009		5/20/2011	1,349	630				719
396	X	CITRIX SYSTEMS INC COM	177376100			10/23/2009		6/17/2011	1,711	906				805
397	X	CITRIX SYSTEMS INC COM	177376100			10/23/2009		6/21/2011	1,619	827				792
398	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		6/21/2011	308	194				114
399	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		8/11/2011	1,243	970				273
400	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		8/12/2011	307	242				65
401	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		9/2/2011	229	194				35
402	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		10/27/2011	530	339				191
403	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		1/27/2012	1,308	970				338
404	X	CITRIX SYSTEMS INC COM	177376100			4/22/2010		1/30/2012	321	242				79
405	X	CITRIX SYSTEMS INC COM	177376100			7/9/2010		1/30/2012	128	90				38
406	X	CLEAN HARBORS INC	184496107			5/3/2010		6/21/2011	1,653	1,116				537
407	X	CLEAN HARBORS INC	184496107			5/3/2010		9/2/2011	419	263				156
408	X	CLIFFS NATURAL RESOURCE	18683K101			1/3/2011		2/3/2011	1,164	1,065				99

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	GARDNER DENVER INC	365558105			5/25/2011		12/1/2011	86	79				7
410	X	GARDNER DENVER INC	365558105			6/9/2011		12/1/2011	171	161				10
411	X	GARDNER DENVER INC	365558105			6/9/2011		12/5/2011	255	241				14
412	X	CLIFFS NATURAL RESOURCE	18683K101			1/21/2011		2/3/2011	537	506				31
413	X	GAMESTOP CORP NEW CL A	36467W109			1/6/2011		7/8/2011	672	527				145
414	X	GANNETT CO	364730101			5/11/2010		6/21/2011	395	472				-77
415	X	GARDNER DENVER INC	365558105			6/9/2011		12/7/2011	166	161				5
416	X	GARDNER DENVER INC	365558105			7/18/2011		12/7/2011	83	83				0
417	X	GARDNER DENVER INC	365558105			7/18/2011		1/3/2012	239	248				-9
418	X	GARDNER DENVER INC	365558105			9/9/2011		1/3/2012	159	153				6
419	X	GARDNER DENVER INC	365558105			9/9/2011		1/4/2012	162	153				9
420	X	GENERAL CABLE CORP	369300108			6/9/2010		6/21/2011	116	84				32
421	X	GENERAL CABLE CORP	369300108			6/9/2010		8/4/2011	204	169				35
422	X	GENERAL CABLE CORP	369300108			7/19/2010		8/4/2011	34	26				8
423	X	COACH INC	189754104			1/29/2010		5/25/2011	476	283				193
424	X	COACH INC	189754104			1/29/2010		6/21/2011	857	495				362
425	X	COACH INC	189754104			1/29/2010		9/2/2011	107	71				36
426	X	COCA COLA COM	191216100			1/12/2010		4/28/2011	807	680				127
427	X	COCA COLA COM	191216100			1/28/2010		4/28/2011	2,959	2,396				563
428	X	COCA COLA COM	191216100			1/28/2010		6/21/2011	1,450	1,198				252
429	X	COCA COLA COM	191216100			2/10/2010		6/21/2011	461	378				83
430	X	COCA COLA COM	191216100			2/10/2010		9/2/2011	349	270				79
431	X	COCA COLA COM	191216100			2/10/2010		12/22/2011	346	270				76
432	X	COCA COLA COM	191216100			3/5/2010		12/22/2011	1,313	1,038				275
433	X	COEUR D'ALENE MINES CORI	192108504			1/26/2011		3/8/2011	298	206				92
434	X	COEUR D'ALENE MINES CORI	192108504			1/26/2011		3/11/2011	256	184				72
435	X	COEUR D'ALENE MINES CORI	192108504			5/3/2011		6/21/2011	73	87				-14
436	X	GAP INC DELAWARE	364760108			2/17/2009		6/21/2011	416	263				153
437	X	GARDNER DENVER INC	365558105			5/24/2011		6/21/2011	241	235				6
438	X	GARDNER DENVER INC	365558105			5/24/2011		11/29/2011	79	78				1
439	X	GENERAL CABLE CORP	369300108			7/19/2010		8/16/2011	338	284				54
440	X	GENERAL ELECTRIC	369604103			3/16/2009		3/15/2011	709	386				23
441	X	GENERAL ELECTRIC	369604103			3/16/2009		3/16/2011	1,757	959				798
442	X	GENERAL ELECTRIC	369604103			3/16/2009		3/23/2011	309	167				142
443	X	GENERAL ELECTRIC	369604103			9/2/2010		3/23/2011	483	382				101
444	X	GENERAL ELECTRIC	369604103			10/25/2010		3/23/2011	3,456	2,921				535
445	X	GENERAL ELECTRIC	369604103			2/14/2011		3/23/2011	637	714				-77
446	X	GENERAL ELECTRIC	369604103			2/14/2011		3/23/2011	1,661	1,860				-199
447	X	GARDNER DENVER INC	365558105			5/25/2011		11/29/2011	157	158				-1
448	X	MEDCO HEALTH SOLUTIONS	58405U102			4/13/2011		5/25/2011	641	553				88
449	X	MEDCO HEALTH SOLUTIONS	58405U102			4/20/2011		5/25/2011	64	59				5
450	X	MEDCO HEALTH SOLUTIONS	58405U102			4/20/2011		5/31/2011	238	238				0
451	X	MEDCO HEALTH SOLUTIONS	58405U102			4/27/2011		5/31/2011	417	410				7
452	X	MERCURY GENL CORP NEW	589400100			8/31/2011		12/14/2011	317	278				39
453	X	MERCURY GENL CORP NEW	589400100			9/8/2011		12/14/2011	91	79				12
454	X	MERCURY GENL CORP NEW	589400100			9/8/2011		12/20/2011	225	197				28
455	X	MERCURY GENL CORP NEW	589400100			9/8/2011		12/21/2011	45	39				6
456	X	MERCURY GENL CORP NEW	589400100			9/15/2011		12/21/2011	181	155				26
457	X	MERCURY GENL CORP NEW	589400100			9/15/2011		1/3/2012	92	78				14
458	X	MERCURY GENL CORP NEW	589400100			10/6/2011		1/3/2012	275	238				37
459	X	CIE GENERALE DES	59410T106			12/8/2010		6/21/2011	446	352				94

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	CIE GENERALE DES	59410T106			12/8/2010		10/7/2011	1,502	1,832				-330
461	X	MICROSOFT CORP	594918104			8/9/2011		12/2/2011	1,717	1,722				-5
462	X	MICROCHIP TECHNOLOGY IN	595017104			9/10/2009		5/18/2011	3,814	2,672				1,142
463	X	MICROCHIP TECHNOLOGY IN	595017104			9/10/2009		6/21/2011	1,464	1,113				351
464	X	MICROCHIP TECHNOLOGY IN	595017104			9/10/2009		9/2/2011	446	390				56
465	X	MITSUBISHI CP SPNSRD ADR	606769305			4/4/2008		6/21/2011	388	515				-127
466	X	MITSUBISHI CP SPNSRD ADR	606769305			4/4/2008		11/30/2011	610	965				-355
467	X	MITSUBISHI CP SPNSRD ADR	606769305			12/22/2009		11/30/2011	41	48				[redacted]7
468	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	119	122				[redacted]-3
469	X	ABERCROMBIE & FITCH CO	002896207			5/7/2010		2/22/2011	1,139	813				326
470	X	ABERCROMBIE & FITCH CO	002896207			5/14/2010		2/22/2011	626	441				185
471	X	ADOBE SYS DEL PV$ 0 001	00724F101			7/22/2009		3/15/2011	1,225	1,161				64
472	X	ADOBE SYS DEL PV$ 0 001	00724F101			7/22/2009		4/25/2011	499	471				28
473	X	ADOBE SYS DEL PV$ 0 001	00724F101			1/15/2010		4/25/2011	798	867				-69
474	X	ADOBE SYS DEL PV$ 0 001	00724F101			1/21/2010		4/25/2011	466	502				-36
475	X	ADOBE SYS DEL PV$ 0 001	00724F101			1/21/2010		4/26/2011	198	215				-17
476	X	ADOBE SYS DEL PV$ 0 001	00724F101			7/9/2010		4/26/2011	562	465				97
477	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/11/2010		4/26/2011	727	659				68
478	X	ADOBE SYS DEL PV$ 0 001	00724F101			11/12/2010		4/26/2011	1,620	1,452				168
479	X	ADOBE SYS DEL PV$ 0 001	00724F101			12/17/2010		6/21/2011	603	545				58
480	X	ADOBE SYS DEL PV$ 0 001	00724F101			12/17/2010		11/2/2011	118	115				3
481	X	ADOBE SYS DEL PV$ 0 001	00724F101			12/17/2010		11/2/2011	533	517				16
482	X	ARROW ELECTRONICS	042735100			2/4/2010		6/21/2011	228	160				68
483	X	ASAHI KASEI CORP ADR	043400100			11/26/2010		2/7/2011	1,581	1,417				164
484	X	ASSURANT INC	04621X108			3/9/2010		3/9/2011	268	227				41
485	X	ASSURANT INC	04621X108			3/9/2010		3/23/2011	155	130				25
486	X	ASSURANT INC	04621X108			3/12/2010		3/23/2011	233	198				35
487	X	ASSURANT INC	04621X108			3/12/2010		5/31/2011	370	330				40
488	X	ASSURANT INC	04621X108			3/15/2010		5/31/2011	111	98				13
489	X	ASSURANT INC	04621X108			3/15/2010		6/6/2011	426	393				33
490	X	ASSURANT INC	04621X108			3/15/2010		6/9/2011	315	295				[redacted]20
491	X	ASSURANT INC	04621X108			3/16/2010		6/21/2011	710	663				[redacted]47
492	X	ATLAS AIR WORLDWIDE HLDS	049164205			8/13/2010		6/21/2011	114	92				22
493	X	CHIPOTLE MEXICAN GRILL	169656105			11/8/2010		10/31/2011	680	461				219
494	X	CHIPOTLE MEXICAN GRILL	169656105			11/17/2010		11/1/2011	664	459				205
495	X	CHUBB CORP	171232101			2/17/2010		5/19/2011	1,578	1,201				377
496	X	CHUBB CORP	171232101			10/26/2010		5/19/2011	263	234				29
497	X	CHUBB CORP	171232101			10/27/2010		5/19/2011	395	349				46
498	X	CHUBB CORP	171232101			10/27/2010		5/20/2011	262	233				29
499	X	CHUBB CORP	171232101			10/28/2010		5/20/2011	590	522				68
500	X	CHUBB CORP	171232101			10/28/2010		5/25/2011	64	58				6
501	X	FIFTH THIRD BANCORP	316773100			12/6/2010		3/22/2011	756	717				39
502	X	EXXON MOBIL CORP COM	30231G102			8/9/2010		3/3/2011	598	436				162
503	X	LANDSTAR SYS INC COM	515098101			11/4/2010		6/29/2011	635	552				83
504	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		6/21/2011	350	366				-16
505	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		6/21/2011	777	812				-35
506	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		8/12/2011	956	893				63
507	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		9/2/2011	319	284				35
508	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		10/3/2011	148	162				-14
509	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		10/3/2011	370	406				-36
510	X	LAS VEGAS SANDS CORP	517834107			6/8/2011		10/3/2011	259	283				-24

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	LAS VEGAS SANDS CORP	517834107			6/8/2011		10/3/2011	74	81				-7
512	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		11/29/2011	179	190				-11
513	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		11/29/2011	447	489				-42
514	X	LAS VEGAS SANDS CORP	517834107			6/8/2011		11/29/2011	536	486				50
515	X	LAS VEGAS SANDS CORP	517834107			6/8/2011		11/29/2011	313	341				-28
516	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		1/24/2012	953	845				108
517	X	LAS VEGAS SANDS CORP	517834107			6/7/2011		1/24/2012	429	380				49
518	X	LAS VEGAS SANDS CORP	517834107			6/8/2011		1/24/2012	524	445				[redacted]79
519	X	LASALLE HOTEL PPTYS BN I	517942108			5/2/2011		6/21/2011	465	514				[redacted]49
520	X	LASALLE HOTEL PPTYS BN I	517942108			5/2/2011		8/11/2011	240	371				-131
521	X	LASALLE HOTEL PPTYS BN I	517942108			5/2/2011		8/11/2011	333	499				-166
522	X	LASALLE HOTEL PPTYS BN I	517942108			5/2/2011		8/11/2011	573	868				-295
523	X	LASALLE HOTEL PPTYS BN I	517942108			6/14/2011		8/11/2011	111	150				-39
524	X	LAUDER ESTEE COS INC A	518439104			8/9/2011		9/2/2011	97	90				7
525	X	LIBERTY GLOBAL INCSER A	530555101			3/31/2011		6/21/2011	124	125				-1
526	X	LIBERTY GLOBAL INCSER A	530555101			3/31/2011		8/31/2011	241	250				-9
527	X	LIBERTY GLOBAL INCSER A	530555101			5/6/2011		8/31/2011	241	282				-41
528	X	ELI LILLY & CO	532457108			9/27/2010		5/5/2011	267	253				14
529	X	ELI LILLY & CO	532457108			9/27/2010		5/6/2011	270	253				17
530	X	ELI LILLY & CO	532457108			9/27/2010		5/12/2011	307	290				17
531	X	ELI LILLY & CO	532457108			9/27/2010		6/21/2011	1,436	1,375				61
532	X	LIMITED BRANDS INC	532716107			5/3/2010		6/21/2011	736	559				177
533	X	LIMITED BRANDS INC	532716107			5/3/2010		7/11/2011	1,148	811				337
534	X	LINCOLN NTL CORP IND NPV	534187109			4/19/2010		6/21/2011	28	32				-4
535	X	LINCOLN NTL CORP IND NPV	534187109			4/20/2010		6/21/2011	276	324				-48
536	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		6/21/2011	662	749				-87
537	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		6/21/2011	414	468				-54
538	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		6/21/2011	386	437				-51
539	X	POTASH CORP SASKATCHEV	73755L107			7/9/2010		6/21/2011	316	187				129
540	X	POTASH CORP SASKATCHEV	73755L107			11/4/2010		6/21/2011	1,263	1,125				138
541	X	POTASH CORP SASKATCHEV	73755L107			11/4/2010		8/19/2011	2,962	2,720				[redacted]42
542	X	POTASH CORP SASKATCHEV	73755L107			11/4/2010		8/22/2011	414	375				[redacted]39
543	X	POTASH CORP SASKATCHEV	73755L107			12/16/2010		8/22/2011	1,447	1,306				141
544	X	POTASH CORP SASKATCHEV	73755L107			12/16/2010		9/2/2011	58	47				11
545	X	PRECISION CASTPARTS	740189105			7/27/2010		6/21/2011	1,407	1,087				320
546	X	PRECISION CASTPARTS	740189105			7/28/2010		6/21/2011	313	245				68
547	X	PRECISION CASTPARTS	740189105			7/28/2010		9/2/2011	157	123				34
548	X	PRECISION DRILLING CORP	74022D308			6/27/2011		9/2/2011	13	14				-1
549	X	PRECISION DRILLING CORP	74022D308			6/27/2011		10/31/2011	475	540				-65
550	X	PRICE T ROWE GROUP INC	74144T108			6/23/2011		1/10/2012	480	450				30
551	X	PRICE T ROWE GROUP INC	74144T108			6/23/2011		1/23/2012	835	788				47
552	X	GENERAL ELECTRIC	369604103			2/14/2011		12/20/2011	621	815				-194
553	X	GENERAL ELECTRIC	369604103			2/14/2011		12/20/2011	518	649				-131
554	X	MARATHON OIL CORP	565849106			1/25/2010		2/2/2011	556	372				184
555	X	MARATHON OIL CORP	565849106			1/25/2010		6/21/2011	681	403				278
556	X	MARATHON OIL CORP	565849106			3/10/2010		6/21/2011	838	502				336
557	X	MARATHON OIL CORP	565849106			3/10/2010		7/15/2011	126	75				51
558	X	MARATHON PETROLEUM COI	56585A102			3/10/2010		7/5/2011	84	51				33
559	X	MARATHON PETROLEUM COI	56585A102			5/17/2010		7/6/2011	544	328				216
560	X	MARATHON PETROLEUM COI	56585A102			5/17/2010		7/7/2011	631	379				252
561	X	MARATHON PETROLEUM COI	56585A102			5/17/2010		7/8/2011	166	101				65

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
562	X	MARATHON PETROLEUM COI	56585A102			9/3/2010		7/8/2011	166	103				63
563	X	MARATHON PETROLEUM COI	56585A102			10/27/2010		7/8/2011	166	114				52
564	X	MARATHON PETROLEUM COI	56585A102			11/2/2010		7/8/2011	166	110				56
565	X	MARATHON PETROLEUM COI	56585A102			11/2/2010		7/11/2011	40	27				13
566	X	MARATHON PETROLEUM COI	56585A102			11/17/2010		7/11/2011	120	81				39
567	X	MARATHON PETROLEUM COI	56585A102			11/23/2010		7/11/2011	160	109				51
568	X	MARATHON PETROLEUM COI	56585A102			11/28/2011		11/29/2011	233	235				-2
569	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/8/2011	389	425				[redacted]
570	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/8/2011	56	61				-5
571	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/8/2011	1,334	1,458				-124
572	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/8/2011	723	790				-67
573	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/8/2011	56	61				-5
574	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/9/2011	168	182				-14
575	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/9/2011	391	463				-72
576	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/9/2011	727	855				-128
577	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/9/2011	56	66				-10
578	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/9/2011	1,342	1,582				-240
579	X	MARKET VECTORS ETF TR	57060U100			7/25/2011		8/9/2011	447	488				-41
580	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/10/2011	172	198				-26
581	X	MARKET VECTORS ETF TR	57060U100			7/18/2011		8/10/2011	57	66				-9
582	X	MARKET VECTORS ETF TR	57060U100			7/25/2011		8/10/2011	172	183				-11
583	X	MARKET VECTORS ETF TR	57060U100			7/25/2011		8/10/2011	229	244				-15
584	X	MARKET VECTORS ETF TR	57060U100			7/25/2011		8/10/2011	745	793				-48
585	X	MARKET VECTORS ETF TR	57060U100			8/3/2011		8/10/2011	1,375	1,421				-46
586	X	MARKET VECTORS ETF TR	57060U100			7/25/2011		8/12/2011	2,477	2,562				-85
587	X	MARKET VECTORS ETF TR	57060U100			8/3/2011		8/12/2011	413	415				-2
588	X	MARSH & MCLENNAN COS IN	571748102			3/1/2011		6/21/2011	1,641	1,651				-10
589	X	MARSH & MCLENNAN COS IN	571748102			3/1/2011		9/2/2011	436	459				-23
590	X	MASCO CORP	574599106			9/8/2010		3/22/2011	749	587				162
591	X	MASCO CORP	574599106			9/8/2010		6/21/2011	482	432				50
592	X	MASCO CORP	574599106			9/8/2010		7/7/2011	339	310				[redacted]
593	X	MASCO CORP	574599106			10/15/2010		7/7/2011	521	478				[redacted]
594	X	MASCO CORP	574599106			10/25/2010		7/7/2011	569	532				37
595	X	PROSHARES ULTRASHORT S	74347R883			3/15/2011		8/22/2011	842	735				107
596	X	PROSHARES ULTRASHORT S	74347R883			3/15/2011		9/26/2011	1,909	1,723				186
597	X	CHUBB CORP	171232101			11/2/2010		5/25/2011	322	294				28
598	X	CHUBB CORP	171232101			11/2/2010		5/31/2011	196	176				20
599	X	CHUBB CORP	171232101			11/17/2010		5/31/2011	785	688				97
600	X	CHUBB CORP	171232101			11/24/2010		5/31/2011	1,113	975				138
601	X	CHUBB CORP	171232101			8/1/2011		8/15/2011	1,834	1,866				-32
602	X	CHUBB CORP	171232101			8/1/2011		8/30/2011	245	249				-4
603	X	CHUBB CORP	171232101			8/1/2011		8/30/2011	367	381				-14
604	X	CHUBB CORP	171232101			8/1/2011		8/31/2011	558	571				-13
605	X	CHUBB CORP	171232101			8/1/2011		8/31/2011	62	63				-1
606	X	CHUBB CORP	171232101			8/1/2011		8/31/2011	434	444				-10
607	X	CHUBB CORP	171232101			8/1/2011		8/31/2011	496	508				-12
608	X	CHUBB CORP	171232101			8/1/2011		9/1/2011	185	190				-5
609	X	CHUBB CORP	171232101			8/1/2011		9/1/2011	62	63				-1
610	X	CHUBB CORP	171232101			8/1/2011		9/1/2011	493	501				-8
611	X	CHUBB CORP	171232101			8/1/2011		9/1/2011	555	532				23
612	X	CHUBB CORP	171232101			8/1/2011		9/1/2011	370	359				11

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
613	X	CHUBB CORP	171232101			8/1/2011		9/8/2011	243	248				-5
614	X	CHUBB CORP	171232101			8/1/2011		9/8/2011	182	188				-6
615	X	CHUBB CORP	171232101			8/1/2011		9/8/2011	61	63				-2
616	X	CHUBB CORP	171232101			8/1/2011		9/8/2011	365	376				-11
617	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	178	183				-5
618	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	119	129				-10
619	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	59	64				-5
620	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	59	64				-5
621	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	356	385				-29
622	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	59	63				-4
623	X	CHUBB CORP	171232101			8/1/2011		9/9/2011	238	248				-10
624	X	CISCO SYSTEMS INC COM	17275R102			5/13/2010		2/11/2011	450	615				-165
625	X	CISCO SYSTEMS INC COM	17275R102			7/9/2010		2/11/2011	1,163	1,419				-256
626	X	CISCO SYSTEMS INC COM	17275R102			8/10/2010		2/11/2011	2,702	3,531				-829
627	X	CISCO SYSTEMS INC COM	17275R102			9/2/2010		2/11/2011	113	124				-11
628	X	CITIGROUP INC	172967101			5/13/2010		4/20/2011	1,234	1,149				85
629	X	CITIGROUP INC	172967101			9/16/2010		5/4/2011	189	169				20
630	X	CITIGROUP INC	172967101			10/28/2010		5/4/2011	410	390				20
631	X	CHIPOTLE MEXICAN GRILL	169656105			11/2/2010		10/31/2011	340	212				128
632	X	FORTESCUE METAL GROUP	34959A107			5/13/2011		10/24/2011	668	977				-309
633	X	FORTUNE BRANDS INC	349631101			5/31/2011		6/21/2011	1,872	1,870				2
634	X	PRICE T ROWE GROUP INC	74144T108			6/23/2011		1/31/2012	457	450				7
635	X	PRICE T ROWE GROUP INC	74144T108			9/2/2011		1/31/2012	114	102				12
636	X	PRICE T ROWE GROUP INC	74144T108			9/27/2011		1/31/2012	515	457				58
637	X	PRICELINE COM INC	741503403			7/13/2010		2/4/2011	2,179	1,065				1,114
638	X	PRICELINE COM INC	741503403			7/13/2010		2/24/2011	4,120	1,917				2,203
639	X	PRICELINE COM INC	741503403			8/5/2010		2/24/2011	458	285				173
640	X	PRICELINE COM INC	741503403			8/5/2010		6/21/2011	475	285				190
641	X	PRICELINE COM INC	741503403			8/12/2010		8/15/2011	508	291				217
642	X	PRICELINE COM INC	741503403			8/16/2010		8/15/2011	508	298				210
643	X	PRICELINE COM INC	741503403			8/16/2010		8/16/2011	499	298				201
644	X	PRICELINE COM INC	741503403			9/2/2010		8/16/2011	499	310				189
645	X	PRICELINE COM INC	741503403			10/4/2010		8/16/2011	499	337				162
646	X	PRICELINE COM INC	741503403			11/10/2011		12/12/2011	947	1,073				-126
647	X	PRICELINE COM INC	741503403			11/11/2011		12/12/2011	473	533				-60
648	X	PRINCIPAL FINANCIAL GRP	74251V102			2/11/2011		6/10/2011	282	322				-40
649	X	PRINCIPAL FINANCIAL GRP	74251V102			2/14/2011		6/10/2011	282	327				-45
650	X	PRINCIPAL FINANCIAL GRP	74251V102			2/16/2011		6/10/2011	282	334				-52
651	X	PRINCIPAL FINANCIAL GRP	74251V102			2/16/2011		6/17/2011	435	500				-65
652	X	PRUDENTIAL FINANCIAL INC	744320102			5/20/2010		3/8/2011	511	449				62
653	X	PRUDENTIAL FINANCIAL INC	744320102			6/21/2010		3/8/2011	192	181				11
654	X	PRUDENTIAL FINANCIAL INC	744320102			11/30/2010		3/8/2011	319	254				65
655	X	PRUDENTIAL FINANCIAL INC	744320102			3/23/2011		5/6/2011	320	303				17
656	X	PRUDENTIAL FINANCIAL INC	744320102			3/23/2011		6/21/2011	61	61				0
657	X	PRUDENTIAL FINANCIAL INC	744320102			3/23/2011		6/21/2011	61	61				0
658	X	PRUDENTIAL FINANCIAL INC	744320102			3/28/2011		6/21/2011	303	305				-2
659	X	PRUDENTIAL FINANCIAL INC	744320102			3/28/2011		10/31/2011	110	122				-12
660	X	PRUDENTIAL FINANCIAL INC	744320102			3/28/2011		10/31/2011	386	427				-41
661	X	PRUDENTIAL FINANCIAL INC	744320102			3/28/2011		11/14/2011	214	244				-30
662	X	PRUDENTIAL FINANCIAL INC	744320102			3/28/2011		11/14/2011	268	305				-37
663	X	PRUDENTIAL FINANCIAL INC	744320102			3/31/2011		11/14/2011	161	183				-22

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/7/2011	144	156				-12
665	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/7/2011	144	156				-12
666	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		10/11/2011	654	637				17
667	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		10/11/2011	203	185				18
668	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/11/2011	135	177				-42
669	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/11/2011	135	165				-30
670	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/11/2011	45	55				-10
671	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/11/2011	90	110				[redacted]20
672	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/11/2011	23	27				[redacted]-4
673	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		10/27/2011	238	247				-9
674	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		10/27/2011	20	21				-1
675	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		10/27/2011	179	185				-6
676	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	516	531				-15
677	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	298	306				-8
678	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	258	265				-7
679	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	20	20				0
680	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	99	102				-3
681	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	338	347				-9
682	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	179	184				-5
683	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	119	122				-3
684	X	PROTECTIVE LIFE CORP CON	743674103			1/12/2011		6/21/2011	362	464				-102
685	X	PROTECTIVE LIFE CORP CON	743674103			1/12/2011		7/13/2011	1,395	1,799				-404
686	X	PRUDENTIAL FINANCIAL INC	744320102			3/31/2011		11/14/2011	268	305				-37
687	X	PROTECTIVE LIFE CORP CON	743674103			1/13/2011		7/13/2011	518	664				-146
688	X	PROTECTIVE LIFE CORP CON	743674103			1/13/2011		7/14/2011	137	173				-36
689	X	PRUDENTIAL FINANCIAL INC	744320102			4/13/2010		3/8/2011	128	125				3
690	X	PRUDENTIAL FINANCIAL INC	744320102			5/19/2010		3/8/2011	192	177				15
691	X	PRUDENTIAL FINANCIAL INC	744320102			4/5/2011		11/14/2011	214	253				-39
692	X	PRUDENTIAL FINANCIAL INC	744320102			4/6/2011		11/14/2011	54	64				-10
693	X	PT INDOSAT TBK ADR	744383100			4/6/2010		5/10/2011	272	304				-32
694	X	PT INDOSAT TBK ADR	744383100			4/6/2010		5/12/2011	965	1,082				[redacted]17
695	X	PUB SVC ENTERPRISE GRP	744573106			4/1/2009		5/20/2011	272	236				[redacted]36
696	X	PUB SVC ENTERPRISE GRP	744573106			4/1/2009		5/31/2011	67	59				8
697	X	PUB SVC ENTERPRISE GRP	744573106			11/6/2009		5/31/2011	634	582				52
698	X	PUB SVC ENTERPRISE GRP	744573106			9/2/2010		5/31/2011	200	196				4
699	X	PUBLICIS GROUPE SPON ADI	74463M106			1/20/2011		6/21/2011	444	409				35
700	X	QBE INS GROUP LTD	74728G605			11/23/2011		1/25/2012	1,871	2,145				-274
701	X	QUALCOMM INC	747525103			5/31/2011		6/6/2011	3,466	3,556				-90
702	X	QUALCOMM INC	747525103			7/21/2011		8/3/2011	425	456				-31
703	X	QUALCOMM INC	747525103			7/21/2011		8/3/2011	1,010	1,084				-74
704	X	QUALCOMM INC	747525103			7/21/2011		9/2/2011	100	114				-14
705	X	QUEST DIAGNOSTICS INC	74834L100			11/24/2010		2/2/2011	228	201				27
706	X	QUEST DIAGNOSTICS INC	74834L100			11/24/2010		2/14/2011	398	352				46
707	X	GLOBAL PMTS INC GEORGIA	37940X102			12/28/2010		1/9/2012	2,066	2,049				17
708	X	GOLDCORP INC	380956409			5/16/2011		6/21/2011	624	635				-11
709	X	GOLDCORP INC	380956409			5/16/2011		9/2/2011	55	49				6
710	X	GOLDMAN SACHS GROUP IN	38141G104			11/30/2010		5/19/2011	557	631				-74
711	X	GOLDMAN SACHS GROUP IN	38141G104			12/3/2010		5/19/2011	418	485				-67
712	X	GOLDMAN SACHS GROUP IN	38141G104			12/7/2010		5/19/2011	696	820				-124
713	X	GOLDMAN SACHS GROUP IN	38141G104			12/10/2010		5/19/2011	278	334				-56
714	X	GOLDMAN SACHS GROUP IN	38141G104			12/10/2010		5/24/2011	408	500				-92

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	GOLDMAN SACHS GROUP IN(	38141G104			12/10/2010		5/31/2011	140	167				-27
716	X	GOLDMAN SACHS GROUP IN(	38141G104			12/20/2010		5/31/2011	562	664				-102
717	X	GOLDMAN SACHS GROUP IN(	38141G104			12/31/2010		5/31/2011	562	671				-109
718	X	GOODRICH CORPORATION	382388106			7/12/2011		9/19/2011	627	561				66
719	X	GOODRICH CORPORATION	382388106			7/12/2011		9/21/2011	110	93				17
720	X	GOODRICH CORPORATION	382388106			7/21/2011		9/21/2011	330	295				35
721	X	GOODRICH CORPORATION	382388106			7/12/2011		9/21/2011	437	374				63
722	X	GOODRICH CORPORATION	382388106			7/12/2011		9/21/2011	331	280				[redacted]
723	X	GENERAL ELECTRIC	369604103			2/17/2011		12/20/2011	311	393				[redacted]
724	X	GOODRICH CORPORATION	382388106			7/21/2011		9/22/2011	121	98				23
725	X	MASCO CORP	574599106			12/10/2010		7/7/2011	424	475				-51
726	X	MASTERCARD INC	57636Q104			5/31/2011		6/21/2011	547	574				-27
727	X	MASTERCARD INC	57636Q104			5/31/2011		9/8/2011	342	287				55
728	X	MASTERCARD INC	57636Q104			5/31/2011		9/21/2011	351	287				64
729	X	MASTERCARD INC	57636Q104			5/31/2011		11/4/2011	363	280				83
730	X	MCDONALDS CORP COM	580135101			8/23/2010		4/25/2011	2,854	2,734				120
731	X	MCDONALDS CORP COM	580135101			8/23/2010		6/21/2011	1,899	1,700				199
732	X	MCDONALDS CORP COM	580135101			8/24/2010		6/21/2011	495	437				58
733	X	MCDONALDS CORP COM	580135101			8/24/2010		9/2/2011	628	509				119
734	X	MEAD JOHNSON NUTRTION (	582839106			1/6/2010		6/21/2011	1,043	724				319
735	X	MEAD JOHNSON NUTRTION (	582839106			1/6/2010		9/2/2011	211	136				75
736	X	MEAD JOHNSON NUTRTION (	582839106			1/6/2010		9/30/2011	760	498				262
737	X	MEADWESTVACO CORP	583334107			12/7/2009		6/21/2011	896	794				102
738	X	MEADWESTVACO CORP	583334107			12/8/2009		6/21/2011	32	28				4
739	X	MEADWESTVACO CORP	583334107			12/8/2009		11/7/2011	938	929				9
740	X	MEADWESTVACO CORP	583334107			12/8/2009		11/8/2011	489	479				10
741	X	PROSHARES ULTRASHORT S	74347R883			2/10/2011		6/24/2011	22	22				0
742	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		6/24/2011	397	391				6
743	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/24/2011	199	200				-1
744	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/24/2011	132	133				-1
745	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		6/24/2011	154	155				[redacted]
746	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		6/28/2011	2,113	2,129				[redacted]
747	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		7/21/2011	60	65				-5
748	X	PROSHARES ULTRASHORT S	74347R883			3/2/2011		7/21/2011	20	21				-1
749	X	PROSHARES ULTRASHORT S	74347R883			3/2/2011		7/21/2011	140	145				-5
750	X	PROSHARES ULTRASHORT S	74347R883			7/12/2011		7/21/2011	160	164				-4
751	X	PROSHARES ULTRASHORT S	74347R883			7/12/2011		7/21/2011	279	288				-9
752	X	PROSHARES ULTRASHORT S	74347R883			7/12/2011		7/21/2011	240	247				-7
753	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		7/22/2011	1,034	1,129				-95
754	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		8/12/2011	545	478				67
755	X	PROSHARES ULTRASHORT S	74347R883			3/2/2011		8/12/2011	74	68				6
756	X	PROSHARES ULTRASHORT S	74347R883			7/28/2011		8/12/2011	223	188				35
757	X	PROSHARES ULTRASHORT S	74347R883			7/28/2011		8/12/2011	223	188				35
758	X	PROSHARES ULTRASHORT S	74347R883			7/28/2011		8/12/2011	173	146				27
759	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		8/15/2011	552	500				52
760	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		8/22/2011	1,079	891				188
761	X	PROSHARES ULTRASHORT S	74347R883			3/7/2011		8/22/2011	1,079	887				192
762	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/1/2011	80	102				-22
763	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/1/2011	240	306				-66
764	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/1/2011	240	314				-74
765	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/1/2011	440	451				-11

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
766	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/1/2011	160	164				-4
767	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/1/2011	40	41				-1
768	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/1/2011	40	41				-1
769	X	PROSHARES ULTRASHORT	74348A202			11/10/2011		12/1/2011	160	174				-14
770	X	PROSHARES ULTRASHORT	74348A202			11/12/2011		12/1/2011	440	468				-28
771	X	PROSHARES ULTRASHORT	74348A202			11/12/2011		12/1/2011	120	128				-8
772	X	PROSHARES ULTRASHORT	74348A202			11/12/2011		12/1/2011	80	85				-5
773	X	PROSHARES ULTRASHORT	74348A202			11/15/2011		12/1/2011	40	40				[redacted]0
774	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/1/2011	160	172				[redacted].2
775	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	20	20				0
776	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/27/2011	596	612				-16
777	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/27/2011	119	156				-37
778	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/27/2011	20	26				-6
779	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/27/2011	139	183				-44
780	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/27/2011	20	26				-6
781	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/27/2011	79	104				-25
782	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		10/28/2011	19	23				-4
783	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	19	20				-1
784	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	58	61				-3
785	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	252	265				-13
786	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	58	61				-3
787	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	58	61				-3
788	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	116	122				-6
789	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	194	204				-10
790	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	174	184				-10
791	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		10/28/2011	97	102				-5
792	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/28/2011	116	177				-61
793	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/1/2011	720	773				-53
794	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/1/2011	640	687				-47
795	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/1/2011	40	43				-3
796	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/2/2011	235	332				[redacted]97
797	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/2/2011	235	314				[redacted]9
798	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/2/2011	39	44				-5
799	X	PROSHARES ULTRASHORT	74348A202			11/15/2011		12/2/2011	39	43				-4
800	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/2/2011	430	472				-42
801	X	PROSHARES ULTRASHORT	74348A202			11/18/2011		12/2/2011	196	215				-19
802	X	PROSHARES ULTRASHORT	74348A202			11/21/2011		12/2/2011	156	182				-26
803	X	PROSHARES ULTRASHORT	74348A202			11/21/2011		12/2/2011	156	182				-26
804	X	PROSHARES ULTRASHORT	74348A202			11/21/2011		12/2/2011	39	45				-6
805	X	PROSHARES ULTRASHORT	74348A202			11/21/2011		12/2/2011	196	227				-31
806	X	TRINITY INDUS INC DEL	896522109			4/6/2011		8/25/2011	24	36				-12
807	X	TRINITY INDUS INC DEL	896522109			4/13/2011		8/25/2011	168	278				-110
808	X	TRINITY INDUS INC DEL	896522109			5/20/2011		8/25/2011	48	64				-16
809	X	TRINITY INDUS INC DEL	896522109			5/20/2011		8/31/2011	304	351				-47
810	X	TRIUMPH GROUP INC NEW	896818101			2/24/2011		5/10/2011	599	504				95
811	X	TRIUMPH GROUP INC NEW	896818101			2/24/2011		6/21/2011	968	839				129
812	X	TRIUMPH GROUP INC NEW	896818101			2/24/2011		7/12/2011	303	252				51
813	X	TRIUMPH GROUP INC NEW	896818101			2/25/2011		7/12/2011	605	527				78
814	X	TRIUMPH GROUP INC NEW	896818101			2/25/2011		9/13/2011	99	88				11
815	X	TRIUMPH GROUP INC NEW	896818101			3/17/2011		9/13/2011	248	210				38
816	X	ADOBE SYS DEL PV$ 0 001	00724F101			12/17/2010		11/21/2011	371	404				-33

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	ADOBE SYS DEL PV$ 0 001	00724F101			12/21/2010		11/21/2011	477	548				-71
818	X	ADOBE SYS DEL PV$ 0 001	00724F101			3/16/2011		11/21/2011	424	519				-95
819	X	ADOBE SYS DEL PV$ 0 001	00724F101			9/2/2011		11/21/2011	186	169				17
820	X	AEON COMPANY LTD ADR	007627102			1/21/2011		6/21/2011	288	323				-35
821	X	AETNA INC NEW	00817Y108			3/24/2010		6/21/2011	1,310	1,018				292
822	X	AETNA INC NEW	00817Y108			3/24/2010		9/19/2011	1,024	878				146
823	X	AETNA INC NEW	00817Y108			5/20/2010		9/19/2011	82	59				23
824	X	AGILENT TECHNOLOGIES INC	00846U101			10/18/2010		6/21/2011	501	347				[redacted]
825	X	AGILENT TECHNOLOGIES INC	00846U101			10/21/2010		6/21/2011	552	385				[redacted]
826	X	AGILENT TECHNOLOGIES INC	00846U101			10/27/2010		9/30/2011	95	104				-9
827	X	AGILENT TECHNOLOGIES INC	00846U101			10/27/2010		9/30/2011	190	208				-18
828	X	AGILENT TECHNOLOGIES INC	00846U101			11/8/2010		9/30/2011	317	364				-47
829	X	AGILENT TECHNOLOGIES INC	00846U101			11/23/2010		9/30/2011	253	285				-32
830	X	AGILENT TECHNOLOGIES INC	00846U101			5/19/2011		9/30/2011	475	771				-296
831	X	AGILENT TECHNOLOGIES INC	00846U101			10/27/2010		10/5/2011	94	114				-20
832	X	AGILENT TECHNOLOGIES INC	00846U101			5/19/2011		10/5/2011	877	1,439				-562
833	X	AGILENT TECHNOLOGIES INC	00846U101			5/20/2011		10/5/2011	250	408				-158
834	X	AGILENT TECHNOLOGIES INC	00846U101			6/10/2011		10/5/2011	188	292				-104
835	X	AGILENT TECHNOLOGIES INC	00846U101			6/23/2011		10/5/2011	31	48				-17
836	X	AGILENT TECHNOLOGIES INC	00846U101			6/23/2011		10/6/2011	192	287				-95
837	X	AGILENT TECHNOLOGIES INC	00846U101			7/6/2011		10/6/2011	128	207				-79
838	X	AGILENT TECHNOLOGIES INC	00846U101			7/15/2011		10/6/2011	192	282				-90
839	X	AIR LIQUIDE ADR	009126202			4/4/2008		6/21/2011	789	777				12
840	X	AIR LIQUIDE ADR	009126202			4/4/2008		1/12/2012	1,589	1,715				-126
841	X	AIRGAS INC COM	009363102			2/14/2011		6/21/2011	813	770				43
842	X	AIRGAS INC COM	009363102			2/14/2011		1/17/2012	324	257				67
843	X	AKZO NOBEL N V SPNSD ADR	010199305			9/23/2008		6/21/2011	1,829	1,572				257
844	X	ALASKA AIR GROUP INC COM	011659109			9/29/2009		6/21/2011	135	55				80
845	X	ALBEMARLE CORP COM	012653101			10/1/2010		6/21/2011	2,425	1,696				729
846	X	ALBEMARLE CORP COM	012653101			10/1/2010		8/4/2011	1,236	942				294
847	X	ALBEMARLE CORP COM	012653101			10/1/2010		9/2/2011	341	330				[redacted]
848	X	ALBEMARLE CORP COM	012653101			10/1/2010		9/22/2011	1,734	1,978				[redacted]
849	X	CITIGROUP INC COM NEW	172967424			5/13/2010		5/16/2011	1,066	1,088				-22
850	X	PRINCIPAL FINANCIAL GRP	74251V102			3/1/2011		6/17/2011	406	480				-74
851	X	PRINCIPAL FINANCIAL GRP	74251V102			3/8/2011		6/17/2011	87	100				-13
852	X	PRINCIPAL FINANCIAL GRP	74251V102			3/8/2011		6/20/2011	528	603				-75
853	X	PROASSURANCE CORP	74267C106			8/10/2011		12/20/2011	238	208				30
854	X	PROASSURANCE CORP	74267C106			8/10/2011		12/21/2011	159	139				20
855	X	PROSHARES ULTRASHORT	74348A202			2/23/2011		8/15/2011	105	94				11
856	X	PROSHARES ULTRASHORT	74348A202			4/26/2011		8/15/2011	105	104				1
857	X	PROSHARES ULTRASHORT	74348A202			4/26/2011		8/15/2011	105	104				1
858	X	PROSHARES ULTRASHORT	74348A202			4/30/2011		8/15/2011	474	467				7
859	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		8/15/2011	53	48				5
860	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		8/15/2011	158	145				13
861	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		8/15/2011	368	337				31
862	X	PROSHARES ULTRASHORT	74348A202			3/7/2011		8/22/2011	480	439				41
863	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		8/22/2011	300	220				80
864	X	PROSHARES ULTRASHORT	74348A202			4/26/2011		8/22/2011	180	156				24
865	X	PROSHARES ULTRASHORT	74348A202			6/23/2011		8/22/2011	120	82				38
866	X	PROSHARES ULTRASHORT	74348A202			6/23/2011		8/22/2011	120	82				38
867	X	PROSHARES ULTRASHORT	74348A202			6/28/2011		8/22/2011	240	174				66

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Securty	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	PROSHARES ULTRASHORT	74348A202			6/28/2011		8/22/2011	60	44				16
869	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		8/22/2011	540	434				106
870	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		8/22/2011	420	361				59
871	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		8/22/2011	60	52				8
872	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		9/27/2011	210	194				16
873	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		9/27/2011	157	155				2
874	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		10/6/2011	270	243				27
875	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		10/6/2011	378	340				[redacted]
876	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		10/6/2011	378	307				[redacted]
877	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		10/6/2011	108	87				21
878	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		10/6/2011	54	44				10
879	X	PROSHARES ULTRASHORT	74348A202			4/21/2011		10/6/2011	324	251				73
880	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/28/2011	136	207				-71
881	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/28/2011	136	192				-56
882	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/28/2011	116	165				-49
883	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/28/2011	19	27				-8
884	X	PROSHARES ULTRASHORT S	74347R883			10/4/2011		10/28/2011	97	137				-40
885	X	PROSHARES ULTRASHORT S	74347R883			10/13/2011		10/28/2011	116	162				-46
886	X	PROSHARES ULTRASHORT S	74347R883			10/13/2011		10/28/2011	39	54				-15
887	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	41	44				-3
888	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	20	22				-2
889	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	102	109				-7
890	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	20	22				-2
891	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	41	44				-3
892	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	61	66				-5
893	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	123	131				-8
894	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		11/30/2011	20	22				-2
895	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		11/30/2011	61	61				0
896	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		11/30/2011	225	238				-13
897	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		11/30/2011	205	217				-12
898	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		11/30/2011	184	195				[redacted]
899	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	20	22				[redacted]
900	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	328	345				-17
901	X	RF MICRO DEVICES INC	749941100			4/29/2011		9/15/2011	273	249				24
902	X	RF MICRO DEVICES INC	749941100			4/29/2011		9/15/2011	573	571				2
903	X	RANGE RESOURCES CORP D	75281A109			5/14/2009		2/17/2011	828	714				114
904	X	RANGE RESOURCES CORP D	75281A109			6/4/2009		2/17/2011	1,072	1,005				67
905	X	RANGE RESOURCES CORP D	75281A109			11/27/2009		2/17/2011	536	530				6
906	X	RANGE RESOURCES CORP D	75281A109			11/27/2009		5/18/2011	475	433				42
907	X	RANGE RESOURCES CORP D	75281A109			12/17/2009		5/18/2011	845	798				47
908	X	RANGE RESOURCES CORP D	75281A109			12/17/2009		6/21/2011	534	499				35
909	X	RANGE RESOURCES CORP D	75281A109			12/17/2009		9/2/2011	64	50				14
910	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		3/15/2011	454	482				-28
911	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		3/16/2011	304	322				-18
912	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		3/17/2011	351	375				-24
913	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		3/23/2011	452	482				-30
914	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		6/21/2011	940	1,018				-78
915	X	RAYTHEON CO DELAWARE N	755111507			7/9/2010		6/21/2011	544	538				6
916	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		9/2/2011	42	54				-12
917	X	RAYTHEON CO DELAWARE N	755111507			1/27/2010		10/28/2011	781	966				-185
918	X	RAYTHEON CO DELAWARE N	755111507			7/9/2010		10/28/2011	173	196				-23

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	RAYTHEON CO DELAWARE N	755111507			2/13/2010		12/2/2011	818	1,002				-184
920	X	RAYTHEON CO DELAWARE N	755111507			7/9/2010		12/2/2011	227	244				-17
921	X	RAYTHEON CO DELAWARE N	755111507			7/26/2010		12/2/2011	182	203				-21
922	X	RAYTHEON CO DELAWARE N	755111507			8/9/2010		12/2/2011	681	699				-18
923	X	RAYTHEON CO DELAWARE N	755111507			8/9/2010		12/5/2011	502	512				-10
924	X	RAYTHEON CO DELAWARE N	755111507			8/10/2010		12/5/2011	91	92				-1
925	X	RAYTHEON CO DELAWARE N	755111507			8/10/2010		1/3/2012	147	139				8
926	X	RAYTHEON CO DELAWARE N	755111507			9/2/2010		1/3/2012	342	319				[redacted]23
927	X	RAYTHEON CO DELAWARE N	755111507			5/18/2011		1/3/2012	831	840				[redacted]9
928	X	RAYTHEON CO DELAWARE N	755111507			5/19/2011		1/3/2012	880	896				-16
929	X	RECKITT BENCKISER GR ADR	756255105			1/30/2009		6/21/2011	174	129				45
930	X	RED HAT INC	756577102			9/30/2010		2/22/2011	265	249				16
931	X	RED HAT INC	756577102			10/1/2010		2/22/2011	354	331				23
932	X	GENERAL ELECTRIC	369604103			2/14/2011		3/23/2011	637	714				-77
933	X	GENERAL ELECTRIC	369604103			2/14/2011		6/21/2011	112	130				-18
934	X	GENERAL ELECTRIC	369604103			2/14/2011		6/21/2011	262	303				-41
935	X	GENERAL ELECTRIC	369604103			2/14/2011		6/21/2011	411	476				-65
936	X	GENERAL ELECTRIC	369604103			2/14/2011		6/21/2011	673	779				-106
937	X	GENERAL ELECTRIC	369604103			2/14/2011		6/21/2011	673	779				-106
938	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	182	260				-78
939	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	454	649				-195
940	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	272	389				-117
941	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	136	195				-59
942	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	620	887				-267
943	X	GENERAL ELECTRIC	369604103			2/14/2011		9/6/2011	1,241	1,774				-533
944	X	GENERAL ELECTRIC	369604103			2/14/2011		12/16/2011	222	281				-59
945	X	GENERAL ELECTRIC	369604103			2/14/2011		12/20/2011	207	268				-61
946	X	GENERAL ELECTRIC	369604103			2/14/2011		12/20/2011	621	775				-154
947	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/6/2011	2,535	2,010				525
948	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/27/2011	489	513				-24
949	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/27/2011	163	171				[redacted]-8
950	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/27/2011	529	556				[redacted]27
951	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/27/2011	204	214				-10
952	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		10/27/2011	41	48				-7
953	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		10/27/2011	448	530				-82
954	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		10/27/2011	41	48				-7
955	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		10/27/2011	815	964				-149
956	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/28/2011	470	787				-317
957	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/28/2011	157	206				-49
958	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/28/2011	509	852				-343
959	X	PROSHARES ULTRASHORT	74348A202			5/5/2011		10/28/2011	196	258				-62
960	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		10/28/2011	783	1,140				-357
961	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		11/4/2011	41	53				-12
962	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		11/4/2011	41	53				-12
963	X	TENARIS S A ADR	88031M109			12/8/2010		2/9/2011	1,521	1,521				0
964	X	TENARIS S A ADR	88031M109			12/8/2010		2/10/2011	1,495	1,521				-26
965	X	TENET HEALTHCARE CORP	88033G100			10/21/2009		6/21/2011	288	288				0
966	X	TENET HEALTHCARE CORP	88033G100			10/22/2009		6/21/2011	141	137				4
967	X	TENET HEALTHCARE CORP	88033G100			10/22/2009		10/3/2011	782	1,273				-491
968	X	TENET HEALTHCARE CORP	88033G100			10/22/2009		10/4/2011	182	312				-130
969	X	TENET HEALTHCARE CORP	88033G100			9/2/2010		10/4/2011	182	221				-39

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	TENET HEALTHCARE CORP	88033G100			9/2/2011		10/4/2011	18	26				-8
971	X	TESCO PLC SPNRD ADR	881575302			4/4/2008		6/21/2011	1,003	1,253				-250
972	X	TESCO PLC SPNRD ADR	881575302			4/4/2008		12/13/2011	290	393				-103
973	X	TESCO PLC SPNRD ADR	881575302			10/16/2008		12/13/2011	489	451				38
974	X	TESORO CORP	881609101			3/9/2011		3/18/2011	297	283				14
975	X	TESORO CORP	881609101			4/29/2011		6/21/2011	66	81				-15
976	X	TESORO CORP	881609101			4/29/2011		10/31/2011	234	244				-10
977	X	TESORO CORP	881609101			5/26/2011		10/31/2011	78	85				-7
978	X	TESORO CORP	881609101			7/18/2011		10/31/2011	104	93				11
979	X	TEVA PHARMACTCL INDS AD	881624209			6/21/2010		3/16/2011	1,712	1,921				-209
980	X	TEVA PHARMACTCL INDS AD	881624209			7/9/2010		3/16/2011	476	542				-66
981	X	TEXAS INSTRUMENTS	882508104			10/4/2010		2/9/2011	1,967	1,540				427
982	X	TEXAS INSTRUMENTS	882508104			10/4/2010		2/10/2011	3,115	2,448				667
983	X	TEXAS INSTRUMENTS	882508104			4/20/2011		5/19/2011	1,007	1,017				-10
984	X	TEXTRON INC	883203101			4/7/2011		5/18/2011	1,251	1,481				-230
985	X	TEXTRON INC	883203101			4/7/2011		5/19/2011	569	720				-151
986	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		9/26/2011	178	167				11
987	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		9/26/2011	153	144				9
988	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		9/26/2011	229	215				14
989	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		9/26/2011	153	144				9
990	X	PROSHARES ULTRASHORT S	74347R883			3/15/2011		9/27/2011	163	161				2
991	X	PROSHARES ULTRASHORT S	74347R883			9/22/2011		9/27/2011	140	153				-13
992	X	PROSHARES ULTRASHORT S	74347R883			9/22/2011		9/27/2011	163	178				-15
993	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		9/27/2011	140	156				-16
994	X	PROSHARES ULTRASHORT S	74347R883			3/15/2011		10/6/2011	343	322				21
995	X	PROSHARES ULTRASHORT S	74347R883			3/25/2011		10/6/2011	2,399	2,064				335
996	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		10/6/2011	416	368				48
997	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		10/6/2011	171	183				-12
998	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		10/6/2011	147	160				-13
999	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		10/6/2011	147	157				-10
1,000	X	PROSHARES ULTRASHORT S	74347R883			2/23/2011		10/7/2011	168	154				14
1,001	X	PROSHARES ULTRASHORT S	74347R883			4/18/2011		10/7/2011	216	195				21
1,002	X	PROSHARES ULTRASHORT S	74347R883			4/19/2011		10/7/2011	1,558	1,393				165
1,003	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		10/7/2011	168	183				-15
1,004	X	TEXTRON INC	883203101			4/7/2011		5/19/2011	166	196				-30
1,005	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	157	209				-52
1,006	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	648	870				-222
1,007	X	TEXTRON INC	883203101			4/7/2011		5/23/2011	537	779				-242
1,008	X	TEXTRON INC	883203101			4/8/2011		5/23/2011	291	359				-68
1,009	X	TEXTRON INC	883203101			4/8/2011		5/23/2011	581	717				-136
1,010	X	TEXTRON INC	883203101			4/8/2011		5/23/2011	112	138				-26
1,011	X	TEXTRON INC	883203101			4/8/2011		5/31/2011	617	745				-128
1,012	X	TEXTRON INC	883203101			4/8/2011		6/1/2011	743	910				-167
1,013	X	TEXTRON INC	883203101			4/8/2011		6/1/2011	113	157				-44
1,014	X	TEXTRON INC	883203101			4/8/2011		6/1/2011	293	401				-108
1,015	X	TEXTRON INC	883203101			4/11/2011		6/1/2011	45	55				-10
1,016	X	THORNBURG INTERNATIONA	885215566			4/9/2008		6/21/2011	47,989	50,718				-2,729
1,017	X	THORNBURG INTERNATIONA	885215566			4/9/2008		6/21/2011	177	187				-10
1,018	X	3M COMPANY	88579Y101			6/10/2010		6/21/2011	744	620				124
1,019	X	3M COMPANY	88579Y101			6/10/2010		9/2/2011	160	155				5
1,020	X	3M COMPANY	88579Y101			6/10/2010		12/2/2011	959	930				29

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Securty	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	3M COMPANY	88579Y101			6/10/2010		12/5/2011	1,948	1,859				89
1,022	X	TIFFANY & CO NEW	886547108			7/7/2011		9/2/2011	69	84				-15
1,023	X	CHESAPEAKE ENERGY OKLA	165167107			5/17/2011		7/28/2011	102	88				14
1,024	X	CHESAPEAKE ENERGY OKLA	165167107			5/17/2011		8/2/2011	993	818				175
1,025	X	CHESAPEAKE ENERGY OKLA	165167107			5/17/2011		8/3/2011	748	643				105
1,026	X	CHESAPEAKE ENERGY OKLA	165167107			5/19/2011		8/3/2011	408	360				48
1,027	X	CHESAPEAKE ENERGY OKLA	165167107			5/19/2011		8/4/2011	826	749				77
1,028	X	CHESAPEAKE ENERGY OKLA	165167107			5/19/2011		8/5/2011	555	539				[redacted]16
1,029	X	CHESAPEAKE ENERGY OKLA	165167107			5/19/2011		8/15/2011	609	569				[redacted]40
1,030	X	CHEVRON CORP	166764100			12/16/2009		4/18/2011	1,462	1,097				365
1,031	X	CHEVRON CORP	166764100			12/16/2009		4/25/2011	428	313				115
1,032	X	CHEVRON CORP	166764100			12/16/2009		5/16/2011	1,231	940				291
1,033	X	CHEVRON CORP	166764100			12/16/2009		6/21/2011	1,716	1,332				384
1,034	X	CHEVRON CORP	166764100			1/21/2010		6/21/2011	909	693				216
1,035	X	PROSHARES ULTRASHORT	74348A202			11/1/2011		11/4/2011	453	479				-26
1,036	X	PROSHARES ULTRASHORT	74348A202			11/1/2011		11/4/2011	41	44				-3
1,037	X	PROSHARES ULTRASHORT	74348A202			11/1/2011		11/4/2011	124	131				-7
1,038	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	291	361				-70
1,039	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	42	52				-10
1,040	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	208	258				-50
1,041	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	42	52				-10
1,042	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	166	206				-40
1,043	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		11/30/2011	166	206				-40
1,044	X	PROSHARES ULTRASHORT	74348A202			8/10/2011		11/30/2011	291	368				-77
1,045	X	PROSHARES ULTRASHORT	74348A202			8/10/2011		11/30/2011	457	578				-121
1,046	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		11/30/2011	249	314				-65
1,047	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		11/30/2011	83	105				-22
1,048	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	42	42				0
1,049	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	42	42				0
1,050	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		11/30/2011	42	42				0
1,051	X	QUESTAR CORP NPV	748356102			6/27/2011		9/2/2011	255	250				[redacted]5
1,052	X	RF MICRO DEVICES INC	749941100			4/28/2011		6/21/2011	514	610				[redacted]96
1,053	X	RF MICRO DEVICES INC	749941100			4/28/2011		9/14/2011	449	456				-7
1,054	X	RF MICRO DEVICES INC	749941100			4/29/2011		9/14/2011	264	266				-2
1,055	X	RF MICRO DEVICES INC	749941100			4/29/2011		9/14/2011	284	286				-2
1,056	X	RF MICRO DEVICES INC	749941100			4/29/2011		9/15/2011	764	744				20
1,057	X	TRIUMPH GROUP INC NEW	896818101			3/17/2011		1/12/2012	486	335				151
1,058	X	TURKIYE GRTI BK SPN ADR	900148701			8/4/2010		6/21/2011	324	394				-70
1,059	X	TURKIYE GRTI BK SPN ADR	900148701			8/4/2010		9/2/2011	82	117				-35
1,060	X	TYSON FOODS INC CL A	902494103			5/12/2011		6/21/2011	74	75				-1
1,061	X	TYSON FOODS INC CL A	902494103			5/12/2011		9/2/2011	121	131				-10
1,062	X	ULTA SALON COSMETICS &	90384S303			6/15/2011		6/21/2011	184	177				7
1,063	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		2/14/2011	675	507				168
1,064	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		2/15/2011	1,150	860				290
1,065	X	UNILEVER NV NY REG SHS	904784709			2/9/2009		6/21/2011	676	463				213
1,066	X	UNILEVER NV NY REG SHS	904784709			3/24/2009		6/21/2011	64	40				24
1,067	X	UNILEVER NV NY REG SHS	904784709			3/24/2009		9/2/2011	67	40				27
1,068	X	UNIT CORP	909218109			6/6/2011		6/21/2011	219	224				-5
1,069	X	UNIT CORP	909218109			6/6/2011		9/16/2011	235	280				-45
1,070	X	UNIT CORP	909218109			6/6/2011		9/16/2011	188	227				-39
1,071	X	UNIT CORP	909218109			6/10/2011		9/16/2011	94	111				-17

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,072	X	UNIT CORP	909218109			6/17/2011		9/16/2011	282	321				-39
1,073	X	UNITED CONTL HLDGS INC	910047109			4/12/2010		2/23/2011	387	372				15
1,074	X	UNITED CONTL HLDGS INC	910047109			7/2/2010		2/23/2011	2,847	2,533				314
1,075	X	UNITED CONTL HLDGS INC	910047109			7/8/2010		2/23/2011	638	580				58
1,076	X	UNITED CONTL HLDGS INC	910047109			7/13/2010		2/23/2011	774	779				-5
1,077	X	UNITED CONTL HLDGS INC	910047109			7/21/2010		2/23/2011	1,139	1,142				-3
1,078	X	UNITED CONTL HLDGS INC	910047109			7/22/2010		2/23/2011	1,572	1,601				-29
1,079	X	UNITED CONTL HLDGS INC	910047109			9/24/2010		2/23/2011	843	851				[redacted]8
1,080	X	UNITED CONTL HLDGS INC	910047109			10/28/2010		2/23/2011	934	1,193				[redacted]59
1,081	X	UNTD OVERSEAS BK SPN AD	911271302			8/31/2011		10/21/2011	697	822				-125
1,082	X	UNTD OVERSEAS BK SPN AD	911271302			9/2/2011		10/21/2011	26	30				-4
1,083	X	UNITED PARCEL SVC CL B	911312106			1/21/2010		3/25/2011	434	360				74
1,084	X	UNITED STS STL CORP NEW	912909108			7/1/2010		2/2/2011	828	521				307
1,085	X	UNITED STS STL CORP NEW	912909108			7/14/2010		2/2/2011	532	393				139
1,086	X	UNITED STS STL CORP NEW	912909108			8/12/2010		2/2/2011	532	403				129
1,087	X	CHEVRON CORP	166764100			1/21/2010		7/14/2011	423	308				115
1,088	X	CHEVRON CORP	166764100			1/21/2010		8/9/2011	184	154				30
1,089	X	CHEVRON CORP	166764100			1/21/2010		9/16/2011	2,674	2,080				594
1,090	X	CHEVRON CORP	166764100			6/7/2010		9/16/2011	1,882	1,367				515
1,091	X	CHEVRON CORP	166764100			9/2/2010		9/16/2011	594	464				130
1,092	X	CHICAGO BRDG &IRON CO N'	167250109			3/23/2011		6/21/2011	1,131	1,341				-210
1,093	X	CHICAGO BRDG &IRON CO N'	167250109			3/23/2011		8/5/2011	1,040	1,219				-179
1,094	X	CHICAGO BRDG &IRON CO N'	167250109			3/24/2011		8/5/2011	381	446				-65
1,095	X	CHICAGO BRDG &IRON CO N'	167250109			3/24/2011		8/8/2011	1,027	1,461				-434
1,096	X	CHICAGO BRDG &IRON CO N'	167250109			3/24/2011		8/9/2011	266	365				-99
1,097	X	CHESAPEAKE ENERGY OKLA	165167107			3/9/2011		7/28/2011	474	467				7
1,098	X	CHESAPEAKE ENERGY OKLA	165167107			4/11/2011		7/28/2011	339	342				-3
1,099	X	CHICAGO BRDG &IRON CO N'	167250109			3/24/2011		9/2/2011	101	122				-21
1,100	X	CHICAGO BRDG &IRON CO N'	167250109			3/24/2011		10/4/2011	1,255	1,989				-734
1,101	X	CHICAGO BRDG &IRON CO N'	167250109			4/6/2011		10/4/2011	1,101	1,773				-672
1,102	X	CHINA CONSTRUCT UNSPN A	168919108			4/16/2010		6/21/2011	266	269				[redacted]3
1,103	X	CHINA MOBILE LTD SPN ADR	16941M109			10/13/2008		6/21/2011	494	566				[redacted]2
1,104	X	CHINA MOBILE LTD SPN ADR	16941M109			10/13/2008		9/2/2011	101	103				-2
1,105	X	CHINA PETE CHEM SPN ADR	16941R108			9/24/2010		6/21/2011	655	611				44
1,106	X	CHINA PETE CHEM SPN ADR	16941R108			9/27/2010		6/21/2011	842	787				55
1,107	X	CHINA PETE CHEM SPN ADR	16941R108			9/27/2010		6/22/2011	1,030	962				68
1,108	X	CHINA PETE CHEM SPN ADR	16941R108			12/14/2010		6/22/2011	1,030	1,054				-24
1,109	X	CHINA UNICOM HONG KONG	16945R104			6/3/2009		6/21/2011	754	549				205
1,110	X	CHINA UNICOM HONG KONG	16945R104			6/3/2009		9/20/2011	1,514	983				531
1,111	X	CHINA INFORMATION TECH	16950L109			4/6/2010		3/24/2011	381	953				-572
1,112	X	CHINA INFORMATION TECH	16950L109			4/6/2010		3/25/2011	370	859				-489
1,113	X	CHINA INFORMATION TECH	16950L109			5/7/2010		3/25/2011	134	286				-152
1,114	X	CHINA INFORMATION TECH	16950L109			5/7/2010		3/28/2011	371	764				-393
1,115	X	CHIPOTLE MEXICAN GRILL	169656105			11/2/2010		6/21/2011	283	212				71
1,116	X	FIFTH THIRD BANCORP	316773100			1/4/2011		5/16/2011	2,555	3,009				-454
1,117	X	FIFTH THIRD BANCORP	316773100			1/6/2011		5/16/2011	2,808	3,326				-518
1,118	X	FIRST SOLAR INC	336433107			3/15/2011		5/27/2011	2,022	2,684				-662
1,119	X	FIRST SOLAR INC	336433107			3/15/2011		6/21/2011	497	631				-134
1,120	X	FIRST SOLAR INC	336433107			3/15/2011		6/23/2011	974	1,263				-289
1,121	X	FIRST SOLAR INC	336433107			3/31/2011		6/23/2011	1,582	2,090				-508
1,122	X	FIRST SOLAR INC	336433107			3/31/2011		6/24/2011	120	161				-41

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,123	X	FIRST SOLAR INC	336433107			4/1/2011		6/24/2011	120	162				-42
1,124	X	FISERV INC WISC PV 1CT	337738108			3/1/2010		2/11/2011	186	146				40
1,125	X	FISERV INC WISC PV 1CT	337738108			9/2/2010		2/11/2011	247	210				37
1,126	X	FLUOR CORP NEW DEL COM	343412102			5/9/2011		6/21/2011	503	577				-74
1,127	X	FLUOR CORP NEW DEL COM	343412102			5/10/2011		6/21/2011	63	72				-9
1,128	X	FLUOR CORP NEW DEL COM	343412102			5/10/2011		6/21/2011	503	580				-77
1,129	X	FLUOR CORP NEW DEL COM	343412102			5/9/2011		9/6/2011	455	625				-170
1,130	X	TIFFANY & CO NEW	886547108			7/21/2011		1/11/2012	4,021	5,613				[redacted]92
1,131	X	TIME WARNER INC SHS	887317303			5/19/2011		6/21/2011	647	664				[redacted]17
1,132	X	TIME WARNER INC SHS	887317303			5/19/2011		9/2/2011	93	111				-18
1,133	X	TIME WARNER CABLE INC	88732J207			5/19/2011		6/21/2011	227	232				-5
1,134	X	TITANIUM METALS CORP NEW	888339207			2/7/2011		6/21/2011	482	553				-71
1,135	X	TITANIUM METALS CORP NEW	888339207			2/7/2011		8/30/2011	284	356				-72
1,136	X	TITANIUM METALS CORP NEW	888339207			2/7/2011		8/30/2011	142	178				-36
1,137	X	TITANIUM METALS CORP NEW	888339207			2/7/2011		10/20/2011	861	1,126				-265
1,138	X	TITANIUM METALS CORP NEW	888339207			2/10/2011		10/20/2011	136	174				-38
1,139	X	TITANIUM METALS CORP NEW	888339207			4/26/2011		10/20/2011	438	569				-131
1,140	X	TOKIO MARINE HOLDINGS	889094108			7/13/2009		6/21/2011	185	192				-7
1,141	X	TORCHMARK CORP COM	891027104			11/5/2010		4/15/2011	265	238				27
1,142	X	TORCHMARK CORP COM	891027104			11/17/2010		4/15/2011	199	174				25
1,143	X	TORCHMARK CORP COM	891027104			11/17/2010		4/18/2011	326	289				37
1,144	X	TORCHMARK CORP COM	891027104			11/17/2010		4/25/2011	132	116				16
1,145	X	TORCHMARK CORP COM	891027104			11/24/2010		4/25/2011	265	235				30
1,146	X	TORCHMARK CORP COM	891027104			11/24/2010		5/3/2011	66	59				7
1,147	X	TORCHMARK CORP COM	891027104			11/30/2010		5/3/2011	332	291				41
1,148	X	TORCHMARK CORP COM	891027104			11/30/2010		5/4/2011	199	175				24
1,149	X	TORCHMARK CORP COM	891027104			12/10/2010		5/4/2011	398	365				33
1,150	X	TRANSDIGM GROUP INC	893641100			1/14/2010		6/21/2011	1,118	659				459
1,151	X	TRANSDIGM GROUP INC	893641100			1/14/2010		9/2/2011	543	304				239
1,152	X	TRAVELERS COS INC	89417E109			11/12/2009		3/31/2011	359	322				37
1,153	X	TRAVELERS COS INC	89417E109			11/16/2009		3/31/2011	60	53				[redacted]7
1,154	X	TRAVELERS COS INC	89417E109			11/16/2009		4/29/2011	252	214				[redacted]38
1,155	X	TRAVELERS COS INC	89417E109			11/16/2009		6/17/2011	405	374				31
1,156	X	TRAVELERS COS INC	89417E109			12/30/2009		6/17/2011	869	755				114
1,157	X	TRAVELERS COS INC	89417E109			12/30/2009		6/20/2011	345	302				43
1,158	X	TRAVELERS COS INC	89417E109			1/5/2010		6/20/2011	1,381	1,174				207
1,159	X	TRAVELERS COS INC	89417E109			1/8/2010		6/20/2011	863	725				138
1,160	X	MF GLOBAL HLDGS LTD	55277J108			1/11/2011		8/29/2011	672	1,119				-447
1,161	X	MF GLOBAL HLDGS LTD	55277J108			1/12/2011		8/29/2011	485	806				-321
1,162	X	MGM RESORTS INTERNATION	552953101			12/20/2010		2/23/2011	6,663	7,159				-496
1,163	X	MGM RESORTS INTERNATION	552953101			1/12/2011		2/23/2011	1,699	2,081				-382
1,164	X	MACYS INC	55616P104			3/1/2010		5/9/2011	781	597				184
1,165	X	MACYS INC	55616P104			3/1/2010		5/11/2011	595	418				177
1,166	X	MACYS INC	55616P104			3/1/2010		5/12/2011	228	159				69
1,167	X	MACYS INC	55616P104			3/2/2010		5/12/2011	512	360				152
1,168	X	MACYS INC	55616P104			3/2/2010		5/16/2011	1,415	1,000				415
1,169	X	MACYS INC	55616P104			3/3/2010		5/16/2011	509	363				146
1,170	X	MACYS INC	55616P104			9/2/2010		5/16/2011	1,075	789				286
1,171	X	MACYS INC	55616P104			9/15/2011		10/5/2011	419	436				-17
1,172	X	MAKITA CORP SPOND ADR	560877300			5/7/2010		6/21/2011	494	326				168
1,173	X	MAKITA CORP SPOND ADR	560877300			5/7/2010		11/15/2011	1,270	1,068				202

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,174	X	MAKITA CORP SPOND ADR	560877300			5/7/2010		11/16/2011	275	237				38
1,175	X	MAKITA CORP SPOND ADR	560877300			5/19/2010		11/16/2011	892	748				144
1,176	X	MAN AG SHS	561641101			3/26/2010		6/21/2011	1,049	670				379
1,177	X	MAN AG SHS	561641101			3/26/2010		6/22/2011	1,965	1,255				710
1,178	X	MAN AG SHS	561641101			3/26/2010		8/12/2011	192	180				12
1,179	X	MACYS INC	55616P104			3/1/2010		5/10/2011	475	358				117
1,180	X	MAN AG SHS	561641101			4/20/2010		8/12/2011	2,062	2,107				-45
1,181	X	PROSHARES ULTRASHORT	74348A202			11/22/2011		12/2/2011	587	674				[redacted]
1,182	X	PROSHARES ULTRASHORT	74348A202			11/22/2011		12/2/2011	117	135				[redacted]
1,183	X	PROSHARES ULTRASHORT	74348A202			11/22/2011		12/2/2011	156	180				-24
1,184	X	PROSHARES ULTRASHORT	74348A202			11/22/2011		12/2/2011	313	359				-46
1,185	X	PROSHARES ULTRASHORT	74348A202			9/2/2011		12/5/2011	505	681				-176
1,186	X	PROSHARES ULTRASHORT	74348A202			9/13/2011		12/5/2011	621	851				-230
1,187	X	PROSHARES ULTRASHORT	74348A202			11/9/2011		12/5/2011	311	350				-39
1,188	X	PROTECTIVE LIFE CORP CON	743674103			11/24/2010		5/3/2011	317	289				28
1,189	X	PROTECTIVE LIFE CORP CON	743674103			12/6/2010		5/3/2011	317	302				15
1,190	X	PROTECTIVE LIFE CORP CON	743674103			1/6/2011		6/9/2011	2,060	2,664				-604
1,191	X	PROTECTIVE LIFE CORP CON	743674103			1/7/2011		6/9/2011	202	262				-60
1,192	X	PROTECTIVE LIFE CORP CON	743674103			1/7/2011		6/10/2011	461	611				-150
1,193	X	PROTECTIVE LIFE CORP CON	743674103			1/10/2011		6/10/2011	351	464				-113
1,194	X	PROTECTIVE LIFE CORP CON	743674103			1/10/2011		6/13/2011	1,175	1,565				-390
1,195	X	PROTECTIVE LIFE CORP CON	743674103			1/10/2011		6/15/2011	1,095	1,449				-354
1,196	X	TRAVELERS COS INC	89417E109			2/9/2010		6/21/2011	522	446				76
1,197	X	TRAVELERS COS INC	89417E109			2/16/2010		6/21/2011	522	459				63
1,198	X	TRAVELERS COS INC	89417E109			3/1/2010		6/21/2011	290	266				24
1,199	X	TRAVELERS COS INC	89417E109			3/25/2010		6/21/2011	348	327				21
1,200	X	TRAVELERS COS INC	89417E109			9/2/2010		6/21/2011	58	50				8
1,201	X	TRAVELERS COS INC	89417E109			9/2/2010		7/25/2011	1,246	1,106				140
1,202	X	FLUOR CORP NEW DEL CON	343412102			5/10/2011		9/6/2011	342	435				-93
1,203	X	FLUOR CORP NEW DEL CON	343412102			5/10/2011		9/6/2011	57	78				-21
1,204	X	FLUOR CORP NEW DEL CON	343412102			5/10/2011		9/6/2011	455	628				[redacted]
1,205	X	FLUOR CORP NEW DEL CON	343412102			5/11/2011		9/6/2011	228	288				[redacted]
1,206	X	FLUOR CORP NEW DEL CON	343412102			5/11/2011		9/6/2011	114	144				-30
1,207	X	FLOWSERVE CORP	34354P105			2/3/2011		5/25/2011	938	1,020				-82
1,208	X	FLOWSERVE CORP	34354P105			2/4/2011		5/25/2011	820	905				-85
1,209	X	FLOWSERVE CORP	34354P105			2/4/2011		6/6/2011	450	517				-67
1,210	X	FLOWSERVE CORP	34354P105			2/4/2011		6/7/2011	1,012	1,164				-152
1,211	X	FLOWSERVE CORP	34354P105			2/4/2011		6/8/2011	665	776				-111
1,212	X	FLOWSERVE CORP	34354P105			2/4/2011		6/10/2011	106	129				-23
1,213	X	FLOWSERVE CORP	34354P105			3/3/2011		6/10/2011	745	909				-164
1,214	X	FLOWSERVE CORP	34354P105			3/3/2011		6/13/2011	421	519				-98
1,215	X	FLOWSERVE CORP	34354P105			3/4/2011		6/13/2011	842	1,025				-183
1,216	X	FORD MOTOR CO	345370860			7/22/2010		2/7/2011	1,929	1,446				483
1,217	X	FORD MOTOR CO	345370860			8/16/2010		2/7/2011	3,452	2,586				866
1,218	X	FORD MOTOR CO	345370860			8/16/2010		3/30/2011	1,211	988				223
1,219	X	FORD MOTOR CO	345370860			8/18/2010		3/30/2011	30	24				6
1,220	X	FORD MOTOR CO	345370860			8/18/2010		4/1/2011	423	343				80
1,221	X	FOREST LABS INC	345838106			6/20/2008		5/2/2011	972	900				72
1,222	X	FOREST LABS INC	345838106			3/4/2010		5/2/2011	451	385				66
1,223	X	FOREST LABS INC	345838106			3/12/2010		5/2/2011	451	407				44
1,224	X	FOREST LABS INC	345838106			9/2/2010		5/2/2011	278	234				44

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,225	X	FOREST LABS INC	345838106			2/24/2011		6/17/2011	541	450				91
1,226	X	FOREST LABS INC	345838106			3/2/2011		6/17/2011	1,159	963				196
1,227	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		6/21/2011	577	591				-14
1,228	X	FORTESCUE METAL GROUP	34959A107			1/24/2011		9/2/2011	32	33				-1
1,229	X	FIFTH THIRD BANCORP	316773100			1/4/2011		5/6/2011	6,279	7,209				-930
1,230	X	LINCOLN NTL CORP IND NPV	534187109			4/20/2010		8/23/2011	191	341				-150
1,231	X	LINCOLN NTL CORP IND NPV	534187109			4/21/2010		8/23/2011	19	31				-12
1,232	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		8/23/2011	133	218				[redacted]85
1,233	X	LINCOLN NTL CORP IND NPV	534187109			4/20/2010		9/8/2011	19	40				[redacted]1
1,234	X	LINCOLN NTL CORP IND NPV	534187109			4/20/2010		9/8/2011	172	360				-188
1,235	X	LINCOLN NTL CORP IND NPV	534187109			4/21/2010		9/8/2011	19	37				-18
1,236	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/8/2011	38	62				-24
1,237	X	LINCOLN NTL CORP IND NPV	534187109			4/20/2010		9/9/2011	165	366				-201
1,238	X	TRAVELERS COS INC	89417E109			1/8/2010		6/21/2011	290	242				48
1,239	X	AFLAC INC COM	001055102			12/21/2011		1/4/2012	933	871				62
1,240	X	AGCO CORP COM	001084102			11/16/2009		6/21/2011	285	178				107
1,241	X	AGCO CORP COM	001084102			5/20/2010		6/21/2011	237	144				93
1,242	X	AGCO CORP COM	001084102			5/20/2010		9/12/2011	430	316				114
1,243	X	AMC NETWORKS INC SHS	00164V103			2/11/2010		7/6/2011	345	224				121
1,244	X	AMC NETWORKS INC SHS	00164V103			4/20/2010		7/6/2011	307	227				80
1,245	X	AT& T INC	00206R102			2/3/2010		3/31/2011	1,135	950				185
1,246	X	AT& T INC	00206R102			4/7/2010		3/31/2011	1,595	1,351				244
1,247	X	AT& T INC	00206R102			4/7/2010		4/4/2011	276	234				42
1,248	X	AT& T INC	00206R102			4/19/2010		4/4/2011	952	816				136
1,249	X	AT& T INC	00206R102			9/2/2010		4/4/2011	768	684				84
1,250	X	AT& T INC	00206R102			12/30/2010		4/4/2011	31	29				2
1,251	X	AT& T INC	00206R102			12/30/2010		4/5/2011	1,450	1,383				67
1,252	X	AT& T INC	00206R102			1/4/2011		4/5/2011	864	836				28
1,253	X	AT& T INC	00206R102			1/10/2011		4/5/2011	401	371				30
1,254	X	AT& T INC	00206R102			1/10/2011		5/5/2011	63	57				6
1,255	X	AT& T INC	00206R102			1/24/2011		5/5/2011	567	515				[redacted]52
1,256	X	ABERCROMBIE & FITCH CO	002896207			9/8/2009		2/22/2011	57	30				[redacted]7
1,257	X	LINCOLN NTL CORP IND NPV	534187109			4/21/2010		9/9/2011	18	37				-19
1,258	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/9/2011	239	406				-167
1,259	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/9/2011	37	66				-29
1,260	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/13/2011	219	394				-175
1,261	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/13/2011	18	32				-14
1,262	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/13/2011	128	260				-132
1,263	X	LINCOLN NTL CORP IND NPV	534187109			5/3/2010		9/14/2011	18	32				-14
1,264	X	LINCOLN NTL CORP IND NPV	534187109			5/5/2010		9/14/2011	271	452				-181
1,265	X	LINCOLN NTL CORP IND NPV	534187109			5/20/2010		9/14/2011	217	313				-96
1,266	X	LINCOLN NTL CORP IND NPV	534187109			5/20/2010		9/15/2011	252	339				-87
1,267	X	LINCOLN NTL CORP IND NPV	534187109			6/14/2010		9/15/2011	194	276				-82
1,268	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/16/2011	2,051	2,033				18
1,269	X	CITIGROUP INC COM NEW	172967424			6/28/2010		5/31/2011	2,297	2,277				20
1,270	X	CITIGROUP INC COM NEW	172967424			7/26/2010		5/31/2011	2,830	2,881				-51
1,271	X	CITIGROUP INC COM NEW	172967424			7/27/2010		5/31/2011	287	298				-11
1,272	X	CITIGROUP INC COM NEW	172967424			7/27/2010		5/31/2011	2,543	2,640				-97
1,273	X	CITIGROUP INC COM NEW	172967424			7/27/2010		6/21/2011	231	255				-24
1,274	X	CITIGROUP INC COM NEW	172967424			7/30/2010		6/21/2011	269	292				-23
1,275	X	CITIGROUP INC COM NEW	172967424			7/30/2010		7/18/2011	785	876				-91

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Securty	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	CITIGROUP INC COM NEW	172967424			9/2/2010		7/18/2011	187	198				-11
1,277	X	CITIGROUP INC COM NEW	172967424			9/16/2010		7/18/2011	823	873				-50
1,278	X	CITRIX SYSTEMS INC COM	177376100			10/9/2009		5/18/2011	1,061	542				519
1,279	X	LINCOLN NTL CORP IND NPV	534187109			6/14/2010		9/16/2011	19	28				-9
1,280	X	LINCOLN NTL CORP IND NPV	534187109			6/15/2010		9/16/2011	288	415				-127
1,281	X	LINCOLN NTL CORP IND NPV	534187109			8/20/2010		9/16/2011	345	386				-41
1,282	X	LINCOLN NTL CORP IND NPV	534187109			8/25/2010		9/16/2011	345	391				-46
1,283	X	LINCOLN NTL CORP IND NPV	534187109			9/2/2010		9/16/2011	19	25				-6
1,284	X	LINCOLN NTL CORP IND NPV	534187109			2/24/2011		9/16/2011	288	462				[redacted]74
1,285	X	LINCOLN NTL CORP IND NPV	534187109			2/24/2011		9/27/2011	102	185				-83
1,286	X	LINCOLN NTL CORP IND NPV	534187109			2/28/2011		9/27/2011	119	223				-104
1,287	X	LINCOLN NTL CORP IND NPV	534187109			3/9/2011		9/27/2011	51	93				-42
1,288	X	LINCOLN NTL CORP IND NPV	534187109			3/9/2011		10/6/2011	216	435				-219
1,289	X	LINCOLN NTL CORP IND NPV	534187109			3/16/2011		10/6/2011	139	266				-127
1,290	X	LINCOLN NTL CORP IND NPV	534187109			3/16/2011		10/12/2011	140	237				-97
1,291	X	LINCOLN NTL CORP IND NPV	534187109			5/19/2011		10/12/2011	541	917				-376
1,292	X	LINCOLN NTL CORP IND NPV	534187109			5/20/2011		10/12/2011	384	648				-264
1,293	X	LINCOLN NTL CORP IND NPV	534187109			8/4/2011		10/12/2011	105	150				-45
1,294	X	LINDE AG SHS SP ADR	535223200			1/13/2010		6/21/2011	1,221	885				336
1,295	X	LINDE AG SHS SP ADR	535223200			1/13/2010		9/2/2011	29	25				4
1,296	X	LOCKHEED MARTIN CORP	539830109			4/4/2011		6/21/2011	1,043	1,053				-10
1,297	X	LORILLARD INC	544147101			5/24/2011		6/21/2011	2,417	2,514				-97
1,298	X	LORILLARD INC	544147101			5/24/2011		9/2/2011	772	800				-28
1,299	X	LORILLARD INC	544147101			5/24/2011		10/20/2011	1,719	1,714				5
1,300	X	PROASSURANCE CORP	74267C106			8/17/2011		12/21/2011	79	70				9
1,301	X	PROASSURANCE CORP	74267C106			8/17/2011		12/28/2011	160	139				21
1,302	X	PROASSURANCE CORP	74267C106			9/8/2011		1/3/2012	241	217				24
1,303	X	PROASSURANCE CORP	74267C106			11/29/2011		1/10/2012	239	227				12
1,304	X	PROASSURANCE CORP	74267C106			12/9/2011		1/10/2012	159	159				0
1,305	X	PROCTER & GAMBLE CO	742718109			8/7/2009		6/21/2011	1,297	1,037				260
1,306	X	PROCTER & GAMBLE CO	742718109			8/11/2009		6/21/2011	454	365				[redacted]89
1,307	X	PROCTER & GAMBLE CO	742718109			8/11/2009		9/2/2011	377	313				[redacted]64
1,308	X	FORTUNE BRANDS INC	349631101			5/31/2011		9/2/2011	334	387				-53
1,309	X	FORTUNE BRANDS HOME AN	34964C106			5/31/2011		10/5/2011	1,152	1,337				-185
1,310	X	FORTUNE BRANDS HOME AN	34964C106			6/1/2011		10/5/2011	12	14				-2
1,311	X	FORTUNE BRANDS HOME AN	34964C106			6/1/2011		10/6/2011	440	509				-69
1,312	X	FORTUNE BRANDS HOME AN	34964C106			6/20/2011		10/6/2011	404	460				-56
1,313	X	FOSSIL INC COM	349882100			6/17/2011		6/21/2011	225	215				10
1,314	X	FOSSIL INC COM	349882100			6/17/2011		9/14/2011	488	537				-49
1,315	X	FOSSIL INC COM	349882100			6/20/2011		9/14/2011	98	108				-10
1,316	X	FOSSIL INC COM	349882100			6/20/2011		9/15/2011	300	325				-25
1,317	X	FOSSIL INC COM	349882100			6/23/2011		9/15/2011	100	110				-10
1,318	X	FOSSIL INC COM	349882100			6/23/2011		9/16/2011	204	221				-17
1,319	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/1/2010		4/14/2011	886	754				132
1,320	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/1/2010		5/4/2011	2,104	1,819				285
1,321	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/1/2010		5/12/2011	1,170	1,065				105
1,322	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/1/2010		5/23/2011	850	799				51
1,323	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/1/2010		6/21/2011	195	177				18
1,324	X	FREEPRT-MCMRAN CPR & GL	35671D857			10/26/2010		6/21/2011	1,413	1,398				15
1,325	X	ROCHE HLDG LTD SPN ADR	771195104			11/21/2008		9/2/2011	309	224				85
1,326	X	VERIZON COMMUNICATNS C	92343V104			5/24/2011		10/4/2011	681	705				-24

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	VERIZON COMMUNICATNS C	92343V104			5/31/2011		10/4/2011	788	813				-25
1,328	X	VERIZON COMMUNICATNS C	92343V104			6/13/2011		10/4/2011	323	320				3
1,329	X	VERISK ANALYTICS INC	92345Y106			5/17/2010		6/15/2011	1,611	1,509				102
1,330	X	VERISK ANALYTICS INC	92345Y106			5/18/2010		6/15/2011	1,746	1,587				159
1,331	X	VERISK ANALYTICS INC	92345Y106			5/19/2010		6/15/2011	1,511	1,352				159
1,332	X	VISA INC CL A SHRS	92826C839			11/2/2010		4/15/2011	1,227	1,253				-26
1,333	X	VISA INC CL A SHRS	92826C839			11/5/2010		4/15/2011	537	559				-22
1,334	X	VISA INC CL A SHRS	92826C839			11/5/2010		5/2/2011	476	479				-3
1,335	X	VISA INC CL A SHRS	92826C839			11/5/2010		5/3/2011	80	80				0
1,336	X	VISA INC CL A SHRS	92826C839			11/8/2010		5/3/2011	1,594	1,581				13
1,337	X	VISA INC CL A SHRS	92826C839			11/10/2010		5/3/2011	1,036	1,025				11
1,338	X	VISA INC CL A SHRS	92826C839			11/17/2010		5/3/2011	159	152				7
1,339	X	VISA INC CL A SHRS	92826C839			11/17/2010		5/4/2011	1,033	991				42
1,340	X	VISA INC CL A SHRS	92826C839			11/27/2010		6/7/2011	80	79				1
1,341	X	VISA INC CL A SHRS	92826C839			11/28/2010		6/7/2011	319	317				2
1,342	X	VISA INC CL A SHRS	92826C839			11/28/2010		6/8/2011	155	158				-3
1,343	X	VISA INC CL A SHRS	92826C839			5/25/2011		6/8/2011	310	315				-5
1,344	X	VISA INC CL A SHRS	92826C839			8/3/2011		8/9/2011	82	85				-3
1,345	X	VISA INC CL A SHRS	92826C839			8/3/2011		8/9/2011	1,880	1,953				-73
1,346	X	VISA INC CL A SHRS	92826C839			8/3/2011		10/17/2011	742	679				63
1,347	X	VISA INC CL A SHRS	92826C839			8/27/2011		10/17/2011	93	90				3
1,348	X	VISHAY INTERTECHNLGY	928298108			4/29/2010		6/21/2011	145	99				46
1,349	X	VISTEON CORP COM STK	92839U206			11/9/2010		6/21/2011	726	712				14
1,350	X	VISTEON CORP COM STK	92839U206			11/9/2010		1/10/2012	528	647				-119
1,351	X	VISTEON CORP COM STK	92839U206			11/9/2010		1/26/2012	97	129				-32
1,352	X	VISTEON CORP COM STK	92839U206			12/1/2010		1/26/2012	340	433				-93
1,353	X	VISTEON CORP COM STK	92839U206			12/1/2010		1/30/2012	48	62				-14
1,354	X	VISTEON CORP COM STK	92839U206			1/11/2011		1/30/2012	287	456				-169
1,355	X	VISTEON CORP COM STK	92839U206			3/10/2011		1/30/2012	96	130				-34
1,356	X	VMWARE, INC	928563402			7/1/2010		3/30/2011	324	252				72
1,357	X	VMWARE, INC	928563402			11/23/2010		3/30/2011	486	487				-1
1,358	X	VMWARE, INC	928563402			5/6/2011		6/21/2011	94	93				1
1,359	X	VMWARE, INC	928563402			5/6/2011		12/27/2011	427	466				-39
1,360	X	VMWARE, INC	928563402			7/25/2011		12/27/2011	684	862				-178
1,361	X	VODAFONE GROP PLC SP AD	92857W209			4/15/2008		6/21/2011	1,697	1,910				-213
1,362	X	VODAFONE GROP PLC SP AD	92857W209			4/15/2008		9/2/2011	79	90				-11
1,363	X	ALBEMARLE CORP COM	012653101			10/1/2010		9/23/2011	1,106	1,272				-166
1,364	X	ALCOA INC	013817101			2/7/2011		7/6/2011	665	718				-53
1,365	X	ALCOA INC	013817101			2/7/2011		7/6/2011	1,394	1,506				-112
1,366	X	CROWN CASTLE INTL CORP	228227104			11/25/2008		1/13/2012	414	113				301
1,367	X	CROWN HLDGS INC	228368106			6/29/2010		6/21/2011	1,853	1,223				630
1,368	X	CROWN HLDGS INC	228368106			6/29/2010		9/2/2011	206	150				56
1,369	X	CTRIP COM INTL LTD ADR	22943F100			11/23/2010		2/10/2011	1,116	1,255				-139
1,370	X	CTRIP COM INTL LTD ADR	22943F100			11/23/2010		2/11/2011	249	279				-30
1,371	X	CTRIP COM INTL LTD ADR	22943F100			11/23/2010		2/14/2011	810	930				-120
1,372	X	CTRIP COM INTL LTD ADR	22943F100			11/24/2010		2/14/2011	284	336				-52
1,373	X	CTRIP COM INTL LTD ADR	22943F100			11/24/2010		2/16/2011	1,148	1,392				-244
1,374	X	CUMMINS INC COM	231021106			7/22/2009		5/12/2011	1,361	478				883
1,375	X	CUMMINS INC COM	231021106			7/22/2009		5/13/2011	1,009	358				651
1,376	X	CUMMINS INC COM	231021106			7/22/2009		5/16/2011	1,659	597				1,062
1,377	X	CUMMINS INC COM	231021106			4/29/2010		5/16/2011	111	77				34

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,378	X	CUMMINS INC COM	231021106			4/29/2010		5/17/2011	327	230				97
1,379	X	CUMMINS INC COM	231021106			4/29/2010		5/23/2011	1,969	1,456				513
1,380	X	CUMMINS INC COM	231021106			4/29/2010		6/21/2011	485	383				102
1,381	X	CUMMINS INC COM	231021106			4/29/2010		8/9/2011	724	613				111
1,382	X	CORNING INC	219350105			3/14/2011		6/17/2011	268	323				-55
1,383	X	CUMMINS INC COM	231021106			4/29/2010		8/10/2011	789	690				99
1,384	X	HESS CORP	42809H107			5/4/2011		11/11/2011	587	653				-66
1,385	X	HESS CORP	42809H107			9/15/2011		11/11/2011	196	185				[redacted]1
1,386	X	HESS CORP	42809H107			9/21/2011		11/11/2011	457	414				[redacted]43
1,387	X	HESS CORP	42809H107			9/23/2011		11/11/2011	392	310				82
1,388	X	HESS CORP	42809H107			9/28/2011		11/11/2011	326	286				40
1,389	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/21/2011	249	340				-91
1,390	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/21/2011	355	486				-131
1,391	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/21/2011	320	438				-118
1,392	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/21/2011	604	827				-223
1,393	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/23/2011	592	858				-266
1,394	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/23/2011	2,855	3,987				-1,132
1,395	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/23/2011	487	681				-194
1,396	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/23/2011	104	146				-42
1,397	X	HEWLETT PACKARD CO DEL	428236103			2/9/2011		6/23/2011	104	145				-41
1,398	X	HOLOGIC INC	436440101			5/11/2009		6/21/2011	1,138	685				453
1,399	X	HOLOGIC INC	436440101			11/10/2009		6/21/2011	142	111				31
1,400	X	HOLOGIC INC	436440101			11/10/2009		1/3/2012	431	380				51
1,401	X	HOLOGIC INC	436440101			11/10/2009		1/30/2012	346	285				61
1,402	X	HOLOGIC INC	436440101			4/9/2010		1/30/2012	192	178				14
1,403	X	HOME DEPOT INC	437076102			5/19/2011		6/21/2011	173	187				-14
1,404	X	HOME DEPOT INC	437076102			5/19/2011		6/21/2011	347	374				-27
1,405	X	HOME DEPOT INC	437076102			5/19/2011		11/30/2011	474	449				25
1,406	X	HONDA MOTOR ADR NEW	438128308			1/31/2011		6/21/2011	439	512				-73
1,407	X	HONEYWELL INTL INC DEL	438516106			9/15/2009		3/7/2011	2,928	2,085				843
1,408	X	HONEYWELL INTL INC DEL	438516106			9/2/2010		3/7/2011	507	378				[redacted]29
1,409	X	HUMANA INC	444859102			1/19/2010		2/28/2011	3,016	2,367				[redacted]49
1,410	X	HUMANA INC	444859102			1/19/2010		6/21/2011	409	257				152
1,411	X	HUMANA INC	444859102			4/12/2010		6/21/2011	818	447				371
1,412	X	HUMANA INC	444859102			4/12/2010		9/23/2011	529	313				216
1,413	X	HUMANA INC	444859102			4/12/2010		1/9/2012	462	223				239
1,414	X	HUMANA INC	444859102			4/13/2010		1/9/2012	92	44				48
1,415	X	HUNT J B TRANS SVCS INC	445658107			2/4/2010		2/25/2011	451	342				109
1,416	X	HUNT J B TRANS SVCS INC	445658107			2/4/2010		3/17/2011	516	373				143
1,417	X	HUNT J B TRANS SVCS INC	445658107			2/4/2010		4/1/2011	224	155				69
1,418	X	HUNT J B TRANS SVCS INC	445658107			5/20/2010		4/1/2011	358	272				86
1,419	X	HUNT J B TRANS SVCS INC	445658107			5/20/2010		4/14/2011	616	441				175
1,420	X	HUNT J B TRANS SVCS INC	445658107			8/12/2010		4/14/2011	711	505				206
1,421	X	DENBURY RES INC	247916208			3/10/2010		4/28/2011	2,256	1,654				602
1,422	X	DTE ENERGY COMPANY	233331107			1/26/2010		3/14/2011	2,413	2,158				255
1,423	X	DENBURY RES INC	247916208			7/9/2010		4/28/2011	412	286				126
1,424	X	ICICI BANK LTD SPD ADR	45104G104			10/12/2010		11/22/2011	428	770				-342
1,425	X	ICICI BANK LTD SPD ADR	45104G104			10/13/2010		11/22/2011	485	898				-413
1,426	X	ILLINOIS TOOL WORKS INC	452308109			10/22/2010		4/20/2011	484	419				65
1,427	X	ILLINOIS TOOL WORKS INC	452308109			10/22/2010		4/21/2011	323	279				44
1,428	X	ILLUMINA INC COM	452327109			11/2/2010		3/28/2011	463	381				82

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,429	X	ILLUMINA INC COM	452327109			11/18/2010		3/28/2011	529	471				58
1,430	X	ILLUMINA INC COM	452327109			11/24/2010		3/30/2011	340	308				32
1,431	X	ILLUMINA INC COM	452327109			1/12/2011		6/21/2011	1,260	1,139				121
1,432	X	ILLUMINA INC COM	452327109			1/13/2011		6/21/2011	593	553				40
1,433	X	ILLUMINA INC COM	452327109			1/13/2011		7/28/2011	593	691				-98
1,434	X	ILLUMINA INC COM	452327109			1/13/2011		8/2/2011	180	207				-27
1,435	X	ILLUMINA INC COM	452327109			1/13/2011		9/2/2011	100	138				-38
1,436	X	ILLUMINA INC COM	452327109			1/13/2011		10/3/2011	192	345				[redacted]
1,437	X	ILLUMINA INC COM	452327109			1/13/2011		10/4/2011	380	691				[redacted]
1,438	X	ILLUMINA INC COM	452327109			1/13/2011		12/12/2011	81	212				-131
1,439	X	ILLUMINA INC COM	452327109			1/13/2011		12/12/2011	109	276				-167
1,440	X	ILLUMINA INC COM	452327109			1/14/2011		12/12/2011	272	715				-443
1,441	X	ILLUMINA INC COM	452327109			1/14/2011		12/12/2011	136	344				-208
1,442	X	ILLUMINA INC COM	452327109			3/16/2011		12/12/2011	54	128				-74
1,443	X	ILLUMINA INC COM	452327109			3/16/2011		1/26/2012	1,103	1,343				-240
1,444	X	IMPERIAL OIL LTD COM NEW	453038408			3/8/2011		6/21/2011	1,222	1,434				-212
1,445	X	IMPERIAL OIL LTD COM NEW	453038408			3/8/2011		6/21/2011	1,226	1,434				-208
1,446	X	IMPERIAL OIL LTD COM NEW	453038408			3/8/2011		6/22/2011	998	1,168				-170
1,447	X	IMPERIAL OIL LTD COM NEW	453038408			3/9/2011		6/22/2011	2,495	2,893				-398
1,448	X	IMPERIAL OIL LTD COM NEW	453038408			3/16/2011		6/22/2011	363	403				-40
1,449	X	IMPERIAL OIL LTD COM NEW	453038408			3/16/2011		6/23/2011	350	403				-53
1,450	X	IMPERIAL OIL LTD COM NEW	453038408			3/16/2011		6/27/2011	616	705				-89
1,451	X	IMPERIAL OIL LTD COM NEW	453038408			4/5/2011		6/27/2011	396	485				-89
1,452	X	IMPERIAL OIL LTD COM NEW	453038408			4/6/2011		6/27/2011	440	540				-100
1,453	X	INFORMATICA CORP CA	45666Q102			10/1/2010		6/21/2011	113	77				36
1,454	X	INFORMATICA CORP CA	45666Q102			10/1/2010		9/8/2011	269	269				0
1,455	X	ING GP NV SPSD ADR	456837103			12/22/2009		6/21/2011	1,519	1,274				245
1,456	X	ING GP NV SPSD ADR	456837103			12/22/2009		11/22/2011	1,053	1,583				-530
1,457	X	INGRAM MICRO INC CL A	457153104			11/25/2009		5/12/2011	225	218				7
1,458	X	INGRAM MICRO INC CL A	457153104			12/2/2009		6/21/2011	140	138				2
1,459	X	INTEL CORP	458140100			6/28/2010		3/2/2011	2,134	2,036				[redacted]
1,460	X	INTEL CORP	458140100			6/28/2010		3/3/2011	523	494				[redacted]
1,461	X	INTEL CORP	458140100			6/28/2010		5/9/2011	640	576				64
1,462	X	NETAPP INC	64110D104			6/2/2011		9/9/2011	71	112				-41
1,463	X	NETAPP INC	64110D104			6/6/2011		9/9/2011	107	159				-52
1,464	X	NETAPP INC	64110D104			6/6/2011		9/9/2011	107	153				-46
1,465	X	NETAPP INC	64110D104			6/9/2011		9/9/2011	500	700				-200
1,466	X	NETAPP INC	64110D104			6/9/2011		11/29/2011	142	200				-58
1,467	X	NETAPP INC	64110D104			6/10/2011		11/29/2011	566	794				-228
1,468	X	NETAPP INC	64110D104			6/14/2011		11/29/2011	319	508				-189
1,469	X	NETAPP INC	64110D104			6/14/2011		11/29/2011	35	63				-28
1,470	X	NETAPP INC	64110D104			7/6/2011		11/29/2011	248	375				-127
1,471	X	NETAPP INC	64110D104			7/28/2011		11/29/2011	177	241				-64
1,472	X	NETFLIX COM INC	64110L106			8/6/2010		2/14/2011	1,721	825				896
1,473	X	NETFLIX COM INC	64110L106			8/6/2010		3/1/2011	1,431	825				606
1,474	X	NETFLIX COM INC	64110L106			8/6/2010		3/9/2011	1,157	707				450
1,475	X	NETFLIX COM INC	64110L106			8/6/2010		5/31/2011	266	118				148
1,476	X	NETFLIX COM INC	64110L106			8/6/2010		6/7/2011	2,390	1,060				1,330
1,477	X	NETFLIX COM INC	64110L106			8/6/2010		6/16/2011	1,261	589				672
1,478	X	NETFLIX COM INC	64110L106			8/6/2010		6/17/2011	991	471				520
1,479	X	NETFLIX COM INC	64110L106			8/6/2010		6/21/2011	1,768	825				943

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,480	X	NETFLIX COM INC	64110L106			8/6/2010		6/23/2011	740	353				387
1,481	X	NETFLIX COM INC	64110L106			9/1/2010		6/23/2011	493	265				228
1,482	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/21/2011	55	54				1
1,483	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/21/2011	273	270				3
1,484	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/21/2011	437	432				5
1,485	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		6/21/2011	273	285				-12
1,486	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		6/21/2011	437	456				-19
1,487	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		6/21/2011	218	228				[redacted]10
1,488	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		6/21/2011	55	57				[redacted]-2
1,489	X	PROSHARES ULTRASHORT C	74347X237			5/5/2011		6/21/2011	328	294				34
1,490	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/22/2011	486	509				-23
1,491	X	PROSHARES ULTRASHORT C	74347X237			4/28/2011		6/22/2011	162	169				-7
1,492	X	PROSHARES ULTRASHORT C	74347X237			5/2/2011		6/22/2011	54	57				-3
1,493	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/22/2011	324	309				15
1,494	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/22/2011	378	361				17
1,495	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/22/2011	270	258				12
1,496	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/22/2011	54	52				2
1,497	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/22/2011	108	103				5
1,498	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		6/24/2011	327	310				17
1,499	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		6/24/2011	272	259				13
1,500	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		6/24/2011	435	414				21
1,501	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		6/24/2011	54	52				2
1,502	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		6/24/2011	272	259				13
1,503	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/28/2011	316	339				-23
1,504	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/28/2011	210	226				-16
1,505	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/28/2011	421	452				-31
1,506	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/28/2011	474	476				-2
1,507	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/28/2011	421	423				-2
1,508	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/29/2011	418	423				-5
1,509	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/29/2011	52	53				-1
1,510	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/29/2011	157	159				[redacted]-2
1,511	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/29/2011	105	108				[redacted]-3
1,512	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/29/2011	105	109				-4
1,513	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/29/2011	157	159				-2
1,514	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/29/2011	261	265				-4
1,515	X	PROSHARES ULTRASHORT C	74347X237			5/2/2011		6/29/2011	261	286				-25
1,516	X	PROSHARES ULTRASHORT C	74347X237			5/2/2011		6/29/2011	261	286				-25
1,517	X	DISCOVERY COMMUNICATN	25470F104			5/19/2011		9/16/2011	160	183				-23
1,518	X	DIRECTV GROUP HLDNGS CL	25490A101			2/3/2010		6/21/2011	903	599				304
1,519	X	DIRECTV GROUP HLDNGS CL	25490A101			2/3/2010		11/1/2011	270	189				81
1,520	X	DIRECTV GROUP HLDNGS CL	25490A101			2/4/2010		11/1/2011	135	93				42
1,521	X	DIRECTV GROUP HLDNGS CL	25490A101			2/4/2010		11/2/2011	855	586				269
1,522	X	DR REDDY'S LAB LTD ADR	256135203			8/18/2009		2/11/2011	1,420	702				718
1,523	X	DR REDDY'S LAB LTD ADR	256135203			8/18/2009		2/14/2011	874	425				449
1,524	X	DR REDDY'S LAB LTD ADR	256135203			8/18/2009		2/15/2011	368	180				188
1,525	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/15/2011	200	157				43
1,526	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/16/2011	432	340				92
1,527	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/18/2011	1,216	942				274
1,528	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/22/2011	1,120	863				257
1,529	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/23/2011	174	131				43
1,530	X	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/23/2011	476	366				110

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	DR REDDY'S LAB LTD ADR	256135203			1/8/2010		2/24/2011	1,316	1,046				270
1,532	X	DR REDDY'S LAB LTD ADR	256135203			7/9/2010		2/24/2011	33	32				1
1,533	X	DOVER CORP	260003108			9/24/2010		6/21/2011	578	466				112
1,534	X	DISCOVER FINL SVCS	254709108			11/15/2010		11/14/2011	391	305				86
1,535	X	DOW CHEMICAL CO	260543103			8/5/2009		5/18/2011	2,744	1,744				1,000
1,536	X	JDS UNIPHASE CORP	46612J507			10/18/2011		1/25/2012	448	357				91
1,537	X	JPMORGAN CHASE & CO	46625H100			12/16/2009		2/14/2011	280	247				33
1,538	X	JPMORGAN CHASE & CO	46625H100			12/16/2009		2/16/2011	571	494				[redacted]77
1,539	X	JPMORGAN CHASE & CO	46625H100			12/18/2009		2/16/2011	238	201				[redacted]37
1,540	X	JPMORGAN CHASE & CO	46625H100			12/18/2009		4/4/2011	881	765				116
1,541	X	JPMORGAN CHASE & CO	46625H100			12/18/2009		5/2/2011	2,267	2,013				254
1,542	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/2/2011	45	48				-3
1,543	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/2/2011	363	386				-23
1,544	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/2/2011	1,134	1,206				-72
1,545	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/2/2011	590	627				-37
1,546	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/2/2011	726	772				-46
1,547	X	JPMORGAN CHASE & CO	46625H100			7/19/2010		5/2/2011	1,406	1,202				204
1,548	X	JPMORGAN CHASE & CO	46625H100			7/23/2010		5/2/2011	1,224	1,059				165
1,549	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/16/2011	347	387				-40
1,550	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/16/2011	1,085	1,208				-123
1,551	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/16/2011	43	48				-5
1,552	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/17/2011	697	773				-76
1,553	X	JPMORGAN CHASE & CO	46625H100			4/15/2010		5/17/2011	566	611				-45
1,554	X	JPMORGAN CHASE & CO	46625H100			4/18/2011		5/17/2011	44	44				0
1,555	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		5/17/2011	348	358				-10
1,556	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		5/17/2011	131	134				-3
1,557	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		5/17/2011	44	45				-1
1,558	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		5/17/2011	218	224				-6
1,559	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		5/17/2011	131	134				-3
1,560	X	JPMORGAN CHASE & CO	46625H100			7/23/2010		6/21/2011	1,307	1,255				52
1,561	X	JPMORGAN CHASE & CO	46625H100			4/18/2011		6/21/2011	41	45				[redacted]4
1,562	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		6/21/2011	204	224				[redacted]20
1,563	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		6/21/2011	204	231				-27
1,564	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		6/21/2011	122	138				-16
1,565	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		6/21/2011	122	138				-16
1,566	X	JPMORGAN CHASE & CO	46625H100			4/20/2011		6/21/2011	41	46				-5
1,567	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
1,568	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
1,569	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	41	45				-4
1,570	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
1,571	X	ALCOA INC	013817101			2/7/2011		7/11/2011	222	245				-23
1,572	X	ALCOA INC	013817101			2/7/2011		7/11/2011	16	18				-2
1,573	X	ALCOA INC	013817101			2/7/2011		9/2/2011	739	1,068				-329
1,574	X	ALCATEL LUCENT SPD ADR	013904305			9/8/2009		2/18/2011	283	215				68
1,575	X	ALCATEL LUCENT SPD ADR	013904305			4/13/2010		2/18/2011	1,214	816				398
1,576	X	ALCATEL LUCENT SPD ADR	013904305			4/13/2010		2/28/2011	708	493				215
1,577	X	ALCATEL LUCENT SPD ADR	013904305			4/13/2010		3/3/2011	379	241				138
1,578	X	ALCATEL LUCENT SPD ADR	013904305			5/7/2010		3/3/2011	811	418				393
1,579	X	ALCATEL LUCENT SPD ADR	013904305			5/7/2010		3/11/2011	267	138				129
1,580	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		3/11/2011	224	112				112
1,581	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		3/28/2011	579	267				312

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,582	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		3/30/2011	580	272				308
1,583	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		4/1/2011	1,583	728				855
1,584	X	ALCATEL LUCENT SPD ADR	013904305			5/27/2010		6/21/2011	76	37				39
1,585	X	ALCATEL LUCENT SPD ADR	013904305			11/5/2010		6/21/2011	1,057	661				396
1,586	X	ALCATEL LUCENT SPD ADR	013904305			11/5/2010		9/2/2011	29	27				2
1,587	X	ALERE INC	01449J105			8/23/2010		6/21/2011	460	378				82
1,588	X	ALERE INC	01449J105			8/23/2010		1/18/2012	457	610				-153
1,589	X	ATLAS AIR WORLDWIDE HLDS	049164205			8/13/2010		6/24/2011	230	184				[redacted]
1,590	X	ATLAS AIR WORLDWIDE HLDS	049164205			2/17/2011		7/7/2011	252	284				[redacted]
1,591	X	ATMEL CORP COM	049513104			6/7/2011		6/21/2011	198	217				-19
1,592	X	ATMEL CORP COM	049513104			6/7/2011		7/26/2011	194	229				-35
1,593	X	ATMEL CORP COM	049513104			6/7/2011		7/26/2011	233	261				-28
1,594	X	ATMEL CORP COM	049513104			6/8/2011		7/26/2011	272	294				-22
1,595	X	AUTODESK INC DEL PV$0 01	052769106			10/15/2010		5/31/2011	470	370				100
1,596	X	AUTODESK INC DEL PV$0 01	052769106			12/20/2010		5/31/2011	256	233				23
1,597	X	AUTOZONE INC NEVADA COI	053332102			11/2/2009		2/8/2011	1,037	548				489
1,598	X	AUTOZONE INC NEVADA COI	053332102			9/2/2010		2/8/2011	259	217				42
1,599	X	AVERY DENNISON CORP	053611109			6/16/2010		6/21/2011	486	464				22
1,600	X	AVERY DENNISON CORP	053611109			6/16/2010		1/3/2012	1,207	1,463				-256
1,601	X	AVERY DENNISON CORP	053611109			10/28/2010		1/3/2012	294	370				-76
1,602	X	CONOCOPHILLIPS	20825C104			12/13/2010		6/21/2011	367	327				40
1,603	X	CONOCOPHILLIPS	20825C104			12/14/2010		6/21/2011	367	329				38
1,604	X	CONOCOPHILLIPS	20825C104			9/2/2010		6/21/2011	294	218				76
1,605	X	CONOCOPHILLIPS	20825C104			10/28/2010		6/21/2011	441	358				83
1,606	X	CONOCOPHILLIPS	20825C104			12/20/2010		6/21/2011	881	792				89
1,607	X	CONOCOPHILLIPS	20825C104			12/20/2010		8/24/2011	66	66				0
1,608	X	CONOCOPHILLIPS	20825C104			12/30/2010		8/24/2011	1,183	1,227				-44
1,609	X	CONOCOPHILLIPS	20825C104			12/31/2010		8/24/2011	526	546				-20
1,610	X	CONOCOPHILLIPS	20825C104			2/15/2011		8/24/2011	1,577	1,768				-191
1,611	X	CONOCOPHILLIPS	20825C104			2/15/2011		8/24/2011	66	74				-8
1,612	X	CONOCOPHILLIPS	20825C104			2/15/2011		8/24/2011	329	368				[redacted]
1,613	X	CONOCOPHILLIPS	20825C104			2/15/2011		8/25/2011	390	442				[redacted]
1,614	X	CONOCOPHILLIPS	20825C104			2/16/2011		8/25/2011	1,106	1,262				-156
1,615	X	CONOCOPHILLIPS	20825C104			2/17/2011		8/25/2011	846	983				-137
1,616	X	CONOCOPHILLIPS	20825C104			2/24/2011		8/25/2011	325	387				-62
1,617	X	CONOCOPHILLIPS	20825C104			12/29/2010		12/27/2011	73	67				6
1,618	X	CONOCOPHILLIPS	20825C104			1/4/2011		12/27/2011	1,312	1,257				55
1,619	X	CONOCOPHILLIPS	20825C104			1/5/2011		12/27/2011	510	490				20
1,620	X	CONOCOPHILLIPS	20825C104			1/5/2011		1/6/2012	73	70				3
1,621	X	CONOCOPHILLIPS	20825C104			2/20/2011		1/6/2012	364	377				-13
1,622	X	CONOCOPHILLIPS	20825C104			2/24/2011		1/6/2012	582	619				-37
1,623	X	CONSOL ENERGY INC COM	20854P109			3/25/2010		6/21/2011	96	87				9
1,624	X	CONSOL ENERGY INC COM	20854P109			8/20/2010		6/21/2011	382	273				109
1,625	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/29/2011	418	412				6
1,626	X	SANDISK CORP INC	80004C101			12/7/2010		6/23/2011	1,709	1,940				-231
1,627	X	SANDISK CORP INC	80004C101			12/7/2010		6/24/2011	535	630				-95
1,628	X	SANDISK CORP INC	80004C101			2/2/2011		6/24/2011	865	991				-126
1,629	X	SANDISK CORP INC	80004C101			2/15/2011		6/24/2011	206	258				-52
1,630	X	SANDISK CORP INC	80004C101			2/15/2011		7/13/2011	677	824				-147
1,631	X	SANDISK CORP INC	80004C101			2/23/2011		7/13/2011	169	197				-28
1,632	X	SANDISK CORP INC	80004C101			2/23/2011		7/14/2011	210	246				-36

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,633	X	SANDISK CORP INC	80004C101			2/24/2011		7/14/2011	631	733				-102
1,634	X	SANDISK CORP INC	80004C101			3/7/2011		7/14/2011	126	142				-16
1,635	X	SANDISK CORP INC	80004C101			3/7/2011		7/15/2011	124	142				-18
1,636	X	SANDISK CORP INC	80004C101			3/8/2011		7/15/2011	538	616				-78
1,637	X	SANDISK CORP INC	80004C101			3/8/2011		7/18/2011	443	521				-78
1,638	X	SANDISK CORP INC	80004C101			6/1/2010		7/25/2011	178	168				10
1,639	X	SANDISK CORP INC	80004C101			1/4/2011		7/25/2011	89	93				-4
1,640	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	178	184				-6
1,641	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	89	92				-3
1,642	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	44	46				-2
1,643	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	311	322				-11
1,644	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	133	138				-5
1,645	X	SANDISK CORP INC	80004C101			1/5/2011		7/25/2011	44	46				-2
1,646	X	SANDISK CORP INC	80004C101			3/9/2011		7/25/2011	267	278				-11
1,647	X	SANDISK CORP INC	80004C101			3/9/2011		7/25/2011	44	46				-2
1,648	X	SANDISK CORP INC	80004C101			3/14/2011		7/25/2011	89	90				-1
1,649	X	SANDISK CORP INC	80004C101			3/14/2011		7/25/2011	89	90				-1
1,650	X	SANDISK CORP INC	80004C101			3/14/2011		7/25/2011	44	45				-1
1,651	X	SANDISK CORP INC	80004C101			3/14/2011		8/31/2011	111	135				-24
1,652	X	SANDISK CORP INC	80004C101			3/14/2011		8/31/2011	74	90				-16
1,653	X	SANDISK CORP INC	80004C101			3/14/2011		8/31/2011	74	90				-16
1,654	X	SANDISK CORP INC	80004C101			3/17/2011		8/31/2011	37	43				-6
1,655	X	SANDISK CORP INC	80004C101			3/17/2011		8/31/2011	111	130				-19
1,656	X	SANDISK CORP INC	80004C101			4/3/2011		8/31/2011	37	36				1
1,657	X	SANDISK CORP INC	80004C101			4/3/2011		8/31/2011	222	214				8
1,658	X	SANDISK CORP INC	80004C101			4/8/2011		8/31/2011	74	69				5
1,659	X	SANDISK CORP INC	80004C101			4/13/2011		8/31/2011	37	36				1
1,660	X	SANDISK CORP INC	80004C101			3/17/2011		9/1/2011	630	736				-106
1,661	X	SANDISK CORP INC	80004C101			4/6/2011		9/1/2011	37	48				-11
1,662	X	SANDISK CORP INC	80004C101			3/14/2011		9/9/2011	119	130				-11
1,663	X	WYNN RESORTS LTD	983134107			9/21/2010		11/18/2011	1,693	1,324				369
1,664	X	WYNN RESORTS LTD	983134107			11/22/2010		11/18/2011	1,572	1,362				210
1,665	X	WYNN RESORTS LTD	983134107			7/7/2011		11/18/2011	363	472				-109
1,666	X	WYNN RESORTS LTD	983134107			7/7/2011		11/28/2011	458	630				-172
1,667	X	WYNN RESORTS LTD	983134107			7/13/2011		11/28/2011	687	955				-268
1,668	X	STRYKER CORP	863667101			5/12/2011		8/4/2011	459	567				-108
1,669	X	STRYKER CORP	863667101			5/13/2011		8/4/2011	612	761				-149
1,670	X	STRYKER CORP	863667101			5/13/2011		8/11/2011	833	1,141				-308
1,671	X	STRYKER CORP	863667101			5/13/2011		8/18/2011	628	887				-259
1,672	X	STRYKER CORP	863667101			5/16/2011		8/18/2011	808	1,153				-345
1,673	X	STRYKER CORP	863667101			5/19/2011		8/18/2011	179	256				-77
1,674	X	STRYKER CORP	863667101			5/19/2011		8/19/2011	357	513				-156
1,675	X	STRYKER CORP	863667101			5/20/2011		8/19/2011	937	1,340				-403
1,676	X	SUBSEA 7 SA SPONSRD ADR	864323100			5/23/2011		6/21/2011	554	569				-15
1,677	X	SUMITOMO MITSUI-UNSPONS	86562M209			5/21/2009		6/21/2011	538	760				-222
1,678	X	SUMITOMO MITSUI-UNSPONS	86562M209			5/21/2009		8/30/2011	269	384				-115
1,679	X	SUMITOMO MITSUI-UNSPONS	86562M209			5/21/2009		8/31/2011	205	286				-81
1,680	X	SUMITOMO MITSUI-UNSPONS	86562M209			5/21/2009		9/1/2011	121	172				-51
1,681	X	SUMITOMO MITSUI-UNSPONS	86562M209			11/30/2009		9/1/2011	40	47				-7
1,682	X	SUMITOMO MITSUI-UNSPONS	86562M209			11/30/2009		9/2/2011	90	108				-18
1,683	X	SUMITOMO MITSUI-UNSPONS	86562M209			11/30/2009		9/6/2011	113	141				-28

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
		Securities	2,532,250	2,407,501	124,749
		Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	SUN HG KAI PPTY SPSD ADR	86676H302			11/10/2009		6/21/2011	335	366				-31
1,685	X	SUN HG KAI PPTY SPSD ADR	86676H302			11/10/2009		9/2/2011	40	46				-6
1,686	X	SUNTRUST BKS INC COM	867914103			6/8/2009		6/21/2011	831	549				282
1,687	X	SUNTRUST BKS INC COM	867914103			6/8/2009		8/5/2011	494	395				99
1,688	X	SWEDBANK A B ADR	870195104			11/10/2009		3/31/2011	2,281	1,287				994
1,689	X	SWEDBANK A B ADR	870195104			11/10/2009		4/1/2011	155	86				69
1,690	X	SWEDBANK A B ADR	870195104			7/9/2010		4/1/2011	515	315				200
1,691	X	SWIFT ENERGY CO	870738101			8/15/2011		9/16/2011	196	202				[redacted]6
1,692	X	SWIFT ENERGY CO	870738101			8/24/2011		9/16/2011	294	259				[redacted]5
1,693	X	SWIFT ENERGY CO	870738101			9/9/2011		9/16/2011	229	214				15
1,694	X	SWISS REINS SPNSD ADR	870887205			4/16/2010		2/22/2011	1,891	1,530				361
1,695	X	SWISS REINS SPNSD ADR	870887205			4/16/2010		2/28/2011	1,096	888				208
1,696	X	SWISS REINS SPNSD ADR	870887205			10/12/2010		2/28/2011	1,035	816				219
1,697	X	SWISS REINS SPNSD ADR	870887205			10/12/2010		3/8/2011	2,307	1,873				434
1,698	X	SYMRISE AG ADR	87155N109			9/8/2009		6/21/2011	430	244				186
1,699	X	SYNOVUS FINL CORP COM	87161C105			4/29/2010		3/18/2011	528	694				-166
1,700	X	SYNOVUS FINL CORP COM	87161C105			4/29/2010		4/1/2011	732	971				-239
1,701	X	SYNOVUS FINL CORP COM	87161C105			4/30/2010		4/1/2011	124	167				-43
1,702	X	SYNNEX CORP	87162W100			9/29/2009		6/21/2011	93	93				0
1,703	X	NXP SEMICONDUCTORS N V	N6596X109			6/30/2011		1/19/2012	402	560				-158
1,704	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/3/2011		3/9/2011	396	387				9
1,705	X	TEEKAY CORP	Y8564W103			3/22/2011		6/21/2011	479	540				-61
1,706	X	TEEKAY CORP	Y8564W103			3/22/2011		8/9/2011	735	1,188				-453
1,707	X	TEEKAY CORP	Y8564W103			3/23/2011		8/9/2011	290	465				-175
1,708	X	TEEKAY CORP	Y8564W103			3/23/2011		8/10/2011	199	322				-123
1,709	X	TEEKAY CORP	Y8564W103			3/24/2011		8/10/2011	709	1,153				-444
1,710	X	AMERICAN TOWER CORP CL	029912201			8/12/2010		4/8/2011	303	275				28
1,711	X	AMERICAN TOWER CORP CL	029912201			9/2/2010		4/11/2011	151	143				8
1,712	X	JPMORGAN CHASE & CO	46625H100			5/5/2011		8/1/2011	202	223				-21
1,713	X	JPMORGAN CHASE & CO	46625H100			5/10/2011		8/1/2011	162	179				-17
1,714	X	JPMORGAN CHASE & CO	46625H100			5/10/2011		9/30/2011	122	179				[redacted]7
1,715	X	JPMORGAN CHASE & CO	46625H100			5/10/2011		9/30/2011	61	89				[redacted]8
1,716	X	JPMORGAN CHASE & CO	46625H100			5/10/2011		9/30/2011	31	45				-14
1,717	X	JPMORGAN CHASE & CO	46625H100			5/17/2011		9/30/2011	31	44				-13
1,718	X	JPMORGAN CHASE & CO	46625H100			5/18/2011		12/6/2011	131	180				-49
1,719	X	JPMORGAN CHASE & CO	46625H100			5/18/2011		12/6/2011	131	180				-49
1,720	X	JPMORGAN CHASE & CO	46625H100			9/2/2011		12/6/2011	33	35				-2
1,721	X	JPMORGAN CHASE & CO	46625H100			9/2/2011		12/6/2011	33	35				-2
1,722	X	JPMORGAN CHASE & CO	46625H100			9/2/2011		12/6/2011	33	35				-2
1,723	X	JPMORGAN CHASE & CO	46625H100			9/2/2011		12/6/2011	33	35				-2
1,724	X	JPMORGAN CHASE & CO	46625H100			9/2/2011		12/6/2011	66	70				-4
1,725	X	JPMORGAN CHASE & CO	46625H100			9/9/2011		12/6/2011	66	65				1
1,726	X	JPMORGAN CHASE & CO	46625H100			7/27/2010		1/6/2012	354	409				-55
1,727	X	JANUS CAPITAL GROUP INC	47102X105			11/24/2009		6/10/2011	543	776				-233
1,728	X	JANUS CAPITAL GROUP INC	47102X105			11/24/2009		6/21/2011	434	605				-171
1,729	X	JANUS CAPITAL GROUP INC	47102X105			2/5/2010		6/21/2011	245	312				-67
1,730	X	JANUS CAPITAL GROUP INC	47102X105			2/5/2010		6/23/2011	230	312				-82
1,731	X	JANUS CAPITAL GROUP INC	47102X105			2/12/2010		6/23/2011	310	419				-109
1,732	X	JANUS CAPITAL GROUP INC	47102X105			5/7/2010		6/23/2011	628	894				-266
1,733	X	JANUS CAPITAL GROUP INC	47102X105			8/27/2010		6/23/2011	327	354				-27
1,734	X	JANUS CAPITAL GROUP INC	47102X105			8/27/2010		7/26/2011	115	124				-9

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,735	X	JANUS CAPITAL GROUP INC	47102X105			10/22/2010		7/26/2011	371	462				-91
1,736	X	JANUS CAPITAL GROUP INC	47102X105			12/7/2010		7/26/2011	424	569				-145
1,737	X	JANUS CAPITAL GROUP INC	47102X105			12/23/2010		7/26/2011	344	514				-170
1,738	X	JOHNSON AND JOHNSON CO	478160104			2/8/2011		3/3/2011	610	610				0
1,739	X	JOHNSON AND JOHNSON CO	478160104			2/8/2011		4/18/2011	605	610				-5
1,740	X	JOHNSON AND JOHNSON CO	478160104			2/8/2011		4/18/2011	665	671				-6
1,741	X	JOHNSON AND JOHNSON CO	478160104			2/14/2011		4/18/2011	786	793				-7
1,742	X	OCCIDENTAL PETE CORP CA	674599105			10/14/2010		11/15/2011	4,622	4,008				[redacted]
1,743	X	OCCIDENTAL PETE CORP CA	674599105			11/4/2010		11/15/2011	2,065	1,777				[redacted]
1,744	X	OCCIDENTAL PETE CORP CA	674599105			2/1/2011		11/15/2011	1,672	1,693				-21
1,745	X	OCCIDENTAL PETE CORP CA	674599105			2/1/2011		11/16/2011	2,494	2,490				4
1,746	X	OCCIDENTAL PETE CORP CA	674599105			4/5/2011		11/16/2011	1,197	1,243				-46
1,747	X	ONEOK INC (OKLAHOMA)	682680103			6/23/2011		9/2/2011	277	287				-10
1,748	X	ORACLE CORP $0 01 DEL	68389X105			7/20/2009		5/18/2011	944	604				340
1,749	X	ORACLE CORP $0 01 DEL	68389X105			7/20/2009		5/20/2011	240	151				89
1,750	X	ORACLE CORP $0 01 DEL	68389X105			7/27/2009		5/20/2011	1,097	702				395
1,751	X	CONSOL ENERGY INC COM	20854P109			8/20/2010		1/23/2012	410	410				0
1,752	X	CONSOL ENERGY INC COM	20854P109			8/25/2010		1/23/2012	479	444				35
1,753	X	CONSOL ENERGY INC COM	20854P109			11/24/2010		1/23/2012	376	465				-89
1,754	X	CONSOL ENERGY INC COM	20854P109			9/2/2011		1/23/2012	137	179				-42
1,755	X	CONSTELLATION BRANDS IN	21036P108			7/24/2009		4/8/2011	565	353				212
1,756	X	CONSTELLATION BRANDS IN	21036P108			7/24/2009		6/21/2011	86	54				32
1,757	X	CONSTELLATION BRANDS IN	21036P108			8/18/2009		6/21/2011	258	170				88
1,758	X	CONSTELLATION BRANDS IN	21036P108			10/14/2009		6/21/2011	236	185				51
1,759	X	CONSTELLATION BRANDS IN	21036P108			10/14/2009		10/27/2011	414	336				78
1,760	X	CONSTELLATION BRANDS IN	21036P108			10/14/2009		1/6/2012	373	319				54
1,761	X	CONSTELLATION BRANDS IN	21036P108			3/22/2010		1/6/2012	451	374				77
1,762	X	CONSTELLATION BRANDS IN	21036P108			9/2/2010		1/6/2012	39	34				5
1,763	X	CONSTELLATION BRANDS IN	21036P108			9/2/2010		1/11/2012	272	224				48
1,764	X	CONSTELLATION BRANDS IN	21036P108			1/12/2011		1/11/2012	565	526				39
1,765	X	CONSTELLATION BRANDS IN	21036P108			9/2/2011		1/11/2012	188	174				[redacted]
1,766	X	CONSTELLATION ENERGY GR	210371100			4/5/2010		5/3/2011	587	591				[redacted]
1,767	X	CONSTELLATION ENERGY GR	210371100			4/5/2010		5/4/2011	291	296				-5
1,768	X	CONSTELLATION ENERGY GR	210371100			5/25/2010		5/4/2011	327	296				31
1,769	X	HALLIBURTON COMPANY	406216101			5/31/2011		8/12/2011	45	50				-5
1,770	X	HALLIBURTON COMPANY	406216101			5/31/2011		8/16/2011	2,258	2,467				-209
1,771	X	HALLIBURTON COMPANY	406216101			5/31/2011		8/17/2011	835	906				-71
1,772	X	HALLIBURTON COMPANY	406216101			5/31/2011		8/23/2011	153	201				-48
1,773	X	HALLIBURTON COMPANY	406216101			6/6/2011		8/23/2011	802	1,023				-221
1,774	X	HALLIBURTON COMPANY	406216101			6/6/2011		9/7/2011	1,170	1,363				-193
1,775	X	HALLIBURTON COMPANY	406216101			6/21/2011		9/7/2011	42	47				-5
1,776	X	HARRIS CORP DEL	413875105			7/7/2010		6/21/2011	91	84				7
1,777	X	HARTFORD FINL SVCS GROU	416515104			2/4/2010		6/21/2011	667	644				23
1,778	X	HARTFORD FINL SVCS GROU	416515104			2/11/2010		6/21/2011	321	299				22
1,779	X	HARTFORD FINL SVCS GROU	416515104			2/16/2010		6/21/2011	371	359				12
1,780	X	HARTFORD FINL SVCS GROU	416515104			3/1/2010		6/21/2011	371	372				-1
1,781	X	HARTFORD FINL SVCS GROU	416515104			3/1/2010		7/1/2011	376	375				1
1,782	X	HARTFORD FINL SVCS GROU	416515104			3/1/2010		7/6/2011	26	27				-1
1,783	X	HARTFORD FINL SVCS GROU	416515104			7/2/2010		7/6/2011	845	696				149
1,784	X	HARTFORD FINL SVCS GROU	416515104			7/2/2010		7/7/2011	214	174				40
1,785	X	HARTFORD FINL SVCS GROU	416515104			8/27/2010		7/7/2011	562	422				140

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,786	X	HARTFORD FINL SVCS GROU	416515104			1/13/2011		7/7/2011	27	28				-1
1,787	X	HARTFORD FINL SVCS GROU	416515104			1/13/2011		7/13/2011	671	737				-66
1,788	X	HARTFORD FINL SVCS GROU	416515104			1/20/2011		7/13/2011	232	248				-16
1,789	X	HARTFORD FINL SVCS GROU	416515104			1/20/2011		7/14/2011	203	221				-18
1,790	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		7/14/2011	482	528				-46
1,791	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		7/15/2011	491	555				-64
1,792	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		7/18/2011	356	417				-61
1,793	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		7/25/2011	427	500				-73
1,794	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		8/11/2011	141	194				-53
1,795	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		8/11/2011	182	250				-68
1,796	X	HARTFORD FINL SVCS GROU	416515104			1/24/2011		8/29/2011	97	139				-42
1,797	X	HARTFORD FINL SVCS GROU	416515104			5/19/2011		8/29/2011	271	385				-114
1,798	X	HARTFORD FINL SVCS GROU	416515104			2/15/2011		10/6/2011	121	178				-57
1,799	X	HARTFORD FINL SVCS GROU	416515104			5/19/2011		10/6/2011	537	853				-316
1,800	X	HARTFORD FINL SVCS GROU	416515104			5/20/2011		10/6/2011	519	821				-302
1,801	X	HARTFORD FINL SVCS GROU	416515104			5/31/2011		10/6/2011	173	267				-94
1,802	X	HASBRO INC COM	418056107			9/14/2009		2/23/2011	1,018	661				357
1,803	X	HASBRO INC COM	418056107			9/14/2009		6/21/2011	2,041	1,322				719
1,804	X	HASBRO INC COM	418056107			9/14/2009		9/2/2011	370	287				83
1,805	X	HUTCHISN WHAMPOA ADR	448415208			8/27/2009		6/21/2011	680	486				194
1,806	X	ITT CORP	450911102			10/1/2010		6/21/2011	58	47				11
1,807	X	ITT CORP SHS	450911201			10/1/2010		11/8/2011	60	54				6
1,808	X	ICICI BANK LTD SPD ADR	45104G104			10/12/2010		6/21/2011	591	667				-76
1,809	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		6/15/2011	1,124	1,244				-120
1,810	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		6/20/2011	1,513	1,711				-198
1,811	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		6/21/2011	2,292	2,488				-196
1,812	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		7/14/2011	1,684	1,711				-27
1,813	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		7/14/2011	1,225	1,244				-19
1,814	X	NATIONAL-OILWELL VARCO	637071101			2/7/2011		7/28/2011	891	855				36
1,815	X	NATIONAL-OILWELL VARCO	637071101			2/8/2011		7/28/2011	5,106	4,867				239
1,816	X	NATIONAL-OILWELL VARCO	637071101			2/20/2011		7/28/2011	729	731				-2
1,817	X	NATIONAL-OILWELL VARCO	637071101			2/20/2011		9/2/2011	64	81				-17
1,818	X	NAVISTAR INTL CORP NEW	63934E108			3/11/2011		6/13/2011	3,034	3,630				-596
1,819	X	NAVISTAR INTL CORP NEW	63934E108			3/14/2011		6/13/2011	271	318				-47
1,820	X	NAVISTAR INTL CORP NEW	63934E108			3/14/2011		6/14/2011	1,358	1,588				-230
1,821	X	NAVISTAR INTL CORP NEW	63934E108			3/14/2011		6/21/2011	588	699				-111
1,822	X	NAVISTAR INTL CORP NEW	63934E108			3/14/2011		8/3/2011	417	572				-155
1,823	X	NAVISTAR INTL CORP NEW	63934E108			3/15/2011		8/3/2011	1,111	1,521				-410
1,824	X	NAVISTAR INTL CORP NEW	63934E108			3/15/2011		9/2/2011	79	127				-48
1,825	X	NAVISTAR INTL CORP NEW	63934E108			3/15/2011		9/12/2011	108	190				-82
1,826	X	HUNTINGTON INGALLS INDS	446413106			9/21/2009		4/4/2011	80	58				22
1,827	X	WYNN RESORTS LTD	983134107			7/15/2011		11/28/2011	344	480				-136
1,828	X	WYNN RESORTS LTD	983134107			7/25/2011		11/28/2011	229	329				-100
1,829	X	WYNN RESORTS LTD	983134107			7/25/2011		11/29/2011	226	329				-103
1,830	X	WYNN RESORTS LTD	983134107			8/10/2011		11/29/2011	1,017	1,272				-255
1,831	X	WYNN RESORTS LTD	983134107			8/10/2011		12/1/2011	119	141				-22
1,832	X	WYNN RESORTS LTD	983134107			8/15/2011		12/1/2011	716	885				-169
1,833	X	WYNN RESORTS LTD	983134107			8/15/2011		12/5/2011	118	147				-29
1,834	X	WYNN RESORTS LTD	983134107			8/16/2011		12/5/2011	588	740				-152
1,835	X	WYNN RESORTS LTD	983134107			8/16/2011		12/7/2011	340	444				-104
1,836	X	WYNN MACAU LTD SHS	98313R106			10/6/2010		2/10/2011	3,143	2,528				615

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	WYNN MACAU LTD SHS	98313R106			10/8/2010		2/10/2011	141	116				25
1,838	X	WYNN MACAU LTD SHS	98313R106			10/8/2010		2/11/2011	3,294	2,700				594
1,839	X	XILINX INC	983919101			2/7/2011		3/11/2011	388	404				-16
1,840	X	XILINX INC	983919101			9/15/2011		12/14/2011	719	730				-11
1,841	X	XILINX INC	983919101			9/15/2011		1/18/2012	953	857				96
1,842	X	XILINX INC	983919101			11/9/2011		1/18/2012	353	326				27
1,843	X	XYLEM INC SHS	98419M100			10/1/2010		11/2/2011	158	66				92
1,844	X	YAHOO INC	984332106			2/22/2011		5/19/2011	408	434				[redacted]26
1,845	X	YAHOO INC	984332106			3/3/2011		5/19/2011	963	1,005				[redacted]42
1,846	X	YAHOO INC	984332106			4/6/2011		5/19/2011	277	291				-14
1,847	X	YAHOO INC	984332106			4/18/2011		5/19/2011	490	495				-5
1,848	X	YUM BRANDS INC	988498101			5/20/2011		7/12/2011	1,551	1,582				-31
1,849	X	YUM BRANDS INC	988498101			5/20/2011		7/28/2011	1,474	1,582				-108
1,850	X	YUM BRANDS INC	988498101			5/20/2011		8/3/2011	1,727	1,921				-194
1,851	X	YUM BRANDS INC	988498101			5/20/2011		9/2/2011	213	226				-13
1,852	X	YUM BRANDS INC	988498101			5/20/2011		9/6/2011	3,252	3,503				-251
1,853	X	YUM BRANDS INC	988498101			5/20/2011		9/30/2011	1,387	1,582				-195
1,854	X	YUM BRANDS INC	988498101			6/21/2011		9/30/2011	99	111				-12
1,855	X	ZIMMER HOLDINGS INC COM	98956P102			4/29/2010		3/23/2011	240	247				-7
1,856	X	ZIMMER HOLDINGS INC COM	98956P102			4/29/2010		3/28/2011	182	185				-3
1,857	X	ZIMMER HOLDINGS INC COM	98956P102			5/5/2010		3/28/2011	304	300				4
1,858	X	ZIMMER HOLDINGS INC COM	98956P102			5/20/2010		3/28/2011	61	57				4
1,859	X	SMITH-NPHW PLC SPADR NE	83175M205			7/9/2010		6/21/2011	370	320				50
1,860	X	SMITHFILDS FOODS PV$0 50	832248108			9/21/2009		2/3/2011	85	56				29
1,861	X	SMITHFILDS FOODS PV$0 50	832248108			11/12/2009		2/3/2011	426	345				81
1,862	X	SMITHFILDS FOODS PV$0 50	832248108			11/12/2009		2/8/2011	472	362				110
1,863	X	SMITHFILDS FOODS PV$0 50	832248108			11/12/2009		2/10/2011	180	138				42
1,864	X	SMITHFILDS FOODS PV$0 50	832248108			4/30/2010		2/10/2011	384	322				62
1,865	X	SMITHFILDS FOODS PV$0 50	832248108			6/16/2010		2/10/2011	677	532				145
1,866	X	SMITHFILDS FOODS PV$0 50	832248108			6/25/2010		2/10/2011	384	259				125
1,867	X	SMITHFILDS FOODS PV$0 50	832248108			6/25/2010		6/21/2011	67	46				[redacted]21
1,868	X	SMITHFILDS FOODS PV$0 50	832248108			7/22/2010		6/21/2011	201	130				[redacted]1
1,869	X	J M SMUCKER CO	832696405			6/2/2011		6/21/2011	1,093	1,105				-12
1,870	X	J M SMUCKER CO	832696405			6/2/2011		6/21/2011	78	79				-1
1,871	X	J M SMUCKER CO	832696405			6/2/2011		10/11/2011	665	711				-46
1,872	X	J M SMUCKER CO	832696405			6/2/2011		1/26/2012	474	474				0
1,873	X	BUNGE LIMITED	G16962105			3/11/2011		11/9/2011	429	479				-50
1,874	X	BUNGE LIMITED	G16962105			4/7/2011		11/9/2011	245	289				-44
1,875	X	BUNGE LIMITED	G16962105			5/19/2011		11/10/2011	184	219				-35
1,876	X	BUNGE LIMITED	G16962105			6/6/2011		11/10/2011	368	426				-58
1,877	X	BUNGE LIMITED	G16962105			4/7/2011		11/11/2011	62	72				-10
1,878	X	BUNGE LIMITED	G16962105			5/12/2011		11/11/2011	312	360				-48
1,879	X	BUNGE LIMITED	G16962105			5/19/2011		11/11/2011	62	73				-11
1,880	X	BUNGE LIMITED	G16962105			6/6/2011		11/15/2011	250	284				-34
1,881	X	BUNGE LIMITED	G16962105			8/3/2011		11/15/2011	187	202				-15
1,882	X	BUNGE LIMITED	G16962105			8/3/2011		11/16/2011	250	269				-19
1,883	X	BUNGE LIMITED	G16962105			8/3/2011		11/18/2011	184	202				-18
1,884	X	BUNGE LIMITED	G16962105			8/4/2011		11/18/2011	184	201				-17
1,885	X	BUNGE LIMITED	G16962105			8/24/2011		11/18/2011	306	308				-2
1,886	X	BUNGE LIMITED	G16962105			9/2/2011		11/18/2011	61	63				-2
1,887	X	COVIDIEN PLC SHS NEW	G2554F113			1/29/2010		6/21/2011	854	812				42

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities	2,532,250	2,407,501	124,749
Other sales	25,179	0	25,179

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	COVIDIEN PLC SHS NEW	G2554F113			1/29/2010		9/2/2011	153	152				1
1,889	X	ORACLE CORP $0 01 DEL	68389X105			7/27/2009		5/23/2011	466	307				159
1,890	X	ORACLE CORP $0 01 DEL	68389X105			3/4/2010		5/23/2011	799	593				206
1,891	X	ORACLE CORP $0 01 DEL	68389X105			4/12/2010		5/23/2011	899	712				187
1,892	X	ORACLE CORP $0 01 DEL	68389X105			4/12/2010		5/24/2011	731	580				151
1,893	X	ORACLE CORP $0 01 DEL	68389X105			4/12/2010		6/21/2011	2,198	1,793				405
1,894	X	ORACLE CORP $0 01 DEL	68389X105			4/12/2010		9/2/2011	570	554				16
1,895	X	ORACLE CORP $0 01 DEL	68389X105			4/12/2010		12/21/2011	2,962	3,059				[redacted]97
1,896	X	ORACLE CORP $0 01 DEL	68389X105			4/19/2010		12/21/2011	383	395				[redacted]2
1,897	X	ORACLE CORP $0 01 DEL	68389X105			4/19/2010		12/22/2011	233	237				-4
1,898	X	ORACLE CORP $0 01 DEL	68389X105			9/28/2010		12/22/2011	673	710				-37
1,899	X	ORIX CORPORATION SP ADR	686330101			7/29/2011		9/2/2011	177	218				-41
1,900	X	ORIX CORPORATION SP ADR	686330101			7/29/2011		9/16/2011	2,456	3,275				-819
1,901	X	ORIX CORPORATION SP ADR	686330101			7/29/2011		11/7/2011	2,077	2,620				-543
1,902	X	OWENS ILL INC COM NEW	690768403			2/23/2009		3/30/2011	422	213				209
1,903	X	OWENS ILL INC COM NEW	690768403			2/23/2009		6/21/2011	559	335				224
1,904	X	OWENS ILL INC COM NEW	690768403			7/2/2009		6/21/2011	381	425				-44
1,905	X	OWENS ILL INC COM NEW	690768403			7/10/2009		6/28/2011	372	395				-23
1,906	X	OWENS ILL INC COM NEW	690768403			1/29/2010		6/28/2011	372	428				-56
1,907	X	OWENS ILL INC COM NEW	690768403			1/29/2010		7/28/2011	336	400				-64
1,908	X	OWENS ILL INC COM NEW	690768403			3/2/2010		7/28/2011	264	335				-71
1,909	X	OWENS ILL INC COM NEW	690768403			8/12/2010		7/28/2011	312	337				-25
1,910	X	OWENS ILL INC COM NEW	690768403			8/12/2010		8/11/2011	363	544				-181
1,911	X	OWENS ILL INC COM NEW	690768403			8/23/2010		8/11/2011	311	489				-178
1,912	X	OWENS ILL INC COM NEW	690768403			10/8/2010		8/11/2011	363	574				-211
1,913	X	OWENS ILL INC COM NEW	690768403			11/8/2010		8/11/2011	190	323				-133
1,914	X	PPG INDUSTRIES INC SHS	693506107			6/17/2011		6/21/2011	261	255				6
1,915	X	PVH CORP	693656100			9/21/2010		7/20/2011	518	415				103
1,916	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		11/30/2011	276	329				-53
1,917	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		11/30/2011	138	165				-27
1,918	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		11/30/2011	184	219				[redacted]35
1,919	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		11/30/2011	92	94				[redacted]2
1,920	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		11/30/2011	92	94				-2
1,921	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		11/30/2011	92	94				-2
1,922	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		11/30/2011	230	234				-4
1,923	X	HASBRO INC COM	418056107			9/14/2009		10/12/2011	35	29				6
1,924	X	HASBRO INC COM	418056107			10/19/2009		10/12/2011	1,078	890				188
1,925	X	HASBRO INC COM	418056107			10/19/2009		1/17/2012	1,675	1,464				211
1,926	X	HALLIBURTON COMPANY	406216101			5/31/2011		8/12/2011	546	604				-58
1,927	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		11/8/2011	456	403				53
1,928	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		11/10/2011	226	202				24
1,929	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		1/30/2012	1,055	927				128
1,930	X	MOTOROLA SOLUTIONS INC	620076307			2/8/2011		1/30/2012	596	522				74
1,931	X	MOTOROLA MOBILITY	620097105			8/5/2011		8/17/2011	2,480	1,472				1,008
1,932	X	MOTOROLA MOBILITY	620097105			8/5/2011		8/18/2011	5,761	3,442				2,319
1,933	X	MOTOROLA MOBILITY	620097105			8/8/2011		8/18/2011	2,198	1,293				905
1,934	X	MOTOROLA MOBILITY	620097105			8/11/2011		8/18/2011	758	482				276
1,935	X	MOTOROLA MOBILITY	620097105			8/11/2011		8/19/2011	1,590	1,013				577
1,936	X	MOTOROLA MOBILITY	620097105			8/12/2011		8/19/2011	2,537	1,668				869
1,937	X	MTN GROUP LTD-SPONS ADR	62474M108			12/29/2009		6/21/2011	711	565				146
1,938	X	MTN GROUP LTD-SPONS ADR	62474M108			12/29/2009		9/6/2011	41	32				9

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	MURPHY OIL CORP	626717102			1/20/2011		2/2/2011	541	579				-38
1,940	X	MURPHY OIL CORP	626717102			5/16/2011		8/16/2011	420	530				-110
1,941	X	MURPHY OIL CORP	626717102			5/16/2011		8/17/2011	265	331				-66
1,942	X	MURPHY OIL CORP	626717102			5/16/2011		8/24/2011	396	530				-134
1,943	X	PROSHARES ULTRASHORT S	74347R883			10/20/2011		12/1/2011	80	86				-6
1,944	X	PROSHARES ULTRASHORT S	74347R883			10/20/2011		12/1/2011	875	945				-70
1,945	X	PROSHARES ULTRASHORT S	74347R883			10/22/2011		12/1/2011	119	167				-48
1,946	X	PROSHARES ULTRASHORT S	74347R883			10/22/2011		12/1/2011	99	139				[redacted]0
1,947	X	PROSHARES ULTRASHORT S	74347R883			10/22/2011		12/1/2011	40	56				[redacted]6
1,948	X	PROSHARES ULTRASHORT S	74347R883			10/22/2011		12/1/2011	20	28				-8
1,949	X	PROSHARES ULTRASHORT S	74347R883			10/22/2011		12/1/2011	99	139				-40
1,950	X	PROSHARES ULTRASHORT S	74347R883			11/10/2011		12/1/2011	537	553				-16
1,951	X	PROSHARES ULTRASHORT S	74347R883			11/10/2011		12/1/2011	219	225				-6
1,952	X	MURPHY OIL CORP	626717102			1/20/2011		2/2/2011	203	217				-14
1,953	X	MURPHY OIL CORP	626717102			1/26/2011		2/2/2011	338	361				-23
1,954	X	MURPHY OIL CORP	626717102			1/20/2011		2/3/2011	541	616				-75
1,955	X	MURPHY OIL CORP	626717102			4/27/2011		6/21/2011	257	299				-42
1,956	X	MURPHY OIL CORP	626717102			4/27/2011		6/21/2011	385	448				-63
1,957	X	MURPHY OIL CORP	626717102			4/27/2011		6/21/2011	1,026	1,196				-170
1,958	X	MURPHY OIL CORP	626717102			4/29/2011		6/21/2011	128	155				-27
1,959	X	MURPHY OIL CORP	626717102			4/27/2011		8/3/2011	361	475				-114
1,960	X	MURPHY OIL CORP	626717102			4/27/2011		8/3/2011	60	79				-19
1,961	X	MURPHY OIL CORP	626717102			4/27/2011		8/3/2011	422	555				-133
1,962	X	MURPHY OIL CORP	626717102			4/27/2011		8/3/2011	241	314				-73
1,963	X	MURPHY OIL CORP	626717102			4/27/2011		8/4/2011	116	158				-42
1,964	X	PROSHARES ULTRASHORT S	74347R883			11/15/2011		12/1/2011	139	138				1
1,965	X	PROSHARES ULTRASHORT S	74347R883			11/15/2011		12/1/2011	1,034	1,027				7
1,966	X	MURPHY OIL CORP	626717102			4/27/2011		8/4/2011	349	459				-110
1,967	X	MURPHY OIL CORP	626717102			4/27/2011		8/4/2011	116	178				-62
1,968	X	MURPHY OIL CORP	626717102			4/27/2011		8/4/2011	233	353				-120
1,969	X	MURPHY OIL CORP	626717102			4/27/2011		8/5/2011	274	445				[redacted]71
1,970	X	MURPHY OIL CORP	626717102			4/29/2011		8/5/2011	329	465				[redacted]36
1,971	X	MURPHY OIL CORP	626717102			4/29/2011		8/10/2011	50	78				-28
1,972	X	PROSHARES ULTRASHORT S	74347R883			11/15/2011		12/1/2011	139	138				1
1,973	X	MURPHY OIL CORP	626717102			4/29/2011		8/10/2011	100	159				-59
1,974	X	MURPHY OIL CORP	626717102			5/16/2011		8/10/2011	398	530				-132
1,975	X	MURPHY OIL CORP	626717102			5/16/2011		8/15/2011	585	729				-144
1,976	X	BEIJING ENTRPRSS SPO ADR	07725Q200			7/9/2010		2/7/2011	166	207				-41
1,977	X	BERKSHIRE HATHAWAYINC	084670702			12/27/2010		6/21/2011	382	400				-18
1,978	X	BHP BILLITON LTD ADR	088606108			5/11/2011		6/21/2011	724	761				-37
1,979	X	BHP BILLITON LTD ADR	088606108			5/11/2011		8/31/2011	2,916	3,235				-319
1,980	X	BIOGEN IDEC INC	09062X103			6/27/2011		9/2/2011	187	206				-19
1,981	X	BOEING COMPANY	097023105			5/27/2010		3/16/2011	814	779				35
1,982	X	BOEING COMPANY	097023105			5/27/2010		6/21/2011	1,331	1,168				163
1,983	X	BOEING COMPANY	097023105			5/27/2010		6/23/2011	1,924	1,753				171
1,984	X	BOEING COMPANY	097023105			6/11/2010		6/23/2011	71	65				6
1,985	X	BOEING COMPANY	097023105			6/11/2010		9/2/2011	64	65				-1
1,986	X	BOEING COMPANY	097023105			6/11/2010		9/22/2011	811	909				-98
1,987	X	BOEING COMPANY	097023105			6/11/2010		9/27/2011	1,902	1,949				-47
1,988	X	BORG WARNER INC COM	099724106			3/4/2010		4/18/2011	632	344				288
1,989	X	BORG WARNER INC COM	099724106			3/5/2010		4/19/2011	2,417	1,300				1,117

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	BORG WARNER INC COM	099724106			3/5/2010		5/6/2011	3,050	1,529				1,521
1,991	X	BORG WARNER INC COM	099724106			4/1/2010		5/6/2011	915	470				445
1,992	X	BORG WARNER INC COM	099724106			4/1/2010		5/16/2011	661	352				309
1,993	X	BORG WARNER INC COM	099724106			4/1/2010		5/17/2011	1,007	548				459
1,994	X	BORG WARNER INC COM	099724106			4/1/2010		5/18/2011	2,333	1,292				1,041
1,995	X	BORG WARNER INC COM	099724106			7/14/2010		5/18/2011	2,546	1,535				1,011
1,996	X	BORG WARNER INC COM	099724106			7/14/2010		5/24/2011	477	298				179
1,997	X	BORG WARNER INC COM	099724106			8/11/2010		5/24/2011	2,863	1,925				[redacted]
1,998	X	BORG WARNER INC COM	099724106			9/7/2010		5/24/2011	68	48				[redacted]
1,999	X	BORG WARNER INC COM	099724106			9/7/2010		5/31/2011	1,153	768				385
2,000	X	BORG WARNER INC COM	099724106			9/7/2010		6/21/2011	2,630	1,680				950
2,001	X	BORG WARNER INC COM	099724106			9/7/2010		9/16/2011	347	240				107
2,002	X	BORG WARNER INC COM	099724106			9/13/2010		9/16/2011	624	432				192
2,003	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		12/9/2011	79	100				-21
2,004	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		12/9/2011	198	251				-53
2,005	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		12/9/2011	1,250	1,643				-393
2,006	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	42	43				-1
2,007	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	21	21				0
2,008	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	105	106				-1
2,009	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	21	21				0
2,010	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	42	43				-1
2,011	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	63	63				0
2,012	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	126	127				-1
2,013	X	PROSHARES ULTRASHORT S	74347R883			4/21/2011		12/19/2011	21	21				0
2,014	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		12/19/2011	209	211				-2
2,015	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		12/19/2011	188	190				-2
2,016	X	PROSHARES ULTRASHORT S	74347R883			5/5/2011		12/19/2011	230	232				-2
2,017	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		12/19/2011	21	21				0
2,018	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	93	110				-17
2,019	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	19	22				-3
2,020	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	297	354				[redacted]
2,021	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	167	199				[redacted]
2,022	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	37	44				-7
2,023	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	74	84				-10
2,024	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		1/5/2012	111	126				-15
2,025	X	BRADY CORP WI CL A	104674106			11/16/2009		2/24/2011	378	325				53
2,026	X	BRADY CORP WI CL A	104674106			6/21/2010		2/24/2011	929	779				150
2,027	X	BRADY CORP WI CL A	104674106			9/15/2009		2/24/2011	487	427				60
2,028	X	BRADY CORP WI CL A	104674106			11/16/2009		2/24/2011	626	532				94
2,029	X	BRISTOL-MYERS SQUIBB CO	110122108			3/12/2010		3/1/2011	590	597				-7
2,030	X	BRISTOL-MYERS SQUIBB CO	110122108			3/12/2010		3/7/2011	1,792	1,765				27
2,031	X	DEUTSCHE BOERSE AG SHS	251542106			9/4/2009		6/21/2011	1,140	1,197				-57
2,032	X	DENSO CP UNSPONSORED A	24872B100			10/14/2010		6/21/2011	574	496				78
2,033	X	DENTSPLY INTL INC	249030107			1/13/2011		3/28/2011	360	364				-4
2,034	X	DEUTSCHE BOERSE AG SHS	251542106			9/4/2009		7/13/2011	4,811	5,136				-325
2,035	X	DEUTSCHE BOERSE AG SHS	251542106			9/4/2009		1/19/2012	16	24				-8
2,036	X	DEUTSCHE BOERSE AG SHS	251542106			1/25/2010		1/19/2012	359	485				-126
2,037	X	DEUTSCHE BOERSE AG SHS	251542106			1/25/2010		1/20/2012	484	661				-177
2,038	X	DEUTSCHE BOERSE AG SHS	251542106			1/25/2010		1/23/2012	5	7				-2
2,039	X	DEUTSCHE BOERSE AG SHS	251542106			1/25/2010		1/23/2012	206	279				-73
2,040	X	DEUTSCHE BOERSE AG SHS	251542106			7/9/2010		1/23/2012	76	94				-18

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	DEUTSCHE BOERSE AG SHS	251542106			7/9/2010		1/24/2012	620	759				-139
2,042	X	DEUTSCHE BOERSE AG SHS	251542106			9/2/2010		1/24/2012	66	78				-12
2,043	X	DEUTSCHE BOERSE AG SHS	251542106			9/2/2010		1/25/2012	84	97				-13
2,044	X	DEUTSCHE BOERSE AG SHS	251542106			9/2/2010		1/25/2012	123	142				-19
2,045	X	DEUTSCHE BOERSE AG SHS	251542106			9/2/2011		1/25/2012	39	42				-3
2,046	X	DEUTSCHE BOERSE AG SHS	251542106			9/6/2011		1/25/2012	106	111				-5
2,047	X	DEUTSCHE TELE AG SPN ADI	251566105			4/13/2011		6/21/2011	864	919				-55
2,048	X	DEUTSCHE TELE AG SPN ADI	251566105			4/13/2011		9/2/2011	49	65				[redacted]16
2,049	X	DEVON ENERGY CORP NEW	25179M103			9/9/2010		5/31/2011	501	384				[redacted]17
2,050	X	DEVON ENERGY CORP NEW	25179M103			9/16/2010		5/31/2011	334	248				86
2,051	X	DEVON ENERGY CORP NEW	25179M103			11/8/2010		5/31/2011	584	502				82
2,052	X	DEVON ENERGY CORP NEW	25179M103			11/12/2010		5/31/2011	584	508				76
2,053	X	DEVON ENERGY CORP NEW	25179M103			11/29/2010		5/31/2011	167	141				26
2,054	X	DEVON ENERGY CORP NEW	25179M103			11/29/2010		6/6/2011	657	564				93
2,055	X	DEVON ENERGY CORP NEW	25179M103			3/7/2011		6/21/2011	624	723				-99
2,056	X	DEVON ENERGY CORP NEW	25179M103			3/7/2011		6/23/2011	1,460	1,718				-258
2,057	X	PROSHARES ULTRASHORT S	74347R883			5/17/2011		1/5/2012	56	66				-10
2,058	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	111	136				-25
2,059	X	ROCHE HLDG LTD SPN ADR	771195104			11/21/2008		10/18/2011	1,722	1,410				312
2,060	X	ROCHE HLDG LTD SPN ADR	771195104			11/21/2008		11/10/2011	877	737				140
2,061	X	ROCHE HLDG LTD SPN ADR	771195104			11/24/2008		11/10/2011	4,424	3,926				498
2,062	X	ROCHE HLDG LTD SPN ADR	771195104			11/24/2008		12/8/2011	892	745				147
2,063	X	ROCKWELL AUTOMATION INC	773903109			2/11/2011		6/15/2011	626	705				-79
2,064	X	ROCKWELL AUTOMATION INC	773903109			2/11/2011		6/16/2011	157	176				-19
2,065	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		6/16/2011	235	266				-31
2,066	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		6/21/2011	648	709				-61
2,067	X	ROCKWELL AUTOMATION INC	773903109			2/14/2011		8/23/2011	551	886				-335
2,068	X	ROCKWELL AUTOMATION INC	773903109			2/15/2011		8/23/2011	1,102	1,773				-671
2,069	X	ROCKWELL AUTOMATION INC	773903109			2/16/2011		8/23/2011	386	633				-247
2,070	X	ROCKWELL COLLINS INC	774341101			3/5/2010		3/18/2011	1,000	962				38
2,071	X	ROCKWELL COLLINS INC	774341101			3/5/2010		3/23/2011	571	541				[redacted]30
2,072	X	ROCKWELL COLLINS INC	774341101			3/5/2010		3/24/2011	1,523	1,443				[redacted]80
2,073	X	ROCKWELL COLLINS INC	774341101			3/5/2010		6/21/2011	670	661				9
2,074	X	ROCKWELL COLLINS INC	774341101			4/27/2010		6/21/2011	122	131				-9
2,075	X	ROCKWELL COLLINS INC	774341101			4/27/2010		8/9/2011	624	852				-228
2,076	X	ROCKWELL COLLINS INC	774341101			4/27/2010		8/10/2011	1,666	2,360				-694
2,077	X	ROCKWELL COLLINS INC	774341101			4/27/2010		8/11/2011	310	459				-149
2,078	X	ROCKWELL COLLINS INC	774341101			7/9/2010		8/11/2011	89	110				-21
2,079	X	ROPER INDUSTRIES INC COM	776696106			2/26/2009		3/25/2011	2,231	1,092				1,139
2,080	X	ROPER INDUSTRIES INC COM	776696106			2/26/2009		3/28/2011	601	294				307
2,081	X	ROPER INDUSTRIES INC COM	776696106			2/26/2009		6/21/2011	652	336				316
2,082	X	ROPER INDUSTRIES INC COM	776696106			8/18/2009		6/21/2011	326	181				145
2,083	X	ROPER INDUSTRIES INC COM	776696106			8/18/2009		9/2/2011	222	136				86
2,084	X	ROVI CORP	779376102			8/9/2010		2/23/2011	326	266				60
2,085	X	ROVI CORP	779376102			9/30/2010		2/28/2011	389	360				29
2,086	X	ROVI CORP	779376102			3/22/2011		6/21/2011	1,058	1,038				20
2,087	X	ROVI CORP	779376102			3/22/2011		9/2/2011	189	219				-30
2,088	X	ROVI CORP	779376102			3/22/2011		9/2/2011	95	109				-14
2,089	X	ROVI CORP	779376102			3/22/2011		11/9/2011	1,538	2,732				-1,194
2,090	X	ROVI CORP	779376102			3/22/2011		11/9/2011	92	162				-70
2,091	X	ROVI CORP	779376102			3/22/2011		11/10/2011	28	54				-26

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	ROVI CORP	779376102			3/22/2011		11/10/2011	57	108				-51
2,093	X	ROVI CORP	779376102			3/23/2011		11/10/2011	142	273				-131
2,094	X	ROVI CORP	779376102			3/23/2011		11/14/2011	214	382				-168
2,095	X	ROVI CORP	779376102			3/23/2011		11/16/2011	244	436				-192
2,096	X	VODAFONE GROP PLC SP AD	92857W209			4/15/2008		1/10/2012	640	687				-47
2,097	X	WABCO HOLDINGS INC	92927K102			5/3/2011		6/21/2011	1,643	1,808				-165
2,098	X	WABCO HOLDINGS INC	92927K102			5/3/2011		11/22/2011	1,092	1,880				-788
2,099	X	WABCO HOLDINGS INC	92927K102			5/4/2011		11/22/2011	2,015	3,389				[redacted]74
2,100	X	WABCO HOLDINGS INC	92927K102			5/12/2011		11/22/2011	2,015	3,422				[redacted]07
2,101	X	WABCO HOLDINGS INC	92927K102			9/12/2011		11/22/2011	1,134	1,202				-68
2,102	X	WABCO HOLDINGS INC	92927K102			9/12/2011		11/23/2011	165	178				-13
2,103	X	WABCO HOLDINGS INC	92927K102			9/13/2011		11/23/2011	372	416				-44
2,104	X	WABCO HOLDINGS INC	92927K102			9/27/2011		11/23/2011	620	637				-17
2,105	X	WMS INDS INC COM	929297109			11/17/2009		5/11/2011	1,236	1,643				-407
2,106	X	WMS INDS INC COM	929297109			3/17/2010		5/11/2011	334	414				-80
2,107	X	WMS INDS INC COM	929297109			8/24/2010		5/11/2011	367	402				-35
2,108	X	WMS INDS INC COM	929297109			1/26/2011		5/11/2011	434	548				-114
2,109	X	WMS INDS INC COM	929297109			4/14/2011		5/11/2011	534	495				39
2,110	X	WADDELL & REED FINL A	930059100			12/23/2010		6/21/2011	913	898				15
2,111	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		11/30/2011	368	374				-6
2,112	X	PROSHARES ULTRASHORT C	74347X237			10/21/2011		11/30/2011	230	226				4
2,113	X	PROSHARES ULTRASHORT C	74347X237			11/1/2011		11/30/2011	414	409				5
2,114	X	PROSHARES ULTRASHORT C	74347X237			11/1/2011		11/30/2011	46	45				1
2,115	X	PROSHARES ULTRASHORT C	74347X237			11/1/2011		11/30/2011	46	45				1
2,116	X	PROSHARES ULTRASHORT C	74347X237			11/1/2011		11/30/2011	184	182				2
2,117	X	PROSHARES ULTRASHORT C	74347X237			11/1/2011		11/30/2011	184	182				2
2,118	X	PROSHARES ULTRASHORT C	74347X237			11/9/2011		11/30/2011	598	578				20
2,119	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	45	51				-6
2,120	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	45	51				-6
2,121	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	178	202				-24
2,122	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	134	152				[redacted]18
2,123	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	401	455				[redacted]54
2,124	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	579	657				-78
2,125	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	45	51				-6
2,126	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	89	100				-11
2,127	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	89	100				-11
2,128	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		12/1/2011	267	300				-33
2,129	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		12/1/2011	89	92				-3
2,130	X	SPRINT NEXTEL CORP	852061100			8/9/2010		6/21/2011	1,047	941				106
2,131	X	STARBUCKS CORP	855244109			5/7/2010		5/18/2011	2,223	1,592				631
2,132	X	STARBUCKS CORP	855244109			5/7/2010		6/21/2011	439	308				131
2,133	X	STARBUCKS CORP	855244109			5/12/2010		6/21/2011	585	447				138
2,134	X	STARBUCKS CORP	855244109			5/12/2010		9/2/2011	76	56				20
2,135	X	STARWOOD HOTELS AND	85590A401			8/9/2010		5/18/2011	343	297				46
2,136	X	STARWOOD HOTELS AND	85590A401			8/13/2010		5/18/2011	515	425				90
2,137	X	INGERSOLL-RAND PLC	G47791101			4/26/2011		11/2/2011	386	609				-223
2,138	X	INGERSOLL-RAND PLC	G47791101			8/12/2011		11/2/2011	386	364				22
2,139	X	INGERSOLL-RAND PLC	G47791101			9/2/2011		11/2/2011	193	196				-3
2,140	X	INVESCO LTD	G491BT108			2/11/2010		6/21/2011	656	521				135
2,141	X	MARVELL TECHNOLOGY GRC	G5876H105			12/20/2010		6/21/2011	480	673				-193
2,142	X	WADDELL & REED FINL A	930059100			12/23/2010		8/5/2011	480	539				-59

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	WADDELL & REED FINL A	930059100			12/27/2010		8/5/2011	577	647				-70
2,144	X	WADDELL & REED FINL A	930059100			12/28/2010		8/5/2011	1,249	1,415				-166
2,145	X	WADDELL & REED FINL A	930059100			5/6/2011		8/5/2011	2,530	3,126				-596
2,146	X	WAL-MART STORES INC	931142103			11/1/2010		2/7/2011	729	708				21
2,147	X	WAL-MART STORES INC	931142103			11/8/2010		2/7/2011	448	439				9
2,148	X	WAL-MART STORES INC	931142103			11/12/2010		2/7/2011	897	867				30
2,149	X	WAL-MART STORES INC	931142103			3/23/2011		6/21/2011	902	878				24
2,150	X	WAL-MART STORES INC	931142103			3/28/2011		6/21/2011	636	629				7
2,151	X	WAL-MART STORES INC	931142103			3/28/2011		8/9/2011	50	52				-2
2,152	X	WAL-MART STORES INC	931142103			3/30/2011		8/9/2011	400	419				-19
2,153	X	WAL-MART STORES INC	931142103			3/30/2011		8/22/2011	157	157				0
2,154	X	WAL-MART STORES INC	931142103			3/30/2011		8/23/2011	422	419				3
2,155	X	WAL-MART STORES INC	931142103			3/30/2011		10/3/2011	368	367				1
2,156	X	WAL-MART STORES INC	931142103			3/31/2011		10/3/2011	53	52				1
2,157	X	WAL-MART STORES INC	931142103			3/31/2011		11/28/2011	288	261				27
2,158	X	WAL-MART STORES INC	931142103			3/31/2011		12/5/2011	524	469				55
2,159	X	WAL-MART STORES INC	931142103			4/4/2011		12/5/2011	583	523				60
2,160	X	WAL-MART STORES INC	931142103			4/11/2011		12/5/2011	466	423				43
2,161	X	WAL-MART STORES INC	931142103			4/18/2011		12/5/2011	2,563	2,352				211
2,162	X	WAL-MART STORES INC	931142103			4/19/2011		12/5/2011	58	56				2
2,163	X	WAL-MART STORES INC	931142103			4/21/2011		12/5/2011	466	446				20
2,164	X	ALERE INC	01449J105			8/23/2010		1/23/2012	267	349				-82
2,165	X	ALERE INC	01449J105			8/25/2010		1/23/2012	289	366				-77
2,166	X	ALERE INC	01449J105			11/1/2010		1/23/2012	333	423				-90
2,167	X	ALERE INC	01449J105			9/2/2011		1/23/2012	89	95				-6
2,168	X	ALLEGHENY TECH INC	01741R102			12/15/2009		5/18/2011	2,668	1,538				1,130
2,169	X	ALLEGHENY TECH INC	01741R102			12/15/2009		5/19/2011	2,366	1,384				982
2,170	X	ALLEGHENY TECH INC	01741R102			12/15/2009		6/21/2011	1,743	1,077				666
2,171	X	ALLEGHENY TECH INC	01741R102			12/15/2009		6/23/2011	659	423				236
2,172	X	ALLEGHENY TECH INC	01741R102			12/15/2009		9/2/2011	1,696	1,384				312
2,173	X	ALLEGHENY TECH INC	01741R102			12/15/2009		9/7/2011	376	308				68
2,174	X	ALLEGHENY TECH INC	01741R102			12/15/2009		9/22/2011	608	615				-7
2,175	X	ALLEGHENY TECH INC	01741R102			12/15/2009		9/27/2011	341	308				33
2,176	X	ALLEGHENY TECH INC	01741R102			12/15/2009		10/4/2011	354	423				-69
2,177	X	ALLEGHENY TECH INC	01741R102			12/15/2009		10/4/2011	257	308				-51
2,178	X	ALLEGHENY TECH INC	01741R102			5/3/2010		10/4/2011	739	1,231				-492
2,179	X	ALLEGHENY TECH INC	01741R102			5/3/2010		10/5/2011	560	910				-350
2,180	X	CONSTELLATION ENERGY GF	210371100			9/2/2010		5/6/2011	253	217				36
2,181	X	CONTINENTAL RESOURCES	212015101			2/24/2011		4/15/2011	4,012	4,189				-177
2,182	X	CONTINENTAL RESOURCES	212015101			2/24/2011		4/18/2011	2,938	3,159				-221
2,183	X	CORNING INC	219350105			5/28/2010		5/17/2011	201	176				25
2,184	X	CORNING INC	219350105			5/28/2010		5/18/2011	20	18				2
2,185	X	CORNING INC	219350105			6/2/2010		5/18/2011	2,094	1,720				374
2,186	X	CORNING INC	219350105			6/3/2010		5/18/2011	610	511				99
2,187	X	CORNING INC	219350105			6/11/2010		5/18/2011	1,016	920				96
2,188	X	CORNING INC	219350105			6/11/2010		5/19/2011	902	828				74
2,189	X	CORNING INC	219350105			6/11/2010		5/19/2011	1,044	957				87
2,190	X	CORNING INC	219350105			9/2/2010		5/19/2011	201	166				35
2,191	X	CORNING INC	219350105			2/14/2011		5/19/2011	60	67				-7
2,192	X	CORNING INC	219350105			2/14/2011		5/19/2011	40	45				-5
2,193	X	CORNING INC	219350105			2/14/2011		5/19/2011	602	671				-69

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	CORNING INC	219350105			2/15/2011		5/19/2011	40	44				-4
2,195	X	CORNING INC	219350105			2/15/2011		5/19/2011	361	397				-36
2,196	X	CORNING INC	219350105			2/14/2011		5/31/2011	40	45				-5
2,197	X	CORNING INC	219350105			2/14/2011		5/31/2011	600	681				-81
2,198	X	CORNING INC	219350105			2/14/2011		5/31/2011	60	68				-8
2,199	X	CORNING INC	219350105			2/15/2011		5/31/2011	40	44				-4
2,200	X	CORNING INC	219350105			2/15/2011		5/31/2011	360	402				-42
2,201	X	CORNING INC	219350105			3/3/2011		5/31/2011	40	46				-6
2,202	X	CORNING INC	219350105			3/3/2011		5/31/2011	80	91				-1
2,203	X	CORNING INC	219350105			3/3/2011		5/31/2011	40	46				-6
2,204	X	CORNING INC	219350105			3/3/2011		5/31/2011	40	46				-6
2,205	X	CORNING INC	219350105			3/3/2011		5/31/2011	220	251				-31
2,206	X	CORNING INC	219350105			5/5/2011		5/31/2011	40	41				-1
2,207	X	CORNING INC	219350105			2/15/2011		6/6/2011	38	45				-7
2,208	X	NAVISTAR INTL CORP NEW	63934E108			3/22/2011		9/12/2011	974	1,781				-807
2,209	X	NESTLE S A REP RG SH ADR	641069406			5/20/2008		2/14/2011	1,601	1,470				131
2,210	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		2/14/2011	53	44				9
2,211	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		6/21/2011	1,370	979				391
2,212	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		9/2/2011	442	311				131
2,213	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		10/25/2011	2,720	2,091				629
2,214	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		10/26/2011	2,812	2,180				632
2,215	X	NESTLE S A REP RG SH ADR	641069406			7/30/2008		11/3/2011	1,716	1,335				381
2,216	X	NESTLE S A REP RG SH ADR	641069406			7/9/2010		11/3/2011	114	99				15
2,217	X	NESTLE S A REP RG SH ADR	641069406			7/9/2010		11/4/2011	686	593				93
2,218	X	NESTLE S A REP RG SH ADR	641069406			9/2/2010		11/4/2011	1,086	1,011				75
2,219	X	NESTLE S A REP RG SH ADR	641069406			10/25/2010		11/4/2011	514	495				19
2,220	X	NETAPP INC	64110D104			9/15/2010		4/4/2011	593	641				-48
2,221	X	NETAPP INC	64110D104			9/15/2010		4/5/2011	4,146	4,438				-292
2,222	X	NETAPP INC	64110D104			11/2/2010		4/5/2011	276	323				-47
2,223	X	NETAPP INC	64110D104			11/8/2010		4/5/2011	369	445				-76
2,224	X	NETAPP INC	64110D104			5/31/2011		6/21/2011	919	986				-67
2,225	X	NETAPP INC	64110D104			5/31/2011		8/15/2011	221	274				-53
2,226	X	NETAPP INC	64110D104			5/31/2011		8/15/2011	44	55				-11
2,227	X	PROSHARES ULTRASHORT O	74347X237			3/7/2011		5/9/2011	49	52				-3
2,228	X	PROSHARES ULTRASHORT O	74347X237			3/7/2011		5/9/2011	245	261				-16
2,229	X	PROSHARES ULTRASHORT O	74347X237			3/7/2011		5/9/2011	391	418				-27
2,230	X	PROSHARES ULTRASHORT O	74347X237			3/7/2011		5/9/2011	49	52				-3
2,231	X	PROSHARES ULTRASHORT O	74347X237			3/7/2011		5/9/2011	196	209				-13
2,232	X	PROSHARES ULTRASHORT O	74347X237			10/20/2011		12/1/2011	356	367				-11
2,233	X	PROSHARES ULTRASHORT O	74347X237			10/21/2011		12/1/2011	223	226				-3
2,234	X	PROSHARES ULTRASHORT O	74347X237			11/1/2011		12/1/2011	45	49				-4
2,235	X	PROSHARES ULTRASHORT O	74347X237			11/1/2011		12/1/2011	312	341				-29
2,236	X	PROSHARES ULTRASHORT O	74347X237			11/1/2011		12/1/2011	89	97				-8
2,237	X	PROSHARES ULTRASHORT O	74347X237			11/1/2011		12/1/2011	178	195				-17
2,238	X	PROSHARES ULTRASHORT O	74347X237			11/15/2011		12/1/2011	891	855				36
2,239	X	PROSHARES ULTRASHORT O	74347X237			3/1/2011		12/21/2011	46	54				-8
2,240	X	PROSHARES ULTRASHORT O	74347X237			6/3/2011		12/21/2011	185	207				-22
2,241	X	PROSHARES ULTRASHORT O	74347X237			6/3/2011		12/21/2011	185	207				-22
2,242	X	J M SMUCKER CO	832696405			6/2/2011		1/27/2012	710	690				20
2,243	X	J M SMUCKER CO	832696405			6/2/2011		1/27/2012	79	79				0
2,244	X	J M SMUCKER CO	832696405			6/2/2011		1/27/2012	1,105	1,113				-8

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,245	X	J M SMUCKER CO	832696405			6/2/2011		1/27/2012	3,077	3,079				-2
2,246	X	J M SMUCKER CO	832696405			6/2/2011		1/27/2012	552	553				-1
2,247	X	J M SMUCKER CO	832696405			6/20/2011		1/27/2012	710	701				9
2,248	X	J M SMUCKER CO	832696405			6/20/2011		1/30/2012	857	857				0
2,249	X	J M SMUCKER CO	832696405			8/11/2011		1/30/2012	468	441				27
2,250	X	SMURFIT-STONE CONTAINER	83272A104			1/20/2011		2/7/2011	427	308				119
2,251	X	SOCIEDAD Q&M CHLE SPDAD	833635105			10/16/2008		5/19/2011	2,526	769				1,757
2,252	X	SOCIEDAD Q&M CHLE SPDAD	833635105			10/16/2008		6/21/2011	863	245				[redacted]
2,253	X	SODEXO ADR	833792104			11/13/2009		6/21/2011	1,056	820				[redacted]
2,254	X	SODEXO ADR	833792104			11/13/2009		9/2/2011	146	117				29
2,255	X	SONY CORP ADR NEW	835699307			10/29/2010		2/4/2011	605	577				28
2,256	X	SONY CORP ADR NEW	835699307			11/1/2010		2/4/2011	890	827				63
2,257	X	SOTHEBY'S (DELAWARE)	835898107			1/25/2010		5/5/2011	3,412	1,888				1,524
2,258	X	SOTHEBY'S (DELAWARE)	835898107			1/25/2010		5/12/2011	1,117	680				437
2,259	X	SOTHEBY'S (DELAWARE)	835898107			1/26/2010		5/12/2011	2,895	1,761				1,134
2,260	X	SOTHEBY'S (DELAWARE)	835898107			1/27/2010		5/12/2011	1,571	959				612
2,261	X	SOTHEBY'S (DELAWARE)	835898107			7/9/2010		5/12/2011	620	386				234
2,262	X	SOTHEBY'S (DELAWARE)	835898107			9/2/2010		5/12/2011	372	263				109
2,263	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/16/2011	792	767				25
2,264	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/17/2011	871	870				1
2,265	X	SOUFUN HOLDINGS LTD SHS	836034108			1/18/2011		5/18/2011	694	684				10
2,266	X	SOUTHWEST AIRLNS CO	844741108			11/1/2010		6/21/2011	632	798				-166
2,267	X	SOUTHWESTERN ENERGY C(	845467109			12/22/2009		2/9/2011	2,617	3,466				-849
2,268	X	SOUTHWESTERN ENERGY C(	845467109			12/22/2009		2/10/2011	74	99				-25
2,269	X	SOUTHWESTERN ENERGY C(	845467109			7/9/2010		2/10/2011	370	386				-16
2,270	X	SPIRIT AEROSYSTEMS HLDG	848574109			12/6/2010		6/21/2011	893	837				56
2,271	X	SPIRIT AEROSYSTEMS HLDG	848574109			12/6/2010		8/3/2011	233	245				-12
2,272	X	SPIRIT AEROSYSTEMS HLDG	848574109			12/6/2010		8/3/2011	252	265				-13
2,273	X	SPIRIT AEROSYSTEMS HLDG	848574109			12/6/2010		8/29/2011	164	204				-40
2,274	X	SPIRIT AEROSYSTEMS HLDG	848574109			12/22/2010		8/29/2011	98	125				-27
2,275	X	SPRINT NEXTEL CORP	852061100			8/9/2010		5/31/2011	1,446	1,151				[redacted]
2,276	X	CORNING INC	219350105			2/15/2011		6/6/2011	38	45				[redacted]
2,277	X	CORNING INC	219350105			3/3/2011		6/6/2011	493	594				-101
2,278	X	CORNING INC	219350105			3/3/2011		6/6/2011	209	255				-46
2,279	X	CORNING INC	219350105			3/3/2011		6/6/2011	38	47				-9
2,280	X	CORNING INC	219350105			3/3/2011		6/6/2011	76	94				-18
2,281	X	CORNING INC	219350105			3/3/2011		6/6/2011	38	47				-9
2,282	X	CORNING INC	219350105			3/3/2011		6/6/2011	38	47				-9
2,283	X	CORNING INC	219350105			3/7/2011		6/6/2011	569	685				-116
2,284	X	CORNING INC	219350105			5/6/2011		6/6/2011	379	411				-32
2,285	X	CONSTELLATION ENERGY GF	210371100			5/25/2010		5/6/2011	144	131				13
2,286	X	CORNING INC	219350105			5/6/2011		6/6/2011	19	21				-2
2,287	X	CORNING INC	219350105			3/7/2011		6/10/2011	2,297	2,854				-557
2,288	X	CORNING INC	219350105			3/10/2011		6/10/2011	55	65				-10
2,289	X	CORNING INC	219350105			3/10/2011		6/17/2011	625	755				-130
2,290	X	CORNING INC	219350105			3/11/2011		6/17/2011	232	279				-47
2,291	X	HASBRO INC COM	418056107			10/19/2009		1/18/2012	1,454	1,263				191
2,292	X	HASBRO INC COM	418056107			10/19/2009		1/20/2012	1,537	1,349				188
2,293	X	HASBRO INC COM	418056107			7/9/2010		1/20/2012	1,341	1,711				-370
2,294	X	HASBRO INC COM	418056107			7/21/2010		1/20/2012	1,210	1,485				-275
2,295	X	HASBRO INC COM	418056107			7/27/2010		1/20/2012	785	1,019				-234

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	HASBRO INC COM	418056107			10/28/2010		1/20/2012	294	412				-118
2,297	X	HEINEKEN NV ADR	423012202			7/31/2008		6/21/2011	587	481				106
2,298	X	HEINZ H J CO PV 25CT	423074103			5/20/2011		6/21/2011	2,056	2,053				3
2,299	X	HEINZ H J CO PV 25CT	423074103			5/20/2011		9/2/2011	519	540				-21
2,300	X	HEINZ H J CO PV 25CT	423074103			5/20/2011		9/13/2011	1,298	1,405				-107
2,301	X	HEINZ H J CO PV 25CT	423074103			5/20/2011		9/15/2011	4,128	4,376				-248
2,302	X	HEINZ H J CO PV 25CT	423074103			5/20/2011		10/5/2011	1,931	2,107				-176
2,303	X	HEINZ H J CO PV 25CT	423074103			5/24/2011		10/5/2011	891	966				-75
2,304	X	HEINZ H J CO PV 25CT	423074103			5/24/2011		10/11/2011	662	698				-36
2,305	X	HEINZ H J CO PV 25CT	423074103			5/26/2011		10/11/2011	916	972				-56
2,306	X	HEINZ H J CO PV 25CT	423074103			5/26/2011		10/12/2011	462	486				-24
2,307	X	HEINZ H J CO PV 25CT	423074103			6/20/2011		10/12/2011	1,437	1,513				-76
2,308	X	HELIX ENERGY SOLUTIONS	42330P107			8/31/2011		12/7/2011	167	171				-4
2,309	X	HELIX ENERGY SOLUTIONS	42330P107			8/31/2011		12/14/2011	196	223				-27
2,310	X	HELIX ENERGY SOLUTIONS	42330P107			9/8/2011		12/14/2011	151	168				-17
2,311	X	HELIX ENERGY SOLUTIONS	42330P107			9/8/2011		12/20/2011	31	34				-3
2,312	X	HELIX ENERGY SOLUTIONS	42330P107			9/9/2011		12/20/2011	172	180				-8
2,313	X	HELMERICH PAYNE INC	423452101			9/30/2011		10/20/2011	235	208				27
2,314	X	HELMERICH PAYNE INC	423452101			9/30/2011		10/31/2011	431	333				98
2,315	X	HENNES AND MAURITZ AB-	425883105			4/11/2011		6/21/2011	519	559				-40
2,316	X	HERTZ GLOBAL HOLDINGS IN	42805T105			10/7/2010		5/9/2011	499	295				204
2,317	X	HERTZ GLOBAL HOLDINGS IN	42805T105			10/7/2010		6/21/2011	857	540				317
2,318	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		5/9/2011	49	52				-3
2,319	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	385	413				-28
2,320	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	288	310				-22
2,321	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	433	465				-32
2,322	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	144	155				-11
2,323	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	96	111				-15
2,324	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	961	1,108				-147
2,325	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	385	413				-28
2,326	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	48	52				-4
2,327	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	433	465				-32
2,328	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	385	413				-28
2,329	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/10/2011	192	206				-14
2,330	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	96	106				-10
2,331	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	1,010	1,115				-105
2,332	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	240	265				-25
2,333	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	96	106				-10
2,334	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	240	265				-25
2,335	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	385	425				-40
2,336	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	48	53				-5
2,337	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	240	265				-25
2,338	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		5/10/2011	96	106				-10
2,339	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		5/10/2011	48	56				-8
2,340	X	PROSHARES ULTRASHORT C	74347X237			3/7/2011		5/10/2011	48	57				-9
2,341	X	PROSHARES ULTRASHORT C	74347X237			4/14/2011		5/10/2011	144	158				-14
2,342	X	PROSHARES ULTRASHORT C	74347X237			4/14/2011		5/10/2011	96	105				-9
2,343	X	PROSHARES ULTRASHORT C	74347X237			4/18/2011		5/10/2011	48	54				-6
2,344	X	PROSHARES ULTRASHORT C	74347X237			4/18/2011		5/10/2011	240	269				-29
2,345	X	PROSHARES ULTRASHORT C	74347X237			4/18/2011		5/10/2011	240	269				-29
2,346	X	PROSHARES ULTRASHORT C	74347X237			4/18/2011		5/10/2011	336	376				-40

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/23/2011	384	447				-63
2,348	X	DEVON ENERGY CORP NEW	25179M103			3/8/2011		6/24/2011	465	536				-71
2,349	X	DEVON ENERGY CORP NEW	25179M103			3/10/2011		6/24/2011	1,007	1,129				-122
2,350	X	DIAGEO PLC SPSD ADR NEW	25243Q205			6/23/2009		6/21/2011	411	287				124
2,351	X	DISCOVER FINL SVCS	254709108			9/22/2010		6/21/2011	506	342				164
2,352	X	DISCOVER FINL SVCS	254709108			9/23/2010		6/21/2011	337	231				106
2,353	X	DISCOVER FINL SVCS	254709108			9/27/2010		6/21/2011	313	218				95
2,354	X	DISCOVER FINL SVCS	254709108			10/1/2010		6/21/2011	626	431				[redacted]
2,355	X	DISCOVER FINL SVCS	254709108			10/11/2010		6/21/2011	337	240				[redacted]
2,356	X	DISCOVER FINL SVCS	254709108			10/12/2010		6/21/2011	434	306				128
2,357	X	DISCOVER FINL SVCS	254709108			10/18/2010		6/21/2011	313	225				88
2,358	X	DISCOVER FINL SVCS	254709108			11/15/2010		6/21/2011	458	362				96
2,359	X	DISCOVER FINL SVCS	254709108			11/15/2010		9/2/2011	369	286				83
2,360	X	DISCOVER FINL SVCS	254709108			11/15/2010		9/28/2011	124	95				29
2,361	X	DISCOVER FINL SVCS	254709108			11/15/2010		9/29/2011	587	476				111
2,362	X	INTEL CORP	458140100			8/31/2010		9/2/2011	79	72				7
2,363	X	INTEL CORP	458140100			8/31/2010		9/26/2011	397	322				75
2,364	X	INTEL CORP	458140100			9/2/2010		9/26/2011	397	328				69
2,365	X	INTEL CORP	458140100			9/16/2010		9/26/2011	419	359				60
2,366	X	INTEL CORP	458140100			9/16/2010		11/4/2011	95	75				20
2,367	X	INTEL CORP	458140100			9/30/2010		11/4/2011	476	392				84
2,368	X	INTEL CORP	458140100			10/1/2010		11/4/2011	333	272				61
2,369	X	INTEL CORP	458140100			10/5/2010		11/4/2011	381	307				74
2,370	X	RENAISSANCERE HLDGS LTD	G7496G103			8/13/2010		3/1/2011	134	112				22
2,371	X	RENAISSANCERE HLDGS LTD	G7496G103			8/18/2010		3/1/2011	401	343				58
2,372	X	SEAGATE TECH PLC SHS	G7945M107			8/25/2010		4/8/2011	602	403				199
2,373	X	SEAGATE TECH PLC SHS	G7945M107			8/25/2010		6/21/2011	1,263	901				362
2,374	X	SEAGATE TECH PLC SHS	G7945M107			8/25/2010		8/5/2011	12	11				1
2,375	X	SEAGATE TECH PLC SHS	G7945M107			8/27/2010		8/5/2011	494	441				53
2,376	X	SEAGATE TECH PLC SHS	G7945M107			11/30/2010		8/5/2011	157	176				-19
2,377	X	SEAGATE TECH PLC SHS	G7945M107			11/30/2010		8/5/2011	108	122				[redacted]
2,378	X	SINA CORPORATION	G81477104			1/13/2011		6/9/2011	1,191	1,121				[redacted]
2,379	X	SINA CORPORATION	G81477104			1/13/2011		6/21/2011	1,257	1,294				-37
2,380	X	SINA CORPORATION	G81477104			1/13/2011		7/12/2011	748	604				144
2,381	X	SINA CORPORATION	G81477104			1/13/2011		7/19/2011	359	259				100
2,382	X	SINA CORPORATION	G81477104			1/14/2011		7/19/2011	239	174				65
2,383	X	SINA CORPORATION	G81477104			1/14/2011		8/3/2011	399	348				51
2,384	X	SINA CORPORATION	G81477104			1/14/2011		8/4/2011	765	695				70
2,385	X	SINA CORPORATION	G81477104			1/14/2011		9/29/2011	1,095	1,304				-209
2,386	X	SINA CORPORATION	G81477104			1/14/2011		9/30/2011	629	782				-153
2,387	X	AMAZON COM INC COM	023135106			11/16/2009		5/17/2011	1,542	1,066				476
2,388	X	AMAZON COM INC COM	023135106			11/16/2009		6/21/2011	960	666				294
2,389	X	CALPINE CORP	131347304			5/31/2011		6/17/2011	76	79				-3
2,390	X	CALPINE CORP	131347304			5/31/2011		6/17/2011	76	79				-3
2,391	X	CALPINE CORP	131347304			5/31/2011		6/21/2011	16	16				0
2,392	X	CALPINE CORP	131347304			5/31/2011		6/21/2011	63	63				0
2,393	X	CALPINE CORP	131347304			5/31/2011		6/21/2011	252	263				-11
2,394	X	CALPINE CORP	131347304			5/31/2011		6/21/2011	189	189				0
2,395	X	CALPINE CORP	131347304			6/10/2011		8/3/2011	15	17				-2
2,396	X	CALPINE CORP	131347304			6/10/2011		8/3/2011	61	66				-5
2,397	X	CALPINE CORP	131347304			6/14/2011		8/3/2011	77	85				-8

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	CALPINE CORP	131347304			6/14/2011		8/3/2011	77	85				-8
2,399	X	CALPINE CORP	131347304			6/15/2011		8/3/2011	184	195				-11
2,400	X	CALPINE CORP	131347304			7/6/2011		8/3/2011	61	65				-4
2,401	X	CALPINE CORP	131347304			7/6/2011		8/3/2011	61	65				-4
2,402	X	CALPINE CORP	131347304			7/6/2011		8/4/2011	135	146				-11
2,403	X	CALPINE CORP	131347304			7/6/2011		8/4/2011	15	16				-1
2,404	X	CALPINE CORP	131347304			7/6/2011		8/4/2011	75	81				-6
2,405	X	CALPINE CORP	131347304			7/13/2011		8/4/2011	15	16				-1
2,406	X	CALPINE CORP	131347304			7/6/2011		8/10/2011	93	113				-20
2,407	X	CALPINE CORP	131347304			7/13/2011		8/10/2011	53	66				-13
2,408	X	CALPINE CORP	131347304			7/13/2011		8/10/2011	160	197				-37
2,409	X	CAMERON INTL CORP	13342B105			8/16/2010		5/18/2011	2,115	1,692				423
2,410	X	CAMERON INTL CORP	13342B105			8/16/2010		5/24/2011	1,313	1,077				236
2,411	X	CAMERON INTL CORP	13342B105			8/16/2010		6/1/2011	1,554	1,269				285
2,412	X	CAMERON INTL CORP	13342B105			9/2/2010		6/1/2011	471	387				84
2,413	X	CAMERON INTL CORP	13342B105			4/28/2011		6/21/2011	469	523				-54
2,414	X	CAMERON INTL CORP	13342B105			4/28/2011		9/1/2011	207	209				-2
2,415	X	CAMERON INTL CORP	13342B105			4/28/2011		9/1/2011	207	209				-2
2,416	X	CANADIAN NATURAL RES LTD	136385101			4/4/2008		4/14/2011	89	72				17
2,417	X	CANADIAN NATURAL RES LTD	136385101			9/25/2008		4/14/2011	576	517				59
2,418	X	ETFS PHYSICAL PLATINUM	26922V101			11/4/2010		2/1/2011	1	1				0
2,419	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		3/1/2011	1	1				0
2,420	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		3/1/2011	2	2				0
2,421	X	ETFS PHYSICAL PLATINUM	26922V101			11/4/2010		3/1/2011	1	1				0
2,422	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		3/10/2011	2,624	2,453				171
2,423	X	ETFS PHYSICAL PLATINUM	26922V101			11/4/2010		3/11/2011	1,412	1,400				12
2,424	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		3/11/2011	3,884	3,597				287
2,425	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		2/1/2011	0	0				0
2,426	X	ETFS PHYSICAL PALLADIUM	26923A106			9/30/2010		2/1/2011	1	1				0
2,427	X	ETFS PHYSICAL PALLADIUM	26923A106			11/4/2010		2/1/2011	1	1				0
2,428	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		2/1/2011	2	1				1
2,429	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		2/1/2011	1	1				0
2,430	X	ETFS PHYSICAL PALLADIUM	26923A106			9/27/2010		2/1/2011	1	1				0
2,431	X	ETFS PHYSICAL PALLADIUM	26923A106			12/2/2010		2/1/2011	1	1				0
2,432	X	ETFS PHYSICAL PALLADIUM	26923A106			9/27/2010		2/24/2011	1,692	1,218				474
2,433	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		2/24/2011	2,307	1,755				552
2,434	X	ETFS PHYSICAL PALLADIUM	26923A106			9/30/2010		2/24/2011	1,692	1,240				452
2,435	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		3/1/2011	1	1				0
2,436	X	HESS CORP	42809H107			5/24/2010		5/19/2011	310	210				100
2,437	X	HESS CORP	42809H107			5/24/2010		5/20/2011	232	157				75
2,438	X	HESS CORP	42809H107			7/6/2010		5/20/2011	77	52				25
2,439	X	HESS CORP	42809H107			7/6/2010		5/31/2011	1,258	830				428
2,440	X	HESS CORP	42809H107			7/12/2010		5/31/2011	79	54				25
2,441	X	HESS CORP	42809H107			7/12/2010		6/2/2011	384	268				116
2,442	X	HESS CORP	42809H107			7/12/2010		6/21/2011	212	161				51
2,443	X	HESS CORP	42809H107			9/2/2010		7/21/2011	147	110				37
2,444	X	HESS CORP	42809H107			4/6/2011		7/21/2011	663	775				-112
2,445	X	HESS CORP	42809H107			4/6/2011		7/22/2011	148	172				-24
2,446	X	HESS CORP	42809H107			4/6/2011		7/22/2011	148	172				-24
2,447	X	HESS CORP	42809H107			4/27/2011		9/9/2011	118	138				-20
2,448	X	HESS CORP	42809H107			4/28/2011		9/9/2011	530	627				-97

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	HESS CORP	42809H107			8/24/2011		9/9/2011	353	333				20
2,450	X	HESS CORP	42809H107			5/3/2011		11/11/2011	131	144				-13
2,451	X	MYLAN INC	628530107			3/30/2011		6/21/2011	364	367				-3
2,452	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		6/21/2011	164	170				-6
2,453	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		6/21/2011	273	270				3
2,454	X	SPDR GOLD TRUST	78463V107			8/9/2011		9/9/2011	1	1				0
2,455	X	SPDR GOLD TRUST	78463V107			8/8/2011		9/9/2011	1	1				0
2,456	X	SPDR GOLD TRUST	78463V107			8/8/2011		9/22/2011	2,520	2,478				42
2,457	X	SPDR GOLD TRUST	78463V107			8/9/2011		9/22/2011	2,352	2,379				-27
2,458	X	SPDR GOLD TRUST	78463V107			8/10/2011		9/23/2011	3,098	3,277				-179
2,459	X	SPDR GOLD TRUST	78463V107			8/18/2011		9/23/2011	1,794	1,954				-160
2,460	X	SAFEWAY INC NEW	786514208			4/12/2010		4/25/2011	447	462				-15
2,461	X	SAFEWAY INC NEW	786514208			12/1/2010		4/25/2011	298	283				15
2,462	X	SAGE GROUP PLC UNSP ADF	78663S102			12/14/2009		6/21/2011	498	412				86
2,463	X	SAGE GROUP PLC UNSP ADF	78663S102			12/14/2009		9/2/2011	16	15				1
2,464	X	SALESFORCE COM INC	79466L302			5/21/2010		5/18/2011	1,446	875				571
2,465	X	SALESFORCE COM INC	79466L302			5/21/2010		5/23/2011	1,601	875				726
2,466	X	SALESFORCE COM INC	79466L302			5/21/2010		6/21/2011	855	478				377
2,467	X	SALESFORCE COM INC	79466L302			5/21/2010		7/21/2011	1,773	955				818
2,468	X	SALESFORCE COM INC	79466L302			5/21/2010		7/27/2011	876	478				398
2,469	X	SALESFORCE COM INC	79466L302			7/9/2010		7/27/2011	146	92				54
2,470	X	SALESFORCE COM INC	79466L302			11/9/2010		7/28/2011	290	229				61
2,471	X	SALESFORCE COM INC	79466L302			11/9/2010		7/29/2011	1,298	1,029				269
2,472	X	SALESFORCE COM INC	79466L302			9/14/2011		11/21/2011	1,648	1,971				-323
2,473	X	SALESFORCE COM INC	79466L302			9/14/2011		12/16/2011	109	131				-22
2,474	X	SALESFORCE COM INC	79466L302			9/14/2011		12/16/2011	544	657				-113
2,475	X	SALESFORCE COM INC	79466L302			9/19/2011		12/16/2011	109	136				-27
2,476	X	SALESFORCE COM INC	79466L302			9/19/2011		12/16/2011	761	950				-189
2,477	X	SALESFORCE COM INC	79466L302			9/27/2011		12/16/2011	326	378				-52
2,478	X	SANDISK CORP INC	80004C101			5/3/2010		2/16/2011	1,069	910				159
2,479	X	SANDISK CORP INC	80004C101			5/3/2010		6/21/2011	173	173				0
2,480	X	SANDISK CORP INC	80004C101			5/4/2010		6/21/2011	476	459				17
2,481	X	SANDISK CORP INC	80004C101			9/22/2010		6/21/2011	432	358				74
2,482	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	173	191				-18
2,483	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	86	96				-10
2,484	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	303	335				-32
2,485	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	303	335				-32
2,486	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	130	143				-13
2,487	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	43	48				-5
2,488	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	86	96				-10
2,489	X	SANDISK CORP INC	80004C101			12/6/2010		6/21/2011	43	48				-5
2,490	X	SANDISK CORP INC	80004C101			12/6/2010		6/23/2011	513	574				-61
2,491	X	WEIGHT WATCHERS INTL NE	948626106			5/24/2011		9/2/2011	119	171				-52
2,492	X	WELLPOINT INC	94973V107			6/29/2009		6/21/2011	316	206				110
2,493	X	WELLPOINT INC	94973V107			7/2/2009		6/21/2011	1,187	754				433
2,494	X	WELLS FARGO & CO NEW DE	949746101			1/4/2011		3/21/2011	984	988				-4
2,495	X	WELLS FARGO & CO NEW DE	949746101			1/4/2011		4/4/2011	512	510				2
2,496	X	WELLS FARGO & CO NEW DE	949746101			1/4/2011		4/14/2011	3,412	3,570				-158
2,497	X	WELLS FARGO & CO NEW DE	949746101			1/4/2011		4/21/2011	1,533	1,690				-157
2,498	X	WELLS FARGO & CO NEW DE	949746101			1/4/2011		4/25/2011	3,427	3,825				-398
2,499	X	WELLS FARGO & CO NEW DE	949746101			1/6/2011		4/25/2011	1,371	1,553				-182

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	WELLS FARGO & CO NEW DE	949746101			1/6/2011		4/25/2011	371	421				-50
2,501	X	WELLS FARGO & CO NEW DE	949746101			1/6/2011		4/25/2011	857	970				-113
2,502	X	WELLS FARGO & CO NEW DE	949746101			1/24/2011		4/25/2011	286	327				-41
2,503	X	WELLS FARGO & CO NEW DE	949746101			1/24/2011		4/25/2011	600	686				-86
2,504	X	WELLS FARGO & CO NEW DE	949746101			1/24/2011		6/21/2011	82	98				-16
2,505	X	WELLS FARGO & CO NEW DE	949746101			1/24/2011		6/21/2011	218	261				-43
2,506	X	WELLS FARGO & CO NEW DE	949746101			1/27/2011		6/21/2011	628	738				-110
2,507	X	WSTN DIGITAL CORP DEL	958102105			2/28/2011		3/11/2011	689	621				[redacted]68
2,508	X	WESTPAC BANKING ADR	961214301			12/23/2009		6/21/2011	230	215				[redacted]15
2,509	X	WHIRLPOOL CORP	963320106			12/22/2009		3/17/2011	160	168				-8
2,510	X	WHIRLPOOL CORP	963320106			12/22/2009		3/17/2011	240	252				-12
2,511	X	WHIRLPOOL CORP	963320106			12/22/2009		3/23/2011	400	420				-20
2,512	X	WHIRLPOOL CORP	963320106			9/2/2010		3/23/2011	160	155				5
2,513	X	MARVELL TECHNOLOGY GRC	G5876H105			12/20/2010		6/21/2011	123	173				-50
2,514	X	MONTPELIER RE HLDGS LTD	G62185106			11/24/2010		3/1/2011	378	383				-5
2,515	X	NABORS INDUSTRIES LTD	G6359F103			2/4/2011		6/21/2011	662	729				-67
2,516	X	NABORS INDUSTRIES LTD	G6359F103			2/4/2011		9/7/2011	200	287				-87
2,517	X	NABORS INDUSTRIES LTD	G6359F103			2/4/2011		9/7/2011	55	78				-23
2,518	X	NABORS INDUSTRIES LTD	G6359F103			2/7/2011		9/7/2011	109	159				-50
2,519	X	NABORS INDUSTRIES LTD	G6359F103			2/4/2011		1/27/2012	53	77				-24
2,520	X	NABORS INDUSTRIES LTD	G6359F103			2/7/2011		1/27/2012	249	370				-121
2,521	X	NABORS INDUSTRIES LTD	G6359F103			2/7/2011		1/27/2012	107	157				-50
2,522	X	NABORS INDUSTRIES LTD	G6359F103			2/17/2011		1/27/2012	391	616				-225
2,523	X	NABORS INDUSTRIES LTD	G6359F103			3/15/2011		1/27/2012	338	507				-169
2,524	X	NABORS INDUSTRIES LTD	G6359F103			3/29/2011		1/27/2012	391	659				-268
2,525	X	NABORS INDUSTRIES LTD	G6359F103			12/15/2011		1/27/2012	373	348				25
2,526	X	PLATINUM UNDRWRITRS HLD	G7127P100			10/22/2010		3/9/2011	240	259				-19
2,527	X	RENAISSANCERE HLDGS LTD	G7496G103			8/13/2010		2/24/2011	200	168				32
2,528	X	AMAZON COM INC COM	023135106			11/17/2009		6/21/2011	1,152	784				368
2,529	X	ALPHA NATURAL RESOURCE	02076X102			7/15/2011		1/3/2012	221	456				-235
2,530	X	ALPHA NATURAL RESOURCE	02076X102			8/4/2011		1/3/2012	22	35				[redacted]13
2,531	X	ALPHA NATURAL RESOURCE	02076X102			8/4/2011		1/3/2012	199	314				[redacted]15
2,532	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		1/19/2012	179	540				-361
2,533	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		1/19/2012	80	222				-142
2,534	X	ALPHA NATURAL RESOURCE	02076X102			6/8/2011		1/19/2012	40	91				-51
2,535	X	ALPHA NATURAL RESOURCE	02076X102			7/15/2011		1/19/2012	199	437				-238
2,536	X	ALPHA NATURAL RESOURCE	02076X102			8/4/2011		1/19/2012	179	297				-118
2,537	X	ALPHA NATURAL RESOURCE	02076X102			9/2/2011		1/19/2012	159	251				-92
2,538	X	AMAZON COM INC COM	023135106			11/16/2009		3/1/2011	1,017	800				217
2,539	X	CABLEVISION NY GRP CL A	12686C109			4/20/2010		8/10/2011	523	583				-60
2,540	X	CABOT CORP	127055101			7/8/2010		6/10/2011	230	151				79
2,541	X	CABOT CORP	127055101			7/8/2010		6/21/2011	78	50				28
2,542	X	CABOT CORP	127055101			7/8/2010		10/28/2011	189	151				38
2,543	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/1/2011	349	354				-5
2,544	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/1/2011	436	443				-7
2,545	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/5/2011	86	88				-2
2,546	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/5/2011	432	439				-7
2,547	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/5/2011	86	89				-3
2,548	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/5/2011	86	89				-3
2,549	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/7/2011	81	88				-7
2,550	X	CABOT OIL & GAS CORP	127097103			11/11/2011		12/7/2011	244	263				-19

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	CALPINE CORP	131347304			5/31/2011		6/17/2011	243	253				-10
2,552	X	ETFS PHYSICAL PALLADIUM	26923A106			12/2/2010		3/1/2011	1	0				1
2,553	X	ETFS PHYSICAL PALLADIUM	26923A106			9/30/2010		3/1/2011	1	1				0
2,554	X	ETFS PHYSICAL PALLADIUM	26923A106			9/27/2010		3/1/2011	1	1				0
2,555	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		3/1/2011	0	0				0
2,556	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		3/10/2011	3,567	2,750				817
2,557	X	ETFS PHYSICAL PALLADIUM	26923A106			11/4/2010		3/11/2011	1,268	1,142				126
2,558	X	ETFS PHYSICAL PALLADIUM	26923A106			12/2/2010		3/11/2011	1,865	1,895				[redacted]30
2,559	X	ETFS PHYSICAL PALLADIUM	26923A106			10/7/2010		3/11/2011	373	292				[redacted]81
2,560	X	E TRADE FINL CORP	269246401			6/17/2011		7/14/2011	276	290				-14
2,561	X	E TRADE FINL CORP	269246401			6/17/2011		7/14/2011	26	28				-2
2,562	X	E TRADE FINL CORP	269246401			6/17/2011		7/15/2011	219	247				-28
2,563	X	E TRADE FINL CORP	269246401			6/17/2011		7/18/2011	25	28				-3
2,564	X	E TRADE FINL CORP	269246401			6/17/2011		7/18/2011	50	58				-8
2,565	X	E TRADE FINL CORP	269246401			6/17/2011		7/18/2011	125	152				-27
2,566	X	E TRADE FINL CORP	269246401			6/17/2011		7/25/2011	116	106				10
2,567	X	E TRADE FINL CORP	269246401			6/17/2011		7/25/2011	33	31				2
2,568	X	E TRADE FINL CORP	269246401			6/17/2011		7/25/2011	66	62				4
2,569	X	E TRADE FINL CORP	269246401			6/17/2011		7/25/2011	83	84				-1
2,570	X	E TRADE FINL CORP	269246401			6/17/2011		7/28/2011	78	84				-6
2,571	X	E TRADE FINL CORP	269246401			6/24/2011		7/28/2011	188	162				26
2,572	X	E TRADE FINL CORP	269246401			7/6/2011		7/28/2011	188	169				19
2,573	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		2/1/2011	2	2				0
2,574	X	EXCO RES INC	269279402			7/22/2011		1/31/2012	840	1,800				-960
2,575	X	JOHNSON AND JOHNSON CO	478160104			2/28/2011		4/18/2011	181	182				-1
2,576	X	JOHNSON AND JOHNSON CO	478160104			2/28/2011		4/18/2011	302	303				-1
2,577	X	JOHNSON AND JOHNSON CO	478160104			3/25/2011		4/18/2011	302	294				8
2,578	X	JOHNSON AND JOHNSON CO	478160104			3/30/2011		4/18/2011	302	297				5
2,579	X	JOHNSON AND JOHNSON CO	478160104			3/31/2011		4/18/2011	544	537				7
2,580	X	JOHNSON AND JOHNSON CO	478160104			4/1/2011		4/18/2011	302	297				5
2,581	X	JOHNSON AND JOHNSON CO	478160104			4/6/2011		4/18/2011	181	180				[redacted]1
2,582	X	JOHNSON AND JOHNSON CO	478160104			2/28/2011		4/19/2011	187	180				[redacted]7
2,583	X	JOHNSON AND JOHNSON CO	478160104			3/4/2011		6/21/2011	665	672				-7
2,584	X	JOHNSON AND JOHNSON CO	478160104			3/4/2011		9/2/2011	64	67				-3
2,585	X	JOHNSON AND JOHNSON CO	478160104			3/4/2011		9/2/2011	258	269				-11
2,586	X	JOHNSON AND JOHNSON CO	478160104			3/4/2011		11/4/2011	383	403				-20
2,587	X	JOHNSON AND JOHNSON CO	478160104			3/6/2011		11/4/2011	639	658				-19
2,588	X	JOHNSON AND JOHNSON CO	478160104			3/10/2011		11/4/2011	639	672				-33
2,589	X	JOHNSON AND JOHNSON CO	478160104			3/10/2011		12/2/2011	191	202				-11
2,590	X	JOHNSON AND JOHNSON CO	478160104			3/24/2011		12/2/2011	318	334				-16
2,591	X	JOHNSON AND JOHNSON CO	478160104			5/12/2011		12/2/2011	1,589	1,667				-78
2,592	X	JOHNSON CONTROLS INC	478366107			1/25/2010		2/2/2011	531	427				104
2,593	X	JOHNSON CONTROLS INC	478366107			1/25/2010		4/18/2011	1,487	1,190				297
2,594	X	JOHNSON CONTROLS INC	478366107			1/25/2010		4/19/2011	1,179	946				233
2,595	X	JOHNSON CONTROLS INC	478366107			4/23/2010		4/19/2011	570	525				45
2,596	X	JOHNSON CONTROLS INC	478366107			4/23/2010		5/18/2011	2,635	2,378				257
2,597	X	JOHNSON CONTROLS INC	478366107			4/29/2010		5/18/2011	542	483				59
2,598	X	JOHNSON CONTROLS INC	478366107			7/23/2010		5/18/2011	1,279	967				312
2,599	X	JOHNSON CONTROLS INC	478366107			7/26/2010		5/18/2011	310	232				78
2,600	X	JOHNSON CONTROLS INC	478366107			7/26/2010		5/19/2011	1,468	1,101				367
2,601	X	JOHNSON CONTROLS INC	478366107			8/26/2010		5/19/2011	1,970	1,396				574

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,602	X	JOHNSON CONTROLS INC	478366107			9/13/2010		5/19/2011	2,394	1,820				574
2,603	X	JOHNSON CONTROLS INC	478366107			10/28/2010		5/19/2011	348	316				32
2,604	X	JUNIPER NETWORKS INC	48203R104			11/11/2010		6/21/2011	880	1,002				-122
2,605	X	PEOPLES UNITED FNL INC	712704105			5/31/2011		6/21/2011	341	348				-7
2,606	X	PEOPLES UNITED FNL INC	712704105			5/31/2011		9/1/2011	23	27				-4
2,607	X	PEOPLES UNITED FNL INC	712704105			5/31/2011		9/1/2011	233	262				-29
2,608	X	PEOPLES UNITED FNL INC	712704105			5/31/2011		9/1/2011	58	67				-9
2,609	X	PEOPLES UNITED FNL INC	712704105			5/31/2011		9/19/2011	73	79				-6
2,610	X	PEOPLES UNITED FNL INC	712704105			6/1/2011		9/19/2011	24	27				-3
2,611	X	PEOPLES UNITED FNL INC	712704105			6/10/2011		9/19/2011	134	141				-7
2,612	X	PEOPLES UNITED FNL INC	712704105			6/17/2011		9/19/2011	279	303				-24
2,613	X	PEOPLES UNITED FNL INC	712704105			6/17/2011		9/30/2011	208	237				-29
2,614	X	PEOPLES UNITED FNL INC	712704105			6/20/2011		9/30/2011	46	53				-7
2,615	X	PEOPLES UNITED FNL INC	712704105			6/20/2011		10/12/2011	331	357				-26
2,616	X	PEOPLES UNITED FNL INC	712704105			7/18/2011		10/12/2011	196	217				-21
2,617	X	PEPSICO INC	713448108			5/18/2011		6/21/2011	689	712				-23
2,618	X	PEPSICO INC	713448108			5/18/2011		9/2/2011	127	142				-15
2,619	X	PEPSICO INC	713448108			5/18/2011		12/1/2011	3,143	3,489				-346
2,620	X	PERRIGO CO	714290103			3/30/2009		6/21/2011	1,577	447				1,130
2,621	X	PROSHARES ULTRASHORT C	74347X237			7/19/2011		12/21/2011	92	100				-8
2,622	X	PROSHARES ULTRASHORT C	74347X237			9/2/2011		12/21/2011	185	220				-35
2,623	X	PROSHARES ULTRASHORT C	74347X237			9/2/2011		12/21/2011	277	331				-54
2,624	X	PROSHARES ULTRASHORT C	74347X237			9/2/2011		12/21/2011	646	744				-98
2,625	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		12/21/2011	462	529				-67
2,626	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		12/21/2011	92	87				5
2,627	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		12/21/2011	231	218				13
2,628	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		12/21/2011	92	87				5
2,629	X	PROSHARES ULTRASHORT C	74347X237			10/21/2011		12/21/2011	231	217				14
2,630	X	PROSHARES ULTRASHORT C	74347X237			11/15/2011		12/21/2011	323	299				24
2,631	X	PROSHARES ULTRASHORT C	74347X237			11/15/2011		12/21/2011	92	85				7
2,632	X	PROSHARES ULTRASHORT C	74347X237			3/1/2011		1/19/2012	39	59				-20
2,633	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	508	713				-205
2,634	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	39	55				-16
2,635	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	156	219				-63
2,636	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	39	55				-16
2,637	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	117	165				-48
2,638	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	352	494				-142
2,639	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	78	112				-34
2,640	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	78	112				-34
2,641	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	234	326				-92
2,642	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		1/19/2012	39	55				-16
2,643	X	NII HLDGS INC CL B	62913F201			4/22/2009		6/21/2011	1,255	458				797
2,644	X	NII HLDGS INC CL B	62913F201			4/22/2009		8/3/2011	503	177				326
2,645	X	NII HLDGS INC CL B	62913F201			4/22/2009		12/1/2011	69	44				25
2,646	X	NII HLDGS INC CL B	62913F201			6/1/2009		12/1/2011	230	214				16
2,647	X	NII HLDGS INC CL B	62913F201			6/1/2009		1/26/2012	221	235				-14
2,648	X	NII HLDGS INC CL B	62913F201			6/1/2009		1/26/2012	443	470				-27
2,649	X	NII HLDGS INC CL B	62913F201			10/14/2010		1/26/2012	483	939				-456
2,650	X	NII HLDGS INC CL B	62913F201			4/5/2011		1/26/2012	40	85				-45
2,651	X	NRG ENERGY INC	629377508			6/28/2011		10/20/2011	622	719				-97
2,652	X	NRG ENERGY INC	629377508			6/28/2011		12/21/2011	74	96				-22

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	NRG ENERGY INC	629377508			6/28/2011		12/21/2011	501	647				-146
2,654	X	NRG ENERGY INC	629377508			6/28/2011		12/28/2011	73	98				-25
2,655	X	NRG ENERGY INC	629377508			6/28/2011		12/28/2011	182	240				-58
2,656	X	NRG ENERGY INC	629377508			6/28/2011		12/28/2011	310	418				-108
2,657	X	NRG ENERGY INC	629377508			6/28/2011		1/17/2012	105	148				-43
2,658	X	NRG ENERGY INC	629377508			6/28/2011		1/17/2012	297	441				-144
2,659	X	NRG ENERGY INC	629377508			6/28/2011		1/17/2012	70	105				-35
2,660	X	NRG ENERGY INC	629377508			6/28/2011		1/17/2012	175	256				[redacted]81
2,661	X	NRG ENERGY INC	629377508			6/28/2011		1/17/2012	70	101				[redacted]31
2,662	X	NRG ENERGY INC	629377508			8/5/2011		1/17/2012	279	355				-76
2,663	X	NRG ENERGY INC	629377508			8/16/2011		1/17/2012	262	342				-80
2,664	X	NRG ENERGY INC	629377508			8/17/2011		1/17/2012	262	342				-80
2,665	X	NRG ENERGY INC	629377508			9/2/2011		1/17/2012	140	187				-47
2,666	X	NALCO HLDG CO	62985Q101			1/6/2010		2/25/2011	692	716				-24
2,667	X	NALCO HLDG CO	62985Q101			1/11/2010		2/25/2011	3,254	3,341				-87
2,668	X	NALCO HLDG CO	62985Q101			4/16/2010		2/25/2011	1,691	1,668				23
2,669	X	NALCO HLDG CO	62985Q101			7/2/2010		2/25/2011	846	703				143
2,670	X	NALCO HLDG CO	62985Q101			7/2/2010		2/28/2011	616	512				104
2,671	X	NALCO HLDG CO	62985Q101			7/9/2010		2/28/2011	1,232	1,096				136
2,672	X	NALCO HLDG CO	62985Q101			7/14/2010		2/28/2011	1,412	1,302				110
2,673	X	NAT FUEL GAS CO NJ $1	636180101			8/7/2009		6/21/2011	2,450	1,593				857
2,674	X	NAT FUEL GAS CO NJ $1	636180101			8/7/2009		9/2/2011	429	319				110
2,675	X	NAT FUEL GAS CO NJ $1	636180101			8/7/2009		12/22/2011	1,159	956				203
2,676	X	NAT FUEL GAS CO NJ $1	636180101			8/18/2009		12/22/2011	2,540	2,020				520
2,677	X	NAT FUEL GAS CO NJ $1	636180101			8/18/2009		1/20/2012	484	439				45
2,678	X	NAT FUEL GAS CO NJ $1	636180101			11/4/2009		1/20/2012	1,306	1,257				49
2,679	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	19	23				-4
2,680	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	483	562				-79
2,681	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	204	238				-34
2,682	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	19	22				-3
2,683	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	56	65				[redacted]9
2,684	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	241	281				[redacted]40
2,685	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	19	22				-3
2,686	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	111	142				-31
2,687	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	74	95				-21
2,688	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	167	215				-48
2,689	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	19	24				-5
2,690	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	74	95				-21
2,691	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	223	286				-63
2,692	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	19	23				-4
2,693	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	56	68				-12
2,694	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		1/5/2012	56	68				-12
2,695	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		1/5/2012	111	157				-46
2,696	X	INTEL CORP	458140100			10/13/2010		11/4/2011	238	199				39
2,697	X	INTEL CORP	458140100			5/18/2011		11/4/2011	476	480				-4
2,698	X	INTERDIGITAL, INC	45867G101			2/23/2011		6/21/2011	1,387	2,065				-678
2,699	X	INTERDIGITAL, INC	45867G101			2/23/2011		8/15/2011	7,504	6,791				713
2,700	X	INTERDIGITAL, INC	45867G101			2/23/2011		9/2/2011	276	217				59
2,701	X	INTERDIGITAL, INC	45867G101			2/23/2011		10/27/2011	981	1,195				-214
2,702	X	INTERDIGITAL, INC	45867G101			3/22/2011		10/27/2011	847	838				9
2,703	X	INTERDIGITAL, INC	45867G101			5/13/2011		10/27/2011	1,159	1,182				-23

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	INTERDIGITAL, INC	45867G101			2/23/2011		10/28/2011	969	1,358				-389
2,705	X	INTERDIGITAL, INC	45867G101			5/13/2011		10/28/2011	1,101	1,137				-36
2,706	X	INTERDIGITAL, INC	45867G101			9/20/2011		10/28/2011	704	988				-284
2,707	X	INTL BUSINESS MACHINES	459200101			8/18/2009		2/10/2011	328	236				92
2,708	X	INTL BUSINESS MACHINES	459200101			8/18/2009		3/11/2011	486	353				133
2,709	X	INTL BUSINESS MACHINES	459200101			8/18/2009		5/19/2011	2,548	1,767				781
2,710	X	INTL BUSINESS MACHINES	459200101			10/27/2009		5/19/2011	1,529	1,086				443
2,711	X	INTL BUSINESS MACHINES	459200101			10/27/2009		5/20/2011	2,894	2,052				[redacted]42
2,712	X	INTL BUSINESS MACHINES	459200101			10/27/2009		5/31/2011	168	121				[redacted]47
2,713	X	INTL BUSINESS MACHINES	459200101			10/29/2009		5/31/2011	1,683	1,228				455
2,714	X	INTL BUSINESS MACHINES	459200101			9/2/2010		5/31/2011	2,525	1,875				650
2,715	X	INTL BUSINESS MACHINES	459200101			10/28/2010		5/31/2011	505	423				82
2,716	X	INTL PAPER CO	460146103			11/9/2009		6/21/2011	1,063	926				137
2,717	X	INTL PAPER CO	460146103			11/9/2009		9/2/2011	154	150				4
2,718	X	ISRAEL CHEMICALS-UNSPON	465036200			12/21/2010		2/28/2011	3,031	3,207				-176
2,719	X	ISRAEL CHEMICALS-UNSPON	465036200			12/21/2010		3/8/2011	2,428	2,638				-210
2,720	X	ISRAEL CHEMICALS-UNSPON	465036200			12/21/2010		3/9/2011	1,205	1,328				-123
2,721	X	ISRAEL CHEMICALS-UNSPON	465036200			1/11/2011		3/9/2011	235	265				-30
2,722	X	ISRAEL CHEMICALS-UNSPON	465036200			1/11/2011		4/4/2011	1,659	1,747				-88
2,723	X	ISRAEL CHEMICALS-UNSPON	465036200			1/11/2011		5/4/2011	1,874	1,942				-68
2,724	X	ISRAEL CHEMICALS-UNSPON	465036200			1/12/2011		5/4/2011	2,725	2,824				-99
2,725	X	ITC HLDGS CORP	465685105			9/14/2010		6/21/2011	1,483	1,296				187
2,726	X	ITC HLDGS CORP	465685105			9/15/2010		6/21/2011	353	305				48
2,727	X	INTEL CORP	458140100			6/28/2010		6/21/2011	1,956	1,872				84
2,728	X	ITC HLDGS CORP	465685105			9/15/2010		9/2/2011	528	427				101
2,729	X	JDS UNIPHASE CORP	46612J507			5/31/2011		6/9/2011	537	625				-88
2,730	X	NETFLIX COM INC	64110L106			9/1/2010		7/5/2011	862	398				464
2,731	X	NETFLIX COM INC	64110L106			9/1/2010		7/13/2011	892	398				494
2,732	X	PROSHARES ULTRASHORT C	74347X237			6/3/2011		1/19/2012	78	112				-34
2,733	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		6/21/2011	924	861				63
2,734	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		7/22/2011	432	465				[redacted]33
2,735	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		7/22/2011	641	689				[redacted]48
2,736	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/9/2011	2,182	1,550				632
2,737	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/11/2011	646	482				164
2,738	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/12/2011	1,650	1,360				290
2,739	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/12/2011	418	360				58
2,740	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/12/2011	564	478				86
2,741	X	PROSHARES ULTRASHORT	74347X617			5/12/2011		8/15/2011	411	360				51
2,742	X	PROSHARES ULTRASHORT	74347X617			6/3/2011		8/15/2011	555	487				68
2,743	X	PROSHARES ULTRASHORT	74347X617			6/3/2011		9/2/2011	142	126				16
2,744	X	PROSHARES ULTRASHORT	74347X617			6/3/2011		9/8/2011	2,643	2,398				245
2,745	X	PROSHARES ULTRASHORT	74347X617			6/3/2011		10/6/2011	788	577				211
2,746	X	STARWOOD HOTELS AND	85590A401			9/3/2010		6/21/2011	325	303				22
2,747	X	STARWOOD HOTELS AND	85590A401			10/1/2010		6/21/2011	271	264				7
2,748	X	STARWOOD HOTELS AND	85590A401			11/23/2010		6/21/2011	217	223				-6
2,749	X	STARWOOD HOTELS AND	85590A401			11/23/2010		6/21/2011	108	111				-3
2,750	X	STARWOOD HOTELS AND	85590A401			1/21/2011		6/21/2011	433	497				-64
2,751	X	STARWOOD HOTELS AND	85590A401			11/23/2010		7/6/2011	230	250				-20
2,752	X	STARWOOD HOTELS AND	85590A401			11/23/2010		7/6/2011	115	125				-10
2,753	X	STARWOOD HOTELS AND	85590A401			1/21/2011		7/6/2011	288	311				-23
2,754	X	STARWOOD HOTELS AND	85590A401			1/21/2011		7/6/2011	346	373				-27

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	STARWOOD HOTELS AND	85590A401			1/21/2011		7/6/2011	115	124				-9
2,756	X	STARWOOD HOTELS AND	85590A401			1/21/2011		7/28/2011	113	124				-11
2,757	X	STARWOOD HOTELS AND	85590A401			2/4/2011		7/28/2011	113	122				-9
2,758	X	STARWOOD HOTELS AND	85590A401			1/21/2011		9/9/2011	120	186				-66
2,759	X	STARWOOD HOTELS AND	85590A401			1/21/2011		9/9/2011	120	186				-66
2,760	X	STARWOOD HOTELS AND	85590A401			1/21/2011		9/9/2011	80	124				-44
2,761	X	STARWOOD HOTELS AND	85590A401			1/21/2011		9/9/2011	40	62				-22
2,762	X	STARWOOD HOTELS AND	85590A401			1/24/2011		9/9/2011	40	63				-23
2,763	X	STARWOOD HOTELS AND	85590A401			1/24/2011		9/9/2011	80	125				-45
2,764	X	STARWOOD HOTELS AND	85590A401			8/2/2011		9/9/2011	120	158				-38
2,765	X	STARWOOD HOTELS AND	85590A401			8/2/2011		9/9/2011	80	105				-25
2,766	X	STARWOOD HOTELS AND	85590A401			8/2/2011		9/9/2011	40	53				-13
2,767	X	STARWOOD HOTELS AND	85590A401			1/21/2011		11/23/2011	88	129				-41
2,768	X	STARWOOD HOTELS AND	85590A401			1/21/2011		11/23/2011	44	65				-21
2,769	X	STARWOOD HOTELS AND	85590A401			1/21/2011		11/23/2011	132	194				-62
2,770	X	STARWOOD HOTELS AND	85590A401			1/24/2011		11/23/2011	88	130				-42
2,771	X	STARWOOD HOTELS AND	85590A401			1/24/2011		11/23/2011	88	125				-37
2,772	X	NXP SEMICONDUCTORS N V	N6596X109			4/13/2011		1/19/2012	326	579				-253
2,773	X	SINA CORPORATION	G81477104			1/18/2011		9/30/2011	210	262				-52
2,774	X	WILLIS GROUP HOLDINGS	G96666105			2/19/2009		6/21/2011	845	495				350
2,775	X	AMAZON COM INC COM	023135106			11/17/2009		7/13/2011	645	392				253
2,776	X	AMAZON COM INC COM	023135106			11/17/2009		7/27/2011	2,015	1,176				839
2,777	X	AMAZON COM INC COM	023135106			11/19/2009		10/26/2011	3,029	1,941				1,088
2,778	X	AMAZON COM INC COM	023135106			7/9/2010		10/26/2011	1,414	819				595
2,779	X	AMAZON COM INC COM	023135106			9/2/2010		10/26/2011	202	135				67
2,780	X	AMAZON COM INC COM	023135106			9/9/2010		10/26/2011	606	419				187
2,781	X	AMAZON COM INC COM	023135106			9/9/2010		11/22/2011	1,336	979				357
2,782	X	AMAZON COM INC COM	023135106			9/14/2010		11/22/2011	382	293				89
2,783	X	AMEREN CORP	023608102			11/22/2011		1/12/2012	226	224				2
2,784	X	AMEREN CORP	023608102			11/29/2011		1/12/2012	550	552				-2
2,785	X	AMEREN CORP	023608102			12/1/2011		1/12/2012	259	273				-14
2,786	X	AMN ELEC POWER CO	025537101			4/18/2011		6/21/2011	570	531				39
2,787	X	AMN ELEC POWER CO	025537101			5/23/2011		6/21/2011	722	733				-11
2,788	X	AMN ELEC POWER CO	025537101			5/23/2011		9/2/2011	76	77				-1
2,789	X	AMN ELEC POWER CO	025537101			5/23/2011		1/17/2012	41	39				2
2,790	X	AMN ELEC POWER CO	025537101			5/23/2011		1/17/2012	2,156	2,006				150
2,791	X	AMN ELEC POWER CO	025537101			5/23/2011		1/18/2012	745	709				36
2,792	X	AMN ELEC POWER CO	025537101			5/24/2011		1/18/2012	1,076	1,009				67
2,793	X	AMERICAN INTERNATIONAL	026874784			3/21/2011		4/25/2011	1,876	1,732				144
2,794	X	AMERICAN INTERNATIONAL	026874784			3/22/2011		4/25/2011	126	148				-22
2,795	X	AMERICAN INTERNATIONAL	026874784			3/22/2011		6/21/2011	510	667				-157
2,796	X	AMERICAN INTERNATIONAL	026874784			3/22/2011		8/1/2011	913	1,186				-273
2,797	X	AMERICAN INTERNATIONAL	026874784			3/22/2011		8/2/2011	975	1,297				-322
2,798	X	AMERICAN TOWER CORP CL	029912201			4/14/2010		2/14/2011	951	711				240
2,799	X	AMERICAN TOWER CORP CL	029912201			4/14/2010		2/18/2011	1,999	1,548				451
2,800	X	AMERICAN TOWER CORP CL	029912201			4/14/2010		4/7/2011	304	251				53
2,801	X	AMERICAN TOWER CORP CL	029912201			6/4/2010		4/7/2011	913	749				164
2,802	X	AMERICAN TOWER CORP CL	029912201			6/4/2010		4/8/2011	1,211	998				213
2,803	X	PROSHARES ULTRASHORT S	74347R883			9/23/2011		1/5/2012	483	678				-195
2,804	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		6/3/2011	912	1,020				-108
2,805	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		6/3/2011	3,300	3,690				-390

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		6/3/2011	608	742				-134
2,807	X	PROSHRE U/S DJ-AIG	74347W676			5/16/2011		6/3/2011	521	634				-113
2,808	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		6/8/2011	2,171	2,687				-516
2,809	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		6/21/2011	234	269				-35
2,810	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		7/14/2011	935	1,189				-254
2,811	X	PROSHRE U/S DJ-AIG	74347W676			5/12/2011		7/14/2011	935	1,213				-278
2,812	X	PROSHARES ULTRASHORT C	74347X237			12/1/2010		3/16/2011	284	306				-22
2,813	X	PROSHARES ULTRASHORT C	74347X237			12/2/2010		3/16/2011	511	549				[redacted]38
2,814	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		3/16/2011	284	292				[redacted]-8
2,815	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		3/16/2011	341	350				-9
2,816	X	PROSHARES ULTRASHORT C	74347X237			12/1/2010		3/22/2011	273	287				-14
2,817	X	PROSHARES ULTRASHORT C	74347X237			12/2/2010		3/22/2011	491	516				-25
2,818	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		3/22/2011	273	273				0
2,819	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		3/22/2011	327	327				0
2,820	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		3/22/2011	273	292				-19
2,821	X	PROSHARES ULTRASHORT C	74347X237			2/9/2011		3/22/2011	1,037	970				67
2,822	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		3/22/2011	218	206				12
2,823	X	PROSHARES ULTRASHORT C	74347X237			12/28/2010		5/9/2011	245	284				-39
2,824	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/9/2011	98	103				-5
2,825	X	PROSHARES ULTRASHORT C	74347X237			2/10/2011		5/9/2011	978	1,032				-54
2,826	X	ROVI CORP	779376102			3/23/2011		11/22/2011	813	1,635				-822
2,827	X	ROVI CORP	779376102			8/16/2011		11/22/2011	163	280				-117
2,828	X	ROVI CORP	779376102			8/17/2011		11/22/2011	163	286				-123
2,829	X	ROVI CORP	779376102			8/30/2011		11/22/2011	1,247	2,227				-980
2,830	X	ROVI CORP	779376102			9/8/2011		11/22/2011	136	235				-99
2,831	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/21/2011	146	159				-13
2,832	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/21/2011	37	40				-3
2,833	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/21/2011	256	278				-22
2,834	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/23/2011	249	284				-35
2,835	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/23/2011	36	41				-5
2,836	X	ROWAN COMPANIES INC	779382100			5/31/2011		6/24/2011	145	162				[redacted]17
2,837	X	ROWAN COMPANIES INC	779382100			6/7/2011		6/24/2011	36	38				[redacted]-2
2,838	X	ROWAN COMPANIES INC	779382100			6/7/2011		6/24/2011	145	150				-5
2,839	X	ROWAN COMPANIES INC	779382100			6/7/2011		7/6/2011	78	75				3
2,840	X	ROWAN COMPANIES INC	779382100			6/10/2011		7/6/2011	39	37				2
2,841	X	ROWAN COMPANIES INC	779382100			6/10/2011		7/6/2011	194	186				8
2,842	X	ROWAN COMPANIES INC	779382100			6/10/2011		7/6/2011	155	149				6
2,843	X	ROWAN COMPANIES INC	779382100			6/10/2011		7/6/2011	39	37				2
2,844	X	ROWAN COMPANIES INC	779382100			6/7/2011		7/7/2011	156	151				5
2,845	X	ROWAN COMPANIES INC	779382100			6/7/2011		7/7/2011	39	38				1
2,846	X	ROWAN COMPANIES INC	779382100			6/10/2011		7/7/2011	78	74				4
2,847	X	ROWAN COMPANIES INC	779382100			6/17/2011		7/7/2011	78	73				5
2,848	X	ROWAN COMPANIES INC	779382100			6/17/2011		7/12/2011	148	146				2
2,849	X	ROWAN COMPANIES INC	779382100			6/17/2011		7/12/2011	74	73				1
2,850	X	ROWAN COMPANIES INC	779382100			6/17/2011		7/12/2011	111	109				2
2,851	X	ROYAL DUTCH SHELL PLC	780259206			11/19/2008		2/14/2011	2,910	2,101				809
2,852	X	ROYAL DUTCH SHELL PLC	780259206			11/19/2008		6/21/2011	70	49				21
2,853	X	ROYAL DUTCH SHELL PLC	780259206			12/21/2009		6/21/2011	1,257	1,066				191
2,854	X	ROYAL DUTCH SHELL PLC	780259206			12/21/2009		12/12/2011	424	355				69
2,855	X	ROYAL KPN N V SP ADR	780641205			5/4/2009		6/21/2011	406	349				57
2,856	X	RYDER SYSTEM INC	783549108			11/24/2008		6/21/2011	644	407				237

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	SLM CORP	78442P106			12/23/2010		5/20/2011	281	221				60
2,858	X	NETFLIX COM INC	64110L106			9/1/2010		9/2/2011	212	133				79
2,859	X	NETFLIX COM INC	64110L106			9/1/2010		9/15/2011	683	531				152
2,860	X	NETFLIX COM INC	64110L106			9/1/2010		9/29/2011	223	265				-42
2,861	X	NETFLIX COM INC	64110L106			12/9/2010		9/29/2011	1,226	2,089				-863
2,862	X	NETFLIX COM INC	64110L106			4/26/2011		9/29/2011	557	1,165				-608
2,863	X	NETFLIX COM INC	64110L106			7/26/2011		9/29/2011	446	1,023				-577
2,864	X	NETFLIX COM INC	64110L106			11/4/2011		1/26/2012	1,157	906				[redacted]51
2,865	X	NEW GOLD INC CDA	644535106			11/8/2010		6/21/2011	593	540				[redacted]53
2,866	X	NEW GOLD INC CDA	644535106			11/8/2010		9/2/2011	67	44				23
2,867	X	NEWMONT MINING CORP	651639106			2/28/2011		3/3/2011	640	659				-19
2,868	X	NEWS CORP CL A	65248E104			6/28/2010		2/7/2011	2,413	1,847				566
2,869	X	NEWS CORP CL A	65248E104			6/28/2010		2/8/2011	988	757				231
2,870	X	NIKE INC CL B	654106103			7/8/2011		9/2/2011	171	186				-15
2,871	X	NISOURCE INC	65473P105			8/10/2009		5/2/2011	272	186				86
2,872	X	NISOURCE INC	65473P105			8/11/2009		5/2/2011	796	548				248
2,873	X	NISOURCE INC	65473P105			8/11/2009		5/3/2011	906	615				291
2,874	X	NISOURCE INC	65473P105			8/12/2009		5/3/2011	433	293				140
2,875	X	NISOURCE INC	65473P105			8/12/2009		6/21/2011	606	413				193
2,876	X	NISOURCE INC	65473P105			8/12/2009		1/3/2012	447	253				194
2,877	X	NISOURCE INC	65473P105			8/18/2009		1/3/2012	1,154	638				516
2,878	X	NISOURCE INC	65473P105			9/2/2010		1/3/2012	565	426				139
2,879	X	NISOURCE INC	65473P105			9/2/2010		1/4/2012	442	337				105
2,880	X	NISOURCE INC	65473P105			9/2/2011		1/4/2012	70	63				7
2,881	X	NOMURA HLDGS INC ADR	65535H208			12/10/2009		6/21/2011	191	316				-125
2,882	X	NOMURA HLDGS INC ADR	65535H208			12/10/2009		10/18/2011	274	555				-281
2,883	X	NOMURA HLDGS INC ADR	65535H208			12/10/2009		10/19/2011	461	956				-495
2,884	X	NOMURA HLDGS INC ADR	65535H208			9/2/2010		10/19/2011	153	234				-81
2,885	X	NOMURA HLDGS INC ADR	65535H208			9/2/2011		10/19/2011	11	13				-2
2,886	X	NORDEA BANK AB-SPON ADR	65557A206			3/24/2011		6/21/2011	560	599				-39
2,887	X	NORDEA BANK AB-SPON ADR	65557A206			3/24/2011		9/2/2011	9	11				[redacted]2
2,888	X	NORDSTROM INC	655664100			9/14/2010		5/18/2011	1,153	886				[redacted]67
2,889	X	NORDSTROM INC	655664100			9/14/2010		6/21/2011	2,052	1,594				458
2,890	X	NORDSTROM INC	655664100			9/15/2010		6/21/2011	46	36				10
2,891	X	NORDSTROM INC	655664100			9/15/2010		6/23/2011	1,412	1,102				310
2,892	X	NORDSTROM INC	655664100			9/15/2010		6/24/2011	316	249				67
2,893	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/29/2011	157	155				2
2,894	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		6/29/2011	471	464				7
2,895	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/21/2011	94	106				-12
2,896	X	PROSHARES ULTRASHORT C	74347X237			3/8/2011		7/21/2011	236	249				-13
2,897	X	PROSHARES ULTRASHORT C	74347X237			7/12/2011		7/21/2011	283	294				-11
2,898	X	PROSHARES ULTRASHORT C	74347X237			7/12/2011		7/21/2011	94	98				-4
2,899	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/22/2011	420	478				-58
2,900	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/22/2011	187	212				-25
2,901	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/22/2011	234	265				-31
2,902	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/22/2011	93	106				-13
2,903	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		7/22/2011	47	53				-6
2,904	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		8/10/2011	294	270				24
2,905	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		8/10/2011	998	902				96
2,906	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		8/12/2011	1,164	1,135				29
2,907	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		8/12/2011	111	108				3

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
		Securities	2,532,250	2,407,501	124,749
		Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	PROSHARES ULTRASHORT C	74347X237			5/5/2011		8/12/2011	222	196				26
2,909	X	PROSHARES ULTRASHORT C	74347X237			3/8/2011		8/15/2011	162	150				12
2,910	X	PROSHARES ULTRASHORT C	74347X237			5/5/2011		8/15/2011	920	833				87
2,911	X	PROSHARES ULTRASHORT C	74347X237			2/23/2011		8/22/2011	120	110				10
2,912	X	JUNIPER NETWORKS INC	48203R104			11/12/2010		6/21/2011	30	35				-5
2,913	X	JUNIPER NETWORKS INC	48203R104			11/12/2010		9/2/2011	61	106				-45
2,914	X	JUPITER TELECOM CO ADR	48206M102			7/7/2009		6/21/2011	75	55				20
2,915	X	JUPITER TELECOM CO ADR	48206M102			8/18/2009		6/21/2011	1,423	1,153				[redacted]70
2,916	X	JUPITER TELECOM CO ADR	48206M102			12/28/2009		6/21/2011	225	205				[redacted]20
2,917	X	JUPITER TELECOM CO ADR	48206M102			12/28/2009		9/2/2011	147	137				10
2,918	X	PVH CORP	693656100			9/21/2010		9/2/2011	191	178				13
2,919	X	PVH CORP	693656100			9/21/2010		10/31/2011	223	178				45
2,920	X	PACCAR INC	693718108			8/3/2011		8/10/2011	826	910				-84
2,921	X	PARKER HANNIFIN CORP	701094104			5/10/2010		6/21/2011	599	470				129
2,922	X	PARKER HANNIFIN CORP	701094104			5/10/2010		8/29/2011	701	672				29
2,923	X	PARKER HANNIFIN CORP	701094104			5/24/2010		8/29/2011	1,472	1,268				204
2,924	X	PATTERSON UTI ENERGY INC	703481101			9/30/2011		10/20/2011	342	325				17
2,925	X	PEABODY ENERGY CORP CO	704549104			9/30/2010		3/10/2011	3,721	2,954				767
2,926	X	PEABODY ENERGY CORP CO	704549104			9/30/2010		5/13/2011	3,563	2,904				659
2,927	X	PEABODY ENERGY CORP CO	704549104			10/4/2010		5/13/2011	302	250				52
2,928	X	PEABODY ENERGY CORP CO	704549104			10/4/2010		5/16/2011	3,250	2,746				504
2,929	X	PEABODY ENERGY CORP CO	704549104			10/4/2010		5/20/2011	3,596	3,046				550
2,930	X	PEABODY ENERGY CORP CO	704549104			10/28/2010		5/20/2011	118	106				12
2,931	X	PEABODY ENERGY CORP CO	704549104			10/28/2010		6/8/2011	222	212				10
2,932	X	PEABODY ENERGY CORP CO	704549104			11/4/2010		6/8/2011	1,779	1,813				-34
2,933	X	PEABODY ENERGY CORP CO	704549104			11/15/2010		6/8/2011	1,167	1,222				-55
2,934	X	PEABODY ENERGY CORP CO	704549104			11/19/2010		6/8/2011	1,390	1,483				-93
2,935	X	PEABODY ENERGY CORP CO	704549104			12/2/2010		6/8/2011	1,001	1,106				-105
2,936	X	PEABODY ENERGY CORP CO	704549104			2/1/2011		6/8/2011	1,167	1,367				-200
2,937	X	PENN NATL GAMING CORP	707569109			12/23/2010		6/21/2011	794	697				97
2,938	X	PENN NATL GAMING CORP	707569109			12/23/2010		8/10/2011	104	105				[redacted]1
2,939	X	PENN NATL GAMING CORP	707569109			12/23/2010		8/10/2011	242	244				[redacted]-2
2,940	X	PENN NATL GAMING CORP	707569109			12/23/2010		11/28/2011	36	35				1
2,941	X	PENN NATL GAMING CORP	707569109			12/28/2010		11/28/2011	356	349				7
2,942	X	PENN WEST PETE LTD NEW	707887105			2/14/2011		6/21/2011	536	627				-91
2,943	X	STARWOOD HOTELS AND	85590A401			1/24/2011		11/23/2011	44	65				-21
2,944	X	STARWOOD HOTELS AND	85590A401			8/2/2011		11/23/2011	88	110				-22
2,945	X	STARWOOD HOTELS AND	85590A401			8/2/2011		11/23/2011	132	165				-33
2,946	X	STARWOOD HOTELS AND	85590A401			9/2/2011		11/23/2011	44	43				1
2,947	X	STATE STREET CORP	857477103			6/17/2011		6/21/2011	176	175				1
2,948	X	STEEL DYNAMICS INC COM	858119100			2/2/2011		6/21/2011	435	526				-91
2,949	X	STEEL DYNAMICS INC COM	858119100			2/2/2011		8/24/2011	1,002	1,655				-653
2,950	X	STEEL DYNAMICS INC COM	858119100			3/15/2011		8/24/2011	330	534				-204
2,951	X	STERICYCLE INC COM	858912108			8/18/2009		6/21/2011	692	396				296
2,952	X	STERICYCLE INC COM	858912108			8/18/2009		9/2/2011	336	198				138
2,953	X	STERICYCLE INC COM	858912108			8/18/2009		11/14/2011	1,575	989				586
2,954	X	STERICYCLE INC COM	858912108			8/18/2009		11/15/2011	1,427	890				537
2,955	X	STERICYCLE INC COM	858912108			8/18/2009		11/17/2011	691	445				246
2,956	X	STERICYCLE INC COM	858912108			6/10/2010		11/17/2011	1,152	947				205
2,957	X	STERICYCLE INC COM	858912108			8/19/2011		11/17/2011	77	80				-3
2,958	X	WILLIS GROUP HOLDINGS	G96666105			2/19/2009		9/2/2011	76	47				29

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,959	X	XL GROUP PLC SHS	G98290102			1/8/2010		2/10/2011	416	331				85
2,960	X	WEATHERFORD INTL LTD	H27013103			2/22/2010		6/21/2011	574	552				22
2,961	X	WEATHERFORD INTL LTD	H27013103			3/5/2010		6/21/2011	139	141				-2
2,962	X	WEATHERFORD INTL LTD	H27013103			3/5/2010		7/26/2011	288	229				59
2,963	X	WEATHERFORD INTL LTD	H27013103			8/18/2010		7/26/2011	177	126				51
2,964	X	WEATHERFORD INTL LTD	H27013103			8/18/2010		10/14/2011	397	425				-28
2,965	X	NOBLE CORP NAMEN-AKT	H5833N103			9/30/2010		4/15/2011	2,314	1,798				516
2,966	X	NOBLE CORP NAMEN-AKT	H5833N103			11/8/2010		4/15/2011	600	519				[redacted]
2,967	X	TYCO INTL LTD NAMEN-AKT	H89128104			8/18/2009		6/21/2011	2,179	1,385				[redacted]
2,968	X	TYCO INTL LTD NAMEN-AKT	H89128104			8/18/2009		9/2/2011	361	269				92
2,969	X	MILLICOM INTL CELLULAR	L6388F110			12/13/2010		3/31/2011	479	439				40
2,970	X	MILLICOM INTL CELLULAR	L6388F110			12/13/2010		4/13/2011	586	527				59
2,971	X	MILLICOM INTL CELLULAR	L6388F110			12/13/2010		4/15/2011	690	615				75
2,972	X	MILLICOM INTL CELLULAR	L6388F110			12/22/2010		4/15/2011	493	468				25
2,973	X	MILLICOM INTL CELLULAR	L6388F110			2/9/2011		4/15/2011	591	553				38
2,974	X	CHECK POINT SOFTWRE TEC	M22465104			7/12/2010		5/18/2011	1,034	591				443
2,975	X	CHECK POINT SOFTWRE TEC	M22465104			7/12/2010		5/19/2011	383	218				165
2,976	X	CHECK POINT SOFTWRE TEC	M22465104			7/12/2010		5/25/2011	266	156				110
2,977	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		5/25/2011	1,010	616				394
2,978	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		6/21/2011	1,191	714				477
2,979	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		6/22/2011	322	195				127
2,980	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		6/23/2011	911	551				360
2,981	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		8/5/2011	735	454				281
2,982	X	CHECK POINT SOFTWRE TEC	M22465104			7/13/2010		8/8/2011	348	227				121
2,983	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		8/8/2011	1,990	1,486				504
2,984	X	CHECK POINT SOFTWRE TEC	M22465104			9/30/2010		8/9/2011	485	371				114
2,985	X	ASML HLDG N V NEW YORK	N07059186			8/11/2011		1/11/2012	959	794				165
2,986	X	NXP SEMICONDUCTORS N V	N6596X109			3/17/2011		5/26/2011	1,926	1,855				71
2,987	X	NXP SEMICONDUCTORS N V	N6596X109			3/22/2011		5/26/2011	1,756	1,703				53
2,988	X	NXP SEMICONDUCTORS N V	N6596X109			3/23/2011		5/26/2011	2,209	2,108				101
2,989	X	NXP SEMICONDUCTORS N V	N6596X109			3/24/2011		5/26/2011	1,133	1,122				[redacted]
2,990	X	NXP SEMICONDUCTORS N V	N6596X109			3/31/2011		5/26/2011	1,076	1,151				[redacted]
2,991	X	NXP SEMICONDUCTORS N V	N6596X109			4/4/2011		6/21/2011	401	526				-125
2,992	X	NXP SEMICONDUCTORS N V	N6596X109			4/4/2011		9/2/2011	16	31				-15
2,993	X	NXP SEMICONDUCTORS N V	N6596X109			4/4/2011		1/19/2012	709	1,146				-437
2,994	X	NXP SEMICONDUCTORS N V	N6596X109			4/5/2011		1/19/2012	479	785				-306
2,995	X	AMERICAN TOWER CORP CL	029912201			8/5/2010		4/8/2011	504	468				36
2,996	X	CANADIAN NATURAL RES LTD	136385101			9/25/2008		5/12/2011	1,543	1,472				71
2,997	X	CANADIAN NATURAL RES LTD	136385101			9/25/2008		6/16/2011	2,583	2,625				-42
2,998	X	CANADIAN NATURAL RES LTD	136385101			9/25/2008		6/21/2011	80	80				0
2,999	X	CANADIAN NATURAL RES LTD	136385101			8/18/2009		6/21/2011	559	405				154
3,000	X	CANADIAN NATURAL RES LTD	136385101			4/29/2010		6/21/2011	599	580				19
3,001	X	CANADIAN NATURAL RES LTD	136385101			4/29/2010		8/11/2011	1,075	1,161				-86
3,002	X	CANADIAN NATURAL RES LTD	136385101			4/29/2010		8/11/2011	72	77				-5
3,003	X	CANADIAN NATURAL RES LTD	136385101			4/29/2010		10/6/2011	693	890				-197
3,004	X	CANADIAN NATURAL RES LTD	136385101			5/21/2010		10/6/2011	60	78				-18
3,005	X	CANADIAN NATURAL RES LTD	136385101			7/9/2010		10/6/2011	633	750				-117
3,006	X	CANADIAN NATURAL RES LTD	136385101			10/21/2010		10/6/2011	633	752				-119
3,007	X	CANADIAN NATURAL RES LTD	136385101			10/21/2010		10/7/2011	897	1,074				-177
3,008	X	CANADIAN NATURAL RES LTD	136385101			11/15/2010		10/7/2011	239	315				-76
3,009	X	CANADIAN NATURAL RES LTD	136385101			11/16/2010		10/7/2011	418	535				-117

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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	CANON INC ADR REP5SH	138006309			8/18/2009		6/21/2011	234	181				53
3,011	X	CANON INC ADR REP5SH	138006309			9/2/2009		6/21/2011	609	492				117
3,012	X	CAPITAL ONE FINL	14040H105			4/6/2010		6/21/2011	353	303				50
3,013	X	CAPITAL ONE FINL	14040H105			4/7/2010		6/21/2011	1,916	1,648				268
3,014	X	CAPITAL ONE FINL	14040H105			4/7/2010		11/22/2011	285	304				-19
3,015	X	CAPITAL ONE FINL	14040H105			4/7/2010		11/23/2011	279	336				-57
3,016	X	CAPITAL ONE FINL	14040H105			4/7/2010		11/23/2011	40	43				-3
3,017	X	CAPITAL ONE FINL	14040H105			5/3/2010		11/23/2011	717	821				[redacted]04
3,018	X	CAPITAL ONE FINL	14040H105			4/7/2010		12/5/2011	328	376				[redacted]48
3,019	X	CAPITAL ONE FINL	14040H105			4/7/2010		12/5/2011	47	49				-2
3,020	X	CAPITAL ONE FINL	14040H105			5/3/2010		12/5/2011	94	91				3
3,021	X	CAPITAL ONE FINL	14040H105			5/3/2010		12/27/2011	341	365				-24
3,022	X	CAPITAL ONE FINL	14040H105			5/3/2010		12/28/2011	42	46				-4
3,023	X	CAPITAL ONE FINL	14040H105			5/3/2010		12/28/2011	419	513				-94
3,024	X	CAPITAL ONE FINL	14040H105			5/3/2010		1/12/2012	384	410				-26
3,025	X	CAPITAL ONE FINL	14040H105			5/4/2010		1/12/2012	192	181				11
3,026	X	CAPITAL ONE FINL	14040H105			5/4/2010		1/13/2012	725	678				47
3,027	X	CAPITAL ONE FINL	14040H105			5/7/2010		1/13/2012	338	301				37
3,028	X	CAPITAL ONE FINL	14040H105			6/8/2010		1/13/2012	145	117				28
3,029	X	CAPITAL ONE FINL	14040H105			6/8/2010		1/20/2012	406	352				54
3,030	X	CAPITAL ONE FINL	14040H105			7/27/2010		1/20/2012	857	789				68
3,031	X	CAPITAL ONE FINL	14040H105			7/27/2010		1/30/2012	179	166				13
3,032	X	CAPITAL ONE FINL	14040H105			7/30/2010		1/30/2012	670	635				35
3,033	X	CAPITAL ONE FINL	14040H105			8/3/2010		1/30/2012	402	379				23
3,034	X	CAPITAL ONE FINL	14040H105			8/4/2010		1/30/2012	536	505				31
3,035	X	CAPITAL ONE FINL	14040H105			8/5/2010		1/30/2012	357	332				25
3,036	X	CAPITAL ONE FINL	14040H105			8/5/2010		1/31/2012	273	249				24
3,037	X	EXCO RES INC	269279402			8/4/2011		1/31/2012	165	311				-146
3,038	X	EXCO RES INC	269279402			9/2/2011		1/31/2012	181	295				-114
3,039	X	EXCO RES INC	269279402			1/3/2012		1/31/2012	149	204				-55
3,040	X	EXCO RES INC	269279402			1/3/2012		1/31/2012	361	477				[redacted]16
3,041	X	EAST JAPAN RY CO ADR	273202101			5/7/2009		6/21/2011	774	799				[redacted]25
3,042	X	EBAY INC COM	278642103			3/19/2010		6/21/2011	1,383	1,288				95
3,043	X	EBAY INC COM	278642103			3/22/2010		6/21/2011	1,000	915				85
3,044	X	EBAY INC COM	278642103			3/22/2010		9/2/2011	745	673				72
3,045	X	EBAY INC COM	278642103			3/22/2010		11/18/2011	89	81				8
3,046	X	EBAY INC COM	278642103			4/14/2010		11/18/2011	1,280	1,155				125
3,047	X	EDISON INTL CALIF	281020107			7/26/2010		3/14/2011	295	265				30
3,048	X	EDISON INTL CALIF	281020107			7/26/2010		3/15/2011	1,257	1,157				100
3,049	X	EDISON INTL CALIF	281020107			7/26/2010		6/21/2011	235	198				37
3,050	X	EDISON INTL CALIF	281020107			7/27/2010		6/21/2011	392	336				56
3,051	X	KDDI CORP SHS	48667L106			7/20/2009		6/21/2011	144	112				32
3,052	X	KDDI CORP SHS	48667L106			8/18/2009		6/21/2011	1,011	759				252
3,053	X	KDDI CORP SHS	48667L106			12/2/2009		6/21/2011	72	55				17
3,054	X	KDDI CORP SHS	48667L106			12/2/2009		9/2/2011	19	14				5
3,055	X	KDDI CORP SHS	48667L106			12/2/2009		9/6/2011	132	96				36
3,056	X	KEPPEL LTD SPONS ADR	492051305			4/22/2009		6/21/2011	995	423				572
3,057	X	KEYCORP NEW COM	493267108			8/11/2009		6/7/2011	255	209				46
3,058	X	KEYCORP NEW COM	493267108			8/24/2009		6/7/2011	263	227				36
3,059	X	KEYCORP NEW COM	493267108			8/24/2009		6/10/2011	677	578				99
3,060	X	KEYCORP NEW COM	493267108			10/5/2009		6/10/2011	516	412				104

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	KEYCORP NEW COM	493267108			10/5/2009		6/16/2011	491	392				99
3,062	X	KEYCORP NEW COM	493267108			10/5/2009		6/21/2011	290	225				65
3,063	X	KEYCORP NEW COM	493267108			10/5/2009		7/12/2011	56	45				11
3,064	X	COLGATE PALMOLIVE	194162103			7/9/2010		3/17/2011	307	330				-23
3,065	X	COLGATE PALMOLIVE	194162103			7/9/2010		3/18/2011	538	577				-39
3,066	X	COMERICA INC COM	200340107			10/15/2009		6/21/2011	724	659				65
3,067	X	COMPASS MINERALS INTL	20451N101			2/26/2009		6/20/2011	936	574				362
3,068	X	COMPASS MINERALS INTL	20451N101			2/26/2009		6/21/2011	851	522				[redacted]29
3,069	X	COMPASS MINERALS INTL	20451N101			2/26/2009		6/28/2011	1,174	731				[redacted]43
3,070	X	COMPASS MINERALS INTL	20451N101			8/18/2009		6/28/2011	2,768	1,686				1,082
3,071	X	COMPASS MINERALS INTL	20451N101			3/15/2010		6/29/2011	1,103	1,047				56
3,072	X	COMPASS MINERALS INTL	20451N101			7/9/2010		6/29/2011	1,357	1,230				127
3,073	X	COMPASS MINERALS INTL	20451N101			9/2/2010		6/29/2011	85	73				12
3,074	X	COMPASS MINERALS INTL	20451N101			10/11/2010		6/29/2011	509	480				29
3,075	X	COMPASS MINERALS INTL	20451N101			10/11/2010		6/30/2011	2,234	2,079				155
3,076	X	COMPASS MINERALS INTL	20451N101			10/11/2010		7/1/2011	1,721	1,599				122
3,077	X	COMPUTER SCIENCE CRP	205363104			4/4/2008		6/6/2011	1,445	1,573				-128
3,078	X	COMPUTER SCIENCE CRP	205363104			8/18/2009		6/6/2011	76	97				-21
3,079	X	COMSTOCK RES INC NEW CC	205768203			8/4/2011		8/25/2011	195	285				-90
3,080	X	CON-WAY INC	205944101			12/16/2009		2/2/2011	956	954				2
3,081	X	CON-WAY INC	205944101			5/13/2010		2/2/2011	34	36				-2
3,082	X	KEYCORP NEW COM	493267108			5/7/2010		7/12/2011	607	614				-7
3,083	X	KEYCORP NEW COM	493267108			4/25/2011		7/12/2011	88	94				-6
3,084	X	KIMBERLY CLARK	494368103			9/22/2011		12/5/2011	1,409	1,379				30
3,085	X	KIMBERLY CLARK	494368103			9/22/2011		1/5/2012	291	276				15
3,086	X	KIMBERLY CLARK	494368103			10/3/2011		1/5/2012	1,893	1,845				48
3,087	X	KIMBERLY CLARK	494368103			10/3/2011		1/6/2012	871	852				19
3,088	X	KIMBERLY CLARK	494368103			10/3/2011		1/9/2012	363	355				8
3,089	X	KINDER MORGAN MANAGEMI	49455U100			6/15/2011		6/21/2011	1,027	1,031				-4
3,090	X	KINDER MORGAN MANAGEMI	49455U100			6/15/2011		9/2/2011	357	380				-23
3,091	X	KINGFISHER PLC SP ADR	495724403			1/20/2011		6/21/2011	402	404				[redacted]2
3,092	X	KINGFISHER PLC SP ADR	495724403			1/20/2011		1/18/2012	1,036	1,144				[redacted]08
3,093	X	KINGFISHER PLC SP ADR	495724403			1/20/2011		1/19/2012	1,161	1,264				-103
3,094	X	KINGFISHER PLC SP ADR	495724403			9/2/2011		1/19/2012	71	70				1
3,095	X	KIRBY CORP COM	497266106			3/3/2011		6/21/2011	952	961				-9
3,096	X	KIRBY CORP COM	497266106			3/4/2011		6/21/2011	56	56				0
3,097	X	KIRBY CORP COM	497266106			3/4/2011		9/2/2011	267	280				-13
3,098	X	KOHLS CORP WISC PV 1CT	500255104			1/19/2011		2/7/2011	568	566				2
3,099	X	KOHLS CORP WISC PV 1CT	500255104			5/19/2011		6/21/2011	205	227				-22
3,100	X	KOHLS CORP WISC PV 1CT	500255104			5/19/2011		9/2/2011	88	113				-25
3,101	X	KOHLS CORP WISC PV 1CT	500255104			5/19/2011		12/12/2011	101	113				-12
3,102	X	PERRIGO CO	714290103			3/30/2009		9/2/2011	276	75				201
3,103	X	PETROHAWK ENERGY CORP	716495106			8/7/2009		6/21/2011	239	230				9
3,104	X	PETROHAWK ENERGY CORP	716495106			9/8/2009		6/21/2011	406	386				20
3,105	X	PETROHAWK ENERGY CORP	716495106			9/8/2009		7/15/2011	688	409				279
3,106	X	PETROHAWK ENERGY CORP	716495106			8/27/2010		7/15/2011	1,795	706				1,089
3,107	X	PETROHAWK ENERGY CORP	716495106			11/23/2010		7/15/2011	1,070	500				570
3,108	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/22/2011		6/21/2011	359	429				-70
3,109	X	PETRLEO BRAS VTG SPD ADI	71654V408			2/22/2011		8/23/2011	1,319	1,913				-594
3,110	X	PFIZER INC	717081103			5/5/2010		6/21/2011	406	346				60
3,111	X	PHARM PROD DEV INC	717124101			6/11/2009		6/21/2011	652	527				125

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	PHARM PROD DEV INC	717124101			6/11/2009		7/18/2011	93	63				30
3,113	X	PHARM PROD DEV INC	717124101			7/27/2009		7/18/2011	805	505				300
3,114	X	PHARM PROD DEV INC	717124101			7/27/2009		10/3/2011	775	466				309
3,115	X	PHARM PROD DEV INC	717124101			3/10/2010		10/3/2011	614	407				207
3,116	X	PHARM PROD DEV INC	717124101			3/25/2010		10/17/2011	595	394				201
3,117	X	PHARM PROD DEV INC	717124101			9/2/2010		10/17/2011	463	336				127
3,118	X	PHARM PROD DEV INC	717124101			9/2/2011		10/17/2011	397	373				24
3,119	X	PHILIP MORRIS INTL INC	718172109			8/12/2010		2/14/2011	1,308	1,143				[redacted]65
3,120	X	PHILIP MORRIS INTL INC	718172109			8/13/2010		2/14/2011	951	833				[redacted]18
3,121	X	PHILIP MORRIS INTL INC	718172109			8/13/2010		2/16/2011	724	625				99
3,122	X	PHILIP MORRIS INTL INC	718172109			8/13/2010		3/9/2011	640	520				120
3,123	X	PHILIP MORRIS INTL INC	718172109			8/13/2010		3/10/2011	766	625				141
3,124	X	PHILIP MORRIS INTL INC	718172109			8/25/2010		3/10/2011	128	103				25
3,125	X	PHILIP MORRIS INTL INC	718172109			8/25/2010		3/14/2011	826	669				157
3,126	X	PHILIP MORRIS INTL INC	718172109			8/25/2010		5/16/2011	684	514				170
3,127	X	PHILLIPS VAN HEUSEN	718592108			10/17/2008		3/1/2011	2,675	1,295				1,380
3,128	X	PHILLIPS VAN HEUSEN	718592108			9/21/2010		3/1/2011	238	237				1
3,129	X	PHILLIPS VAN HEUSEN	718592108			9/21/2010		3/7/2011	1,072	1,066				6
3,130	X	PHILLIPS VAN HEUSEN	718592108			9/21/2010		3/30/2011	582	533				49
3,131	X	PHILLIPS VAN HEUSEN	718592108			9/21/2010		6/21/2011	1,819	1,658				161
3,132	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/5/2011		9/2/2011	471	421				50
3,133	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/5/2011		9/16/2011	2,469	2,191				278
3,134	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/5/2011		9/20/2011	3,553	3,033				520
3,135	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/18/2011		9/20/2011	1,086	1,007				79
3,136	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/18/2011		9/27/2011	1,967	1,739				228
3,137	X	ENSCO PLC-SPON ADR	29358Q109			4/15/2011		9/1/2011	244	280				-36
3,138	X	ENSCO PLC-SPON ADR	29358Q109			4/15/2011		9/1/2011	195	224				-29
3,139	X	ENTERGY CORP NEW	29364G103			9/30/2010		5/19/2011	345	386				-41
3,140	X	ENTERGY CORP NEW	29364G103			11/2/2010		5/25/2011	267	299				-32
3,141	X	ENTERGY CORP NEW	29364G103			11/29/2010		5/25/2011	134	143				-9
3,142	X	ENTERGY CORP NEW	29364G103			11/29/2010		5/31/2011	272	286				[redacted]14
3,143	X	EQUINIX INC	29444U502			9/7/2010		2/10/2011	184	183				[redacted]1
3,144	X	EQUINIX INC	29444U502			9/7/2010		2/10/2011	276	287				-11
3,145	X	EQUINIX INC	29444U502			9/7/2010		6/21/2011	493	457				36
3,146	X	EQUINIX INC	29444U502			9/24/2010		6/21/2011	99	102				-3
3,147	X	ERICSSON LM TEL CL B ADR	294821608			3/26/2010		6/21/2011	942	699				243
3,148	X	ERSTE GROUP BK SP ADR	296036304			10/13/2010		6/21/2011	447	409				38
3,149	X	ERSTE GROUP BK SP ADR	296036304			10/13/2010		11/23/2011	333	1,068				-735
3,150	X	ERSTE GROUP BK SP ADR	296036304			10/14/2010		11/23/2011	269	869				-600
3,151	X	ERSTE GROUP BK SP ADR	296036304			9/2/2011		11/23/2011	28	69				-41
3,152	X	ESPRIT HOLDNG LTD SP ADR	29666V204			2/12/2010		4/11/2011	1,131	1,905				-774
3,153	X	ESPRIT HOLDNG LTD SP ADR	29666V204			5/7/2010		4/11/2011	805	1,155				-350
3,154	X	EXELON CORPORATION	30161N101			2/7/2011		5/25/2011	293	302				-9
3,155	X	EXELIS INC SHS	30162A108			10/1/2010		11/2/2011	69	163				-94
3,156	X	EXPEDITORS INTL WASH INC	302130109			8/6/2010		3/1/2011	1,123	1,049				74
3,157	X	EXPEDITORS INTL WASH INC	302130109			8/6/2010		3/7/2011	334	306				28
3,158	X	EXPEDITORS INTL WASH INC	302130109			8/6/2010		3/8/2011	865	786				79
3,159	X	EXPEDITORS INTL WASH INC	302130109			8/6/2010		3/28/2011	6,241	5,636				605
3,160	X	EXPERIAN PLC SP ADR	30215C101			5/14/2008		5/26/2011	636	419				217
3,161	X	EXPERIAN PLC SP ADR	30215C101			5/14/2008		6/21/2011	1,459	961				498
3,162	X	EXPERIAN PLC SP ADR	30215C101			5/14/2008		9/2/2011	79	58				21

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,163	X	CONOCOPHILLIPS	20825C104			2/16/2010		5/19/2011	217	149				68
3,164	X	CONOCOPHILLIPS	20825C104			3/1/2010		5/19/2011	652	440				212
3,165	X	CONOCOPHILLIPS	20825C104			3/1/2010		6/17/2011	362	245				117
3,166	X	CONOCOPHILLIPS	20825C104			3/2/2010		6/17/2011	72	50				22
3,167	X	CONOCOPHILLIPS	20825C104			3/2/2010		6/21/2011	514	349				165
3,168	X	GOODRICH CORPORATION	382388106			8/26/2011		9/22/2011	603	430				173
3,169	X	GOODRICH CORPORATION	382388106			8/4/2011		9/22/2011	483	357				126
3,170	X	GOODRICH CORPORATION	382388106			9/2/2011		9/22/2011	362	259				[redacted]03
3,171	X	GOODRICH CORPORATION	382388106			8/16/2011		9/22/2011	483	346				[redacted]37
3,172	X	GOOGLE INC CL A	38259P508			2/11/2011		6/21/2011	1,973	2,496				-523
3,173	X	GOOGLE INC CL A	38259P508			2/11/2011		9/27/2011	1,076	1,248				-172
3,174	X	GOOGLE INC CL A	38259P508			2/11/2011		9/28/2011	537	624				-87
3,175	X	CON-WAY INC	205944101			5/13/2010		2/3/2011	699	748				-49
3,176	X	CON-WAY INC	205944101			6/9/2010		2/3/2011	532	486				46
3,177	X	CON-WAY INC	205944101			7/28/2010		2/3/2011	432	450				-18
3,178	X	CON-WAY INC	205944101			8/24/2010		2/3/2011	366	306				60
3,179	X	CONOCOPHILLIPS	20825C104			2/16/2010		5/17/2011	1,067	747				320
3,180	X	GOOGLE INC CL A	38259P508			2/11/2011		9/28/2011	537	624				-87
3,181	X	GOOGLE INC CL A	38259P508			2/11/2011		10/13/2011	1,101	1,259				-158
3,182	X	GOOGLE INC CL A	38259P508			2/11/2011		10/13/2011	551	631				-80
3,183	X	GOOGLE INC CL A	38259P508			2/11/2011		10/25/2011	590	621				-31
3,184	X	GOOGLE INC CL A	38259P508			2/11/2011		10/25/2011	590	610				-20
3,185	X	GOOGLE INC CL A	38259P508			2/11/2011		1/12/2012	629	610				19
3,186	X	GOOGLE INC CL A	38259P508			2/14/2011		1/12/2012	1,886	1,886				0
3,187	X	GOOGLE INC CL A	38259P508			2/23/2011		1/12/2012	1,886	1,837				49
3,188	X	GOOGLE INC CL A	38259P508			2/23/2011		1/23/2012	1,758	1,837				-79
3,189	X	GOOGLE INC CL A	38259P508			4/1/2011		1/23/2012	1,172	1,188				-16
3,190	X	GOOGLE INC CL A	38259P508			4/28/2011		1/23/2012	586	538				48
3,191	X	GRAN TIERRA ENERGY INC	38500T101			11/12/2010		3/28/2011	577	553				24
3,192	X	GRAN TIERRA ENERGY INC	38500T101			11/12/2010		3/29/2011	983	958				25
3,193	X	GRAN TIERRA ENERGY INC	38500T101			11/15/2010		3/29/2011	495	496				[redacted]1
3,194	X	GRAN TIERRA ENERGY INC	38500T101			11/15/2010		3/30/2011	195	192				[redacted]3
3,195	X	GREENHILL COMPANY INC	395259104			11/23/2009		2/2/2011	2,013	2,350				-337
3,196	X	GREENHILL COMPANY INC	395259104			4/16/2010		2/2/2011	1,078	1,315				-237
3,197	X	GREENHILL COMPANY INC	395259104			4/16/2010		2/3/2011	2,120	2,542				-422
3,198	X	GREENHILL COMPANY INC	395259104			9/14/2010		2/3/2011	1,389	1,534				-145
3,199	X	GRUPO FIN GALICIA SP ADR	399909100			11/5/2010		2/16/2011	1,365	1,485				-120
3,200	X	GRUPO FIN GALICIA SP ADR	399909100			11/5/2010		2/17/2011	807	881				-74
3,201	X	GRUPO FIN GALICIA SP ADR	399909100			11/8/2010		2/17/2011	1,031	1,114				-83
3,202	X	HDFC BANK LTD ADR	40415F101			6/29/2009		6/21/2011	644	420				224
3,203	X	HDFC BANK LTD ADR	40415F101			6/29/2009		11/22/2011	655	526				129
3,204	X	HSBC HLDG PLC SP ADR	404280406			5/1/2009		3/1/2011	2,717	1,851				866
3,205	X	HSBC HLDG PLC SP ADR	404280406			5/1/2009		6/21/2011	642	472				170
3,206	X	HSBC HLDG PLC SP ADR	404280406			6/11/2009		6/21/2011	493	460				33
3,207	X	HSBC HLDG PLC SP ADR	404280406			6/11/2009		1/19/2012	658	736				-78
3,208	X	HSBC HLDG PLC SP ADR	404280406			7/20/2009		1/19/2012	699	788				-89
3,209	X	HALLIBURTON COMPANY	406216101			5/19/2011		6/21/2011	801	795				6
3,210	X	HALLIBURTON COMPANY	406216101			5/20/2011		6/21/2011	895	888				7
3,211	X	HALLIBURTON COMPANY	406216101			5/20/2011		7/7/2011	162	140				22
3,212	X	HALLIBURTON COMPANY	406216101			5/31/2011		7/7/2011	54	50				4
3,213	X	HALLIBURTON COMPANY	406216101			5/31/2011		7/22/2011	569	503				66

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
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	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,214	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		6/21/2011	384	405				-21
3,215	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/30/2011	346	372				-26
3,216	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/30/2011	26	28				-2
3,217	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/31/2011	45	47				-2
3,218	X	SLM CORP	78442P106			12/23/2010		5/25/2011	254	208				46
3,219	X	SLM CORP	78442P106			12/23/2010		6/21/2011	2,152	1,692				460
3,220	X	SLM CORP	78442P106			12/23/2010		9/2/2011	337	338				-1
3,221	X	SLM CORP	78442P106			12/23/2010		11/28/2011	318	355				[redacted]37
3,222	X	SLM CORP	78442P106			12/23/2010		11/28/2011	1,453	1,549				[redacted]96
3,223	X	SLM CORP	78442P106			12/27/2010		11/28/2011	98	103				-5
3,224	X	SM ENERGY CO SHS	78454L100			10/26/2011		11/21/2011	1,285	1,398				-113
3,225	X	SPDR GOLD TRUST	78463V107			8/8/2011		9/2/2011	365	331				34
3,226	X	SPDR GOLD TRUST	78463V107			8/18/2011		9/9/2011	1	1				0
3,227	X	SPDR GOLD TRUST	78463V107			8/10/2011		9/9/2011	1	1				0
3,228	X	WAL-MART STORES INC	931142103			5/17/2011		12/5/2011	408	390				18
3,229	X	WAL-MART STORES INC	931142103			5/17/2011		1/4/2012	239	223				16
3,230	X	WAL-MART STORES INC	931142103			5/31/2011		1/4/2012	478	441				37
3,231	X	WAL-MART STORES INC	931142103			5/31/2011		1/5/2012	824	773				51
3,232	X	WAL-MART STORES INC	931142103			6/23/2011		1/5/2012	942	851				91
3,233	X	WALGREEN CO	931422109			5/19/2011		6/21/2011	340	354				-14
3,234	X	WALTER ENERGY INC	93317Q105			11/1/2010		4/1/2011	546	356				190
3,235	X	WALTER ENERGY INC	93317Q105			11/1/2010		4/11/2011	423	267				156
3,236	X	WALTER ENERGY INC	93317Q105			11/3/2010		4/11/2011	141	89				52
3,237	X	WALTER ENERGY INC	93317Q105			11/3/2010		6/21/2011	437	354				83
3,238	X	WALTER ENERGY INC	93317Q105			11/18/2010		8/4/2011	490	568				-78
3,239	X	WHITING PETROLEUM CORP	966387102			12/14/2010		6/21/2011	111	114				-3
3,240	X	WHITING PETROLEUM CORP	966387102			12/14/2010		6/21/2011	388	397				-9
3,241	X	WHOLE FOODS MKT INC COM	966837106			6/21/2011		9/23/2011	537	483				54
3,242	X	WHOLE FOODS MKT INC COM	966837106			6/23/2011		9/23/2011	268	241				27
3,243	X	WYNDHAM WORLDWIDE COR	98310W108			1/14/2010		6/21/2011	879	629				250
3,244	X	WYNDHAM WORLDWIDE COR	98310W108			1/14/2010		8/5/2011	573	466				[redacted]07
3,245	X	WYNDHAM WORLDWIDE COR	98310W108			4/29/2010		8/5/2011	172	166				[redacted]6
3,246	X	WYNDHAM WORLDWIDE COR	98310W108			4/29/2010		10/27/2011	387	304				83
3,247	X	WYNN RESORTS LTD	983134107			9/3/2010		6/21/2011	1,627	1,051				576
3,248	X	WYNN RESORTS LTD	983134107			9/3/2010		7/28/2011	2,188	1,226				962
3,249	X	WYNN RESORTS LTD	983134107			9/3/2010		8/4/2011	2,855	1,752				1,103
3,250	X	WYNN RESORTS LTD	983134107			9/3/2010		10/13/2011	2,722	1,752				970
3,251	X	WYNN RESORTS LTD	983134107			9/3/2010		10/28/2011	278	175				103
3,252	X	WYNN RESORTS LTD	983134107			9/21/2010		10/28/2011	139	95				44
3,253	X	ALLERGAN INC	018490102			2/5/2010		6/21/2011	830	576				254
3,254	X	ALLERGAN INC	018490102			2/5/2010		9/2/2011	80	58				22
3,255	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		6/21/2011	386	516				-130
3,256	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		11/3/2011	455	975				-520
3,257	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		1/3/2012	199	557				-358
3,258	X	ALPHA NATURAL RESOURCE	02076X102			4/8/2011		1/3/2012	88	229				-141
3,259	X	ALPHA NATURAL RESOURCE	02076X102			6/8/2011		1/3/2012	44	95				-51
3,260	X	BNP PARIBAS SPONSORD AD	05565A202			8/22/2008		6/21/2011	2,630	2,944				-314
3,261	X	BNP PARIBAS SPONSORD AD	05565A202			8/22/2008		7/21/2011	746	939				-193
3,262	X	BNP PARIBAS SPONSORD AD	05565A202			8/22/2008		9/20/2011	34	85				-51
3,263	X	BNP PARIBAS SPONSORD AD	05565A202			11/30/2009		9/20/2011	702	1,711				-1,009
3,264	X	BNP PARIBAS SPONSORD AD	05565A202			11/30/2009		9/20/2011	205	501				-296

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
		Securities	2,532,250	2,407,501	124,749
		Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,265	X	BNP PARIBAS SPONSORD AD	05565A202			4/29/2010		9/20/2011	394	792				-398
3,266	X	BNP PARIBAS SPONSORD AD	05565A202			11/30/2009		10/18/2011	243	581				-338
3,267	X	BNP PARIBAS SPONSORD AD	05565A202			4/29/2010		10/18/2011	345	586				-241
3,268	X	BNP PARIBAS SPONSORD AD	05565A202			7/21/2010		10/18/2011	223	340				-117
3,269	X	PROSHARES ULTRASHORT C	74347X237			3/1/2011		8/22/2011	120	109				11
3,270	X	PROSHARES ULTRASHORT C	74347X237			3/8/2011		8/22/2011	181	150				31
3,271	X	PROSHARES ULTRASHORT C	74347X237			4/28/2011		8/22/2011	120	112				8
3,272	X	PROSHARES ULTRASHORT C	74347X237			7/12/2011		8/22/2011	361	294				[redacted]
3,273	X	PROSHARES ULTRASHORT C	74347X237			7/19/2011		8/22/2011	361	299				[redacted]
3,274	X	PROSHARES ULTRASHORT C	74347X237			7/28/2011		8/22/2011	120	96				24
3,275	X	PROSHARES ULTRASHORT C	74347X237			7/28/2011		8/22/2011	301	240				61
3,276	X	PROSHARES ULTRASHORT C	74347X237			3/1/2011		9/27/2011	243	272				-29
3,277	X	PROSHARES ULTRASHORT C	74347X237			3/1/2011		9/27/2011	195	217				-22
3,278	X	PROSHARES ULTRASHORT C	74347X237			7/28/2011		9/27/2011	97	96				1
3,279	X	PROSHARES ULTRASHORT C	74347X237			7/28/2011		9/27/2011	292	288				4
3,280	X	PROSHARES ULTRASHORT C	74347X237			3/1/2011		10/6/2011	459	489				-30
3,281	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/6/2011	815	860				-45
3,282	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/6/2011	204	215				-11
3,283	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/6/2011	102	108				-6
3,284	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/6/2011	866	914				-48
3,285	X	PROSHARES ULTRASHORT C	74347X237			7/28/2011		10/6/2011	459	432				27
3,286	X	SANDISK CORP INC	80004C101			4/6/2011		9/9/2011	119	145				-26
3,287	X	SANDISK CORP INC	80004C101			4/13/2011		9/9/2011	79	71				8
3,288	X	SANDISK CORP INC	80004C101			3/14/2011		9/14/2011	84	86				-2
3,289	X	SANDISK CORP INC	80004C101			3/14/2011		9/14/2011	84	86				-2
3,290	X	SANDISK CORP INC	80004C101			3/17/2011		9/14/2011	126	124				2
3,291	X	SANDRIDGE ENERGY INC	80007P307			2/18/2011		6/21/2011	578	512				66
3,292	X	SANDRIDGE ENERGY INC	80007P307			2/18/2011		8/8/2011	260	370				-110
3,293	X	SANDRIDGE ENERGY INC	80007P307			2/18/2011		8/8/2011	293	417				-124
3,294	X	SANDRIDGE ENERGY INC	80007P307			2/18/2011		8/30/2011	330	618				-288
3,295	X	SANDRIDGE ENERGY INC	80007P307			2/18/2011		8/30/2011	802	1,014				[redacted]
3,296	X	SANOFI ADR	80105N105			1/14/2010		6/21/2011	792	874				[redacted]
3,297	X	SANOFI ADR	80105N105			1/15/2010		9/20/2011	134	166				-32
3,298	X	SANOFI ADR	80105N105			1/15/2010		9/20/2011	1,508	1,867				-359
3,299	X	SANOFI ADR	80105N105			1/15/2010		12/8/2011	808	954				-146
3,300	X	SAP AG SHS	803054204			11/3/2008		6/21/2011	682	401				281
3,301	X	SAP AG SHS	803054204			11/3/2008		9/2/2011	52	36				16
3,302	X	SARA LEE CORP COM	803111103			8/25/2009		6/6/2011	677	359				318
3,303	X	SARA LEE CORP COM	803111103			8/25/2009		6/9/2011	414	219				195
3,304	X	SARA LEE CORP COM	803111103			8/25/2009		6/21/2011	674	349				325
3,305	X	SARA LEE CORP COM	803111103			8/25/2009		12/7/2011	1,616	858				758
3,306	X	SARA LEE CORP COM	803111103			10/21/2010		12/7/2011	470	368				102
3,307	X	SARA LEE CORP COM	803111103			11/18/2010		12/7/2011	620	510				110
3,308	X	SARA LEE CORP COM	803111103			9/2/2011		12/7/2011	56	54				2
3,309	X	SAVVIS INC	805423308			1/28/2011		4/27/2011	1,335	1,054				281
3,310	X	SAVVIS INC	805423308			2/10/2011		4/27/2011	982	873				109
3,311	X	SAVVIS INC	805423308			2/18/2011		4/27/2011	668	574				94
3,312	X	SCHLUMBERGER LTD	806857108			1/8/2010		2/22/2011	1,507	1,135				372
3,313	X	SCHLUMBERGER LTD	806857108			1/8/2010		3/10/2011	2,822	2,341				481
3,314	X	SCHLUMBERGER LTD	806857108			2/25/2010		3/10/2011	684	480				204
3,315	X	SCHLUMBERGER LTD	806857108			2/25/2010		4/6/2011	1,117	721				396

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	SCHLUMBERGER LTD	806857108			2/25/2010		4/11/2011	999	661				338
3,317	X	SCHLUMBERGER LTD	806857108			5/20/2010		4/11/2011	727	474				253
3,318	X	SCHLUMBERGER LTD	806857108			5/20/2010		6/6/2011	590	415				175
3,319	X	SCHLUMBERGER LTD	806857108			5/20/2010		6/21/2011	919	652				267
3,320	X	SCHLUMBERGER LTD	806857108			7/9/2010		6/21/2011	167	117				50
3,321	X	SCHLUMBERGER LTD	806857108			7/9/2010		9/9/2011	290	234				56
3,322	X	SCHLUMBERGER LTD	806857108			11/15/2010		9/9/2011	507	521				-14
3,323	X	EDISON INTL CALIF	281020107			8/2/2010		1/23/2012	2,379	2,014				[redacted]65
3,324	X	EDISON INTL CALIF	281020107			9/2/2010		1/23/2012	161	138				[redacted]23
3,325	X	EDISON INTL CALIF	281020107			9/2/2011		1/23/2012	40	36				4
3,326	X	EDWARDS LIFESCIENCES CR	28176E108			4/27/2011		6/21/2011	253	250				3
3,327	X	EDWARDS LIFESCIENCES CR	28176E108			4/27/2011		8/2/2011	280	333				-53
3,328	X	EDWARDS LIFESCIENCES CR	28176E108			5/6/2011		8/2/2011	70	88				-18
3,329	X	EDWARDS LIFESCIENCES CR	28176E108			5/6/2011		8/3/2011	282	352				-70
3,330	X	EDWARDS LIFESCIENCES CR	28176E108			6/23/2011		8/3/2011	352	417				-65
3,331	X	EDWARDS LIFESCIENCES CR	28176E108			6/24/2011		8/3/2011	70	85				-15
3,332	X	EDWARDS LIFESCIENCES CR	28176E108			6/24/2011		8/8/2011	455	594				-139
3,333	X	ELDORADO GOLD CORP NE	284902103			3/12/2010		5/18/2011	855	751				104
3,334	X	ELDORADO GOLD CORP NE	284902103			6/22/2010		5/18/2011	1,726	2,033				-307
3,335	X	EMERSON ELEC CO	291011104			9/11/2009		5/12/2011	1,846	1,356				490
3,336	X	EMERSON ELEC CO	291011104			7/9/2010		5/12/2011	706	604				102
3,337	X	EMERSON ELEC CO	291011104			9/16/2010		5/12/2011	923	855				68
3,338	X	EMERSON ELEC CO	291011104			9/27/2010		5/12/2011	869	855				14
3,339	X	EMERSON ELEC CO	291011104			10/4/2010		5/12/2011	434	429				5
3,340	X	ENERGIZER HLDGS INC COM	29266R108			11/2/2010		5/5/2011	891	800				91
3,341	X	ENERGIZER HLDGS INC COM	29266R108			11/2/2010		6/21/2011	355	333				22
3,342	X	ENERGIZER HLDGS INC COM	29266R108			11/2/2010		6/30/2011	361	333				28
3,343	X	ENERGIZER HLDGS INC COM	29266R108			11/30/2010		6/30/2011	72	71				1
3,344	X	ENERGIZER HLDGS INC COM	29266R108			11/30/2010		7/13/2011	452	423				29
3,345	X	ENERGIZER HLDGS INC COM	29266R108			1/12/2011		7/13/2011	602	580				22
3,346	X	ENERSIS S A SPON ADR	29274F104			6/21/2011		8/16/2011	2,615	2,971				[redacted]56
3,347	X	ENERSIS S A SPON ADR	29274F104			6/21/2011		8/16/2011	40	45				[redacted]-5
3,348	X	ENERSYS	29275Y102			1/31/2011		6/21/2011	129	130				-1
3,349	X	ENERSYS	29275Y102			1/31/2011		6/21/2011	549	555				-6
3,350	X	KANSAS CITY SOUTHERN	485170302			4/28/2009		4/21/2011	265	76				189
3,351	X	KANSAS CITY SOUTHERN	485170302			4/28/2009		6/21/2011	615	167				448
3,352	X	KANSAS CITY SOUTHERN	485170302			4/28/2009		10/28/2011	389	91				298
3,353	X	KAO CORP SPD ADR	485537302			6/17/2009		6/21/2011	541	461				80
3,354	X	PIMCO 20+ YR ZERO CPN US	72201R882			8/18/2011		9/29/2011	2,213	1,922				291
3,355	X	PROSHARES ULTRASHORT	74347X617			7/14/2011		10/6/2011	345	235				110
3,356	X	PROSHARES ULTRASHORT	74347X617			7/14/2011		10/11/2011	228	168				60
3,357	X	PROSHARES ULTRASHORT	74347X617			9/22/2011		10/11/2011	524	608				-84
3,358	X	PROSHARES ULTRASHORT	74348A202			12/1/2010		3/22/2011	585	733				-148
3,359	X	PROSHARES ULTRASHORT	74348A202			12/1/2010		3/22/2011	90	113				-23
3,360	X	PROSHARES ULTRASHORT	74348A202			12/2/2010		3/22/2011	90	112				-22
3,361	X	PROSHARES ULTRASHORT	74348A202			12/28/2010		3/22/2011	810	985				-175
3,362	X	PROSHARES ULTRASHORT	74348A202			2/9/2011		3/22/2011	450	463				-13
3,363	X	PROSHARES ULTRASHORT	74348A202			2/9/2011		3/22/2011	405	417				-12
3,364	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		3/22/2011	45	47				-2
3,365	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		3/22/2011	405	421				-16
3,366	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		3/22/2011	45	47				-2

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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	PROSHARES ULTRASHORT	74348A202			2/10/2011		3/22/2011	45	47				-2
3,368	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		3/22/2011	270	281				-11
3,369	X	PROSHARES ULTRASHORT	74348A202			12/1/2010		4/6/2011	81	117				-36
3,370	X	PROSHARES ULTRASHORT	74348A202			12/1/2010		4/6/2011	526	758				-232
3,371	X	PROSHARES ULTRASHORT	74348A202			12/2/2010		4/6/2011	81	116				-35
3,372	X	PROSHARES ULTRASHORT	74348A202			12/28/2010		4/6/2011	729	1,019				-290
3,373	X	PROSHARES ULTRASHORT	74348A202			2/9/2011		4/6/2011	364	434				-70
3,374	X	PROSHARES ULTRASHORT	74348A202			2/9/2011		4/6/2011	405	482				[redacted]77
3,375	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		4/6/2011	567	655				[redacted]88
3,376	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		4/6/2011	243	281				-38
3,377	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		4/6/2011	526	608				-82
3,378	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		4/6/2011	931	1,076				-145
3,379	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		5/9/2011	42	49				-7
3,380	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		5/9/2011	295	327				-32
3,381	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		5/9/2011	211	234				-23
3,382	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		5/9/2011	169	187				-18
3,383	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		5/9/2011	548	694				-146
3,384	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		5/9/2011	295	310				-15
3,385	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		5/9/2011	379	398				-19
3,386	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		5/9/2011	84	88				-4
3,387	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		5/9/2011	84	88				-4
3,388	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		5/9/2011	84	88				-4
3,389	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/21/2011	266	292				-26
3,390	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		6/21/2011	89	92				-3
3,391	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		6/21/2011	89	92				-3
3,392	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		6/21/2011	89	88				1
3,393	X	PROSHARES ULTRASHORT	74348A202			4/19/2011		6/21/2011	622	612				10
3,394	X	PROSHARES ULTRASHORT	74348A202			4/19/2011		6/21/2011	89	87				2
3,395	X	PROSHARES ULTRASHORT	74348A202			4/21/2011		6/21/2011	577	544				33
3,396	X	STRYKER CORP	863667101			5/12/2011		6/21/2011	1,286	1,385				-99
3,397	X	CATERPILLAR INC DEL	149123101			2/18/2011		8/15/2011	1,457	1,686				[redacted]29
3,398	X	CATERPILLAR INC DEL	149123101			3/7/2011		9/14/2011	84	104				[redacted]20
3,399	X	CATERPILLAR INC DEL	149123101			3/7/2011		9/14/2011	506	625				-119
3,400	X	CATERPILLAR INC DEL	149123101			3/7/2011		9/15/2011	778	938				-160
3,401	X	CATERPILLAR INC DEL	149123101			3/7/2011		9/15/2011	519	626				-107
3,402	X	CATERPILLAR INC DEL	149123101			3/7/2011		9/15/2011	86	106				-20
3,403	X	CATERPILLAR INC DEL	149123101			9/1/2011		9/15/2011	865	899				-34
3,404	X	CATERPILLAR INC DEL	149123101			9/6/2011		9/15/2011	432	422				10
3,405	X	CELANESE CORP DEL SER A	150870103			6/4/2009		4/4/2011	445	212				233
3,406	X	CELANESE CORP DEL SER A	150870103			7/17/2009		4/4/2011	89	45				44
3,407	X	CELANESE CORP DEL SER A	150870103			7/17/2009		6/21/2011	553	249				304
3,408	X	CELANESE CORP DEL SER A	150870103			7/17/2009		7/7/2011	446	181				265
3,409	X	CELGENE CORP COM	151020104			5/6/2010		2/9/2011	3,188	3,735				-547
3,410	X	CELGENE CORP COM	151020104			11/1/2010		2/9/2011	354	434				-80
3,411	X	CELGENE CORP COM	151020104			11/2/2010		2/9/2011	810	1,008				-198
3,412	X	ENERSYS	29275Y102			1/31/2011		7/14/2011	397	359				38
3,413	X	ENERSYS	29275Y102			1/31/2011		7/14/2011	140	130				10
3,414	X	ENERSYS	29275Y102			1/31/2011		8/15/2011	22	33				-11
3,415	X	ENERSYS	29275Y102			1/31/2011		8/15/2011	304	457				-153
3,416	X	ENERSYS	29275Y102			1/31/2011		8/22/2011	319	521				-202
3,417	X	ENERSYS	29275Y102			2/3/2011		8/22/2011	339	563				-224

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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	ENERSYS	29275Y102			2/9/2011		8/22/2011	319	557				-238
3,419	X	ENSCO PLC-SPON ADR	29358Q109			4/15/2011		6/21/2011	520	560				-40
3,420	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	82	90				-8
3,421	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	41	45				-4
3,422	X	NORDSTROM INC	655664100			4/25/2011		6/24/2011	1,263	1,329				-66
3,423	X	NORDSTROM INC	655664100			4/25/2011		6/27/2011	180	190				-10
3,424	X	NORDSTROM INC	655664100			4/25/2011		9/2/2011	263	285				-22
3,425	X	NORFOLK SOUTHERN CORP	655844108			2/28/2011		5/18/2011	1,557	1,444				[redacted]13
3,426	X	NORFOLK SOUTHERN CORP	655844108			2/28/2011		5/31/2011	2,478	2,231				[redacted]47
3,427	X	NORFOLK SOUTHERN CORP	655844108			3/1/2011		5/31/2011	3,644	3,251				393
3,428	X	NORFOLK SOUTHERN CORP	655844108			3/22/2011		5/31/2011	2,332	2,181				151
3,429	X	NORTHROP GRUMMAN CORP	666807102			8/17/2009		6/21/2011	133	84				49
3,430	X	NORTHROP GRUMMAN CORP	666807102			8/17/2009		6/30/2011	139	84				55
3,431	X	NORTHROP GRUMMAN CORP	666807102			9/21/2009		6/30/2011	696	468				228
3,432	X	NORTHROP GRUMMAN CORP	666807102			9/2/2010		6/30/2011	209	156				53
3,433	X	NOVARTIS ADR	66987V109			4/4/2008		6/21/2011	1,098	940				158
3,434	X	NOVARTIS ADR	66987V109			4/4/2008		9/2/2011	116	104				12
3,435	X	NOVARTIS ADR	66987V109			4/4/2008		1/20/2012	1,396	1,306				90
3,436	X	NOVARTIS ADR	66987V109			8/18/2009		1/20/2012	279	225				54
3,437	X	NOVO NORDISK A S ADR	670100205			3/2/2009		3/18/2011	991	373				618
3,438	X	NOVO NORDISK A S ADR	670100205			3/2/2009		6/21/2011	600	233				367
3,439	X	NOVO NORDISK A S ADR	670100205			4/3/2009		6/21/2011	2,401	895				1,506
3,440	X	NOVO NORDISK A S ADR	670100205			4/3/2009		8/26/2011	608	268				340
3,441	X	NOVO NORDISK A S ADR	670100205			8/18/2009		8/26/2011	507	304				203
3,442	X	NOVO NORDISK A S ADR	670100205			6/16/2010		8/26/2011	2,938	2,375				563
3,443	X	NOVO NORDISK A S ADR	670100205			6/16/2010		9/2/2011	211	164				47
3,444	X	NOVO NORDISK A S ADR	670100205			6/16/2010		10/6/2011	2,320	1,966				354
3,445	X	NOVO NORDISK A S ADR	670100205			6/16/2010		10/7/2011	573	491				82
3,446	X	NOVO NORDISK A S ADR	670100205			6/17/2010		10/7/2011	1,338	1,145				193
3,447	X	NOVO NORDISK A S ADR	670100205			6/22/2010		10/7/2011	669	588				81
3,448	X	NOVOZYMES A/S ADR	670108109			8/16/2010		6/20/2011	1,528	1,206				[redacted]22
3,449	X	NOVOZYMES A/S ADR	670108109			8/16/2010		6/21/2011	1,229	965				[redacted]64
3,450	X	NOVOZYMES A/S ADR	670108109			8/16/2010		8/11/2011	287	241				46
3,451	X	NOVOZYMES A/S ADR	670108109			8/17/2010		8/11/2011	3,011	2,603				408
3,452	X	NOVOZYMES A/S ADR	670108109			8/17/2010		10/5/2011	2,285	2,107				178
3,453	X	NVIDIA	67066G104			1/7/2011		2/8/2011	1,575	1,291				284
3,454	X	NVIDIA	67066G104			1/7/2011		2/9/2011	1,658	1,349				309
3,455	X	NVIDIA	67066G104			1/7/2011		3/10/2011	1,719	1,838				-119
3,456	X	NVIDIA	67066G104			1/7/2011		3/10/2011	2,158	2,308				-150
3,457	X	OGX PETROLEO E-SPON ADI	670849108			7/11/2011		9/2/2011	50	66				-16
3,458	X	O'REILLY AUTOMOTIVE INC	67103H107			8/1/2011		9/26/2011	346	296				50
3,459	X	O'REILLY AUTOMOTIVE INC	67103H107			8/1/2011		9/27/2011	70	59				11
3,460	X	O'REILLY AUTOMOTIVE INC	67103H107			8/2/2011		9/27/2011	418	353				65
3,461	X	OCCIDENTAL PETE CORP CA	674599105			10/14/2010		6/21/2011	2,163	1,791				372
3,462	X	OCCIDENTAL PETE CORP CA	674599105			10/14/2010		9/2/2011	336	341				-5
3,463	X	PROSHARES ULTRASHORT C	74347X237			9/2/2011		10/6/2011	204	213				-9
3,464	X	PROSHARES ULTRASHORT C	74347X237			9/2/2011		10/6/2011	306	319				-13
3,465	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/27/2011	693	867				-174
3,466	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/27/2011	173	217				-44
3,467	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/27/2011	87	111				-24
3,468	X	PROSHARES ULTRASHORT C	74347X237			3/14/2011		10/27/2011	736	947				-211

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

			Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
			Securities	2,532,250	2,407,501	124,749
			Other sales	25,179	0	25,179

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
3,469	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/27/2011	130	155				-25
3,470	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/27/2011	390	464				-74
3,471	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/27/2011	43	52				-9
3,472	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/27/2011	217	258				-41
3,473	X	MITSUBISHI UFJ FINL GRP	606822104			6/2/2011		8/31/2011	385	422				-37
3,474	X	MITSUBISHI UFJ FINL GRP	606822104			6/3/2011		8/31/2011	13	14				-1
3,475	X	MONSANTO CO NEW DEL CO	61166W101			5/31/2011		6/21/2011	938	993				-55
3,476	X	MONSANTO CO NEW DEL CO	61166W101			5/31/2011		9/2/2011	67	71				-4
3,477	X	MONSTER WORLDWIDE INC	611742107			7/23/2009		3/7/2011	490	436				54
3,478	X	MONSTER WORLDWIDE INC	611742107			8/18/2009		3/8/2011	3,365	3,228				137
3,479	X	MONSTER WORLDWIDE INC	611742107			7/23/2009		3/8/2011	15	14				1
3,480	X	MONSTER WORLDWIDE INC	611742107			8/18/2009		3/8/2011	121	118				3
3,481	X	MONSTER WORLDWIDE INC	611742107			8/18/2009		3/31/2011	1,180	1,096				84
3,482	X	MONSTER WORLDWIDE INC	611742107			8/18/2009		5/19/2011	511	518				-7
3,483	X	MONSTER WORLDWIDE INC	611742107			6/8/2010		5/19/2011	2,028	1,746				282
3,484	X	MONSTER WORLDWIDE INC	611742107			7/9/2010		5/19/2011	802	684				118
3,485	X	MONSTER WORLDWIDE INC	611742107			7/9/2010		6/21/2011	321	286				35
3,486	X	MONSTER WORLDWIDE INC	611742107			7/9/2010		8/10/2011	210	311				-101
3,487	X	MONSTER WORLDWIDE INC	611742107			7/9/2010		8/10/2011	84	124				-40
3,488	X	MONSTER WORLDWIDE INC	611742107			7/26/2010		8/10/2011	25	41				-16
3,489	X	MONSTER WORLDWIDE INC	611742107			7/26/2010		9/1/2011	272	407				-135
3,490	X	MONSTER WORLDWIDE INC	611742107			8/11/2010		9/1/2011	91	125				-34
3,491	X	MONSTER WORLDWIDE INC	611742107			8/1/2010		11/2/2011	88	129				-41
3,492	X	MONSTER WORLDWIDE INC	611742107			8/11/2010		11/2/2011	193	275				-82
3,493	X	MONSTER WORLDWIDE INC	611742107			8/18/2010		11/2/2011	26	42				-16
3,494	X	MONSTER WORLDWIDE INC	611742107			8/19/2010		11/2/2011	386	489				-103
3,495	X	MONSTER WORLDWIDE INC	611742107			1/28/2011		11/2/2011	263	496				-233
3,496	X	MONSTER WORLDWIDE INC	611742107			4/5/2011		11/2/2011	359	683				-324
3,497	X	MOSAIC CO	61945A107			1/13/2011		3/10/2011	3,468	3,666				-198
3,498	X	MOSAIC CO	61945A107			1/13/2011		3/11/2011	2,873	3,096				-223
3,499	X	MOSAIC CO	61945A107			1/18/2011		3/11/2011	1,588	1,792				-204
3,500	X	MOSAIC CO	61945A107			1/19/2011		3/11/2011	1,512	1,587				-75
3,501	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		6/21/2011	1,435	1,250				185
3,502	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		10/10/2011	888	807				81
3,503	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		11/2/2011	456	403				53
3,504	X	MOTOROLA SOLUTIONS INC	620076307			2/7/2011		11/3/2011	417	363				54
3,505	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	184	194				-10
3,506	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	41	43				-2
3,507	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	82	86				-4
3,508	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	123	129				-6
3,509	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	20	22				-2
3,510	X	PROSHARES ULTRASHORT S	74347R883			5/10/2011		11/30/2011	102	108				-6
3,511	X	PROSHARES ULTRASHORT S	74347R883			5/17/2011		11/30/2011	61	65				-4
3,512	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	20	21				-1
3,513	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	225	232				-7
3,514	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	20	21				-1
3,515	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	61	63				-2
3,516	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	266	274				-8
3,517	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		11/30/2011	533	548				-15
3,518	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		11/30/2011	82	107				-25
3,519	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		11/30/2011	143	187				-44

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,520	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		11/30/2011	41	53				-12
3,521	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		11/30/2011	82	107				-25
3,522	X	PROSHARES ULTRASHORT S	74347R883			10/13/2011		11/30/2011	82	108				-26
3,523	X	PROSHARES ULTRASHORT S	74347R883			10/20/2011		11/30/2011	82	89				-7
3,524	X	PROSHARES ULTRASHORT S	74347R883			10/20/2011		11/30/2011	901	978				-77
3,525	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	20	22				-2
3,526	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	20	22				-2
3,527	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	60	65				[redacted]
3,528	X	WALTER ENERGY INC	93317Q105			1/21/2011		8/4/2011	408	630				[redacted]
3,529	X	WALTER ENERGY INC	93317Q105			3/4/2011		8/4/2011	327	517				-190
3,530	X	WASTE MANAGEMENT INC NI	94106L109			7/1/2010		6/21/2011	974	825				149
3,531	X	WASTE MANAGEMENT INC NI	94106L109			7/1/2010		7/29/2011	3,450	3,396				54
3,532	X	WASTE MANAGEMENT INC NI	94106L109			7/2/2010		7/29/2011	935	927				8
3,533	X	WASTE MANAGEMENT INC NI	94106L109			7/2/2010		8/1/2011	3,279	3,325				-46
3,534	X	WASTE MANAGEMENT INC NI	94106L109			9/17/2010		8/1/2011	1,103	1,231				-128
3,535	X	WATERS CORP	941848103			2/10/2011		6/21/2011	1,318	1,110				208
3,536	X	WATERS CORP	941848103			2/10/2011		9/2/2011	77	79				-2
3,537	X	WATERS CORP	941848103			2/10/2011		12/12/2011	660	714				-54
3,538	X	WATERS CORP	941848103			2/10/2011		12/13/2011	73	79				-6
3,539	X	WATERS CORP	941848103			2/11/2011		12/13/2011	876	956				-80
3,540	X	WATERS CORP	941848103			2/11/2011		1/11/2012	600	637				-37
3,541	X	WATERS CORP	941848103			2/14/2011		1/11/2012	976	1,042				-66
3,542	X	WATERS CORP	941848103			2/15/2011		1/11/2012	75	80				-5
3,543	X	WATERS CORP	941848103			5/24/2011		1/11/2012	600	778				-178
3,544	X	WATERS CORP	941848103			5/25/2011		1/11/2012	1,126	1,468				-342
3,545	X	WATERS CORP	941848103			7/26/2011		1/11/2012	750	896				-146
3,546	X	WEBMD HEALTH CORP	94770V102			4/22/2009		6/21/2011	1,050	605				445
3,547	X	WEBMD HEALTH CORP	94770V102			4/22/2009		7/18/2011	2,752	2,209				543
3,548	X	WEBMD HEALTH CORP	94770V102			8/18/2009		7/18/2011	66	63				3
3,549	X	WEBMD HEALTH CORP	94770V102			8/18/2009		7/21/2011	1,722	1,539				183
3,550	X	WEBMD HEALTH CORP	94770V102			8/18/2009		7/22/2011	36	31				[redacted]
3,551	X	WEBMD HEALTH CORP	94770V102			7/9/2010		7/22/2011	1,565	2,015				[redacted]
3,552	X	WEIGHT WATCHERS INTL NE	948626106			5/24/2011		6/21/2011	1,034	1,194				-160
3,553	X	WEIGHT WATCHERS INTL NE	948626106			5/24/2011		8/12/2011	1,145	1,706				-561
3,554	X	ALLEGHENY TECH INC	01741R102			5/3/2010		10/13/2011	1,866	2,569				-703
3,555	X	ALLEGHENY TECH INC	01741R102			5/3/2010		10/20/2011	986	1,392				-406
3,556	X	ALLEGHENY TECH INC	01741R102			5/7/2010		10/20/2011	493	671				-178
3,557	X	ALLEGHENY TECH INC	01741R102			1/14/2010		11/18/2011	376	438				-62
3,558	X	ALLEGHENY TECH INC	01741R102			5/7/2010		11/18/2011	47	52				-5
3,559	X	ALLEGHENY TECH INC	01741R102			7/9/2010		11/18/2011	47	49				-2
3,560	X	ALLEGHENY TECH INC	01741R102			7/13/2010		11/18/2011	1,176	1,219				-43
3,561	X	ALLEGHENY TECH INC	01741R102			7/13/2010		11/23/2011	345	390				-45
3,562	X	ALLEGHENY TECH INC	01741R102			7/21/2010		11/23/2011	1,034	1,161				-127
3,563	X	ALLERGAN INC	018490102			11/5/2009		5/18/2011	336	236				100
3,564	X	ALLERGAN INC	018490102			11/5/2009		5/19/2011	1,174	826				348
3,565	X	ALLERGAN INC	018490102			11/5/2009		5/24/2011	1,150	826				324
3,566	X	ALLERGAN INC	018490102			11/5/2009		6/21/2011	166	118				48
3,567	X	AVERY DENNISON CORP	053611109			9/2/2011		1/3/2012	59	55				4
3,568	X	AVNET INC	053807103			2/3/2010		6/21/2011	276	249				27
3,569	X	BASF SE SPONSORED ADR	055262505			2/20/2009		6/21/2011	1,116	335				781
3,570	X	BASF SE SPONSORED ADR	055262505			8/18/2009		6/21/2011	93	49				44

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,571	X	BASF SE SPONSORED ADR	055262505			1/29/2010		6/21/2011	186	115				71
3,572	X	BASF SE SPONSORED ADR	055262505			1/29/2010		11/8/2011	1,698	1,376				322
3,573	X	BG GROUP PLC SPON ADR	055434203			1/26/2010		4/8/2011	881	676				205
3,574	X	BG GROUP PLC SPON ADR	055434203			1/26/2010		6/21/2011	1,638	1,448				190
3,575	X	BNP PARIBAS SPONSORD AD	05565A202			7/21/2010		11/22/2011	1,000	1,794				-794
3,576	X	BAKER HUGHES INC	057224107			1/28/2011		6/21/2011	923	885				38
3,577	X	BAKER HUGHES INC	057224107			1/28/2011		8/9/2011	783	885				-102
3,578	X	BAKER HUGHES INC	057224107			1/28/2011		9/2/2011	58	68				[redacted]0
3,579	X	BAKER HUGHES INC	057224107			1/28/2011		9/29/2011	2,261	3,199				[redacted]38
3,580	X	BALLY TECHNOLOGIES INC	05874B107			5/11/2011		6/21/2011	562	575				-13
3,581	X	BANCO SANTNDER BRZL SA	05967A107			12/21/2009		6/21/2011	606	741				-135
3,582	X	BANCO SANTNDER BRZL SA	05967A107			12/21/2009		7/28/2011	1,269	1,893				-624
3,583	X	BANCO SANTNDER BRZL SA	05967A107			2/9/2010		7/28/2011	469	595				-126
3,584	X	BANCO SANTNDER BRZL SA	05967A107			2/11/2010		7/28/2011	92	121				-29
3,585	X	BANCO SANTNDER BRZL SA	05967A107			2/11/2010		11/22/2011	322	544				-222
3,586	X	BANCO SANTNDER BRZL SA	05967A107			3/23/2010		11/22/2011	322	556				-234
3,587	X	BANCO SANTNDER BRZL SA	05967A107			4/27/2010		11/22/2011	765	1,210				-445
3,588	X	BANCO SANTNDER BRZL SA	05967A107			9/2/2010		11/22/2011	200	358				-158
3,589	X	BANCO SANTNDER BRZL SA	05967A107			9/2/2011		11/22/2011	21	29				-8
3,590	X	BANK OF CHINA LTD ADR	06426M104			2/2/2010		6/21/2011	352	346				6
3,591	X	BANK OF CHINA LTD ADR	06426M104			2/2/2010		9/2/2011	39	48				-9
3,592	X	BANK OF CHINA LTD ADR	06426M104			2/2/2010		9/27/2011	1,079	1,562				-483
3,593	X	BANK OF CHINA LTD ADR	06426M104			3/3/2010		9/27/2011	231	352				-121
3,594	X	BANK OF CHINA LTD ADR	06426M104			4/28/2010		9/27/2011	379	586				-207
3,595	X	BARCLAYS PLC ADR	06738E204			5/20/2010		6/21/2011	353	352				1
3,596	X	BAXTER INTERNTL INC	071813109			3/31/2011		5/9/2011	874	802				72
3,597	X	BAYER AG SP ADR	072730302			8/27/2009		6/21/2011	910	672				238
3,598	X	BAYER AG SP ADR	072730302			8/27/2009		12/8/2011	681	672				9
3,599	X	BAYERISCHE MOTORENWER	072743206			6/3/2010		6/21/2011	651	337				314
3,600	X	BAYTEX ENERGY CORP SHS	07317Q105			3/18/2011		6/21/2011	786	852				-66
3,601	X	BEIJING ENTRPRSS SPO ADR	07725Q200			1/26/2010		2/7/2011	774	1,012				[redacted]8
3,602	X	DTE ENERGY COMPANY	233331107			1/26/2010		3/15/2011	48	43				[redacted]5
3,603	X	DTE ENERGY COMPANY	233331107			9/2/2010		3/15/2011	529	522				7
3,604	X	DANAHER CORP DEL COM	235851102			7/9/2010		4/20/2011	320	227				93
3,605	X	DANAHER CORP DEL COM	235851102			9/2/2010		4/20/2011	107	77				30
3,606	X	ZIMMER HOLDINGS INC COM	98956P102			5/20/2010		3/29/2011	365	342				23
3,607	X	ZIMMER HOLDINGS INC COM	98956P102			9/2/2010		3/29/2011	183	145				38
3,608	X	ZIONS BANCORP COM	989701107			9/14/2009		6/21/2011	47	32				15
3,609	X	ZIONS BANCORP COM	989701107			10/15/2009		6/21/2011	773	614				159
3,610	X	ZIONS BANCORP COM	989701107			10/15/2009		11/10/2011	131	149				-18
3,611	X	ZIONS BANCORP COM	989701107			7/2/2010		11/10/2011	115	145				-30
3,612	X	ZIONS BANCORP COM	989701107			10/15/2009		11/11/2011	219	242				-23
3,613	X	ZIONS BANCORP COM	989701107			7/2/2010		11/23/2011	134	187				-53
3,614	X	ZIONS BANCORP COM	989701107			7/20/2010		11/23/2011	297	397				-100
3,615	X	ZIONS BANCORP COM	989701107			8/12/2010		11/23/2011	297	408				-111
3,616	X	ZIONS BANCORP COM	989701107			8/23/2010		11/23/2011	74	97				-23
3,617	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/3/2011		12/14/2011	365	360				5
3,618	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/14/2011	219	219				0
3,619	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/14/2011	146	146				0
3,620	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/20/2011	73	73				0
3,621	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/20/2011	110	109				1

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,622	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/20/2011	220	221				-1
3,623	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/8/2011		12/21/2011	37	36				1
3,624	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/9/2011		12/21/2011	296	290				6
3,625	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/10/2011		12/21/2011	148	143				5
3,626	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/10/2011		12/27/2011	113	108				5
3,627	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/11/2011		12/27/2011	226	220				6
3,628	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/18/2011		1/3/2012	188	181				7
3,629	X	ARCH CAPITAL GRP LTD BM	G0450A105			11/18/2011		1/5/2012	256	253				[redacted]3
3,630	X	ENERGY XXI LTD NEW COM	G10082140			4/27/2011		6/21/2011	241	278				[redacted]37
3,631	X	ENERGY XXI LTD NEW COM	G10082140			4/27/2011		7/26/2011	541	557				-16
3,632	X	ENERGY XXI LTD NEW COM	G10082140			4/27/2011		7/27/2011	926	974				-48
3,633	X	ACCENTURE PLC SHS	G1151C101			6/4/2009		6/21/2011	383	212				171
3,634	X	BUNGE LIMITED	G16962105			2/14/2011		6/21/2011	461	506				-45
3,635	X	BUNGE LIMITED	G16962105			2/16/2011		6/21/2011	461	519				-58
3,636	X	BUNGE LIMITED	G16962105			2/14/2011		11/3/2011	431	566				-135
3,637	X	BUNGE LIMITED	G16962105			2/16/2011		11/3/2011	247	330				-83
3,638	X	BUNGE LIMITED	G16962105			2/16/2011		11/3/2011	62	74				-12
3,639	X	BUNGE LIMITED	G16962105			2/16/2011		11/8/2011	186	248				-62
3,640	X	BUNGE LIMITED	G16962105			2/24/2011		11/8/2011	248	285				-37
3,641	X	BUNGE LIMITED	G16962105			3/11/2011		11/8/2011	372	410				-38
3,642	X	BRISTOL-MYERS SQUIBB CO	110122108			3/12/2010		3/29/2011	3,470	3,349				121
3,643	X	BRISTOL-MYERS SQUIBB CO	110122108			3/12/2010		6/6/2011	921	857				64
3,644	X	BRISTOL-MYERS SQUIBB CO	110122108			3/12/2010		6/21/2011	1,035	960				75
3,645	X	BRISTOL-MYERS SQUIBB CO	110122108			6/10/2010		6/21/2011	1,539	1,352				187
3,646	X	BRISTOL-MYERS SQUIBB CO	110122108			6/10/2010		9/2/2011	206	172				34
3,647	X	BRISTOL-MYERS SQUIBB CO	110122108			6/10/2010		9/26/2011	837	664				173
3,648	X	BRISTOL-MYERS SQUIBB CO	110122108			6/10/2010		1/3/2012	1,505	1,057				448
3,649	X	BRISTOL-MYERS SQUIBB CO	110122108			7/1/2010		1/3/2012	595	422				173
3,650	X	BRISTOL-MYERS SQUIBB CO	110122108			7/1/2010		1/26/2012	357	273				84
3,651	X	AMERICAN TOWER CORP CL	029912201			9/9/2010		4/11/2011	552	545				7
3,652	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		4/11/2011	502	517				[redacted]15
3,653	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		4/11/2011	603	620				[redacted]17
3,654	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		6/21/2011	516	517				-1
3,655	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		8/25/2011	307	310				-3
3,656	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		8/25/2011	204	205				-1
3,657	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		8/26/2011	201	205				-4
3,658	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		11/11/2011	348	312				36
3,659	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		11/11/2011	232	205				27
3,660	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		11/11/2011	232	210				22
3,661	X	AMERICAN TOWER CORP CL	029912201			11/24/2010		11/11/2011	232	206				26
3,662	X	AMERICAN TOWER CORP CL	029912201			11/29/2010		11/11/2011	348	305				43
3,663	X	AMERICAN TOWER REIT INC	03027X100			11/29/2010		1/10/2012	428	356				72
3,664	X	AMERISOURCEBERGEN COR	03073E105			11/18/2008		6/21/2011	583	215				368
3,665	X	AMERIPRISE FINL INC	03076C106			11/16/2009		5/31/2011	426	274				152
3,666	X	AMERIPRISE FINL INC	03076C106			11/16/2009		6/10/2011	168	117				51
3,667	X	AMERIPRISE FINL INC	03076C106			11/17/2009		6/10/2011	449	311				138
3,668	X	AMERIPRISE FINL INC	03076C106			11/17/2009		6/21/2011	801	543				258
3,669	X	AMERIPRISE FINL INC	03076C106			11/19/2009		6/21/2011	515	340				175
3,670	X	AMERIPRISE FINL INC	03076C106			11/19/2009		7/13/2011	843	567				276
3,671	X	AMERIPRISE FINL INC	03076C106			1/13/2010		7/13/2011	618	459				159
3,672	X	AMERIPRISE FINL INC	03076C106			1/13/2010		7/14/2011	1,170	877				293

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,673	X	AMERIPRISE FINL INC	03076C106			1/13/2010		7/15/2011	162	125				37
3,674	X	AMERIPRISE FINL INC	03076C106			1/21/2010		7/15/2011	701	532				169
3,675	X	AMERIPRISE FINL INC	03076C106			1/21/2010		7/25/2011	653	491				162
3,676	X	AMERIPRISE FINL INC	03076C106			9/2/2010		7/25/2011	707	601				106
3,677	X	AMERIPRISE FINL INC	03076C106			9/2/2010		8/3/2011	609	555				54
3,678	X	AMERIPRISE FINL INC	03076C106			11/1/2011		12/27/2011	252	225				27
3,679	X	AMERIPRISE FINL INC	03076C106			11/15/2011		12/27/2011	252	232				20
3,680	X	AMGEN INC COM PV $0 0001	031162100			2/9/2010		3/31/2011	107	114				-7
3,681	X	AMGEN INC COM PV $0 0001	031162100			2/9/2010		3/31/2011	697	742				-45
3,682	X	AMGEN INC COM PV $0 0001	031162100			3/31/2010		4/1/2011	374	420				-46
3,683	X	AMGEN INC COM PV $0 0001	031162100			4/1/2010		4/1/2011	320	366				-46
3,684	X	AMGEN INC COM PV $0 0001	031162100			4/7/2010		4/1/2011	427	485				-58
3,685	X	CAPITAL ONE FINL	14040H105			8/13/2010		1/31/2012	273	234				39
3,686	X	CAPITAL ONE FINL	14040H105			9/2/2010		1/31/2012	91	79				12
3,687	X	CAPITAL ONE FINL	14040H105			10/18/2010		1/31/2012	636	519				117
3,688	X	CAPITAL ONE FINL	14040H105			11/17/2010		1/31/2012	545	467				78
3,689	X	CAPITAL ONE FINL	14040H105			12/2/2010		1/31/2012	227	193				34
3,690	X	CARBO CERAMICS INC	140781105			6/10/2011		6/21/2011	297	292				5
3,691	X	CARBO CERAMICS INC	140781105			6/10/2011		10/25/2011	115	146				-31
3,692	X	CARDINAL HEALTH INC OHIO	14149Y108			11/30/2009		6/21/2011	1,033	742				291
3,693	X	CAREFUSION CORP SHS	14170T101			12/14/2010		6/21/2011	707	628				79
3,694	X	CARPENTER TECHNOLOGY	144285103			1/26/2011		5/16/2011	516	422				94
3,695	X	CARPENTER TECHNOLOGY	144285103			1/26/2011		6/21/2011	2,142	1,728				414
3,696	X	CARPENTER TECHNOLOGY	144285103			2/9/2011		6/21/2011	627	495				132
3,697	X	CATERPILLAR INC DEL	149123101			7/27/2010		5/12/2011	1,402	901				501
3,698	X	CATERPILLAR INC DEL	149123101			7/27/2010		5/12/2011	1,191	762				429
3,699	X	CATERPILLAR INC DEL	149123101			7/27/2010		5/16/2011	637	416				221
3,700	X	CATERPILLAR INC DEL	149123101			7/28/2010		5/16/2011	1,593	1,043				550
3,701	X	CATERPILLAR INC DEL	149123101			7/28/2010		6/13/2011	1,161	835				326
3,702	X	CATERPILLAR INC DEL	149123101			7/28/2010		6/14/2011	1,952	1,391				561
3,703	X	CATERPILLAR INC DEL	149123101			7/28/2010		6/21/2011	302	209				93
3,704	X	CATERPILLAR INC DEL	149123101			9/2/2010		6/21/2011	101	69				32
3,705	X	CATERPILLAR INC DEL	149123101			9/30/2010		6/21/2011	403	318				85
3,706	X	CATERPILLAR INC DEL	149123101			10/12/2010		6/21/2011	403	317				86
3,707	X	CATERPILLAR INC DEL	149123101			11/5/2010		6/21/2011	604	501				103
3,708	X	CATERPILLAR INC DEL	149123101			11/5/2010		8/15/2011	182	167				15
3,709	X	CATERPILLAR INC DEL	149123101			11/8/2010		8/15/2011	910	830				80
3,710	X	CATERPILLAR INC DEL	149123101			12/6/2010		8/15/2011	546	535				11
3,711	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/7/2011	423	456				-33
3,712	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/12/2011	247	298				-51
3,713	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/14/2011	81	105				-24
3,714	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/14/2011	162	211				-49
3,715	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/14/2011	81	99				-18
3,716	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/14/2011	81	99				-18
3,717	X	EVEREST RE GROUP LTD	G3223R108			11/8/2011		12/14/2011	162	186				-24
3,718	X	EVEREST RE GROUP LTD	G3223R108			11/9/2011		12/14/2011	162	183				-21
3,719	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/20/2011	160	222				-62
3,720	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/20/2011	80	105				-25
3,721	X	EVEREST RE GROUP LTD	G3223R108			11/3/2011		12/20/2011	80	107				-27
3,722	X	EVEREST RE GROUP LTD	G3223R108			11/9/2011		12/20/2011	80	91				-11
3,723	X	EVEREST RE GROUP LTD	G3223R108			11/9/2011		12/21/2011	81	91				-10

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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
3,724	X	EVEREST RE GROUP LTD	G3223R108			11/10/2011		12/21/2011	244	271				-27
3,725	X	EVEREST RE GROUP LTD	G3223R108			11/11/2011		12/29/2011	256	272				-16
3,726	X	INGERSOLL-RAND PLC	G47791101			2/10/2011		6/21/2011	398	420				-22
3,727	X	INGERSOLL-RAND PLC	G47791101			2/10/2011		6/21/2011	177	186				-9
3,728	X	INGERSOLL-RAND PLC	G47791101			2/10/2011		10/26/2011	415	653				-238
3,729	X	INGERSOLL-RAND PLC	G47791101			2/10/2011		11/2/2011	290	420				-130
3,730	X	INGERSOLL-RAND PLC	G47791101			2/11/2011		11/2/2011	290	425				-135
3,731	X	INGERSOLL-RAND PLC	G47791101			2/24/2011		11/2/2011	386	538				[redacted]52
3,732	X	CBS CORP NEW CL B	124857202			11/22/2010		7/25/2011	292	166				[redacted]26
3,733	X	CBS CORP NEW CL B	124857202			11/22/2010		8/15/2011	346	232				114
3,734	X	CBS CORP NEW CL B	124857202			11/22/2010		8/16/2011	1,211	811				400
3,735	X	CBS CORP NEW CL B	124857202			11/22/2010		8/17/2011	576	381				195
3,736	X	CBS CORP NEW CL B	124857202			11/22/2010		12/19/2011	376	248				128
3,737	X	CBS CORP NEW CL B	124857202			11/22/2010		12/20/2011	363	232				131
3,738	X	CBS CORP NEW CL B	124857202			11/22/2010		12/21/2011	390	248				142
3,739	X	CBS CORP NEW CL B	124857202			11/22/2010		12/22/2011	338	215				123
3,740	X	CBS CORP NEW CL B	124857202			11/22/2010		12/27/2011	676	414				262
3,741	X	CBS CORP NEW CL B	124857202			12/27/2010		12/27/2011	595	427				168
3,742	X	CBS CORP NEW CL B	124857202			12/27/2010		1/3/2012	1,077	757				320
3,743	X	CBS CORP NEW CL B	124857202			1/31/2011		1/3/2012	580	417				163
3,744	X	CBS CORP NEW CL B	124857202			5/19/2011		1/3/2012	221	219				2
3,745	X	CF INDS HLDGS INC	125269100			7/6/2011		8/19/2011	166	144				22
3,746	X	CME GROUP INC	12572Q105			12/1/2010		6/21/2011	558	598				-40
3,747	X	CME GROUP INC	12572Q105			12/1/2010		9/2/2011	260	299				-39
3,748	X	CME GROUP INC	12572Q105			12/1/2010		10/25/2011	1,046	1,197				-151
3,749	X	CME GROUP INC	12572Q105			12/2/2010		10/25/2011	261	310				-49
3,750	X	CME GROUP INC	12572Q105			12/2/2010		10/26/2011	1,577	1,861				-284
3,751	X	CMS ENERGY CORP	125896100			5/6/2009		6/21/2011	515	316				199
3,752	X	CMS ENERGY CORP	125896100			5/6/2009		1/3/2012	175	97				78
3,753	X	CMS ENERGY CORP	125896100			5/7/2009		1/3/2012	1,336	736				600
3,754	X	CMS ENERGY CORP	125896100			8/18/2009		1/3/2012	285	171				[redacted]14
3,755	X	CMS ENERGY CORP	125896100			8/18/2009		1/4/2012	219	131				[redacted]88
3,756	X	CMS ENERGY CORP	125896100			9/2/2010		1/4/2012	481	394				87
3,757	X	CMS ENERGY CORP	125896100			9/2/2011		1/4/2012	66	58				8
3,758	X	CNOOC LTD ADR	126132109			2/11/2010		4/26/2011	253	159				94
3,759	X	CNOOC LTD ADR	126132109			2/11/2010		4/27/2011	1,244	794				450
3,760	X	CNOOC LTD ADR	126132109			2/11/2010		5/24/2011	929	635				294
3,761	X	CNOOC LTD ADR	126132109			3/23/2010		5/24/2011	1,626	1,127				499
3,762	X	CNOOC LTD ADR	126132109			4/29/2010		5/24/2011	1,858	1,417				441
3,763	X	CNOOC LTD ADR	126132109			9/2/2010		5/24/2011	232	173				59
3,764	X	CSL LTD SHS	12637N105			7/7/2011		9/2/2011	44	53				-9
3,765	X	CVS CAREMARK CORP	126650100			11/10/2009		5/6/2011	37	31				6
3,766	X	CVS CAREMARK CORP	126650100			11/12/2009		5/6/2011	333	270				63
3,767	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	80	86				-6
3,768	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	239	258				-19
3,769	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		12/1/2011	119	144				-25
3,770	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		12/1/2011	199	239				-40
3,771	X	PROSHARES ULTRASHORT S	74347R883			9/2/2011		12/1/2011	80	96				-16
3,772	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		12/1/2011	20	27				-7
3,773	X	PROSHARES ULTRASHORT S	74347R883			10/6/2011		12/1/2011	20	27				-7
3,774	X	RED HAT INC	756577102			9/12/2011		11/8/2011	351	261				90

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,775	X	RED HAT INC	756577102			9/12/2011		12/21/2011	1,701	1,605				96
3,776	X	RED HAT INC	756577102			9/13/2011		12/21/2011	1,345	1,312				33
3,777	X	RED HAT INC	756577102			9/15/2011		12/21/2011	475	494				-19
3,778	X	REED ELSEVIER P L C	758205207			11/17/2009		6/21/2011	560	516				44
3,779	X	REED ELSEVIER P L C	758205207			11/17/2009		9/2/2011	65	64				1
3,780	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		6/21/2011	168	193				-25
3,781	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		6/21/2011	469	537				-68
3,782	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		8/3/2011	91	96				[redacted]5
3,783	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		8/3/2011	155	165				[redacted]10
3,784	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		8/3/2011	233	248				-15
3,785	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		8/5/2011	230	261				-31
3,786	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		8/5/2011	97	112				-15
3,787	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		11/4/2011	352	337				15
3,788	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		12/27/2011	211	230				-19
3,789	X	REGAL ENTMT GROUP CL A	758766109			11/5/2010		12/27/2011	82	98				-16
3,790	X	REGAL ENTMT GROUP CL A	758766109			11/27/2010		12/27/2011	47	55				-8
3,791	X	REGIONS FINL CORP	7591EP100			7/22/2009		6/21/2011	376	212				164
3,792	X	REGIONS FINL CORP	7591EP100			7/22/2009		8/11/2011	353	282				71
3,793	X	REGIONS FINL CORP	7591EP100			1/7/2010		8/11/2011	617	809				-192
3,794	X	REPUBLIC SERVICES INC	760759100			8/18/2011		12/8/2011	1,796	1,838				-42
3,795	X	REPUBLIC SERVICES INC	760759100			8/19/2011		12/8/2011	1,448	1,488				-40
3,796	X	REPUBLIC SERVICES INC	760759100			9/2/2011		12/8/2011	54	59				-5
3,797	X	REYNOLDS AMERICAN INC	761713106			4/13/2010		4/8/2011	252	190				62
3,798	X	REYNOLDS AMERICAN INC	761713106			4/13/2010		4/11/2011	182	136				46
3,799	X	REYNOLDS AMERICAN INC	761713106			6/8/2010		4/11/2011	290	205				85
3,800	X	RICOH CO LTD NEW ADR	765658307			3/23/2009		6/21/2011	317	363				-46
3,801	X	RICOH CO LTD NEW ADR	765658307			3/23/2009		7/12/2011	827	908				-81
3,802	X	RICOH CO LTD NEW ADR	765658307			12/11/2009		7/12/2011	220	275				-55
3,803	X	RICOH CO LTD NEW ADR	765658307			12/11/2009		7/13/2011	332	412				-80
3,804	X	RICOH CO LTD NEW ADR	765658307			12/14/2009		7/13/2011	1,495	1,876				-381
3,805	X	RICOH CO LTD NEW ADR	765658307			9/2/2010		7/13/2011	609	734				[redacted]25
3,806	X	RIO TINTO PLC SPNSRD ADR	767204100			11/16/2010		6/21/2011	2,186	2,114				[redacted]72
3,807	X	RIVERBED TECHNOLOGY INC	768573107			11/8/2010		6/21/2011	135	120				15
3,808	X	RIVERBED TECHNOLOGY INC	768573107			11/8/2010		7/26/2011	187	180				7
3,809	X	RIVERBED TECHNOLOGY INC	768573107			12/6/2010		7/26/2011	218	252				-34
3,810	X	RIVERBED TECHNOLOGY INC	768573107			10/18/2011		1/25/2012	503	387				116
3,811	X	ROBERTHALF INTL INC COM	770323103			5/11/2010		6/21/2011	1,556	1,590				-34
3,812	X	ROBERTHALF INTL INC COM	770323103			5/11/2010		9/2/2011	545	658				-113
3,813	X	ROCHE HLDG LTD SPN ADR	771195104			11/21/2008		6/21/2011	1,700	1,314				386
3,814	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	60	64				-4
3,815	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	119	129				-10
3,816	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	119	129				-10
3,817	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	80	86				-6
3,818	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	179	194				-15
3,819	X	PROSHARES ULTRASHORT S	74347R883			5/18/2011		12/1/2011	20	22				-2
3,820	X	BG GROUP PLC SPON ADR	055434203			2/11/2010		6/21/2011	546	448				98
3,821	X	BG GROUP PLC SPON ADR	055434203			2/11/2010		7/11/2011	224	179				45
3,822	X	BG GROUP PLC SPON ADR	055434203			2/11/2010		7/12/2011	548	448				100
3,823	X	BHP BILLITON PLC SP ADR	05545E209			9/23/2008		4/14/2011	5,767	3,713				2,054
3,824	X	BHP BILLITON PLC SP ADR	05545E209			9/2/2010		4/14/2011	906	647				259
3,825	X	BHP BILLITON PLC SP ADR	05545E209			8/31/2011		9/2/2011	66	69				-3

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,826	X	BP PLC SPON ADR	055622104			7/21/2010		6/21/2011	1,387	1,170				217
3,827	X	CORNING INC	219350105			3/15/2011		6/17/2011	303	353				-50
3,828	X	CORNING INC	219350105			3/23/2011		6/17/2011	393	454				-61
3,829	X	CORNING INC	219350105			3/25/2011		6/17/2011	482	579				-97
3,830	X	CORNING INC	219350105			3/28/2011		6/17/2011	767	929				-162
3,831	X	CORNING INC	219350105			3/28/2011		6/20/2011	233	281				-48
3,832	X	CORNING INC	219350105			3/30/2011		9/6/2011	761	1,158				-397
3,833	X	CORUS ENTMT INC CL B N V	220874101			1/21/2010		6/21/2011	362	336				[redacted]
3,834	X	CORUS ENTMT INC CL B N V	220874101			1/21/2010		9/2/2011	61	56				[redacted]
3,835	X	COVENTRY HEALTH CARE IN	222862104			9/11/2009		6/21/2011	831	565				266
3,836	X	COVENTRY HEALTH CARE IN	222862104			9/14/2009		6/21/2011	108	74				34
3,837	X	CREDIT SUISSE GP SP ADR	225401108			8/18/2009		6/21/2011	1,284	1,585				-301
3,838	X	CREDIT SUISSE GP SP ADR	225401108			8/18/2009		1/12/2012	556	1,189				-633
3,839	X	CREDIT SUISSE GP SP ADR	225401108			2/12/2010		1/12/2012	162	299				-137
3,840	X	CROCS INC	227046109			9/29/2011		10/25/2011	182	280				-98
3,841	X	CROCS INC	227046109			9/30/2011		10/25/2011	17	24				-7
3,842	X	CROCS INC	227046109			9/29/2011		11/8/2011	191	367				-176
3,843	X	CROWN CASTLE INTL CORP	228227104			11/13/2008		6/21/2011	869	281				588
3,844	X	CROWN CASTLE INTL CORP	228227104			11/13/2008		7/12/2011	466	147				319
3,845	X	CROWN CASTLE INTL CORP	228227104			11/13/2008		1/13/2012	460	134				326
3,846	X	CORNING INC	219350105			3/28/2011		6/21/2011	963	1,167				-204
3,847	X	CORNING INC	219350105			3/28/2011		9/6/2011	138	216				-78
3,848	X	CORNING INC	219350105			3/28/2011		9/6/2011	42	65				-23
3,849	X	CORNING INC	219350105			3/30/2011		9/6/2011	42	63				-21
3,850	X	DARDEN RESTAURANTS INC	237194105			10/16/2009		2/11/2011	1,230	836				394
3,851	X	DARDEN RESTAURANTS INC	237194105			9/2/2010		2/11/2011	738	666				72
3,852	X	DARDEN RESTAURANTS INC	237194105			1/13/2011		2/11/2011	541	507				34
3,853	X	DASSAULT SYS SA SPN ADR	237545108			7/20/2010		6/21/2011	420	336				84
3,854	X	DAVITA INC	23918K108			3/28/2011		6/6/2011	830	834				-4
3,855	X	DECKERS OUTDOORS CORP	243537107			8/3/2011		1/17/2012	341	402				-61
3,856	X	DECKERS OUTDOORS CORP	243537107			8/3/2011		1/18/2012	84	100				[redacted]
3,857	X	DECKERS OUTDOORS CORP	243537107			8/4/2011		1/18/2012	168	203				[redacted]
3,858	X	DECKERS OUTDOORS CORP	243537107			9/8/2011		1/23/2012	163	187				-24
3,859	X	DECKERS OUTDOORS CORP	243537107			9/8/2011		1/27/2012	83	94				-11
3,860	X	DECKERS OUTDOORS CORP	243537107			9/23/2011		1/27/2012	165	195				-30
3,861	X	DECKERS OUTDOORS CORP	243537107			10/6/2011		1/27/2012	165	199				-34
3,862	X	DELL INC	24702R101			8/30/2010		6/21/2011	1,012	759				253
3,863	X	DANAHER CORP DEL COM	235851102			5/16/2011		6/21/2011	680	705				-25
3,864	X	DANAHER CORP DEL COM	235851102			5/16/2011		7/28/2011	99	108				-9
3,865	X	DANAHER CORP DEL COM	235851102			5/16/2011		7/28/2011	99	108				-9
3,866	X	DANAHER CORP DEL COM	235851102			5/16/2011		7/28/2011	592	651				-59
3,867	X	DANAHER CORP DEL COM	235851102			5/17/2011		7/28/2011	346	375				-29
3,868	X	DANAHER CORP DEL COM	235851102			5/17/2011		7/28/2011	99	107				-8
3,869	X	DANAHER CORP DEL COM	235851102			5/17/2011		7/28/2011	543	590				-47
3,870	X	DANAHER CORP DEL COM	235851102			5/17/2011		7/28/2011	296	322				-26
3,871	X	DANAHER CORP DEL COM	235851102			5/17/2011		7/28/2011	49	54				-5
3,872	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	95	107				-12
3,873	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	142	161				-19
3,874	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	47	60				-13
3,875	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	95	118				-23
3,876	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	47	54				-7

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,877	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	47	54				-7
3,878	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	142	161				-19
3,879	X	DANAHER CORP DEL COM	235851102			5/17/2011		8/2/2011	285	357				-72
3,880	X	DANAHER CORP DEL COM	235851102			7/7/2011		8/2/2011	332	387				-55
3,881	X	DANAHER CORP DEL COM	235851102			5/17/2011		9/2/2011	44	60				-16
3,882	X	DANAHER CORP DEL COM	235851102			5/17/2011		9/2/2011	88	119				-31
3,883	X	DANONE-SPONS ADR	23636T100			10/8/2008		6/21/2011	347	276				71
3,884	X	INTEL CORP	458140100			6/28/2010		5/10/2011	438	391				[redacted]47
3,885	X	INTEL CORP	458140100			6/28/2010		5/11/2011	585	514				[redacted]71
3,886	X	INTEL CORP	458140100			6/28/2010		5/12/2011	495	432				63
3,887	X	NETAPP INC	64110D104			5/31/2011		8/30/2011	37	55				-18
3,888	X	NETAPP INC	64110D104			5/31/2011		8/30/2011	37	61				-24
3,889	X	NETAPP INC	64110D104			5/31/2011		8/30/2011	669	982				-313
3,890	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	38	58				-20
3,891	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	38	59				-21
3,892	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	38	61				-23
3,893	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	113	183				-70
3,894	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	38	64				-26
3,895	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	340	516				-176
3,896	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	76	115				-39
3,897	X	NETAPP INC	64110D104			5/31/2011		8/31/2011	264	401				-137
3,898	X	NETAPP INC	64110D104			6/6/2011		8/31/2011	113	153				-40
3,899	X	NETAPP INC	64110D104			5/31/2011		9/1/2011	262	399				-137
3,900	X	NETAPP INC	64110D104			5/31/2011		9/1/2011	37	57				-20
3,901	X	NETAPP INC	64110D104			5/31/2011		9/1/2011	37	59				-22
3,902	X	NETAPP INC	64110D104			5/31/2011		9/1/2011	37	61				-24
3,903	X	NETAPP INC	64110D104			5/31/2011		9/1/2011	112	190				-78
3,904	X	NETAPP INC	64110D104			6/6/2011		9/1/2011	262	356				-94
3,905	X	BRISTOL-MYERS SQUIBB CO	110122108			7/2/2010		1/26/2012	422	326				96
3,906	X	BRISTOL-MYERS SQUIBB CO	110122108			7/6/2010		1/26/2012	617	479				138
3,907	X	BRISTOL-MYERS SQUIBB CO	110122108			7/7/2010		1/26/2012	682	533				[redacted]49
3,908	X	BRISTOL-MYERS SQUIBB CO	110122108			8/4/2010		1/26/2012	910	727				[redacted]83
3,909	X	BRISTOL-MYERS SQUIBB CO	110122108			8/6/2010		1/26/2012	390	318				72
3,910	X	BRISTOL-MYERS SQUIBB CO	110122108			8/12/2010		1/26/2012	975	790				185
3,911	X	BRISTOL-MYERS SQUIBB CO	110122108			8/27/2010		1/26/2012	357	287				70
3,912	X	BRISTOL-MYERS SQUIBB CO	110122108			11/15/2010		1/26/2012	2,729	2,224				505
3,913	X	BRISTOL-MYERS SQUIBB CO	110122108			11/16/2010		1/26/2012	747	601				146
3,914	X	BRISTOL-MYERS SQUIBB CO	110122108			12/13/2010		1/26/2012	1,592	1,295				297
3,915	X	BRISTOL-MYERS SQUIBB CO	110122108			12/20/2010		1/26/2012	97	80				17
3,916	X	BROCADE COMMUNICATIONS	111621306			1/15/2010		2/23/2011	86	111				-25
3,917	X	BROCADE COMMUNICATIONS	111621306			2/5/2010		2/23/2011	333	354				-21
3,918	X	BROCADE COMMUNICATIONS	111621306			2/23/2010		2/23/2011	142	126				16
3,919	X	BROCADE COMMUNICATIONS	111621306			2/23/2010		6/2/2011	318	247				71
3,920	X	BROCADE COMMUNICATIONS	111621306			4/9/2010		6/2/2011	233	213				20
3,921	X	BROCADE COMMUNICATIONS	111621306			4/9/2010		6/21/2011	713	698				15
3,922	X	BROCADE COMMUNICATIONS	111621306			8/19/2010		6/21/2011	284	212				72
3,923	X	BROCADE COMMUNICATIONS	111621306			8/19/2010		8/8/2011	436	662				-226
3,924	X	BROCADE COMMUNICATIONS	111621306			8/25/2010		8/8/2011	20	29				-9
3,925	X	BROCADE COMMUNICATIONS	111621306			8/25/2010		8/8/2011	241	361				-120
3,926	X	BROCADE COMMUNICATIONS	111621306			10/25/2010		8/8/2011	332	611				-279
3,927	X	BROCADE COMMUNICATIONS	111621306			11/8/2010		8/8/2011	91	174				-83

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
3,928	X	BUNZL PLC ADR	120738406			11/21/2008		6/21/2011	922	681				241
3,929	X	BUNZL PLC ADR	120738406			11/21/2008		9/2/2011	64	45				19
3,930	X	CBS CORP NEW CL B	124857202			10/14/2009		6/8/2011	503	233				270
3,931	X	CBS CORP NEW CL B	124857202			10/14/2009		6/21/2011	949	429				520
3,932	X	CBS CORP NEW CL B	124857202			2/3/2010		6/21/2011	1,735	893				842
3,933	X	CBS CORP NEW CL B	124857202			8/17/2010		6/21/2011	136	72				64
3,934	X	CBS CORP NEW CL B	124857202			8/17/2010		7/25/2011	613	303				310
3,935	X	DISCOVER FINL SVCS	254709108			11/15/2010		11/15/2011	486	381				[redacted]
3,936	X	DISCOVER FINL SVCS	254709108			11/15/2010		1/27/2012	903	629				[redacted]
3,937	X	DISCOVERY COMMUNICATN	25470F104			5/21/2009		2/24/2011	1,357	686				671
3,938	X	DISCOVERY COMMUNICATN	25470F104			5/21/2009		3/28/2011	1,334	729				605
3,939	X	DISCOVERY COMMUNICATN	25470F104			5/21/2009		3/30/2011	431	236				195
3,940	X	DISCOVERY COMMUNICATN	25470F104			5/21/2009		3/31/2011	800	429				371
3,941	X	DISCOVERY COMMUNICATN	25470F104			8/18/2009		3/31/2011	1,120	691				429
3,942	X	DISCOVERY COMMUNICATN	25470F104			8/18/2009		6/21/2011	1,219	716				503
3,943	X	DISCOVERY COMMUNICATN	25470F104			8/18/2009		7/21/2011	649	395				254
3,944	X	DISCOVERY COMMUNICATN	25470F104			10/14/2009		7/21/2011	690	515				175
3,945	X	DISCOVERY COMMUNICATN	25470F104			10/14/2009		7/25/2011	403	303				100
3,946	X	DISCOVERY COMMUNICATN	25470F104			7/9/2010		7/25/2011	1,491	1,349				142
3,947	X	DISCOVERY COMMUNICATN	25470F104			8/31/2010		7/25/2011	242	229				13
3,948	X	DISCOVERY COMMUNICATN	25470F104			11/17/2010		7/25/2011	484	498				-14
3,949	X	DISCOVERY COMMUNICATN	25470F104			2/15/2011		7/25/2011	443	482				-39
3,950	X	DISCOVERY COMMUNICATN	25470F104			5/19/2011		7/25/2011	322	366				-44
3,951	X	DISCOVERY COMMUNICATN	25470F104			12/3/2010		9/8/2011	321	309				12
3,952	X	DISCOVERY COMMUNICATN	25470F104			12/3/2010		9/9/2011	155	155				0
3,953	X	DISCOVERY COMMUNICATN	25470F104			3/3/2011		9/9/2011	232	246				-14
3,954	X	DISCOVERY COMMUNICATN	25470F104			3/3/2011		9/15/2011	197	205				-8
3,955	X	DISCOVERY COMMUNICATN	25470F104			3/3/2011		9/15/2011	158	174				-16
3,956	X	DISCOVERY COMMUNICATN	25470F104			3/3/2011		9/16/2011	80	87				-7
3,957	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/27/2011	173	206				-33
3,958	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		10/27/2011	173	212				[redacted]
3,959	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		10/27/2011	87	106				[redacted]
3,960	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		10/27/2011	173	212				-39
3,961	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		10/27/2011	390	476				-86
3,962	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/28/2011	128	195				-67
3,963	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/28/2011	213	325				-112
3,964	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/28/2011	383	586				-203
3,965	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/28/2011	43	65				-22
3,966	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		10/28/2011	170	260				-90
3,967	X	PROSHARES ULTRASHORT C	74347X237			10/4/2011		10/28/2011	43	57				-14
3,968	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		10/28/2011	43	47				-4
3,969	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		10/28/2011	298	328				-30
3,970	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		10/28/2011	85	94				-9
3,971	X	PROSHARES ULTRASHORT C	74347X237			10/20/2011		10/28/2011	170	187				-17
3,972	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	598	670				-72
3,973	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	46	52				-6
3,974	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	92	103				-11
3,975	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	368	412				-44
3,976	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	46	52				-6
3,977	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	184	206				-22
3,978	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	46	52				-6

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
3,979	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	138	155				-17
3,980	X	PROSHARES ULTRASHORT C	74347X237			5/24/2011		11/30/2011	414	464				-50
3,981	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		11/30/2011	92	110				-18
3,982	X	PROSHARES ULTRASHORT C	74347X237			9/23/2011		11/30/2011	184	219				-35
3,983	X	SCHLUMBERGER LTD	806857108			11/15/2010		9/9/2011	290	298				-8
3,984	X	SCHLUMBERGER LTD	806857108			11/16/2010		9/9/2011	362	367				-5
3,985	X	SCHLUMBERGER LTD	806857108			11/16/2010		9/9/2011	724	735				-11
3,986	X	SCHLUMBERGER LTD	806857108			2/2/2011		9/9/2011	724	895				[redacted]71
3,987	X	SCHLUMBERGER LTD	806857108			2/4/2011		9/9/2011	217	267				[redacted]60
3,988	X	SCHLUMBERGER LTD	806857108			2/4/2011		9/9/2011	72	89				-17
3,989	X	SCHLUMBERGER LTD	806857108			2/4/2011		9/9/2011	1,375	1,689				-314
3,990	X	SCHLUMBERGER LTD	806857108			2/4/2011		9/9/2011	290	356				-66
3,991	X	SCHLUMBERGER LTD	806857108			2/24/2011		9/9/2011	651	823				-172
3,992	X	SCHLUMBERGER LTD	806857108			7/26/2011		9/9/2011	72	94				-22
3,993	X	SCHNEIDER ELEC SA ADR	80687P106			9/16/2009		6/21/2011	906	593				313
3,994	X	SEARS HOLDINGS CORP	812350106			10/1/2010		2/2/2011	305	285				20
3,995	X	SEARS HOLDINGS CORP	812350106			10/11/2010		2/2/2011	305	290				15
3,996	X	SEARS HOLDINGS CORP	812350106			10/15/2010		2/4/2011	336	298				38
3,997	X	SGS SA ADR	818800104			11/12/2009		6/21/2011	718	489				229
3,998	X	SGS SA ADR	818800104			11/12/2009		9/2/2011	93	64				29
3,999	X	SHINHAN FINL GRP SP ADR	824596100			4/18/2011		6/21/2011	852	787				65
4,000	X	SIEMENS AG ADR	826197501			9/23/2008		6/21/2011	2,407	1,803				604
4,001	X	SIEMENS AG ADR	826197501			9/23/2008		6/27/2011	4,767	3,606				1,161
4,002	X	SIGMA ALDRICH CORP	826552101			6/23/2011		9/2/2011	63	68				-5
4,003	X	SILVER WHEATON CORP	828336107			1/12/2010		4/14/2011	552	223				329
4,004	X	SILVER WHEATON CORP	828336107			1/12/2010		5/12/2011	2,480	1,253				1,227
4,005	X	SILVER WHEATON CORP	828336107			1/12/2010		6/21/2011	778	412				366
4,006	X	SMITH-NPHW PLC SPADR NE	83175M205			8/27/2009		2/22/2011	929	694				235
4,007	X	SMITH-NPHW PLC SPADR NE	83175M205			8/27/2009		3/22/2011	1,400	1,085				315
4,008	X	SMITH-NPHW PLC SPADR NE	83175M205			7/8/2010		3/22/2011	672	539				133
4,009	X	SMITH-NPHW PLC SPADR NE	83175M205			7/9/2010		3/22/2011	784	640				[redacted]44
4,010	X	CABLEVISION NY GRP CL A	12686C109			2/11/2010		8/10/2011	625	608				[redacted]7
4,011	X	DOW CHEMICAL CO	260543103			8/5/2009		6/21/2011	1,859	1,209				650
4,012	X	DOW CHEMICAL CO	260543103			8/18/2009		6/21/2011	286	169				117
4,013	X	DOW CHEMICAL CO	260543103			8/18/2009		8/5/2011	1,284	886				398
4,014	X	DOW CHEMICAL CO	260543103			8/18/2009		9/2/2011	406	316				90
4,015	X	DOW CHEMICAL CO	260543103			8/18/2009		9/22/2011	1,297	1,139				158
4,016	X	DOW CHEMICAL CO	260543103			8/18/2009		9/23/2011	897	801				96
4,017	X	DOW CHEMICAL CO	260543103			8/18/2009		11/17/2011	1,822	1,455				367
4,018	X	DOW CHEMICAL CO	260543103			9/17/2009		11/17/2011	555	552				3
4,019	X	DOW CHEMICAL CO	260543103			10/28/2010		11/17/2011	264	310				-46
4,020	X	DOW CHEMICAL CO	260543103			2/4/2011		11/17/2011	502	704				-202
4,021	X	DR PEPPER SNAPPLE GROUI	26138E109			10/12/2010		6/21/2011	205	175				30
4,022	X	DREAMWORKS ANIMATION IN	26153C103			4/22/2010		2/7/2011	600	900				-300
4,023	X	DREAMWORKS ANIMATION IN	26153C103			4/23/2010		2/7/2011	1,200	1,805				-605
4,024	X	DREAMWORKS ANIMATION IN	26153C103			4/23/2010		2/8/2011	144	215				-71
4,025	X	DREAMWORKS ANIMATION IN	26153C103			9/22/2010		2/8/2011	837	997				-160
4,026	X	DRESSER RAND GROUP INC	261608103			8/31/2011		12/15/2011	342	301				41
4,027	X	DU PONT E I DE NEMOURS	263534109			1/18/2011		4/27/2011	549	501				48
4,028	X	DU PONT E I DE NEMOURS	263534109			1/21/2011		4/27/2011	549	487				62
4,029	X	DU PONT E I DE NEMOURS	263534109			1/21/2011		4/29/2011	56	49				7

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		2,532,250	2,407,501	124,749
Other sales		25,179	0	25,179

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
4,030	X	DU PONT E I DE NEMOURS	263534109			1/28/2011		4/29/2011	507	456				51
4,031	X	DU PONT E I DE NEMOURS	263534109			2/10/2011		4/29/2011	395	379				16
4,032	X	EDP ENERGIAS DE PORTUGA	268353109			5/11/2010		6/21/2011	671	645				26
4,033	X	EDP ENERGIAS DE PORTUGA	268353109			5/11/2010		11/9/2011	622	679				-57
4,034	X	EDP ENERGIAS DE PORTUGA	268353109			5/12/2010		11/9/2011	249	275				-26
4,035	X	EDP ENERGIAS DE PORTUGA	268353109			5/12/2010		12/21/2011	468	550				-82
4,036	X	EDP ENERGIAS DE PORTUGA	268353109			5/27/2010		12/21/2011	1,024	1,103				-79
4,037	X	EDP ENERGIAS DE PORTUGA	268353109			10/14/2010		12/21/2011	995	1,273				[illegible]78
4,038	X	EDP ENERGIAS DE PORTUGA	268353109			9/2/2011		12/21/2011	117	141				[illegible]24
4,039	X	E M C CORPORATION MASS	268648102			4/13/2009		6/10/2011	1,667	816				851
4,040	X	E M C CORPORATION MASS	268648102			4/13/2009		6/21/2011	723	350				373
4,041	X	E M C CORPORATION MASS	268648102			6/3/2009		6/21/2011	295	138				157
4,042	X	E M C CORPORATION MASS	268648102			6/3/2009		9/2/2011	86	50				36
4,043	X	EOG RESOURCES INC	26875P101			10/14/2010		5/5/2011	622	594				28
4,044	X	EOG RESOURCES INC	26875P101			10/15/2010		5/5/2011	2,905	2,804				101
4,045	X	EOG RESOURCES INC	26875P101			10/18/2010		5/5/2011	2,697	2,636				61
4,046	X	EOG RESOURCES INC	26875P101			10/18/2010		5/24/2011	106	101				5
4,047	X	EOG RESOURCES INC	26875P101			2/24/2011		5/24/2011	1,063	1,118				-55
4,048	X	EOG RESOURCES INC	26875P101			2/24/2011		6/21/2011	1,019	1,118				-99
4,049	X	EOG RESOURCES INC	26875P101			2/24/2011		9/2/2011	178	224				-46
4,050	X	EOG RESOURCES INC	26875P101			2/24/2011		9/22/2011	700	1,006				-306
4,051	X	ETFS PHYSICAL PLATINUM	26922V101			9/24/2010		2/1/2011	1	1				0
4,052	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
4,053	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
4,054	X	JPMORGAN CHASE & CO	46625H100			4/25/2011		6/21/2011	163	180				-17
4,055	X	JPMORGAN CHASE & CO	46625H100			7/23/2010		6/23/2011	438	432				6
4,056	X	JPMORGAN CHASE & CO	46625H100			7/26/2010		6/23/2011	637	643				-6
4,057	X	JPMORGAN CHASE & CO	46625H100			7/27/2010		6/23/2011	2,470	2,536				-66
4,058	X	CVS CAREMARK CORP	126650100			11/12/2009		5/12/2011	567	450				117
4,059	X	CVS CAREMARK CORP	126650100			11/12/2009		6/21/2011	569	450				119
4,060	X	CA INC	12673P105			3/2/2009		6/21/2011	219	170				[illegible]49
4,061	X	CA INC	12673P105			7/2/2009		6/21/2011	198	155				[illegible]43
4,062	X	CABLEVISION NY GRP CL A	12686C109			2/11/2010		6/21/2011	570	362				208
4,063	X	L-3 COMMNCTNS HLDGS	502424104			7/17/2009		3/25/2011	80	70				10
4,064	X	L-3 COMMNCTNS HLDGS	502424104			2/17/2010		3/25/2011	239	262				-23
4,065	X	L-3 COMMNCTNS HLDGS	502424104			2/17/2010		6/21/2011	82	87				-5
4,066	X	L-3 COMMNCTNS HLDGS	502424104			6/1/2010		6/21/2011	412	415				-3
4,067	X	LVMH MOET HENNESSY ADR	502441306			1/14/2009		6/21/2011	534	175				359
4,068	X	LVMH MOET HENNESSY ADR	502441306			11/9/2009		6/21/2011	1,269	856				413
4,069	X	LVMH MOET HENNESSY ADR	502441306			11/9/2009		12/8/2011	892	676				216
4,070	X	LVMH MOET HENNESSY ADR	502441306			11/9/2009		12/13/2011	690	541				149
4,071	X	LVMH MOET HENNESSY ADR	502441306			5/6/2010		12/13/2011	86	64				22
4,072	X	LANDSTAR SYS INC COM	515098101			8/28/2009		2/2/2011	415	358				57
4,073	X	LANDSTAR SYS INC COM	515098101			11/18/2009		2/2/2011	83	77				6
4,074	X	LANDSTAR SYS INC COM	515098101			11/18/2009		2/24/2011	434	383				51
4,075	X	LANDSTAR SYS INC COM	515098101			11/18/2009		2/28/2011	402	345				57
4,076	X	LANDSTAR SYS INC COM	515098101			3/10/2010		2/28/2011	402	359				43
4,077	X	LANDSTAR SYS INC COM	515098101			3/10/2010		6/21/2011	137	120				17
4,078	X	LANDSTAR SYS INC COM	515098101			6/23/2010		6/21/2011	319	282				37
4,079	X	LANDSTAR SYS INC COM	515098101			6/23/2010		6/29/2011	227	202				25
4,080	X	LANDSTAR SYS INC COM	515098101			8/19/2010		6/29/2011	454	383				71

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
4,081	X	LANDSTAR SYS INC COM	515098101			8/25/2010		6/29/2011	454	361				93
4,082	X	PLAINS EXPL AND PRODCTN	726505100			5/19/2011		6/21/2011	363	342				21
4,083	X	PLAINS EXPL AND PRODCTN	726505100			5/19/2011		7/18/2011	196	171				25
4,084	X	PLAINS EXPL AND PRODCTN	726505100			5/19/2011		7/25/2011	41	34				7
4,085	X	PLAINS EXPL AND PRODCTN	726505100			5/20/2011		7/25/2011	206	170				36
4,086	X	PLAINS EXPL AND PRODCTN	726505100			5/20/2011		7/27/2011	119	102				17
4,087	X	PLAINS EXPL AND PRODCTN	726505100			5/31/2011		7/27/2011	119	111				8
4,088	X	PLAINS EXPL AND PRODCTN	726505100			5/31/2011		7/28/2011	359	332				[redacted]27
4,089	X	PLAINS EXPL AND PRODCTN	726505100			6/6/2011		7/28/2011	239	209				[redacted]30
4,090	X	PLAINS EXPL AND PRODCTN	726505100			6/6/2011		8/2/2011	310	279				31
4,091	X	PLAINS EXPL AND PRODCTN	726505100			8/9/2011		10/14/2011	273	305				-32
4,092	X	PLAINS EXPL AND PRODCTN	726505100			8/10/2011		10/14/2011	137	155				-18
4,093	X	PLAINS EXPL AND PRODCTN	726505100			8/9/2011		10/17/2011	272	327				-55
4,094	X	PLAINS EXPL AND PRODCTN	726505100			8/10/2011		10/17/2011	27	33				-6
4,095	X	PLAINS EXPL AND PRODCTN	726505100			8/10/2011		10/17/2011	136	155				-19
4,096	X	PLAINS EXPL AND PRODCTN	726505100			8/10/2011		10/20/2011	111	133				-22
4,097	X	PLAINS EXPL AND PRODCTN	726505100			8/16/2011		10/20/2011	278	328				-50
4,098	X	PLAINS EXPL AND PRODCTN	726505100			8/23/2011		10/20/2011	28	27				1
4,099	X	PLAINS EXPL AND PRODCTN	726505100			8/23/2011		10/21/2011	318	301				17
4,100	X	PLAINS EXPL AND PRODCTN	726505100			8/23/2011		10/25/2011	149	137				12
4,101	X	PLAINS EXPL AND PRODCTN	726505100			9/16/2011		10/25/2011	119	118				1
4,102	X	PLEXUS CORP COM	729132100			8/18/2009		2/1/2011	696	634				62
4,103	X	PLEXUS CORP COM	729132100			8/18/2009		2/2/2011	950	837				113
4,104	X	PLEXUS CORP COM	729132100			7/9/2010		2/2/2011	29	28				1
4,105	X	PLEXUS CORP COM	729132100			7/9/2010		2/3/2011	825	822				3
4,106	X	POLYPORE INTL INC	73179V103			7/6/2011		10/14/2011	397	503				-106
4,107	X	POLYPORE INTL INC	73179V103			7/13/2011		10/17/2011	220	280				-60
4,108	X	POLYPORE INTL INC	73179V103			7/13/2011		10/21/2011	99	140				-41
4,109	X	POLYPORE INTL INC	73179V103			8/4/2011		10/21/2011	199	269				-70
4,110	X	POLYPORE INTL INC	73179V103			9/2/2011		10/21/2011	50	59				-9
4,111	X	PORTLAND GEN ELEC CO	736508847			6/21/2011		9/14/2011	192	208				[redacted]16
4,112	X	PORTLAND GEN ELEC CO	736508847			6/21/2011		9/15/2011	218	234				[redacted]16
4,113	X	PORTLAND GEN ELEC CO	736508847			6/21/2011		10/25/2011	294	312				-18
4,114	X	POSTNL N V SHS ADR	73753A103			9/23/2008		6/21/2011	224	486				-262
4,115	X	POSTNL N V SHS ADR	73753A103			9/23/2008		6/24/2011	946	2,207				-1,261
4,116	X	POSTNL N V SHS ADR	73753A103			7/9/2010		6/24/2011	232	386				-154
4,117	X	POSTNL N V SHS ADR	73753A103			8/30/2010		6/24/2011	24	55				-31
4,118	X	POSTNL N V SHS ADR	73753A103			3/18/2011		6/24/2011	8	21				-13
4,119	X	POTASH CORP SASKATCHEV	73755L107			8/19/2009		3/14/2011	916	546				370
4,120	X	POTASH CORP SASKATCHEV	73755L107			8/19/2009		5/12/2011	1,433	900				533
4,121	X	POTASH CORP SASKATCHEV	73755L107			8/19/2009		6/21/2011	316	193				123
4,122	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/22/2011	44	49				-5
4,123	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/22/2011	395	438				-43
4,124	X	PROSHARES ULTRASHORT	74348A202			6/3/2011		6/22/2011	88	88				0
4,125	X	PROSHARES ULTRASHORT	74348A202			6/3/2011		6/22/2011	88	88				0
4,126	X	PROSHARES ULTRASHORT	74348A202			6/3/2011		6/22/2011	438	439				-1
4,127	X	PROSHARES ULTRASHORT	74348A202			6/3/2011		6/22/2011	88	88				0
4,128	X	PROSHARES ULTRASHORT	74348A202			6/3/2011		6/22/2011	88	88				0
4,129	X	PROSHARES ULTRASHORT	74348A202			6/8/2011		6/22/2011	44	47				-3
4,130	X	PROSHARES ULTRASHORT	74348A202			6/8/2011		6/22/2011	175	186				-11
4,131	X	PROSHARES ULTRASHORT	74348A202			6/8/2011		6/22/2011	526	558				-32

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
4,132	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/24/2011	45	49				-4
4,133	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/24/2011	1,028	1,201				-173
4,134	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/24/2011	268	320				-52
4,135	X	PROSHARES ULTRASHORT	74348A202			2/10/2011		6/28/2011	605	748				-143
4,136	X	PROSHARES ULTRASHORT	74348A202			3/14/2011		6/28/2011	562	613				-51
4,137	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		6/28/2011	389	412				-23
4,138	X	PROSHARES ULTRASHORT	74348A202			4/21/2011		6/28/2011	43	42				1
4,139	X	PROSHARES ULTRASHORT	74348A202			4/21/2011		6/28/2011	303	293				[redacted]10
4,140	X	PROSHARES ULTRASHORT	74348A202			6/8/2011		6/28/2011	259	279				[redacted]20
4,141	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		7/21/2011	80	88				-8
4,142	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		7/21/2011	40	44				-4
4,143	X	PROSHARES ULTRASHORT	74348A202			6/8/2011		7/21/2011	40	47				-7
4,144	X	PROSHARES ULTRASHORT	74348A202			6/23/2011		7/21/2011	401	409				-8
4,145	X	PROSHARES ULTRASHORT	74348A202			6/23/2011		7/21/2011	80	82				-2
4,146	X	PROSHARES ULTRASHORT	74348A202			6/23/2011		7/21/2011	80	82				-2
4,147	X	PROSHARES ULTRASHORT	74348A202			7/12/2011		7/21/2011	80	82				-2
4,148	X	PROSHARES ULTRASHORT	74348A202			2/23/2011		7/22/2011	322	375				-53
4,149	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		7/22/2011	121	133				-12
4,150	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		7/22/2011	81	88				-7
4,151	X	PROSHARES ULTRASHORT	74348A202			4/14/2011		7/22/2011	81	88				-7
4,152	X	PROSHARES ULTRASHORT	74348A202			4/18/2011		7/22/2011	362	395				-33
4,153	X	PROSHARES ULTRASHORT	74348A202			2/23/2011		8/9/2011	1,897	1,455				442
4,154	X	PROSHARES ULTRASHORT	74348A202			4/27/2011		8/9/2011	61	52				9
4,155	X	PROSHARES ULTRASHORT	74348A202			4/27/2011		8/9/2011	122	105				17
4,156	X	PROSHARES ULTRASHORT	74348A202			6/21/2011		8/9/2011	61	55				6
4,157	X	PROSHARES ULTRASHORT	74348A202			7/25/2011		8/9/2011	122	98				24
4,158	X	PROSHARES ULTRASHORT	74348A202			8/3/2011		8/9/2011	612	482				130
4,159	X	PROSHARES ULTRASHORT	74348A202			2/23/2011		8/12/2011	2,286	1,971				315
4,160	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		8/12/2011	653	619				34
4,161	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		8/12/2011	109	103				6
4,162	X	PROSHARES ULTRASHORT	74348A202			8/4/2011		8/12/2011	109	103				[redacted]6
4,163	X	TNT EXPRESS NV SHS ADR	87262N109			6/6/2011		6/21/2011	255	346				[redacted]91
4,164	X	TNT EXPRESS NV SHS ADR	87262N109			6/6/2011		7/15/2011	1,530	2,107				-577
4,165	X	TW TELECOM INC	87311L104			4/27/2011		6/21/2011	881	937				-56
4,166	X	TW TELECOM INC	87311L104			4/27/2011		9/2/2011	337	383				-46
4,167	X	TAIWAN S MANUFCTRING AD	874039100			9/17/2009		6/21/2011	342	287				55
4,168	X	TAIWAN S MANUFCTRING AD	874039100			10/28/2009		6/21/2011	578	435				143
4,169	X	TAIWAN S MANUFCTRING AD	874039100			10/28/2009		11/30/2011	1,356	1,047				309
4,170	X	TAIWAN S MANUFCTRING AD	874039100			12/21/2009		11/30/2011	38	34				4
4,171	X	TARGET CORP COM	87612E106			12/8/2009		3/7/2011	1,592	1,427				165
4,172	X	TARGET CORP COM	87612E106			1/22/2010		3/7/2011	2,825	2,800				25
4,173	X	TARGET CORP COM	87612E106			1/22/2010		3/8/2011	874	866				8
4,174	X	TARGET CORP COM	87612E106			3/1/2010		3/8/2011	257	261				-4
4,175	X	TARGET CORP COM	87612E106			3/1/2010		6/21/2011	331	365				-34
4,176	X	TARGET CORP COM	87612E106			3/1/2010		6/21/2011	236	274				-38
4,177	X	TARGET CORP COM	87612E106			3/1/2010		6/21/2011	47	52				-5
4,178	X	TARGET CORP COM	87612E106			3/2/2010		6/21/2011	331	363				-32
4,179	X	TARGET CORP COM	87612E106			3/1/2010		8/22/2011	351	363				-12
4,180	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	201	217				-16
4,181	X	TARGET CORP COM	87612E106			3/23/2010		8/22/2011	50	56				-6
4,182	X	TARGET CORP COM	87612E106			7/26/2010		8/22/2011	251	263				-12

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

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
4,183	X	TARGET CORP COM	87612E106			7/26/2010		8/22/2011	551	579				-28
4,184	X	TATA MOTORS LTD ADR	876568502			1/7/2010		2/1/2011	1,452	1,055				397
4,185	X	TATA MOTORS LTD ADR	876568502			1/8/2010		2/1/2011	629	458				171
4,186	X	TATA MOTORS LTD ADR	876568502			1/8/2010		2/8/2011	2,684	1,919				765
4,187	X	TATA MOTORS LTD ADR	876568502			9/7/2010		2/8/2011	960	883				77
4,188	X	TATA MOTORS LTD ADR	876568502			9/7/2010		2/17/2011	623	521				102
4,189	X	TATA MOTORS LTD ADR	876568502			11/15/2010		2/17/2011	704	809				-105
4,190	X	TATA MOTORS LTD ADR	876568502			11/15/2010		2/18/2011	609	716				[redacted]07
4,191	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	50	52				[redacted]-2
4,192	X	TATA MOTORS LTD ADR	876568502			11/15/2010		2/24/2011	307	405				-98
4,193	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	50	52				-2
4,194	X	TATA MOTORS LTD ADR	876568502			12/2/2010		2/24/2011	1,324	1,755				-431
4,195	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	100	104				-4
4,196	X	TECH DATA CORP	878237106			3/10/2010		6/21/2011	139	130				9
4,197	X	TECK RESOURCES LTD CLS B	878742204			12/9/2009		6/16/2011	1,950	1,461				489
4,198	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	50	54				-4
4,199	X	TECK RESOURCES LTD CLS B	878742204			12/9/2009		6/21/2011	456	340				116
4,200	X	TARGET CORP COM	87612E106			3/2/2010		8/22/2011	100	109				-9
4,201	X	TELECOM ITALIA S P A NEW	87927Y102			8/26/2010		6/21/2011	119	119				0
4,202	X	TARGET CORP COM	87612E106			3/23/2010		8/22/2011	251	293				-42
4,203	X	TENARIS S A ADR	88031M109			12/6/2010		2/9/2011	6,961	6,989				-28
4,204	X	EXPRESS SCRIPTS INC COM	302182100			6/14/2010		6/21/2011	983	963				20
4,205	X	EXPRESS SCRIPTS INC COM	302182100			6/14/2010		8/4/2011	1,121	1,177				-56
4,206	X	EXPRESS SCRIPTS INC COM	302182100			6/14/2010		9/2/2011	92	107				-15
4,207	X	EXXON MOBIL CORP COM	30231G102			4/8/2010		2/24/2011	2,148	1,681				467
4,208	X	EXXON MOBIL CORP COM	30231G102			6/8/2010		2/24/2011	1,117	784				333
4,209	X	EXXON MOBIL CORP COM	30231G102			6/25/2010		2/24/2011	516	359				157
4,210	X	EXXON MOBIL CORP COM	30231G102			6/25/2010		3/3/2011	171	120				51
4,211	X	EXXON MOBIL CORP COM	30231G102			8/5/2010		3/3/2011	512	373				139
4,212	X	KOHLS CORP WISC PV 1CT	500255104			5/19/2011		12/12/2011	101	121				-20
4,213	X	KOHLS CORP WISC PV 1CT	500255104			5/19/2011		12/12/2011	202	237				[redacted]35
4,214	X	KOHLS CORP WISC PV 1CT	500255104			5/20/2011		12/12/2011	253	276				[redacted]23
4,215	X	KOHLS CORP WISC PV 1CT	500255104			5/31/2011		12/12/2011	152	161				-9
4,216	X	KOMATSU NEW NEW SPNSDA	500458401			3/29/2011		6/21/2011	1,318	1,492				-174
4,217	X	KOMATSU NEW NEW SPNSDA	500458401			3/29/2011		9/2/2011	295	373				-78
4,218	X	KOMATSU NEW NEW SPNSDA	500458401			3/29/2011		9/9/2011	2,357	3,424				-1,067
4,219	X	KOMATSU NEW NEW SPNSDA	500458401			4/7/2011		9/9/2011	1,027	1,542				-515
4,220	X	KOMATSU NEW NEW SPNSDA	500458401			5/13/2011		9/9/2011	1,447	2,089				-642
4,221	X	KOMATSU NEW NEW SPNSDA	500458401			5/13/2011		9/13/2011	1,060	1,550				-490
4,222	X	KOMATSU NEW NEW SPNSDA	500458401			6/30/2011		9/13/2011	1,521	2,053				-532
4,223	X	KONINKLIJKE AHOLD NV ADR	500467402			6/16/2009		6/21/2011	254	220				34
4,224	X	KONINKLIJKE AHOLD NV ADR	500467402			7/31/2009		6/21/2011	442	380				62
4,225	X	KONINKLIJKE AHOLD NV ADR	500467402		X	7/31/2009		9/2/2011	46	46				0
4,226	X	KONINKL PHIL E NY SH NEW	500472303			2/4/2011		5/19/2011	2,036	2,230				-194
4,227	X	KONINKL PHIL E NY SH NEW	500472303			3/1/2011		5/19/2011	764	873				-109
4,228	X	KROGER CO	501044101			7/6/2010		6/21/2011	1,126	928				198
4,229	X	KROGER CO	501044101			7/6/2010		9/2/2011	93	81				12
4,230	X	KROGER CO	501044101			7/6/2010		1/20/2012	501	424				77
4,231	X	KROGER CO	501044101			7/6/2010		1/23/2012	699	585				114
4,232	X	KROGER CO	501044101			12/7/2010		1/23/2012	506	439				67
4,233	X	KROGER CO	501044101			12/20/2010		1/23/2012	169	153				16

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

	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	2,532,250	2,407,501	124,749
	Other sales	25,179	0	25,179

Index	Check "X" if Sale of Securty	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
4,234		DISALLOWED LOSS-DUE TO V	VARIOUS			12/31/2011		12/31/2011	25,179					25,179

Merrill Lynch

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

Account Id:

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
00846U101	AGILENT TECHNOLOGIES INC								
Sold		09/30/11	42	1,330.41					
Acq		10/27/10	3	95 03	103.83	103.83	-8.80	-8 80 8 80	S
		Total for 9/30/2011			103 83	103 83	-8.80	-8 80 8.80	
013817101	ALCOA INC								
Sold		07/06/11	127	2,058.46					
Acq		02/07/11	86	1,393 92	1,505 99	1,505 99	-112.07	-112.07 112 07	S
Acq		02/07/11	41	664 54	717 97	717 97	-53 43	-53 43 53 43	S
		Total for 7/6/2011			2,223.96	2,223.96	-165.50	-165 50 165.50	
013817101	ALCOA INC								
Sold		07/11/11	15	237.69					
Acq		02/07/11	1	15.85	17.51	17.51	-1.66	-1 66 1 67	S
Acq		02/07/11	14	221.84	245 16	245.16	-23.32	-23 32 23.31	S
		Total for 7/11/2011			262 67	262.67	-24 98	-24 98 24.98	
01741R102	ALLEGHENY TECHNOLOGIES INC								
Sold		10/04/11	42	1,350 11					
Acq		12/15/09	8	257 16	307.60	307.60	-50.44	-50 44 50 44	L
		Total for 10/4/2011			307.60	307 60	-50.44	-50 44 50.44	
02076X102	ALPHA NATURAL RESOURCES								
Sold		06/21/11	9	386 18					
Acq		04/08/11	9	386.18	516.33	516.33	-130.15	-130 15 130 15	S
		Total for 6/21/2011			516.33	516 33	-130.15	-130 15 130.15	
02076X102	ALPHA NATURAL RESOURCES								
Sold		01/03/12	35	772.79					
Acq		06/08/11	2	44.16	94.81	94 81	-50.65	-50.65 50.65	S
Acq		04/08/11	9	198.72	556 82	556 82	-358 10	-358 10 358 11	S
Acq		04/08/11	4	88.32	229.48	229.48	-141 16	-141 16 141.17	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain / Loss Disallowed	(Type)
02076X102	ALPHA NATURAL RESOURCES								
Sold		01/03/12	35	772 79					
Acq		07/15/11	10	220.80	455.67	455.67	-234.87	-234.87 234.87	S
Acq		08/04/11	9	198 72	314.19	314.19	-115.47	-115.47 115.46	S
		Total for 1/3/2012			1,650 97	1,650.97	-900.26	-900.26 900.26	
025537101	AMERICAN ELECTRIC POWER CO INC								
Sold		06/21/11	34	1,291 98					
Acq		05/23/11	19	721 99	733 09	733 09	-11 10	-11 10 11 10	S
		Total for 6/21/2011			733.09	733 09	-11.10	-11 10 11 10	
029912201	AMERICAN TOWER CORP CL A								
Sold		04/11/11	36	1,808 16					
Acq		11/24/10	12	602 72	620 49	620 49	-17 77	-17 77 17 77	S
		Total for 4/11/2011			620.49	620 49	-17 77	-17 77 17 77	
029912201	AMERICAN TOWER CORP CL A								
Sold		08/25/11	10	510.88					
Acq		11/24/10	4	204.35	204.84	204.84	-0.49	-0.49 0.48	S
Acq		11/24/10	6	306.53	310.24	310 24	-3.71	-3.71 3 72	S
		Total for 8/25/2011			515.08	515 08	-4.20	-4 20 4.20	
029912201	AMERICAN TOWER CORP CL A								
Sold		08/26/11	4	200 94					
Acq		11/24/10	4	200 94	204 84	204 84	-3 90	-3 90 3 90	S
		Total for 8/26/2011			204.84	204 84	-3 90	-3 90 3 90	
031162100	AMGEN INC								
Sold		03/31/11	15	804 28					
Acq		02/09/10	13	697.04	742.14	742 14	-45.10	-45 10 45 09	L
		Total for 3/31/2011			742.14	742 14	-45 10	-45 10 45 09	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
049513104	ATMEL CORP							
Sold		06/21/11	15	197 84				
Acq		06/07/11	15	197 84	217.45	217.45	-19 61	-19 61 S 19 61
		Total for 6/21/2011			217 45	217 45	-19 61	-19 61 19 61
05565A202	BNP PARIBAS							
Sold		09/20/11	78	1,334 57				
Acq		11/30/09	12	205.32	500 65	500.65	-295 33	-295 33 L 295.34
		Total for 9/20/2011			500.65	500.65	-295 33	-295.33 295 34
07317Q105	BAYTEX ENERGY CORP SHS							
Sold		06/21/11	15	786 43				
Acq		03/18/11	15	786 43	851 72	851 72	-65 29	-65.29 S 65.29
		Total for 6/21/2011			851 72	851.72	-65.29	-65 29 65.29
111621306	BROCADE COMMUNICATIONS							
Sold		08/08/11	344	1,119 70				
Acq		08/25/10	74	240.87	361.12	361 12	-120 25	-120 25 S 120 26
		Total for 8/8/2011			361 12	361.12	-120.25	-120 25 120 26
12637N105	CSL LTD SHS							
Sold		09/02/11	3	43 94				
Acq		07/07/11	3	43 94	52.90	52.90	-8.96	-8 96 S 8.96
		Total for 9/2/2011			52 90	52.90	-8 96	-8 96 8 96
127097103	CABOT OIL & GAS CORP							
Sold		12/01/11	9	784.81				
Acq		11/11/11	5	436 01	442.59	442 59	-6.58	-6.58 S 6 58
Acq		11/11/11	4	348.80	354 07	354 07	-5 27	-5 27 S 5 27
		Total for 12/1/2011			796 66	796 66	-11 85	-11 85 11 85

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)

Account Id:

THE ANTZ FOUNDATION

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
127097103	CABOT OIL & GAS CORP								
Sold		12/05/11	8	691.72					
Acq		11/11/11	1	86.47	88.52	88 52	-2.05	-2.05 2.06	S
		Total for 12/5/2011			88.52	88 52	-2.05	-2 05 2 06	
131347304	CALPINE CORP WI								
Sold		06/17/11	26	395 18					
Acq		05/31/11	5	76.00	78.92	78 92	-2 92	-2 92 2.92	S
Acq		05/31/11	5	76 00	78.92	78.92	-2 92	-2 92 2 93	S
Acq		05/31/11	16	243.19	252.54	252 54	-9 35	-9 35 9.35	S
		Total for 6/17/2011			410.38	410.38	-15 20	-15 20 15 20	
131347304	CALPINE CORP WI								
Sold		06/21/11	33	520.27					
Acq		05/31/11	4	63.06	63 14	63 14	-0.08	-0 08 0.07	S
Acq		05/31/11	1	15.77	15.78	15.78	-0 01	-0 01 0.02	S
Acq		05/31/11	12	189.19	189 40	189.40	-0.21	-0.21 0 22	S
		Total for 6/21/2011			268.32	268.32	-0.30	-0 30 0.31	
13342B105	CAMERON INTL CORP								
Sold		06/21/11	10	469 29					
Acq		04/28/11	10	469.29	522.79	522.79	-53.50	-53.50 53 50	S
		Total for 6/21/2011			522.79	522.79	-53.50	-53 50 53.50	
13342B105	CAMERON INTL CORP								
Sold		09/01/11	8	414 78					
Acq		04/28/11	4	207.39	209 11	209 11	-1 72	-1 72 1.72	S
		Total for 9/1/2011			209 11	209 11	-1.72	-1 72 1 72	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
136385101	CANADIAN NAT RES LTD								
Sold		08/11/11	32	1,146 41					
Acq		04/29/10	2	71 65	77.40	77.40	-5.75	-5.75 5.75	L
		Total for 8/11/2011			77.40	77.40	-5.75	-5 75 5.75	
14040H105	CAPITAL ONE FINL CORP COM								
Sold		11/22/11	7	285 23					
Acq		04/07/10	7	285 23	303 60	303 60	-18 37	-18 37 18 37	L
		Total for 11/22/2011			303 60	303.60	-18.37	-18 37 18 37	
14040H105	CAPITAL ONE FINL CORP COM								
Sold		11/23/11	26	1,036.06					
Acq		05/03/10	18	717.27	821.16	821.16	-103 89	-103 89 103 88	L
Acq		04/07/10	7	278.94	335.98	335.98	-57.04	-57.04 57.04	L
Acq		04/07/10	1	39 85	43.37	43 37	-3.52	-3 52 3 53	L
		Total for 11/23/2011			1,200 51	1,200.51	-164 45	-164 45 164 45	
140781105	CARBO CERAMICS INC								
Sold		10/25/11	1	115.27					
Acq		06/10/11	1	115.27	146.25	146 25	-30 98	-30 98 30.98	S
		Total for 10/25/2011			146.25	146 25	-30 98	-30.98 30.98	
149123101	CATERPILLAR INC								
Sold		08/15/11	34	3,095 66					
Acq		02/18/11	16	1,456.78	1,685 75	1,685 75	-228 97	-228 97 228.96	S
		Total for 8/15/2011			1,685 75	1,685 75	-228 97	-228 97 228.96	
149123101	CATERPILLAR INC								
Sold		09/14/11	7	590.82					
Acq		03/07/11	1	84.40	104.17	104.17	-19 77	-19 77 19 76	S
Acq		03/07/11	6	506.42	624.99	624 99	-118.57	-118 57 118 58	S
		Total for 9/14/2011			729 16	729.16	-138 34	-138 34 138 34	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
171232101	CHUBB CORPORATION COM								
Sold		08/15/11	30	1,834 11					
Acq		08/01/11	30	1,834 11	1,866.13	1,866 13	-32.02	-32 02 32 02	S
		Total for 8/15/2011			1,866 13	1,866.13	-32 02	-32 02 32 02	
171232101	CHUBB CORPORATION COM								
Sold		08/30/11	10	612 23					
Acq		08/01/11	4	244.89	248.82	248 82	-3 93	-3 93 3 93	S
Acq		08/01/11	6	367 34	380.66	380 66	-13 32	-13.32 13 32	S
		Total for 8/30/2011			629.48	629 48	-17.25	-17 25 17 25	
171232101	CHUBB CORPORATION COM								
Sold		08/31/11	25	1,549 30					
Acq		08/01/11	8	495.78	507.56	507 56	-11.78	-11.78 11.79	S
Acq		08/01/11	7	433.80	444.11	444.11	-10.31	-10.31 10.31	S
Acq		08/01/11	9	557 75	571.01	571 01	-13 26	-13.26 13 26	S
Acq		08/01/11	1	61 97	63 36	63 36	-1 39	-1 39 1 38	S
		Total for 8/31/2011			1,586 04	1,586 04	-36 74	-36 74 36 74	
171232101	CHUBB CORPORATION COM								
Sold		09/01/11	27	1,665.46					
Acq		08/01/11	3	185 05	190.08	190 08	-5 03	-5.03 5 03	S
Acq		08/01/11	1	61.68	62 61	62 61	-0 93	-0 93 0 92	S
Acq		08/01/11	8	493.47	500.83	500 83	-7 36	-7 36 7 36	S
		Total for 9/1/2011			753.52	753.52	-13.32	-13 32 13 31	
171232101	CHUBB CORPORATION COM								
Sold		09/08/11	14	851.67					
Acq		08/01/11	6	365.00	375.66	375.66	-10.66	-10.66 10.66	S
Acq		08/01/11	1	60.83	62 52	62.52	-1 69	-1 69 1 69	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
171232101	CHUBB CORPORATION COM								
Sold		09/08/11	14	851.67					
Acq		08/01/11	3	182.50	188.44	188 44	-5 94	-5.94 5 94	S
Acq		08/01/11	4	243.33	248.23	248 23	-4.90	-4 90 4 89	S
			Total for 9/8/2011		874.85	874 85	-23.18	-23 18 23 18	
171232101	CHUBB CORPORATION COM								
Sold		09/09/11	18	1,069 11					
Acq		08/01/11	1	59.39	63.34	63.34	-3 95	-3 95 3 95	S
Acq		08/01/11	6	356 37	385.20	385 20	-28.83	-28.83 28.83	S
Acq		08/01/11	1	59.39	64.11	64.11	-4 72	-4 72 4 72	S
Acq		08/01/11	1	59.39	64 40	64 40	-5.01	-5 01 5 01	S
Acq		08/01/11	2	118 79	128.81	128 81	-10 02	-10 02 10 01	S
Acq		08/01/11	3	178.18	182.84	182.84	-4.66	-4 66 4.64	S
Acq		08/01/11	4	237 58	248 22	248.22	-10 64	-10.64 10.65	S
			Total for 9/9/2011		1,136.92	1,136 92	-67.81	-67.81 67 81	
192108504	COEUR D'ALENE MINES CORP								
Sold		06/21/11	10	242.39					
Acq		05/03/11	5	121 20	144 36	144.36	-23.17	-23.17 23.16	S
Acq		05/03/11	3	72.72	86.61	86 61	-13 89	-13.89 13 90	S
Acq		05/03/11	2	48.48	57.74	57.74	-9.26	-9 26 9 26	S
			Total for 6/21/2011		288 71	288.71	-46.32	-46 32 46 32	
192108504	COEUR D'ALENE MINES CORP								
Sold		07/06/11	10	255 26					
Acq		05/03/11	3	76 58	86.61	86 61	-10 03	-10 03 10.03	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
192108504	COEUR D'ALENE MINES CORP								
Sold		07/06/11	10	255.26					
Acq		05/03/11	7	178.68	202.10	202.10	-23 42	-23.42 23.42	S
		Total for 7/6/2011			288 71	288 71	-33 45	-33.45 33 45	
192108504	COEUR D'ALENE MINES CORP								
Sold		07/13/11	14	374.15					
Acq		05/03/11	6	160 35	173 23	173 23	-12 88	-12 88 12 88	S
Acq		05/03/11	1	26.73	28.87	28 87	-2.15	-2 15 2.15	S
Acq		05/03/11	2	53 45	57.74	57 74	-4.29	-4 29 4 29	S
		Total for 7/13/2011			259.84	259 84	-19 32	-19.32 19 32	
192108504	COEUR D'ALENE MINES CORP								
Sold		11/03/11	9	242.48					
Acq		07/28/11	1	26.94	27 34	27.34	-0.40	-0.40 0 40	S
Acq		07/28/11	5	134 71	136.69	136 69	-1 98	-1 98 1 98	S
Acq		08/03/11	1	26.94	28.83	28.83	-1 89	-1 89 1.88	S
		Total for 11/3/2011			192 86	192 86	-4 26	-4 26 4 26	
20825C104	CONOCOPHILLIPS								
Sold		08/24/11	57	3,745.74					
Acq		12/30/10	18	1,182 87	1,227.14	1,227 14	-44 27	-44 27 44 28	S
Acq		12/31/10	8	525.72	546 34	546 34	-20.62	-20 62 20 62	S
Acq		02/15/11	1	65.71	73.66	73 66	-7.95	-7 95 7 94	S
Acq		02/15/11	5	328.57	368.29	368 29	-39 72	-39.72 39.71	S
Acq		12/20/10	1	65.71	65.98	65.98	-0.27	-0 27 0 27	S
		Total for 8/24/2011			2,281 41	2,281 41	-112 82	-112.82 112.82	

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)
THE ANTZ FOUNDATION

Account Id:

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
20825C104	CONOCOPHILLIPS								
Sold		01/06/12	14	1,018 61					
Acq		02/20/11	5	363 79	376.61	376 61	-12 82	-12 82 12.82	S
Acq		02/24/11	8	582.06	618.61	618.61	-36 55	-36.55 36.54	S
		Total for 1/6/2012			995.22	995.22	-49 37	-49.37 49.36	
219350105	CORNING INC COM								
Sold		05/19/11	117	2,349.13					
Acq		02/14/11	3	60 23	67.09	67.09	-6 86	-6 86 6 85	S
Acq		02/14/11	30	602 34	670.86	670 86	-68 52	-68 52 68 53	S
Acq		02/15/11	2	40 16	44.11	44 11	-3 95	-3 95 3.96	S
Acq		02/15/11	18	361 40	397.03	397.03	-35.63	-35 63 35 61	S
Acq		02/14/11	2	40.16	44.72	44.72	-4 56	-4 56 4 56	S
		Total for 5/19/2011			1,223.81	1,223 81	-119 52	-119 52 119 51	
219350105	CORNING INC COM								
Sold		05/31/11	78	1,558 75					
Acq		03/03/11	2	39 97	45 66	45 66	-5.69	-5 69 5.69	S
Acq		03/03/11	11	219.82	251.16	251 16	-31 34	-31 34 31.33	S
Acq		03/03/11	2	39.97	45.67	45 67	-5 70	-5.70 5.70	S
Acq		03/03/11	4	79 94	91 33	91 33	-11 39	-11 39 11.39	S
Acq		03/03/11	2	39.97	45 67	45 67	-5 70	-5 70 5.70	S
Acq		02/15/11	2	39 97	44 11	44 11	-4 14	-4 14 4 15	S
		Total for 5/31/2011			523 60	523.60	-63.97	-63 97 63 96	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
219350105	CORNING INC COM								
Sold		09/06/11	71	982 43					
Acq		03/28/11	3	41 51	64.83	64.83	-23.32	-23.32 23.32	S
		Total for 9/6/2011			64.83	64 83	-23.32	-23.32 23 32	
227046109	CROCS INC								
Sold		10/25/11	12	198.12					
Acq		09/29/11	11	181.61	279 79	279 79	-98.18	-98 18 98 18	S
		Total for 10/25/2011			279.79	279 79	-98 18	-98 18 98 18	
235851102	DANAHER CORP COMMON								
Sold		06/21/11	13	679.63					
Acq		05/16/11	13	679.63	704.77	704.77	-25 14	-25.14 25 14	S
		Total for 6/21/2011			704 77	704 77	-25.14	-25.14 25.14	
235851102	DANAHER CORP COMMON								
Sold		07/28/11	43	2,122.80					
Acq		05/17/11	2	98 73	107.20	107 20	-8.47	-8.47 8.46	S
Acq		05/16/11	12	592.41	650.55	650.55	-58.14	-58.14 58 14	S
Acq		05/17/11	7	345 57	375.19	375 19	-29.62	-29 62 29 63	S
Acq		05/17/11	11	543 04	589.59	589.59	-46 55	-46 55 46 54	S
Acq		05/17/11	6	296 20	321.60	321 60	-25.40	-25.40 25 39	S
Acq		05/17/11	1	49 37	53.60	53.60	-4 23	-4 23 4 23	S
Acq		05/16/11	2	98 73	108.43	108.43	-9 70	-9 70 9 70	S
Acq		05/16/11	2	98.73	108.43	108 43	-9 70	-9 70 9.70	S
		Total for 7/28/2011			2,314.59	2,314.59	-191 79	-191 79 191.79	
235851102	DANAHER CORP COMMON								
Sold		08/02/11	26	1,233.99					
Acq		05/17/11	2	94.92	107.19	107 19	-12 27	-12.27 12 27	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
235851102	DANAHER CORP COMMON								
Sold		08/02/11	26	1,233.99					
Acq		05/17/11	1	47.46	53.60	53.60	-6.14	-6.14 6.13	S
Acq		05/17/11	3	142 38	160.80	160.80	-18.42	-18 42 18 42	S
		Total for 8/2/2011			321 59	321 59	-36 82	-36 82 36 82	
251542106	DEUTSCHE BOERSE AG SHS								
Sold		01/19/12	69	375.33					
Acq		01/25/10	66	359 01	484.74	484.74	-125.73	-125 73 125.72	L
Acq		09/04/09	3	16 32	23 63	23 63	-7 31	-7.31 7 32	L
		Total for 1/19/2012			508 37	508 37	-133 04	-133.04 133 04	
251542106	DEUTSCHE BOERSE AG SHS								
Sold		01/20/12	90	484.27					
Acq		01/25/10	90	484.27	661.00	661 00	-176.73	-176 73 176.73	L
		Total for 1/20/2012			661 00	661 00	-176.73	-176.73 176 73	
251542106	DEUTSCHE BOERSE AG SHS								
Sold		01/23/12	53	286 69					
Acq		07/09/10	14	75.73	94 08	94 08	-18.35	-18 35 18.35	L
Acq		01/25/10	38	205.55	279 10	279 10	-73.55	-73.55 73.55	L
Acq		01/25/10	1	5.41	7.34	7 34	-1 93	-1 93 1 93	L
		Total for 1/23/2012			380 52	380 52	-93 83	-93 83 93.83	
251542106	DEUTSCHE BOERSE AG SHS								
Sold		01/24/12	125	685 55					
Acq		09/02/10	12	65.81	77 59	77.59	-11.78	-11.78 11 77	L
Acq		07/09/10	113	619 74	759.36	759.36	-139.62	-139.62 139.63	L
		Total for 1/24/2012			836.95	836 95	-151.40	-151 40 151.40	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
251542106	DEUTSCHE BOERSE AG SHS								
Sold		01/25/12	63	351.03					
Acq		09/02/10	22	122.58	142.24	142.24	-19 66	-19 66 19.66	L
		Total for 1/25/2012			142.24	142 24	-19 66	-19 66 19.66	
25470F104	DISCOVERY COMMUNICATN								
Sold		07/25/11	84	3,385.34					
Acq		05/19/11	8	322.41	365.67	365.67	-43 26	-43 26 43.25	S
Acq		02/15/11	11	443.32	482.47	482.47	-39.15	-39.15 39 15	S
Acq		11/17/10	12	483 62	497.89	497 89	-14.27	-14.27 14 27	S
		Total for 7/25/2011			1,346.03	1,346 03	-96 68	-96 68 96 67	
25470F104	DISCOVERY COMMUNICATN								
Sold		09/09/11	10	386.70					
Acq		03/03/11	6	232.02	246.27	246 27	-14.25	-14 25 14 25	S
		Total for 9/9/2011			246.27	246 27	-14.25	-14 25 14.25	
269246401	E TRADE FINL CORP								
Sold		07/14/11	23	302.49					
Acq		06/17/11	21	276.19	289.94	289 94	-13.75	-13.75 13 75	S
Acq		06/17/11	2	26.30	27 61	27.61	-1 31	-1 31 1.31	S
		Total for 7/14/2011			317.55	317 55	-15 06	-15 06 15 06	
269246401	E TRADE FINL CORP								
Sold		07/15/11	17	218.56					
Acq		06/17/11	17	218 56	247.14	247 14	-28.58	-28.58 28 58	S
		Total for 7/15/2011			247.14	247 14	-28.58	-28 58 28 58	
269246401	E TRADE FINL CORP								
Sold		07/18/11	16	199.99					
Acq		06/17/11	4	50.00	58 15	58 15	-8.15	-8 15 8 16	S
Acq		06/17/11	10	124.99	151.79	151.79	-26.80	-26.80 26.79	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
269246401	E TRADE FINL CORP							
Sold		07/18/11	16	199 99				
Acq		06/17/11	2	25.00	28.30	28.30	-3.30	-3.30 S 3.30
		Total for 7/18/2011			238 24	238 24	-38.25	-38 25 38.25
29274F104	ENERSIS S A SPONSORED ADR							
Sold		08/16/11	134	2,654.49				
Acq		06/21/11	2	39.62	45.01	45.01	-5.39	-5 39 S 5 39
		Total for 8/16/2011			45.01	45 01	-5 39	-5 39 5 39
29275Y102	ENERSYS							
Sold		06/21/11	21	678 29				
Acq		01/31/11	17	549.09	554.61	554 61	-5 52	-5 52 S 5.52
		Total for 6/21/2011			554 61	554 61	-5 52	-5.52 5.52
29358Q109	ENSCO INTL LTD SPNSR ADR							
Sold		06/21/11	10	519.79				
Acq		04/15/11	10	519.79	560.43	560.43	-40.64	-40.64 S 40.64
		Total for 6/21/2011			560 43	560.43	-40.64	-40.64 40 64
29358Q109	ENSCO INTL LTD SPNSR ADR							
Sold		09/01/11	9	438.42				
Acq		04/15/11	4	194.85	224.17	224.17	-29 32	-29 32 S 29 32
		Total for 9/1/2011			224.17	224 17	-29.32	-29.32 29 32
343412102	FLUOR CORP NEW							
Sold		06/21/11	17	1,068.60				
Acq		05/10/11	1	62.86	72.45	72 45	-9.59	-9 59 S 9.59
Acq		05/09/11	8	502 87	577 04	577.04	-74.17	-74 17 S 74.17
Acq		05/10/11	8	502 87	579.56	579.56	-76 69	-76 69 S 76.69
		Total for 6/21/2011			1,229.05	1,229.05	-160.45	-160.45 160.45

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
343412102	FLUOR CORP NEW								
Sold		09/06/11	29	1,650.80					
Acq		05/11/11	2	113 85	144.24	144.24	-30.39	-30 39 30.39	S
		Total for 9/6/2011			144 24	144.24	-30 39	-30 39 30.39	
369604103	GENERAL ELECTRIC CO								
Sold		03/23/11	372	7,183.22					
Acq		02/14/11	33	637 22	713.91	713.91	-76.69	-76 69 76.69	S
Acq		02/14/11	33	637.22	713 91	713 91	-76.69	-76.69 76 69	S
		Total for 3/23/2011			1,427.82	1,427 82	-153 38	-153 38 153 38	
369604103	GENERAL ELECTRIC CO								
Sold		06/21/11	114	2,130 11					
Acq		02/14/11	36	672 67	778.81	778.81	-106 14	-106.14 106 14	S
Acq		02/14/11	22	411 07	475.94	475 94	-64.87	-64.87 64 87	S
Acq		02/14/11	6	112.11	129.80	129 80	-17 69	-17 69 17.69	S
Acq		02/14/11	14	261.59	302 88	302 88	-41 29	-41.29 41.28	S
Acq		02/14/11	36	672.67	778.81	778 81	-106.14	-106.14 106 15	S
		Total for 6/21/2011			2,466.24	2,466.24	-336.13	-336.13 336.13	
369604103	GENERAL ELECTRIC CO								
Sold		09/06/11	192	2,905 44					
Acq		02/14/11	30	453.98	649.01	649.01	-195.03	-195.03 195 04	S
Acq		02/14/11	12	181 59	259.60	259.60	-78.01	-78 01 78 01	S
Acq		02/14/11	18	272.39	389 41	389.41	-117.03	-117 03 117 02	S
Acq		02/14/11	41	620.43	886.99	886 99	-266 56	-266 56 266 55	S
Acq		02/14/11	82	1,240 87	1,773 96	1,773 96	-533.10	-533 10 533.10	S
		Total for 9/6/2011			3,958.97	3,958 97	-1,189.72	-1,189 72 1,189 72	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
38259P508	GOOGLE INC								
Sold		09/27/11	2	1,075 63					
Acq		02/11/11	2	1,075 63	1,247.96	1,247.96	-172 33	-172.33 172 33	S
		Total for 9/27/2011			1,247.96	1,247.96	-172 33	-172.33 172.33	
38259P508	GOOGLE INC								
Sold		09/28/11	2	1,073.46					
Acq		02/11/11	1	536.73	623 98	623 98	-87 25	-87 25 87 25	S
Acq		02/11/11	1	536.73	623 98	623.98	-87.25	-87 25 87.25	S
		Total for 9/28/2011			1,247.96	1,247 96	-174 50	-174.50 174.50	
38259P508	GOOGLE INC								
Sold		10/13/11	3	1,651.65					
Acq		02/11/11	2	1,101 10	1,259.43	1,259 43	-158 33	-158 33 158 33	S
		Total for 10/13/2011			1,259.43	1,259.43	-158 33	-158 33 158 33	
38259P508	GOOGLE INC								
Sold		01/23/12	6	3,515 18					
Acq		04/01/11	2	1,171.73	1,188.26	1,188 26	-16.53	-16.53 16 54	S
Acq		02/23/11	3	1,757.59	1,836.77	1,836 77	-79 18	-79.18 79.18	S
		Total for 1/23/2012			3,025.03	3,025.03	-95.71	-95 71 95 72	
406216101	HALLIBURTON COMPANY COM								
Sold		08/12/11	13	591.27					
Acq		05/31/11	1	45 48	50 34	50.34	-4 86	-4.86 4.86	S
		Total for 8/12/2011			50.34	50 34	-4 86	-4 86 4 86	
416515104	HARTFORD FINL SVCS GROUP INC COM								
Sold		06/21/11	70	1,730.37					
Acq		03/01/10	15	370 79	371 53	371 53	-0 74	-0 74 0 73	L
		Total for 6/21/2011			371 53	371.53	-0.74	-0 74 0 73	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
416515104	HARTFORD FINL SVCS GROUP INC COM								
Sold		08/11/11	16	322.78					
Acq		01/24/11	7	141.22	194 39	194.39	-53.17	-53 17 53.18	S
		Total for 8/11/2011			194.39	194.39	-53.17	-53 17 53 18	
42809H107	HESS CORP								
Sold		07/21/11	11	810.21					
Acq		04/06/11	9	662 90	775 00	775 00	-112.10	-112.10 112.10	S
		Total for 7/21/2011			775 00	775.00	-112 10	-112.10 112.10	
42809H107	HESS CORP								
Sold		07/22/11	4	296.41					
Acq		04/06/11	2	148 21	172 22	172.22	-24 01	-24 01 24 02	S
		Total for 7/22/2011			172 22	172 22	-24 01	-24 01 24.02	
42809H107	HESS CORP								
Sold		09/09/11	17	1,000 35					
Acq		04/27/11	2	117 69	138.47	138.47	-20.78	-20.78 20 79	S
Acq		04/28/11	9	529.60	627.13	627.13	-97.53	-97.53 97.53	S
		Total for 9/9/2011			765.60	765.60	-118 31	-118.31 118.32	
42809H107	HESS CORP								
Sold		11/11/11	32	2,088 19					
Acq		05/04/11	9	587 30	652.81	652 81	-65 51	-65.51 65.51	S
Acq		05/03/11	2	130 51	144 19	144 19	-13.68	-13 68 13.68	S
		Total for 11/11/2011			797 00	797 00	-79.18	-79 18 79 19	
428236103	HEWLETT PACKARD COMPANY								
Sold		06/21/11	43	1,528 62					
Acq		02/09/11	7	248.85	340 35	340 35	-91 50	-91 50 91 51	S
Acq		02/09/11	10	355.49	486 22	486 22	-130.73	-130 73 130 73	S
Acq		02/09/11	9	319.94	437.60	437.60	-117 66	-117 66 117 65	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
428236103	HEWLETT PACKARD COMPANY								
Sold		06/21/11	43	1,528.62					
Acq		02/09/11	17	604.34	826.57	826.57	-222 23	-222 23 222 23	S
		Total for 6/21/2011			2,090.74	2,090.74	-562 12	-562.12 562 12	
428236103	HEWLETT PACKARD COMPANY								
Sold		06/23/11	119	4,143.10					
Acq		02/09/11	3	104 45	145.87	145.87	-41 42	-41 42 41.42	S
Acq		02/09/11	14	487.42	680.71	680 71	-193 29	-193.29 193 28	S
		Total for 6/23/2011			826.58	826.58	-234 71	-234 71 234.70	
437076102	HOME DEPOT INC USD 0 05								
Sold		06/21/11	15	520.19					
Acq		05/19/11	10	346 79	373.95	373.95	-27.16	-27.16 27.15	S
Acq		05/19/11	5	173.40	186 97	186.97	-13 57	-13 57 13 58	S
		Total for 6/21/2011			560.92	560.92	-40.73	-40 73 40 73	
452327109	ILLUMINA INC								
Sold		07/28/11	10	593.26					
Acq		01/13/11	10	593 26	690.68	690 68	-97.42	-97 42 97.42	S
		Total for 7/28/2011			690.68	690.68	-97 42	-97.42 97.42	
452327109	ILLUMINA INC								
Sold		08/02/11	3	180 16					
Acq		01/13/11	3	180 16	207 20	207 20	-27 04	-27 04 27.04	S
		Total for 8/2/2011			207 20	207 20	-27 04	-27.04 27 04	
45867G101	INTERDIGITAL, INC.								
Sold		10/27/11	67	2,987 77					
Acq		02/23/11	22	981 06	1,195.28	1,195.28	-214.22	-214.22 214 23	S
		Total for 10/27/2011			1,195.28	1,195 28	-214 22	-214.22 214.23	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
46625H100	J P MORGAN CHASE & CO								
Sold		05/02/11	171	7,754 36					
Acq		04/15/10	16	725.55	771.92	771 92	-46.37	-46 37 46.37	L
Acq		04/15/10	13	589.51	627.19	627.19	-37 68	-37 68 37.68	L
Acq		04/15/10	25	1,133.68	1,206.13	1,206.13	-72 45	-72.45 72 44	L
Acq		04/15/10	1	45 35	48.24	48.24	-2.89	-2.89 2.90	L
Acq		04/15/10	8	362 78	385.96	385 96	-23.18	-23.18 23 18	L
		Total for 5/2/2011			3,039.44	3,039 44	-182 57	-182 57 182 57	
46625H100	J P MORGAN CHASE & CO								
Sold		05/17/11	50	2,178 14					
Acq		04/20/11	1	43 56	44 76	44.76	-1 20	-1 20 1 20	S
Acq		04/20/11	5	217 81	223.81	223.81	-6.00	-6.00 5 99	S
Acq		04/20/11	3	130.69	134.28	134.28	-3.59	-3 59 3.59	S
Acq		04/20/11	3	130 69	134.28	134 28	-3.59	-3 59 3 59	S
Acq		04/18/11	1	43 56	44 08	44 08	-0.52	-0.52 0.52	S
		Total for 5/17/2011			581 21	581 21	-14.89	-14.89 14.89	
46625H100	J P MORGAN CHASE & CO								
Sold		06/21/11	78	3,184 68					
Acq		04/25/11	4	163.32	179.75	179 75	-16.43	-16.43 16 44	S
Acq		04/25/11	4	163.32	179.75	179 75	-16.43	-16.43 16.43	S
Acq		04/25/11	4	163.32	179.74	179 74	-16.42	-16.42 16 42	S
Acq		04/25/11	1	40.83	44.94	44.94	-4.11	-4 11 4 11	S
Acq		04/25/11	2	81 66	89.87	89.87	-8 21	-8 21 8.21	S
Acq		04/25/11	1	40.83	44.94	44 94	-4 11	-4 11 4.11	S
Acq		04/25/11	4	163.32	179.75	179.75	-16.43	-16.43 16 43	S

Merrill Lynch
Statement of Capital Gains and Losses From Sales
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
46625H100	J P MORGAN CHASE & CO								
Sold		06/21/11	78	3,184 68					
Acq		04/25/11	4	163.32	179.75	179.75	-16.43	-16 43 16 43	S
Acq		04/25/11	4	163.32	179.75	179.75	-16.43	-16.43 16.44	S
Acq		04/20/11	5	204 15	223.81	223 81	-19 66	-19 66 19 67	S
		Total for 6/21/2011			1,482 05	1,482.05	-134.69	-134 69 134 69	
46625H100	J P MORGAN CHASE & CO								
Sold		12/06/11	16	524 85					
Acq		09/02/11	1	32 80	34 96	34 96	-2 16	-2 16 2.16	S
Acq		09/02/11	1	32.80	34.96	34.96	-2 16	-2.16 2 16	S
Acq		09/02/11	1	32.80	34.95	34 95	-2 15	-2 15 2 15	S
Acq		09/02/11	2	65.61	69 91	69 91	-4 30	-4 30 4 31	S
Acq		09/02/11	1	32.80	34.96	34.96	-2 16	-2.16 2 15	S
		Total for 12/6/2011			209 74	209.74	-12.92	-12.92 12 93	
478160104	JOHNSON & JOHNSON COM								
Sold		03/03/11	10	609 60					
Acq		02/08/11	10	609.60	609 73	609 73	-0 13	-0 13 0 13	S
		Total for 3/3/2011			609 73	609 73	-0 13	-0 13 0 13	
478160104	JOHNSON & JOHNSON COM								
Sold		04/18/11	69	4,173 96					
Acq		02/14/11	13	786.40	793.15	793 15	-6.75	-6.75 6 76	S
Acq		02/08/11	10	604.92	610.25	610 25	-5.33	-5 33 5 33	S
Acq		02/08/11	11	665 41	670.70	670.70	-5 29	-5 29 5 29	S
Acq		02/28/11	5	302.46	303 16	303 16	-0 70	-0.70 0.70	S

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
478160104	JOHNSON & JOHNSON COM							
Sold		04/18/11	69	4,173 96				
Acq		02/28/11	3	181 48	181.90	181.90	-0.42	-0.42 S 0.42
		Total for 4/18/2011			2,559.16	2,559.16	-18.49	-18 49 18.50
478160104	JOHNSON & JOHNSON COM							
Sold		06/21/11	10	665.29				
Acq		03/04/11	10	665.29	671.55	671.55	-6 26	-6 26 S 6 26
		Total for 6/21/2011			671.55	671.55	-6.26	-6 26 6.26
49455U100	KINDER MORGAN MGMT LLC							
Sold		06/21/11	16	1,026.54				
Acq		06/15/11	16	1,026 54	1,031 05	1,031.05	-4 51	-4.51 S 4 51
		Total for 6/21/2011			1,031.05	1,031 05	-4 51	-4.51 4 51
497266106	KIRBY CORP							
Sold		09/02/11	5	266.66				
Acq		03/04/11	5	266 66	280.47	280 47	-13 81	-13 81 S 13.81
		Total for 9/2/2011			280 47	280.47	-13.81	-13 81 13 81
500255104	KOHLS CORP							
Sold		06/21/11	4	204 55				
Acq		05/19/11	4	204.55	226.70	226.70	-22.15	-22 15 S 22.15
		Total for 6/21/2011			226 70	226.70	-22.15	-22.15 22.15
500255104	KOHLS CORP							
Sold		09/02/11	2	88 00				
Acq		05/19/11	2	88 00	113 35	113 35	-25 35	-25 35 S 25.35
		Total for 9/2/2011			113.35	113 35	-25 35	-25 35 25 35

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
500458401	KOMATSU LTD NEW								
Sold		06/21/11	44	1,317 77					
Acq		03/29/11	44	1,317.77	1,491.83	1,491 83	-174.06	-174.06 174.06	S
		Total for 6/21/2011			1,491 83	1,491.83	-174.06	-174 06 174 06	
517834107	LAS VEGAS SANDS CORP								
Sold		06/21/11	29	1,126 92					
Acq		06/07/11	20	777.19	812.26	812 26	-35.07	-35 07 35 07	S
Acq		06/07/11	9	349 73	365.52	365 52	-15.79	-15 79 15 79	S
		Total for 6/21/2011			1,177.78	1,177.78	-50.86	-50 86 50 86	
517834107	LAS VEGAS SANDS CORP								
Sold		10/03/11	23	851.47					
Acq		06/07/11	4	148.08	162 45	162.45	-14 37	-14.37 14.37	S
Acq		06/08/11	7	259.14	283.49	283.49	-24 35	-24.35 24 34	S
Acq		06/07/11	10	370.20	406.14	406 14	-35.94	-35.94 35.94	S
		Total for 10/3/2011			852.08	852.08	-74.65	-74.65 74.65	
517942108	LASALLE HOTEL PPTYS								
Sold		06/21/11	18	465 11					
Acq		05/02/11	18	465 11	513 98	513.98	-48.87	-48.87 48.87	S
		Total for 6/21/2011			513 98	513 98	-48.87	-48.87 48 87	
534187109	LINCOLN NATIONAL CORP								
Sold		06/21/11	64	1,766.37					
Acq		04/19/10	1	27.60	31.91	31 91	-4.31	-4 31 4 32	L
Acq		05/03/10	14	386.39	436 94	436 94	-50.55	-50 55 50 55	L
Acq		05/03/10	15	413.99	468.15	468.15	-54.16	-54.16 54 15	L
Acq		04/20/10	10	276 00	324.41	324.41	-48.41	-48.41 48.42	L
		Total for 6/21/2011			1,261.41	1,261.41	-157.43	-157 43 157.44	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
534187109	LINCOLN NATIONAL CORP								
Sold		08/23/11	18	343 21					
Acq		05/03/10	7	133.47	218.47	218.47	-85.00	-85 00 84.99	L
Acq		04/20/10	10	190.67	340.68	340 68	-150.01	-150 01 150.01	L
Acq		04/21/10	1	19 07	30.87	30 87	-11 80	-11.80 11.81	L
		Total for 8/23/2011			590.02	590.02	-246.81	-246 81 246.81	
534187109	LINCOLN NATIONAL CORP								
Sold		09/08/11	13	248.71					
Acq		04/20/10	9	172 18	360.21	360 21	-188.03	-188.03 188.03	L
Acq		04/21/10	1	19 13	36.83	36.83	-17.70	-17 70 17 70	L
Acq		05/03/10	2	38 26	62.42	62 42	-24.16	-24.16 24 15	L
		Total for 9/8/2011			459.46	459.46	-229.88	-229 88 229 88	
544147101	LORILLARD INC								
Sold		06/21/11	22	2,417 31					
Acq		05/24/11	22	2,417 31	2,514.16	2,514.16	-96.85	-96 85 96 85	S
		Total for 6/21/2011			2,514.16	2,514.16	-96 85	-96 85 96.85	
544147101	LORILLARD INC								
Sold		09/02/11	7	771 63					
Acq		05/24/11	7	771.63	799.96	799.96	-28 33	-28.33 28.33	S
		Total for 9/2/2011			799.96	799 96	-28 33	-28 33 28.33	
57060U100	MARKET VECTORS ETF TR								
Sold		08/08/11	46	2,557 08					
Acq		07/18/11	7	389.12	425 38	425 38	-36 26	-36 26 36 26	S
Acq		07/18/11	1	55.59	60 77	60 77	-5 18	-5.18 5 18	S
Acq		07/18/11	13	722.65	789.99	789 99	-67 34	-67 34 67 34	S
Acq		07/18/11	1	55.59	60.77	60.77	-5 18	-5 18 5.18	S

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
57060U100	MARKET VECTORS ETF TR								
Sold		08/08/11	46	2,557.08					
Acq		07/18/11	24	1,334.13	1,458.44	1,458 44	-124.31	-124 31 124.31	S
		Total for 8/8/2011			2,795 35	2,795.35	-238.27	-238.27 238.27	
57060U100	MARKET VECTORS ETF TR								
Sold		08/09/11	56	3,130 64					
Acq		07/18/11	3	167.71	182.31	182.31	-14.60	-14.60 14.60	S
		Total for 8/9/2011			182 31	182 31	-14 60	-14 60 14 60	
571748102	MARSH & MCLENNAN COS INC								
Sold		09/02/11	15	435 62					
Acq		03/01/11	15	435.62	458.54	458 54	-22 92	-22 92 22 92	S
		Total for 9/2/2011			458 54	458.54	-22 92	-22 92 22 92	
57636Q104	MASTERCARD INC								
Sold		06/21/11	2	546 87					
Acq		05/31/11	2	546 87	573 62	573 62	-26.75	-26 75 26 75	S
		Total for 6/21/2011			573.62	573 62	-26.75	-26 75 26.75	
606822104	MITSUBISHI UFJ FINL GRP								
Sold		06/21/11	86	384.41					
Acq		06/02/11	86	384.41	405.22	405.22	-20.81	-20 81 20 81	S
		Total for 6/21/2011			405.22	405.22	-20.81	-20 81 20 81	
606822104	MITSUBISHI UFJ FINL GRP								
Sold		08/30/11	85	371.84					
Acq		06/02/11	6	26.25	28 27	28.27	-2 02	-2 02 2.02	S
		Total for 8/30/2011			28 27	28 27	-2 02	-2.02 2 02	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
61166W101	MONSANTO CO NEW								
Sold		06/21/11	14	938.40					
Acq		05/31/11	14	938.40	993.33	993.33	-54.93	-54 93 54.93	S
		Total for 6/21/2011			993.33	993.33	-54.93	-54.93 54 93	
611742107	MONSTER WORLDWIDE INC								
Sold		08/10/11	38	319.65					
Acq		07/26/10	3	25.24	40.68	40 68	-15 44	-15 44 15 44	L
Acq		07/09/10	10	84.12	124.29	124.29	-40 17	-40 17 40.18	L
		Total for 8/10/2011			164.97	164 97	-55.62	-55.62 55.62	
626717102	MURPHY OIL CORPORATION COMMON								
Sold		02/02/11	16	1,081 23					
Acq		01/20/11	8	540 62	579.15	579.15	-38.53	-38 53 38.54	S
		Total for 2/2/2011			579 15	579 15	-38 53	-38 53 38 54	
626717102	MURPHY OIL CORPORATION COMMON								
Sold		06/21/11	28	1,795.61					
Acq		04/27/11	4	256.52	298.98	298.98	-42.46	-42 46 42.47	S
Acq		04/29/11	2	128 26	155 10	155.10	-26 84	-26 84 26.84	S
Acq		04/27/11	6	384.77	448.48	448.48	-63.71	-63.71 63 70	S
Acq		04/27/11	16	1,026.06	1,195.94	1,195.94	-169.88	-169 88 169 88	S
		Total for 6/21/2011			2,098 50	2,098.50	-302.89	-302 89 302 89	
626717102	MURPHY OIL CORPORATION COMMON								
Sold		08/03/11	18	1,084 05					
Acq		04/27/11	7	421.58	554.64	554.64	-133.07	-133.07 133 06	S
Acq		04/27/11	1	60 22	79.24	79.24	-19 02	-19 02 19 01	S
Acq		04/27/11	4	240 90	314.48	314.48	-73 58	-73 58 73 59	S
		Total for 8/3/2011			948.36	948.36	-225 66	-225 66 225 66	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
62913F201	NII HLDGS INC							
Sold		01/26/12	59	1,187.59				
Acq		06/01/09	22	442.83	469 88	469.88	-27.05	-27.05 L 27.05
		Total for 1/26/2012			469.88	469.88	-27.05	-27 05 27.05
629377508	NRG ENERGY INC							
Sold		12/21/11	31	575.32				
Acq		06/28/11	4	74.23	95.87	95 87	-21.64	-21 64 S 21 64
Acq		06/28/11	27	501 09	647.15	647 15	-146 06	-146 06 S 146 06
		Total for 12/21/2011			743 02	743 02	-167 70	-167 70 167 70
629377508	NRG ENERGY INC							
Sold		12/28/11	31	565 12				
Acq		06/28/11	4	72 92	98 37	98 37	-25.45	-25.45 S 25.45
Acq		06/28/11	10	182.30	239.69	239 69	-57 39	-57 39 S 57 40
Acq		06/28/11	17	309 90	418.07	418 07	-108.17	-108 17 S 108 16
		Total for 12/28/2011			756.13	756.13	-191.01	-191 01 191.01
637071101	NATIONAL-OILWELL INC							
Sold		07/14/11	38	2,909.03				
Acq		02/07/11	22	1,684.18	1,710 82	1,710 82	-26.64	-26.64 S 26.65
		Total for 7/14/2011			1,710.82	1,710 82	-26 64	-26 64 26 65
64110D104	NETAPP INC							
Sold		06/21/11	18	919.42				
Acq		05/31/11	18	919.42	985 90	985.90	-66.48	-66.48 S 66 48
		Total for 6/21/2011			985.90	985.90	-66 48	-66 48 66.48
64110D104	NETAPP INC							
Sold		08/15/11	6	265.29				
Acq		05/31/11	5	221.08	273.87	273 87	-52 79	-52 79 S 52 79

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
64110D104	NETAPP INC								
Sold		08/15/11	6	265 29					
Acq		05/31/11	1	44.22	54.77	54.77	-10 56	-10 56 10 56	S
		Total for 8/15/2011			328.64	328 64	-63.35	-63 35 63 35	
64110D104	NETAPP INC								
Sold		08/30/11	20	743.56					
Acq		05/31/11	1	37.18	54.77	54.77	-17.59	-17 59 17.60	S
Acq		05/31/11	18	669 20	981.94	981 94	-312 74	-312 74 312 73	S
Acq		05/31/11	1	37 18	61.01	61 01	-23 83	-23 83 23 83	S
		Total for 8/30/2011			1,097 72	1,097.72	-354 16	-354.16 354 16	
64110D104	NETAPP INC								
Sold		08/31/11	28	1,057 82					
Acq		05/31/11	3	113 34	183 07	183.07	-69.73	-69.73 69.73	S
Acq		05/31/11	1	37 78	63 75	63.75	-25 97	-25.97 25 97	S
Acq		05/31/11	2	75.56	114.59	114 59	-39 03	-39 03 39 03	S
Acq		05/31/11	7	264 46	401.07	401 07	-136.62	-136 62 136 61	S
Acq		06/06/11	3	113.34	152.58	152 58	-39.24	-39 24 39.23	S
Acq		05/31/11	1	37.78	61.02	61 02	-23.24	-23 24 23 25	S
Acq		05/31/11	1	37.78	58.79	58.79	-21.01	-21.01 21.02	S
Acq		05/31/11	1	37.78	57 52	57.52	-19.74	-19 74 19 75	S
Acq		05/31/11	9	340 01	515 66	515.66	-175 65	-175.65 175.64	S
		Total for 8/31/2011			1,608.05	1,608.05	-550.23	-550.23 550 23	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
65557A206	NORDEA BANK AB-SPON ADR								
Sold		06/21/11	53	560 20					
Acq		03/24/11	53	560.20	598 57	598.57	-38.37	-38 37 38.37	S
		Total for 6/21/2011			598 57	598 57	-38 37	-38 37 38.37	
655664100	NORDSTROM INC								
Sold		09/02/11	6	263 26					
Acq		04/25/11	6	263 26	284 72	284 72	-21.46	-21.46 21.46	S
		Total for 9/2/2011			284.72	284.72	-21.46	-21.46 21 46	
707569109	PENN NATL GAMING INC								
Sold		08/10/11	10	345.93					
Acq		12/23/10	7	242.15	243.88	243.88	-1.73	-1.73 1 73	S
		Total for 8/10/2011			243.88	243 88	-1 73	-1 73 1.73	
712704105	PEOPLES UNITED FNL INC								
Sold		06/21/11	26	340 67					
Acq		05/31/11	26	340 67	347 97	347 97	-7 30	-7 30 7.30	S
		Total for 6/21/2011			347.97	347.97	-7 30	-7 30 7.30	
712704105	PEOPLES UNITED FNL INC								
Sold		09/01/11	27	314.99					
Acq		05/31/11	2	23.33	26.77	26 77	-3.44	-3 44 3 44	S
		Total for 9/1/2011			26.77	26 77	-3.44	-3 44 3.44	
713448108	PEPSICO INC								
Sold		06/21/11	10	688 79					
Acq		05/18/11	10	688.79	712.01	712 01	-23.22	-23.22 23 22	S
		Total for 6/21/2011			712 01	712 01	-23.22	-23 22 23 22	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
713448108	PEPSICO INC								
Sold		09/02/11	2	127 21					
Acq		05/18/11	2	127 21	142.40	142 40	-15.19	-15 19 15.19	S
		Total for 9/2/2011			142.40	142 40	-15 19	-15 19 15.19	
726505100	PLAINS EXPL & PRODTN CO COM								
Sold		10/14/11	15	409.53					
Acq		08/09/11	10	273.02	305 48	305 48	-32 46	-32.46 32 46	S
Acq		08/10/11	5	136.51	155.22	155.22	-18 71	-18 71 18.71	S
		Total for 10/14/2011			460.70	460.70	-51.17	-51.17 51.17	
726505100	PLAINS EXPL & PRODTN CO COM								
Sold		10/20/11	15	416.59					
Acq		08/10/11	4	111 09	132.91	132.91	-21 82	-21.82 21 82	S
Acq		08/16/11	10	277 73	328.36	328 36	-50 63	-50 63 50 64	S
		Total for 10/20/2011			461.27	461.27	-72 45	-72 45 72 46	
74347R883	ULTRASHORT S AND P500								
Sold		03/22/11	203	4,440 11					
Acq		12/01/10	26	568 68	677.29	677 29	-108 61	-108 61 108 61	S
Acq		12/01/10	11	240.60	286.55	286 55	-45.95	-45 95 45 95	S
		Total for 3/22/2011			963 84	963 84	-154 56	-154 56 154 56	
74347R883	ULTRASHORT S AND P500								
Sold		05/09/11	118	2,399.10					
Acq		02/10/11	32	650.60	691.49	691 49	-40.89	-40 89 40.88	S
Acq		02/23/11	7	142.32	152 04	152.04	-9 72	-9 72 9.72	S
Acq		02/23/11	29	589.61	629 89	629.89	-40 28	-40 28 40 29	S
Acq		02/10/11	13	264 31	280 92	280 92	-16.61	-16.61 16 61	S
		Total for 5/9/2011			1,754.34	1,754.34	-107 50	-107 50 107 50	

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		06/21/11	129	2,788.94					
Acq		04/18/11	1	21.62	21.68	21.68	-0.06	-0.06	S
								0 06	
Acq		04/18/11	4	86.48	86.71	86 71	-0 23	-0 23	S
								0 23	
Acq		04/18/11	9	194.58	195.08	195 08	-0.50	-0.50	S
								0.51	
Acq		04/18/11	6	129.72	130.06	130.06	-0.34	-0.34	S
								0.34	
Acq		04/18/11	9	194.58	195.08	195.08	-0.50	-0 50	S
								0.50	
Acq		04/18/11	7	151.34	151.74	151 74	-0.40	-0.40	S
								0.40	
Acq		04/18/11	19	410.77	411.85	411.85	-1 08	-1 08	S
								1 07	
Acq		04/18/11	7	151.34	151.73	151.73	-0.39	-0 39	S
								0 40	
		Total for 6/21/2011			1,343.93	1,343.93	-3 51	-3 51	
								3.51	
74347R883	ULTRASHORT S AND P500								
Sold		06/22/11	95	2,040.96					
Acq		02/10/11	7	150.39	151 26	151 26	-0 87	-0 87	S
								0 87	
Acq		02/10/11	1	21.48	21 61	21.61	-0.13	-0.13	S
								0 13	
Acq		02/10/11	1	21.48	21.61	21 61	-0.13	-0.13	S
								0 12	
		Total for 6/22/2011			194.48	194.48	-1.13	-1.13	
								1.12	
74347R883	ULTRASHORT S AND P500								
Sold		06/28/11	98	2,113.15					
Acq		02/23/11	98	2,113.15	2,128.59	2,128.59	-15 44	-15 44	S
								15 44	
		Total for 6/28/2011			2,128.59	2,128 59	-15.44	-15 44	
								15 44	
74347R883	ULTRASHORT S AND P500								
Sold		07/21/11	45	898 30					
Acq		02/23/11	3	59 89	65.16	65.16	-5.27	-5 27	S
								5.27	
		Total for 7/21/2011			65.16	65 16	-5.27	-5 27	
								5 27	

Merrill Lynch
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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		09/27/11	26	604.93					
Acq		09/22/11	6	139.60	152.74	152.74	-13.14	-13 14 13 14	S
Acq		09/23/11	6	139.60	156.46	156 46	-16 86	-16 86 16 86	S
Acq		09/22/11	7	162 87	178.20	178.20	-15 33	-15 33 15.34	S
		Total for 9/27/2011			487.40	487.40	-45.34	-45 34 45.34	
74347R883	ULTRASHORT S AND P500								
Sold		10/07/11	100	2,397 62					
Acq		09/23/11	7	167 83	182.53	182 53	-14.70	-14 70 14 70	S
Acq		09/23/11	6	143.86	156 46	156.46	-12 60	-12 60 12 61	S
Acq		09/23/11	6	143.86	156.46	156.46	-12.60	-12 60 12.61	S
		Total for 10/7/2011			495.45	495.45	-39 90	-39 90 39.92	
74347R883	ULTRASHORT S AND P500								
Sold		10/11/11	57	1,286 17					
Acq		10/04/11	6	135 39	164 52	164 52	-29.13	-29 13 29.14	S
Acq		10/04/11	2	45.13	54 84	54 84	-9 71	-9 71 9 71	S
Acq		10/04/11	4	90.26	109.68	109 68	-19 42	-19 42 19.43	S
		Total for 10/11/2011			329 04	329 04	-58.27	-58 27 58.28	
74347R883	ULTRASHORT S AND P500								
Sold		10/27/11	170	3,375.10					
Acq		05/05/11	5	99.27	102.05	102 05	-2.78	-2 78 2 79	S
Acq		05/05/11	17	337.51	346 98	346 98	-9 47	-9 47 9 47	S
Acq		05/05/11	9	178.68	183.70	183.70	-5 02	-5.02 5.02	S
Acq		05/05/11	6	119 12	122.46	122.46	-3.34	-3.34 3.34	S
Acq		05/05/11	6	119.12	122.47	122.47	-3.35	-3 35 3 34	S

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		10/27/11	170	3,375.10					
Acq		05/05/11	1	19 85	20 41	20 41	-0.56	-0 56 0 56	S
Acq		05/05/11	30	595.61	612 32	612 32	-16.71	-16 71 16 71	S
Acq		09/23/11	6	119.12	156.46	156.46	-37.34	-37.34 37.34	S
Acq		09/23/11	1	19 85	26 08	26.08	-6 23	-6.23 6 23	S
Acq		09/23/11	7	138.97	182.53	182.53	-43 56	-43 56 43 56	S
Acq		09/23/11	1	19 85	26.07	26 07	-6 22	-6 22 6 22	S
Acq		09/23/11	4	79.41	104.31	104 31	-24 90	-24.90 24 89	S
Acq		05/05/11	1	19 85	20.41	20 41	-0.56	-0 56 0.56	S
Acq		05/05/11	13	258.10	265 34	265 34	-7 24	-7 24 7 24	S
Acq		05/05/11	15	297.80	306.17	306.17	-8.37	-8 37 8.35	S
Acq		05/05/11	26	516.19	530.68	530.68	-14.49	-14 49 14 49	S
Acq		04/21/11	9	178.68	185.20	185.20	-6 52	-6 52 6.52	S
Acq		04/21/11	12	238.24	246.93	246.93	-8.69	-8 69 8 70	S
Acq		04/21/11	1	19 85	20.58	20 58	-0 73	-0.73 0 72	S
		Total for 10/27/2011			3,581.15	3,581.15	-206.05	-206.05 206 05	
74347R883	ULTRASHORT S AND P500								
Sold		10/28/11	94	1,822 08					
Acq		05/05/11	10	193 84	204.11	204.11	-10.27	-10 27 10 27	S
Acq		05/05/11	9	174.45	183 70	183 70	-9 25	-9 25 9 24	S
Acq		05/05/11	5	96.92	102.06	102 06	-5 14	-5 14 5.13	S
Acq		10/04/11	7	135.69	191.95	191.95	-56 26	-56 26 56 27	S
Acq		10/04/11	6	116.30	164.52	164.52	-48.22	-48.22 48.22	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		10/28/11	94	1,822 08					
Acq		10/04/11	1	19 38	27.42	27.42	-8.04	-8 04 8 04	S
Acq		05/05/11	6	116.30	122.47	122.47	-6.17	-6 17 6.16	S
Acq		05/05/11	3	58 15	61.23	61 23	-3.08	-3 08 3 08	S
Acq		05/05/11	3	58.15	61 23	61 23	-3.08	-3 08 3.08	S
Acq		05/05/11	13	251.99	265.34	265.34	-13.35	-13.35 13 35	S
Acq		05/05/11	3	58.15	61.23	61 23	-3.08	-3.08 3.08	S
Acq		05/05/11	1	19.38	20 41	20.41	-1 03	-1 03 1 03	S
Acq		10/04/11	5	96.92	137 11	137 11	-40 19	-40.19 40.19	S
		Total for 10/28/2011			1,602.78	1,602.78	-207 14	-207 14 207.14	
74347R883	ULTRASHORT S AND P500								
Sold		11/30/11	225	4,609.42					
Acq		04/21/11	2	40 97	43.68	43 68	-2.71	-2.71 2 71	S
Acq		10/20/11	44	901.40	977 52	977 52	-76.12	-76 12 76 12	S
Acq		04/21/11	5	102.43	109 21	109 21	-6 78	-6.78 6 78	S
Acq		04/21/11	1	20 49	21 84	21.84	-1 35	-1 35 1 35	S
Acq		04/21/11	2	40 97	43 69	43 69	-2.72	-2 72 2 72	S
Acq		04/21/11	3	61.46	65 53	65.53	-4 07	-4 07 4 07	S
Acq		04/21/11	6	122.92	131.06	131 06	-8 14	-8 14 8.14	S
Acq		04/21/11	1	20.49	21.84	21.84	-1.35	-1 35 1.35	S
Acq		05/05/11	11	225 35	238.43	238.43	-13.08	-13.08 13 08	S
Acq		05/05/11	10	204 86	216.75	216.75	-11.89	-11 89 11 89	S
Acq		05/05/11	9	184.38	195.07	195.07	-10.69	-10.69 10.69	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		11/30/11	225	4,609.42					
Acq		05/10/11	1	20.49	21.55	21 55	-1 06	-1 06 1 06	S
Acq		05/10/11	16	327.78	344.72	344.72	-16 94	-16 94 16 94	S
Acq		05/10/11	9	184 38	193.92	193.92	-9 54	-9 54 9 54	S
Acq		05/10/11	2	40.97	43 09	43.09	-2.12	-2 12 2 12	S
Acq		05/10/11	4	81.95	86.18	86.18	-4.23	-4.23 4.24	S
Acq		05/10/11	6	122.92	129.27	129 27	-6 35	-6 35 6 36	S
Acq		05/10/11	1	20 49	21.55	21.55	-1 06	-1.06 1 06	S
Acq		05/10/11	5	102 43	107.73	107 73	-5 30	-5.30 5 30	S
Acq		05/17/11	3	61 46	64 59	64 59	-3 13	-3 13 3 13	S
Acq		05/18/11	1	20 49	21.06	21.06	-0 57	-0.57 0.58	S
Acq		05/18/11	11	225.35	231.67	231.67	-6 32	-6 32 6.32	S
Acq		05/18/11	1	20 49	21 06	21 06	-0.57	-0 57 0 57	S
Acq		05/18/11	3	61.46	63.18	63.18	-1 72	-1 72 1.72	S
Acq		05/18/11	13	266.32	273.79	273 79	-7.47	-7.47 7 47	S
Acq		05/18/11	26	532.64	547.60	547.60	-14.96	-14 96 14.94	S
Acq		10/06/11	4	81.95	106.90	106 90	-24.95	-24 95 24.95	S
Acq		10/06/11	7	143 40	187 09	187.09	-43.69	-43 69 43 69	S
Acq		10/06/11	2	40.97	53 46	53.46	-12.49	-12.49 12.49	S
Acq		10/06/11	4	81.95	106 91	106.91	-24 96	-24 96 24.97	S
Acq		10/13/11	4	81 95	108.29	108.29	-26 34	-26 34 26 34	S
Acq		10/20/11	4	81.95	88.86	88 86	-6 91	-6.91 6 92	S

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

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Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		11/30/11	225	4,609 42					
Acq		04/21/11	1	20 49	21.85	21.85	-1 36	-1 36	S
								1 36	
		Total for 11/30/2011			4,908.94	4,908.94	-360 98	-360 98	
								360.97	
74347R883	ULTRASHORT S AND P500								
Sold		12/01/11	243	4,832 06					
Acq		05/18/11	1	19.89	21 50	21 50	-1 61	-1 61	S
								1 62	
Acq		05/18/11	4	79 54	86 00	86 00	-6 46	-6 46	S
								6 46	
Acq		05/18/11	12	238 62	258 02	258.02	-19.40	-19 40	S
								19.40	
Acq		09/02/11	6	119.31	143.53	143 53	-24 22	-24 22	S
								24 22	
Acq		09/02/11	10	198 85	239 23	239 23	-40.38	-40.38	S
								40 37	
Acq		09/02/11	4	79.54	95.69	95.69	-16.15	-16.15	S
								16.15	
Acq		10/06/11	1	19 89	26.72	26.72	-6 83	-6 83	S
								6.84	
Acq		10/06/11	1	19.89	26.73	26.73	-6.84	-6.84	S
								6.85	
Acq		10/20/11	4	79 54	85 95	85 95	-6 41	-6 41	S
								6 41	
Acq		10/20/11	44	874.94	945.41	945 41	-70.47	-70.47	S
								70 47	
Acq		10/22/11	2	39 77	55 59	55 59	-15 82	-15 82	S
								15 82	
Acq		11/10/11	27	536.90	552.80	552.80	-15.90	-15 90	S
								15 90	
Acq		05/18/11	1	19 89	21.50	21 50	-1 61	-1 61	S
								1.62	
Acq		05/18/11	1	19.89	21.50	21 50	-1 61	-1.61	S
								1 62	
Acq		05/18/11	3	59 66	64.51	64.51	-4.85	-4 85	S
								4 85	
Acq		05/18/11	3	59.66	64.50	64 50	-4 84	-4.84	S
								4 85	
Acq		05/18/11	6	119.31	129.01	129 01	-9 70	-9 70	S
								9 70	
Acq		05/18/11	6	119.31	129.00	129.00	-9.69	-9.69	S
								9 69	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347R883	ULTRASHORT S AND P500								
Sold		12/01/11	243	4,832.06					
Acq		05/18/11	4	79 54	86.01	86 01	-6 47	-6 47 6 47	S
Acq		05/18/11	9	178.97	193.51	193 51	-14 54	-14 54 14 55	S
		Total for 12/1/2011			3,246 71	3,246 71	-283.84	-283.84 283.86	
74347W676	PROSHRE U/S DJ-AIG								
Sold		06/03/11	123	5,340 55					
Acq		05/12/11	21	911 80	1,019.68	1,019.68	-107 88	-107 88 107 88	S
Acq		05/12/11	76	3,299.85	3,690.28	3,690 28	-390.43	-390.43 390 43	S
		Total for 6/3/2011			4,709 96	4,709 96	-498.31	-498 31 498 31	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		03/16/11	25	1,420.77					
Acq		12/01/10	5	284 15	305.58	305 58	-21 43	-21 43 21.43	S
Acq		12/02/10	9	511 48	549.35	549.35	-37.87	-37.87 37 88	S
Acq		12/28/10	5	284.15	291.59	291 59	-7 44	-7 44 7.43	S
Acq		12/28/10	6	340 98	349.90	349 90	-8 92	-8 92 8 91	S
		Total for 3/16/2011			1,496 42	1,496.42	-75 65	-75 65 75.65	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		03/22/11	53	2,892.19					
Acq		12/28/10	5	272.85	291 59	291.59	-18.74	-18.74 18.74	S
		Total for 3/22/2011			291.59	291.59	-18.74	-18 74 18 74	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		05/09/11	47	2,298 73					
Acq		02/10/11	2	97.82	103.25	103 25	-5.43	-5.43 5 43	S
Acq		02/10/11	20	978 18	1,032.48	1,032 48	-54 30	-54 30 54 28	S
Acq		03/07/11	1	48.91	52.20	52.20	-3 29	-3.29 3.30	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain Loss Disallowed	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		05/09/11	47	2,298 73					
Acq		03/07/11	5	244.55	261.02	261 02	-16 47	-16 47 16 47	S
Acq		03/07/11	8	391.27	417.63	417 63	-26.36	-26 36 26 36	S
Acq		03/07/11	1	48 91	52.20	52 20	-3 29	-3.29 3.29	S
Acq		03/07/11	4	195.64	208.82	208.82	-13.18	-13.18 13 18	S
Acq		03/07/11	1	48.91	52 20	52.20	-3 29	-3 29 3 30	S
			Total for 5/9/2011		2,179.80	2,179 80	-125 62	-125 62 125 61	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		05/10/11	154	7,403.03					
Acq		02/10/11	8	384.57	412.99	412.99	-28 42	-28.42 28.42	S
Acq		04/18/11	5	240.36	268.78	268.78	-28.42	-28.42 28 43	S
Acq		02/10/11	9	432 64	464.62	464 62	-31 98	-31 98 31.97	S
Acq		02/10/11	3	144.21	154 87	154.87	-10.66	-10 66 10.66	S
Acq		02/10/11	8	384.57	412.99	412.99	-28.42	-28 42 28.42	S
Acq		02/10/11	1	48.07	51.62	51.62	-3 55	-3.55 3.55	S
Acq		02/10/11	9	432.64	464.62	464 62	-31 98	-31.98 31.97	S
Acq		02/10/11	8	384 57	412.99	412 99	-28.42	-28 42 28 42	S
Acq		02/10/11	4	192.29	206.50	206 50	-14 21	-14 21 14.21	S
Acq		02/23/11	2	96.14	106 17	106 17	-10.03	-10.03 10.03	S
Acq		02/23/11	21	1,009 50	1,114 78	1,114.78	-105.28	-105.28 105 27	S
Acq		02/23/11	5	240 36	265 42	265 42	-25 06	-25 06 25.06	S
Acq		02/23/11	2	96.14	106 17	106.17	-10.03	-10 03 10.03	S
Acq		02/23/11	5	240.36	265.42	265.42	-25.06	-25.06 25 06	S

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THE ANTZ FOUNDATION

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain Loss Disallowed	State Gain	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		05/10/11	154	7,403 03					
Acq		02/23/11	8	384.57	424.68	424 68	-40 11	-40 11 40 10	S
Acq		02/23/11	1	48 07	53.08	53 08	-5.01	-5 01 5 01	S
Acq		02/23/11	5	240 36	265.42	265 42	-25 06	-25 06 25 06	S
Acq		02/23/11	2	96.14	106.17	106.17	-10 03	-10 03 10.02	S
Acq		04/14/11	3	144.21	158.12	158.12	-13.91	-13 91 13 91	S
Acq		04/14/11	2	96.14	105.41	105.41	-9 27	-9.27 9 27	S
Acq		04/18/11	1	48.07	53.76	53 76	-5 69	-5.69 5 68	S
Acq		04/18/11	5	240.36	268 77	268 77	-28.41	-28.41 28 42	S
Acq		02/10/11	6	288 43	309 74	309 74	-21 31	-21 31 21 31	S
			Total for 5/10/2011		6,453.09	6,453 09	-540 28	-540 28 540 28	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		06/29/11	54	2,823 89					
Acq		02/23/11	3	156.88	159.26	159.26	-2 38	-2.38 2 37	S
Acq		02/23/11	5	261 47	265 42	265.42	-3 95	-3 95 3 95	S
Acq		02/23/11	3	156 88	159 25	159 25	-2.37	-2 37 2.36	S
			Total for 6/29/2011		583.93	583 93	-8.69	-8 69 8.68	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		07/21/11	15	707 49					
Acq		02/23/11	2	94 33	106 17	106.17	-11.84	-11.84 11 83	S
Acq		07/12/11	2	94.33	98.11	98 11	-3 78	-3.78 3 78	S
Acq		07/12/11	6	283 00	294.34	294 34	-11 34	-11 34 11 35	S
			Total for 7/21/2011		498.62	498 62	-26 96	-26 96 26.96	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		07/22/11	21	980 93					
Acq		02/23/11	2	93.42	106.17	106.17	-12.75	-12.75 12.75	S
Acq		02/23/11	5	233.55	265 42	265.42	-31.87	-31.87 31 86	S
Acq		02/23/11	4	186.84	212.34	212.34	-25.50	-25.50 25 49	S
Acq		02/23/11	1	46.71	53 08	53 08	-6 37	-6 37 6.38	S
Acq		02/23/11	9	420.40	477 76	477 76	-57 36	-57.36 57 36	S
			Total for 7/22/2011		1,114 77	1,114 77	-133 84	-133.84 133 84	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		10/06/11	67	3,413 66					
Acq		03/14/11	16	815.20	860 39	860.39	-45 19	-45.19 45 19	S
Acq		03/14/11	4	203 80	215 10	215.10	-11.30	-11 30 11 30	S
Acq		03/14/11	2	101.90	107.55	107.55	-5.65	-5.65 5 65	S
Acq		03/14/11	17	866.15	914 16	914.16	-48.01	-48.01 48.01	S
Acq		09/02/11	4	203.80	212.70	212.70	-8 90	-8.90 8 90	S
Acq		09/02/11	6	305.70	319 05	319.05	-13.35	-13.35 13 35	S
			Total for 10/6/2011		2,628.95	2,628 95	-132 39	-132 39 132 40	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		10/27/11	80	3,465 44					
Acq		09/23/11	4	173 27	211 58	211.58	-38.31	-38 31 38.31	S
Acq		09/23/11	9	389.86	476 06	476 06	-86 20	-86 20 86 20	S
Acq		09/23/11	2	86.64	105.79	105 79	-19.15	-19.15 19 16	S
Acq		09/23/11	4	173 27	211.58	211.58	-38.31	-38 31 38 31	S
Acq		05/24/11	4	173.27	206.18	206.18	-32.91	-32.91 32.90	S
Acq		05/24/11	5	216 59	257 72	257.72	-41.13	-41.13 41.13	S

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Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		10/27/11	80	3,465 44					
Acq		05/24/11	1	43.32	51 54	51 54	-8 22	-8 22 8 23	S
Acq		05/24/11	3	129.95	154 63	154 63	-24 68	-24 68 24 68	S
Acq		05/24/11	9	389 86	463 90	463 90	-74.04	-74.04 74 02	S
			Total for 10/27/2011		2,138.98	2,138.98	-362.94	-362 94 362.94	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		10/28/11	37	1,574.16					
Acq		10/20/11	2	85.09	93 58	93.58	-8 49	-8.49 8.49	S
Acq		10/20/11	7	297.81	327.52	327.52	-29.71	-29 71 29 70	S
Acq		10/20/11	1	42 54	46.79	46.79	-4.25	-4.25 4.24	S
Acq		10/20/11	4	170 18	187 15	187 15	-16 97	-16.97 16 97	S
			Total for 10/28/2011		655.04	655.04	-59.41	-59.41 59 40	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		11/30/11	117	5,380 03					
Acq		05/24/11	1	45.98	51 54	51.54	-5 56	-5 56 5.56	S
Acq		05/24/11	13	597.78	670.07	670 07	-72.29	-72.29 72 29	S
Acq		05/24/11	8	367.87	412.35	412 35	-44.48	-44.48 44 48	S
Acq		05/24/11	1	45 98	51.54	51 54	-5 56	-5.56 5.56	S
Acq		05/24/11	4	183 93	206.18	206 18	-22.25	-22.25 22 25	S
Acq		05/24/11	1	45.98	51 55	51 55	-5.57	-5 57 5.56	S
Acq		05/24/11	3	137.95	154.63	154 63	-16 68	-16.68 16 68	S
Acq		05/24/11	9	413.85	463.90	463 90	-50.05	-50 05 50 04	S
Acq		09/23/11	2	91 97	109 75	109 75	-17.78	-17 78 17 79	S
Acq		09/23/11	4	183.93	219.48	219.48	-35.55	-35 55 35 54	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		11/30/11	117	5,380.03					
Acq		09/23/11	6	275.90	329.23	329.23	-53.33	-53 33 53 33	S
Acq		09/23/11	3	137 95	164 61	164 61	-26 66	-26 66 26.66	S
Acq		09/23/11	4	183 93	219 48	219 48	-35 55	-35 55 35.54	S
Acq		10/20/11	2	91.97	93.58	93 58	-1 61	-1.61 1 62	S
Acq		10/20/11	2	91.97	93.58	93.58	-1 61	-1 61 1.61	S
Acq		10/20/11	2	91.97	93.58	93.58	-1 61	-1 61 1 62	S
Acq		10/20/11	5	229.92	233.94	233 94	-4.02	-4 02 4 02	S
Acq		10/20/11	8	367 87	374 31	374 31	-6.44	-6 44 6 45	S
Acq		05/24/11	2	91.97	103 09	103 09	-11.12	-11.12 11.12	S
		Total for 11/30/2011			4,096.39	4,096 39	-417.74	-417 74 417.72	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		12/01/11	91	4,054 23					
Acq		05/24/11	1	44.55	50.58	50.58	-6 03	-6 03 6.03	S
Acq		05/24/11	1	44.55	50 57	50.57	-6.02	-6 02 6 02	S
Acq		05/24/11	4	178 21	202.31	202 31	-24.10	-24 10 24.11	S
Acq		05/24/11	3	133 66	151 72	151.72	-18.06	-18 06 18 06	S
Acq		05/24/11	9	400 97	455.17	455 17	-54 20	-54.20 54.20	S
Acq		05/24/11	13	579 18	657.47	657.47	-78.29	-78 29 78 29	S
Acq		05/24/11	1	44 55	50.57	50 57	-6 02	-6 02 6 02	S
Acq		05/24/11	2	89.10	100.05	100 05	-10 95	-10.95 10 95	S
Acq		05/24/11	2	89.10	100 05	100 05	-10 95	-10.95 10 94	S
Acq		05/24/11	6	267.31	300.14	300 14	-32.83	-32.83 32 83	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		12/01/11	91	4,054.23					
Acq		10/20/11	2	89.10	91.65	91 65	-2.55	-2 55 2 55	S
Acq		10/20/11	8	356.42	366 56	366 56	-10.14	-10 14 10 14	S
Acq		10/21/11	5	222.76	226.46	226 46	-3 70	-3 70 3 70	S
Acq		11/01/11	1	44 55	48.70	48.70	-4.15	-4 15 4 15	S
Acq		11/01/11	7	311.86	340.95	340.95	-29 09	-29.09 29.09	S
Acq		11/01/11	2	89 10	97 42	97.42	-8.32	-8.32 8.32	S
Acq		11/01/11	4	178.21	194.83	194 83	-16.62	-16 62 16.63	S
		Total for 12/1/2011			3,485 20	3,485 20	-322 01	-322 01 322 03	
74347X237	PROSHARES ULTRASHORT QQQ								
Sold		12/21/11	68	3,139 79					
Acq		03/01/11	1	46 17	54.38	54.38	-8 21	-8 21 8.21	S
Acq		06/03/11	4	184 69	206 86	206.86	-22.17	-22.17 22.17	S
		Total for 12/21/2011			261 24	261 24	-30.37	-30 37 30 38	
74347X617	PROSHARES ULTRASHORT								
Sold		07/22/11	67	1,073 03					
Acq		05/12/11	27	432 42	464 97	464 97	-32 55	-32.55 32 55	S
Acq		05/12/11	40	640.61	688.84	688 84	-48.23	-48.23 48.23	S
		Total for 7/22/2011			1,153 81	1,153 81	-80.78	-80 78 80 78	
74348A202	PROSHARES ULTRASHORT								
Sold		03/22/11	72	3,240.52					
Acq		02/10/11	9	405.07	420.89	420.89	-15 82	-15.82 15 80	S
Acq		02/10/11	1	45 01	46.76	46 76	-1 75	-1 75 1.76	S
Acq		02/10/11	1	45.01	46.76	46.76	-1.75	-1 75 1.76	S

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THE ANTZ FOUNDATION

Account Id:

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74348A202	PROSHARES ULTRASHORT								
Sold		03/22/11	72	3,240 52					
Acq		02/10/11	6	270 04	280.59	280.59	-10 55	-10 55 10 54	S
Acq		12/01/10	13	585 09	732 71	732.71	-147 62	-147.62 147.63	S
Acq		12/01/10	2	90.01	112 73	112 73	-22.72	-22.72 22.71	S
Acq		12/02/10	2	90.01	112 43	112 43	-22 42	-22 42 22 42	S
Acq		12/28/10	18	810.13	984 76	984 76	-174 63	-174 63 174 63	S
Acq		02/09/11	10	450 07	462 99	462.99	-12.92	-12.92 12 92	S
Acq		02/09/11	9	405 07	416.70	416.70	-11 63	-11 63 11.63	S
Acq		02/10/11	1	45.01	46 76	46.76	-1.75	-1.75 1.76	S
		Total for 3/22/2011			3,664.08	3,664 08	-423 56	-423 56 423.56	
74348A202	PROSHARES ULTRASHORT								
Sold		04/06/11	110	4,454.23					
Acq		02/10/11	23	931.34	1,075.58	1,075 58	-144.24	-144 24 144.24	S
Acq		02/10/11	13	526.41	607.94	607.94	-81.53	-81.53 81.53	S
Acq		02/10/11	6	242.96	280.59	280 59	-37.63	-37 63 37.63	S
Acq		02/10/11	14	566.90	654.70	654 70	-87 80	-87.80 87.79	S
		Total for 4/6/2011			2,618 81	2,618 81	-351 20	-351 20 351 19	
74348A202	PROSHARES ULTRASHORT								
Sold		05/09/11	52	2,191 42					
Acq		02/10/11	7	295 00	327.35	327 35	-32 35	-32 35 32 35	S
Acq		02/10/11	4	168 57	187 06	187 06	-18.49	-18 49 18 48	S
Acq		02/10/11	5	210.71	233 82	233 82	-23.11	-23 11 23.11	S
Acq		04/14/11	7	295.00	309.55	309 55	-14.55	-14 55 14 55	S
Acq		04/14/11	9	379.28	397.99	397 99	-18 71	-18.71 18.70	S

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

Account Id: [illegible]

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type)
							Loss Disallowed	
74348A202	PROSHARES ULTRASHORT							
Sold		05/09/11	52	2,191.42				
Acq		04/14/11	2	84.29	88.44	88.44	-4 15	-4 15 S
								4.16
Acq		04/14/11	2	84 29	88.44	88 44	-4 15	-4 15 S
								4 16
Acq		04/18/11	2	84.29	87.86	87 86	-3.57	-3 57 S
								3.58
		Total for 5/9/2011			1,720.51	1,720 51	-119 09	-119 09
								119.09
74348A202	PROSHARES ULTRASHORT							
Sold		06/22/11	45	1,973.08				
Acq		06/03/11	2	87.69	87.76	87.76	-0 07	-0 07 S
								0 07
Acq		06/08/11	1	43.85	46.54	46 54	-2.69	-2.69 S
								2.69
Acq		06/08/11	4	175.38	186.16	186.16	-10.78	-10.78 S
								10 78
Acq		06/03/11	2	87.69	87.76	87 76	-0 07	-0.07 S
								0.07
Acq		06/03/11	2	87 69	87.77	87.77	-0 08	-0.08 S
								0 07
Acq		06/03/11	2	87.69	87.77	87.77	-0 08	-0 08 S
								0 08
Acq		06/03/11	10	438.46	438.82	438 82	-0 36	-0 36 S
								0.36
		Total for 6/22/2011			1,022 58	1,022.58	-14.12	-14 12
								14.12
74348A202	PROSHARES ULTRASHORT							
Sold		07/21/11	20	801.51				
Acq		04/14/11	2	80.15	88.44	88.44	-8.29	-8.29 S
								8.28
Acq		07/12/11	2	80.15	81.79	81 79	-1 64	-1.64 S
								1.64
Acq		06/08/11	1	40.08	46 54	46.54	-6.46	-6.46 S
								6.47
Acq		04/14/11	1	40 08	44.22	44.22	-4.14	-4.14 S
								4 14
		Total for 7/21/2011			260.99	260.99	-20.54	-20 54
								20 53

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)
THE ANTZ FOUNDATION

Account Id: ... 046

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74348A202	PROSHARES ULTRASHORT								
Sold		07/22/11	24	966.56					
Acq		04/18/11	9	362.46	395 39	395 39	-32.93	-32 93 32 93	S
Acq		04/14/11	2	80.55	88.45	88 45	-7 90	-7 90 7.90	S
Acq		04/14/11	2	80 55	88.44	88.44	-7 89	-7 89 7 89	S
Acq		04/14/11	3	120.82	132.66	132.66	-11 84	-11 84 11.85	S
Acq		02/23/11	8	322.19	375.38	375.38	-53.19	-53.19 53 19	S
			Total for 7/22/2011		1,080.32	1,080 32	-113 76	-113 76 113 76	
74348A202	PROSHARES ULTRASHORT								
Sold		10/27/11	67	2,728 62					
Acq		05/05/11	5	203.63	213.87	213 87	-10 24	-10 24 10.24	S
Acq		08/03/11	1	40.73	48.20	48.20	-7.47	-7.47 7 48	S
Acq		08/03/11	11	447 98	530 26	530.26	-82.28	-82 28 82.27	S
Acq		08/03/11	1	40 73	48.20	48.20	-7.47	-7.47 7 48	S
Acq		05/05/11	13	529.43	556.05	556.05	-26 62	-26 62 26.61	S
Acq		05/05/11	4	162.90	171 09	171.09	-8.19	-8 19 8 19	S
Acq		08/03/11	20	814 51	964.09	964.09	-149.58	-149.58 149 57	S
Acq		05/05/11	12	488.71	513.27	513.27	-24 56	-24 56 24 57	S
			Total for 10/27/2011		3,045.03	3,045.03	-316.41	-316 41 316 41	
74348A202	PROSHARES ULTRASHORT								
Sold		11/04/11	60	2,471.95					
Acq		08/04/11	11	453 19	567 30	567.30	-114 11	-114.11 114.10	S
Acq		11/01/11	2	82.40	87.14	87 14	-4.74	-4 74 4 74	S
Acq		11/01/11	11	453.19	479.27	479 27	-26 08	-26 08 26 09	S
Acq		11/01/11	3	123.60	130.71	130.71	-7.11	-7.11 7 12	S

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

Account Id: '046

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74348A202	PROSHARES ULTRASHORT								
Sold		11/04/11	60	2,471.95					
Acq		08/04/11	7	288.39	361.01	361.01	-72.62	-72 62 72 61	S
Acq		11/01/11	1	41.20	43.57	43 57	-2 37	-2 37 2.37	S
		Total for 11/4/2011			1,669.00	1,669 00	-227.03	-227 03 227 03	
74348A202	PROSHARES ULTRASHORT								
Sold		11/30/11	115	4,778 06					
Acq		11/10/11	4	166 19	168.76	168.76	-2 57	-2 57 2 57	S
Acq		11/09/11	4	166 19	169.57	169.57	-3.38	-3 38 3 38	S
Acq		11/09/11	11	457.03	466.30	466 30	-9.27	-9 27 9 27	S
Acq		11/09/11	8	332.39	339.13	339.13	-6.74	-6 74 6.74	S
Acq		11/09/11	1	41.55	42.39	42.39	-0.84	-0 84 0 85	S
Acq		11/09/11	1	41.55	42.39	42.39	-0 84	-0.84 0.84	S
Acq		09/02/11	2	83 10	104.70	104.70	-21.60	-21.60 21 60	S
Acq		09/02/11	6	249 29	314.12	314.12	-64 83	-64 83 64 82	S
Acq		08/04/11	4	166.19	206 29	206 29	-40 10	-40 10 40 10	S
Acq		08/04/11	4	166.19	206.30	206 30	-40 11	-40 11 40.10	S
Acq		08/04/11	1	41.55	51.57	51.57	-10.02	-10 02 10.03	S
Acq		08/04/11	5	207 74	257.87	257 87	-50 13	-50 13 50.12	S
Acq		08/04/11	1	41 55	51 57	51 57	-10.02	-10.02 10.02	S
Acq		08/04/11	7	290.84	361 01	361.01	-70.17	-70.17 70 17	S
Acq		11/09/11	1	41.55	42 39	42 39	-0.84	-0.84 0 84	S
		Total for 11/30/2011			2,824.36	2,824 36	-331 46	-331 46 331 45	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
74348A202	PROSHARES ULTRASHORT								
Sold		12/01/11	113	4,518 24					
Acq		09/02/11	6	239 91	314.12	314.12	-74.21	-74.21 74.20	S
Acq		11/15/11	1	39.98	40 14	40 14	-0.16	-0.16 0.16	S
		Total for 12/1/2011			354.26	354.26	-74.37	-74.37 74 36	
744320102	PRUDENTIAL FINL INC								
Sold		06/21/11	7	423.77					
Acq		03/23/11	1	60.54	60 56	60 56	-0.02	-0 02 0 02	S
Acq		03/23/11	1	60.54	60.55	60 55	-0.01	-0 01 0 02	S
Acq		03/28/11	5	302.69	305.16	305 16	-2.47	-2.47 2.46	S
		Total for 6/21/2011			426.27	426 27	-2.50	-2.50 2 50	
744320102	PRUDENTIAL FINL INC								
Sold		10/31/11	9	496.58					
Acq		03/28/11	2	110.35	122.06	122.06	-11 71	-11 71 11 71	S
Acq		03/28/11	7	386 23	427 22	427 22	-40.99	-40 99 40 99	S
		Total for 10/31/2011			549.28	549.28	-52.70	-52.70 52 70	
744320102	PRUDENTIAL FINL INC								
Sold		11/14/11	22	1,177.90					
Acq		03/28/11	5	267.70	305 16	305.16	-37.46	-37 46 37 46	S
Acq		03/28/11	4	214 16	244 12	244 12	-29.96	-29 96 29 96	S
Acq		03/31/11	5	267.70	305.46	305 46	-37 76	-37 76 37 75	S
		Total for 11/14/2011			854 74	854 74	-105.17	-105.17 105 17	
747525103	QUALCOMM INC								
Sold		08/03/11	27	1,435.30					
Acq		07/21/11	19	1,010.03	1,083.92	1,083.92	-73.89	-73.89 73 90	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
747525103	QUALCOMM INC							
Sold		08/03/11	27	1,435.30				
Acq		07/21/11	8	425.27	456 39	456 39	-31 12	-31 12 S 31.11
		Total for 8/3/2011			1,540 31	1,540.31	-105 01	-105 01 105 01
749941100	RF MICRO DEVICES INC							
Sold		09/14/11	151	996.32				
Acq		04/29/11	40	263 93	265.74	265 74	-1 81	-1 81 S 1 82
		Total for 9/14/2011			265.74	265 74	-1 81	-1 81 1 82
755111507	RAYTHEON CO							
Sold		06/21/11	30	1,483 47				
Acq		01/27/10	19	939.53	1,018.37	1,018.37	-78 84	-78 84 L 78 84
		Total for 6/21/2011			1,018.37	1,018.37	-78.84	-78 84 78.84
755111507	RAYTHEON CO							
Sold		10/28/11	22	954.21				
Acq		07/09/10	4	173.49	195.52	195.52	-22.03	-22 03 L 22 02
Acq		01/27/10	18	780.72	966 48	966.48	-185.76	-185.76 L 185 77
		Total for 10/28/2011			1,162 00	1,162 00	-207 79	-207 79 207.79
758766109	REGAL ENTMT GROUP							
Sold		06/21/11	53	637 58				
Acq		11/05/10	14	168.42	192.64	192.64	-24 22	-24 22 S 24 22
Acq		11/05/10	39	469.16	536.64	536 64	-67 48	-67 48 S 67.48
		Total for 6/21/2011			729.28	729.28	-91.70	-91 70 91 70
758766109	REGAL ENTMT GROUP							
Sold		08/03/11	37	478.40				
Acq		11/05/10	12	155 16	165.12	165 12	-9.96	-9 96 S 9 97
Acq		11/05/10	18	232 74	247.68	247.68	-14 94	-14 94 S 14.94
		Total for 8/3/2011			412.80	412 80	-24 91	-24 91 24 91

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
770323103	ROBERT HALF INTL INC								
Sold		09/02/11	24	544.90					
Acq		05/11/10	24	544 90	657 89	657.89	-112.99	-112 99 112 99	L
		Total for 9/2/2011			657 89	657 89	-112.99	-112 99 112 99	
779376102	ROVI CORP								
Sold		09/02/11	6	283.55					
Acq		03/22/11	4	189 03	218.58	218.58	-29.55	-29.55 29.55	S
Acq		03/22/11	2	94.52	109 29	109 29	-14.77	-14 77 14.77	S
		Total for 9/2/2011			327 87	327.87	-44.32	-44 32 44 32	
779382100	ROWAN COMPANIES INC								
Sold		06/21/11	12	439.19					
Acq		05/31/11	4	146.40	158.80	158.80	-12 40	-12 40 12 41	S
Acq		05/31/11	7	256.19	277 91	277.91	-21 72	-21 72 21.71	S
Acq		05/31/11	1	36 60	39.70	39.70	-3.10	-3 10 3 10	S
		Total for 6/21/2011			476 41	476 41	-37 22	-37 22 37 22	
779382100	ROWAN COMPANIES INC								
Sold		06/24/11	9	327 21					
Acq		06/07/11	4	145.43	150.23	150.23	-4.80	-4 80 4.80	S
Acq		06/07/11	1	36.36	37.56	37.56	-1.20	-1.20 1.20	S
		Total for 6/24/2011			187.79	187.79	-6.01	-6 01 6.00	
78442P106	SLM CORP								
Sold		09/02/11	26	336 56					
Acq		12/23/10	26	336 56	338 42	338 42	-1 86	-1.86 1 86	S
		Total for 9/2/2011			338 42	338 42	-1 86	-1 86 1.86	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
78454L100	SM ENERGY CO SHS								
Sold		11/21/11	17	1,284 66					
Acq		10/26/11	17	1,284.66	1,397.63	1,397.63	-112 97	-112.97 112.97	S
		Total for 11/21/2011			1,397.63	1,397 63	-112 97	-112.97 112 97	
79466L302	SALESFORCE COM INC								
Sold		11/21/11	15	1,647 88					
Acq		09/14/11	15	1,647.88	1,970.58	1,970 58	-322.70	-322 70 322.70	S
		Total for 11/21/2011			1,970.58	1,970.58	-322.70	-322.70 322 70	
79466L302	SALESFORCE COM INC								
Sold		12/16/11	17	1,848.83					
Acq		09/19/11	7	761.28	949.52	949.52	-188 24	-188.24 188 24	S
Acq		09/14/11	1	108.75	131.37	131 37	-22 62	-22.62 22.62	S
Acq		09/14/11	5	543 77	656.86	656.86	-113.09	-113 09 113.09	S
		Total for 12/16/2011			1,737.75	1,737.75	-323 94	-323.94 323.95	
80004C101	SANDISK CORP COM								
Sold		06/21/11	52	2,247.92					
Acq		12/06/10	2	86.46	95.63	95 63	-9.17	-9 17 9.17	S
Acq		12/06/10	1	43.23	47 82	47 82	-4.59	-4 59 4 59	S
Acq		05/03/10	4	172.92	173 40	173 40	-0 48	-0 48 0.49	L
Acq		12/06/10	4	172 92	191.26	191.26	-18.34	-18 34 18 35	S
Acq		12/06/10	2	86.46	95.63	95 63	-9.17	-9.17 9 17	S
Acq		12/06/10	1	43.23	47.82	47 82	-4.59	-4 59 4 59	S
Acq		12/06/10	3	129.69	143 45	143.45	-13.76	-13.76 13 76	S
Acq		12/06/10	7	302 60	334.71	334.71	-32.11	-32 11 32.11	S
		Total for 6/21/2011			1,129 72	1,129.72	-92.22	-92.22 92.23	

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

Account Id:

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
80004C101	SANDISK CORP COM								
Sold		07/25/11	36	1,601 69					
Acq		03/14/11	2	88.98	90 29	90 29	-1 31	-1.31 1.30	S
Acq		03/14/11	1	44.49	45 14	45 14	-0.65	-0 65 0 65	S
Acq		03/14/11	2	88.98	90 29	90 29	-1 31	-1.31 1.30	S
Acq		03/09/11	1	44 49	46.40	46.40	-1.91	-1 91 1.91	S
Acq		03/09/11	6	266.95	278.39	278.39	-11 44	-11 44 11.44	S
		Total for 7/25/2011			550.51	550 51	-16.61	-16 61 16.60	
80004C101	SANDISK CORP COM								
Sold		08/31/11	21	776.63					
Acq		03/14/11	2	73.96	90 29	90 29	-16.33	-16 33 16 33	S
Acq		03/14/11	3	110 95	135.43	135.43	-24.48	-24 48 24.48	S
Acq		03/17/11	3	110.95	129.82	129 82	-18.87	-18 87 18.86	S
Acq		03/14/11	2	73 96	90.29	90.29	-16 33	-16 33 16.32	S
		Total for 8/31/2011			445.83	445 83	-76.01	-76 01 75.99	
80007P307	SANDRIDGE ENERGY INC								
Sold		08/08/11	83	552 79					
Acq		02/18/11	44	293.05	416 92	416 92	-123.87	-123 87 123 87	S
		Total for 8/8/2011			416 92	416.92	-123 87	-123 87 123.87	
80105N105	SANOFI-SYNTHELABO								
Sold		09/20/11	49	1,642.00					
Acq		01/15/10	4	134 04	165.98	165.98	-31.94	-31 94 31.94	L
		Total for 9/20/2011			165.98	165 98	-31.94	-31.94 31 94	
806857108	SCHLUMBERGER LIMITED COM								
Sold		09/09/11	77	5,573.57					
Acq		02/04/11	4	289.54	355 58	355.58	-66 04	-66 04 66.04	S

Account Id: . _

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)
THE ANTZ FOUNDATION

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
806857108	SCHLUMBERGER LIMITED COM								
Sold		09/09/11	77	5,573 57					
Acq		02/04/11	19	1,375.30	1,688.99	1,688 99	-313.69	-313.69 313.70	S
Acq		02/04/11	1	72.38	88 89	88.89	-16.51	-16.51 16.51	S
Acq		02/04/11	3	217.15	266.69	266.69	-49 54	-49 54 49 53	S
Acq		02/02/11	10	723.84	894.59	894 59	-170 75	-170.75 170 75	S
Acq		11/16/10	10	723.84	734.62	734 62	-10 78	-10 78 10 78	S
Acq		11/16/10	5	361 92	367.31	367 31	-5 39	-5 39 5.39	S
Acq		11/15/10	7	506.69	521.35	521.35	-14 66	-14 66 14 67	S
Acq		11/15/10	4	289 54	297 92	297 92	-8 38	-8 38 8.38	S
			Total for 9/9/2011		5,215.94	5,215 94	-655.75	-655.75 655.75	
832696405	SMUCKER J M CO								
Sold		06/21/11	15	1,171.03					
Acq		06/02/11	1	78 07	78.96	78.96	-0 89	-0 89 0.89	S
Acq		06/02/11	14	1,092.96	1,105 37	1,105 37	-12.41	-12.41 12.41	S
			Total for 6/21/2011		1,184 33	1,184 33	-13.30	-13 30 13.30	
832696405	SMUCKER J M CO								
Sold		10/11/11	9	665 11					
Acq		06/02/11	9	665.11	710.60	710 60	-45 49	-45 49 45.49	S
			Total for 10/11/2011		710.60	710 60	-45.49	-45 49 45 49	
832696405	SMUCKER J M CO								
Sold		01/27/12	79	6,232.82					
Acq		06/02/11	7	552.28	552 69	552.69	-0.41	-0.41 0.42	S
			Total for 1/27/2012		552 69	552.69	-0.41	-0.41 0.42	

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

Account Id:

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
848574109	SPIRIT AEROSYSTEMS HLDGS								
Sold		08/03/11	25	484 84					
Acq		12/06/10	13	252 12	265.44	265 44	-13 32	-13.32 13.32	S
		Total for 8/3/2011			265.44	265 44	-13 32	-13.32 13.32	
85590A401	STARWOOD HOTELS AND								
Sold		06/21/11	25	1,353.22					
Acq		11/23/10	4	216.52	222 97	222.97	-6.45	-6.45 6 46	S
Acq		11/23/10	2	108.26	111.49	111.49	-3.23	-3 23 3.23	S
Acq		01/21/11	8	433.03	497.13	497.13	-64.10	-64.10 64.09	S
		Total for 6/21/2011			831.59	831 59	-73 79	-73.79 73 78	
85590A401	STARWOOD HOTELS AND								
Sold		07/06/11	19	1,094 25					
Acq		01/21/11	2	115.18	124.28	124 28	-9.10	-9 10 9 10	S
Acq		01/21/11	5	287.96	310.71	310 71	-22.75	-22 75 22 75	S
Acq		01/21/11	6	345.55	372.85	372.85	-27 30	-27 30 27.29	S
		Total for 7/6/2011			807 84	807 84	-59 14	-59 14 59.14	
85590A401	STARWOOD HOTELS AND								
Sold		07/28/11	4	226.90					
Acq		01/21/11	2	113.45	124 28	124.28	-10.83	-10.83 10.83	S
		Total for 7/28/2011			124.28	124 28	-10.83	-10.83 10.83	
85590A401	STARWOOD HOTELS AND								
Sold		09/09/11	18	720.31					
Acq		01/21/11	3	120.05	186.43	186 43	-66 38	-66 38 66 38	S
Acq		01/21/11	3	120.05	186.42	186.42	-66 37	-66.37 66 37	S
Acq		01/24/11	2	80 03	125 13	125 13	-45 10	-45.10 45.09	S
Acq		01/24/11	1	40 02	62.56	62.56	-22.54	-22 54 22.54	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
85590A401	STARWOOD HOTELS AND								
Sold		09/09/11	18	720.31					
Acq		08/02/11	1	40.02	52.51	52 51	-12.49	-12 49 12.49	S
Acq		08/02/11	3	120 05	157.53	157.53	-37 48	-37.48 37 48	S
Acq		01/21/11	1	40.02	62.14	62.14	-22 12	-22.12 22.12	S
Acq		01/21/11	2	80 03	124.28	124 28	-44.25	-44.25 44.25	S
Acq		08/02/11	2	80 03	105 02	105 02	-24 99	-24.99 24 99	S
		Total for 9/9/2011			1,062 02	1,062.02	-341.71	-341 71 341 71	
85590A401	STARWOOD HOTELS AND								
Sold		11/23/11	17	749 14					
Acq		01/24/11	2	88.13	125.13	125 13	-37 00	-37 00 36 98	S
		Total for 11/23/2011			125.13	125.13	-37.00	-37.00 36.98	
864323100	SUBSEA 7 SA SPONSRD ADR								
Sold		06/21/11	23	554.29					
Acq		05/23/11	23	554.29	569.14	569.14	-14 85	-14.85 14.85	S
		Total for 6/21/2011			569.14	569.14	-14 85	-14 85 14 85	
87311L104	TW TELECOM INC								
Sold		09/02/11	18	337.19					
Acq		04/27/11	18	337 19	383 40	383 40	-46.21	-46 21 46 21	S
		Total for 9/2/2011			383 40	383.40	-46 21	-46 21 46 21	
87612E106	TARGET CORP								
Sold		03/08/11	22	1,131.18					
Acq		03/01/10	5	257.09	260 99	260.99	-3 90	-3.90 3 90	L
		Total for 3/8/2011			260.99	260 99	-3 90	-3 90 3 90	
87612E106	TARGET CORP								
Sold		06/21/11	20	945.58					
Acq		03/01/10	1	47.28	52.20	52.20	-4 92	-4.92 4.92	L

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)

Account Id:

THE ANTZ FOUNDATION

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
87612E106	TARGET CORP								
Sold		06/21/11	20	945.58					
Acq		03/01/10	5	236.40	273.85	273.85	-37 46	-37.46 37.46	L
Acq		03/02/10	7	330.95	363.06	363 06	-32 11	-32 11 32.10	L
Acq		03/01/10	7	330.95	365 39	365 39	-34 44	-34 44 34 44	L
		Total for 6/21/2011			1,054.50	1,054.50	-108 92	-108 92 108 92	
87612E106	TARGET CORP								
Sold		08/22/11	40	2,005.19					
Acq		03/02/10	4	200.52	217.16	217.16	-16.64	-16.64 16.65	L
Acq		03/02/10	1	50.13	51.87	51 87	-1.74	-1.74 1 74	L
Acq		07/26/10	11	551 43	578 61	578.61	-27 18	-27 18 27 18	L
Acq		07/26/10	5	250.65	263.01	263.01	-12 36	-12 36 12 35	L
Acq		03/23/10	1	50 13	56.07	56.07	-5.94	-5 94 5.94	L
Acq		03/23/10	5	250 65	293 20	293 20	-42.55	-42.55 42.55	L
Acq		03/02/10	2	100.26	108.58	108.58	-8 32	-8.32 8.32	L
Acq		03/02/10	1	50.13	51 87	51.87	-1.74	-1 74 1 74	L
Acq		03/02/10	2	100.26	103.73	103.73	-3.47	-3 47 3 48	L
		Total for 8/22/2011			1,724.10	1,724.10	-119.95	-119 95 119.95	
881609101	TESORO PETROLEUM CORPORATION COMMON								
Sold		06/21/11	3	65.93					
Acq		04/29/11	3	65.93	81.26	81.26	-15.33	-15.33 15.33	S
		Total for 6/21/2011			81 26	81.26	-15.33	-15.33 15.33	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/18/11	53	1,251.15					
Acq		04/07/11	53	1,251 15	1,481.29	1,481 29	-230.14	-230 14 230.14	S
		Total for 5/18/2011			1,481 29	1,481.29	-230.14	-230.14 230.14	
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/19/11	31	735 07					
Acq		04/07/11	7	165.98	195 64	195 64	-29 66	-29.66 29.66	S
Acq		04/07/11	24	569 09	720 08	720.08	-150 99	-150 99 150 99	S
		Total for 5/19/2011			915.72	915.72	-180.65	-180 65 180.65	
883203101	TEXTRON INCORPORATED COMMON								
Sold		05/23/11	104	2,325.63					
Acq		04/08/11	13	290.70	358.58	358.58	-67.88	-67.88 67 87	S
Acq		04/08/11	5	111.81	137.91	137 91	-26 10	-26 10 26.10	S
		Total for 5/23/2011			496 49	496.49	-93.98	-93.98 93 97	
886547108	TIFFANY & CO NEW								
Sold		09/02/11	1	68.78					
Acq		07/07/11	1	68 78	84.46	84 46	-15.68	-15.68 15.68	S
		Total for 9/2/2011			84.46	84.46	-15.68	-15.68 15 68	
886547108	TIFFANY & CO NEW								
Sold		01/10/12	62	3,718.25					
Acq		07/07/11	15	899 58	1,266 84	1,266.84	-367 26	-367 26 367.27	S
		Total for 1/10/2012			1,266 84	1,266 84	-367.26	-367 26 367 27	
88732J207	TIME WARNER CABLE INC								
Sold		06/21/11	3	226.52					
Acq		05/19/11	3	226.52	232.25	232.25	-5 73	-5.73 5.73	S
		Total for 6/21/2011			232.25	232.25	-5.73	-5.73 5.73	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
888339207	TITANIUM METALS CORP NEW							
Sold		08/30/11	27	426.10				
Acq		02/07/11	9	142 03	177 84	177 84	-35 81	-35 81 S 35 81
		Total for 8/30/2011			177.84	177 84	-35 81	-35 81 35 81
896239100	TRIMBLE NAV LTD							
Sold		06/17/11	8	303.17				
Acq		04/18/11	8	303.17	385 24	385.24	-82.07	-82.07 S 82.07
		Total for 6/17/2011			385.24	385 24	-82 07	-82 07 82 07
896239100	TRIMBLE NAV LTD							
Sold		06/20/11	7	263 32				
Acq		04/18/11	2	75.23	96.31	96.31	-21.08	-21.08 S 21.08
		Total for 6/20/2011			96 31	96.31	-21.08	-21 08 21.08
896522109	TRINITY INDUSTRIES INC							
Sold		06/21/11	23	754 62				
Acq		04/06/11	14	459.33	521 75	521.75	-62.42	-62.42 S 62 42
Acq		04/06/11	9	295 29	335.41	335 41	-40 12	-40 12 S 40 12
		Total for 6/21/2011			857 16	857.16	-102.54	-102 54 102.54
896522109	TRINITY INDUSTRIES INC							
Sold		06/23/11	19	616 14				
Acq		04/06/11	1	32.43	37.27	37 27	-4.84	-4 84 S 4.84
Acq		04/06/11	7	227 00	260.87	260.87	-33.87	-33.87 S 33 88
		Total for 6/23/2011			298.14	298.14	-38.71	-38 71 38.72
902494103	TYSON FOODS INC CL A							
Sold		06/21/11	4	73.87				
Acq		05/12/11	4	73.87	74.62	74.62	-0.75	-0 75 S 0 75
		Total for 6/21/2011			74.62	74 62	-0 75	-0.75 0.75

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
902494103	TYSON FOODS INC CL A							
Sold		09/02/11	7	121 11				
Acq		05/12/11	7	121.11	130.58	130.58	-9 47	-9.47 S 9.47
		Total for 9/2/2011			130.58	130 58	-9.47	-9 47 9 47
909218109	UNIT CORP							
Sold		06/21/11	4	219.15				
Acq		06/06/11	4	219 15	223.69	223.69	-4.54	-4 54 S 4.54
		Total for 6/21/2011			223.69	223 69	-4.54	-4 54 4 54
92342Y109	VERIFONE HOLDINGS INC							
Sold		05/05/11	77	3,791 27				
Acq		02/17/11	1	49.24	49.54	49 54	-0.30	-0 30 S 0.30
		Total for 5/5/2011			49.54	49 54	-0 30	-0 30 0 30
92342Y109	VERIFONE HOLDINGS INC							
Sold		06/21/11	27	1,087.00				
Acq		02/17/11	5	201.30	247.72	247.72	-46 42	-46.42 S 46 42
		Total for 6/21/2011			247.72	247.72	-46.42	-46 42 46.42
92342Y109	VERIFONE HOLDINGS INC							
Sold		09/02/11	7	245 52				
Acq		02/17/11	7	245.52	346 80	346 80	-101 28	-101 28 S 101.28
		Total for 9/2/2011			346 80	346.80	-101 28	-101 28 101.28
92343V104	VERIZON COMMUNICATIONS INC							
Sold		09/12/11	81	2,824.36				
Acq		05/19/11	5	174.34	186.46	186 46	-12.12	-12 12 S 12 11
		Total for 9/12/2011			186.46	186 46	-12 12	-12.12 12 11

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
92826C839	VISA INC CL A SHRS								
Sold		05/02/11	6	476.15					
Acq		11/05/10	6	476.15	479.19	479 19	-3 04	-3 04	S
								3 04	
		Total for 5/2/2011			479.19	479 19	-3 04	-3 04	
								3 04	
92826C839	VISA INC CL A SHRS								
Sold		05/03/11	36	2,868.89					
Acq		11/05/10	1	79 69	79.86	79.86	-0.17	-0 17	S
								0.17	
		Total for 5/3/2011			79.86	79 86	-0.17	-0 17	
								0.17	
92826C839	VISA INC CL A SHRS								
Sold		08/09/11	24	1,961.46					
Acq		08/03/11	1	81.73	84.92	84.92	-3 19	-3 19	S
								3.19	
		Total for 8/9/2011			84.92	84.92	-3.19	-3.19	
								3 19	
931142103	WAL MART STORES INC								
Sold		08/09/11	9	449 92					
Acq		03/30/11	8	399.93	419.16	419 16	-19 23	-19 23	S
								19.23	
Acq		03/28/11	1	49 99	52 41	52 41	-2.42	-2.42	S
								2 42	
		Total for 8/9/2011			471.57	471 57	-21.65	-21.65	
								21 65	
931422109	WALGREEN COMPANY COMMON								
Sold		06/21/11	8	339.68					
Acq		05/19/11	8	339.68	353.76	353.76	-14 08	-14 08	S
								14 08	
		Total for 6/21/2011			353 76	353.76	-14.08	-14.08	
								14 08	
949746101	WELLS FARGO & CO NEW								
Sold		04/21/11	53	1,533.31					
Acq		01/04/11	53	1,533.31	1,689 57	1,689.57	-156 26	-156.26	S
								156.26	
		Total for 4/21/2011			1,689 57	1,689 57	-156.26	-156 26	
								156 26	
949746101	WELLS FARGO & CO NEW								
Sold		04/25/11	242	6,910 98					
Acq		01/06/11	13	371.25	420.55	420.55	-49.30	-49.30	S
								49 30	

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
949746101	WELLS FARGO & CO NEW								
Sold		04/25/11	242	6,910.98					
Acq		01/06/11	30	856.73	970 49	970.49	-113.76	-113 76 113 76	S
Acq		01/24/11	10	285.58	326 86	326 86	-41.28	-41 28 41.28	S
		Total for 4/25/2011			1,717.90	1,717.90	-204 34	-204 34 204.34	
949746101	WELLS FARGO & CO NEW								
Sold		06/21/11	34	928 38					
Acq		01/24/11	3	81.92	98.06	98.06	-16.14	-16 14 16.15	S
Acq		01/27/11	23	628.02	737 99	737 99	-109 97	-109 97 109.96	S
Acq		01/24/11	8	218.44	261 49	261.49	-43 05	-43 05 43.05	S
		Total for 6/21/2011			1,097.54	1,097 54	-169.16	-169 16 169 16	
966387102	WHITING PETE CORP NEW								
Sold		06/21/11	9	499 04					
Acq		12/14/10	7	388 14	397.37	397 37	-9 23	-9.23 9.22	S
		Total for 6/21/2011			397 37	397 37	-9.23	-9 23 9.22	
988498101	YUM BRANDS INC								
Sold		07/12/11	28	1,550.76					
Acq		05/20/11	28	1,550.76	1,581.91	1,581.91	-31.15	-31.15 31.15	S
		Total for 7/12/2011			1,581 91	1,581.91	-31.15	-31 15 31 15	
G0450A105	ARCH CAP GROUP LTD								
Sold		12/14/11	20	729 38					
Acq		11/08/11	4	145 88	146 08	146 08	-0 20	-0 20 0 20	S
Acq		11/08/11	6	218 81	219.13	219.13	-0.32	-0 32 0 32	S
		Total for 12/14/2011			365 21	365 21	-0 52	-0 52 0.52	
G16962105	BUNGE LIMITED								
Sold		06/21/11	14	922 16					
Acq		02/14/11	7	461.08	506.38	506 38	-45.30	-45 30 45.30	S

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain Loss Disallowed	(Type)
G16962105	BUNGE LIMITED								
Sold		06/21/11	14	922.16					
Acq		02/16/11	7	461.08	518.78	518.78	-57 70	-57 70 57 70	S
		Total for 6/21/2011			1,025.16	1,025.16	-103.00	-103 00 103 00	
G3223R108	EVEREST RE GRP LTD								
Sold		12/07/11	5	423.25					
Acq		11/03/11	5	423.25	456.12	456.12	-32 87	-32.87 32.87	S
		Total for 12/7/2011			456.12	456 12	-32.87	-32 87 32 87	
G3223R108	EVEREST RE GRP LTD								
Sold		12/12/11	3	247 23					
Acq		11/03/11	3	247.23	298.11	298 11	-50.88	-50 88 50.88	S
		Total for 12/12/2011			298 11	298.11	-50.88	-50.88 50.88	
G3223R108	EVEREST RE GRP LTD								
Sold		12/14/11	9	729.66					
Acq		11/03/11	2	162.15	210 55	210.55	-48.40	-48 40 48.40	S
Acq		11/03/11	1	81 07	99 38	99 38	-18 31	-18 31 18 31	S
Acq		11/03/11	1	81 07	99 37	99 37	-18 30	-18.30 18 30	S
		Total for 12/14/2011			409 30	409 30	-85 01	-85 01 85 01	
G47791101	INGERSOLL-RAND PLC								
Sold		06/21/11	13	575.50					
Acq		02/10/11	9	398.42	419.55	419.55	-21.13	-21.13 21 13	S
		Total for 6/21/2011			419.55	419 55	-21.13	-21 13 21 13	
G5876H105	MARVELL TECHNOLOGY GROUP LTD 0.002								
Sold		06/21/11	44	603 67					
Acq		12/20/10	35	480.19	672 52	672.52	-192.33	-192 33 192.33	S
		Total for 6/21/2011			672 52	672 52	-192.33	-192.33 192 33	

Merrill Lynch

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

Account Id

THE ANTZ FOUNDATION

Trust Year 2/1/2011 - 1/31/2012

Type	Description	Date	Shares	Price	Fed Cost	State Cost	Fed Gain	State Gain (Type) Loss Disallowed
G6359F103	NABORS INDUSTRIES LTD COM							
Sold		09/07/11	20	364.08				
Acq		02/04/11	3	54.61	78.15	78.15	-23.54	-23 54 S 23 54
Acq		02/07/11	6	109 22	158.72	158 72	-49 50	-49 50 S 49 49
			Total for 9/7/2011		236.87	236 87	-73 03	-73.03 73.03
G7945M107	SEAGATE TECH PLC SHS							
Sold		08/05/11	64	770.65				
Acq		11/30/10	9	108.37	122.12	122.12	-13.75	-13.75 S 13.75
			Total for 8/5/2011		122.12	122 12	-13.75	-13 75 13.75
N6596X109	NXP SEMICONDUCTORS N.V.							
Sold		06/21/11	17	401.02				
Acq		04/04/11	17	401.02	526.43	526 43	-125 41	-125.41 S 125 41
			Total for 6/21/2011		526.43	526 43	-125.41	-125 41 125 41
			Total for Account: 7EG99046		227,434.88	227,434.88	-25,179.00	-25,179.00 25,179.01

Total Proceeds (Wash Sales Only):

202,255 88

	Fed	State	Loss Disallowed
S/T Gain/Loss	-22,460.00	-22,460 00	22,459 99
L/T Gain/Loss	-2,719 00	-2,719 00	2,719 02

Line 11 (990-PF) - Other Income

		15	15	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	RETURN OF EXPENSE RECENTLY DED	15	15	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16b (990-PF) - Accounting Fees

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

Line 16c (990-PF) - Other Fees

		11,595	6,957	0	4,638
	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	MERRILL LYNCH FEES AS AGENT	11,595	6,957		4,638
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		8,937	2,535	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	PY FED EXCISE TAX	2,756			
2	ESTIMATED EXCISE TAX PAID	3,646			
3	FOREIGN TAX WITHHELD	2,535	2,535		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		753	503	0	250
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	466	466		
2	STATE AG FEES	250			250
3	INVESTMENT FEES	32	32		
4	PARTNERSHIP DEDUCTIONS	5	5		
5	OTHER MISC FEES				
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 CY SALES SETTLED IN CY	1	1,056
2	GAIN ON PY SALES SETTLED IN CY	2	1,314
3	FEDERAL EXCISE TAX REFUND	3	1,824
4	Total	4	4,194

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

1	COST BASIS ADJUSTMENT	1	373
2	Total	2	373

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1	PROCTER & GAMBLE CO	742718109		12/29/2009	9/26/2011	375	0	371	4			0	4
2	PROCTER & GAMBLE CO	742718109		12/29/2009	9/27/2011	441	0	433	8			0	8
3	PROCTER & GAMBLE CO	742718109		12/29/2009	10/28/2011	387	0	371	16			0	16
4	PROCTER & GAMBLE CO	742718109		12/30/2009	10/28/2011	1,033	0	991	42			0	42
5	PROCTER & GAMBLE CO	742718109		12/31/2009	10/28/2011	1,033	0	982	51			0	51
6	PROCTER & GAMBLE CO	742718109		12/31/2009	12/5/2011	65	0	61	4			0	4
7	PROCTER & GAMBLE CO	742718109		1/4/2010	12/5/2011	1,101	0	1,041	60			0	60
8	PROCTER & GAMBLE CO	742718109		10/28/2010	12/5/2011	388	0	380	8			0	8
9	PROCTER & GAMBLE CO	742718109		5/12/2011	12/5/2011	324	0	333	-9			0	-9
10	PROLOGIS	743410102		10/5/2009	3/14/2011	245	0	180	65			0	65
11	PROLOGIS	743410102		12/23/2009	3/14/2011	382	0	360	22			0	22
12	PROLOGIS	743410102		12/23/2009	4/4/2011	708	0	633	75			0	75
13	PROLOGIS	743410102		5/20/2010	4/4/2011	1,014	0	704	310			0	10
14	PROLOGIS	743410102		10/27/2010	4/4/2011	499	0	412	87			0	87
15	PROSHARES ULTRASHORT S&P	74347R883		12/1/2010	3/22/2011	241	0	287	-46			0	-46
16	PROSHARES ULTRASHORT S&P	74347R883		12/1/2010	3/22/2011	569	0	677	-108			0	-108
17	PROSHARES ULTRASHORT S&P	74347R883		12/28/2010	3/22/2011	787	0	890	-103			0	-103
18	PROSHARES ULTRASHORT S&P	74347R883		2/9/2011	3/22/2011	962	0	943	19			0	19
19	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	3/22/2011	1,881	0	1,858	23			0	23
20	PROSHARES ULTRASHORT S&P	74347R883		12/1/2010	5/9/2011	529	0	673	-144			0	-144
21	PROSHARES ULTRASHORT S&P	74347R883		12/1/2010	5/9/2011	224	0	285	-61			0	-61
22	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	5/9/2011	651	0	691	-40			0	-40
23	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	5/9/2011	264	0	281	-17			0	-17
24	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	5/9/2011	590	0	630	-40			0	-40
25	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	5/9/2011	142	0	152	-10			0	-10
26	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/21/2011	1,211	0	1,210	1			0	1
27	PROSHARES ULTRASHORT S&P	74347R883		4/14/2011	6/21/2011	238	0	236	2			0	2
28	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	130	0	130	0			0	0
29	PROSHARES ULTRASHORT	74348A202		8/3/2011	11/4/2011	453	0	588	-135			0	-135
30	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/4/2011	288	0	361	-73			0	-73
31	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/4/2011	453	0	567	-114			0	-114
32	PROSHARES ULTRASHORT	74348A202		10/21/2011	11/4/2011	494	0	552	-58			0	-58
33	PROSHARES ULTRASHORT	74348A202		11/1/2011	11/4/2011	82	0	87	-5			0	-5
34	RED HAT INC	756577102		3/28/2011	6/21/2011	217	0	231	-14			0	-14
35	RED HAT INC	756577102		3/28/2011	10/25/2011	375	0	370	5			0	5
36	RED HAT INC	756577102		4/18/2011	10/25/2011	468	0	453	15			0	15
37	RED HAT INC	756577102		9/2/2011	10/25/2011	47	0	37	10			0	10
38	RED HAT INC	756577102		9/12/2011	11/3/2011	1,098	0	821	277			0	277
39	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	9/2/2011	46	0	34	12			0	12
40	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	11/7/2011	2,038	0	1,514	524			0	524
41	UNITEDHEALTH GROUP INC	91324P102		4/19/2010	11/7/2011	589	0	409	180			0	180
42	UNITEDHEALTH GROUP INC	91324P102		4/19/2010	1/3/2012	1,131	0	692	439			0	439
43	UNITEDHEALTH GROUP INC	91324P102		4/20/2010	1/3/2012	926	0	561	365			0	365
44	UNIVERSAL HEALTH SVCS B	913903100		8/3/2010	6/21/2011	805	0	542	263			0	263
45	UNIVERSAL HEALTH SVCS B	913903100		8/3/2010	7/6/2011	690	0	470	220			0	220
46	UNUM GROUP	91529Y106		3/2/2009	6/21/2011	664	0	249	415			0	415
47	V F CORPORATION	918204108		4/23/2010	6/21/2011	1,067	0	867	200			0	200
48	V F CORPORATION	918204108		4/23/2010	9/2/2011	114	0	87	27			0	27
49	V F CORPORATION	918204108		4/23/2010	9/16/2011	1,242	0	867	375			0	375
50	V F CORPORATION	918204108		4/23/2010	11/4/2011	273	0	173	100			0	100
51	V F CORPORATION	918204108		7/15/2010	11/4/2011	683	0	379	304			0	304
52	VALEO SPONSORED ADR	919134304		10/22/2010	6/21/2011	698	0	611	87			0	87
53	VALEO SPONSORED ADR	919134304		10/22/2010	9/12/2011	1,334	0	1,722	-388			0	-388
54	VALEO SPONSORED ADR	919134304		9/2/2011	9/12/2011	43	0	49	-6			0	-6
55	VALERO ENERGY CORP NEW	91913Y100		7/23/2010	6/21/2011	620	0	427	193			0	193
56	VALERO ENERGY CORP NEW	91913Y100		7/30/2010	6/21/2011	546	0	375	171			0	171
57	VALERO ENERGY CORP NEW	91913Y100		8/3/2010	6/21/2011	397	0	277	120			0	120
58	VALERO ENERGY CORP NEW	91913Y100		8/4/2010	6/21/2011	521	0	375	146			0	146

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
59	VALERO ENERGY CORP NEW	91913Y100		8/5/2010	6/21/2011	298	0	220	78			0	78
60	VALERO ENERGY CORP NEW	91913Y100		8/9/2010	6/21/2011	124	0	91	33			0	33
61	VARIAN MEDICAL SYS INC	92220P105		10/12/2009	6/21/2011	610	0	362	248			0	248
62	VERIFONE SYSTEMS INC	92342Y109		2/14/2011	5/5/2011	3,102	0	3,040	62			0	62
63	VERIFONE SYSTEMS INC	92342Y109		2/15/2011	5/5/2011	640	0	629	11			0	11
64	VERIFONE SYSTEMS INC	92342Y109		2/17/2011	5/5/2011	49	0	50	-1			0	-1
65	VERIFONE SYSTEMS INC	92342Y109		2/17/2011	6/21/2011	201	0	248	-47			0	-47
66	VERIFONE SYSTEMS INC	92342Y109		2/17/2011	6/21/2011	886	0	1,090	-204			0	-204
67	VERIFONE SYSTEMS INC	92342Y109		2/17/2011	7/12/2011	215	0	248	-33			0	-33
68	VERIFONE SYSTEMS INC	92342Y109		2/17/2011	9/2/2011	246	0	347	-101			0	-101
69	VERISIGN INC	92343E102		2/2/2011	4/29/2011	666	0	619	47			0	47
70	VERIZON COMMUNICATNS COM	92343V104		7/13/2009	6/21/2011	1,366	0	1,031	335			0	335
71	VERIZON COMMUNICATNS COM	92343V104		7/14/2009	6/21/2011	180	0	136	44			0	[redacted]
72	VERIZON COMMUNICATNS COM	92343V104		7/14/2009	9/12/2011	1,360	0	1,063	297			0	297
73	VERIZON COMMUNICATNS COM	92343V104		9/2/2010	9/12/2011	523	0	451	72			0	72
74	VERIZON COMMUNICATNS COM	92343V104		5/19/2011	9/12/2011	174	0	186	-12			0	-12
75	VERIZON COMMUNICATNS COM	92343V104		5/19/2011	9/12/2011	767	0	820	-53			0	-53
76	VERIZON COMMUNICATNS COM	92343V104		5/19/2011	9/29/2011	521	0	522	-1			0	-1
77	VERIZON COMMUNICATNS COM	92343V104		5/19/2011	10/4/2011	179	0	191	-12			0	-12
78	AMGEN INC COM PV $0 0001	031162100		4/26/2010	4/1/2011	267	0	295	-28			0	-28
79	AMGEN INC COM PV $0 0001	031162100		4/26/2010	4/15/2011	223	0	236	-13			0	-13
80	AMGEN INC COM PV $0 0001	031162100		4/28/2010	4/15/2011	223	0	234	-11			0	-11
81	AMGEN INC COM PV $0 0001	031162100		4/29/2010	4/15/2011	390	0	412	-22			0	-22
82	AMGEN INC COM PV $0 0001	031162100		5/5/2010	4/15/2011	278	0	283	-5			0	-5
83	AMGEN INC COM PV $0 0001	031162100		6/18/2010	4/15/2011	390	0	388	2			0	2
84	AMGEN INC COM PV $0 0001	031162100		6/23/2010	4/15/2011	278	0	280	-2			0	-2
85	AMGEN INC COM PV $0 0001	031162100		7/9/2010	4/15/2011	223	0	210	13			0	13
86	FREEPRT-MCMRAN CPR & GLD	35671D857		10/26/2010	6/23/2011	525	0	530	-5			0	-5
87	FREEPRT-MCMRAN CPR & GLD	35671D857		11/1/2010	6/23/2011	573	0	576	-3			0	-3
88	FREEPRT-MCMRAN CPR & GLD	35671D857		11/1/2010	9/2/2011	45	0	48	-3			0	-3
89	FREEPRT-MCMRAN CPR & GLD	35671D857		11/1/2010	9/22/2011	588	0	864	-276			0	-276
90	FREEPRT-MCMRAN CPR & GLD	35671D857		11/1/2010	9/29/2011	2,482	0	3,792	-1,310			0	-1,310
91	FREEPRT-MCMRAN CPR & GLD	35671D857		11/9/2010	9/29/2011	251	0	430	-179			0	-179
92	FREEPRT-MCMRAN CPR & GLD	35671D857		11/15/2010	9/29/2011	691	0	1,146	-455			0	-455
93	FRESENIUS MEDICAL CARE	358029106		4/4/2008	6/21/2011	876	0	622	254			0	254
94	FRESENIUS MEDICAL CARE	358029106		4/4/2008	9/2/2011	68	0	52	16			0	16
95	FUJITSU LTD NEW ADR	359590304		3/16/2010	2/2/2011	1,500	0	1,489	11			0	[redacted]
96	FUJITSU LTD NEW ADR	359590304		4/30/2010	2/2/2011	969	0	1,090	-121			0	21
97	GAFISA S A SPON ADR	362607301		5/13/2010	6/21/2011	250	0	346	-96			0	-96
98	GAFISA S A SPON ADR	362607301		5/13/2010	9/2/2011	48	0	67	-19			0	-19
99	GAMESTOP CORP NEW CL A	36467W109		5/21/2009	3/23/2011	503	0	531	-28			0	-28
100	GAMESTOP CORP NEW CL A	36467W109		5/21/2009	5/13/2011	718	0	597	121			0	121
101	GAMESTOP CORP NEW CL A	36467W109		8/28/2009	5/13/2011	266	0	236	30			0	30
102	GAMESTOP CORP NEW CL A	36467W109		8/28/2009	6/21/2011	463	0	401	62			0	62
103	GAMESTOP CORP NEW CL A	36467W109		8/28/2009	7/8/2011	215	0	189	26			0	26
104	GAMESTOP CORP NEW CL A	36467W109		3/8/2010	7/8/2011	591	0	410	181			0	181
105	GAMESTOP CORP NEW CL A	36467W109		9/2/2010	7/8/2011	323	0	224	99			0	99
106	FORTESCUE METAL GROUP	34959A107		1/24/2011	10/24/2011	1,105	0	1,575	-470			0	-470
107	LORILLARD INC	544147101		5/24/2011	10/21/2011	2,535	0	2,514	21			0	21
108	LORILLARD INC	544147101		5/24/2011	11/10/2011	1,077	0	1,143	-66			0	-66
109	LORILLARD INC	544147101		5/24/2011	1/31/2012	1,612	0	1,714	-102			0	-102
110	LOWE'S COMPANIES INC	548661107		12/23/2010	2/24/2011	353	0	358	-5			0	-5
111	LOWE'S COMPANIES INC	548661107		1/3/2011	2/24/2011	505	0	509	-4			0	-4
112	LOWE'S COMPANIES INC	548661107		1/31/2011	2/24/2011	303	0	301	2			0	2
113	LOWE'S COMPANIES INC	548661107		6/14/2011	6/21/2011	209	0	205	4			0	4
114	LOWE'S COMPANIES INC	548661107		6/14/2011	11/10/2011	449	0	456	-7			0	-7
115	MBIA INC COM	55262C100		10/20/2010	3/2/2011	1,165	0	1,460	-295			0	-295
116	MBIA INC COM	55262C100		12/20/2010	3/2/2011	304	0	289	15			0	15

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
117	MEMC ELECTR MATLS INC	552715104		4/1/2011	6/10/2011	244	0	364	-120			0	-120
118	MF GLOBAL HLDGS LTD	55277J108		1/10/2011	6/21/2011	353	0	431	-78			0	-78
119	MF GLOBAL HLDGS LTD	55277J108		1/10/2011	8/29/2011	121	0	206	-85			0	-85
120	MF GLOBAL HLDGS LTD	55277J108		1/11/2011	8/29/2011	628	0	1 032	-404			0	-404
121	UNITED TECHS CORP COM	913017109		9/11/2009	6/21/2011	770	0	556	214			0	214
122	UNITED TECHS CORP COM	913017109		9/11/2009	9/2/2011	143	0	124	19			0	19
123	UNITED THERAPEUTICS CORP	91307C102		8/4/2011	1/3/2012	479	0	546	-67			0	-67
124	UNITED THERAPEUTICS CORP	91307C102		8/4/2011	1/9/2012	385	0	437	-52			0	-52
125	UNITED THERAPEUTICS CORP	91307C102		8/4/2011	1/11/2012	194	0	219	-25			0	-25
126	UNITED THERAPEUTICS CORP	91307C102		9/2/2011	1/11/2012	97	0	85	12			0	12
127	UNITED THERAPEUTICS CORP	91307C102		10/6/2011	1/11/2012	533	0	419	114			0	114
128	UNITEDHEALTH GROUP INC	91324P102		12/16/2009	5/18/2011	354	0	225	129			0	129
129	UNITEDHEALTH GROUP INC	91324P102		12/16/2009	5/19/2011	1,464	0	931	533			0	[redacted]33
130	UNITEDHEALTH GROUP INC	91324P102		12/16/2009	6/21/2011	518	0	321	197			0	197
131	UNITEDHEALTH GROUP INC	91324P102		1/21/2010	6/21/2011	2,951	0	1,918	1,033			0	1,033
132	COEUR D'ALENE MINES CORP	192108504		5/3/2011	6/21/2011	48	0	58	-10			0	-10
133	COEUR D'ALENE MINES CORP	192108504		5/3/2011	6/21/2011	121	0	144	-23			0	-23
134	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/6/2011	179	0	202	-23			0	-23
135	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/6/2011	77	0	87	-10			0	-10
136	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/13/2011	53	0	58	-5			0	-5
137	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/13/2011	160	0	173	-13			0	-13
138	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/13/2011	134	0	160	-26			0	-26
139	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/13/2011	27	0	29	-2			0	-2
140	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/18/2011	86	0	96	-10			0	-10
141	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/18/2011	57	0	64	-7			0	-7
142	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/18/2011	201	0	206	-5			0	-5
143	COEUR D'ALENE MINES CORP	192108504		5/3/2011	7/18/2011	86	0	88	-2			0	-2
144	COEUR D'ALENE MINES CORP	192108504		5/31/2011	7/18/2011	86	0	82	4			0	4
145	COEUR D'ALENE MINES CORP	192108504		5/17/2011	8/10/2011	147	0	184	-37			0	-37
146	COEUR D'ALENE MINES CORP	192108504		5/18/2011	8/10/2011	24	0	29	-5			0	-5
147	COEUR D'ALENE MINES CORP	192108504		7/28/2011	8/10/2011	24	0	27	-3			0	-3
148	COEUR D'ALENE MINES CORP	192108504		5/17/2011	11/3/2011	54	0	61	-7			0	-7
149	COEUR D'ALENE MINES CORP	192108504		7/28/2011	11/3/2011	27	0	27	0			0	0
150	COEUR D'ALENE MINES CORP	192108504		7/28/2011	11/3/2011	135	0	137	-2			0	-2
151	COEUR D'ALENE MINES CORP	192108504		8/3/2011	11/3/2011	27	0	29	-2			0	-2
152	COEUR D'ALENE MINES CORP	192108504		7/28/2011	11/16/2011	29	0	23	6			0	6
153	COEUR D'ALENE MINES CORP	192108504		7/28/2011	11/16/2011	145	0	117	28			0	[redacted]28
154	COEUR D'ALENE MINES CORP	192108504		8/3/2011	11/16/2011	58	0	58	0			0	0
155	COEUR D'ALENE MINES CORP	192108504		8/3/2011	11/16/2011	87	0	86	1			0	1
156	COEUR D'ALENE MINES CORP	192108504		8/16/2011	11/16/2011	29	0	27	2			0	2
157	COEUR D'ALENE MINES CORP	192108504		10/25/2011	11/16/2011	58	0	46	12			0	12
158	COEUR D'ALENE MINES CORP	192108504		8/3/2011	11/18/2011	28	0	25	3			0	3
159	COEUR D'ALENE MINES CORP	192108504		8/4/2011	11/18/2011	195	0	193	2			0	2
160	COEUR D'ALENE MINES CORP	192108504		8/16/2011	11/18/2011	28	0	27	1			0	1
161	VERIZON COMMUNICATNS COM	92343V104		5/19/2011	10/4/2011	788	0	820	-32			0	-32
162	VERIZON COMMUNICATNS COM	92343V104		5/20/2011	10/4/2011	502	0	521	-19			0	-19
163	COGNIZANT TECH SOLUTNS A	192446102		8/18/2009	6/21/2011	1,926	0	917	1,009			0	1,009
164	COGNIZANT TECH SOLUTNS A	192446102		8/18/2009	8/2/2011	1,865	0	883	982			0	982
165	COGNIZANT TECH SOLUTNS A	192446102		8/18/2009	8/9/2011	1,275	0	679	596			0	596
166	COGNIZANT TECH SOLUTNS A	192446102		8/18/2009	8/19/2011	2,589	0	1,596	993			0	993
167	COGNIZANT TECH SOLUTNS A	192446102		10/28/2010	8/19/2011	275	0	337	-62			0	-62
168	COGNIZANT TECH SOLUTNS A	192446102		3/22/2011	8/19/2011	661	0	925	-264			0	-264
169	COGNIZANT TECH SOLUTNS A	192446102		3/23/2011	8/19/2011	2,148	0	2,982	-834			0	-834
170	COGNIZANT TECH SOLUTNS A	192446102		3/24/2011	8/19/2011	386	0	544	-158			0	-158
171	COGNIZANT TECH SOLUTNS A	192446102		4/25/2011	8/19/2011	551	0	819	-268			0	-268
172	COGNIZANT TECH SOLUTNS A	192446102		4/26/2011	8/19/2011	1,047	0	1 558	-511			0	-511
173	COGNIZANT TECH SOLUTNS A	192446102		11/29/2011	12/9/2011	484	0	460	24			0	24
174	COGNIZANT TECH SOLUTNS A	192446102		11/30/2011	12/9/2011	207	0	201	6			0	6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
175	COLGATE PALMOLIVE	194162103		1/22/2010	3/17/2011	1,304	0	1,376	-72			0	-72
176	AMGEN INC COM PV $0 0001	031162100		7/9/2010	4/18/2011	660	0	631	29			0	29
177	AMGEN INC COM PV $0 0001	031162100		3/6/2010	5/19/2011	792	0	751	41			0	41
178	AMGEN INC COM PV $0 0001	031162100		5/18/2011	5/19/2011	304	0	306	-2			0	-2
179	AMPHENOL CORP CL A NEW	032095101		12/30/2009	5/20/2011	273	0	232	41			0	41
180	AMPHENOL CORP CL A NEW	032095101		1/13/2010	5/31/2011	645	0	534	111			0	111
181	AMPHENOL CORP CL A NEW	032095101		9/2/2010	5/31/2011	161	0	134	27			0	27
182	ANHEUSER-BUSCH INBEV ADR	03524A108		7/8/2009	6/21/2011	404	0	264	140			0	140
183	ANHEUSER-BUSCH INBEV ADR	03524A108		7/8/2009	9/2/2011	55	0	38	17			0	17
184	ANTOFAGASTA PLC SPN ADR	037189107		8/28/2009	5/6/2011	2,989	0	1,945	1 044			0	1,044
185	ANTOFAGASTA PLC SPN ADR	037189107		7/9/2010	5/6/2011	157	0	109	48			0	48
186	APACHE CORP	037411105		12/16/2010	2/15/2011	359	0	351	8			0	8
187	APACHE CORP	037411105		12/16/2010	2/15/2011	599	0	631	-32			0	-32
188	APACHE CORP	037411105		3/3/2011	3/7/2011	246	0	244	2			0	2
189	APACHE CORP	037411105		3/3/2011	3/8/2011	844	0	854	-10			0	-10
190	APERAM NY REG SHS	03754H104		7/30/2010	2/1/2011	122	0	101	21			0	21
191	APPLE INC	037833100		5/26/2009	6/20/2011	3,795	0	1,546	2,249			0	2,249
192	APPLE INC	037833100		5/27/2009	6/20/2011	316	0	133	183			0	183
193	APPLE INC	037833100		5/27/2009	6/21/2011	1,616	0	665	951			0	951
194	APPLE INC	037833100		1/26/2010	6/21/2011	6,141	0	4,042	2,099			0	2,099
195	APPLE INC	037833100		1/26/2010	9/2/2011	753	0	426	327			0	327
196	APPLE INC	037833100		1/26/2010	10/13/2011	2,831	0	1,489	1,342			0	1,342
197	APPLE INC	037833100		1/26/2010	10/19/2011	1,219	0	638	581			0	581
198	APPLE INC	037833100		1/26/2010	10/20/2011	3,159	0	1,702	1,457			0	1,457
199	APPLIED MATERIAL INC	038222105		1/10/2011	6/21/2011	876	0	958	-82			0	-82
200	ARCHER DANIELS MIDLD	039483102		12/22/2009	6/6/2011	1,698	0	1,735	-37			0	-37
201	ARCHER DANIELS MIDLD	039483102		12/22/2009	6/13/2011	238	0	248	-10			0	-10
202	ARCHER DANIELS MIDLD	039483102		12/22/2009	6/21/2011	2,393	0	2,416	-23			0	-23
203	ARCHER DANIELS MIDLD	039483102		12/22/2009	6/23/2011	1,207	0	1 270	-63			0	-63
204	ARCHER DANIELS MIDLD	039483102		1/21/2010	6/23/2011	29	0	31	-2			0	-2
205	ARCHER DANIELS MIDLD	039483102		1/21/2010	6/24/2011	1,003	0	1,046	-43			0	-43
206	ARCHER DANIELS MIDLD	039483102		1/21/2010	7/5/2011	431	0	431	0			0	0
207	ARCHER DANIELS MIDLD	039483102		9/2/2010	7/5/2011	369	0	378	-9			0	-9
208	ARCHER DANIELS MIDLD	039483102		9/2/2010	7/6/2011	1,226	0	1,261	-35			0	-35
209	CELGENE CORP COM	151020104		11/3/2010	2/9/2011	101	0	125	-24			0	-24
210	CELGENE CORP COM	151020104		11/3/2010	2/10/2011	357	0	439	-82			0	-82
211	CELGENE CORP COM	151020104		11/5/2010	2/10/2011	713	0	856	-143			0	-143
212	CELGENE CORP COM	151020104		11/8/2010	2/10/2011	255	0	303	-48			0	-48
213	CELGENE CORP COM	151020104		5/3/2011	5/31/2011	423	0	425	-2			0	-2
214	CENOVUS ENERGY INC	15135U109		4/23/2010	6/21/2011	1,061	0	910	151			0	151
215	CENOVUS ENERGY INC	15135U109		4/23/2010	7/11/2011	810	0	646	164			0	164
216	CENOVUS ENERGY INC	15135U109		4/23/2010	9/2/2011	70	0	59	11			0	11
217	CENOVUS ENERGY INC	15135U109		4/23/2010	10/31/2011	244	0	205	39			0	39
218	CENOVUS ENERGY INC	15135U109		4/30/2010	10/31/2011	975	0	816	159			0	159
219	CENTURY ALUMINUM INC	156431108		4/18/2011	6/21/2011	72	0	90	-18			0	-18
220	CENTURY ALUMINUM INC	156431108		4/18/2011	8/9/2011	181	0	340	-159			0	-159
221	CENTURYLINK INC SHS	156700106		6/28/2010	4/4/2011	1,212	0	975	237			0	237
222	CENTURYLINK INC SHS	156700106		6/28/2010	4/5/2011	1,286	0	1,040	246			0	246
223	CENTURYLINK INC SHS	156700106		6/28/2010	4/6/2011	243	0	195	48			0	48
224	CENTURYLINK INC SHS	156700106		6/29/2010	4/6/2011	647	0	515	132			0	132
225	CENTURYLINK INC SHS	156700106		6/30/2010	4/6/2011	607	0	482	125			0	125
226	MANITOWOC CO INC WIS	563571108		12/13/2010	6/21/2011	736	0	637	99			0	99
227	MANITOWOC CO INC WIS	563571108		12/13/2010	8/12/2011	730	0	908	-178			0	-178
228	MANITOWOC CO INC WIS	563571108		12/13/2010	8/26/2011	51	0	68	-17			0	-17
229	MANITOWOC CO INC WIS	563571108		2/17/2011	8/26/2011	284	0	596	-312			0	-312
230	MANITOWOC CO INC WIS	563571108		4/21/2011	8/26/2011	284	0	637	-353			0	-353
231	MANITOWOC CO INC WIS	563571108		6/13/2011	8/26/2011	345	0	536	-191			0	-191
232	MARATHON OIL CORP	565849106		1/21/2010	2/2/2011	742	0	509	233			0	233

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
233	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	195	0	195	0			0	0
234	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	86	0	87	-1			0	-1
235	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	151	0	152	-1			0	-1
236	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	195	0	195	0			0	0
237	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	22	0	22	0			0	0
238	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	411	0	412	-1			0	-1
239	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/21/2011	151	0	152	-1			0	-1
240	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/22/2011	21	0	22	-1			0	-1
241	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/22/2011	279	0	296	-17			0	-17
242	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/22/2011	21	0	22	-1			0	-1
243	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/22/2011	150	0	151	-1			0	-1
244	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/22/2011	193	0	192	1			0	1
245	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/22/2011	150	0	149	1			0	1
246	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/22/2011	408	0	422	-14			0	-14
247	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/22/2011	86	0	85	1			0	1
248	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/22/2011	21	0	21	0			0	0
249	PROSHARES ULTRASHORT S&P	74347R883		6/8/2011	6/22/2011	559	0	576	-17			0	-17
250	PROSHARES ULTRASHORT S&P	74347R883		6/8/2011	6/22/2011	150	0	155	-5			0	-5
251	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/24/2011	706	0	729	-23			0	-23
252	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	332	0	339	-7			0	-7
253	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	457	0	466	-9			0	-9
254	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	166	0	170	-4			0	-4
255	PROSHARES ULTRASHORT	74348A202		11/10/2011	11/30/2011	166	0	169	-3			0	-3
256	PROSHARES ULTRASHORT	74348A202		11/10/2011	11/30/2011	249	0	253	-4			0	-4
257	PROSHARES ULTRASHORT	74348A202		11/12/2011	11/30/2011	42	0	43	-1			0	-1
258	PROSHARES ULTRASHORT	74348A202		11/15/2011	11/30/2011	332	0	321	11			0	11
259	PROSHARES ULTRASHORT	74348A202		11/15/2011	11/30/2011	706	0	682	24			0	24
260	PROSHARES ULTRASHORT	74348A202		11/15/2011	11/30/2011	208	0	201	7			0	7
261	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	40	0	50	-10			0	-10
262	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	160	0	201	-41			0	-41
263	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	160	0	201	-41			0	-41
264	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	40	0	50	-10			0	-10
265	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	200	0	251	-51			0	-51
266	PROSHARES ULTRASHORT	74348A202		8/4/2011	12/1/2011	280	0	351	-71			0	-71
267	TIFFANY & CO NEW	886547108		7/7/2011	1/10/2012	900	0	1,267	-367			0	-367
268	TIFFANY & CO NEW	886547108		7/7/2011	1/10/2012	60	0	83	-23			0	-23
269	TIFFANY & CO NEW	886547108		7/7/2011	1/10/2012	300	0	422	-122			0	-122
270	TIFFANY & CO NEW	886547108		7/15/2011	1/10/2012	360	0	489	-129			0	-129
271	TIFFANY & CO NEW	886547108		7/21/2011	1/10/2012	2,099	0	2,932	-833			0	-833
272	CEPHALON INC COM	156708109		8/4/2009	3/30/2011	528	0	416	112			0	112
273	CEPHALON INC COM	156708109		8/4/2009	5/31/2011	159	0	119	40			0	40
274	CEPHALON INC COM	156708109		10/8/2009	5/31/2011	1,435	0	988	447			0	447
275	CEPHALON INC COM	156708109		7/7/2010	5/31/2011	1,355	0	962	393			0	393
276	CERNER CORP COM	156782104		8/30/2011	1/13/2012	246	0	267	-21			0	-21
277	CERNER CORP COM	156782104		9/8/2011	1/13/2012	492	0	533	-41			0	-41
278	CERNER CORP COM	156782104		9/16/2011	1/13/2012	123	0	134	-11			0	-11
279	CERNER CORP COM	156782104		9/16/2011	1/20/2012	123	0	134	-11			0	-11
280	CERNER CORP COM	156782104		10/4/2011	1/20/2012	307	0	328	-21			0	-21
281	CHESAPEAKE ENERGY OKLA	165167107		1/8/2010	2/15/2011	1,326	0	1,243	83			0	83
282	CHESAPEAKE ENERGY OKLA	165167107		1/8/2010	2/16/2011	307	0	289	18			0	18
283	CHESAPEAKE ENERGY OKLA	165167107		1/19/2010	2/16/2011	859	0	780	79			0	79
284	CHESAPEAKE ENERGY OKLA	165167107		1/25/2010	2/16/2011	215	0	190	25			0	25
285	CHESAPEAKE ENERGY OKLA	165167107		1/25/2010	2/17/2011	367	0	326	41			0	41
286	CHESAPEAKE ENERGY OKLA	165167107		1/29/2010	2/17/2011	520	0	444	76			0	76
287	CHESAPEAKE ENERGY OKLA	165167107		1/29/2010	5/25/2011	561	0	470	91			0	91
288	CHESAPEAKE ENERGY OKLA	165167107		1/29/2010	6/21/2011	289	0	261	28			0	28
289	CHESAPEAKE ENERGY OKLA	165167107		2/3/2010	6/21/2011	1,039	0	940	99			0	99
290	CHESAPEAKE ENERGY OKLA	165167107		2/3/2010	7/18/2011	65	0	52	13			0	13

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
291	CHESAPEAKE ENERGY OKLA	165167107		2/5/2010	7/18/2011	390	0	292	98			0	98
292	CHESAPEAKE ENERGY OKLA	165167107		6/3/2010	7/18/2011	325	0	235	90			0	90
293	CHESAPEAKE ENERGY OKLA	165167107		6/3/2010	7/27/2011	1,578	0	1,103	475			0	475
294	CHESAPEAKE ENERGY OKLA	165167107		3/8/2011	7/27/2011	302	0	296	6			0	6
295	CHESAPEAKE ENERGY OKLA	165167107		3/8/2011	7/28/2011	609	0	591	18			0	18
296	EXXON MOBIL CORP COM	30231G102		8/20/2010	3/3/2011	342	0	236	106			0	106
297	EXXON MOBIL CORP COM	30231G102		9/2/2010	3/3/2011	512	0	366	146			0	146
298	EXXON MOBIL CORP COM	30231G102		9/3/2010	3/3/2011	256	0	183	73			0	73
299	EXXON MOBIL CORP COM	30231G102		9/3/2010	5/19/2011	327	0	244	83			0	83
300	EXXON MOBIL CORP COM	30231G102		9/7/2010	5/19/2011	1,145	0	856	289			0	289
301	EXXON MOBIL CORP COM	30231G102		10/15/2010	5/19/2011	409	0	326	83			0	83
302	EXXON MOBIL CORP COM	30231G102		10/21/2010	5/19/2011	818	0	666	152			0	152
303	EXXON MOBIL CORP COM	30231G102		10/22/2010	5/19/2011	409	0	333	76			0	[redacted]
304	EXXON MOBIL CORP COM	30231G102		10/27/2010	5/19/2011	2,781	0	2,226	555			0	[redacted]
305	EXXON MOBIL CORP COM	30231G102		10/27/2010	6/21/2011	804	0	655	149			0	149
306	EXXON MOBIL CORP COM	30231G102		10/28/2010	6/21/2011	1,447	0	1,196	251			0	251
307	EXXON MOBIL CORP COM	30231G102		10/28/2010	1/23/2012	88	0	66	22			0	22
308	EXXON MOBIL CORP COM	30231G102		12/27/2010	1/23/2012	2,014	0	1,684	330			0	330
309	FMC CORP COM NEW	302491303		11/16/2009	6/21/2011	570	0	390	180			0	180
310	FMC CORP COM NEW	302491303		11/16/2009	7/7/2011	445	0	278	167			0	167
311	FMC TECHS INC COM	30249U101		9/16/2009	3/10/2011	1,956	0	1,200	756			0	756
312	FMC TECHS INC COM	30249U101		9/16/2009	3/15/2011	1,407	0	873	534			0	534
313	FMC TECHS INC COM	30249U101		9/16/2009	4/26/2011	2,615	0	1 502	1,113			0	1,113
314	FMC TECHS INC COM	30249U101		9/16/2009	5/6/2011	4 293	0	2,758	1,535			0	1,535
315	FMC TECHS INC COM	30249U101		10/11/2010	5/6/2011	4,845	0	4,055	790			0	790
316	FMC TECHS INC COM	30249U101		10/28/2010	5/6/2011	1,190	0	988	202			0	202
317	FAIRCHILD SEMICON INTL	303726103		4/30/2010	6/21/2011	66	0	46	20			0	20
318	FASTENAL COMPANY	311900104		5/20/2011	6/21/2011	201	0	197	4			0	4
319	FASTENAL COMPANY	311900104		5/20/2011	8/3/2011	63	0	66	-3			0	-3
320	FASTENAL COMPANY	311900104		5/31/2011	8/3/2011	472	0	495	-23			0	-23
321	FASTENAL COMPANY	311900104		5/31/2011	8/5/2011	220	0	231	-11			0	-11
322	FASTENAL COMPANY	311900104		6/30/2011	8/5/2011	220	0	255	-35			0	-35
323	F5 NETWORKS INC COM	315616102		8/17/2010	3/22/2011	2,434	0	2,284	150			0	150
324	TRAVELERS COS INC	89417E109		2/4/2011	7/27/2011	679	0	688	-9			0	-9
325	TRAVELERS COS INC	89417E109		2/10/2011	7/27/2011	453	0	471	-18			0	-18
326	TRAVELERS COS INC	89417E109		5/16/2011	8/1/2011	1,749	0	2,017	-268			0	-268
327	TRAVELERS COS INC	89417E109		5/16/2011	8/2/2011	1,147	0	1,324	-177			0	[redacted]
328	TRIMBLE NAV LTD	896239100		4/18/2011	6/17/2011	303	0	385	-82			0	[redacted]
329	TRIMBLE NAV LTD	896239100		4/18/2011	6/20/2011	188	0	270	-82			0	-82
330	TRIMBLE NAV LTD	896239100		4/18/2011	6/20/2011	75	0	96	-21			0	-21
331	TRIMBLE NAV LTD	896239100		4/18/2011	6/21/2011	38	0	54	-16			0	-16
332	TRIMBLE NAV LTD	896239100		4/18/2011	6/23/2011	75	0	108	-33			0	-33
333	TRIMBLE NAV LTD	896239100		4/18/2011	6/23/2011	75	0	108	-33			0	-33
334	TRIMBLE NAV LTD	896239100		5/31/2011	6/23/2011	75	0	87	-12			0	-12
335	TRIMBLE NAV LTD	896239100		8/5/2011	10/20/2011	217	0	221	-4			0	-4
336	TRIMBLE NAV LTD	896239100		8/9/2011	10/21/2011	186	0	177	9			0	9
337	TRIMBLE NAV LTD	896239100		8/9/2011	11/10/2011	42	0	35	7			0	7
338	TRIMBLE NAV LTD	896239100		8/15/2011	11/10/2011	291	0	258	33			0	33
339	TRIMBLE NAV LTD	896239100		8/24/2011	11/10/2011	250	0	207	43			0	43
340	TRINITY INDUS INC DEL	896522109		4/6/2011	6/21/2011	295	0	335	-40			0	-40
341	TRINITY INDUS INC DEL	896522109		4/6/2011	6/21/2011	459	0	522	-63			0	-63
342	TRINITY INDUS INC DEL	896522109		4/6/2011	6/23/2011	227	0	261	-34			0	-34
343	TRINITY INDUS INC DEL	896522109		4/6/2011	6/23/2011	32	0	37	-5			0	-5
344	TRINITY INDUS INC DEL	896522109		4/6/2011	6/23/2011	357	0	410	-53			0	-53
345	TRINITY INDUS INC DEL	896522109		4/6/2011	7/19/2011	1,953	0	2,162	-209			0	-209
346	TRINITY INDUS INC DEL	896522109		4/6/2011	7/19/2011	236	0	253	-17			0	-17
347	TRINITY INDUS INC DEL	896522109		4/6/2011	8/16/2011	176	0	253	-77			0	-77
348	TRINITY INDUS INC DEL	896522109		4/6/2011	8/23/2011	191	0	320	-129			0	-129

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
349	COEUR D'ALENE MINES CORP	192108504		8/16/2011	11/18/2011	84	0	82	2			0	2
350	COEUR D'ALENE MINES CORP	192108504		8/16/2011	11/18/2011	167	0	164	3			0	3
351	COEUR D'ALENE MINES CORP	192108504		9/2/2011	11/18/2011	28	0	30	-2			0	-2
352	COEUR D'ALENE MINES CORP	192108504		9/6/2011	11/18/2011	167	0	175	-8			0	-8
353	COGNIZANT TECH SOLUTNS A	192446102		5/4/2009	5/18/2011	3,285	0	1,169	2,116			0	2,116
354	COGNIZANT TECH SOLUTNS A	192446102		5/4/2009	5/24/2011	1,158	0	416	742			0	742
355	COGNIZANT TECH SOLUTNS A	192446102		7/27/2009	5/24/2011	2 243	0	947	1,296			0	1,296
356	COGNIZANT TECH SOLUTNS A	192446102		7/27/2009	6/14/2011	1,484	0	641	843			0	843
357	COGNIZANT TECH SOLUTNS A	192446102		7/27/2009	6/15/2011	626	0	275	351			0	351
358	COGNIZANT TECH SOLUTNS A	192446102		7/27/2009	6/16/2011	1,831	0	855	976			0	976
359	COGNIZANT TECH SOLUTNS A	192446102		7/27/2009	6/21/2011	856	0	367	489			0	489
360	GENERAL ELECTRIC	369604103		2/23/2011	12/20/2011	518	0	679	-161			0	-161
361	GENERAL ELECTRIC	369604103		2/24/2011	12/20/2011	1,415	0	1,875	-460			0	-460
362	GENERAL ELECTRIC	369604103		2/26/2011	12/20/2011	569	0	759	-190			0	-190
363	GENERAL ELECTRIC	369604103		2/27/2011	12/20/2011	569	0	757	-188			0	-188
364	GENERAL ELECTRIC	369604103		3/1/2011	12/20/2011	380	0	486	-106			0	-106
365	GENERAL ELECTRIC	369604103		3/9/2011	12/20/2011	242	0	305	-63			0	-63
366	GENERAL ELECTRIC	369604103		3/10/2011	12/20/2011	104	0	129	-25			0	-25
367	GENERAL ELECTRIC	369604103		3/15/2011	12/20/2011	707	0	892	-185			0	-185
368	GENERAL ELECTRIC	369604103		5/16/2011	12/20/2011	242	0	279	-37			0	-37
369	GILEAD SCIENCES INC COM	375558103		7/21/2011	9/2/2011	39	0	43	-4			0	-4
370	GILEAD SCIENCES INC COM	375558103		7/21/2011	9/27/2011	1,765	0	1,897	-132			0	-132
371	GIVAUDAN SA UNSP ADR	37636P108		6/29/2009	2/1/2011	660	0	410	250			0	250
372	GIVAUDAN SA UNSP ADR	37636P108		6/29/2009	2/8/2011	1,560	0	1,007	553			0	553
373	GIVAUDAN SA UNSP ADR	37636P108		6/30/2009	2/8/2011	2,042	0	1,312	730			0	730
374	GIVAUDAN SA UNSP ADR	37636P108		6/30/2009	2/10/2011	1,540	0	1,015	525			0	525
375	GIVAUDAN SA UNSP ADR	37636P108		8/18/2009	2/10/2011	3,494	0	2,574	920			0	920
376	GIVAUDAN SA UNSP ADR	37636P108		8/18/2009	6/21/2011	1,096	0	720	376			0	376
377	GIVAUDAN SA UNSP ADR	37636P108		8/18/2009	9/2/2011	19	0	14	5			0	5
378	GIVAUDAN SA UNSP ADR	37636P108		4/15/2010	9/2/2011	57	0	56	1			0	1
379	GLOBAL PMTS INC GEORGIA	37940X102		12/23/2010	6/21/2011	501	0	460	41			0	41
380	GLOBAL PMTS INC GEORGIA	37940X102		12/23/2010	9/2/2011	89	0	92	-3			0	-3
381	GLOBAL PMTS INC GEORGIA	37940X102		12/23/2010	1/9/2012	235	0	230	5			0	5
382	GLOBAL PMTS INC GEORGIA	37940X102		12/27/2010	1/9/2012	704	0	691	13			0	13
383	F5 NETWORKS INC COM	315616102		8/17/2010	4/4/2011	567	0	527	40			0	40
384	F5 NETWORKS INC COM	315616102		8/17/2010	4/6/2011	377	0	351	26			0	26
385	F5 NETWORKS INC COM	315616102		8/18/2010	4/6/2011	283	0	266	17			0	17
386	F5 NETWORKS INC COM	315616102		8/18/2010	6/6/2011	217	0	177	40			0	40
387	F5 NETWORKS INC COM	315616102		11/23/2010	6/6/2011	325	0	389	-64			0	-64
388	FIFTH THIRD BANCORP	316773100		8/2/2010	3/21/2011	1,121	0	1,076	45			0	45
389	FIFTH THIRD BANCORP	316773100		8/3/2010	3/21/2011	224	0	217	7			0	7
390	FIFTH THIRD BANCORP	316773100		8/3/2010	3/22/2011	868	0	840	28			0	28
391	FIFTH THIRD BANCORP	316773100		8/9/2010	3/22/2011	980	0	909	71			0	71
392	FIFTH THIRD BANCORP	316773100		8/10/2010	3/22/2011	182	0	169	13			0	13
393	FIFTH THIRD BANCORP	316773100		11/24/2010	3/22/2011	602	0	526	76			0	76
394	CITRIX SYSTEMS INC COM	177376100		10/9/2009	5/20/2011	253	0	125	128			0	128
395	CITRIX SYSTEMS INC COM	177376100		10/23/2009	5/20/2011	1,349	0	630	719			0	719
396	CITRIX SYSTEMS INC COM	177376100		10/23/2009	6/17/2011	1,711	0	906	805			0	805
397	CITRIX SYSTEMS INC COM	177376100		10/23/2009	6/21/2011	1,619	0	827	792			0	792
398	CITRIX SYSTEMS INC COM	177376100		4/22/2010	6/21/2011	308	0	194	114			0	114
399	CITRIX SYSTEMS INC COM	177376100		4/22/2010	8/11/2011	1,243	0	970	273			0	273
400	CITRIX SYSTEMS INC COM	177376100		4/22/2010	8/12/2011	307	0	242	65			0	65
401	CITRIX SYSTEMS INC COM	177376100		4/22/2010	9/2/2011	229	0	194	35			0	35
402	CITRIX SYSTEMS INC COM	177376100		4/22/2010	10/27/2011	530	0	339	191			0	191
403	CITRIX SYSTEMS INC COM	177376100		4/22/2010	1/27/2012	1,308	0	970	338			0	338
404	CITRIX SYSTEMS INC COM	177376100		4/22/2010	1/30/2012	321	0	242	79			0	79
405	CITRIX SYSTEMS INC COM	177376100		7/9/2010	1/30/2012	128	0	90	38			0	38
406	CLEAN HARBORS INC	184496107		5/3/2010	6/21/2011	1,653	0	1,116	537			0	537

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
407	CLEAN HARBORS INC	184496107		5/3/2010	9/2/2011	419	0	263	156			0	156
408	CLIFFS NATURAL RESOURCES	18683K101		1/3/2011	2/3/2011	1,164	0	1,065	99			0	99
409	GARDNER DENVER INC	365558105		5/25/2011	12/1/2011	86	0	79	7			0	7
410	GARDNER DENVER INC	365558105		6/9/2011	12/1/2011	171	0	161	10			0	10
411	GARDNER DENVER INC	365558105		6/9/2011	12/5/2011	255	0	241	14			0	14
412	CLIFFS NATURAL RESOURCES	18683K101		1/21/2011	2/3/2011	537	0	506	31			0	31
413	GAMESTOP CORP NEW CL A	36467W109		1/6/2011	7/8/2011	672	0	527	145			0	145
414	GANNETT CO	364730101		5/11/2010	6/21/2011	395	0	472	-77			0	-77
415	GARDNER DENVER INC	365558105		6/9/2011	12/7/2011	166	0	161	5			0	5
416	GARDNER DENVER INC	365558105		7/18/2011	12/7/2011	83	0	83	0			0	0
417	GARDNER DENVER INC	365558105		7/18/2011	1/3/2012	239	0	248	-9			0	-9
418	GARDNER DENVER INC	365558105		9/9/2011	1/3/2012	159	0	153	6			0	6
419	GARDNER DENVER INC	365558105		9/9/2011	1/4/2012	162	0	153	9			0	[redacted]9
420	GENERAL CABLE CORP	369300108		6/9/2010	6/21/2011	116	0	84	32			0	32
421	GENERAL CABLE CORP	369300108		6/9/2010	8/4/2011	204	0	169	35			0	35
422	GENERAL CABLE CORP	369300108		7/19/2010	8/4/2011	34	0	26	8			0	8
423	COACH INC	189754104		1/29/2010	5/25/2011	476	0	283	193			0	193
424	COACH INC	189754104		1/29/2010	6/21/2011	857	0	495	362			0	362
425	COACH INC	189754104		1/29/2010	9/2/2011	107	0	71	36			0	36
426	COCA COLA COM	191216100		1/12/2010	4/28/2011	807	0	680	127			0	127
427	COCA COLA COM	191216100		1/28/2010	4/28/2011	2,959	0	2,396	563			0	563
428	COCA COLA COM	191216100		1/28/2010	6/21/2011	1 450	0	1,198	252			0	252
429	COCA COLA COM	191216100		2/10/2010	6/21/2011	461	0	378	83			0	83
430	COCA COLA COM	191216100		2/10/2010	9/2/2011	349	0	270	79			0	79
431	COCA COLA COM	191216100		2/10/2010	12/22/2011	346	0	270	76			0	76
432	COCA COLA COM	191216100		3/5/2010	12/22/2011	1,313	0	1,038	275			0	275
433	COEUR D'ALENE MINES CORP	192108504		1/26/2011	3/8/2011	298	0	206	92			0	92
434	COEUR D'ALENE MINES CORP	192108504		1/26/2011	3/11/2011	256	0	184	72			0	72
435	COEUR D'ALENE MINES CORP	192108504		5/3/2011	6/21/2011	73	0	87	-14			0	-14
436	GAP INC DELAWARE	364760108		2/17/2009	6/21/2011	416	0	263	153			0	153
437	GARDNER DENVER INC	365558105		5/24/2011	6/21/2011	241	0	235	6			0	6
438	GARDNER DENVER INC	365558105		5/24/2011	11/29/2011	79	0	78	1			0	1
439	GENERAL CABLE CORP	369300108		7/19/2010	8/16/2011	338	0	284	54			0	54
440	GENERAL ELECTRIC	369604103		3/16/2009	3/15/2011	709	0	386	323			0	323
441	GENERAL ELECTRIC	369604103		3/16/2009	3/16/2011	1,757	0	959	798			0	798
442	GENERAL ELECTRIC	369604103		3/16/2009	3/23/2011	309	0	167	142			0	142
443	GENERAL ELECTRIC	369604103		9/2/2010	3/23/2011	483	0	382	101			0	[redacted]01
444	GENERAL ELECTRIC	369604103		10/25/2010	3/23/2011	3 456	0	2,921	535			0	[redacted]35
445	GENERAL ELECTRIC	369604103		2/14/2011	3/23/2011	637	0	714	-77			0	-77
446	GENERAL ELECTRIC	369604103		2/14/2011	3/23/2011	1,661	0	1,860	-199			0	-199
447	GARDNER DENVER INC	365558105		5/25/2011	11/29/2011	157	0	158	-1			0	-1
448	MEDCO HEALTH SOLUTIONS I	58405U102		4/13/2011	5/25/2011	641	0	553	88			0	88
449	MEDCO HEALTH SOLUTIONS I	58405U102		4/20/2011	5/25/2011	64	0	59	5			0	5
450	MEDCO HEALTH SOLUTIONS I	58405U102		4/20/2011	5/31/2011	238	0	238	0			0	0
451	MEDCO HEALTH SOLUTIONS I	58405U102		4/27/2011	5/31/2011	417	0	410	7			0	7
452	MERCURY GENL CORP NEW	589400100		8/31/2011	12/14/2011	317	0	278	39			0	39
453	MERCURY GENL CORP NEW	589400100		9/8/2011	12/14/2011	91	0	79	12			0	12
454	MERCURY GENL CORP NEW	589400100		9/8/2011	12/20/2011	225	0	197	28			0	28
455	MERCURY GENL CORP NEW	589400100		9/8/2011	12/21/2011	45	0	39	6			0	6
456	MERCURY GENL CORP NEW	589400100		9/15/2011	12/21/2011	181	0	155	26			0	26
457	MERCURY GENL CORP NEW	589400100		9/15/2011	1/3/2012	92	0	78	14			0	14
458	MERCURY GENL CORP NEW	589400100		10/6/2011	1/3/2012	275	0	238	37			0	37
459	CIE GENERALE DES	59410T106		12/8/2010	6/21/2011	446	0	352	94			0	94
460	CIE GENERALE DES	59410T106		12/8/2010	10/7/2011	1,502	0	1,832	-330			0	-330
461	MICROSOFT CORP	594918104		8/9/2011	12/2/2011	1,717	0	1,722	-5			0	-5
462	MICROCHIP TECHNOLOGY INC	595017104		9/10/2009	5/18/2011	3 814	0	2,672	1,142			0	1,142
463	MICROCHIP TECHNOLOGY INC	595017104		9/10/2009	6/21/2011	1,464	0	1 113	351			0	351
464	MICROCHIP TECHNOLOGY INC	595017104		9/10/2009	9/2/2011	446	0	390	56			0	56

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
465	MITSUBISHI CP SPNSRD ADR	606769305		4/4/2008	6/21/2011	388	0	515	-127			0	-127
466	MITSUBISHI CP SPNSRD ADR	606769305		4/4/2008	11/30/2011	610	0	965	-355			0	-355
467	MITSUBISHI CP SPNSRD ADR	606769305		12/22/2009	11/30/2011	41	0	48	-7			0	-7
468	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	119	0	122	-3			0	-3
469	ABERCROMBIE & FITCH CO	002896207		5/7/2010	2/22/2011	1,139	0	813	326			0	326
470	ABERCROMBIE & FITCH CO	002896207		5/14/2010	2/22/2011	626	0	441	185			0	185
471	ADOBE SYS DEL PV$ 0 001	00724F101		7/22/2009	3/15/2011	1,225	0	1,161	64			0	64
472	ADOBE SYS DEL PV$ 0 001	00724F101		7/22/2009	4/25/2011	499	0	471	28			0	28
473	ADOBE SYS DEL PV$ 0 001	00724F101		1/15/2010	4/25/2011	798	0	867	-69			0	-69
474	ADOBE SYS DEL PV$ 0 001	00724F101		1/21/2010	4/25/2011	466	0	502	-36			0	-36
475	ADOBE SYS DEL PV$ 0 001	00724F101		1/21/2010	4/26/2011	198	0	215	-17			0	-17
476	ADOBE SYS DEL PV$ 0 001	00724F101		7/9/2010	4/26/2011	562	0	465	97			0	97
477	ADOBE SYS DEL PV$ 0 001	00724F101		11/11/2010	4/26/2011	727	0	659	68			0	[redacted]
478	ADOBE SYS DEL PV$ 0 001	00724F101		11/12/2010	4/26/2011	1,620	0	1,452	168			0	168
479	ADOBE SYS DEL PV$ 0 001	00724F101		12/17/2010	6/21/2011	603	0	545	58			0	58
480	ADOBE SYS DEL PV$ 0 001	00724F101		12/17/2010	11/2/2011	118	0	115	3			0	3
481	ADOBE SYS DEL PV$ 0 001	00724F101		12/17/2010	11/2/2011	533	0	517	16			0	16
482	ARROW ELECTRONICS	042735100		2/4/2010	6/21/2011	228	0	160	68			0	68
483	ASAHI KASEI CORP ADR	043400100		11/26/2010	2/7/2011	1,581	0	1,417	164			0	164
484	ASSURANT INC	04621X108		3/9/2010	3/9/2011	268	0	227	41			0	41
485	ASSURANT INC	04621X108		3/9/2010	3/23/2011	155	0	130	25			0	25
486	ASSURANT INC	04621X108		3/12/2010	3/23/2011	233	0	198	35			0	35
487	ASSURANT INC	04621X108		3/12/2010	5/31/2011	370	0	330	40			0	40
488	ASSURANT INC	04621X108		3/15/2010	5/31/2011	111	0	98	13			0	13
489	ASSURANT INC	04621X108		3/15/2010	6/6/2011	426	0	393	33			0	33
490	ASSURANT INC	04621X108		3/15/2010	6/9/2011	315	0	295	20			0	20
491	ASSURANT INC	04621X108		3/16/2010	6/21/2011	710	0	663	47			0	47
492	ATLAS AIR WORLDWIDE HLDS	049164205		8/13/2010	6/21/2011	114	0	92	22			0	22
493	CHIPOTLE MEXICAN GRILL	169656105		11/8/2010	10/31/2011	680	0	461	219			0	219
494	CHIPOTLE MEXICAN GRILL	169656105		11/17/2010	11/1/2011	664	0	459	205			0	205
495	CHUBB CORP	171232101		2/17/2010	5/19/2011	1,578	0	1,201	377			0	377
496	CHUBB CORP	171232101		10/26/2010	5/19/2011	263	0	234	29			0	29
497	CHUBB CORP	171232101		10/27/2010	5/19/2011	395	0	349	46			0	46
498	CHUBB CORP	171232101		10/27/2010	5/20/2011	262	0	233	29			0	29
499	CHUBB CORP	171232101		10/28/2010	5/20/2011	590	0	522	68			0	68
500	CHUBB CORP	171232101		10/28/2010	5/25/2011	64	0	58	6			0	6
501	FIFTH THIRD BANCORP	316773100		12/6/2010	3/22/2011	756	0	717	39			0	[redacted]
502	EXXON MOBIL CORP COM	30231G102		8/9/2010	3/3/2011	598	0	436	162			0	[redacted]
503	LANDSTAR SYS INC COM	515098101		11/4/2010	6/29/2011	635	0	552	83			0	83
504	LAS VEGAS SANDS CORP	517834107		6/7/2011	6/21/2011	350	0	366	-16			0	-16
505	LAS VEGAS SANDS CORP	517834107		6/7/2011	6/21/2011	777	0	812	-35			0	-35
506	LAS VEGAS SANDS CORP	517834107		6/7/2011	8/12/2011	956	0	893	63			0	63
507	LAS VEGAS SANDS CORP	517834107		6/7/2011	9/2/2011	319	0	284	35			0	35
508	LAS VEGAS SANDS CORP	517834107		6/7/2011	10/3/2011	148	0	162	-14			0	-14
509	LAS VEGAS SANDS CORP	517834107		6/7/2011	10/3/2011	370	0	406	-36			0	-36
510	LAS VEGAS SANDS CORP	517834107		6/8/2011	10/3/2011	259	0	283	-24			0	-24
511	LAS VEGAS SANDS CORP	517834107		6/8/2011	10/3/2011	74	0	81	-7			0	-7
512	LAS VEGAS SANDS CORP	517834107		6/7/2011	11/29/2011	179	0	190	-11			0	-11
513	LAS VEGAS SANDS CORP	517834107		6/7/2011	11/29/2011	447	0	489	-42			0	-42
514	LAS VEGAS SANDS CORP	517834107		6/8/2011	11/29/2011	536	0	486	50			0	50
515	LAS VEGAS SANDS CORP	517834107		6/8/2011	11/29/2011	313	0	341	-28			0	-28
516	LAS VEGAS SANDS CORP	517834107		6/7/2011	1/24/2012	953	0	845	108			0	108
517	LAS VEGAS SANDS CORP	517834107		6/7/2011	1/24/2012	429	0	380	49			0	49
518	LAS VEGAS SANDS CORP	517834107		6/8/2011	1/24/2012	524	0	445	79			0	79
519	LASALLE HOTEL PPTYS BN I	517942108		5/2/2011	6/21/2011	465	0	514	-49			0	-49
520	LASALLE HOTEL PPTYS BN I	517942108		5/2/2011	8/11/2011	240	0	371	-131			0	-131
521	LASALLE HOTEL PPTYS BN I	517942108		5/2/2011	8/11/2011	333	0	499	-166			0	-166
522	LASALLE HOTEL PPTYS BN I	517942108		5/2/2011	8/11/2011	573	0	868	-295			0	-295

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
523	LASALLE HOTEL PPTYS BN I	517942108		6/14/2011	8/11/2011	111	0	150	-39			0	-39
524	LAUDER ESTEE COS INC A	518439104		8/9/2011	9/2/2011	97	0	90	7			0	7
525	LIBERTY GLOBAL INCSER A	530555101		3/31/2011	6/21/2011	124	0	125	-1			0	-1
526	LIBERTY GLOBAL INCSER A	530555101		3/31/2011	8/31/2011	241	0	250	-9			0	-9
527	LIBERTY GLOBAL INCSER A	530555101		5/6/2011	8/31/2011	241	0	282	-41			0	-41
528	ELI LILLY & CO	532457108		9/27/2010	5/5/2011	267	0	253	14			0	14
529	ELI LILLY & CO	532457108		9/27/2010	5/6/2011	270	0	253	17			0	17
530	ELI LILLY & CO	532457108		9/27/2010	5/12/2011	307	0	290	17			0	17
531	ELI LILLY & CO	532457108		9/27/2010	6/21/2011	1,436	0	1,375	61			0	61
532	LIMITED BRANDS INC	532716107		5/3/2010	6/21/2011	736	0	559	177			0	177
533	LIMITED BRANDS INC	532716107		5/3/2010	7/11/2011	1,148	0	811	337			0	337
534	LINCOLN NTL CORP IND NPV	534187109		4/19/2010	6/21/2011	28	0	32	-4			0	-4
535	LINCOLN NTL CORP IND NPV	534187109		4/20/2010	6/21/2011	276	0	324	-48			0	-48
536	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	6/21/2011	662	0	749	-87			0	-87
537	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	6/21/2011	414	0	468	-54			0	-54
538	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	6/21/2011	386	0	437	-51			0	-51
539	POTASH CORP SASKATCHEWAN	73755L107		7/9/2010	6/21/2011	316	0	187	129			0	129
540	POTASH CORP SASKATCHEWAN	73755L107		11/4/2010	6/21/2011	1,263	0	1,125	138			0	138
541	POTASH CORP SASKATCHEWAN	73755L107		11/4/2010	8/19/2011	2,962	0	2,720	242			0	242
542	POTASH CORP SASKATCHEWAN	73755L107		11/4/2010	8/22/2011	414	0	375	39			0	39
543	POTASH CORP SASKATCHEWAN	73755L107		12/16/2010	8/22/2011	1,447	0	1,306	141			0	141
544	POTASH CORP SASKATCHEWAN	73755L107		12/16/2010	9/2/2011	58	0	47	11			0	11
545	PRECISION CASTPARTS	740189105		7/27/2010	6/21/2011	1,407	0	1,087	320			0	320
546	PRECISION CASTPARTS	740189105		7/28/2010	6/21/2011	313	0	245	68			0	68
547	PRECISION CASTPARTS	740189105		7/28/2010	9/2/2011	157	0	123	34			0	34
548	PRECISION DRILLING CORP	74022D308		6/27/2011	9/2/2011	13	0	14	-1			0	-1
549	PRECISION DRILLING CORP	74022D308		6/27/2011	10/31/2011	475	0	540	-65			0	-65
550	PRICE T ROWE GROUP INC	74144T108		6/23/2011	1/10/2012	480	0	450	30			0	30
551	PRICE T ROWE GROUP INC	74144T108		6/23/2011	1/23/2012	835	0	788	47			0	47
552	GENERAL ELECTRIC	369604103		2/14/2011	12/20/2011	621	0	815	-194			0	-194
553	GENERAL ELECTRIC	369604103		2/14/2011	12/20/2011	518	0	649	-131			0	-131
554	MARATHON OIL CORP	565849106		1/25/2010	2/2/2011	556	0	372	184			0	184
555	MARATHON OIL CORP	565849106		1/25/2010	6/21/2011	681	0	403	278			0	278
556	MARATHON OIL CORP	565849106		3/10/2010	6/21/2011	838	0	502	336			0	336
557	MARATHON OIL CORP	565849106		3/10/2010	7/15/2011	126	0	75	51			0	51
558	MARATHON PETROLEUM CORP	56585A102		3/10/2010	7/5/2011	84	0	51	33			0	33
559	MARATHON PETROLEUM CORP	56585A102		5/17/2010	7/6/2011	544	0	328	216			0	216
560	MARATHON PETROLEUM CORP	56585A102		5/17/2010	7/7/2011	631	0	379	252			0	252
561	MARATHON PETROLEUM CORP	56585A102		5/17/2010	7/8/2011	166	0	101	65			0	65
562	MARATHON PETROLEUM CORP	56585A102		9/3/2010	7/8/2011	166	0	103	63			0	63
563	MARATHON PETROLEUM CORP	56585A102		10/27/2010	7/8/2011	166	0	114	52			0	52
564	MARATHON PETROLEUM CORP	56585A102		11/2/2010	7/8/2011	166	0	110	56			0	56
565	MARATHON PETROLEUM CORP	56585A102		11/2/2010	7/11/2011	40	0	27	13			0	13
566	MARATHON PETROLEUM CORP	56585A102		11/17/2010	7/11/2011	120	0	81	39			0	39
567	MARATHON PETROLEUM CORP	56585A102		11/23/2010	7/11/2011	160	0	109	51			0	51
568	MARATHON PETROLEUM CORP	56585A102		11/28/2011	11/29/2011	233	0	235	-2			0	-2
569	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/8/2011	389	0	425	-36			0	-36
570	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/8/2011	56	0	61	-5			0	-5
571	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/8/2011	1,334	0	1,458	-124			0	-124
572	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/8/2011	723	0	790	-67			0	-67
573	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/8/2011	56	0	61	-5			0	-5
574	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/9/2011	168	0	182	-14			0	-14
575	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/9/2011	391	0	463	-72			0	-72
576	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/9/2011	727	0	855	-128			0	-128
577	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/9/2011	56	0	66	-10			0	-10
578	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/9/2011	1,342	0	1,582	-240			0	-240
579	MARKET VECTORS ETF TR	57060U100		7/25/2011	8/9/2011	447	0	488	-41			0	-41
580	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/10/2011	172	0	198	-26			0	-26

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
581	MARKET VECTORS ETF TR	57060U100		7/18/2011	8/10/2011	57	0	66	-9			0	-9
582	MARKET VECTORS ETF TR	57060U100		7/25/2011	8/10/2011	172	0	183	-11			0	-11
583	MARKET VECTORS ETF TR	57060U100		7/25/2011	8/10/2011	229	0	244	-15			0	-15
584	MARKET VECTORS ETF TR	57060U100		7/25/2011	8/10/2011	745	0	793	-48			0	-48
585	MARKET VECTORS ETF TR	57060U100		8/3/2011	8/10/2011	1,375	0	1,421	-46			0	-46
586	MARKET VECTORS ETF TR	57060U100		7/25/2011	8/12/2011	2,477	0	2,562	-85			0	-85
587	MARKET VECTORS ETF TR	57060U100		8/3/2011	8/12/2011	413	0	415	-2			0	-2
588	MARSH & MCLENNAN COS INC	571748102		3/1/2011	6/21/2011	1,641	0	1,651	-10			0	-10
589	MARSH & MCLENNAN COS INC	571748102		3/1/2011	9/2/2011	436	0	459	-23			0	-23
590	MASCO CORP	574599106		9/8/2010	3/22/2011	749	0	587	162			0	162
591	MASCO CORP	574599106		9/8/2010	6/21/2011	482	0	432	50			0	50
592	MASCO CORP	574599106		9/8/2010	7/7/2011	339	0	310	29			0	29
593	MASCO CORP	574599106		10/15/2010	7/7/2011	521	0	478	43			0	43
594	MASCO CORP	574599106		10/25/2010	7/7/2011	569	0	532	37			0	37
595	PROSHARES ULTRASHORT S&P	74347R883		3/15/2011	8/22/2011	842	0	735	107			0	107
596	PROSHARES ULTRASHORT S&P	74347R883		3/15/2011	9/26/2011	1,909	0	1,723	186			0	186
597	CHUBB CORP	171232101		11/2/2010	5/25/2011	322	0	294	28			0	28
598	CHUBB CORP	171232101		11/2/2010	5/31/2011	196	0	176	20			0	20
599	CHUBB CORP	171232101		11/17/2010	5/31/2011	785	0	688	97			0	97
600	CHUBB CORP	171232101		11/24/2010	5/31/2011	1,113	0	975	138			0	138
601	CHUBB CORP	171232101		8/1/2011	8/15/2011	1,834	0	1,866	-32			0	-32
602	CHUBB CORP	171232101		8/1/2011	8/30/2011	245	0	249	-4			0	-4
603	CHUBB CORP	171232101		8/1/2011	8/30/2011	367	0	381	-14			0	-14
604	CHUBB CORP	171232101		8/1/2011	8/31/2011	558	0	571	-13			0	-13
605	CHUBB CORP	171232101		8/1/2011	8/31/2011	62	0	63	-1			0	-1
606	CHUBB CORP	171232101		8/1/2011	8/31/2011	434	0	444	-10			0	-10
607	CHUBB CORP	171232101		8/1/2011	8/31/2011	496	0	508	-12			0	-12
608	CHUBB CORP	171232101		8/1/2011	9/1/2011	185	0	190	-5			0	-5
609	CHUBB CORP	171232101		8/1/2011	9/1/2011	62	0	63	-1			0	-1
610	CHUBB CORP	171232101		8/1/2011	9/1/2011	493	0	501	-8			0	-8
611	CHUBB CORP	171232101		8/1/2011	9/1/2011	555	0	532	23			0	23
612	CHUBB CORP	171232101		8/1/2011	9/1/2011	370	0	359	11			0	11
613	CHUBB CORP	171232101		8/1/2011	9/8/2011	243	0	248	-5			0	-5
614	CHUBB CORP	171232101		8/1/2011	9/8/2011	182	0	188	-6			0	-6
615	CHUBB CORP	171232101		8/1/2011	9/8/2011	61	0	63	-2			0	-2
616	CHUBB CORP	171232101		8/1/2011	9/8/2011	365	0	376	-11			0	-11
617	CHUBB CORP	171232101		8/1/2011	9/9/2011	178	0	183	-5			0	-5
618	CHUBB CORP	171232101		8/1/2011	9/9/2011	119	0	129	-10			0	-10
619	CHUBB CORP	171232101		8/1/2011	9/9/2011	59	0	64	-5			0	-5
620	CHUBB CORP	171232101		8/1/2011	9/9/2011	59	0	64	-5			0	-5
621	CHUBB CORP	171232101		8/1/2011	9/9/2011	356	0	385	-29			0	-29
622	CHUBB CORP	171232101		8/1/2011	9/9/2011	59	0	63	-4			0	-4
623	CHUBB CORP	171232101		8/1/2011	9/9/2011	238	0	248	-10			0	-10
624	CISCO SYSTEMS INC COM	17275R102		5/13/2010	2/11/2011	450	0	615	-165			0	-165
625	CISCO SYSTEMS INC COM	17275R102		7/9/2010	2/11/2011	1,163	0	1,419	-256			0	-256
626	CISCO SYSTEMS INC COM	17275R102		8/10/2010	2/11/2011	2,702	0	3,531	-829			0	-829
627	CISCO SYSTEMS INC COM	17275R102		9/2/2010	2/11/2011	113	0	124	-11			0	-11
628	CITIGROUP INC	172967101		5/13/2010	4/20/2011	1,234	0	1,149	85			0	85
629	CITIGROUP INC	172967101		9/16/2010	5/4/2011	189	0	169	20			0	20
630	CITIGROUP INC	172967101		10/28/2010	5/4/2011	410	0	390	20			0	20
631	CHIPOTLE MEXICAN GRILL	169656105		11/2/2010	10/31/2011	340	0	212	128			0	128
632	FORTESCUE METAL GROUP	34959A107		5/13/2011	10/24/2011	668	0	977	-309			0	-309
633	FORTUNE BRANDS INC	349631101		5/31/2011	6/21/2011	1,872	0	1,870	2			0	2
634	PRICE T ROWE GROUP INC	74144T108		6/23/2011	1/31/2012	457	0	450	7			0	7
635	PRICE T ROWE GROUP INC	74144T108		9/2/2011	1/31/2012	114	0	102	12			0	12
636	PRICE T ROWE GROUP INC	74144T108		9/27/2011	1/31/2012	515	0	457	58			0	58
637	PRICELINE COM INC	741503403		7/13/2010	2/4/2011	2,179	0	1,065	1,114			0	1,114
638	PRICELINE COM INC	741503403		7/13/2010	2/24/2011	4,120	0	1,917	2,203			0	2,203

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
639	PRICELINE COM INC	741503403		8/5/2010	2/24/2011	458	0	285	173			0	173
640	PRICELINE COM INC	741503403		8/5/2010	6/21/2011	475	0	285	190			0	190
641	PRICELINE COM INC	741503403		8/12/2010	8/15/2011	508	0	291	217			0	217
642	PRICELINE COM INC	741503403		8/16/2010	8/15/2011	508	0	298	210			0	210
643	PRICELINE COM INC	741503403		8/16/2010	8/16/2011	499	0	298	201			0	201
644	PRICELINE COM INC	741503403		9/2/2010	8/16/2011	499	0	310	189			0	189
645	PRICELINE COM INC	741503403		10/4/2010	8/16/2011	499	0	337	162			0	162
646	PRICELINE COM INC	741503403		11/10/2011	12/12/2011	947	0	1,073	-126			0	-126
647	PRICELINE COM INC	741503403		11/11/2011	12/12/2011	473	0	533	-60			0	-60
648	PRINCIPAL FINANCIAL GRP	74251V102		2/11/2011	6/10/2011	282	0	322	-40			0	-40
649	PRINCIPAL FINANCIAL GRP	74251V102		2/14/2011	6/10/2011	282	0	327	-45			0	-45
650	PRINCIPAL FINANCIAL GRP	74251V102		2/16/2011	6/10/2011	282	0	334	-52			0	-52
651	PRINCIPAL FINANCIAL GRP	74251V102		2/16/2011	6/17/2011	435	0	500	-65			0	-65
652	PRUDENTIAL FINANCIAL INC	744320102		5/20/2010	3/8/2011	511	0	449	62			0	62
653	PRUDENTIAL FINANCIAL INC	744320102		6/21/2010	3/8/2011	192	0	181	11			0	11
654	PRUDENTIAL FINANCIAL INC	744320102		11/30/2010	3/8/2011	319	0	254	65			0	65
655	PRUDENTIAL FINANCIAL INC	744320102		3/23/2011	5/6/2011	320	0	303	17			0	17
656	PRUDENTIAL FINANCIAL INC	744320102		3/23/2011	6/21/2011	61	0	61	0			0	0
657	PRUDENTIAL FINANCIAL INC	744320102		3/23/2011	6/21/2011	61	0	61	0			0	0
658	PRUDENTIAL FINANCIAL INC	744320102		3/28/2011	6/21/2011	303	0	305	-2			0	-2
659	PRUDENTIAL FINANCIAL INC	744320102		3/28/2011	10/31/2011	110	0	122	-12			0	-12
660	PRUDENTIAL FINANCIAL INC	744320102		3/28/2011	10/31/2011	386	0	427	-41			0	-41
661	PRUDENTIAL FINANCIAL INC	744320102		3/28/2011	11/14/2011	214	0	244	-30			0	-30
662	PRUDENTIAL FINANCIAL INC	744320102		3/28/2011	11/14/2011	268	0	305	-37			0	-37
663	PRUDENTIAL FINANCIAL INC	744320102		3/31/2011	11/14/2011	161	0	183	-22			0	-22
664	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/7/2011	144	0	156	-12			0	-12
665	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/7/2011	144	0	156	-12			0	-12
666	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	10/11/2011	654	0	637	17			0	17
667	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	10/11/2011	203	0	185	18			0	18
668	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/11/2011	135	0	177	-42			0	-42
669	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/11/2011	135	0	165	-30			0	-30
670	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/11/2011	45	0	55	-10			0	-10
671	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/11/2011	90	0	110	-20			0	-20
672	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/11/2011	23	0	27	-4			0	-4
673	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	10/27/2011	238	0	247	-9			0	-9
674	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	10/27/2011	20	0	21	-1			0	-1
675	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	10/27/2011	179	0	185	-6			0	-6
676	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	516	0	531	-15			0	-15
677	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	298	0	306	-8			0	-8
678	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	258	0	265	-7			0	-7
679	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	20	0	20	0			0	0
680	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	99	0	102	-3			0	-3
681	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	338	0	347	-9			0	-9
682	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	179	0	184	-5			0	-5
683	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	119	0	122	-3			0	-3
684	PROTECTIVE LIFE CORP COM	743674103		1/12/2011	6/21/2011	362	0	464	-102			0	-102
685	PROTECTIVE LIFE CORP COM	743674103		1/12/2011	7/13/2011	1,395	0	1,799	-404			0	-404
686	PRUDENTIAL FINANCIAL INC	744320102		3/31/2011	11/14/2011	268	0	305	-37			0	-37
687	PROTECTIVE LIFE CORP COM	743674103		1/13/2011	7/13/2011	518	0	664	-146			0	-146
688	PROTECTIVE LIFE CORP COM	743674103		1/13/2011	7/14/2011	137	0	173	-36			0	-36
689	PRUDENTIAL FINANCIAL INC	744320102		4/13/2010	3/8/2011	128	0	125	3			0	3
690	PRUDENTIAL FINANCIAL INC	744320102		5/19/2010	3/8/2011	192	0	177	15			0	15
691	PRUDENTIAL FINANCIAL INC	744320102		4/5/2011	11/14/2011	214	0	253	-39			0	-39
692	PRUDENTIAL FINANCIAL INC	744320102		4/6/2011	11/14/2011	54	0	64	-10			0	-10
693	PT INDOSAT TBK ADR	744383100		4/6/2010	5/10/2011	272	0	304	-32			0	-32
694	PT INDOSAT TBK ADR	744383100		4/6/2010	5/12/2011	965	0	1,082	-117			0	-117
695	PUB SVC ENTERPRISE GRP	744573106		4/1/2009	5/20/2011	272	0	236	36			0	36
696	PUB SVC ENTERPRISE GRP	744573106		4/1/2009	5/31/2011	67	0	59	8			0	8

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
697	PUB SVC ENTERPRISE GRP	744573106		11/6/2009	5/31/2011	634	0	582	52			0	52
698	PUB SVC ENTERPRISE GRP	744573106		9/2/2010	5/31/2011	200	0	196	4			0	4
699	PUBLICIS GROUPE SPON ADR	74463M106		1/20/2011	6/21/2011	444	0	409	35			0	35
700	QBE INS GROUP LTD	74728G605		11/23/2011	1/25/2012	1,871	0	2,145	-274			0	-274
701	QUALCOMM INC	747525103		5/31/2011	6/6/2011	3,466	0	3,556	-90			0	-90
702	QUALCOMM INC	747525103		7/21/2011	8/3/2011	425	0	456	-31			0	-31
703	QUALCOMM INC	747525103		7/21/2011	8/3/2011	1,010	0	1,084	-74			0	-74
704	QUALCOMM INC	747525103		7/21/2011	9/2/2011	100	0	114	-14			0	-14
705	QUEST DIAGNOSTICS INC	74834L100		11/24/2010	2/2/2011	228	0	201	27			0	27
706	QUEST DIAGNOSTICS INC	74834L100		11/24/2010	2/14/2011	398	0	352	46			0	46
707	GLOBAL PMTS INC GEORGIA	37940X102		12/28/2010	1/9/2012	2,066	0	2,049	17			0	17
708	GOLDCORP INC	380956409		5/16/2011	6/21/2011	624	0	635	-11			0	-11
709	GOLDCORP INC	380956409		5/16/2011	9/2/2011	55	0	49	6			0	6
710	GOLDMAN SACHS GROUP INC	38141G104		11/30/2010	5/19/2011	557	0	631	-74			0	-74
711	GOLDMAN SACHS GROUP INC	38141G104		12/3/2010	5/19/2011	418	0	485	-67			0	-67
712	GOLDMAN SACHS GROUP INC	38141G104		12/7/2010	5/19/2011	696	0	820	-124			0	-124
713	GOLDMAN SACHS GROUP INC	38141G104		12/10/2010	5/19/2011	278	0	334	-56			0	-56
714	GOLDMAN SACHS GROUP INC	38141G104		12/10/2010	5/24/2011	408	0	500	-92			0	-92
715	GOLDMAN SACHS GROUP INC	38141G104		12/10/2010	5/31/2011	140	0	167	-27			0	-27
716	GOLDMAN SACHS GROUP INC	38141G104		12/20/2010	5/31/2011	562	0	664	-102			0	-102
717	GOLDMAN SACHS GROUP INC	38141G104		12/31/2010	5/31/2011	562	0	671	-109			0	-109
718	GOODRICH CORPORATION	382388106		7/12/2011	9/19/2011	627	0	561	66			0	66
719	GOODRICH CORPORATION	382388106		7/12/2011	9/21/2011	110	0	93	17			0	17
720	GOODRICH CORPORATION	382388106		7/21/2011	9/21/2011	330	0	295	35			0	35
721	GOODRICH CORPORATION	382388106		7/12/2011	9/21/2011	437	0	374	63			0	63
722	GOODRICH CORPORATION	382388106		7/12/2011	9/21/2011	331	0	280	51			0	51
723	GENERAL ELECTRIC	369604103		2/17/2011	12/20/2011	311	0	393	-82			0	-82
724	GOODRICH CORPORATION	382388106		7/21/2011	9/22/2011	121	0	98	23			0	23
725	MASCO CORP	574599106		12/10/2010	7/7/2011	424	0	475	-51			0	-51
726	MASTERCARD INC	57636Q104		5/31/2011	6/21/2011	547	0	574	-27			0	-27
727	MASTERCARD INC	57636Q104		5/31/2011	9/8/2011	342	0	287	55			0	55
728	MASTERCARD INC	57636Q104		5/31/2011	9/21/2011	351	0	287	64			0	64
729	MASTERCARD INC	57636Q104		5/31/2011	11/4/2011	363	0	280	83			0	83
730	MCDONALDS CORP COM	580135101		8/23/2010	4/25/2011	2,854	0	2,734	120			0	120
731	MCDONALDS CORP COM	580135101		8/23/2010	6/21/2011	1,899	0	1,700	199			0	199
732	MCDONALDS CORP COM	580135101		8/24/2010	6/21/2011	495	0	437	58			0	58
733	MCDONALDS CORP COM	580135101		8/24/2010	9/2/2011	628	0	509	119			0	19
734	MEAD JOHNSON NUTRTION CO	582839106		1/6/2010	6/21/2011	1,043	0	724	319			0	319
735	MEAD JOHNSON NUTRTION CO	582839106		1/6/2010	9/2/2011	211	0	136	75			0	75
736	MEAD JOHNSON NUTRTION CO	582839106		1/6/2010	9/30/2011	760	0	498	262			0	262
737	MEADWESTVACO CORP	583334107		12/7/2009	6/21/2011	896	0	794	102			0	102
738	MEADWESTVACO CORP	583334107		12/8/2009	6/21/2011	32	0	28	4			0	4
739	MEADWESTVACO CORP	583334107		12/8/2009	11/7/2011	938	0	929	9			0	9
740	MEADWESTVACO CORP	583334107		12/8/2009	11/8/2011	489	0	479	10			0	10
741	PROSHARES ULTRASHORT S&P	74347R883		2/10/2011	6/24/2011	22	0	22	0			0	0
742	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	6/24/2011	397	0	391	6			0	6
743	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/24/2011	199	0	200	-1			0	-1
744	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/24/2011	132	0	133	-1			0	-1
745	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	6/24/2011	154	0	155	-1			0	-1
746	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	6/28/2011	2,113	0	2,129	-16			0	-16
747	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	7/21/2011	60	0	65	-5			0	-5
748	PROSHARES ULTRASHORT S&P	74347R883		3/2/2011	7/21/2011	20	0	21	-1			0	-1
749	PROSHARES ULTRASHORT S&P	74347R883		3/2/2011	7/21/2011	140	0	145	-5			0	-5
750	PROSHARES ULTRASHORT S&P	74347R883		7/12/2011	7/21/2011	160	0	164	-4			0	-4
751	PROSHARES ULTRASHORT S&P	74347R883		7/12/2011	7/21/2011	279	0	288	-9			0	-9
752	PROSHARES ULTRASHORT S&P	74347R883		7/12/2011	7/21/2011	240	0	247	-7			0	-7
753	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	7/22/2011	1,034	0	1,129	-95			0	-95
754	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	8/12/2011	545	0	478	67			0	67

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

	Amount
Long Term CG Distributions	48
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	2,557,381	0	2,407,501	149,880	0	0	0	149,880
755	PROSHARES ULTRASHORT S&P	74347R883		3/2/2011	8/12/2011	74	0	68	6			0	6
756	PROSHARES ULTRASHORT S&P	74347R883		7/28/2011	8/12/2011	223	0	188	35			0	35
757	PROSHARES ULTRASHORT S&P	74347R883		7/28/2011	8/12/2011	223	0	188	35			0	35
758	PROSHARES ULTRASHORT S&P	74347R883		7/28/2011	8/12/2011	173	0	146	27			0	27
759	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	8/15/2011	552	0	500	52			0	52
760	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	8/22/2011	1,079	0	891	188			0	188
761	PROSHARES ULTRASHORT S&P	74347R883		3/7/2011	8/22/2011	1,079	0	887	192			0	192
762	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/1/2011	80	0	102	-22			0	-22
763	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/1/2011	240	0	306	-66			0	-66
764	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/1/2011	240	0	314	-74			0	-74
765	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/1/2011	440	0	451	-11			0	-11
766	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/1/2011	160	0	164	-4			0	-4
767	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/1/2011	40	0	41	-1			0	-1
768	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/1/2011	40	0	41	-1			0	-1
769	PROSHARES ULTRASHORT	74348A202		11/10/2011	12/1/2011	160	0	174	-14			0	-14
770	PROSHARES ULTRASHORT	74348A202		11/12/2011	12/1/2011	440	0	468	-28			0	-28
771	PROSHARES ULTRASHORT	74348A202		11/12/2011	12/1/2011	120	0	128	-8			0	-8
772	PROSHARES ULTRASHORT	74348A202		11/12/2011	12/1/2011	80	0	85	-5			0	-5
773	PROSHARES ULTRASHORT	74348A202		11/15/2011	12/1/2011	40	0	40	0			0	0
774	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/1/2011	160	0	172	-12			0	-12
775	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	20	0	20	0			0	0
776	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/27/2011	596	0	612	-16			0	-16
777	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/27/2011	119	0	156	-37			0	-37
778	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/27/2011	20	0	26	-6			0	-6
779	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/27/2011	139	0	183	-44			0	-44
780	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/27/2011	20	0	26	-6			0	-6
781	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/27/2011	79	0	104	-25			0	-25
782	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	10/28/2011	19	0	23	-4			0	-4
783	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	19	0	20	-1			0	-1
784	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	58	0	61	-3			0	-3
785	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	252	0	265	-13			0	-13
786	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	58	0	61	-3			0	-3
787	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	58	0	61	-3			0	-3
788	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	116	0	122	-6			0	-6
789	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	194	0	204	-10			0	-10
790	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	174	0	184	-10			0	-10
791	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	10/28/2011	97	0	102	-5			0	-5
792	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/28/2011	116	0	177	-61			0	-61
793	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/1/2011	720	0	773	-53			0	-53
794	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/1/2011	640	0	687	-47			0	-47
795	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/1/2011	40	0	43	-3			0	-3
796	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/2/2011	235	0	332	-97			0	-97
797	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/2/2011	235	0	314	-79			0	-79
798	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/2/2011	39	0	44	-5			0	-5
799	PROSHARES ULTRASHORT	74348A202		11/15/2011	12/2/2011	39	0	43	-4			0	-4
800	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/2/2011	430	0	472	-42			0	-42
801	PROSHARES ULTRASHORT	74348A202		11/18/2011	12/2/2011	196	0	215	-19			0	-19
802	PROSHARES ULTRASHORT	74348A202		11/21/2011	12/2/2011	156	0	182	-26			0	-26
803	PROSHARES ULTRASHORT	74348A202		11/21/2011	12/2/2011	156	0	182	-26			0	-26
804	PROSHARES ULTRASHORT	74348A202		11/21/2011	12/2/2011	39	0	45	-6			0	-6
805	PROSHARES ULTRASHORT	74348A202		11/21/2011	12/2/2011	196	0	227	-31			0	-31
806	TRINITY INDUS INC DEL	896522109		4/6/2011	8/25/2011	24	0	36	-12			0	-12
807	TRINITY INDUS INC DEL	896522109		4/13/2011	8/25/2011	168	0	278	-110			0	-110
808	TRINITY INDUS INC DEL	896522109		5/20/2011	8/25/2011	48	0	64	-16			0	-16
809	TRINITY INDUS INC DEL	896522109		5/20/2011	8/31/2011	304	0	351	-47			0	-47
810	TRIUMPH GROUP INC NEW	896818101		2/24/2011	5/10/2011	599	0	504	95			0	95
811	TRIUMPH GROUP INC NEW	896818101		2/24/2011	6/21/2011	968	0	839	129			0	129
812	TRIUMPH GROUP INC NEW	896818101		2/24/2011	7/12/2011	303	0	252	51			0	51

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
813	TRIUMPH GROUP INC NEW	896818101		2/25/2011	7/12/2011	605	0	527	78			0	78
814	TRIUMPH GROUP INC NEW	896818101		2/25/2011	9/13/2011	99	0	88	11			0	11
815	TRIUMPH GROUP INC NEW	896818101		3/17/2011	9/13/2011	248	0	210	38			0	38
816	ADOBE SYS DEL PV$ 0 001	00724F101		12/17/2010	11/21/2011	371	0	404	-33			0	-33
817	ADOBE SYS DEL PV$ 0 001	00724F101		12/21/2010	11/21/2011	477	0	548	-71			0	-71
818	ADOBE SYS DEL PV$ 0 001	00724F101		3/16/2011	11/21/2011	424	0	519	-95			0	-95
819	ADOBE SYS DEL PV$ 0 001	00724F101		9/2/2011	11/21/2011	186	0	169	17			0	17
820	AEON COMPANY LTD ADR	007627102		1/21/2011	6/21/2011	288	0	323	-35			0	-35
821	AETNA INC NEW	00817Y108		3/24/2010	6/21/2011	1,310	0	1,018	292			0	292
822	AETNA INC NEW	00817Y108		3/24/2010	9/19/2011	1,024	0	878	146			0	146
823	AETNA INC NEW	00817Y108		5/20/2010	9/19/2011	82	0	59	23			0	23
824	AGILENT TECHNOLOGIES INC	00846U101		10/18/2010	6/21/2011	501	0	347	154			0	154
825	AGILENT TECHNOLOGIES INC	00846U101		10/21/2010	6/21/2011	552	0	385	167			0	67
826	AGILENT TECHNOLOGIES INC	00846U101		10/27/2010	9/30/2011	95	0	104	-9			0	-9
827	AGILENT TECHNOLOGIES INC	00846U101		10/27/2010	9/30/2011	190	0	208	-18			0	-18
828	AGILENT TECHNOLOGIES INC	00846U101		11/8/2010	9/30/2011	317	0	364	-47			0	-47
829	AGILENT TECHNOLOGIES INC	00846U101		11/23/2010	9/30/2011	253	0	285	-32			0	-32
830	AGILENT TECHNOLOGIES INC	00846U101		5/19/2011	9/30/2011	475	0	771	-296			0	-296
831	AGILENT TECHNOLOGIES INC	00846U101		10/27/2010	10/5/2011	94	0	114	-20			0	-20
832	AGILENT TECHNOLOGIES INC	00846U101		5/19/2011	10/5/2011	877	0	1,439	-562			0	-562
833	AGILENT TECHNOLOGIES INC	00846U101		5/20/2011	10/5/2011	250	0	408	-158			0	-158
834	AGILENT TECHNOLOGIES INC	00846U101		6/10/2011	10/5/2011	188	0	292	-104			0	-104
835	AGILENT TECHNOLOGIES INC	00846U101		6/23/2011	10/5/2011	31	0	48	-17			0	-17
836	AGILENT TECHNOLOGIES INC	00846U101		6/23/2011	10/6/2011	192	0	287	-95			0	-95
837	AGILENT TECHNOLOGIES INC	00846U101		7/6/2011	10/6/2011	128	0	207	-79			0	-79
838	AGILENT TECHNOLOGIES INC	00846U101		7/15/2011	10/6/2011	192	0	282	-90			0	-90
839	AIR LIQUIDE ADR	009126202		4/4/2008	6/21/2011	789	0	777	12			0	12
840	AIR LIQUIDE ADR	009126202		4/4/2008	1/12/2012	1,589	0	1,715	-126			0	-126
841	AIRGAS INC COM	009363102		2/14/2011	6/21/2011	813	0	770	43			0	43
842	AIRGAS INC COM	009363102		2/14/2011	1/17/2012	324	0	257	67			0	67
843	AKZO NOBEL N V SPNSD ADR	010199305		9/23/2008	6/21/2011	1,829	0	1,572	257			0	257
844	ALASKA AIR GROUP INC COM	011659109		9/29/2009	6/21/2011	135	0	55	80			0	80
845	ALBEMARLE CORP COM	012653101		10/1/2010	6/21/2011	2,425	0	1,696	729			0	729
846	ALBEMARLE CORP COM	012653101		10/1/2010	8/4/2011	1,236	0	942	294			0	294
847	ALBEMARLE CORP COM	012653101		10/1/2010	9/2/2011	341	0	330	11			0	11
848	ALBEMARLE CORP COM	012653101		10/1/2010	9/22/2011	1,734	0	1,978	-244			0	-244
849	CITIGROUP INC COM NEW	172967424		5/13/2010	5/16/2011	1,066	0	1,088	-22			0	22
850	PRINCIPAL FINANCIAL GRP	74251V102		3/1/2011	6/17/2011	406	0	480	-74			0	-74
851	PRINCIPAL FINANCIAL GRP	74251V102		3/8/2011	6/17/2011	87	0	100	-13			0	-13
852	PRINCIPAL FINANCIAL GRP	74251V102		3/8/2011	6/20/2011	528	0	603	-75			0	-75
853	PROASSURANCE CORP	74267C106		8/10/2011	12/20/2011	238	0	208	30			0	30
854	PROASSURANCE CORP	74267C106		8/10/2011	12/21/2011	159	0	139	20			0	20
855	PROSHARES ULTRASHORT	74348A202		2/23/2011	8/15/2011	105	0	94	11			0	11
856	PROSHARES ULTRASHORT	74348A202		4/26/2011	8/15/2011	105	0	104	1			0	1
857	PROSHARES ULTRASHORT	74348A202		4/26/2011	8/15/2011	105	0	104	1			0	1
858	PROSHARES ULTRASHORT	74348A202		4/30/2011	8/15/2011	474	0	467	7			0	7
859	PROSHARES ULTRASHORT	74348A202		8/3/2011	8/15/2011	53	0	48	5			0	5
860	PROSHARES ULTRASHORT	74348A202		8/3/2011	8/15/2011	158	0	145	13			0	13
861	PROSHARES ULTRASHORT	74348A202		8/3/2011	8/15/2011	368	0	337	31			0	31
862	PROSHARES ULTRASHORT	74348A202		3/7/2011	8/22/2011	480	0	439	41			0	41
863	PROSHARES ULTRASHORT	74348A202		4/18/2011	8/22/2011	300	0	220	80			0	80
864	PROSHARES ULTRASHORT	74348A202		4/26/2011	8/22/2011	180	0	156	24			0	24
865	PROSHARES ULTRASHORT	74348A202		6/23/2011	8/22/2011	120	0	82	38			0	38
866	PROSHARES ULTRASHORT	74348A202		6/23/2011	8/22/2011	120	0	82	38			0	38
867	PROSHARES ULTRASHORT	74348A202		6/28/2011	8/22/2011	240	0	174	66			0	66
868	PROSHARES ULTRASHORT	74348A202		6/28/2011	8/22/2011	60	0	44	16			0	16
869	PROSHARES ULTRASHORT	74348A202		8/3/2011	8/22/2011	540	0	434	106			0	106
870	PROSHARES ULTRASHORT	74348A202		8/4/2011	8/22/2011	420	0	361	59			0	59

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
871	PROSHARES ULTRASHORT	74348A202		8/4/2011	8/22/2011	60	0	52	8			0	8
872	PROSHARES ULTRASHORT	74348A202		2/10/2011	9/27/2011	210	0	194	16			0	16
873	PROSHARES ULTRASHORT	74348A202		8/4/2011	9/27/2011	157	0	155	2			0	2
874	PROSHARES ULTRASHORT	74348A202		2/10/2011	10/6/2011	270	0	243	27			0	27
875	PROSHARES ULTRASHORT	74348A202		2/10/2011	10/6/2011	378	0	340	38			0	38
876	PROSHARES ULTRASHORT	74348A202		4/14/2011	10/6/2011	378	0	307	71			0	71
877	PROSHARES ULTRASHORT	74348A202		4/18/2011	10/6/2011	108	0	87	21			0	21
878	PROSHARES ULTRASHORT	74348A202		4/18/2011	10/6/2011	54	0	44	10			0	10
879	PROSHARES ULTRASHORT	74348A202		4/21/2011	10/6/2011	324	0	251	73			0	73
880	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/28/2011	136	0	207	-71			0	-71
881	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/28/2011	136	0	192	-56			0	-56
882	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/28/2011	116	0	165	-49			0	-49
883	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/28/2011	19	0	27	-8			0	-8
884	PROSHARES ULTRASHORT S&P	74347R883		10/4/2011	10/28/2011	97	0	137	-40			0	-40
885	PROSHARES ULTRASHORT S&P	74347R883		10/13/2011	10/28/2011	116	0	162	-46			0	-46
886	PROSHARES ULTRASHORT S&P	74347R883		10/13/2011	10/28/2011	39	0	54	-15			0	-15
887	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	41	0	44	-3			0	-3
888	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	20	0	22	-2			0	-2
889	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	102	0	109	-7			0	-7
890	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	20	0	22	-2			0	-2
891	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	41	0	44	-3			0	-3
892	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	61	0	66	-5			0	-5
893	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	123	0	131	-8			0	-8
894	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	11/30/2011	20	0	22	-2			0	-2
895	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	11/30/2011	61	0	61	0			0	0
896	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	11/30/2011	225	0	238	-13			0	-13
897	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	11/30/2011	205	0	217	-12			0	-12
898	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	11/30/2011	184	0	195	-11			0	-11
899	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	20	0	22	-2			0	-2
900	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	328	0	345	-17			0	-17
901	RF MICRO DEVICES INC	749941100		4/29/2011	9/15/2011	273	0	249	24			0	24
902	RF MICRO DEVICES INC	749941100		4/29/2011	9/15/2011	573	0	571	2			0	2
903	RANGE RESOURCES CORP DEL	75281A109		5/14/2009	2/17/2011	828	0	714	114			0	114
904	RANGE RESOURCES CORP DEL	75281A109		6/4/2009	2/17/2011	1,072	0	1,005	67			0	67
905	RANGE RESOURCES CORP DEL	75281A109		11/27/2009	2/17/2011	536	0	530	6			0	6
906	RANGE RESOURCES CORP DEL	75281A109		11/27/2009	5/18/2011	475	0	433	42			0	42
907	RANGE RESOURCES CORP DEL	75281A109		12/17/2009	5/18/2011	845	0	798	47			0	47
908	RANGE RESOURCES CORP DEL	75281A109		12/17/2009	6/21/2011	534	0	499	35			0	35
909	RANGE RESOURCES CORP DEL	75281A109		12/17/2009	9/2/2011	64	0	50	14			0	14
910	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	3/15/2011	454	0	482	-28			0	-28
911	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	3/16/2011	304	0	322	-18			0	-18
912	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	3/17/2011	351	0	375	-24			0	-24
913	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	3/23/2011	452	0	482	-30			0	-30
914	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	6/21/2011	940	0	1,018	-78			0	-78
915	RAYTHEON CO DELAWARE NEW	755111507		7/9/2010	6/21/2011	544	0	538	6			0	6
916	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	9/2/2011	42	0	54	-12			0	-12
917	RAYTHEON CO DELAWARE NEW	755111507		1/27/2010	10/28/2011	781	0	966	-185			0	-185
918	RAYTHEON CO DELAWARE NEW	755111507		7/9/2010	10/28/2011	173	0	196	-23			0	-23
919	RAYTHEON CO DELAWARE NEW	755111507		2/13/2010	12/2/2011	818	0	1,002	-184			0	-184
920	RAYTHEON CO DELAWARE NEW	755111507		7/9/2010	12/2/2011	227	0	244	-17			0	-17
921	RAYTHEON CO DELAWARE NEW	755111507		7/26/2010	12/2/2011	182	0	203	-21			0	-21
922	RAYTHEON CO DELAWARE NEW	755111507		8/9/2010	12/2/2011	681	0	699	-18			0	-18
923	RAYTHEON CO DELAWARE NEW	755111507		8/9/2010	12/5/2011	502	0	512	-10			0	-10
924	RAYTHEON CO DELAWARE NEW	755111507		8/10/2010	12/5/2011	91	0	92	-1			0	-1
925	RAYTHEON CO DELAWARE NEW	755111507		8/10/2010	1/3/2012	147	0	139	8			0	8
926	RAYTHEON CO DELAWARE NEW	755111507		9/2/2010	1/3/2012	342	0	319	23			0	23
927	RAYTHEON CO DELAWARE NEW	755111507		5/18/2011	1/3/2012	831	0	840	-9			0	-9
928	RAYTHEON CO DELAWARE NEW	755111507		5/19/2011	1/3/2012	880	0	896	-16			0	-16

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

	Amount
Long Term CG Distributions	48
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					2,557 381	0	2,407,501	149,880	0	0	0	149,880
929	RECKITT BENCKISER GR ADR	756255105		1/30/2009	6/21/2011	174	0	129	45			0	45
930	RED HAT INC	756577102		9/30/2010	2/22/2011	265	0	249	16			0	16
931	RED HAT INC	756577102		10/1/2010	2/22/2011	354	0	331	23			0	23
932	GENERAL ELECTRIC	369604103		2/14/2011	3/23/2011	637	0	714	-77			0	-77
933	GENERAL ELECTRIC	369604103		2/14/2011	6/21/2011	112	0	130	-18			0	-18
934	GENERAL ELECTRIC	369604103		2/14/2011	6/21/2011	262	0	303	-41			0	-41
935	GENERAL ELECTRIC	369604103		2/14/2011	6/21/2011	411	0	476	-65			0	-65
936	GENERAL ELECTRIC	369604103		2/14/2011	6/21/2011	673	0	779	-106			0	-106
937	GENERAL ELECTRIC	369604103		2/14/2011	6/21/2011	673	0	779	-106			0	-106
938	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	182	0	260	-78			0	-78
939	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	454	0	649	-195			0	-195
940	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	272	0	389	-117			0	-117
941	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	136	0	195	-59			0	-59
942	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	620	0	887	-267			0	-267
943	GENERAL ELECTRIC	369604103		2/14/2011	9/6/2011	1,241	0	1,774	-533			0	-533
944	GENERAL ELECTRIC	369604103		2/14/2011	12/16/2011	222	0	281	-59			0	-59
945	GENERAL ELECTRIC	369604103		2/14/2011	12/20/2011	207	0	268	-61			0	-61
946	GENERAL ELECTRIC	369604103		2/14/2011	12/20/2011	621	0	775	-154			0	-154
947	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/6/2011	2,535	0	2,010	525			0	525
948	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/27/2011	489	0	513	-24			0	-24
949	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/27/2011	163	0	171	-8			0	-8
950	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/27/2011	529	0	556	-27			0	-27
951	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/27/2011	204	0	214	-10			0	-10
952	PROSHARES ULTRASHORT	74348A202		8/3/2011	10/27/2011	41	0	48	-7			0	-7
953	PROSHARES ULTRASHORT	74348A202		8/3/2011	10/27/2011	448	0	530	-82			0	-82
954	PROSHARES ULTRASHORT	74348A202		8/3/2011	10/27/2011	41	0	48	-7			0	-7
955	PROSHARES ULTRASHORT	74348A202		8/3/2011	10/27/2011	815	0	964	-149			0	-149
956	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/28/2011	470	0	787	-317			0	-317
957	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/28/2011	157	0	206	-49			0	-49
958	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/28/2011	509	0	852	-343			0	-343
959	PROSHARES ULTRASHORT	74348A202		5/5/2011	10/28/2011	196	0	258	-62			0	-62
960	PROSHARES ULTRASHORT	74348A202		8/3/2011	10/28/2011	783	0	1,140	-357			0	-357
961	PROSHARES ULTRASHORT	74348A202		8/3/2011	11/4/2011	41	0	53	-12			0	-12
962	PROSHARES ULTRASHORT	74348A202		8/3/2011	11/4/2011	41	0	53	-12			0	-12
963	TENARIS S A ADR	88031M109		12/8/2010	2/9/2011	1,521	0	1,521	0			0	0
964	TENARIS S A ADR	88031M109		12/8/2010	2/10/2011	1,495	0	1,521	-26			0	-26
965	TENET HEALTHCARE CORP	88033G100		10/21/2009	6/21/2011	288	0	288	0			0	0
966	TENET HEALTHCARE CORP	88033G100		10/22/2009	6/21/2011	141	0	137	4			0	4
967	TENET HEALTHCARE CORP	88033G100		10/22/2009	10/3/2011	782	0	1,273	-491			0	-491
968	TENET HEALTHCARE CORP	88033G100		10/22/2009	10/4/2011	182	0	312	-130			0	-130
969	TENET HEALTHCARE CORP	88033G100		9/2/2010	10/4/2011	182	0	221	-39			0	-39
970	TENET HEALTHCARE CORP	88033G100		9/2/2011	10/4/2011	18	0	26	-8			0	-8
971	TESCO PLC SPNRD ADR	881575302		4/4/2008	6/21/2011	1,003	0	1,253	-250			0	-250
972	TESCO PLC SPNRD ADR	881575302		4/4/2008	12/13/2011	290	0	393	-103			0	-103
973	TESCO PLC SPNRD ADR	881575302		10/16/2008	12/13/2011	489	0	451	38			0	38
974	TESORO CORP	881609101		3/9/2011	3/18/2011	297	0	283	14			0	14
975	TESORO CORP	881609101		4/29/2011	6/21/2011	66	0	81	-15			0	-15
976	TESORO CORP	881609101		4/29/2011	10/31/2011	234	0	244	-10			0	-10
977	TESORO CORP	881609101		5/26/2011	10/31/2011	78	0	85	-7			0	-7
978	TESORO CORP	881609101		7/18/2011	10/31/2011	104	0	93	11			0	11
979	TEVA PHARMACTCL INDS ADR	881624209		6/21/2010	3/16/2011	1,712	0	1,921	-209			0	-209
980	TEVA PHARMACTCL INDS ADR	881624209		7/9/2010	3/16/2011	476	0	542	-66			0	-66
981	TEXAS INSTRUMENTS	882508104		10/4/2010	2/9/2011	1,967	0	1,540	427			0	427
982	TEXAS INSTRUMENTS	882508104		10/4/2010	2/10/2011	3,115	0	2,448	667			0	667
983	TEXAS INSTRUMENTS	882508104		4/20/2011	5/19/2011	1 007	0	1,017	-10			0	-10
984	TEXTRON INC	883203101		4/7/2011	5/18/2011	1 251	0	1,481	-230			0	-230
985	TEXTRON INC	883203101		4/7/2011	5/19/2011	569	0	720	-151			0	-151
986	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	9/26/2011	178	0	167	11			0	11

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
987	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	9/26/2011	153	0	144	9			0	9
988	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	9/26/2011	229	0	215	14			0	14
989	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	9/26/2011	153	0	144	9			0	9
990	PROSHARES ULTRASHORT S&P	74347R883		3/15/2011	9/27/2011	163	0	161	2			0	2
991	PROSHARES ULTRASHORT S&P	74347R883		9/22/2011	9/27/2011	140	0	153	-13			0	-13
992	PROSHARES ULTRASHORT S&P	74347R883		9/22/2011	9/27/2011	163	0	178	-15			0	-15
993	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	9/27/2011	140	0	156	-16			0	-16
994	PROSHARES ULTRASHORT S&P	74347R883		3/15/2011	10/6/2011	343	0	322	21			0	21
995	PROSHARES ULTRASHORT S&P	74347R883		3/25/2011	10/6/2011	2,399	0	2,064	335			0	335
996	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	10/6/2011	416	0	368	48			0	48
997	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	10/6/2011	171	0	183	-12			0	-12
998	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	10/6/2011	147	0	160	-13			0	-13
999	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	10/6/2011	147	0	157	-10			0	[redacted]10
1,000	PROSHARES ULTRASHORT S&P	74347R883		2/23/2011	10/7/2011	168	0	154	14			0	14
1,001	PROSHARES ULTRASHORT S&P	74347R883		4/18/2011	10/7/2011	216	0	195	21			0	21
1,002	PROSHARES ULTRASHORT S&P	74347R883		4/19/2011	10/7/2011	1 558	0	1,393	165			0	165
1,003	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	10/7/2011	168	0	183	-15			0	-15
1,004	TEXTRON INC	883203101		4/7/2011	5/19/2011	166	0	196	-30			0	-30
1,005	TEXTRON INC	883203101		4/7/2011	5/23/2011	157	0	209	-52			0	-52
1,006	TEXTRON INC	883203101		4/7/2011	5/23/2011	648	0	870	-222			0	-222
1,007	TEXTRON INC	883203101		4/7/2011	5/23/2011	537	0	779	-242			0	-242
1,008	TEXTRON INC	883203101		4/8/2011	5/23/2011	291	0	359	-68			0	-68
1,009	TEXTRON INC	883203101		4/8/2011	5/23/2011	581	0	717	-136			0	-136
1,010	TEXTRON INC	883203101		4/8/2011	5/23/2011	112	0	138	-26			0	-26
1,011	TEXTRON INC	883203101		4/8/2011	5/31/2011	617	0	745	-128			0	-128
1,012	TEXTRON INC	883203101		4/8/2011	6/1/2011	743	0	910	-167			0	-167
1,013	TEXTRON INC	883203101		4/8/2011	6/1/2011	113	0	157	-44			0	-44
1,014	TEXTRON INC	883203101		4/8/2011	6/1/2011	293	0	401	-108			0	-108
1,015	TEXTRON INC	883203101		4/11/2011	6/1/2011	45	0	55	-10			0	-10
1,016	THORNBURG INTERNATIONAL	885215566		4/9/2008	6/21/2011	47 989	0	50,718	-2,729			0	-2,729
1,017	THORNBURG INTERNATIONAL	885215566		4/9/2008	6/21/2011	177	0	187	-10			0	-10
1,018	3M COMPANY	88579Y101		6/10/2010	6/21/2011	744	0	620	124			0	124
1,019	3M COMPANY	88579Y101		6/10/2010	9/2/2011	160	0	155	5			0	5
1,020	3M COMPANY	88579Y101		6/10/2010	12/2/2011	959	0	930	29			0	29
1,021	3M COMPANY	88579Y101		6/10/2010	12/5/2011	1,948	0	1,859	89			0	89
1,022	TIFFANY & CO NEW	886547108		7/7/2011	9/2/2011	69	0	84	-15			0	-15
1,023	CHESAPEAKE ENERGY OKLA	165167107		5/17/2011	7/28/2011	102	0	88	14			0	[redacted]14
1,024	CHESAPEAKE ENERGY OKLA	165167107		5/17/2011	8/2/2011	993	0	818	175			0	[redacted]75
1,025	CHESAPEAKE ENERGY OKLA	165167107		5/17/2011	8/3/2011	748	0	643	105			0	105
1,026	CHESAPEAKE ENERGY OKLA	165167107		5/19/2011	8/3/2011	408	0	360	48			0	48
1,027	CHESAPEAKE ENERGY OKLA	165167107		5/19/2011	8/4/2011	826	0	749	77			0	77
1,028	CHESAPEAKE ENERGY OKLA	165167107		5/19/2011	8/5/2011	555	0	539	16			0	16
1,029	CHESAPEAKE ENERGY OKLA	165167107		5/19/2011	8/15/2011	609	0	569	40			0	40
1,030	CHEVRON CORP	166764100		12/16/2009	4/18/2011	1,462	0	1,097	365			0	365
1,031	CHEVRON CORP	166764100		12/16/2009	4/25/2011	428	0	313	115			0	115
1,032	CHEVRON CORP	166764100		12/16/2009	5/16/2011	1,231	0	940	291			0	291
1,033	CHEVRON CORP	166764100		12/16/2009	6/21/2011	1,716	0	1,332	384			0	384
1,034	CHEVRON CORP	166764100		1/21/2010	6/21/2011	909	0	693	216			0	216
1,035	PROSHARES ULTRASHORT	74348A202		11/1/2011	11/4/2011	453	0	479	-26			0	-26
1,036	PROSHARES ULTRASHORT	74348A202		11/1/2011	11/4/2011	41	0	44	-3			0	-3
1,037	PROSHARES ULTRASHORT	74348A202		11/1/2011	11/4/2011	124	0	131	-7			0	-7
1,038	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	291	0	361	-70			0	-70
1,039	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	42	0	52	-10			0	-10
1,040	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	208	0	258	-50			0	-50
1,041	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	42	0	52	-10			0	-10
1,042	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	166	0	206	-40			0	-40
1,043	PROSHARES ULTRASHORT	74348A202		8/4/2011	11/30/2011	166	0	206	-40			0	-40
1,044	PROSHARES ULTRASHORT	74348A202		8/10/2011	11/30/2011	291	0	368	-77			0	-77

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,045	PROSHARES ULTRASHORT	74348A202		8/10/2011	11/30/2011	457	0	578	-121			0	-121
1,046	PROSHARES ULTRASHORT	74348A202		9/2/2011	11/30/2011	249	0	314	-65			0	-65
1,047	PROSHARES ULTRASHORT	74348A202		9/2/2011	11/30/2011	83	0	105	-22			0	-22
1,048	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	42	0	42	0			0	0
1,049	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	42	0	42	0			0	0
1,050	PROSHARES ULTRASHORT	74348A202		11/9/2011	11/30/2011	42	0	42	0			0	0
1,051	QUESTAR CORP NPV	748356102		6/27/2011	9/2/2011	255	0	250	5			0	5
1,052	RF MICRO DEVICES INC	749941100		4/28/2011	6/21/2011	514	0	610	-96			0	-96
1,053	RF MICRO DEVICES INC	749941100		4/28/2011	9/14/2011	449	0	456	-7			0	-7
1,054	RF MICRO DEVICES INC	749941100		4/29/2011	9/14/2011	264	0	266	-2			0	-2
1,055	RF MICRO DEVICES INC	749941100		4/29/2011	9/14/2011	284	0	286	-2			0	-2
1,056	RF MICRO DEVICES INC	749941100		4/29/2011	9/15/2011	764	0	744	20			0	20
1,057	TRIUMPH GROUP INC NEW	896818101		3/17/2011	1/12/2012	486	0	335	151			0	51
1,058	TURKIYE GRTI BK SPN ADR	900148701		8/4/2010	6/21/2011	324	0	394	-70			0	-70
1,059	TURKIYE GRTI BK SPN ADR	900148701		8/4/2010	9/2/2011	82	0	117	-35			0	-35
1,060	TYSON FOODS INC CL A	902494103		5/12/2011	6/21/2011	74	0	75	-1			0	-1
1,061	TYSON FOODS INC CL A	902494103		5/12/2011	9/2/2011	121	0	131	-10			0	-10
1,062	ULTA SALON COSMETICS &	90384S303		6/15/2011	6/21/2011	184	0	177	7			0	7
1,063	UNILEVER NV NY REG SHS	904784709		2/9/2009	2/14/2011	675	0	507	168			0	168
1,064	UNILEVER NV NY REG SHS	904784709		2/9/2009	2/15/2011	1,150	0	860	290			0	290
1,065	UNILEVER NV NY REG SHS	904784709		2/9/2009	6/21/2011	676	0	463	213			0	213
1,066	UNILEVER NV NY REG SHS	904784709		3/24/2009	6/21/2011	64	0	40	24			0	24
1,067	UNILEVER NV NY REG SHS	904784709		3/24/2009	9/2/2011	67	0	40	27			0	27
1,068	UNIT CORP	909218109		6/6/2011	6/21/2011	219	0	224	-5			0	-5
1,069	UNIT CORP	909218109		6/6/2011	9/16/2011	235	0	280	-45			0	-45
1,070	UNIT CORP	909218109		6/6/2011	9/16/2011	188	0	227	-39			0	-39
1,071	UNIT CORP	909218109		6/10/2011	9/16/2011	94	0	111	-17			0	-17
1,072	UNIT CORP	909218109		6/17/2011	9/16/2011	282	0	321	-39			0	-39
1,073	UNITED CONTL HLDGS INC	910047109		4/12/2010	2/23/2011	387	0	372	15			0	15
1,074	UNITED CONTL HLDGS INC	910047109		7/2/2010	2/23/2011	2,847	0	2,533	314			0	314
1,075	UNITED CONTL HLDGS INC	910047109		7/8/2010	2/23/2011	638	0	580	58			0	58
1,076	UNITED CONTL HLDGS INC	910047109		7/13/2010	2/23/2011	774	0	779	-5			0	-5
1,077	UNITED CONTL HLDGS INC	910047109		7/21/2010	2/23/2011	1,139	0	1,142	-3			0	-3
1,078	UNITED CONTL HLDGS INC	910047109		7/22/2010	2/23/2011	1,572	0	1,601	-29			0	-29
1,079	UNITED CONTL HLDGS INC	910047109		9/24/2010	2/23/2011	843	0	851	-8			0	-8
1,080	UNITED CONTL HLDGS INC	910047109		10/28/2010	2/23/2011	934	0	1,193	-259			0	-259
1,081	UNTD OVERSEAS BK SPN ADR	911271302		8/31/2011	10/21/2011	697	0	822	-125			0	25
1,082	UNTD OVERSEAS BK SPN ADR	911271302		9/2/2011	10/21/2011	26	0	30	-4			0	-4
1,083	UNITED PARCEL SVC CL B	911312106		1/21/2010	3/25/2011	434	0	360	74			0	74
1,084	UNITED STS STL CORP NEW	912909108		7/1/2010	2/2/2011	828	0	521	307			0	307
1,085	UNITED STS STL CORP NEW	912909108		7/14/2010	2/2/2011	532	0	393	139			0	139
1,086	UNITED STS STL CORP NEW	912909108		8/12/2010	2/2/2011	532	0	403	129			0	129
1,087	CHEVRON CORP	166764100		1/21/2010	7/14/2011	423	0	308	115			0	115
1,088	CHEVRON CORP	166764100		1/21/2010	8/9/2011	184	0	154	30			0	30
1,089	CHEVRON CORP	166764100		1/21/2010	9/16/2011	2,674	0	2,080	594			0	594
1,090	CHEVRON CORP	166764100		6/7/2010	9/16/2011	1,882	0	1,367	515			0	515
1,091	CHEVRON CORP	166764100		9/2/2010	9/16/2011	594	0	464	130			0	130
1,092	CHICAGO BRDG &IRON CO NV	167250109		3/23/2011	6/21/2011	1,131	0	1,341	-210			0	-210
1,093	CHICAGO BRDG &IRON CO NV	167250109		3/23/2011	8/5/2011	1,040	0	1,219	-179			0	-179
1,094	CHICAGO BRDG &IRON CO NV	167250109		3/24/2011	8/5/2011	381	0	446	-65			0	-65
1,095	CHICAGO BRDG &IRON CO NV	167250109		3/24/2011	8/8/2011	1,027	0	1,461	-434			0	-434
1,096	CHICAGO BRDG &IRON CO NV	167250109		3/24/2011	8/9/2011	266	0	365	-99			0	-99
1,097	CHESAPEAKE ENERGY OKLA	165167107		3/9/2011	7/28/2011	474	0	467	7			0	7
1,098	CHESAPEAKE ENERGY OKLA	165167107		4/11/2011	7/28/2011	339	0	342	-3			0	-3
1,099	CHICAGO BRDG &IRON CO NV	167250109		3/24/2011	9/2/2011	101	0	122	-21			0	-21
1,100	CHICAGO BRDG &IRON CO NV	167250109		3/24/2011	10/4/2011	1,255	0	1,989	-734			0	-734
1,101	CHICAGO BRDG &IRON CO NV	167250109		4/6/2011	10/4/2011	1,101	0	1,773	-672			0	-672
1,102	CHINA CONSTRUCT UNSPN AD	168919108		4/16/2010	6/21/2011	266	0	269	-3			0	-3

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	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

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	Totals					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,103	CHINA MOBILE LTD SPN ADR	16941M109		10/13/2008	6/21/2011	494	0	566	-72			0	-72
1,104	CHINA MOBILE LTD SPN ADR	16941M109		10/13/2008	9/2/2011	101	0	103	-2			0	-2
1,105	CHINA PETE CHEM SPN ADR	16941R108		9/24/2010	6/21/2011	655	0	611	44			0	44
1,106	CHINA PETE CHEM SPN ADR	16941R108		9/27/2010	6/21/2011	842	0	787	55			0	55
1,107	CHINA PETE CHEM SPN ADR	16941R108		9/27/2010	6/22/2011	1,030	0	962	68			0	68
1,108	CHINA PETE CHEM SPN ADR	16941R108		12/14/2010	6/22/2011	1,030	0	1,054	-24			0	-24
1,109	CHINA UNICOM HONG KONG	16945R104		6/3/2009	6/21/2011	754	0	549	205			0	205
1,110	CHINA UNICOM HONG KONG	16945R104		6/3/2009	9/20/2011	1,514	0	983	531			0	531
1,111	CHINA INFORMATION TECH	16950L109		4/6/2010	3/24/2011	381	0	953	-572			0	-572
1,112	CHINA INFORMATION TECH	16950L109		4/6/2010	3/25/2011	370	0	859	-489			0	-489
1,113	CHINA INFORMATION TECH	16950L109		5/7/2010	3/25/2011	134	0	286	-152			0	-152
1,114	CHINA INFORMATION TECH	16950L109		5/7/2010	3/28/2011	371	0	764	-393			0	-393
1,115	CHIPOTLE MEXICAN GRILL	169656105		11/2/2010	6/21/2011	283	0	212	71			0	[redacted]71
1,116	FIFTH THIRD BANCORP	316773100		1/4/2011	5/16/2011	2,555	0	3,009	-454			0	-454
1,117	FIFTH THIRD BANCORP	316773100		1/6/2011	5/16/2011	2,808	0	3,326	-518			0	-518
1,118	FIRST SOLAR INC	336433107		3/15/2011	5/27/2011	2,022	0	2,684	-662			0	-662
1,119	FIRST SOLAR INC	336433107		3/15/2011	6/21/2011	497	0	631	-134			0	-134
1,120	FIRST SOLAR INC	336433107		3/15/2011	6/23/2011	974	0	1,263	-289			0	-289
1,121	FIRST SOLAR INC	336433107		3/31/2011	6/23/2011	1,582	0	2,090	-508			0	-508
1,122	FIRST SOLAR INC	336433107		3/31/2011	6/24/2011	120	0	161	-41			0	-41
1,123	FIRST SOLAR INC	336433107		4/1/2011	6/24/2011	120	0	162	-42			0	-42
1,124	FISERV INC WISC PV 1CT	337738108		3/1/2010	2/11/2011	186	0	146	40			0	40
1,125	FISERV INC WISC PV 1CT	337738108		9/2/2010	2/11/2011	247	0	210	37			0	37
1,126	FLUOR CORP NEW DEL COM	343412102		5/9/2011	6/21/2011	503	0	577	-74			0	-74
1,127	FLUOR CORP NEW DEL COM	343412102		5/10/2011	6/21/2011	63	0	72	-9			0	-9
1,128	FLUOR CORP NEW DEL COM	343412102		5/10/2011	6/21/2011	503	0	580	-77			0	-77
1,129	FLUOR CORP NEW DEL COM	343412102		5/9/2011	9/6/2011	455	0	625	-170			0	-170
1,130	TIFFANY & CO NEW	886547108		7/21/2011	1/11/2012	4,021	0	5,613	-1,592			0	-1,592
1,131	TIME WARNER INC SHS	887317303		5/19/2011	6/21/2011	647	0	664	-17			0	-17
1,132	TIME WARNER INC SHS	887317303		5/19/2011	9/2/2011	93	0	111	-18			0	-18
1,133	TIME WARNER CABLE INC	88732J207		5/19/2011	6/21/2011	227	0	232	-5			0	-5
1,134	TITANIUM METALS CORP NEW	888339207		2/7/2011	6/21/2011	482	0	553	-71			0	-71
1,135	TITANIUM METALS CORP NEW	888339207		2/7/2011	8/30/2011	284	0	356	-72			0	-72
1,136	TITANIUM METALS CORP NEW	888339207		2/7/2011	8/30/2011	142	0	178	-36			0	-36
1,137	TITANIUM METALS CORP NEW	888339207		2/7/2011	10/20/2011	861	0	1,126	-265			0	-265
1,138	TITANIUM METALS CORP NEW	888339207		2/10/2011	10/20/2011	136	0	174	-38			0	-38
1,139	TITANIUM METALS CORP NEW	888339207		4/26/2011	10/20/2011	438	0	569	-131			0	[redacted]31
1,140	TOKIO MARINE HOLDINGS	889094108		7/13/2009	6/21/2011	185	0	192	-7			0	[redacted]-7
1,141	TORCHMARK CORP COM	891027104		11/5/2010	4/15/2011	265	0	238	27			0	27
1,142	TORCHMARK CORP COM	891027104		11/17/2010	4/15/2011	199	0	174	25			0	25
1,143	TORCHMARK CORP COM	891027104		11/17/2010	4/18/2011	326	0	289	37			0	37
1,144	TORCHMARK CORP COM	891027104		11/17/2010	4/25/2011	132	0	116	16			0	16
1,145	TORCHMARK CORP COM	891027104		11/24/2010	4/25/2011	265	0	235	30			0	30
1,146	TORCHMARK CORP COM	891027104		11/24/2010	5/3/2011	66	0	59	7			0	7
1,147	TORCHMARK CORP COM	891027104		11/30/2010	5/3/2011	332	0	291	41			0	41
1,148	TORCHMARK CORP COM	891027104		11/30/2010	5/4/2011	199	0	175	24			0	24
1,149	TORCHMARK CORP COM	891027104		12/10/2010	5/4/2011	398	0	365	33			0	33
1,150	TRANSDIGM GROUP INC	893641100		1/14/2010	6/21/2011	1,118	0	659	459			0	459
1,151	TRANSDIGM GROUP INC	893641100		1/14/2010	9/2/2011	543	0	304	239			0	239
1,152	TRAVELERS COS INC	89417E109		11/12/2009	3/31/2011	359	0	322	37			0	37
1,153	TRAVELERS COS INC	89417E109		11/16/2009	3/31/2011	60	0	53	7			0	7
1,154	TRAVELERS COS INC	89417E109		11/16/2009	4/29/2011	252	0	214	38			0	38
1,155	TRAVELERS COS INC	89417E109		11/16/2009	6/17/2011	405	0	374	31			0	31
1,156	TRAVELERS COS INC	89417E109		12/30/2009	6/17/2011	869	0	755	114			0	114
1,157	TRAVELERS COS INC	89417E109		12/30/2009	6/20/2011	345	0	302	43			0	43
1,158	TRAVELERS COS INC	89417E109		1/5/2010	6/20/2011	1,381	0	1,174	207			0	207
1,159	TRAVELERS COS INC	89417E109		1/8/2010	6/20/2011	863	0	725	138			0	138
1,160	MF GLOBAL HLDGS LTD	55277J108		1/11/2011	8/29/2011	672	0	1,119	-447			0	-447

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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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,161	MF GLOBAL HLDGS LTD	55277J108		1/12/2011	8/29/2011	485	0	806	-321			0	-321
1,162	MGM RESORTS INTERNATIONL	552953101		12/20/2010	2/23/2011	6,663	0	7,159	-496			0	-496
1,163	MGM RESORTS INTERNATIONL	552953101		1/12/2011	2/23/2011	1,699	0	2,081	-382			0	-382
1,164	MACYS INC	55616P104		3/1/2010	5/9/2011	781	0	597	184			0	184
1,165	MACYS INC	55616P104		3/1/2010	5/11/2011	595	0	418	177			0	177
1,166	MACYS INC	55616P104		3/1/2010	5/12/2011	228	0	159	69			0	69
1,167	MACYS INC	55616P104		3/2/2010	5/12/2011	512	0	360	152			0	152
1,168	MACYS INC	55616P104		3/2/2010	5/16/2011	1,415	0	1,000	415			0	415
1,169	MACYS INC	55616P104		3/3/2010	5/16/2011	509	0	363	146			0	146
1,170	MACYS INC	55616P104		9/2/2010	5/16/2011	1,075	0	789	286			0	286
1,171	MACYS INC	55616P104		9/15/2011	10/5/2011	419	0	436	-17			0	-17
1,172	MAKITA CORP SPOND ADR	560877300		5/7/2010	6/21/2011	494	0	326	168			0	168
1,173	MAKITA CORP SPOND ADR	560877300		5/7/2010	11/15/2011	1,270	0	1,068	202			0	[redacted]02
1,174	MAKITA CORP SPOND ADR	560877300		5/7/2010	11/16/2011	275	0	237	38			0	38
1,175	MAKITA CORP SPOND ADR	560877300		5/19/2010	11/16/2011	892	0	748	144			0	144
1,176	MAN AG SHS	561641101		3/26/2010	6/21/2011	1,049	0	670	379			0	379
1,177	MAN AG SHS	561641101		3/26/2010	6/22/2011	1,965	0	1,255	710			0	710
1,178	MAN AG SHS	561641101		3/26/2010	8/12/2011	192	0	180	12			0	12
1,179	MACYS INC	55616P104		3/1/2010	5/10/2011	475	0	358	117			0	117
1,180	MAN AG SHS	561641101		4/20/2010	8/12/2011	2,062	0	2,107	-45			0	-45
1,181	PROSHARES ULTRASHORT	74348A202		11/22/2011	12/2/2011	587	0	674	-87			0	-87
1,182	PROSHARES ULTRASHORT	74348A202		11/22/2011	12/2/2011	117	0	135	-18			0	-18
1,183	PROSHARES ULTRASHORT	74348A202		11/22/2011	12/2/2011	156	0	180	-24			0	-24
1,184	PROSHARES ULTRASHORT	74348A202		11/22/2011	12/2/2011	313	0	359	-46			0	-46
1,185	PROSHARES ULTRASHORT	74348A202		9/2/2011	12/5/2011	505	0	681	-176			0	-176
1,186	PROSHARES ULTRASHORT	74348A202		9/13/2011	12/5/2011	621	0	851	-230			0	-230
1,187	PROSHARES ULTRASHORT	74348A202		11/9/2011	12/5/2011	311	0	350	-39			0	-39
1,188	PROTECTIVE LIFE CORP COM	743674103		11/24/2010	5/3/2011	317	0	289	28			0	28
1,189	PROTECTIVE LIFE CORP COM	743674103		12/6/2010	5/3/2011	317	0	302	15			0	15
1,190	PROTECTIVE LIFE CORP COM	743674103		1/6/2011	6/9/2011	2,060	0	2,664	-604			0	-604
1,191	PROTECTIVE LIFE CORP COM	743674103		1/7/2011	6/9/2011	202	0	262	-60			0	-60
1,192	PROTECTIVE LIFE CORP COM	743674103		1/7/2011	6/10/2011	461	0	611	-150			0	-150
1,193	PROTECTIVE LIFE CORP COM	743674103		1/10/2011	6/10/2011	351	0	464	-113			0	-113
1,194	PROTECTIVE LIFE CORP COM	743674103		1/10/2011	6/13/2011	1,175	0	1,565	-390			0	-390
1,195	PROTECTIVE LIFE CORP COM	743674103		1/10/2011	6/15/2011	1,095	0	1,449	-354			0	-354
1,196	TRAVELERS COS INC	89417E109		2/9/2010	6/21/2011	522	0	446	76			0	76
1,197	TRAVELERS COS INC	89417E109		2/16/2010	6/21/2011	522	0	459	63			0	[redacted]63
1,198	TRAVELERS COS INC	89417E109		3/1/2010	6/21/2011	290	0	266	24			0	24
1,199	TRAVELERS COS INC	89417E109		3/25/2010	6/21/2011	348	0	327	21			0	21
1,200	TRAVELERS COS INC	89417E109		9/2/2010	6/21/2011	58	0	50	8			0	8
1,201	TRAVELERS COS INC	89417E109		9/2/2010	7/25/2011	1,246	0	1,106	140			0	140
1,202	FLUOR CORP NEW DEL COM	343412102		5/10/2011	9/6/2011	342	0	435	-93			0	-93
1,203	FLUOR CORP NEW DEL COM	343412102		5/10/2011	9/6/2011	57	0	78	-21			0	-21
1,204	FLUOR CORP NEW DEL COM	343412102		5/10/2011	9/6/2011	455	0	628	-173			0	-173
1,205	FLUOR CORP NEW DEL COM	343412102		5/11/2011	9/6/2011	228	0	288	-60			0	-60
1,206	FLUOR CORP NEW DEL COM	343412102		5/11/2011	9/6/2011	114	0	144	-30			0	-30
1,207	FLOWSERVE CORP	34354P105		2/3/2011	5/25/2011	938	0	1,020	-82			0	-82
1,208	FLOWSERVE CORP	34354P105		2/4/2011	5/25/2011	820	0	905	-85			0	-85
1,209	FLOWSERVE CORP	34354P105		2/4/2011	6/6/2011	450	0	517	-67			0	-67
1,210	FLOWSERVE CORP	34354P105		2/4/2011	6/7/2011	1,012	0	1,164	-152			0	-152
1,211	FLOWSERVE CORP	34354P105		2/4/2011	6/8/2011	665	0	776	-111			0	-111
1,212	FLOWSERVE CORP	34354P105		2/4/2011	6/10/2011	106	0	129	-23			0	-23
1,213	FLOWSERVE CORP	34354P105		3/3/2011	6/10/2011	745	0	909	-164			0	-164
1,214	FLOWSERVE CORP	34354P105		3/3/2011	6/13/2011	421	0	519	-98			0	-98
1,215	FLOWSERVE CORP	34354P105		3/4/2011	6/13/2011	842	0	1,025	-183			0	-183
1,216	FORD MOTOR CO	345370860		7/22/2010	2/7/2011	1,929	0	1,446	483			0	483
1,217	FORD MOTOR CO	345370860		8/16/2010	2/7/2011	3,452	0	2,586	866			0	866
1,218	FORD MOTOR CO	345370860		8/16/2010	3/30/2011	1,211	0	988	223			0	223

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,219	FORD MOTOR CO	345370860		8/18/2010	3/30/2011	30	0	24	6			0	6
1,220	FORD MOTOR CO	345370860		8/18/2010	4/1/2011	423	0	343	80			0	80
1,221	FOREST LABS INC	345838106		6/20/2008	5/2/2011	972	0	900	72			0	72
1,222	FOREST LABS INC	345838106		3/4/2010	5/2/2011	451	0	385	66			0	66
1,223	FOREST LABS INC	345838106		3/12/2010	5/2/2011	451	0	407	44			0	44
1,224	FOREST LABS INC	345838106		9/2/2010	5/2/2011	278	0	234	44			0	44
1,225	FOREST LABS INC	345838106		2/24/2011	6/17/2011	541	0	450	91			0	91
1,226	FOREST LABS INC	345838106		3/2/2011	6/17/2011	1 159	0	963	196			0	196
1,227	FORTESCUE METAL GROUP	34959A107		1/24/2011	6/21/2011	577	0	591	-14			0	-14
1,228	FORTESCUE METAL GROUP	34959A107		1/24/2011	9/2/2011	32	0	33	-1			0	-1
1,229	FIFTH THIRD BANCORP	316773100		1/4/2011	5/6/2011	6,279	0	7,209	-930			0	-930
1,230	LINCOLN NTL CORP IND NPV	534187109		4/20/2010	8/23/2011	191	0	341	-150			0	150
1,231	LINCOLN NTL CORP IND NPV	534187109		4/21/2010	8/23/2011	19	0	31	-12			0	[redacted]12
1,232	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	8/23/2011	133	0	218	-85			0	-85
1,233	LINCOLN NTL CORP IND NPV	534187109		4/20/2010	9/8/2011	19	0	40	-21			0	-21
1,234	LINCOLN NTL CORP IND NPV	534187109		4/20/2010	9/8/2011	172	0	360	-188			0	-188
1,235	LINCOLN NTL CORP IND NPV	534187109		4/21/2010	9/8/2011	19	0	37	-18			0	-18
1,236	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/8/2011	38	0	62	-24			0	-24
1,237	LINCOLN NTL CORP IND NPV	534187109		4/20/2010	9/9/2011	165	0	366	-201			0	-201
1,238	TRAVELERS COS INC	89417E109		1/8/2010	6/21/2011	290	0	242	48			0	48
1,239	AFLAC INC COM	001055102		12/21/2011	1/4/2012	933	0	871	62			0	62
1,240	AGCO CORP COM	001084102		11/16/2009	6/21/2011	285	0	178	107			0	107
1,241	AGCO CORP COM	001084102		5/20/2010	6/21/2011	237	0	144	93			0	93
1,242	AGCO CORP COM	001084102		5/20/2010	9/12/2011	430	0	316	114			0	114
1,243	AMC NETWORKS INC SHS	00164V103		2/11/2010	7/6/2011	345	0	224	121			0	121
1,244	AMC NETWORKS INC SHS	00164V103		4/20/2010	7/6/2011	307	0	227	80			0	80
1,245	AT& T INC	00206R102		2/3/2010	3/31/2011	1 135	0	950	185			0	185
1,246	AT& T INC	00206R102		4/7/2010	3/31/2011	1,595	0	1,351	244			0	244
1,247	AT& T INC	00206R102		4/7/2010	4/4/2011	276	0	234	42			0	42
1,248	AT& T INC	00206R102		4/19/2010	4/4/2011	952	0	816	136			0	136
1,249	AT& T INC	00206R102		9/2/2010	4/4/2011	768	0	684	84			0	84
1,250	AT& T INC	00206R102		12/30/2010	4/4/2011	31	0	29	2			0	2
1,251	AT& T INC	00206R102		12/30/2010	4/5/2011	1 450	0	1,383	67			0	67
1,252	AT& T INC	00206R102		1/4/2011	4/5/2011	864	0	836	28			0	28
1,253	AT& T INC	00206R102		1/10/2011	4/5/2011	401	0	371	30			0	30
1,254	AT& T INC	00206R102		1/10/2011	5/5/2011	63	0	57	6			0	6
1,255	AT& T INC	00206R102		1/24/2011	5/5/2011	567	0	515	52			0	[redacted]52
1,256	ABERCROMBIE & FITCH CO	002896207		9/8/2009	2/22/2011	57	0	30	27			0	27
1,257	LINCOLN NTL CORP IND NPV	534187109		4/21/2010	9/9/2011	18	0	37	-19			0	-19
1,258	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/9/2011	239	0	406	-167			0	-167
1,259	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/9/2011	37	0	66	-29			0	-29
1,260	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/13/2011	219	0	394	-175			0	-175
1,261	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/13/2011	18	0	32	-14			0	-14
1,262	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/13/2011	128	0	260	-132			0	-132
1,263	LINCOLN NTL CORP IND NPV	534187109		5/3/2010	9/14/2011	18	0	32	-14			0	-14
1,264	LINCOLN NTL CORP IND NPV	534187109		5/5/2010	9/14/2011	271	0	452	-181			0	-181
1,265	LINCOLN NTL CORP IND NPV	534187109		5/20/2010	9/14/2011	217	0	313	-96			0	-96
1,266	LINCOLN NTL CORP IND NPV	534187109		5/20/2010	9/15/2011	252	0	339	-87			0	-87
1,267	LINCOLN NTL CORP IND NPV	534187109		6/14/2010	9/15/2011	194	0	276	-82			0	-82
1,268	CITIGROUP INC COM NEW	172967424		6/28/2010	5/16/2011	2,051	0	2,033	18			0	18
1,269	CITIGROUP INC COM NEW	172967424		6/28/2010	5/31/2011	2,297	0	2,277	20			0	20
1,270	CITIGROUP INC COM NEW	172967424		7/26/2010	5/31/2011	2,830	0	2,881	-51			0	-51
1,271	CITIGROUP INC COM NEW	172967424		7/27/2010	5/31/2011	287	0	298	-11			0	-11
1,272	CITIGROUP INC COM NEW	172967424		7/27/2010	5/31/2011	2,543	0	2,640	-97			0	-97
1,273	CITIGROUP INC COM NEW	172967424		7/27/2010	6/21/2011	231	0	255	-24			0	-24
1,274	CITIGROUP INC COM NEW	172967424		7/30/2010	6/21/2011	269	0	292	-23			0	-23
1,275	CITIGROUP INC COM NEW	172967424		7/30/2010	7/18/2011	785	0	876	-91			0	-91
1,276	CITIGROUP INC COM NEW	172967424		9/2/2010	7/18/2011	187	0	198	-11			0	-11

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,277	CITIGROUP INC COM NEW	172967424		9/16/2010	7/18/2011	823	0	873	-50			0	-50
1,278	CITRIX SYSTEMS INC COM	177376100		10/9/2009	5/18/2011	1,061	0	542	519			0	519
1,279	LINCOLN NTL CORP IND NPV	534187109		6/14/2010	9/16/2011	19	0	28	-9			0	-9
1,280	LINCOLN NTL CORP IND NPV	534187109		6/15/2010	9/16/2011	288	0	415	-127			0	-127
1,281	LINCOLN NTL CORP IND NPV	534187109		8/20/2010	9/16/2011	345	0	386	-41			0	-41
1,282	LINCOLN NTL CORP IND NPV	534187109		8/25/2010	9/16/2011	345	0	391	-46			0	-46
1,283	LINCOLN NTL CORP IND NPV	534187109		9/2/2010	9/16/2011	19	0	25	-6			0	-6
1,284	LINCOLN NTL CORP IND NPV	534187109		2/24/2011	9/16/2011	288	0	462	-174			0	-174
1,285	LINCOLN NTL CORP IND NPV	534187109		2/24/2011	9/27/2011	102	0	185	-83			0	-83
1,286	LINCOLN NTL CORP IND NPV	534187109		2/28/2011	9/27/2011	119	0	223	-104			0	-104
1,287	LINCOLN NTL CORP IND NPV	534187109		3/9/2011	9/27/2011	51	0	93	-42			0	-42
1,288	LINCOLN NTL CORP IND NPV	534187109		3/9/2011	10/6/2011	216	0	435	-219			0	-219
1,289	LINCOLN NTL CORP IND NPV	534187109		3/16/2011	10/6/2011	139	0	266	-127			0	-127
1,290	LINCOLN NTL CORP IND NPV	534187109		3/16/2011	10/12/2011	140	0	237	-97			0	-97
1,291	LINCOLN NTL CORP IND NPV	534187109		5/19/2011	10/12/2011	541	0	917	-376			0	-376
1,292	LINCOLN NTL CORP IND NPV	534187109		5/20/2011	10/12/2011	384	0	648	-264			0	-264
1,293	LINCOLN NTL CORP IND NPV	534187109		8/4/2011	10/12/2011	105	0	150	-45			0	-45
1,294	LINDE AG SHS SP ADR	535223200		1/13/2010	6/21/2011	1,221	0	885	336			0	336
1,295	LINDE AG SHS SP ADR	535223200		1/13/2010	9/2/2011	29	0	25	4			0	4
1,296	LOCKHEED MARTIN CORP	539830109		4/4/2011	6/21/2011	1,043	0	1,053	-10			0	-10
1,297	LORILLARD INC	544147101		5/24/2011	6/21/2011	2,417	0	2,514	-97			0	-97
1,298	LORILLARD INC	544147101		5/24/2011	9/2/2011	772	0	800	-28			0	-28
1,299	LORILLARD INC	544147101		5/24/2011	10/20/2011	1,719	0	1,714	5			0	5
1,300	PROASSURANCE CORP	74267C106		8/17/2011	12/21/2011	79	0	70	9			0	9
1,301	PROASSURANCE CORP	74267C106		8/17/2011	12/28/2011	160	0	139	21			0	21
1,302	PROASSURANCE CORP	74267C106		9/8/2011	1/3/2012	241	0	217	24			0	24
1,303	PROASSURANCE CORP	74267C106		11/29/2011	1/10/2012	239	0	227	12			0	12
1,304	PROASSURANCE CORP	74267C106		12/9/2011	1/10/2012	159	0	159	0			0	0
1,305	PROCTER & GAMBLE CO	742718109		8/7/2009	6/21/2011	1,297	0	1,037	260			0	260
1,306	PROCTER & GAMBLE CO	742718109		8/11/2009	6/21/2011	454	0	365	89			0	89
1,307	PROCTER & GAMBLE CO	742718109		8/11/2009	9/2/2011	377	0	313	64			0	64
1,308	FORTUNE BRANDS INC	349631101		5/31/2011	9/2/2011	334	0	387	-53			0	-53
1,309	FORTUNE BRANDS HOME AND	34964C106		5/31/2011	10/5/2011	1,152	0	1,337	-185			0	-185
1,310	FORTUNE BRANDS HOME AND	34964C106		6/1/2011	10/5/2011	12	0	14	-2			0	-2
1,311	FORTUNE BRANDS HOME AND	34964C106		6/1/2011	10/6/2011	440	0	509	-69			0	-69
1,312	FORTUNE BRANDS HOME AND	34964C106		6/20/2011	10/6/2011	404	0	460	-56			0	-56
1,313	FOSSIL INC COM	349882100		6/17/2011	6/21/2011	225	0	215	10			0	10
1,314	FOSSIL INC COM	349882100		6/17/2011	9/14/2011	488	0	537	-49			0	-49
1,315	FOSSIL INC COM	349882100		6/20/2011	9/14/2011	98	0	108	-10			0	-10
1,316	FOSSIL INC COM	349882100		6/20/2011	9/15/2011	300	0	325	-25			0	-25
1,317	FOSSIL INC COM	349882100		6/23/2011	9/15/2011	100	0	110	-10			0	-10
1,318	FOSSIL INC COM	349882100		6/23/2011	9/16/2011	204	0	221	-17			0	-17
1,319	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	4/14/2011	886	0	754	132			0	132
1,320	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	5/4/2011	2,104	0	1,819	285			0	285
1,321	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	5/12/2011	1,170	0	1,065	105			0	105
1,322	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	5/23/2011	850	0	799	51			0	51
1,323	FREEPRT-MCMRAN CPR & GLD	35671D857		10/1/2010	6/21/2011	195	0	177	18			0	18
1,324	FREEPRT-MCMRAN CPR & GLD	35671D857		10/26/2010	6/21/2011	1,413	0	1,398	15			0	15
1,325	ROCHE HLDG LTD SPN ADR	771195104		11/21/2008	9/2/2011	309	0	224	85			0	85
1,326	VERIZON COMMUNICATNS COM	92343V104		5/24/2011	10/4/2011	681	0	705	-24			0	-24
1,327	VERIZON COMMUNICATNS COM	92343V104		5/31/2011	10/4/2011	788	0	813	-25			0	-25
1,328	VERIZON COMMUNICATNS COM	92343V104		6/13/2011	10/4/2011	323	0	320	3			0	3
1,329	VERISK ANALYTICS INC	92345Y106		5/17/2010	6/15/2011	1,611	0	1,509	102			0	102
1,330	VERISK ANALYTICS INC	92345Y106		5/18/2010	6/15/2011	1,746	0	1,587	159			0	159
1,331	VERISK ANALYTICS INC	92345Y106		5/19/2010	6/15/2011	1,511	0	1,352	159			0	159
1,332	VISA INC CL A SHRS	92826C839		11/2/2010	4/15/2011	1,227	0	1,253	-26			0	-26
1,333	VISA INC CL A SHRS	92826C839		11/5/2010	4/15/2011	537	0	559	-22			0	-22
1,334	VISA INC CL A SHRS	92826C839		11/5/2010	5/2/2011	476	0	479	-3			0	-3

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,335	VISA INC CL A SHRS	92826C839		11/5/2010	5/3/2011	80	0	80	0			0	0
1,336	VISA INC CL A SHRS	92826C839		11/8/2010	5/3/2011	1,594	0	1,581	13			0	13
1,337	VISA INC CL A SHRS	92826C839		11/10/2010	5/3/2011	1,036	0	1,025	11			0	11
1,338	VISA INC CL A SHRS	92826C839		11/17/2010	5/3/2011	159	0	152	7			0	7
1,339	VISA INC CL A SHRS	92826C839		11/17/2010	5/4/2011	1,033	0	991	42			0	42
1,340	VISA INC CL A SHRS	92826C839		11/27/2010	6/7/2011	80	0	79	1			0	1
1,341	VISA INC CL A SHRS	92826C839		11/28/2010	6/7/2011	319	0	317	2			0	2
1,342	VISA INC CL A SHRS	92826C839		11/28/2010	6/8/2011	155	0	158	-3			0	-3
1,343	VISA INC CL A SHRS	92826C839		5/25/2011	6/8/2011	310	0	315	-5			0	-5
1,344	VISA INC CL A SHRS	92826C839		8/3/2011	8/9/2011	82	0	85	-3			0	-3
1,345	VISA INC CL A SHRS	92826C839		8/3/2011	8/9/2011	1,880	0	1 953	-73			0	-73
1,346	VISA INC CL A SHRS	92826C839		8/3/2011	10/17/2011	742	0	679	63			0	63
1,347	VISA INC CL A SHRS	92826C839		8/27/2011	10/17/2011	93	0	90	3			0	3
1,348	VISHAY INTERTECHNLGY	928298108		4/29/2010	6/21/2011	145	0	99	46			0	46
1,349	VISTEON CORP COM STK	92839U206		11/9/2010	6/21/2011	726	0	712	14			0	14
1,350	VISTEON CORP COM STK	92839U206		11/9/2010	1/10/2012	528	0	647	-119			0	-119
1,351	VISTEON CORP COM STK	92839U206		11/9/2010	1/26/2012	97	0	129	-32			0	-32
1,352	VISTEON CORP COM STK	92839U206		12/1/2010	1/26/2012	340	0	433	-93			0	-93
1,353	VISTEON CORP COM STK	92839U206		12/1/2010	1/30/2012	48	0	62	-14			0	-14
1,354	VISTEON CORP COM STK	92839U206		1/11/2011	1/30/2012	287	0	456	-169			0	-169
1,355	VISTEON CORP COM STK	92839U206		3/10/2011	1/30/2012	96	0	130	-34			0	-34
1,356	VMWARE, INC	928563402		7/1/2010	3/30/2011	324	0	252	72			0	72
1,357	VMWARE, INC	928563402		11/23/2010	3/30/2011	486	0	487	-1			0	-1
1,358	VMWARE, INC	928563402		5/6/2011	6/21/2011	94	0	93	1			0	1
1,359	VMWARE, INC	928563402		5/6/2011	12/27/2011	427	0	466	-39			0	-39
1,360	VMWARE, INC	928563402		7/25/2011	12/27/2011	684	0	862	-178			0	-178
1,361	VODAFONE GROP PLC SP ADR	92857W209		4/15/2008	6/21/2011	1,697	0	1,910	-213			0	-213
1,362	VODAFONE GROP PLC SP ADR	92857W209		4/15/2008	9/2/2011	79	0	90	-11			0	-11
1,363	ALBEMARLE CORP COM	012653101		10/1/2010	9/23/2011	1,106	0	1,272	-166			0	-166
1,364	ALCOA INC	013817101		2/7/2011	7/6/2011	665	0	718	-53			0	-53
1,365	ALCOA INC	013817101		2/7/2011	7/6/2011	1,394	0	1,506	-112			0	-112
1,366	CROWN CASTLE INTL CORP	228227104		11/25/2008	1/13/2012	414	0	113	301			0	301
1,367	CROWN HLDGS INC	228368106		6/29/2010	6/21/2011	1,853	0	1,223	630			0	630
1,368	CROWN HLDGS INC	228368106		6/29/2010	9/2/2011	206	0	150	56			0	56
1,369	CTRIP COM INTL LTD ADR	22943F100		11/23/2010	2/10/2011	1,116	0	1,255	-139			0	-139
1,370	CTRIP COM INTL LTD ADR	22943F100		11/23/2010	2/11/2011	249	0	279	-30			0	-30
1,371	CTRIP COM INTL LTD ADR	22943F100		11/23/2010	2/14/2011	810	0	930	-120			0	-120
1,372	CTRIP COM INTL LTD ADR	22943F100		11/24/2010	2/14/2011	284	0	336	-52			0	-52
1,373	CTRIP COM INTL LTD ADR	22943F100		11/24/2010	2/16/2011	1,148	0	1,392	-244			0	-244
1,374	CUMMINS INC COM	231021106		7/22/2009	5/12/2011	1,361	0	478	883			0	883
1,375	CUMMINS INC COM	231021106		7/22/2009	5/13/2011	1,009	0	358	651			0	651
1,376	CUMMINS INC COM	231021106		7/22/2009	5/16/2011	1,659	0	597	1,062			0	1,062
1,377	CUMMINS INC COM	231021106		4/29/2010	5/16/2011	111	0	77	34			0	34
1,378	CUMMINS INC COM	231021106		4/29/2010	5/17/2011	327	0	230	97			0	97
1,379	CUMMINS INC COM	231021106		4/29/2010	5/23/2011	1,969	0	1,456	513			0	513
1,380	CUMMINS INC COM	231021106		4/29/2010	6/21/2011	485	0	383	102			0	102
1,381	CUMMINS INC COM	231021106		4/29/2010	8/9/2011	724	0	613	111			0	111
1,382	CORNING INC	219350105		3/14/2011	6/17/2011	268	0	323	-55			0	-55
1,383	CUMMINS INC COM	231021106		4/29/2010	8/10/2011	789	0	690	99			0	99
1,384	HESS CORP	42809H107		5/4/2011	11/11/2011	587	0	653	-66			0	-66
1,385	HESS CORP	42809H107		9/15/2011	11/11/2011	196	0	185	11			0	11
1,386	HESS CORP	42809H107		9/21/2011	11/11/2011	457	0	414	43			0	43
1,387	HESS CORP	42809H107		9/23/2011	11/11/2011	392	0	310	82			0	82
1,388	HESS CORP	42809H107		9/28/2011	11/11/2011	326	0	286	40			0	40
1,389	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/21/2011	249	0	340	-91			0	-91
1,390	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/21/2011	355	0	486	-131			0	-131
1,391	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/21/2011	320	0	438	-118			0	-118
1,392	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/21/2011	604	0	827	-223			0	-223

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,393	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	592	0	858	-266			0	-266
1,394	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	2,855	0	3 987	-1,132			0	-1 132
1,395	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	487	0	681	-194			0	-194
1,396	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	104	0	146	-42			0	-42
1,397	HEWLETT PACKARD CO DEL	428236103		2/9/2011	6/23/2011	104	0	145	-41			0	-41
1,398	HOLOGIC INC	436440101		5/11/2009	6/21/2011	1,138	0	685	453			0	453
1,399	HOLOGIC INC	436440101		11/10/2009	6/21/2011	142	0	111	31			0	31
1,400	HOLOGIC INC	436440101		11/10/2009	1/3/2012	431	0	380	51			0	51
1,401	HOLOGIC INC	436440101		11/10/2009	1/30/2012	346	0	285	61			0	61
1,402	HOLOGIC INC	436440101		4/9/2010	1/30/2012	192	0	178	14			0	14
1,403	HOME DEPOT INC	437076102		5/19/2011	6/21/2011	173	0	187	-14			0	-14
1,404	HOME DEPOT INC	437076102		5/19/2011	6/21/2011	347	0	374	-27			0	-27
1,405	HOME DEPOT INC	437076102		5/19/2011	11/30/2011	474	0	449	25			0	25
1,406	HONDA MOTOR ADR NEW	438128308		1/31/2011	6/21/2011	439	0	512	-73			0	-73
1,407	HONEYWELL INTL INC DEL	438516106		9/15/2009	3/7/2011	2,928	0	2,085	843			0	843
1,408	HONEYWELL INTL INC DEL	438516106		9/2/2010	3/7/2011	507	0	378	129			0	129
1,409	HUMANA INC	444859102		1/19/2010	2/28/2011	3,016	0	2,367	649			0	649
1,410	HUMANA INC	444859102		1/19/2010	6/21/2011	409	0	257	152			0	152
1,411	HUMANA INC	444859102		4/12/2010	6/21/2011	818	0	447	371			0	371
1,412	HUMANA INC	444859102		4/12/2010	9/23/2011	529	0	313	216			0	216
1,413	HUMANA INC	444859102		4/12/2010	1/9/2012	462	0	223	239			0	239
1,414	HUMANA INC	444859102		4/13/2010	1/9/2012	92	0	44	48			0	48
1,415	HUNT J B TRANS SVCS INC	445658107		2/4/2010	2/25/2011	451	0	342	109			0	109
1,416	HUNT J B TRANS SVCS INC	445658107		2/4/2010	3/17/2011	516	0	373	143			0	143
1,417	HUNT J B TRANS SVCS INC	445658107		2/4/2010	4/1/2011	224	0	155	69			0	69
1,418	HUNT J B TRANS SVCS INC	445658107		5/20/2010	4/1/2011	358	0	272	86			0	86
1,419	HUNT J B TRANS SVCS INC	445658107		5/20/2010	4/14/2011	616	0	441	175			0	175
1,420	HUNT J B TRANS SVCS INC	445658107		8/12/2010	4/14/2011	711	0	505	206			0	206
1,421	DENBURY RES INC	247916208		3/10/2010	4/28/2011	2,256	0	1,654	602			0	602
1,422	DTE ENERGY COMPANY	233331107		1/26/2010	3/14/2011	2,413	0	2,158	255			0	255
1,423	DENBURY RES INC	247916208		7/9/2010	4/28/2011	412	0	286	126			0	126
1,424	ICICI BANK LTD SPD ADR	45104G104		10/12/2010	11/22/2011	428	0	770	-342			0	-342
1,425	ICICI BANK LTD SPD ADR	45104G104		10/13/2010	11/22/2011	485	0	898	-413			0	-413
1,426	ILLINOIS TOOL WORKS INC	452308109		10/22/2010	4/20/2011	484	0	419	65			0	65
1,427	ILLINOIS TOOL WORKS INC	452308109		10/22/2010	4/21/2011	323	0	279	44			0	44
1,428	ILLUMINA INC COM	452327109		11/2/2010	3/28/2011	463	0	381	82			0	82
1,429	ILLUMINA INC COM	452327109		11/18/2010	3/28/2011	529	0	471	58			0	58
1,430	ILLUMINA INC COM	452327109		11/24/2010	3/30/2011	340	0	308	32			0	32
1,431	ILLUMINA INC COM	452327109		1/12/2011	6/21/2011	1,260	0	1,139	121			0	121
1,432	ILLUMINA INC COM	452327109		1/13/2011	6/21/2011	593	0	553	40			0	40
1,433	ILLUMINA INC COM	452327109		1/13/2011	7/28/2011	593	0	691	-98			0	-98
1,434	ILLUMINA INC COM	452327109		1/13/2011	8/2/2011	180	0	207	-27			0	-27
1,435	ILLUMINA INC COM	452327109		1/13/2011	9/2/2011	100	0	138	-38			0	-38
1,436	ILLUMINA INC COM	452327109		1/13/2011	10/3/2011	192	0	345	-153			0	-153
1,437	ILLUMINA INC COM	452327109		1/13/2011	10/4/2011	380	0	691	-311			0	-311
1,438	ILLUMINA INC COM	452327109		1/13/2011	12/12/2011	81	0	212	-131			0	-131
1,439	ILLUMINA INC COM	452327109		1/13/2011	12/12/2011	109	0	276	-167			0	-167
1,440	ILLUMINA INC COM	452327109		1/14/2011	12/12/2011	272	0	715	-443			0	-443
1,441	ILLUMINA INC COM	452327109		1/14/2011	12/12/2011	136	0	344	-208			0	-208
1,442	ILLUMINA INC COM	452327109		3/16/2011	12/12/2011	54	0	128	-74			0	-74
1,443	ILLUMINA INC COM	452327109		3/16/2011	1/26/2012	1,103	0	1,343	-240			0	-240
1,444	IMPERIAL OIL LTD COM NEW	453038408		3/8/2011	6/21/2011	1,222	0	1,434	-212			0	-212
1,445	IMPERIAL OIL LTD COM NEW	453038408		3/8/2011	6/21/2011	1,226	0	1,434	-208			0	-208
1,446	IMPERIAL OIL LTD COM NEW	453038408		3/8/2011	6/22/2011	998	0	1,168	-170			0	-170
1,447	IMPERIAL OIL LTD COM NEW	453038408		3/9/2011	6/22/2011	2,495	0	2,893	-398			0	-398
1,448	IMPERIAL OIL LTD COM NEW	453038408		3/16/2011	6/22/2011	363	0	403	-40			0	-40
1,449	IMPERIAL OIL LTD COM NEW	453038408		3/16/2011	6/23/2011	350	0	403	-53			0	-53
1,450	IMPERIAL OIL LTD COM NEW	453038408		3/16/2011	6/27/2011	616	0	705	-89			0	-89

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,451	IMPERIAL OIL LTD COM NEW	453038408		4/5/2011	6/27/2011	396	0	485	-89			0	-89
1,452	IMPERIAL OIL LTD COM NEW	453038408		4/6/2011	6/27/2011	440	0	540	-100			0	-100
1,453	INFORMATICA CORP CA	45666Q102		10/1/2010	6/21/2011	113	0	77	36			0	36
1,454	INFORMATICA CORP CA	45666Q102		10/1/2010	9/8/2011	269	0	269	0			0	0
1,455	ING GP NV SPSD ADR	456837103		12/22/2009	6/21/2011	1,519	0	1,274	245			0	245
1,456	ING GP NV SPSD ADR	456837103		12/22/2009	11/22/2011	1,053	0	1,583	-530			0	-530
1,457	INGRAM MICRO INC CL A	457153104		11/25/2009	5/12/2011	225	0	218	7			0	7
1,458	INGRAM MICRO INC CL A	457153104		12/2/2009	6/21/2011	140	0	138	2			0	2
1,459	INTEL CORP	458140100		6/28/2010	3/2/2011	2,134	0	2,036	98			0	98
1,460	INTEL CORP	458140100		6/28/2010	3/3/2011	523	0	494	29			0	29
1,461	INTEL CORP	458140100		6/28/2010	5/9/2011	640	0	576	64			0	64
1,462	NETAPP INC	64110D104		6/2/2011	9/9/2011	71	0	112	-41			0	-41
1,463	NETAPP INC	64110D104		6/6/2011	9/9/2011	107	0	159	-52			0	[redacted]52
1,464	NETAPP INC	64110D104		6/6/2011	9/9/2011	107	0	153	-46			0	-46
1,465	NETAPP INC	64110D104		6/9/2011	9/9/2011	500	0	700	-200			0	-200
1,466	NETAPP INC	64110D104		6/9/2011	11/29/2011	142	0	200	-58			0	-58
1,467	NETAPP INC	64110D104		6/10/2011	11/29/2011	566	0	794	-228			0	-228
1,468	NETAPP INC	64110D104		6/14/2011	11/29/2011	319	0	508	-189			0	-189
1,469	NETAPP INC	64110D104		6/14/2011	11/29/2011	35	0	63	-28			0	-28
1,470	NETAPP INC	64110D104		7/6/2011	11/29/2011	248	0	375	-127			0	-127
1,471	NETAPP INC	64110D104		7/28/2011	11/29/2011	177	0	241	-64			0	-64
1,472	NETFLIX COM INC	64110L106		8/6/2010	2/14/2011	1,721	0	825	896			0	896
1,473	NETFLIX COM INC	64110L106		8/6/2010	3/1/2011	1,431	0	825	606			0	606
1,474	NETFLIX COM INC	64110L106		8/6/2010	3/9/2011	1,157	0	707	450			0	450
1,475	NETFLIX COM INC	64110L106		8/6/2010	5/31/2011	266	0	118	148			0	148
1,476	NETFLIX COM INC	64110L106		8/6/2010	6/7/2011	2,390	0	1,060	1,330			0	1,330
1,477	NETFLIX COM INC	64110L106		8/6/2010	6/16/2011	1,261	0	589	672			0	672
1,478	NETFLIX COM INC	64110L106		8/6/2010	6/17/2011	991	0	471	520			0	520
1,479	NETFLIX COM INC	64110L106		8/6/2010	6/21/2011	1,768	0	825	943			0	943
1,480	NETFLIX COM INC	64110L106		8/6/2010	6/23/2011	740	0	353	387			0	387
1,481	NETFLIX COM INC	64110L106		9/1/2010	6/23/2011	493	0	265	228			0	228
1,482	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/21/2011	55	0	54	1			0	1
1,483	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/21/2011	273	0	270	3			0	3
1,484	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/21/2011	437	0	432	5			0	5
1,485	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	6/21/2011	273	0	285	-12			0	-12
1,486	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	6/21/2011	437	0	456	-19			0	-19
1,487	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	6/21/2011	218	0	228	-10			0	[redacted]10
1,488	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	6/21/2011	55	0	57	-2			0	-2
1,489	PROSHARES ULTRASHORT QQQ	74347X237		5/5/2011	6/21/2011	328	0	294	34			0	34
1,490	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/22/2011	486	0	509	-23			0	-23
1,491	PROSHARES ULTRASHORT QQQ	74347X237		4/28/2011	6/22/2011	162	0	169	-7			0	-7
1,492	PROSHARES ULTRASHORT QQQ	74347X237		5/2/2011	6/22/2011	54	0	57	-3			0	-3
1,493	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/22/2011	324	0	309	15			0	15
1,494	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/22/2011	378	0	361	17			0	17
1,495	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/22/2011	270	0	258	12			0	12
1,496	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/22/2011	54	0	52	2			0	2
1,497	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/22/2011	108	0	103	5			0	5
1,498	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	6/24/2011	327	0	310	17			0	17
1,499	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	6/24/2011	272	0	259	13			0	13
1,500	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	6/24/2011	435	0	414	21			0	21
1,501	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	6/24/2011	54	0	52	2			0	2
1,502	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	6/24/2011	272	0	259	13			0	13
1,503	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/28/2011	316	0	339	-23			0	-23
1,504	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/28/2011	210	0	226	-16			0	-16
1,505	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/28/2011	421	0	452	-31			0	-31
1,506	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/28/2011	474	0	476	-2			0	-2
1,507	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/28/2011	421	0	423	-2			0	-2
1,508	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/29/2011	418	0	423	-5			0	-5

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,509	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/29/2011	52	0	53	-1			0	-1
1,510	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/29/2011	157	0	159	-2			0	-2
1,511	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/29/2011	105	0	108	-3			0	-3
1,512	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/29/2011	105	0	109	-4			0	-4
1,513	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/29/2011	157	0	159	-2			0	-2
1,514	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/29/2011	261	0	265	-4			0	-4
1,515	PROSHARES ULTRASHORT QQQ	74347X237		5/2/2011	6/29/2011	261	0	286	-25			0	-25
1,516	PROSHARES ULTRASHORT QQQ	74347X237		5/2/2011	6/29/2011	261	0	286	-25			0	-25
1,517	DISCOVERY COMMUNICATN	25470F104		5/19/2011	9/16/2011	160	0	183	-23			0	-23
1,518	DIRECTV GROUP HLDNGS CLA	25490A101		2/3/2010	6/21/2011	903	0	599	304			0	304
1,519	DIRECTV GROUP HLDNGS CLA	25490A101		2/3/2010	11/1/2011	270	0	189	81			0	81
1,520	DIRECTV GROUP HLDNGS CLA	25490A101		2/4/2010	11/1/2011	135	0	93	42			0	42
1,521	DIRECTV GROUP HLDNGS CLA	25490A101		2/4/2010	11/2/2011	855	0	586	269			0	69
1,522	DR REDDY'S LAB LTD ADR	256135203		8/18/2009	2/11/2011	1,420	0	702	718			0	718
1,523	DR REDDY'S LAB LTD ADR	256135203		8/18/2009	2/14/2011	874	0	425	449			0	449
1,524	DR REDDY'S LAB LTD ADR	256135203		8/18/2009	2/15/2011	368	0	180	188			0	188
1,525	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/15/2011	200	0	157	43			0	43
1,526	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/16/2011	432	0	340	92			0	92
1,527	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/18/2011	1,216	0	942	274			0	274
1,528	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/22/2011	1,120	0	863	257			0	257
1,529	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/23/2011	174	0	131	43			0	43
1,530	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/23/2011	476	0	366	110			0	110
1,531	DR REDDY'S LAB LTD ADR	256135203		1/8/2010	2/24/2011	1,316	0	1,046	270			0	270
1,532	DR REDDY'S LAB LTD ADR	256135203		7/9/2010	2/24/2011	33	0	32	1			0	1
1,533	DOVER CORP	260003108		9/24/2010	6/21/2011	578	0	466	112			0	112
1,534	DISCOVER FINL SVCS	254709108		11/15/2010	11/14/2011	391	0	305	86			0	86
1,535	DOW CHEMICAL CO	260543103		8/5/2009	5/18/2011	2,744	0	1,744	1,000			0	1,000
1,536	JDS UNIPHASE CORP	46612J507		10/18/2011	1/25/2012	448	0	357	91			0	91
1,537	JPMORGAN CHASE & CO	46625H100		12/16/2009	2/14/2011	280	0	247	33			0	33
1,538	JPMORGAN CHASE & CO	46625H100		12/16/2009	2/16/2011	571	0	494	77			0	77
1,539	JPMORGAN CHASE & CO	46625H100		12/18/2009	2/16/2011	238	0	201	37			0	37
1,540	JPMORGAN CHASE & CO	46625H100		12/18/2009	4/4/2011	881	0	765	116			0	116
1,541	JPMORGAN CHASE & CO	46625H100		12/18/2009	5/2/2011	2,267	0	2,013	254			0	254
1,542	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/2/2011	45	0	48	-3			0	-3
1,543	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/2/2011	363	0	386	-23			0	-23
1,544	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/2/2011	1 134	0	1,206	-72			0	-72
1,545	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/2/2011	590	0	627	-37			0	37
1,546	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/2/2011	726	0	772	-46			0	46
1,547	JPMORGAN CHASE & CO	46625H100		7/19/2010	5/2/2011	1 406	0	1,202	204			0	204
1,548	JPMORGAN CHASE & CO	46625H100		7/23/2010	5/2/2011	1,224	0	1,059	165			0	165
1,549	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/16/2011	347	0	387	-40			0	-40
1,550	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/16/2011	1,085	0	1,208	-123			0	-123
1,551	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/16/2011	43	0	48	-5			0	-5
1,552	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/17/2011	697	0	773	-76			0	-76
1,553	JPMORGAN CHASE & CO	46625H100		4/15/2010	5/17/2011	566	0	611	-45			0	-45
1,554	JPMORGAN CHASE & CO	46625H100		4/18/2011	5/17/2011	44	0	44	0			0	0
1,555	JPMORGAN CHASE & CO	46625H100		4/20/2011	5/17/2011	348	0	358	-10			0	-10
1,556	JPMORGAN CHASE & CO	46625H100		4/20/2011	5/17/2011	131	0	134	-3			0	-3
1,557	JPMORGAN CHASE & CO	46625H100		4/20/2011	5/17/2011	44	0	45	-1			0	-1
1,558	JPMORGAN CHASE & CO	46625H100		4/20/2011	5/17/2011	218	0	224	-6			0	-6
1,559	JPMORGAN CHASE & CO	46625H100		4/20/2011	5/17/2011	131	0	134	-3			0	-3
1,560	JPMORGAN CHASE & CO	46625H100		7/23/2010	6/21/2011	1,307	0	1,255	52			0	52
1,561	JPMORGAN CHASE & CO	46625H100		4/18/2011	6/21/2011	41	0	45	-4			0	-4
1,562	JPMORGAN CHASE & CO	46625H100		4/20/2011	6/21/2011	204	0	224	-20			0	-20
1,563	JPMORGAN CHASE & CO	46625H100		4/20/2011	6/21/2011	204	0	231	-27			0	-27
1,564	JPMORGAN CHASE & CO	46625H100		4/20/2011	6/21/2011	122	0	138	-16			0	-16
1,565	JPMORGAN CHASE & CO	46625H100		4/20/2011	6/21/2011	122	0	138	-16			0	-16
1,566	JPMORGAN CHASE & CO	46625H100		4/20/2011	6/21/2011	41	0	46	-5			0	-5

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,567	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
1,568	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
1,569	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	41	0	45	-4			0	-4
1,570	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
1,571	ALCOA INC	013817101		2/7/2011	7/11/2011	222	0	245	-23			0	-23
1,572	ALCOA INC	013817101		2/7/2011	7/11/2011	16	0	18	-2			0	-2
1,573	ALCOA INC	013817101		2/7/2011	9/2/2011	739	0	1 068	-329			0	-329
1,574	ALCATEL LUCENT SPD ADR	013904305		9/8/2009	2/18/2011	283	0	215	68			0	68
1,575	ALCATEL LUCENT SPD ADR	013904305		4/13/2010	2/18/2011	1,214	0	816	398			0	398
1,576	ALCATEL LUCENT SPD ADR	013904305		4/13/2010	2/28/2011	708	0	493	215			0	215
1,577	ALCATEL LUCENT SPD ADR	013904305		4/13/2010	3/3/2011	379	0	241	138			0	138
1,578	ALCATEL LUCENT SPD ADR	013904305		5/7/2010	3/3/2011	811	0	418	393			0	393
1,579	ALCATEL LUCENT SPD ADR	013904305		5/7/2010	3/11/2011	267	0	138	129			0	[redacted]29
1,580	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	3/11/2011	224	0	112	112			0	112
1,581	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	3/28/2011	579	0	267	312			0	312
1,582	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	3/30/2011	580	0	272	308			0	308
1,583	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	4/1/2011	1,583	0	728	855			0	855
1,584	ALCATEL LUCENT SPD ADR	013904305		5/27/2010	6/21/2011	76	0	37	39			0	39
1,585	ALCATEL LUCENT SPD ADR	013904305		11/5/2010	6/21/2011	1,057	0	661	396			0	396
1,586	ALCATEL LUCENT SPD ADR	013904305		11/5/2010	9/2/2011	29	0	27	2			0	2
1,587	ALERE INC	01449J105		8/23/2010	6/21/2011	460	0	378	82			0	82
1,588	ALERE INC	01449J105		8/23/2010	1/18/2012	457	0	610	-153			0	-153
1,589	ATLAS AIR WORLDWIDE HLDS	049164205		8/13/2010	6/24/2011	230	0	184	46			0	46
1,590	ATLAS AIR WORLDWIDE HLDS	049164205		2/17/2011	7/7/2011	252	0	284	-32			0	-32
1,591	ATMEL CORP COM	049513104		6/7/2011	6/21/2011	198	0	217	-19			0	-19
1,592	ATMEL CORP COM	049513104		6/7/2011	7/26/2011	194	0	229	-35			0	-35
1,593	ATMEL CORP COM	049513104		6/7/2011	7/26/2011	233	0	261	-28			0	-28
1,594	ATMEL CORP COM	049513104		6/8/2011	7/26/2011	272	0	294	-22			0	-22
1,595	AUTODESK INC DEL PV$0 01	052769106		10/15/2010	5/31/2011	470	0	370	100			0	100
1,596	AUTODESK INC DEL PV$0 01	052769106		12/20/2010	5/31/2011	256	0	233	23			0	23
1,597	AUTOZONE INC NEVADA COM	053332102		11/2/2009	2/8/2011	1,037	0	548	489			0	489
1,598	AUTOZONE INC NEVADA COM	053332102		9/2/2010	2/8/2011	259	0	217	42			0	42
1,599	AVERY DENNISON CORP	053611109		6/16/2010	6/21/2011	486	0	464	22			0	22
1,600	AVERY DENNISON CORP	053611109		6/16/2010	1/3/2012	1,207	0	1,463	-256			0	-256
1,601	AVERY DENNISON CORP	053611109		10/28/2010	1/3/2012	294	0	370	-76			0	-76
1,602	CONOCOPHILLIPS	20825C104		12/13/2010	6/21/2011	367	0	327	40			0	40
1,603	CONOCOPHILLIPS	20825C104		12/14/2010	6/21/2011	367	0	329	38			0	[redacted]38
1,604	CONOCOPHILLIPS	20825C104		9/2/2010	6/21/2011	294	0	218	76			0	76
1,605	CONOCOPHILLIPS	20825C104		10/28/2010	6/21/2011	441	0	358	83			0	83
1,606	CONOCOPHILLIPS	20825C104		12/20/2010	6/21/2011	881	0	792	89			0	89
1,607	CONOCOPHILLIPS	20825C104		12/20/2010	8/24/2011	66	0	66	0			0	0
1,608	CONOCOPHILLIPS	20825C104		12/30/2010	8/24/2011	1,183	0	1,227	-44			0	-44
1,609	CONOCOPHILLIPS	20825C104		12/31/2010	8/24/2011	526	0	546	-20			0	-20
1,610	CONOCOPHILLIPS	20825C104		2/15/2011	8/24/2011	1,577	0	1,768	-191			0	-191
1,611	CONOCOPHILLIPS	20825C104		2/15/2011	8/24/2011	66	0	74	-8			0	-8
1,612	CONOCOPHILLIPS	20825C104		2/15/2011	8/24/2011	329	0	368	-39			0	-39
1,613	CONOCOPHILLIPS	20825C104		2/15/2011	8/25/2011	390	0	442	-52			0	-52
1,614	CONOCOPHILLIPS	20825C104		2/16/2011	8/25/2011	1,106	0	1,262	-156			0	-156
1,615	CONOCOPHILLIPS	20825C104		2/17/2011	8/25/2011	846	0	983	-137			0	-137
1,616	CONOCOPHILLIPS	20825C104		2/24/2011	8/25/2011	325	0	387	-62			0	-62
1,617	CONOCOPHILLIPS	20825C104		12/29/2010	12/27/2011	73	0	67	6			0	6
1,618	CONOCOPHILLIPS	20825C104		1/4/2011	12/27/2011	1,312	0	1,257	55			0	55
1,619	CONOCOPHILLIPS	20825C104		1/5/2011	12/27/2011	510	0	490	20			0	20
1,620	CONOCOPHILLIPS	20825C104		1/5/2011	1/6/2012	73	0	70	3			0	3
1,621	CONOCOPHILLIPS	20825C104		2/20/2011	1/6/2012	364	0	377	-13			0	-13
1,622	CONOCOPHILLIPS	20825C104		2/24/2011	1/6/2012	582	0	619	-37			0	-37
1,623	CONSOL ENERGY INC COM	20854P109		3/25/2010	6/21/2011	96	0	87	9			0	9
1,624	CONSOL ENERGY INC COM	20854P109		8/20/2010	6/21/2011	382	0	273	109			0	109

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,625	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/29/2011	418	0	412	6			0	6
1,626	SANDISK CORP INC	80004C101		12/7/2010	6/23/2011	1,709	0	1,940	-231			0	-231
1,627	SANDISK CORP INC	80004C101		12/7/2010	6/24/2011	535	0	630	-95			0	-95
1,628	SANDISK CORP INC	80004C101		2/2/2011	6/24/2011	865	0	991	-126			0	-126
1,629	SANDISK CORP INC	80004C101		2/15/2011	6/24/2011	206	0	258	-52			0	-52
1,630	SANDISK CORP INC	80004C101		2/15/2011	7/13/2011	677	0	824	-147			0	-147
1,631	SANDISK CORP INC	80004C101		2/23/2011	7/13/2011	169	0	197	-28			0	-28
1,632	SANDISK CORP INC	80004C101		2/23/2011	7/14/2011	210	0	246	-36			0	-36
1,633	SANDISK CORP INC	80004C101		2/24/2011	7/14/2011	631	0	733	-102			0	-102
1,634	SANDISK CORP INC	80004C101		3/7/2011	7/14/2011	126	0	142	-16			0	-16
1,635	SANDISK CORP INC	80004C101		3/7/2011	7/15/2011	124	0	142	-18			0	-18
1,636	SANDISK CORP INC	80004C101		3/8/2011	7/15/2011	538	0	616	-78			0	-78
1,637	SANDISK CORP INC	80004C101		3/8/2011	7/18/2011	443	0	521	-78			0	78
1,638	SANDISK CORP INC	80004C101		6/1/2010	7/25/2011	178	0	168	10			0	10
1,639	SANDISK CORP INC	80004C101		1/4/2011	7/25/2011	89	0	93	-4			0	-4
1,640	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	178	0	184	-6			0	-6
1,641	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	89	0	92	-3			0	-3
1,642	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	44	0	46	-2			0	-2
1,643	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	311	0	322	-11			0	-11
1,644	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	133	0	138	-5			0	-5
1,645	SANDISK CORP INC	80004C101		1/5/2011	7/25/2011	44	0	46	-2			0	-2
1,646	SANDISK CORP INC	80004C101		3/9/2011	7/25/2011	267	0	278	-11			0	-11
1,647	SANDISK CORP INC	80004C101		3/9/2011	7/25/2011	44	0	46	-2			0	-2
1,648	SANDISK CORP INC	80004C101		3/14/2011	7/25/2011	89	0	90	-1			0	-1
1,649	SANDISK CORP INC	80004C101		3/14/2011	7/25/2011	89	0	90	-1			0	-1
1,650	SANDISK CORP INC	80004C101		3/14/2011	7/25/2011	44	0	45	-1			0	-1
1,651	SANDISK CORP INC	80004C101		3/14/2011	8/31/2011	111	0	135	-24			0	-24
1,652	SANDISK CORP INC	80004C101		3/14/2011	8/31/2011	74	0	90	-16			0	-16
1,653	SANDISK CORP INC	80004C101		3/14/2011	8/31/2011	74	0	90	-16			0	-16
1,654	SANDISK CORP INC	80004C101		3/17/2011	8/31/2011	37	0	43	-6			0	-6
1,655	SANDISK CORP INC	80004C101		3/17/2011	8/31/2011	111	0	130	-19			0	-19
1,656	SANDISK CORP INC	80004C101		4/3/2011	8/31/2011	37	0	36	1			0	1
1,657	SANDISK CORP INC	80004C101		4/3/2011	8/31/2011	222	0	214	8			0	8
1,658	SANDISK CORP INC	80004C101		4/8/2011	8/31/2011	74	0	69	5			0	5
1,659	SANDISK CORP INC	80004C101		4/13/2011	8/31/2011	37	0	36	1			0	1
1,660	SANDISK CORP INC	80004C101		3/17/2011	9/1/2011	630	0	736	-106			0	-106
1,661	SANDISK CORP INC	80004C101		4/6/2011	9/1/2011	37	0	48	-11			0	11
1,662	SANDISK CORP INC	80004C101		3/14/2011	9/9/2011	119	0	130	-11			0	-11
1,663	WYNN RESORTS LTD	983134107		9/21/2010	11/18/2011	1,693	0	1,324	369			0	369
1,664	WYNN RESORTS LTD	983134107		11/22/2010	11/18/2011	1,572	0	1,362	210			0	210
1,665	WYNN RESORTS LTD	983134107		7/7/2011	11/18/2011	363	0	472	-109			0	-109
1,666	WYNN RESORTS LTD	983134107		7/7/2011	11/28/2011	458	0	630	-172			0	-172
1,667	WYNN RESORTS LTD	983134107		7/13/2011	11/28/2011	687	0	955	-268			0	-268
1,668	STRYKER CORP	863667101		5/12/2011	8/4/2011	459	0	567	-108			0	-108
1,669	STRYKER CORP	863667101		5/13/2011	8/4/2011	612	0	761	-149			0	-149
1,670	STRYKER CORP	863667101		5/13/2011	8/11/2011	833	0	1,141	-308			0	-308
1,671	STRYKER CORP	863667101		5/13/2011	8/18/2011	628	0	887	-259			0	-259
1,672	STRYKER CORP	863667101		5/16/2011	8/18/2011	808	0	1,153	-345			0	-345
1,673	STRYKER CORP	863667101		5/19/2011	8/18/2011	179	0	256	-77			0	-77
1,674	STRYKER CORP	863667101		5/19/2011	8/19/2011	357	0	513	-156			0	-156
1,675	STRYKER CORP	863667101		5/20/2011	8/19/2011	937	0	1,340	-403			0	-403
1,676	SUBSEA 7 SA SPONSRD ADR	864323100		5/23/2011	6/21/2011	554	0	569	-15			0	-15
1,677	SUMITOMO MITSUI-UNSPONS	86562M209		5/21/2009	6/21/2011	538	0	760	-222			0	-222
1,678	SUMITOMO MITSUI-UNSPONS	86562M209		5/21/2009	8/30/2011	269	0	384	-115			0	-115
1,679	SUMITOMO MITSUI-UNSPONS	86562M209		5/21/2009	8/31/2011	205	0	286	-81			0	-81
1,680	SUMITOMO MITSUI-UNSPONS	86562M209		5/21/2009	9/1/2011	121	0	172	-51			0	-51
1,681	SUMITOMO MITSUI-UNSPONS	86562M209		11/30/2009	9/1/2011	40	0	47	-7			0	-7
1,682	SUMITOMO MITSUI-UNSPONS	86562M209		11/30/2009	9/2/2011	90	0	108	-18			0	-18

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,683	SUMITOMO MITSUI-UNSPONS	86562M209		11/30/2009	9/6/2011	113	0	141	-28			0	-28
1,684	SUN HG KAI PPTY SPSD ADR	86676H302		11/10/2009	6/21/2011	335	0	366	-31			0	-31
1,685	SUN HG KAI PPTY SPSD ADR	86676H302		11/10/2009	9/2/2011	40	0	46	-6			0	-6
1,686	SUNTRUST BKS INC COM	867914103		6/8/2009	6/21/2011	831	0	549	282			0	282
1,687	SUNTRUST BKS INC COM	867914103		6/8/2009	8/5/2011	494	0	395	99			0	99
1,688	SWEDBANK A B ADR	870195104		11/10/2009	3/31/2011	2,281	0	1,287	994			0	994
1,689	SWEDBANK A B ADR	870195104		11/10/2009	4/1/2011	155	0	86	69			0	69
1,690	SWEDBANK A B ADR	870195104		7/9/2010	4/1/2011	515	0	315	200			0	200
1,691	SWIFT ENERGY CO	870738101		8/15/2011	9/16/2011	196	0	202	-6			0	-6
1,692	SWIFT ENERGY CO	870738101		8/24/2011	9/16/2011	294	0	259	35			0	35
1,693	SWIFT ENERGY CO	870738101		9/9/2011	9/16/2011	229	0	214	15			0	15
1,694	SWISS REINS SPNSD ADR	870887205		4/16/2010	2/22/2011	1,891	0	1,530	361			0	361
1,695	SWISS REINS SPNSD ADR	870887205		4/16/2010	2/28/2011	1,096	0	888	208			0	[redacted]08
1,696	SWISS REINS SPNSD ADR	870887205		10/12/2010	2/28/2011	1,035	0	816	219			0	219
1,697	SWISS REINS SPNSD ADR	870887205		10/12/2010	3/8/2011	2,307	0	1,873	434			0	434
1,698	SYMRISE AG ADR	87155N109		9/8/2009	6/21/2011	430	0	244	186			0	186
1,699	SYNOVUS FINL CORP COM	87161C105		4/29/2010	3/18/2011	528	0	694	-166			0	-166
1,700	SYNOVUS FINL CORP COM	87161C105		4/29/2010	4/1/2011	732	0	971	-239			0	-239
1,701	SYNOVUS FINL CORP COM	87161C105		4/30/2010	4/1/2011	124	0	167	-43			0	-43
1,702	SYNNEX CORP	87162W100		9/29/2009	6/21/2011	93	0	93	0			0	0
1,703	NXP SEMICONDUCTORS N V	N6596X109		6/30/2011	1/19/2012	402	0	560	-158			0	-158
1,704	ROYAL CARIBBEAN CRUISES	V7780T103		3/3/2011	3/9/2011	396	0	387	9			0	9
1,705	TEEKAY CORP	Y8564W103		3/22/2011	6/21/2011	479	0	540	-61			0	-61
1,706	TEEKAY CORP	Y8564W103		3/22/2011	8/9/2011	735	0	1,188	-453			0	-453
1,707	TEEKAY CORP	Y8564W103		3/23/2011	8/9/2011	290	0	465	-175			0	-175
1,708	TEEKAY CORP	Y8564W103		3/23/2011	8/10/2011	199	0	322	-123			0	-123
1,709	TEEKAY CORP	Y8564W103		3/24/2011	8/10/2011	709	0	1,153	-444			0	-444
1,710	AMERICAN TOWER CORP CL A	029912201		8/12/2010	4/8/2011	303	0	275	28			0	28
1,711	AMERICAN TOWER CORP CL A	029912201		9/2/2010	4/11/2011	151	0	143	8			0	8
1,712	JPMORGAN CHASE & CO	46625H100		5/5/2011	8/1/2011	202	0	223	-21			0	-21
1,713	JPMORGAN CHASE & CO	46625H100		5/10/2011	8/1/2011	162	0	179	-17			0	-17
1,714	JPMORGAN CHASE & CO	46625H100		5/10/2011	9/30/2011	122	0	179	-57			0	-57
1,715	JPMORGAN CHASE & CO	46625H100		5/10/2011	9/30/2011	61	0	89	-28			0	-28
1,716	JPMORGAN CHASE & CO	46625H100		5/10/2011	9/30/2011	31	0	45	-14			0	-14
1,717	JPMORGAN CHASE & CO	46625H100		5/17/2011	9/30/2011	31	0	44	-13			0	-13
1,718	JPMORGAN CHASE & CO	46625H100		5/18/2011	12/6/2011	131	0	180	-49			0	-49
1,719	JPMORGAN CHASE & CO	46625H100		5/18/2011	12/6/2011	131	0	180	-49			0	[redacted]49
1,720	JPMORGAN CHASE & CO	46625H100		9/2/2011	12/6/2011	33	0	35	-2			0	[redacted]-2
1,721	JPMORGAN CHASE & CO	46625H100		9/2/2011	12/6/2011	33	0	35	-2			0	-2
1,722	JPMORGAN CHASE & CO	46625H100		9/2/2011	12/6/2011	33	0	35	-2			0	-2
1,723	JPMORGAN CHASE & CO	46625H100		9/2/2011	12/6/2011	33	0	35	-2			0	-2
1,724	JPMORGAN CHASE & CO	46625H100		9/2/2011	12/6/2011	66	0	70	-4			0	-4
1,725	JPMORGAN CHASE & CO	46625H100		9/9/2011	12/6/2011	66	0	65	1			0	1
1,726	JPMORGAN CHASE & CO	46625H100		7/27/2010	1/6/2012	354	0	409	-55			0	-55
1,727	JANUS CAPITAL GROUP INC	47102X105		11/24/2009	6/10/2011	543	0	776	-233			0	-233
1,728	JANUS CAPITAL GROUP INC	47102X105		11/24/2009	6/21/2011	434	0	605	-171			0	-171
1,729	JANUS CAPITAL GROUP INC	47102X105		2/5/2010	6/21/2011	245	0	312	-67			0	-67
1,730	JANUS CAPITAL GROUP INC	47102X105		2/5/2010	6/23/2011	230	0	312	-82			0	-82
1,731	JANUS CAPITAL GROUP INC	47102X105		2/12/2010	6/23/2011	310	0	419	-109			0	-109
1,732	JANUS CAPITAL GROUP INC	47102X105		5/7/2010	6/23/2011	628	0	894	-266			0	-266
1,733	JANUS CAPITAL GROUP INC	47102X105		8/27/2010	6/23/2011	327	0	354	-27			0	-27
1,734	JANUS CAPITAL GROUP INC	47102X105		8/27/2010	7/26/2011	115	0	124	-9			0	-9
1,735	JANUS CAPITAL GROUP INC	47102X105		10/22/2010	7/26/2011	371	0	462	-91			0	-91
1,736	JANUS CAPITAL GROUP INC	47102X105		12/7/2010	7/26/2011	424	0	569	-145			0	-145
1,737	JANUS CAPITAL GROUP INC	47102X105		12/23/2010	7/26/2011	344	0	514	-170			0	-170
1,738	JOHNSON AND JOHNSON COM	478160104		2/8/2011	3/3/2011	610	0	610	0			0	0
1,739	JOHNSON AND JOHNSON COM	478160104		2/8/2011	4/18/2011	605	0	610	-5			0	-5
1,740	JOHNSON AND JOHNSON COM	478160104		2/8/2011	4/18/2011	665	0	671	-6			0	-6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,741	JOHNSON AND JOHNSON COM	478160104		2/14/2011	4/18/2011	786	0	793	-7			0	-7
1,742	OCCIDENTAL PETE CORP CAL	674599105		10/14/2010	11/15/2011	4,622	0	4,008	614			0	614
1,743	OCCIDENTAL PETE CORP CAL	674599105		11/4/2010	11/15/2011	2,065	0	1,777	288			0	288
1,744	OCCIDENTAL PETE CORP CAL	674599105		2/1/2011	11/15/2011	1,672	0	1,693	-21			0	-21
1,745	OCCIDENTAL PETE CORP CAL	674599105		2/1/2011	11/16/2011	2,494	0	2,490	4			0	4
1,746	OCCIDENTAL PETE CORP CAL	674599105		4/5/2011	11/16/2011	1,197	0	1,243	-46			0	-46
1,747	ONEOK INC (OKLAHOMA)	682680103		6/23/2011	9/2/2011	277	0	287	-10			0	-10
1,748	ORACLE CORP $0 01 DEL	68389X105		7/20/2009	5/18/2011	944	0	604	340			0	340
1,749	ORACLE CORP $0 01 DEL	68389X105		7/20/2009	5/20/2011	240	0	151	89			0	89
1,750	ORACLE CORP $0 01 DEL	68389X105		7/27/2009	5/20/2011	1,097	0	702	395			0	395
1,751	CONSOL ENERGY INC COM	20854P109		8/20/2010	1/23/2012	410	0	410	0			0	0
1,752	CONSOL ENERGY INC COM	20854P109		8/25/2010	1/23/2012	479	0	444	35			0	35
1,753	CONSOL ENERGY INC COM	20854P109		11/24/2010	1/23/2012	376	0	465	-89			0	[redacted]89
1,754	CONSOL ENERGY INC COM	20854P109		9/2/2011	1/23/2012	137	0	179	-42			0	[redacted]42
1,755	CONSTELLATION BRANDS INC	21036P108		7/24/2009	4/8/2011	565	0	353	212			0	212
1,756	CONSTELLATION BRANDS INC	21036P108		7/24/2009	6/21/2011	86	0	54	32			0	32
1,757	CONSTELLATION BRANDS INC	21036P108		8/18/2009	6/21/2011	258	0	170	88			0	88
1,758	CONSTELLATION BRANDS INC	21036P108		10/14/2009	6/21/2011	236	0	185	51			0	51
1,759	CONSTELLATION BRANDS INC	21036P108		10/14/2009	10/27/2011	414	0	336	78			0	78
1,760	CONSTELLATION BRANDS INC	21036P108		10/14/2009	1/6/2012	373	0	319	54			0	54
1,761	CONSTELLATION BRANDS INC	21036P108		3/22/2010	1/6/2012	451	0	374	77			0	77
1,762	CONSTELLATION BRANDS INC	21036P108		9/2/2010	1/6/2012	39	0	34	5			0	5
1,763	CONSTELLATION BRANDS INC	21036P108		9/2/2010	1/11/2012	272	0	224	48			0	48
1,764	CONSTELLATION BRANDS INC	21036P108		1/12/2011	1/11/2012	565	0	526	39			0	39
1,765	CONSTELLATION BRANDS INC	21036P108		9/2/2011	1/11/2012	188	0	174	14			0	14
1,766	CONSTELLATION ENERGY GP	210371100		4/5/2010	5/3/2011	587	0	591	-4			0	-4
1,767	CONSTELLATION ENERGY GP	210371100		4/5/2010	5/4/2011	291	0	296	-5			0	-5
1,768	CONSTELLATION ENERGY GP	210371100		5/25/2010	5/4/2011	327	0	296	31			0	31
1,769	HALLIBURTON COMPANY	406216101		5/31/2011	8/12/2011	45	0	50	-5			0	-5
1,770	HALLIBURTON COMPANY	406216101		5/31/2011	8/16/2011	2,258	0	2,467	-209			0	-209
1,771	HALLIBURTON COMPANY	406216101		5/31/2011	8/17/2011	835	0	906	-71			0	-71
1,772	HALLIBURTON COMPANY	406216101		5/31/2011	8/23/2011	153	0	201	-48			0	-48
1,773	HALLIBURTON COMPANY	406216101		6/6/2011	8/23/2011	802	0	1,023	-221			0	-221
1,774	HALLIBURTON COMPANY	406216101		6/6/2011	9/7/2011	1 170	0	1,363	-193			0	-193
1,775	HALLIBURTON COMPANY	406216101		6/21/2011	9/7/2011	42	0	47	-5			0	-5
1,776	HARRIS CORP DEL	413875105		7/7/2010	6/21/2011	91	0	84	7			0	7
1,777	HARTFORD FINL SVCS GROUP	416515104		2/4/2010	6/21/2011	667	0	644	23			0	[redacted]23
1,778	HARTFORD FINL SVCS GROUP	416515104		2/11/2010	6/21/2011	321	0	299	22			0	[redacted]22
1,779	HARTFORD FINL SVCS GROUP	416515104		2/16/2010	6/21/2011	371	0	359	12			0	12
1,780	HARTFORD FINL SVCS GROUP	416515104		3/1/2010	6/21/2011	371	0	372	-1			0	-1
1,781	HARTFORD FINL SVCS GROUP	416515104		3/1/2010	7/1/2011	376	0	375	1			0	1
1,782	HARTFORD FINL SVCS GROUP	416515104		3/1/2010	7/6/2011	26	0	27	-1			0	-1
1,783	HARTFORD FINL SVCS GROUP	416515104		7/2/2010	7/6/2011	845	0	696	149			0	149
1,784	HARTFORD FINL SVCS GROUP	416515104		7/2/2010	7/7/2011	214	0	174	40			0	40
1,785	HARTFORD FINL SVCS GROUP	416515104		8/27/2010	7/7/2011	562	0	422	140			0	140
1,786	HARTFORD FINL SVCS GROUP	416515104		1/13/2011	7/7/2011	27	0	28	-1			0	-1
1,787	HARTFORD FINL SVCS GROUP	416515104		1/13/2011	7/13/2011	671	0	737	-66			0	-66
1,788	HARTFORD FINL SVCS GROUP	416515104		1/20/2011	7/13/2011	232	0	248	-16			0	-16
1,789	HARTFORD FINL SVCS GROUP	416515104		1/20/2011	7/14/2011	203	0	221	-18			0	-18
1,790	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	7/14/2011	482	0	528	-46			0	-46
1,791	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	7/15/2011	491	0	555	-64			0	-64
1,792	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	7/18/2011	356	0	417	-61			0	-61
1,793	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	7/25/2011	427	0	500	-73			0	-73
1,794	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	8/11/2011	141	0	194	-53			0	-53
1,795	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	8/11/2011	182	0	250	-68			0	-68
1,796	HARTFORD FINL SVCS GROUP	416515104		1/24/2011	8/29/2011	97	0	139	-42			0	-42
1,797	HARTFORD FINL SVCS GROUP	416515104		5/19/2011	8/29/2011	271	0	385	-114			0	-114
1,798	HARTFORD FINL SVCS GROUP	416515104		2/15/2011	10/6/2011	121	0	178	-57			0	-57

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,799	HARTFORD FINL SVCS GROUP	416515104		5/19/2011	10/6/2011	537	0	853	-316			0	-316
1,800	HARTFORD FINL SVCS GROUP	416515104		5/20/2011	10/6/2011	519	0	821	-302			0	-302
1,801	HARTFORD FINL SVCS GROUP	416515104		5/31/2011	10/6/2011	173	0	267	-94			0	-94
1,802	HASBRO INC COM	418056107		9/14/2009	2/23/2011	1,018	0	661	357			0	357
1,803	HASBRO INC COM	418056107		9/14/2009	6/21/2011	2,041	0	1,322	719			0	719
1,804	HASBRO INC COM	418056107		9/14/2009	9/2/2011	370	0	287	83			0	83
1,805	HUTCHISN WHAMPOA ADR	448415208		8/27/2009	6/21/2011	680	0	486	194			0	194
1,806	ITT CORP	450911102		10/1/2010	6/21/2011	58	0	47	11			0	11
1,807	ITT CORP SHS	450911201		10/1/2010	11/8/2011	60	0	54	6			0	6
1,808	ICICI BANK LTD SPD ADR	45104G104		10/12/2010	6/21/2011	591	0	667	-76			0	-76
1,809	NATIONAL-OILWELL VARCO	637071101		2/7/2011	6/15/2011	1,124	0	1,244	-120			0	-120
1,810	NATIONAL-OILWELL VARCO	637071101		2/7/2011	6/20/2011	1,513	0	1,711	-198			0	-198
1,811	NATIONAL-OILWELL VARCO	637071101		2/7/2011	6/21/2011	2,292	0	2,488	-196			0	-196
1,812	NATIONAL-OILWELL VARCO	637071101		2/7/2011	7/14/2011	1,684	0	1,711	-27			0	-27
1,813	NATIONAL-OILWELL VARCO	637071101		2/7/2011	7/14/2011	1,225	0	1,244	-19			0	-19
1,814	NATIONAL-OILWELL VARCO	637071101		2/7/2011	7/28/2011	891	0	855	36			0	36
1,815	NATIONAL-OILWELL VARCO	637071101		2/8/2011	7/28/2011	5,106	0	4,867	239			0	239
1,816	NATIONAL-OILWELL VARCO	637071101		2/20/2011	7/28/2011	729	0	731	-2			0	-2
1,817	NATIONAL-OILWELL VARCO	637071101		2/20/2011	9/2/2011	64	0	81	-17			0	-17
1,818	NAVISTAR INTL CORP NEW	63934E108		3/11/2011	6/13/2011	3,034	0	3,630	-596			0	-596
1,819	NAVISTAR INTL CORP NEW	63934E108		3/14/2011	6/13/2011	271	0	318	-47			0	-47
1,820	NAVISTAR INTL CORP NEW	63934E108		3/14/2011	6/14/2011	1,358	0	1,588	-230			0	-230
1,821	NAVISTAR INTL CORP NEW	63934E108		3/14/2011	6/21/2011	588	0	699	-111			0	-111
1,822	NAVISTAR INTL CORP NEW	63934E108		3/14/2011	8/3/2011	417	0	572	-155			0	-155
1,823	NAVISTAR INTL CORP NEW	63934E108		3/15/2011	8/3/2011	1,111	0	1,521	-410			0	-410
1,824	NAVISTAR INTL CORP NEW	63934E108		3/15/2011	9/2/2011	79	0	127	-48			0	-48
1,825	NAVISTAR INTL CORP NEW	63934E108		3/15/2011	9/12/2011	108	0	190	-82			0	-82
1,826	HUNTINGTON INGALLS INDS	446413106		9/21/2009	4/4/2011	80	0	58	22			0	22
1,827	WYNN RESORTS LTD	983134107		7/15/2011	11/28/2011	344	0	480	-136			0	-136
1,828	WYNN RESORTS LTD	983134107		7/25/2011	11/28/2011	229	0	329	-100			0	-100
1,829	WYNN RESORTS LTD	983134107		7/25/2011	11/29/2011	226	0	329	-103			0	-103
1,830	WYNN RESORTS LTD	983134107		8/10/2011	11/29/2011	1,017	0	1,272	-255			0	-255
1,831	WYNN RESORTS LTD	983134107		8/10/2011	12/1/2011	119	0	141	-22			0	-22
1,832	WYNN RESORTS LTD	983134107		8/15/2011	12/1/2011	716	0	885	-169			0	-169
1,833	WYNN RESORTS LTD	983134107		8/15/2011	12/5/2011	118	0	147	-29			0	-29
1,834	WYNN RESORTS LTD	983134107		8/16/2011	12/5/2011	588	0	740	-152			0	-152
1,835	WYNN RESORTS LTD	983134107		8/16/2011	12/7/2011	340	0	444	-104			0	-104
1,836	WYNN MACAU LTD SHS	98313R106		10/6/2010	2/10/2011	3,143	0	2,528	615			0	615
1,837	WYNN MACAU LTD SHS	98313R106		10/8/2010	2/10/2011	141	0	116	25			0	25
1,838	WYNN MACAU LTD SHS	98313R106		10/8/2010	2/11/2011	3,294	0	2,700	594			0	594
1,839	XILINX INC	983919101		2/7/2011	3/11/2011	388	0	404	-16			0	-16
1,840	XILINX INC	983919101		9/15/2011	12/14/2011	719	0	730	-11			0	-11
1,841	XILINX INC	983919101		9/15/2011	1/18/2012	953	0	857	96			0	96
1,842	XILINX INC	983919101		11/9/2011	1/18/2012	353	0	326	27			0	27
1,843	XYLEM INC SHS	98419M100		10/1/2010	11/2/2011	158	0	66	92			0	92
1,844	YAHOO INC	984332106		2/22/2011	5/19/2011	408	0	434	-26			0	-26
1,845	YAHOO INC	984332106		3/3/2011	5/19/2011	963	0	1,005	-42			0	-42
1,846	YAHOO INC	984332106		4/6/2011	5/19/2011	277	0	291	-14			0	-14
1,847	YAHOO INC	984332106		4/18/2011	5/19/2011	490	0	495	-5			0	-5
1,848	YUM BRANDS INC	988498101		5/20/2011	7/12/2011	1,551	0	1,582	-31			0	-31
1,849	YUM BRANDS INC	988498101		5/20/2011	7/28/2011	1,474	0	1,582	-108			0	-108
1,850	YUM BRANDS INC	988498101		5/20/2011	8/3/2011	1,727	0	1,921	-194			0	-194
1,851	YUM BRANDS INC	988498101		5/20/2011	9/2/2011	213	0	226	-13			0	-13
1,852	YUM BRANDS INC	988498101		5/20/2011	9/6/2011	3,252	0	3,503	-251			0	-251
1,853	YUM BRANDS INC	988498101		5/20/2011	9/30/2011	1,387	0	1,582	-195			0	-195
1,854	YUM BRANDS INC	988498101		6/21/2011	9/30/2011	99	0	111	-12			0	-12
1,855	ZIMMER HOLDINGS INC COM	98956P102		4/29/2010	3/23/2011	240	0	247	-7			0	-7
1,856	ZIMMER HOLDINGS INC COM	98956P102		4/29/2010	3/28/2011	182	0	185	-3			0	-3

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,857	ZIMMER HOLDINGS INC COM	98956P102		5/5/2010	3/28/2011	304	0	300	4			0	4
1,858	ZIMMER HOLDINGS INC COM	98956P102		5/20/2010	3/28/2011	61	0	57	4			0	4
1,859	SMITH-NPHW PLC SPADR NEW	83175M205		7/9/2010	6/21/2011	370	0	320	50			0	50
1,860	SMITHFILDS FOODS PV$0 50	832248108		9/21/2009	2/3/2011	85	0	56	29			0	29
1,861	SMITHFILDS FOODS PV$0 50	832248108		11/12/2009	2/3/2011	426	0	345	81			0	81
1,862	SMITHFILDS FOODS PV$0 50	832248108		11/12/2009	2/8/2011	472	0	362	110			0	110
1,863	SMITHFILDS FOODS PV$0 50	832248108		11/12/2009	2/10/2011	180	0	138	42			0	42
1,864	SMITHFILDS FOODS PV$0 50	832248108		4/30/2010	2/10/2011	384	0	322	62			0	62
1,865	SMITHFILDS FOODS PV$0 50	832248108		6/16/2010	2/10/2011	677	0	532	145			0	145
1,866	SMITHFILDS FOODS PV$0 50	832248108		6/25/2010	2/10/2011	384	0	259	125			0	125
1,867	SMITHFILDS FOODS PV$0 50	832248108		6/25/2010	6/21/2011	67	0	46	21			0	21
1,868	SMITHFILDS FOODS PV$0 50	832248108		7/22/2010	6/21/2011	201	0	130	71			0	71
1,869	J M SMUCKER CO	832696405		6/2/2011	6/21/2011	1,093	0	1,105	-12			0	-12
1,870	J M SMUCKER CO	832696405		6/2/2011	6/21/2011	78	0	79	-1			0	-1
1,871	J M SMUCKER CO	832696405		6/2/2011	10/11/2011	665	0	711	-46			0	-46
1,872	J M SMUCKER CO	832696405		6/2/2011	1/26/2012	474	0	474	0			0	0
1,873	BUNGE LIMITED	G16962105		3/11/2011	11/9/2011	429	0	479	-50			0	-50
1,874	BUNGE LIMITED	G16962105		4/7/2011	11/9/2011	245	0	289	-44			0	-44
1,875	BUNGE LIMITED	G16962105		5/19/2011	11/10/2011	184	0	219	-35			0	-35
1,876	BUNGE LIMITED	G16962105		6/6/2011	11/10/2011	368	0	426	-58			0	-58
1,877	BUNGE LIMITED	G16962105		4/7/2011	11/11/2011	62	0	72	-10			0	-10
1,878	BUNGE LIMITED	G16962105		5/12/2011	11/11/2011	312	0	360	-48			0	-48
1,879	BUNGE LIMITED	G16962105		5/19/2011	11/11/2011	62	0	73	-11			0	-11
1,880	BUNGE LIMITED	G16962105		6/6/2011	11/15/2011	250	0	284	-34			0	-34
1,881	BUNGE LIMITED	G16962105		8/3/2011	11/15/2011	187	0	202	-15			0	-15
1,882	BUNGE LIMITED	G16962105		8/3/2011	11/16/2011	250	0	269	-19			0	-19
1,883	BUNGE LIMITED	G16962105		8/3/2011	11/18/2011	184	0	202	-18			0	-18
1,884	BUNGE LIMITED	G16962105		8/4/2011	11/18/2011	184	0	201	-17			0	-17
1,885	BUNGE LIMITED	G16962105		8/24/2011	11/18/2011	306	0	308	-2			0	-2
1,886	BUNGE LIMITED	G16962105		9/2/2011	11/18/2011	61	0	63	-2			0	-2
1,887	COVIDIEN PLC SHS NEW	G2554F113		1/29/2010	6/21/2011	854	0	812	42			0	42
1,888	COVIDIEN PLC SHS NEW	G2554F113		1/29/2010	9/2/2011	153	0	152	1			0	1
1,889	ORACLE CORP $0 01 DEL	68389X105		7/27/2009	5/23/2011	466	0	307	159			0	159
1,890	ORACLE CORP $0 01 DEL	68389X105		3/4/2010	5/23/2011	799	0	593	206			0	206
1,891	ORACLE CORP $0 01 DEL	68389X105		4/12/2010	5/23/2011	899	0	712	187			0	187
1,892	ORACLE CORP $0 01 DEL	68389X105		4/12/2010	5/24/2011	731	0	580	151			0	151
1,893	ORACLE CORP $0 01 DEL	68389X105		4/12/2010	6/21/2011	2,198	0	1,793	405			0	405
1,894	ORACLE CORP $0 01 DEL	68389X105		4/12/2010	9/2/2011	570	0	554	16			0	16
1,895	ORACLE CORP $0 01 DEL	68389X105		4/12/2010	12/21/2011	2,962	0	3,059	-97			0	-97
1,896	ORACLE CORP $0 01 DEL	68389X105		4/19/2010	12/21/2011	383	0	395	-12			0	-12
1,897	ORACLE CORP $0 01 DEL	68389X105		4/19/2010	12/22/2011	233	0	237	-4			0	-4
1,898	ORACLE CORP $0 01 DEL	68389X105		9/28/2010	12/22/2011	673	0	710	-37			0	-37
1,899	ORIX CORPORATION SP ADR	686330101		7/29/2011	9/2/2011	177	0	218	-41			0	-41
1,900	ORIX CORPORATION SP ADR	686330101		7/29/2011	9/16/2011	2,456	0	3,275	-819			0	-819
1,901	ORIX CORPORATION SP ADR	686330101		7/29/2011	11/7/2011	2,077	0	2,620	-543			0	-543
1,902	OWENS ILL INC COM NEW	690768403		2/23/2009	3/30/2011	422	0	213	209			0	209
1,903	OWENS ILL INC COM NEW	690768403		2/23/2009	6/21/2011	559	0	335	224			0	224
1,904	OWENS ILL INC COM NEW	690768403		7/2/2009	6/21/2011	381	0	425	-44			0	-44
1,905	OWENS ILL INC COM NEW	690768403		7/10/2009	6/28/2011	372	0	395	-23			0	-23
1,906	OWENS ILL INC COM NEW	690768403		1/29/2010	6/28/2011	372	0	428	-56			0	-56
1,907	OWENS ILL INC COM NEW	690768403		1/29/2010	7/28/2011	336	0	400	-64			0	-64
1,908	OWENS ILL INC COM NEW	690768403		3/2/2010	7/28/2011	264	0	335	-71			0	-71
1,909	OWENS ILL INC COM NEW	690768403		8/12/2010	7/28/2011	312	0	337	-25			0	-25
1,910	OWENS ILL INC COM NEW	690768403		8/12/2010	8/11/2011	363	0	544	-181			0	-181
1,911	OWENS ILL INC COM NEW	690768403		8/23/2010	8/11/2011	311	0	489	-178			0	-178
1,912	OWENS ILL INC COM NEW	690768403		10/8/2010	8/11/2011	363	0	574	-211			0	-211
1,913	OWENS ILL INC COM NEW	690768403		11/8/2010	8/11/2011	190	0	323	-133			0	-133
1,914	PPG INDUSTRIES INC SHS	693506107		6/17/2011	6/21/2011	261	0	255	6			0	6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,915	PVH CORP	693656100		9/21/2010	7/20/2011	518	0	415	103			0	103
1,916	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	11/30/2011	276	0	329	-53			0	-53
1,917	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	11/30/2011	138	0	165	-27			0	-27
1,918	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	11/30/2011	184	0	219	-35			0	-35
1,919	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	11/30/2011	92	0	94	-2			0	-2
1,920	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	11/30/2011	92	0	94	-2			0	-2
1,921	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	11/30/2011	92	0	94	-2			0	-2
1,922	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	11/30/2011	230	0	234	-4			0	-4
1,923	HASBRO INC COM	418056107		9/14/2009	10/12/2011	35	0	29	6			0	6
1,924	HASBRO INC COM	418056107		10/19/2009	10/12/2011	1,078	0	890	188			0	188
1,925	HASBRO INC COM	418056107		10/19/2009	1/17/2012	1,675	0	1,464	211			0	211
1,926	HALLIBURTON COMPANY	406216101		5/31/2011	8/12/2011	546	0	604	-58			0	-58
1,927	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	11/8/2011	456	0	403	53			0	53
1,928	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	11/10/2011	226	0	202	24			0	24
1,929	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	1/30/2012	1,055	0	927	128			0	128
1,930	MOTOROLA SOLUTIONS INC	620076307		2/8/2011	1/30/2012	596	0	522	74			0	74
1,931	MOTOROLA MOBILITY	620097105		8/5/2011	8/17/2011	2,480	0	1,472	1,008			0	1,008
1,932	MOTOROLA MOBILITY	620097105		8/5/2011	8/18/2011	5,761	0	3,442	2,319			0	2,319
1,933	MOTOROLA MOBILITY	620097105		8/8/2011	8/18/2011	2,198	0	1,293	905			0	905
1,934	MOTOROLA MOBILITY	620097105		8/11/2011	8/18/2011	758	0	482	276			0	276
1,935	MOTOROLA MOBILITY	620097105		8/11/2011	8/19/2011	1,590	0	1,013	577			0	577
1,936	MOTOROLA MOBILITY	620097105		8/12/2011	8/19/2011	2,537	0	1,668	869			0	869
1,937	MTN GROUP LTD-SPONS ADR	62474M108		12/29/2009	6/21/2011	711	0	565	146			0	146
1,938	MTN GROUP LTD-SPONS ADR	62474M108		12/29/2009	9/6/2011	41	0	32	9			0	9
1,939	MURPHY OIL CORP	626717102		1/20/2011	2/2/2011	541	0	579	-38			0	-38
1,940	MURPHY OIL CORP	626717102		5/16/2011	8/16/2011	420	0	530	-110			0	-110
1,941	MURPHY OIL CORP	626717102		5/16/2011	8/17/2011	265	0	331	-66			0	-66
1,942	MURPHY OIL CORP	626717102		5/16/2011	8/24/2011	396	0	530	-134			0	-134
1,943	PROSHARES ULTRASHORT S&P	74347R883		10/20/2011	12/1/2011	80	0	86	-6			0	-6
1,944	PROSHARES ULTRASHORT S&P	74347R883		10/20/2011	12/1/2011	875	0	945	-70			0	-70
1,945	PROSHARES ULTRASHORT S&P	74347R883		10/22/2011	12/1/2011	119	0	167	-48			0	-48
1,946	PROSHARES ULTRASHORT S&P	74347R883		10/22/2011	12/1/2011	99	0	139	-40			0	-40
1,947	PROSHARES ULTRASHORT S&P	74347R883		10/22/2011	12/1/2011	40	0	56	-16			0	-16
1,948	PROSHARES ULTRASHORT S&P	74347R883		10/22/2011	12/1/2011	20	0	28	-8			0	-8
1,949	PROSHARES ULTRASHORT S&P	74347R883		10/22/2011	12/1/2011	99	0	139	-40			0	-40
1,950	PROSHARES ULTRASHORT S&P	74347R883		11/10/2011	12/1/2011	537	0	553	-16			0	-16
1,951	PROSHARES ULTRASHORT S&P	74347R883		11/10/2011	12/1/2011	219	0	225	-6			0	-6
1,952	MURPHY OIL CORP	626717102		1/20/2011	2/2/2011	203	0	217	-14			0	-14
1,953	MURPHY OIL CORP	626717102		1/26/2011	2/2/2011	338	0	361	-23			0	-23
1,954	MURPHY OIL CORP	626717102		1/20/2011	2/3/2011	541	0	616	-75			0	-75
1,955	MURPHY OIL CORP	626717102		4/27/2011	6/21/2011	257	0	299	-42			0	-42
1,956	MURPHY OIL CORP	626717102		4/27/2011	6/21/2011	385	0	448	-63			0	-63
1,957	MURPHY OIL CORP	626717102		4/27/2011	6/21/2011	1,026	0	1,196	-170			0	-170
1,958	MURPHY OIL CORP	626717102		4/29/2011	6/21/2011	128	0	155	-27			0	-27
1,959	MURPHY OIL CORP	626717102		4/27/2011	8/3/2011	361	0	475	-114			0	-114
1,960	MURPHY OIL CORP	626717102		4/27/2011	8/3/2011	60	0	79	-19			0	-19
1,961	MURPHY OIL CORP	626717102		4/27/2011	8/3/2011	422	0	555	-133			0	-133
1,962	MURPHY OIL CORP	626717102		4/27/2011	8/3/2011	241	0	314	-73			0	-73
1,963	MURPHY OIL CORP	626717102		4/27/2011	8/4/2011	116	0	158	-42			0	-42
1,964	PROSHARES ULTRASHORT S&P	74347R883		11/15/2011	12/1/2011	139	0	138	1			0	1
1,965	PROSHARES ULTRASHORT S&P	74347R883		11/15/2011	12/1/2011	1,034	0	1,027	7			0	7
1,966	MURPHY OIL CORP	626717102		4/27/2011	8/4/2011	349	0	459	-110			0	-110
1,967	MURPHY OIL CORP	626717102		4/27/2011	8/4/2011	116	0	178	-62			0	-62
1,968	MURPHY OIL CORP	626717102		4/27/2011	8/4/2011	233	0	353	-120			0	-120
1,969	MURPHY OIL CORP	626717102		4/27/2011	8/5/2011	274	0	445	-171			0	-171
1,970	MURPHY OIL CORP	626717102		4/29/2011	8/5/2011	329	0	465	-136			0	-136
1,971	MURPHY OIL CORP	626717102		4/29/2011	8/10/2011	50	0	78	-28			0	-28
1,972	PROSHARES ULTRASHORT S&P	74347R883		11/15/2011	12/1/2011	139	0	138	1			0	1

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Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
1,973	MURPHY OIL CORP	626717102		4/29/2011	8/10/2011	100	0	159	-59			0	-59
1,974	MURPHY OIL CORP	626717102		5/16/2011	8/10/2011	398	0	530	-132			0	-132
1,975	MURPHY OIL CORP	626717102		5/16/2011	8/15/2011	585	0	729	-144			0	-144
1,976	BEIJING ENTRPRSS SPO ADR	07725Q200		7/9/2010	2/7/2011	166	0	207	-41			0	-41
1,977	BERKSHIRE HATHAWAYINC	084670702		12/27/2010	6/21/2011	382	0	400	-18			0	-18
1,978	BHP BILLITON LTD ADR	088606108		5/11/2011	6/21/2011	724	0	761	-37			0	-37
1,979	BHP BILLITON LTD ADR	088606108		5/11/2011	8/31/2011	2,916	0	3,235	-319			0	-319
1,980	BIOGEN IDEC INC	09062X103		6/27/2011	9/2/2011	187	0	206	-19			0	-19
1,981	BOEING COMPANY	097023105		5/27/2010	3/16/2011	814	0	779	35			0	35
1,982	BOEING COMPANY	097023105		5/27/2010	6/21/2011	1,331	0	1,168	163			0	163
1,983	BOEING COMPANY	097023105		5/27/2010	6/23/2011	1,924	0	1,753	171			0	171
1,984	BOEING COMPANY	097023105		6/11/2010	6/23/2011	71	0	65	6			0	6
1,985	BOEING COMPANY	097023105		6/11/2010	9/2/2011	64	0	65	-1			0	-1
1,986	BOEING COMPANY	097023105		6/11/2010	9/22/2011	811	0	909	-98			0	-98
1,987	BOEING COMPANY	097023105		6/11/2010	9/27/2011	1,902	0	1,949	-47			0	-47
1,988	BORG WARNER INC COM	099724106		3/4/2010	4/18/2011	632	0	344	288			0	288
1,989	BORG WARNER INC COM	099724106		3/5/2010	4/19/2011	2,417	0	1,300	1,117			0	1,117
1,990	BORG WARNER INC COM	099724106		3/5/2010	5/6/2011	3,050	0	1,529	1,521			0	1,521
1,991	BORG WARNER INC COM	099724106		4/1/2010	5/6/2011	915	0	470	445			0	445
1,992	BORG WARNER INC COM	099724106		4/1/2010	5/16/2011	661	0	352	309			0	309
1,993	BORG WARNER INC COM	099724106		4/1/2010	5/17/2011	1,007	0	548	459			0	459
1,994	BORG WARNER INC COM	099724106		4/1/2010	5/18/2011	2,333	0	1,292	1,041			0	1,041
1,995	BORG WARNER INC COM	099724106		7/14/2010	5/18/2011	2,546	0	1,535	1,011			0	1,011
1,996	BORG WARNER INC COM	099724106		7/14/2010	5/24/2011	477	0	298	179			0	179
1,997	BORG WARNER INC COM	099724106		8/11/2010	5/24/2011	2,863	0	1,925	938			0	938
1,998	BORG WARNER INC COM	099724106		9/7/2010	5/24/2011	68	0	48	20			0	20
1,999	BORG WARNER INC COM	099724106		9/7/2010	5/31/2011	1,153	0	768	385			0	385
2,000	BORG WARNER INC COM	099724106		9/7/2010	6/21/2011	2,630	0	1,680	950			0	950
2,001	BORG WARNER INC COM	099724106		9/7/2010	9/16/2011	347	0	240	107			0	107
2,002	BORG WARNER INC COM	099724106		9/13/2010	9/16/2011	624	0	432	192			0	192
2,003	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	12/9/2011	79	0	100	-21			0	-21
2,004	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	12/9/2011	198	0	251	-53			0	-53
2,005	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	12/9/2011	1,250	0	1,643	-393			0	-393
2,006	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	42	0	43	-1			0	-1
2,007	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	21	0	21	0			0	0
2,008	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	105	0	106	-1			0	-1
2,009	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	21	0	21	0			0	0
2,010	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	42	0	43	-1			0	-1
2,011	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	63	0	63	0			0	0
2,012	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	126	0	127	-1			0	-1
2,013	PROSHARES ULTRASHORT S&P	74347R883		4/21/2011	12/19/2011	21	0	21	0			0	0
2,014	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	12/19/2011	209	0	211	-2			0	-2
2,015	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	12/19/2011	188	0	190	-2			0	-2
2,016	PROSHARES ULTRASHORT S&P	74347R883		5/5/2011	12/19/2011	230	0	232	-2			0	-2
2,017	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	12/19/2011	21	0	21	0			0	0
2,018	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	93	0	110	-17			0	-17
2,019	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	19	0	22	-3			0	-3
2,020	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	297	0	354	-57			0	-57
2,021	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	167	0	199	-32			0	-32
2,022	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	37	0	44	-7			0	-7
2,023	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	74	0	84	-10			0	-10
2,024	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	1/5/2012	111	0	126	-15			0	-15
2,025	BRADY CORP WI CL A	104674106		11/16/2009	2/24/2011	378	0	325	53			0	53
2,026	BRADY CORP WI CL A	104674106		6/21/2010	2/24/2011	929	0	779	150			0	150
2,027	BRADY CORP WI CL A	104674106		9/15/2009	2/24/2011	487	0	427	60			0	60
2,028	BRADY CORP WI CL A	104674106		11/16/2009	2/24/2011	626	0	532	94			0	94
2,029	BRISTOL-MYERS SQUIBB CO	110122108		3/12/2010	3/1/2011	590	0	597	-7			0	-7
2,030	BRISTOL-MYERS SQUIBB CO	110122108		3/12/2010	3/7/2011	1,792	0	1,765	27			0	27

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,031	DEUTSCHE BOERSE AG SHS	251542106		9/4/2009	6/21/2011	1,140	0	1,197	-57			0	-57
2,032	DENSO CP UNSPONSORED ADR	24872B100		10/14/2010	6/21/2011	574	0	496	78			0	78
2,033	DENTSPLY INTL INC	249030107		1/13/2011	3/28/2011	360	0	364	-4			0	-4
2,034	DEUTSCHE BOERSE AG SHS	251542106		9/4/2009	7/13/2011	4,811	0	5,136	-325			0	-325
2,035	DEUTSCHE BOERSE AG SHS	251542106		9/4/2009	1/19/2012	16	0	24	-8			0	-8
2,036	DEUTSCHE BOERSE AG SHS	251542106		1/25/2010	1/19/2012	359	0	485	-126			0	-126
2,037	DEUTSCHE BOERSE AG SHS	251542106		1/25/2010	1/20/2012	484	0	661	-177			0	-177
2,038	DEUTSCHE BOERSE AG SHS	251542106		1/25/2010	1/23/2012	5	0	7	-2			0	-2
2,039	DEUTSCHE BOERSE AG SHS	251542106		1/25/2010	1/23/2012	206	0	279	-73			0	-73
2,040	DEUTSCHE BOERSE AG SHS	251542106		7/9/2010	1/23/2012	76	0	94	-18			0	-18
2,041	DEUTSCHE BOERSE AG SHS	251542106		7/9/2010	1/24/2012	620	0	759	-139			0	-139
2,042	DEUTSCHE BOERSE AG SHS	251542106		9/2/2010	1/24/2012	66	0	78	-12			0	-12
2,043	DEUTSCHE BOERSE AG SHS	251542106		9/2/2010	1/25/2012	84	0	97	-13			0	[redacted]13
2,044	DEUTSCHE BOERSE AG SHS	251542106		9/2/2010	1/25/2012	123	0	142	-19			0	-19
2,045	DEUTSCHE BOERSE AG SHS	251542106		9/2/2011	1/25/2012	39	0	42	-3			0	-3
2,046	DEUTSCHE BOERSE AG SHS	251542106		9/6/2011	1/25/2012	106	0	111	-5			0	-5
2,047	DEUTSCHE TELE AG SPN ADR	251566105		4/13/2011	6/21/2011	864	0	919	-55			0	-55
2,048	DEUTSCHE TELE AG SPN ADR	251566105		4/13/2011	9/2/2011	49	0	65	-16			0	-16
2,049	DEVON ENERGY CORP NEW	25179M103		9/9/2010	5/31/2011	501	0	384	117			0	117
2,050	DEVON ENERGY CORP NEW	25179M103		9/16/2010	5/31/2011	334	0	248	86			0	86
2,051	DEVON ENERGY CORP NEW	25179M103		11/8/2010	5/31/2011	584	0	502	82			0	82
2,052	DEVON ENERGY CORP NEW	25179M103		11/12/2010	5/31/2011	584	0	508	76			0	76
2,053	DEVON ENERGY CORP NEW	25179M103		11/29/2010	5/31/2011	167	0	141	26			0	26
2,054	DEVON ENERGY CORP NEW	25179M103		11/29/2010	6/6/2011	657	0	564	93			0	93
2,055	DEVON ENERGY CORP NEW	25179M103		3/7/2011	6/21/2011	624	0	723	-99			0	-99
2,056	DEVON ENERGY CORP NEW	25179M103		3/7/2011	6/23/2011	1,460	0	1,718	-258			0	-258
2,057	PROSHARES ULTRASHORT S&P	74347R883		5/17/2011	1/5/2012	56	0	66	-10			0	-10
2,058	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	111	0	136	-25			0	-25
2,059	ROCHE HLDG LTD SPN ADR	771195104		11/21/2008	10/18/2011	1,722	0	1,410	312			0	312
2,060	ROCHE HLDG LTD SPN ADR	771195104		11/21/2008	11/10/2011	877	0	737	140			0	140
2,061	ROCHE HLDG LTD SPN ADR	771195104		11/24/2008	11/10/2011	4,424	0	3,926	498			0	498
2,062	ROCHE HLDG LTD SPN ADR	771195104		11/24/2008	12/8/2011	892	0	745	147			0	147
2,063	ROCKWELL AUTOMATION INC	773903109		2/11/2011	6/15/2011	626	0	705	-79			0	-79
2,064	ROCKWELL AUTOMATION INC	773903109		2/11/2011	6/16/2011	157	0	176	-19			0	-19
2,065	ROCKWELL AUTOMATION INC	773903109		2/14/2011	6/16/2011	235	0	266	-31			0	-31
2,066	ROCKWELL AUTOMATION INC	773903109		2/14/2011	6/21/2011	648	0	709	-61			0	-61
2,067	ROCKWELL AUTOMATION INC	773903109		2/14/2011	8/23/2011	551	0	886	-335			0	[redacted]35
2,068	ROCKWELL AUTOMATION INC	773903109		2/15/2011	8/23/2011	1,102	0	1,773	-671			0	[redacted]671
2,069	ROCKWELL AUTOMATION INC	773903109		2/16/2011	8/23/2011	386	0	633	-247			0	-247
2,070	ROCKWELL COLLINS INC	774341101		3/5/2010	3/18/2011	1 000	0	962	38			0	38
2,071	ROCKWELL COLLINS INC	774341101		3/5/2010	3/23/2011	571	0	541	30			0	30
2,072	ROCKWELL COLLINS INC	774341101		3/5/2010	3/24/2011	1,523	0	1,443	80			0	80
2,073	ROCKWELL COLLINS INC	774341101		3/5/2010	6/21/2011	670	0	661	9			0	9
2,074	ROCKWELL COLLINS INC	774341101		4/27/2010	6/21/2011	122	0	131	-9			0	-9
2,075	ROCKWELL COLLINS INC	774341101		4/27/2010	8/9/2011	624	0	852	-228			0	-228
2,076	ROCKWELL COLLINS INC	774341101		4/27/2010	8/10/2011	1,666	0	2,360	-694			0	-694
2,077	ROCKWELL COLLINS INC	774341101		4/27/2010	8/11/2011	310	0	459	-149			0	-149
2,078	ROCKWELL COLLINS INC	774341101		7/9/2010	8/11/2011	89	0	110	-21			0	-21
2,079	ROPER INDUSTRIES INC COM	776696106		2/26/2009	3/25/2011	2,231	0	1,092	1,139			0	1,139
2,080	ROPER INDUSTRIES INC COM	776696106		2/26/2009	3/28/2011	601	0	294	307			0	307
2,081	ROPER INDUSTRIES INC COM	776696106		2/26/2009	6/21/2011	652	0	336	316			0	316
2,082	ROPER INDUSTRIES INC COM	776696106		8/18/2009	6/21/2011	326	0	181	145			0	145
2,083	ROPER INDUSTRIES INC COM	776696106		8/18/2009	9/2/2011	222	0	136	86			0	86
2,084	ROVI CORP	779376102		8/9/2010	2/23/2011	326	0	266	60			0	60
2,085	ROVI CORP	779376102		9/30/2010	2/28/2011	389	0	360	29			0	29
2,086	ROVI CORP	779376102		3/22/2011	6/21/2011	1,058	0	1,038	20			0	20
2,087	ROVI CORP	779376102		3/22/2011	9/2/2011	189	0	219	-30			0	-30
2,088	ROVI CORP	779376102		3/22/2011	9/2/2011	95	0	109	-14			0	-14

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	Totals					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,089	ROVI CORP	779376102		3/22/2011	11/9/2011	1,538	0	2,732	-1,194			0	-1,194
2,090	ROVI CORP	779376102		3/22/2011	11/9/2011	92	0	162	-70			0	-70
2,091	ROVI CORP	779376102		3/22/2011	11/10/2011	28	0	54	-26			0	-26
2,092	ROVI CORP	779376102		3/22/2011	11/10/2011	57	0	108	-51			0	-51
2,093	ROVI CORP	779376102		3/23/2011	11/10/2011	142	0	273	-131			0	-131
2,094	ROVI CORP	779376102		3/23/2011	11/14/2011	214	0	382	-168			0	-168
2,095	ROVI CORP	779376102		3/23/2011	11/16/2011	244	0	436	-192			0	-192
2,096	VODAFONE GROP PLC SP ADR	92857W209		4/15/2008	1/10/2012	640	0	687	-47			0	-47
2,097	WABCO HOLDINGS INC	92927K102		5/3/2011	6/21/2011	1,643	0	1,808	-165			0	-165
2,098	WABCO HOLDINGS INC	92927K102		5/3/2011	11/22/2011	1,092	0	1,880	-788			0	-788
2,099	WABCO HOLDINGS INC	92927K102		5/4/2011	11/22/2011	2,015	0	3,389	-1,374			0	-1,374
2,100	WABCO HOLDINGS INC	92927K102		5/12/2011	11/22/2011	2,015	0	3,422	-1,407			0	-1,407
2,101	WABCO HOLDINGS INC	92927K102		9/12/2011	11/22/2011	1,134	0	1,202	-68			0	-68
2,102	WABCO HOLDINGS INC	92927K102		9/12/2011	11/23/2011	165	0	178	-13			0	-13
2,103	WABCO HOLDINGS INC	92927K102		9/13/2011	11/23/2011	372	0	416	-44			0	-44
2,104	WABCO HOLDINGS INC	92927K102		9/27/2011	11/23/2011	620	0	637	-17			0	-17
2,105	WMS INDS INC COM	929297109		11/17/2009	5/11/2011	1,236	0	1,643	-407			0	-407
2,106	WMS INDS INC COM	929297109		3/17/2010	5/11/2011	334	0	414	-80			0	-80
2,107	WMS INDS INC COM	929297109		8/24/2010	5/11/2011	367	0	402	-35			0	-35
2,108	WMS INDS INC COM	929297109		1/26/2011	5/11/2011	434	0	548	-114			0	-114
2,109	WMS INDS INC COM	929297109		4/14/2011	5/11/2011	534	0	495	39			0	39
2,110	WADDELL & REED FINL A	930059100		12/23/2010	6/21/2011	913	0	898	15			0	15
2,111	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	11/30/2011	368	0	374	-6			0	-6
2,112	PROSHARES ULTRASHORT QQQ	74347X237		10/21/2011	11/30/2011	230	0	226	4			0	4
2,113	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	11/30/2011	414	0	409	5			0	5
2,114	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	11/30/2011	46	0	45	1			0	1
2,115	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	11/30/2011	46	0	45	1			0	1
2,116	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	11/30/2011	184	0	182	2			0	2
2,117	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	11/30/2011	184	0	182	2			0	2
2,118	PROSHARES ULTRASHORT QQQ	74347X237		11/9/2011	11/30/2011	598	0	578	20			0	20
2,119	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	45	0	51	-6			0	-6
2,120	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	45	0	51	-6			0	-6
2,121	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	178	0	202	-24			0	-24
2,122	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	134	0	152	-18			0	-18
2,123	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	401	0	455	-54			0	-54
2,124	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	579	0	657	-78			0	-78
2,125	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	45	0	51	-6			0	-6
2,126	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	89	0	100	-11			0	-11
2,127	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	89	0	100	-11			0	-11
2,128	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	12/1/2011	267	0	300	-33			0	-33
2,129	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	12/1/2011	89	0	92	-3			0	-3
2,130	SPRINT NEXTEL CORP	852061100		8/9/2010	6/21/2011	1,047	0	941	106			0	106
2,131	STARBUCKS CORP	855244109		5/7/2010	5/18/2011	2,223	0	1,592	631			0	631
2,132	STARBUCKS CORP	855244109		5/7/2010	6/21/2011	439	0	308	131			0	131
2,133	STARBUCKS CORP	855244109		5/12/2010	6/21/2011	585	0	447	138			0	138
2,134	STARBUCKS CORP	855244109		5/12/2010	9/2/2011	76	0	56	20			0	20
2,135	STARWOOD HOTELS AND	85590A401		8/9/2010	5/18/2011	343	0	297	46			0	46
2,136	STARWOOD HOTELS AND	85590A401		8/13/2010	5/18/2011	515	0	425	90			0	90
2,137	INGERSOLL-RAND PLC	G47791101		4/26/2011	11/2/2011	386	0	609	-223			0	-223
2,138	INGERSOLL-RAND PLC	G47791101		8/12/2011	11/2/2011	386	0	364	22			0	22
2,139	INGERSOLL-RAND PLC	G47791101		9/2/2011	11/2/2011	193	0	196	-3			0	-3
2,140	INVESCO LTD	G491BT108		2/11/2010	6/21/2011	656	0	521	135			0	135
2,141	MARVELL TECHNOLOGY GROUP	G5876H105		12/20/2010	6/21/2011	480	0	673	-193			0	-193
2,142	WADDELL & REED FINL A	930059100		12/23/2010	8/5/2011	480	0	539	-59			0	-59
2,143	WADDELL & REED FINL A	930059100		12/27/2010	8/5/2011	577	0	647	-70			0	-70
2,144	WADDELL & REED FINL A	930059100		12/28/2010	8/5/2011	1,249	0	1,415	-166			0	-166
2,145	WADDELL & REED FINL A	930059100		5/6/2011	8/5/2011	2,530	0	3,126	-596			0	-596
2,146	WAL-MART STORES INC	931142103		11/1/2010	2/7/2011	729	0	708	21			0	21

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,147	WAL-MART STORES INC	931142103		11/8/2010	2/7/2011	448	0	439	9			0	9
2,148	WAL-MART STORES INC	931142103		11/12/2010	2/7/2011	897	0	867	30			0	30
2,149	WAL-MART STORES INC	931142103		3/23/2011	6/21/2011	902	0	878	24			0	24
2,150	WAL-MART STORES INC	931142103		3/28/2011	6/21/2011	636	0	629	7			0	7
2,151	WAL-MART STORES INC	931142103		3/28/2011	8/9/2011	50	0	52	-2			0	-2
2,152	WAL-MART STORES INC	931142103		3/30/2011	8/9/2011	400	0	419	-19			0	-19
2,153	WAL-MART STORES INC	931142103		3/30/2011	8/22/2011	157	0	157	0			0	0
2,154	WAL-MART STORES INC	931142103		3/30/2011	8/23/2011	422	0	419	3			0	3
2,155	WAL-MART STORES INC	931142103		3/30/2011	10/3/2011	368	0	367	1			0	1
2,156	WAL-MART STORES INC	931142103		3/31/2011	10/3/2011	53	0	52	1			0	1
2,157	WAL-MART STORES INC	931142103		3/31/2011	11/28/2011	288	0	261	27			0	27
2,158	WAL-MART STORES INC	931142103		3/31/2011	12/5/2011	524	0	469	55			0	55
2,159	WAL-MART STORES INC	931142103		4/4/2011	12/5/2011	583	0	523	60			0	60
2,160	WAL-MART STORES INC	931142103		4/11/2011	12/5/2011	466	0	423	43			0	43
2,161	WAL-MART STORES INC	931142103		4/18/2011	12/5/2011	2,563	0	2,352	211			0	211
2,162	WAL-MART STORES INC	931142103		4/19/2011	12/5/2011	58	0	56	2			0	2
2,163	WAL-MART STORES INC	931142103		4/21/2011	12/5/2011	466	0	446	20			0	20
2,164	ALERE INC	01449J105		8/23/2010	1/23/2012	267	0	349	-82			0	-82
2,165	ALERE INC	01449J105		8/25/2010	1/23/2012	289	0	366	-77			0	-77
2,166	ALERE INC	01449J105		11/1/2010	1/23/2012	333	0	423	-90			0	-90
2,167	ALERE INC	01449J105		9/2/2011	1/23/2012	89	0	95	-6			0	-6
2,168	ALLEGHENY TECH INC	01741R102		12/15/2009	5/18/2011	2,668	0	1,538	1,130			0	1,130
2,169	ALLEGHENY TECH INC	01741R102		12/15/2009	5/19/2011	2,366	0	1,384	982			0	982
2,170	ALLEGHENY TECH INC	01741R102		12/15/2009	6/21/2011	1,743	0	1,077	666			0	666
2,171	ALLEGHENY TECH INC	01741R102		12/15/2009	6/23/2011	659	0	423	236			0	236
2,172	ALLEGHENY TECH INC	01741R102		12/15/2009	9/2/2011	1,696	0	1,384	312			0	312
2,173	ALLEGHENY TECH INC	01741R102		12/15/2009	9/7/2011	376	0	308	68			0	68
2,174	ALLEGHENY TECH INC	01741R102		12/15/2009	9/22/2011	608	0	615	-7			0	-7
2,175	ALLEGHENY TECH INC	01741R102		12/15/2009	9/27/2011	341	0	308	33			0	33
2,176	ALLEGHENY TECH INC	01741R102		12/15/2009	10/4/2011	354	0	423	-69			0	-69
2,177	ALLEGHENY TECH INC	01741R102		12/15/2009	10/4/2011	257	0	308	-51			0	-51
2,178	ALLEGHENY TECH INC	01741R102		5/3/2010	10/4/2011	739	0	1,231	-492			0	-492
2,179	ALLEGHENY TECH INC	01741R102		5/3/2010	10/5/2011	560	0	910	-350			0	-350
2,180	CONSTELLATION ENERGY GP	210371100		9/2/2010	5/6/2011	253	0	217	36			0	36
2,181	CONTINENTAL RESOURCES	212015101		2/24/2011	4/15/2011	4,012	0	4,189	-177			0	-177
2,182	CONTINENTAL RESOURCES	212015101		2/24/2011	4/18/2011	2,938	0	3,159	-221			0	-221
2,183	CORNING INC	219350105		5/28/2010	5/17/2011	201	0	176	25			0	25
2,184	CORNING INC	219350105		5/28/2010	5/18/2011	20	0	18	2			0	2
2,185	CORNING INC	219350105		6/2/2010	5/18/2011	2,094	0	1,720	374			0	374
2,186	CORNING INC	219350105		6/3/2010	5/18/2011	610	0	511	99			0	99
2,187	CORNING INC	219350105		6/11/2010	5/18/2011	1,016	0	920	96			0	96
2,188	CORNING INC	219350105		6/11/2010	5/19/2011	902	0	828	74			0	74
2,189	CORNING INC	219350105		6/11/2010	5/19/2011	1,044	0	957	87			0	87
2,190	CORNING INC	219350105		9/2/2010	5/19/2011	201	0	166	35			0	35
2,191	CORNING INC	219350105		2/14/2011	5/19/2011	60	0	67	-7			0	-7
2,192	CORNING INC	219350105		2/14/2011	5/19/2011	40	0	45	-5			0	-5
2,193	CORNING INC	219350105		2/14/2011	5/19/2011	602	0	671	-69			0	-69
2,194	CORNING INC	219350105		2/15/2011	5/19/2011	40	0	44	-4			0	-4
2,195	CORNING INC	219350105		2/15/2011	5/19/2011	361	0	397	-36			0	-36
2,196	CORNING INC	219350105		2/14/2011	5/31/2011	40	0	45	-5			0	-5
2,197	CORNING INC	219350105		2/14/2011	5/31/2011	600	0	681	-81			0	-81
2,198	CORNING INC	219350105		2/14/2011	5/31/2011	60	0	68	-8			0	-8
2,199	CORNING INC	219350105		2/15/2011	5/31/2011	40	0	44	-4			0	-4
2,200	CORNING INC	219350105		2/15/2011	5/31/2011	360	0	402	-42			0	-42
2,201	CORNING INC	219350105		3/3/2011	5/31/2011	40	0	46	-6			0	-6
2,202	CORNING INC	219350105		3/3/2011	5/31/2011	80	0	91	-11			0	-11
2,203	CORNING INC	219350105		3/3/2011	5/31/2011	40	0	46	-6			0	-6
2,204	CORNING INC	219350105		3/3/2011	5/31/2011	40	0	46	-6			0	-6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,205	CORNING INC	219350105		3/3/2011	5/31/2011	220	0	251	-31			0	-31
2,206	CORNING INC	219350105		5/5/2011	5/31/2011	40	0	41	-1			0	-1
2,207	CORNING INC	219350105		2/15/2011	6/6/2011	38	0	45	-7			0	-7
2,208	NAVISTAR INTL CORP NEW	63934E108		3/22/2011	9/12/2011	974	0	1,781	-807			0	-807
2,209	NESTLE S A REP RG SH ADR	641069406		5/20/2008	2/14/2011	1,601	0	1,470	131			0	131
2,210	NESTLE S A REP RG SH ADR	641069406		7/30/2008	2/14/2011	53	0	44	9			0	9
2,211	NESTLE S A REP RG SH ADR	641069406		7/30/2008	6/21/2011	1,370	0	979	391			0	391
2,212	NESTLE S A REP RG SH ADR	641069406		7/30/2008	9/2/2011	442	0	311	131			0	131
2,213	NESTLE S A REP RG SH ADR	641069406		7/30/2008	10/25/2011	2,720	0	2,091	629			0	629
2,214	NESTLE S A REP RG SH ADR	641069406		7/30/2008	10/26/2011	2,812	0	2,180	632			0	632
2,215	NESTLE S A REP RG SH ADR	641069406		7/30/2008	11/3/2011	1,716	0	1,335	381			0	381
2,216	NESTLE S A REP RG SH ADR	641069406		7/9/2010	11/3/2011	114	0	99	15			0	15
2,217	NESTLE S A REP RG SH ADR	641069406		7/9/2010	11/4/2011	686	0	593	93			0	93
2,218	NESTLE S A REP RG SH ADR	641069406		9/2/2010	11/4/2011	1,086	0	1,011	75			0	75
2,219	NESTLE S A REP RG SH ADR	641069406		10/25/2010	11/4/2011	514	0	495	19			0	19
2,220	NETAPP INC	64110D104		9/15/2010	4/4/2011	593	0	641	-48			0	-48
2,221	NETAPP INC	64110D104		9/15/2010	4/5/2011	4,146	0	4,438	-292			0	-292
2,222	NETAPP INC	64110D104		11/2/2010	4/5/2011	276	0	323	-47			0	-47
2,223	NETAPP INC	64110D104		11/8/2010	4/5/2011	369	0	445	-76			0	-76
2,224	NETAPP INC	64110D104		5/31/2011	6/21/2011	919	0	986	-67			0	-67
2,225	NETAPP INC	64110D104		5/31/2011	8/15/2011	221	0	274	-53			0	-53
2,226	NETAPP INC	64110D104		5/31/2011	8/15/2011	44	0	55	-11			0	-11
2,227	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	49	0	52	-3			0	-3
2,228	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	245	0	261	-16			0	-16
2,229	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	391	0	418	-27			0	-27
2,230	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	49	0	52	-3			0	-3
2,231	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	196	0	209	-13			0	-13
2,232	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	12/1/2011	356	0	367	-11			0	-11
2,233	PROSHARES ULTRASHORT QQQ	74347X237		10/21/2011	12/1/2011	223	0	226	-3			0	-3
2,234	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	12/1/2011	45	0	49	-4			0	-4
2,235	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	12/1/2011	312	0	341	-29			0	-29
2,236	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	12/1/2011	89	0	97	-8			0	-8
2,237	PROSHARES ULTRASHORT QQQ	74347X237		11/1/2011	12/1/2011	178	0	195	-17			0	-17
2,238	PROSHARES ULTRASHORT QQQ	74347X237		11/15/2011	12/1/2011	891	0	855	36			0	36
2,239	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	12/21/2011	46	0	54	-8			0	-8
2,240	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	12/21/2011	185	0	207	-22			0	-22
2,241	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	12/21/2011	185	0	207	-22			0	-22
2,242	J M SMUCKER CO	832696405		6/2/2011	1/27/2012	710	0	690	20			0	20
2,243	J M SMUCKER CO	832696405		6/2/2011	1/27/2012	79	0	79	0			0	0
2,244	J M SMUCKER CO	832696405		6/2/2011	1/27/2012	1,105	0	1,113	-8			0	-8
2,245	J M SMUCKER CO	832696405		6/2/2011	1/27/2012	3,077	0	3,079	-2			0	-2
2,246	J M SMUCKER CO	832696405		6/2/2011	1/27/2012	552	0	553	-1			0	-1
2,247	J M SMUCKER CO	832696405		6/20/2011	1/27/2012	710	0	701	9			0	9
2,248	J M SMUCKER CO	832696405		6/20/2011	1/30/2012	857	0	857	0			0	0
2,249	J M SMUCKER CO	832696405		8/11/2011	1/30/2012	468	0	441	27			0	27
2,250	SMURFIT-STONE CONTAINER	83272A104		1/20/2011	2/7/2011	427	0	308	119			0	119
2,251	SOCIEDAD Q&M CHLE SPDADR	833635105		10/16/2008	5/19/2011	2,526	0	769	1,757			0	1,757
2,252	SOCIEDAD Q&M CHLE SPDADR	833635105		10/16/2008	6/21/2011	863	0	245	618			0	618
2,253	SODEXO ADR	833792104		11/13/2009	6/21/2011	1,056	0	820	236			0	236
2,254	SODEXO ADR	833792104		11/13/2009	9/2/2011	146	0	117	29			0	29
2,255	SONY CORP ADR NEW	835699307		10/29/2010	2/4/2011	605	0	577	28			0	28
2,256	SONY CORP ADR NEW	835699307		11/1/2010	2/4/2011	890	0	827	63			0	63
2,257	SOTHEBY'S (DELAWARE)	835898107		1/25/2010	5/5/2011	3,412	0	1,888	1,524			0	1,524
2,258	SOTHEBY'S (DELAWARE)	835898107		1/25/2010	5/12/2011	1,117	0	680	437			0	437
2,259	SOTHEBY'S (DELAWARE)	835898107		1/26/2010	5/12/2011	2,895	0	1,761	1,134			0	1,134
2,260	SOTHEBY'S (DELAWARE)	835898107		1/27/2010	5/12/2011	1,571	0	959	612			0	612
2,261	SOTHEBY'S (DELAWARE)	835898107		7/9/2010	5/12/2011	620	0	386	234			0	234
2,262	SOTHEBY'S (DELAWARE)	835898107		9/2/2010	5/12/2011	372	0	263	109			0	109

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,263	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/16/2011	792	0	767	25			0	25
2,264	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/17/2011	871	0	870	1			0	1
2,265	SOUFUN HOLDINGS LTD SHS	836034108		1/18/2011	5/18/2011	694	0	684	10			0	10
2,266	SOUTHWEST AIRLNS CO	844741108		11/1/2010	6/21/2011	632	0	798	-166			0	-166
2,267	SOUTHWESTERN ENERGY CO	845467109		12/22/2009	2/9/2011	2,617	0	3,466	-849			0	-849
2,268	SOUTHWESTERN ENERGY CO	845467109		12/22/2009	2/10/2011	74	0	99	-25			0	-25
2,269	SOUTHWESTERN ENERGY CO	845467109		7/9/2010	2/10/2011	370	0	386	-16			0	-16
2,270	SPIRIT AEROSYSTEMS HLDGS	848574109		12/6/2010	6/21/2011	893	0	837	56			0	56
2,271	SPIRIT AEROSYSTEMS HLDGS	848574109		12/6/2010	8/3/2011	233	0	245	-12			0	-12
2,272	SPIRIT AEROSYSTEMS HLDGS	848574109		12/6/2010	8/3/2011	252	0	265	-13			0	-13
2,273	SPIRIT AEROSYSTEMS HLDGS	848574109		12/6/2010	8/29/2011	164	0	204	-40			0	-40
2,274	SPIRIT AEROSYSTEMS HLDGS	848574109		12/22/2010	8/29/2011	98	0	125	-27			0	-27
2,275	SPRINT NEXTEL CORP	852061100		8/9/2010	5/31/2011	1,446	0	1,151	295			0	[redacted]95
2,276	CORNING INC	219350105		2/15/2011	6/6/2011	38	0	45	-7			0	-7
2,277	CORNING INC	219350105		3/3/2011	6/6/2011	493	0	594	-101			0	-101
2,278	CORNING INC	219350105		3/3/2011	6/6/2011	209	0	255	-46			0	-46
2,279	CORNING INC	219350105		3/3/2011	6/6/2011	38	0	47	-9			0	-9
2,280	CORNING INC	219350105		3/3/2011	6/6/2011	76	0	94	-18			0	-18
2,281	CORNING INC	219350105		3/3/2011	6/6/2011	38	0	47	-9			0	-9
2,282	CORNING INC	219350105		3/3/2011	6/6/2011	38	0	47	-9			0	-9
2,283	CORNING INC	219350105		3/7/2011	6/6/2011	569	0	685	-116			0	-116
2,284	CORNING INC	219350105		5/6/2011	6/6/2011	379	0	411	-32			0	-32
2,285	CONSTELLATION ENERGY GP	210371100		5/25/2010	5/6/2011	144	0	131	13			0	13
2,286	CORNING INC	219350105		5/6/2011	6/6/2011	19	0	21	-2			0	-2
2,287	CORNING INC	219350105		3/7/2011	6/10/2011	2,297	0	2,854	-557			0	-557
2,288	CORNING INC	219350105		3/10/2011	6/10/2011	55	0	65	-10			0	-10
2,289	CORNING INC	219350105		3/10/2011	6/17/2011	625	0	755	-130			0	-130
2,290	CORNING INC	219350105		3/11/2011	6/17/2011	232	0	279	-47			0	-47
2,291	HASBRO INC COM	418056107		10/19/2009	1/18/2012	1,454	0	1,263	191			0	191
2,292	HASBRO INC COM	418056107		10/19/2009	1/20/2012	1,537	0	1,349	188			0	188
2,293	HASBRO INC COM	418056107		7/9/2010	1/20/2012	1,341	0	1,711	-370			0	-370
2,294	HASBRO INC COM	418056107		7/21/2010	1/20/2012	1,210	0	1,485	-275			0	-275
2,295	HASBRO INC COM	418056107		7/27/2010	1/20/2012	785	0	1,019	-234			0	-234
2,296	HASBRO INC COM	418056107		10/28/2010	1/20/2012	294	0	412	-118			0	-118
2,297	HEINEKEN NV ADR	423012202		7/31/2008	6/21/2011	587	0	481	106			0	106
2,298	HEINZ H J CO PV 25CT	423074103		5/20/2011	6/21/2011	2,056	0	2,053	3			0	3
2,299	HEINZ H J CO PV 25CT	423074103		5/20/2011	9/2/2011	519	0	540	-21			0	[redacted]21
2,300	HEINZ H J CO PV 25CT	423074103		5/20/2011	9/13/2011	1,298	0	1,405	-107			0	-107
2,301	HEINZ H J CO PV 25CT	423074103		5/20/2011	9/15/2011	4,128	0	4,376	-248			0	-248
2,302	HEINZ H J CO PV 25CT	423074103		5/20/2011	10/5/2011	1,931	0	2,107	-176			0	-176
2,303	HEINZ H J CO PV 25CT	423074103		5/24/2011	10/5/2011	891	0	966	-75			0	-75
2,304	HEINZ H J CO PV 25CT	423074103		5/24/2011	10/11/2011	662	0	698	-36			0	-36
2,305	HEINZ H J CO PV 25CT	423074103		5/26/2011	10/11/2011	916	0	972	-56			0	-56
2,306	HEINZ H J CO PV 25CT	423074103		5/26/2011	10/12/2011	462	0	486	-24			0	-24
2,307	HEINZ H J CO PV 25CT	423074103		6/20/2011	10/12/2011	1,437	0	1,513	-76			0	-76
2,308	HELIX ENERGY SOLUTIONS	42330P107		8/31/2011	12/7/2011	167	0	171	-4			0	-4
2,309	HELIX ENERGY SOLUTIONS	42330P107		8/31/2011	12/14/2011	196	0	223	-27			0	-27
2,310	HELIX ENERGY SOLUTIONS	42330P107		9/8/2011	12/14/2011	151	0	168	-17			0	-17
2,311	HELIX ENERGY SOLUTIONS	42330P107		9/8/2011	12/20/2011	31	0	34	-3			0	-3
2,312	HELIX ENERGY SOLUTIONS	42330P107		9/9/2011	12/20/2011	172	0	180	-8			0	-8
2,313	HELMERICH PAYNE INC	423452101		9/30/2011	10/20/2011	235	0	208	27			0	27
2,314	HELMERICH PAYNE INC	423452101		9/30/2011	10/31/2011	431	0	333	98			0	98
2,315	HENNES AND MAURITZ AB-	425883105		4/11/2011	6/21/2011	519	0	559	-40			0	-40
2,316	HERTZ GLOBAL HOLDINGS IN	42805T105		10/7/2010	5/9/2011	499	0	295	204			0	204
2,317	HERTZ GLOBAL HOLDINGS IN	42805T105		10/7/2010	6/21/2011	857	0	540	317			0	317
2,318	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/9/2011	49	0	52	-3			0	-3
2,319	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	385	0	413	-28			0	-28
2,320	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	288	0	310	-22			0	-22

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,321	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	433	0	465	-32			0	-32
2,322	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	144	0	155	-11			0	-11
2,323	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	96	0	111	-15			0	-15
2,324	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	961	0	1,108	-147			0	-147
2,325	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	385	0	413	-28			0	-28
2,326	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	48	0	52	-4			0	-4
2,327	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	433	0	465	-32			0	-32
2,328	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	385	0	413	-28			0	-28
2,329	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/10/2011	192	0	206	-14			0	-14
2,330	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	96	0	106	-10			0	-10
2,331	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	1,010	0	1,115	-105			0	-105
2,332	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	240	0	265	-25			0	-25
2,333	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	96	0	106	-10			0	-10
2,334	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	240	0	265	-25			0	-25
2,335	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	385	0	425	-40			0	-40
2,336	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	48	0	53	-5			0	-5
2,337	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	240	0	265	-25			0	-25
2,338	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	5/10/2011	96	0	106	-10			0	-10
2,339	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/10/2011	48	0	56	-8			0	-8
2,340	PROSHARES ULTRASHORT QQQ	74347X237		3/7/2011	5/10/2011	48	0	57	-9			0	-9
2,341	PROSHARES ULTRASHORT QQQ	74347X237		4/14/2011	5/10/2011	144	0	158	-14			0	-14
2,342	PROSHARES ULTRASHORT QQQ	74347X237		4/14/2011	5/10/2011	96	0	105	-9			0	-9
2,343	PROSHARES ULTRASHORT QQQ	74347X237		4/18/2011	5/10/2011	48	0	54	-6			0	-6
2,344	PROSHARES ULTRASHORT QQQ	74347X237		4/18/2011	5/10/2011	240	0	269	-29			0	-29
2,345	PROSHARES ULTRASHORT QQQ	74347X237		4/18/2011	5/10/2011	240	0	269	-29			0	-29
2,346	PROSHARES ULTRASHORT QQQ	74347X237		4/18/2011	5/10/2011	336	0	376	-40			0	-40
2,347	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/23/2011	384	0	447	-63			0	-63
2,348	DEVON ENERGY CORP NEW	25179M103		3/8/2011	6/24/2011	465	0	536	-71			0	-71
2,349	DEVON ENERGY CORP NEW	25179M103		3/10/2011	6/24/2011	1,007	0	1,129	-122			0	-122
2,350	DIAGEO PLC SPSD ADR NEW	25243Q205		6/23/2009	6/21/2011	411	0	287	124			0	124
2,351	DISCOVER FINL SVCS	254709108		9/22/2010	6/21/2011	506	0	342	164			0	164
2,352	DISCOVER FINL SVCS	254709108		9/23/2010	6/21/2011	337	0	231	106			0	106
2,353	DISCOVER FINL SVCS	254709108		9/27/2010	6/21/2011	313	0	218	95			0	95
2,354	DISCOVER FINL SVCS	254709108		10/1/2010	6/21/2011	626	0	431	195			0	195
2,355	DISCOVER FINL SVCS	254709108		10/11/2010	6/21/2011	337	0	240	97			0	97
2,356	DISCOVER FINL SVCS	254709108		10/12/2010	6/21/2011	434	0	306	128			0	128
2,357	DISCOVER FINL SVCS	254709108		10/18/2010	6/21/2011	313	0	225	88			0	88
2,358	DISCOVER FINL SVCS	254709108		11/15/2010	6/21/2011	458	0	362	96			0	96
2,359	DISCOVER FINL SVCS	254709108		11/15/2010	9/2/2011	369	0	286	83			0	83
2,360	DISCOVER FINL SVCS	254709108		11/15/2010	9/28/2011	124	0	95	29			0	29
2,361	DISCOVER FINL SVCS	254709108		11/15/2010	9/29/2011	587	0	476	111			0	111
2,362	INTEL CORP	458140100		8/31/2010	9/2/2011	79	0	72	7			0	7
2,363	INTEL CORP	458140100		8/31/2010	9/26/2011	397	0	322	75			0	75
2,364	INTEL CORP	458140100		9/2/2010	9/26/2011	397	0	328	69			0	69
2,365	INTEL CORP	458140100		9/16/2010	9/26/2011	419	0	359	60			0	60
2,366	INTEL CORP	458140100		9/16/2010	11/4/2011	95	0	75	20			0	20
2,367	INTEL CORP	458140100		9/30/2010	11/4/2011	476	0	392	84			0	84
2,368	INTEL CORP	458140100		10/1/2010	11/4/2011	333	0	272	61			0	61
2,369	INTEL CORP	458140100		10/5/2010	11/4/2011	381	0	307	74			0	74
2,370	RENAISSANCERE HLDGS LTD	G7496G103		8/13/2010	3/1/2011	134	0	112	22			0	22
2,371	RENAISSANCERE HLDGS LTD	G7496G103		8/18/2010	3/1/2011	401	0	343	58			0	58
2,372	SEAGATE TECH PLC SHS	G7945M107		8/25/2010	4/8/2011	602	0	403	199			0	199
2,373	SEAGATE TECH PLC SHS	G7945M107		8/25/2010	6/21/2011	1,263	0	901	362			0	362
2,374	SEAGATE TECH PLC SHS	G7945M107		8/25/2010	8/5/2011	12	0	11	1			0	1
2,375	SEAGATE TECH PLC SHS	G7945M107		8/27/2010	8/5/2011	494	0	441	53			0	53
2,376	SEAGATE TECH PLC SHS	G7945M107		11/30/2010	8/5/2011	157	0	176	-19			0	-19
2,377	SEAGATE TECH PLC SHS	G7945M107		11/30/2010	8/5/2011	108	0	122	-14			0	-14
2,378	SINA CORPORATION	G81477104		1/13/2011	6/9/2011	1,191	0	1,121	70			0	70

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,379	SINA CORPORATION	G81477104		1/13/2011	6/21/2011	1,257	0	1,294	-37			0	-37
2,380	SINA CORPORATION	G81477104		1/13/2011	7/12/2011	748	0	604	144			0	144
2,381	SINA CORPORATION	G81477104		1/13/2011	7/19/2011	359	0	259	100			0	100
2,382	SINA CORPORATION	G81477104		1/14/2011	7/19/2011	239	0	174	65			0	65
2,383	SINA CORPORATION	G81477104		1/14/2011	8/3/2011	399	0	348	51			0	51
2,384	SINA CORPORATION	G81477104		1/14/2011	8/4/2011	765	0	695	70			0	70
2,385	SINA CORPORATION	G81477104		1/14/2011	9/29/2011	1,095	0	1,304	-209			0	-209
2,386	SINA CORPORATION	G81477104		1/14/2011	9/30/2011	629	0	782	-153			0	-153
2,387	AMAZON COM INC COM	023135106		11/16/2009	5/17/2011	1,542	0	1,066	476			0	476
2,388	AMAZON COM INC COM	023135106		11/16/2009	6/21/2011	960	0	666	294			0	294
2,389	CALPINE CORP	131347304		5/31/2011	6/17/2011	76	0	79	-3			0	-3
2,390	CALPINE CORP	131347304		5/31/2011	6/17/2011	76	0	79	-3			0	-3
2,391	CALPINE CORP	131347304		5/31/2011	6/21/2011	16	0	16	0			0	0
2,392	CALPINE CORP	131347304		5/31/2011	6/21/2011	63	0	63	0			0	0
2,393	CALPINE CORP	131347304		5/31/2011	6/21/2011	252	0	263	-11			0	-11
2,394	CALPINE CORP	131347304		5/31/2011	6/21/2011	189	0	189	0			0	0
2,395	CALPINE CORP	131347304		6/10/2011	8/3/2011	15	0	17	-2			0	-2
2,396	CALPINE CORP	131347304		6/10/2011	8/3/2011	61	0	66	-5			0	-5
2,397	CALPINE CORP	131347304		6/14/2011	8/3/2011	77	0	85	-8			0	-8
2,398	CALPINE CORP	131347304		6/14/2011	8/3/2011	77	0	85	-8			0	-8
2,399	CALPINE CORP	131347304		6/15/2011	8/3/2011	184	0	195	-11			0	-11
2,400	CALPINE CORP	131347304		7/6/2011	8/3/2011	61	0	65	-4			0	-4
2,401	CALPINE CORP	131347304		7/6/2011	8/3/2011	61	0	65	-4			0	-4
2,402	CALPINE CORP	131347304		7/6/2011	8/4/2011	135	0	146	-11			0	-11
2,403	CALPINE CORP	131347304		7/6/2011	8/4/2011	15	0	16	-1			0	-1
2,404	CALPINE CORP	131347304		7/6/2011	8/4/2011	75	0	81	-6			0	-6
2,405	CALPINE CORP	131347304		7/13/2011	8/4/2011	15	0	16	-1			0	-1
2,406	CALPINE CORP	131347304		7/6/2011	8/10/2011	93	0	113	-20			0	-20
2,407	CALPINE CORP	131347304		7/13/2011	8/10/2011	53	0	66	-13			0	-13
2,408	CALPINE CORP	131347304		7/13/2011	8/10/2011	160	0	197	-37			0	-37
2,409	CAMERON INTL CORP	13342B105		8/16/2010	5/18/2011	2,115	0	1,692	423			0	423
2,410	CAMERON INTL CORP	13342B105		8/16/2010	5/24/2011	1,313	0	1 077	236			0	236
2,411	CAMERON INTL CORP	13342B105		8/16/2010	6/1/2011	1,554	0	1 269	285			0	285
2,412	CAMERON INTL CORP	13342B105		9/2/2010	6/1/2011	471	0	387	84			0	84
2,413	CAMERON INTL CORP	13342B105		4/28/2011	6/21/2011	469	0	523	-54			0	-54
2,414	CAMERON INTL CORP	13342B105		4/28/2011	9/1/2011	207	0	209	-2			0	-2
2,415	CAMERON INTL CORP	13342B105		4/28/2011	9/1/2011	207	0	209	-2			0	-2
2,416	CANADIAN NATURAL RES LTD	136385101		4/4/2008	4/14/2011	89	0	72	17			0	17
2,417	CANADIAN NATURAL RES LTD	136385101		9/25/2008	4/14/2011	576	0	517	59			0	59
2,418	ETFS PHYSICAL PLATINUM	26922V101		11/4/2010	2/1/2011	1	0	1	0			0	0
2,419	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	3/1/2011	1	0	1	0			0	0
2,420	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	3/1/2011	2	0	2	0			0	0
2,421	ETFS PHYSICAL PLATINUM	26922V101		11/4/2010	3/1/2011	1	0	1	0			0	0
2,422	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	3/10/2011	2,624	0	2,453	171			0	171
2,423	ETFS PHYSICAL PLATINUM	26922V101		11/4/2010	3/11/2011	1,412	0	1,400	12			0	12
2,424	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	3/11/2011	3,884	0	3,597	287			0	287
2,425	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	2/1/2011	0	0	0	0			0	0
2,426	ETFS PHYSICAL PALLADIUM	26923A106		9/30/2010	2/1/2011	1	0	1	0			0	0
2,427	ETFS PHYSICAL PALLADIUM	26923A106		11/4/2010	2/1/2011	1	0	1	0			0	0
2,428	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	2/1/2011	2	0	1	1			0	1
2,429	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	2/1/2011	1	0	1	0			0	0
2,430	ETFS PHYSICAL PALLADIUM	26923A106		9/27/2010	2/1/2011	1	0	1	0			0	0
2,431	ETFS PHYSICAL PALLADIUM	26923A106		12/2/2010	2/1/2011	1	0	1	0			0	0
2,432	ETFS PHYSICAL PALLADIUM	26923A106		9/27/2010	2/24/2011	1,692	0	1,218	474			0	474
2,433	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	2/24/2011	2,307	0	1,755	552			0	552
2,434	ETFS PHYSICAL PALLADIUM	26923A106		9/30/2010	2/24/2011	1,692	0	1,240	452			0	452
2,435	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	3/1/2011	1	0	1	0			0	0
2,436	HESS CORP	42809H107		5/24/2010	5/19/2011	310	0	210	100			0	100

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,437	HESS CORP	42809H107		5/24/2010	5/20/2011	232	0	157	75			0	75
2,438	HESS CORP	42809H107		7/6/2010	5/20/2011	77	0	52	25			0	25
2,439	HESS CORP	42809H107		7/6/2010	5/31/2011	1,258	0	830	428			0	428
2,440	HESS CORP	42809H107		7/12/2010	5/31/2011	79	0	54	25			0	25
2,441	HESS CORP	42809H107		7/12/2010	6/2/2011	384	0	268	116			0	116
2,442	HESS CORP	42809H107		7/12/2010	6/21/2011	212	0	161	51			0	51
2,443	HESS CORP	42809H107		9/2/2010	7/21/2011	147	0	110	37			0	37
2,444	HESS CORP	42809H107		4/6/2011	7/21/2011	663	0	775	-112			0	-112
2,445	HESS CORP	42809H107		4/6/2011	7/22/2011	148	0	172	-24			0	-24
2,446	HESS CORP	42809H107		4/6/2011	7/22/2011	148	0	172	-24			0	-24
2,447	HESS CORP	42809H107		4/27/2011	9/9/2011	118	0	138	-20			0	-20
2,448	HESS CORP	42809H107		4/28/2011	9/9/2011	530	0	627	-97			0	-97
2,449	HESS CORP	42809H107		8/24/2011	9/9/2011	353	0	333	20			0	20
2,450	HESS CORP	42809H107		5/3/2011	11/11/2011	131	0	144	-13			0	-13
2,451	MYLAN INC	628530107		3/30/2011	6/21/2011	364	0	367	-3			0	-3
2,452	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	6/21/2011	164	0	170	-6			0	-6
2,453	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	6/21/2011	273	0	270	3			0	3
2,454	SPDR GOLD TRUST	78463V107		8/9/2011	9/9/2011	1	0	1	0			0	0
2,455	SPDR GOLD TRUST	78463V107		8/8/2011	9/9/2011	1	0	1	0			0	0
2,456	SPDR GOLD TRUST	78463V107		8/8/2011	9/22/2011	2,520	0	2,478	42			0	42
2,457	SPDR GOLD TRUST	78463V107		8/9/2011	9/22/2011	2,352	0	2,379	-27			0	-27
2,458	SPDR GOLD TRUST	78463V107		8/10/2011	9/23/2011	3,098	0	3,277	-179			0	-179
2,459	SPDR GOLD TRUST	78463V107		8/18/2011	9/23/2011	1,794	0	1,954	-160			0	-160
2,460	SAFEWAY INC NEW	786514208		4/12/2010	4/25/2011	447	0	462	-15			0	-15
2,461	SAFEWAY INC NEW	786514208		12/1/2010	4/25/2011	298	0	283	15			0	15
2,462	SAGE GROUP PLC UNSP ADR	78663S102		12/14/2009	6/21/2011	498	0	412	86			0	86
2,463	SAGE GROUP PLC UNSP ADR	78663S102		12/14/2009	9/2/2011	16	0	15	1			0	1
2,464	SALESFORCE COM INC	79466L302		5/21/2010	5/18/2011	1,446	0	875	571			0	571
2,465	SALESFORCE COM INC	79466L302		5/21/2010	5/23/2011	1,601	0	875	726			0	726
2,466	SALESFORCE COM INC	79466L302		5/21/2010	6/21/2011	855	0	478	377			0	377
2,467	SALESFORCE COM INC	79466L302		5/21/2010	7/21/2011	1,773	0	955	818			0	818
2,468	SALESFORCE COM INC	79466L302		5/21/2010	7/27/2011	876	0	478	398			0	398
2,469	SALESFORCE COM INC	79466L302		7/9/2010	7/27/2011	146	0	92	54			0	54
2,470	SALESFORCE COM INC	79466L302		11/9/2010	7/28/2011	290	0	229	61			0	61
2,471	SALESFORCE COM INC	79466L302		11/9/2010	7/29/2011	1,298	0	1,029	269			0	269
2,472	SALESFORCE COM INC	79466L302		9/14/2011	11/21/2011	1,648	0	1,971	-323			0	-323
2,473	SALESFORCE COM INC	79466L302		9/14/2011	12/16/2011	109	0	131	-22			0	-22
2,474	SALESFORCE COM INC	79466L302		9/14/2011	12/16/2011	544	0	657	-113			0	-113
2,475	SALESFORCE COM INC	79466L302		9/19/2011	12/16/2011	109	0	136	-27			0	-27
2,476	SALESFORCE COM INC	79466L302		9/19/2011	12/16/2011	761	0	950	-189			0	-189
2,477	SALESFORCE COM INC	79466L302		9/27/2011	12/16/2011	326	0	378	-52			0	-52
2,478	SANDISK CORP INC	80004C101		5/3/2010	2/16/2011	1,069	0	910	159			0	159
2,479	SANDISK CORP INC	80004C101		5/3/2010	6/21/2011	173	0	173	0			0	0
2,480	SANDISK CORP INC	80004C101		5/4/2010	6/21/2011	476	0	459	17			0	17
2,481	SANDISK CORP INC	80004C101		9/22/2010	6/21/2011	432	0	358	74			0	74
2,482	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	173	0	191	-18			0	-18
2,483	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	86	0	96	-10			0	-10
2,484	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	303	0	335	-32			0	-32
2,485	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	303	0	335	-32			0	-32
2,486	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	130	0	143	-13			0	-13
2,487	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	43	0	48	-5			0	-5
2,488	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	86	0	96	-10			0	-10
2,489	SANDISK CORP INC	80004C101		12/6/2010	6/21/2011	43	0	48	-5			0	-5
2,490	SANDISK CORP INC	80004C101		12/6/2010	6/23/2011	513	0	574	-61			0	-61
2,491	WEIGHT WATCHERS INTL NEW	948626106		5/24/2011	9/2/2011	119	0	171	-52			0	-52
2,492	WELLPOINT INC	94973V107		6/29/2009	6/21/2011	316	0	206	110			0	110
2,493	WELLPOINT INC	94973V107		7/2/2009	6/21/2011	1,187	0	754	433			0	433
2,494	WELLS FARGO & CO NEW DEL	949746101		1/4/2011	3/21/2011	984	0	988	-4			0	-4

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,495	WELLS FARGO & CO NEW DEL	949746101		1/4/2011	4/4/2011	512	0	510	2			0	2
2,496	WELLS FARGO & CO NEW DEL	949746101		1/4/2011	4/14/2011	3,412	0	3 570	-158			0	-158
2,497	WELLS FARGO & CO NEW DEL	949746101		1/4/2011	4/21/2011	1,533	0	1,690	-157			0	-157
2,498	WELLS FARGO & CO NEW DEL	949746101		1/4/2011	4/25/2011	3,427	0	3,825	-398			0	-398
2,499	WELLS FARGO & CO NEW DEL	949746101		1/6/2011	4/25/2011	1,371	0	1 553	-182			0	-182
2,500	WELLS FARGO & CO NEW DEL	949746101		1/6/2011	4/25/2011	371	0	421	-50			0	-50
2,501	WELLS FARGO & CO NEW DEL	949746101		1/6/2011	4/25/2011	857	0	970	-113			0	-113
2,502	WELLS FARGO & CO NEW DEL	949746101		1/24/2011	4/25/2011	286	0	327	-41			0	-41
2,503	WELLS FARGO & CO NEW DEL	949746101		1/24/2011	4/25/2011	600	0	686	-86			0	-86
2,504	WELLS FARGO & CO NEW DEL	949746101		1/24/2011	6/21/2011	82	0	98	-16			0	-16
2,505	WELLS FARGO & CO NEW DEL	949746101		1/24/2011	6/21/2011	218	0	261	-43			0	-43
2,506	WELLS FARGO & CO NEW DEL	949746101		1/27/2011	6/21/2011	628	0	738	-110			0	-110
2,507	WSTN DIGITAL CORP DEL	958102105		2/28/2011	3/11/2011	689	0	621	68			0	[redacted]68
2,508	WESTPAC BANKING ADR	961214301		12/23/2009	6/21/2011	230	0	215	15			0	15
2,509	WHIRLPOOL CORP	963320106		12/22/2009	3/17/2011	160	0	168	-8			0	-8
2,510	WHIRLPOOL CORP	963320106		12/22/2009	3/17/2011	240	0	252	-12			0	-12
2,511	WHIRLPOOL CORP	963320106		12/22/2009	3/23/2011	400	0	420	-20			0	-20
2,512	WHIRLPOOL CORP	963320106		9/2/2010	3/23/2011	160	0	155	5			0	5
2,513	MARVELL TECHNOLOGY GROUP	G5876H105		12/20/2010	6/21/2011	123	0	173	-50			0	-50
2,514	MONTPELIER RE HLDGS LTD	G62185106		11/24/2010	3/1/2011	378	0	383	-5			0	-5
2,515	NABORS INDUSTRIES LTD	G6359F103		2/4/2011	6/21/2011	662	0	729	-67			0	-67
2,516	NABORS INDUSTRIES LTD	G6359F103		2/4/2011	9/7/2011	200	0	287	-87			0	-87
2,517	NABORS INDUSTRIES LTD	G6359F103		2/4/2011	9/7/2011	55	0	78	-23			0	-23
2,518	NABORS INDUSTRIES LTD	G6359F103		2/7/2011	9/7/2011	109	0	159	-50			0	-50
2,519	NABORS INDUSTRIES LTD	G6359F103		2/4/2011	1/27/2012	53	0	77	-24			0	-24
2,520	NABORS INDUSTRIES LTD	G6359F103		2/7/2011	1/27/2012	249	0	370	-121			0	-121
2,521	NABORS INDUSTRIES LTD	G6359F103		2/7/2011	1/27/2012	107	0	157	-50			0	-50
2,522	NABORS INDUSTRIES LTD	G6359F103		2/17/2011	1/27/2012	391	0	616	-225			0	-225
2,523	NABORS INDUSTRIES LTD	G6359F103		3/15/2011	1/27/2012	338	0	507	-169			0	-169
2,524	NABORS INDUSTRIES LTD	G6359F103		3/29/2011	1/27/2012	391	0	659	-268			0	-268
2,525	NABORS INDUSTRIES LTD	G6359F103		12/15/2011	1/27/2012	373	0	348	25			0	25
2,526	PLATINUM UNDRWRITRS HLDG	G7127P100		10/22/2010	3/9/2011	240	0	259	-19			0	-19
2,527	RENAISSANCERE HLDGS LTD	G7496G103		8/13/2010	2/24/2011	200	0	168	32			0	32
2,528	AMAZON COM INC COM	023135106		11/17/2009	6/21/2011	1,152	0	784	368			0	368
2,529	ALPHA NATURAL RESOURCES	02076X102		7/15/2011	1/3/2012	221	0	456	-235			0	-235
2,530	ALPHA NATURAL RESOURCES	02076X102		8/4/2011	1/3/2012	22	0	35	-13			0	-13
2,531	ALPHA NATURAL RESOURCES	02076X102		8/4/2011	1/3/2012	199	0	314	-115			0	[redacted]15
2,532	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	1/19/2012	179	0	540	-361			0	[redacted]361
2,533	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	1/19/2012	80	0	222	-142			0	-142
2,534	ALPHA NATURAL RESOURCES	02076X102		6/8/2011	1/19/2012	40	0	91	-51			0	-51
2,535	ALPHA NATURAL RESOURCES	02076X102		7/15/2011	1/19/2012	199	0	437	-238			0	-238
2,536	ALPHA NATURAL RESOURCES	02076X102		8/4/2011	1/19/2012	179	0	297	-118			0	-118
2,537	ALPHA NATURAL RESOURCES	02076X102		9/2/2011	1/19/2012	159	0	251	-92			0	-92
2,538	AMAZON COM INC COM	023135106		11/16/2009	3/1/2011	1,017	0	800	217			0	217
2,539	CABLEVISION NY GRP CL A	12686C109		4/20/2010	8/10/2011	523	0	583	-60			0	-60
2,540	CABOT CORP	127055101		7/8/2010	6/10/2011	230	0	151	79			0	79
2,541	CABOT CORP	127055101		7/8/2010	6/21/2011	78	0	50	28			0	28
2,542	CABOT CORP	127055101		7/8/2010	10/28/2011	189	0	151	38			0	38
2,543	CABOT OIL & GAS CORP	127097103		11/11/2011	12/1/2011	349	0	354	-5			0	-5
2,544	CABOT OIL & GAS CORP	127097103		11/11/2011	12/1/2011	436	0	443	-7			0	-7
2,545	CABOT OIL & GAS CORP	127097103		11/11/2011	12/5/2011	86	0	88	-2			0	-2
2,546	CABOT OIL & GAS CORP	127097103		11/11/2011	12/5/2011	432	0	439	-7			0	-7
2,547	CABOT OIL & GAS CORP	127097103		11/11/2011	12/5/2011	86	0	89	-3			0	-3
2,548	CABOT OIL & GAS CORP	127097103		11/11/2011	12/5/2011	86	0	89	-3			0	-3
2,549	CABOT OIL & GAS CORP	127097103		11/11/2011	12/7/2011	81	0	88	-7			0	-7
2,550	CABOT OIL & GAS CORP	127097103		11/11/2011	12/7/2011	244	0	263	-19			0	-19
2,551	CALPINE CORP	131347304		5/31/2011	6/17/2011	243	0	253	-10			0	-10
2,552	ETFS PHYSICAL PALLADIUM	26923A106		12/2/2010	3/1/2011	1	0	0	1			0	1

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,553	ETFS PHYSICAL PALLADIUM	26923A106		9/30/2010	3/1/2011	1	0	1	0			0	0
2,554	ETFS PHYSICAL PALLADIUM	26923A106		9/27/2010	3/1/2011	1	0	1	0			0	0
2,555	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	3/1/2011	0	0	0	0			0	0
2,556	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	3/10/2011	3,567	0	2,750	817			0	817
2,557	ETFS PHYSICAL PALLADIUM	26923A106		11/4/2010	3/11/2011	1,268	0	1,142	126			0	126
2,558	ETFS PHYSICAL PALLADIUM	26923A106		12/2/2010	3/11/2011	1,865	0	1,895	-30			0	-30
2,559	ETFS PHYSICAL PALLADIUM	26923A106		10/7/2010	3/11/2011	373	0	292	81			0	81
2,560	E TRADE FINL CORP	269246401		6/17/2011	7/14/2011	276	0	290	-14			0	-14
2,561	E TRADE FINL CORP	269246401		6/17/2011	7/14/2011	26	0	28	-2			0	-2
2,562	E TRADE FINL CORP	269246401		6/17/2011	7/15/2011	219	0	247	-28			0	-28
2,563	E TRADE FINL CORP	269246401		6/17/2011	7/18/2011	25	0	28	-3			0	-3
2,564	E TRADE FINL CORP	269246401		6/17/2011	7/18/2011	50	0	58	-8			0	-8
2,565	E TRADE FINL CORP	269246401		6/17/2011	7/18/2011	125	0	152	-27			0	-27
2,566	E TRADE FINL CORP	269246401		6/17/2011	7/25/2011	116	0	106	10			0	10
2,567	E TRADE FINL CORP	269246401		6/17/2011	7/25/2011	33	0	31	2			0	2
2,568	E TRADE FINL CORP	269246401		6/17/2011	7/25/2011	66	0	62	4			0	4
2,569	E TRADE FINL CORP	269246401		6/17/2011	7/25/2011	83	0	84	-1			0	-1
2,570	E TRADE FINL CORP	269246401		6/17/2011	7/28/2011	78	0	84	-6			0	-6
2,571	E TRADE FINL CORP	269246401		6/24/2011	7/28/2011	188	0	162	26			0	26
2,572	E TRADE FINL CORP	269246401		7/6/2011	7/28/2011	188	0	169	19			0	19
2,573	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	2/1/2011	2	0	2	0			0	0
2,574	EXCO RES INC	269279402		7/22/2011	1/31/2012	840	0	1,800	-960			0	-960
2,575	JOHNSON AND JOHNSON COM	478160104		2/28/2011	4/18/2011	181	0	182	-1			0	-1
2,576	JOHNSON AND JOHNSON COM	478160104		2/28/2011	4/18/2011	302	0	303	-1			0	-1
2,577	JOHNSON AND JOHNSON COM	478160104		3/25/2011	4/18/2011	302	0	294	8			0	8
2,578	JOHNSON AND JOHNSON COM	478160104		3/30/2011	4/18/2011	302	0	297	5			0	5
2,579	JOHNSON AND JOHNSON COM	478160104		3/31/2011	4/18/2011	544	0	537	7			0	7
2,580	JOHNSON AND JOHNSON COM	478160104		4/1/2011	4/18/2011	302	0	297	5			0	5
2,581	JOHNSON AND JOHNSON COM	478160104		4/6/2011	4/18/2011	181	0	180	1			0	1
2,582	JOHNSON AND JOHNSON COM	478160104		2/28/2011	4/19/2011	187	0	180	7			0	7
2,583	JOHNSON AND JOHNSON COM	478160104		3/4/2011	6/21/2011	665	0	672	-7			0	-7
2,584	JOHNSON AND JOHNSON COM	478160104		3/4/2011	9/2/2011	64	0	67	-3			0	-3
2,585	JOHNSON AND JOHNSON COM	478160104		3/4/2011	9/2/2011	258	0	269	-11			0	-11
2,586	JOHNSON AND JOHNSON COM	478160104		3/4/2011	11/4/2011	383	0	403	-20			0	-20
2,587	JOHNSON AND JOHNSON COM	478160104		3/6/2011	11/4/2011	639	0	658	-19			0	-19
2,588	JOHNSON AND JOHNSON COM	478160104		3/10/2011	11/4/2011	639	0	672	-33			0	-33
2,589	JOHNSON AND JOHNSON COM	478160104		3/10/2011	12/2/2011	191	0	202	-11			0	-11
2,590	JOHNSON AND JOHNSON COM	478160104		3/24/2011	12/2/2011	318	0	334	-16			0	-16
2,591	JOHNSON AND JOHNSON COM	478160104		5/12/2011	12/2/2011	1,589	0	1,667	-78			0	-78
2,592	JOHNSON CONTROLS INC	478366107		1/25/2010	2/2/2011	531	0	427	104			0	104
2,593	JOHNSON CONTROLS INC	478366107		1/25/2010	4/18/2011	1,487	0	1,190	297			0	297
2,594	JOHNSON CONTROLS INC	478366107		1/25/2010	4/19/2011	1,179	0	946	233			0	233
2,595	JOHNSON CONTROLS INC	478366107		4/23/2010	4/19/2011	570	0	525	45			0	45
2,596	JOHNSON CONTROLS INC	478366107		4/23/2010	5/18/2011	2,635	0	2,378	257			0	257
2,597	JOHNSON CONTROLS INC	478366107		4/29/2010	5/18/2011	542	0	483	59			0	59
2,598	JOHNSON CONTROLS INC	478366107		7/23/2010	5/18/2011	1,279	0	967	312			0	312
2,599	JOHNSON CONTROLS INC	478366107		7/26/2010	5/18/2011	310	0	232	78			0	78
2,600	JOHNSON CONTROLS INC	478366107		7/26/2010	5/19/2011	1,468	0	1,101	367			0	367
2,601	JOHNSON CONTROLS INC	478366107		8/26/2010	5/19/2011	1,970	0	1,396	574			0	574
2,602	JOHNSON CONTROLS INC	478366107		9/13/2010	5/19/2011	2,394	0	1,820	574			0	574
2,603	JOHNSON CONTROLS INC	478366107		10/28/2010	5/19/2011	348	0	316	32			0	32
2,604	JUNIPER NETWORKS INC	48203R104		11/11/2010	6/21/2011	880	0	1,002	-122			0	-122
2,605	PEOPLES UNITED FNL INC	712704105		5/31/2011	6/21/2011	341	0	348	-7			0	-7
2,606	PEOPLES UNITED FNL INC	712704105		5/31/2011	9/1/2011	23	0	27	-4			0	-4
2,607	PEOPLES UNITED FNL INC	712704105		5/31/2011	9/1/2011	233	0	262	-29			0	-29
2,608	PEOPLES UNITED FNL INC	712704105		5/31/2011	9/1/2011	58	0	67	-9			0	-9
2,609	PEOPLES UNITED FNL INC	712704105		5/31/2011	9/19/2011	73	0	79	-6			0	-6
2,610	PEOPLES UNITED FNL INC	712704105		6/1/2011	9/19/2011	24	0	27	-3			0	-3

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,611	PEOPLES UNITED FNL INC	712704105		6/10/2011	9/19/2011	134	0	141	-7			0	-7
2,612	PEOPLES UNITED FNL INC	712704105		6/17/2011	9/19/2011	279	0	303	-24			0	-24
2,613	PEOPLES UNITED FNL INC	712704105		6/17/2011	9/30/2011	208	0	237	-29			0	-29
2,614	PEOPLES UNITED FNL INC	712704105		6/20/2011	9/30/2011	46	0	53	-7			0	-7
2,615	PEOPLES UNITED FNL INC	712704105		6/20/2011	10/12/2011	331	0	357	-26			0	-26
2,616	PEOPLES UNITED FNL INC	712704105		7/18/2011	10/12/2011	196	0	217	-21			0	-21
2,617	PEPSICO INC	713448108		5/18/2011	6/21/2011	689	0	712	-23			0	-23
2,618	PEPSICO INC	713448108		5/18/2011	9/2/2011	127	0	142	-15			0	-15
2,619	PEPSICO INC	713448108		5/18/2011	12/1/2011	3,143	0	3,489	-346			0	-346
2,620	PERRIGO CO	714290103		3/30/2009	6/21/2011	1,577	0	447	1,130			0	1,130
2,621	PROSHARES ULTRASHORT QQQ	74347X237		7/19/2011	12/21/2011	92	0	100	-8			0	-8
2,622	PROSHARES ULTRASHORT QQQ	74347X237		9/2/2011	12/21/2011	185	0	220	-35			0	-35
2,623	PROSHARES ULTRASHORT QQQ	74347X237		9/2/2011	12/21/2011	277	0	331	-54			0	[redacted]54
2,624	PROSHARES ULTRASHORT QQQ	74347X237		9/2/2011	12/21/2011	646	0	744	-98			0	-98
2,625	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	12/21/2011	462	0	529	-67			0	-67
2,626	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	12/21/2011	92	0	87	5			0	5
2,627	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	12/21/2011	231	0	218	13			0	13
2,628	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	12/21/2011	92	0	87	5			0	5
2,629	PROSHARES ULTRASHORT QQQ	74347X237		10/21/2011	12/21/2011	231	0	217	14			0	14
2,630	PROSHARES ULTRASHORT QQQ	74347X237		11/15/2011	12/21/2011	323	0	299	24			0	24
2,631	PROSHARES ULTRASHORT QQQ	74347X237		11/15/2011	12/21/2011	92	0	85	7			0	7
2,632	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	1/19/2012	39	0	59	-20			0	-20
2,633	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	508	0	713	-205			0	-205
2,634	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	39	0	55	-16			0	-16
2,635	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	156	0	219	-63			0	-63
2,636	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	39	0	55	-16			0	-16
2,637	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	117	0	165	-48			0	-48
2,638	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	352	0	494	-142			0	-142
2,639	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	78	0	112	-34			0	-34
2,640	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	78	0	112	-34			0	-34
2,641	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	234	0	326	-92			0	-92
2,642	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	1/19/2012	39	0	55	-16			0	-16
2,643	NII HLDGS INC CL B	62913F201		4/22/2009	6/21/2011	1,255	0	458	797			0	797
2,644	NII HLDGS INC CL B	62913F201		4/22/2009	8/3/2011	503	0	177	326			0	326
2,645	NII HLDGS INC CL B	62913F201		4/22/2009	12/1/2011	69	0	44	25			0	25
2,646	NII HLDGS INC CL B	62913F201		6/1/2009	12/1/2011	230	0	214	16			0	16
2,647	NII HLDGS INC CL B	62913F201		6/1/2009	1/26/2012	221	0	235	-14			0	[redacted]14
2,648	NII HLDGS INC CL B	62913F201		6/1/2009	1/26/2012	443	0	470	-27			0	[redacted]27
2,649	NII HLDGS INC CL B	62913F201		10/14/2010	1/26/2012	483	0	939	-456			0	-456
2,650	NII HLDGS INC CL B	62913F201		4/5/2011	1/26/2012	40	0	85	-45			0	-45
2,651	NRG ENERGY INC	629377508		6/28/2011	10/20/2011	622	0	719	-97			0	-97
2,652	NRG ENERGY INC	629377508		6/28/2011	12/21/2011	74	0	96	-22			0	-22
2,653	NRG ENERGY INC	629377508		6/28/2011	12/21/2011	501	0	647	-146			0	-146
2,654	NRG ENERGY INC	629377508		6/28/2011	12/28/2011	73	0	98	-25			0	-25
2,655	NRG ENERGY INC	629377508		6/28/2011	12/28/2011	182	0	240	-58			0	-58
2,656	NRG ENERGY INC	629377508		6/28/2011	12/28/2011	310	0	418	-108			0	-108
2,657	NRG ENERGY INC	629377508		6/28/2011	1/17/2012	105	0	148	-43			0	-43
2,658	NRG ENERGY INC	629377508		6/28/2011	1/17/2012	297	0	441	-144			0	-144
2,659	NRG ENERGY INC	629377508		6/28/2011	1/17/2012	70	0	105	-35			0	-35
2,660	NRG ENERGY INC	629377508		6/28/2011	1/17/2012	175	0	256	-81			0	-81
2,661	NRG ENERGY INC	629377508		6/28/2011	1/17/2012	70	0	101	-31			0	-31
2,662	NRG ENERGY INC	629377508		8/5/2011	1/17/2012	279	0	355	-76			0	-76
2,663	NRG ENERGY INC	629377508		8/16/2011	1/17/2012	262	0	342	-80			0	-80
2,664	NRG ENERGY INC	629377508		8/17/2011	1/17/2012	262	0	342	-80			0	-80
2,665	NRG ENERGY INC	629377508		9/2/2011	1/17/2012	140	0	187	-47			0	-47
2,666	NALCO HLDG CO	62985Q101		1/6/2010	2/25/2011	692	0	716	-24			0	-24
2,667	NALCO HLDG CO	62985Q101		1/11/2010	2/25/2011	3,254	0	3,341	-87			0	-87
2,668	NALCO HLDG CO	62985Q101		4/16/2010	2/25/2011	1,691	0	1,668	23			0	23

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,669	NALCO HLDG CO	62985Q101		7/2/2010	2/25/2011	846	0	703	143			0	143
2,670	NALCO HLDG CO	62985Q101		7/2/2010	2/28/2011	616	0	512	104			0	104
2,671	NALCO HLDG CO	62985Q101		7/9/2010	2/28/2011	1,232	0	1,096	136			0	136
2,672	NALCO HLDG CO	62985Q101		7/14/2010	2/28/2011	1,412	0	1,302	110			0	110
2,673	NAT FUEL GAS CO NJ $1	636180101		8/7/2009	6/21/2011	2,450	0	1,593	857			0	857
2,674	NAT FUEL GAS CO NJ $1	636180101		8/7/2009	9/2/2011	429	0	319	110			0	110
2,675	NAT FUEL GAS CO NJ $1	636180101		8/7/2009	12/22/2011	1,159	0	956	203			0	203
2,676	NAT FUEL GAS CO NJ $1	636180101		8/18/2009	12/22/2011	2,540	0	2,020	520			0	520
2,677	NAT FUEL GAS CO NJ $1	636180101		8/18/2009	1/20/2012	484	0	439	45			0	45
2,678	NAT FUEL GAS CO NJ $1	636180101		11/4/2009	1/20/2012	1,306	0	1,257	49			0	49
2,679	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	19	0	23	-4			0	-4
2,680	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	483	0	562	-79			0	-79
2,681	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	204	0	238	-34			0	-34
2,682	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	19	0	22	-3			0	-3
2,683	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	56	0	65	-9			0	-9
2,684	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	241	0	281	-40			0	-40
2,685	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	19	0	22	-3			0	-3
2,686	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	111	0	142	-31			0	-31
2,687	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	74	0	95	-21			0	-21
2,688	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	167	0	215	-48			0	-48
2,689	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	19	0	24	-5			0	-5
2,690	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	74	0	95	-21			0	-21
2,691	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	223	0	286	-63			0	-63
2,692	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	19	0	23	-4			0	-4
2,693	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	56	0	68	-12			0	-12
2,694	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	1/5/2012	56	0	68	-12			0	-12
2,695	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	1/5/2012	111	0	157	-46			0	-46
2,696	INTEL CORP	458140100		10/13/2010	11/4/2011	238	0	199	39			0	39
2,697	INTEL CORP	458140100		5/18/2011	11/4/2011	476	0	480	-4			0	-4
2,698	INTERDIGITAL, INC	45867G101		2/23/2011	6/21/2011	1,387	0	2,065	-678			0	-678
2,699	INTERDIGITAL, INC	45867G101		2/23/2011	8/15/2011	7,504	0	6,791	713			0	713
2,700	INTERDIGITAL, INC	45867G101		2/23/2011	9/2/2011	276	0	217	59			0	59
2,701	INTERDIGITAL, INC	45867G101		2/23/2011	10/27/2011	981	0	1,195	-214			0	-214
2,702	INTERDIGITAL, INC	45867G101		3/22/2011	10/27/2011	847	0	838	9			0	9
2,703	INTERDIGITAL, INC	45867G101		5/13/2011	10/27/2011	1,159	0	1,182	-23			0	-23
2,704	INTERDIGITAL, INC	45867G101		2/23/2011	10/28/2011	969	0	1,358	-389			0	-389
2,705	INTERDIGITAL, INC	45867G101		5/13/2011	10/28/2011	1,101	0	1,137	-36			0	-36
2,706	INTERDIGITAL, INC	45867G101		9/20/2011	10/28/2011	704	0	988	-284			0	-284
2,707	INTL BUSINESS MACHINES	459200101		8/18/2009	2/10/2011	328	0	236	92			0	92
2,708	INTL BUSINESS MACHINES	459200101		8/18/2009	3/11/2011	486	0	353	133			0	133
2,709	INTL BUSINESS MACHINES	459200101		8/18/2009	5/19/2011	2,548	0	1,767	781			0	781
2,710	INTL BUSINESS MACHINES	459200101		10/27/2009	5/19/2011	1,529	0	1,086	443			0	443
2,711	INTL BUSINESS MACHINES	459200101		10/27/2009	5/20/2011	2,894	0	2,052	842			0	842
2,712	INTL BUSINESS MACHINES	459200101		10/27/2009	5/31/2011	168	0	121	47			0	47
2,713	INTL BUSINESS MACHINES	459200101		10/29/2009	5/31/2011	1,683	0	1,228	455			0	455
2,714	INTL BUSINESS MACHINES	459200101		9/2/2010	5/31/2011	2,525	0	1,875	650			0	650
2,715	INTL BUSINESS MACHINES	459200101		10/28/2010	5/31/2011	505	0	423	82			0	82
2,716	INTL PAPER CO	460146103		11/9/2009	6/21/2011	1,063	0	926	137			0	137
2,717	INTL PAPER CO	460146103		11/9/2009	9/2/2011	154	0	150	4			0	4
2,718	ISRAEL CHEMICALS-UNSPON	465036200		12/21/2010	2/28/2011	3,031	0	3,207	-176			0	-176
2,719	ISRAEL CHEMICALS-UNSPON	465036200		12/21/2010	3/8/2011	2,428	0	2,638	-210			0	-210
2,720	ISRAEL CHEMICALS-UNSPON	465036200		12/21/2010	3/9/2011	1,205	0	1,328	-123			0	-123
2,721	ISRAEL CHEMICALS-UNSPON	465036200		1/11/2011	3/9/2011	235	0	265	-30			0	-30
2,722	ISRAEL CHEMICALS-UNSPON	465036200		1/11/2011	4/4/2011	1,659	0	1,747	-88			0	-88
2,723	ISRAEL CHEMICALS-UNSPON	465036200		1/11/2011	5/4/2011	1,874	0	1,942	-68			0	-68
2,724	ISRAEL CHEMICALS-UNSPON	465036200		1/12/2011	5/4/2011	2,725	0	2,824	-99			0	-99
2,725	ITC HLDGS CORP	465685105		9/14/2010	6/21/2011	1,483	0	1,296	187			0	187
2,726	ITC HLDGS CORP	465685105		9/15/2010	6/21/2011	353	0	305	48			0	48

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

	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,727	INTEL CORP	458140100		6/28/2010	6/21/2011	1,956	0	1,872	84			0	84
2,728	ITC HLDGS CORP	465685105		9/15/2010	9/2/2011	528	0	427	101			0	101
2,729	JDS UNIPHASE CORP	46612J507		5/31/2011	6/9/2011	537	0	625	-88			0	-88
2,730	NETFLIX COM INC	64110L106		9/1/2010	7/5/2011	862	0	398	464			0	464
2,731	NETFLIX COM INC	64110L106		9/1/2010	7/13/2011	892	0	398	494			0	494
2,732	PROSHARES ULTRASHORT QQQ	74347X237		6/3/2011	1/19/2012	78	0	112	-34			0	-34
2,733	PROSHARES ULTRASHORT	74347X617		5/12/2011	6/21/2011	924	0	861	63			0	63
2,734	PROSHARES ULTRASHORT	74347X617		5/12/2011	7/22/2011	432	0	465	-33			0	-33
2,735	PROSHARES ULTRASHORT	74347X617		5/12/2011	7/22/2011	641	0	689	-48			0	-48
2,736	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/9/2011	2,182	0	1,550	632			0	632
2,737	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/11/2011	646	0	482	164			0	164
2,738	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/12/2011	1,650	0	1,360	290			0	290
2,739	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/12/2011	418	0	360	58			0	58
2,740	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/12/2011	564	0	478	86			0	86
2,741	PROSHARES ULTRASHORT	74347X617		5/12/2011	8/15/2011	411	0	360	51			0	51
2,742	PROSHARES ULTRASHORT	74347X617		6/3/2011	8/15/2011	555	0	487	68			0	68
2,743	PROSHARES ULTRASHORT	74347X617		6/3/2011	9/2/2011	142	0	126	16			0	16
2,744	PROSHARES ULTRASHORT	74347X617		6/3/2011	9/8/2011	2,643	0	2,398	245			0	245
2,745	PROSHARES ULTRASHORT	74347X617		6/3/2011	10/6/2011	788	0	577	211			0	211
2,746	STARWOOD HOTELS AND	85590A401		9/3/2010	6/21/2011	325	0	303	22			0	22
2,747	STARWOOD HOTELS AND	85590A401		10/1/2010	6/21/2011	271	0	264	7			0	7
2,748	STARWOOD HOTELS AND	85590A401		11/23/2010	6/21/2011	217	0	223	-6			0	-6
2,749	STARWOOD HOTELS AND	85590A401		11/23/2010	6/21/2011	108	0	111	-3			0	-3
2,750	STARWOOD HOTELS AND	85590A401		1/21/2011	6/21/2011	433	0	497	-64			0	-64
2,751	STARWOOD HOTELS AND	85590A401		11/23/2010	7/6/2011	230	0	250	-20			0	-20
2,752	STARWOOD HOTELS AND	85590A401		11/23/2010	7/6/2011	115	0	125	-10			0	-10
2,753	STARWOOD HOTELS AND	85590A401		1/21/2011	7/6/2011	288	0	311	-23			0	-23
2,754	STARWOOD HOTELS AND	85590A401		1/21/2011	7/6/2011	346	0	373	-27			0	-27
2,755	STARWOOD HOTELS AND	85590A401		1/21/2011	7/6/2011	115	0	124	-9			0	-9
2,756	STARWOOD HOTELS AND	85590A401		1/21/2011	7/28/2011	113	0	124	-11			0	-11
2,757	STARWOOD HOTELS AND	85590A401		2/4/2011	7/28/2011	113	0	122	-9			0	-9
2,758	STARWOOD HOTELS AND	85590A401		1/21/2011	9/9/2011	120	0	186	-66			0	-66
2,759	STARWOOD HOTELS AND	85590A401		1/21/2011	9/9/2011	120	0	186	-66			0	-66
2,760	STARWOOD HOTELS AND	85590A401		1/21/2011	9/9/2011	80	0	124	-44			0	-44
2,761	STARWOOD HOTELS AND	85590A401		1/21/2011	9/9/2011	40	0	62	-22			0	-22
2,762	STARWOOD HOTELS AND	85590A401		1/24/2011	9/9/2011	40	0	63	-23			0	-23
2,763	STARWOOD HOTELS AND	85590A401		1/24/2011	9/9/2011	80	0	125	-45			0	-45
2,764	STARWOOD HOTELS AND	85590A401		8/2/2011	9/9/2011	120	0	158	-38			0	-38
2,765	STARWOOD HOTELS AND	85590A401		8/2/2011	9/9/2011	80	0	105	-25			0	-25
2,766	STARWOOD HOTELS AND	85590A401		8/2/2011	9/9/2011	40	0	53	-13			0	-13
2,767	STARWOOD HOTELS AND	85590A401		1/21/2011	11/23/2011	88	0	129	-41			0	-41
2,768	STARWOOD HOTELS AND	85590A401		1/21/2011	11/23/2011	44	0	65	-21			0	-21
2,769	STARWOOD HOTELS AND	85590A401		1/21/2011	11/23/2011	132	0	194	-62			0	-62
2,770	STARWOOD HOTELS AND	85590A401		1/24/2011	11/23/2011	88	0	130	-42			0	-42
2,771	STARWOOD HOTELS AND	85590A401		1/24/2011	11/23/2011	88	0	125	-37			0	-37
2,772	NXP SEMICONDUCTORS N V	N6596X109		4/13/2011	1/19/2012	326	0	579	-253			0	-253
2,773	SINA CORPORATION	G81477104		1/18/2011	9/30/2011	210	0	262	-52			0	-52
2,774	WILLIS GROUP HOLDINGS	G96666105		2/19/2009	6/21/2011	845	0	495	350			0	350
2,775	AMAZON COM INC COM	023135106		11/17/2009	7/13/2011	645	0	392	253			0	253
2,776	AMAZON COM INC COM	023135106		11/17/2009	7/27/2011	2,015	0	1,176	839			0	839
2,777	AMAZON COM INC COM	023135106		11/19/2009	10/26/2011	3,029	0	1,941	1,088			0	1,088
2,778	AMAZON COM INC COM	023135106		7/9/2010	10/26/2011	1,414	0	819	595			0	595
2,779	AMAZON COM INC COM	023135106		9/2/2010	10/26/2011	202	0	135	67			0	67
2,780	AMAZON COM INC COM	023135106		9/9/2010	10/26/2011	606	0	419	187			0	187
2,781	AMAZON COM INC COM	023135106		9/9/2010	11/22/2011	1,336	0	979	357			0	357
2,782	AMAZON COM INC COM	023135106		9/14/2010	11/22/2011	382	0	293	89			0	89
2,783	AMEREN CORP	023608102		11/22/2011	1/12/2012	226	0	224	2			0	2
2,784	AMEREN CORP	023608102		11/29/2011	1/12/2012	550	0	552	-2			0	-2

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,785	AMEREN CORP	023608102		12/1/2011	1/12/2012	259	0	273	-14			0	-14
2,786	AMN ELEC POWER CO	025537101		4/18/2011	6/21/2011	570	0	531	39			0	39
2,787	AMN ELEC POWER CO	025537101		5/23/2011	6/21/2011	722	0	733	-11			0	-11
2,788	AMN ELEC POWER CO	025537101		5/23/2011	9/2/2011	76	0	77	-1			0	-1
2,789	AMN ELEC POWER CO	025537101		5/23/2011	1/17/2012	41	0	39	2			0	2
2,790	AMN ELEC POWER CO	025537101		5/23/2011	1/17/2012	2,156	0	2,006	150			0	150
2,791	AMN ELEC POWER CO	025537101		5/23/2011	1/18/2012	745	0	709	36			0	36
2,792	AMN ELEC POWER CO	025537101		5/24/2011	1/18/2012	1,076	0	1,009	67			0	67
2,793	AMERICAN INTERNATIONAL	026874784		3/21/2011	4/25/2011	1,876	0	1,732	144			0	144
2,794	AMERICAN INTERNATIONAL	026874784		3/22/2011	4/25/2011	126	0	148	-22			0	-22
2,795	AMERICAN INTERNATIONAL	026874784		3/22/2011	6/21/2011	510	0	667	-157			0	-157
2,796	AMERICAN INTERNATIONAL	026874784		3/22/2011	8/1/2011	913	0	1,186	-273			0	-273
2,797	AMERICAN INTERNATIONAL	026874784		3/22/2011	8/2/2011	975	0	1,297	-322			0	-22
2,798	AMERICAN TOWER CORP CL A	029912201		4/14/2010	2/14/2011	951	0	711	240			0	240
2,799	AMERICAN TOWER CORP CL A	029912201		4/14/2010	2/18/2011	1,999	0	1,548	451			0	451
2,800	AMERICAN TOWER CORP CL A	029912201		4/14/2010	4/7/2011	304	0	251	53			0	53
2,801	AMERICAN TOWER CORP CL A	029912201		6/4/2010	4/7/2011	913	0	749	164			0	164
2,802	AMERICAN TOWER CORP CL A	029912201		6/4/2010	4/8/2011	1,211	0	998	213			0	213
2,803	PROSHARES ULTRASHORT S&P	74347R883		9/23/2011	1/5/2012	483	0	678	-195			0	-195
2,804	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	6/3/2011	912	0	1,020	-108			0	-108
2,805	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	6/3/2011	3,300	0	3,690	-390			0	-390
2,806	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	6/3/2011	608	0	742	-134			0	-134
2,807	PROSHRE U/S DJ-AIG	74347W676		5/16/2011	6/3/2011	521	0	634	-113			0	-113
2,808	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	6/8/2011	2,171	0	2,687	-516			0	-516
2,809	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	6/21/2011	234	0	269	-35			0	-35
2,810	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	7/14/2011	935	0	1,189	-254			0	-254
2,811	PROSHRE U/S DJ-AIG	74347W676		5/12/2011	7/14/2011	935	0	1,213	-278			0	-278
2,812	PROSHARES ULTRASHORT QQQ	74347X237		12/1/2010	3/16/2011	284	0	306	-22			0	-22
2,813	PROSHARES ULTRASHORT QQQ	74347X237		12/2/2010	3/16/2011	511	0	549	-38			0	-38
2,814	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	3/16/2011	284	0	292	-8			0	-8
2,815	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	3/16/2011	341	0	350	-9			0	-9
2,816	PROSHARES ULTRASHORT QQQ	74347X237		12/1/2010	3/22/2011	273	0	287	-14			0	-14
2,817	PROSHARES ULTRASHORT QQQ	74347X237		12/2/2010	3/22/2011	491	0	516	-25			0	-25
2,818	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	3/22/2011	273	0	273	0			0	0
2,819	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	3/22/2011	327	0	327	0			0	0
2,820	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	3/22/2011	273	0	292	-19			0	-19
2,821	PROSHARES ULTRASHORT QQQ	74347X237		2/9/2011	3/22/2011	1,037	0	970	67			0	67
2,822	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	3/22/2011	218	0	206	12			0	12
2,823	PROSHARES ULTRASHORT QQQ	74347X237		12/28/2010	5/9/2011	245	0	284	-39			0	-39
2,824	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/9/2011	98	0	103	-5			0	-5
2,825	PROSHARES ULTRASHORT QQQ	74347X237		2/10/2011	5/9/2011	978	0	1,032	-54			0	-54
2,826	ROVI CORP	779376102		3/23/2011	11/22/2011	813	0	1,635	-822			0	-822
2,827	ROVI CORP	779376102		8/16/2011	11/22/2011	163	0	280	-117			0	-117
2,828	ROVI CORP	779376102		8/17/2011	11/22/2011	163	0	286	-123			0	-123
2,829	ROVI CORP	779376102		8/30/2011	11/22/2011	1,247	0	2,227	-980			0	-980
2,830	ROVI CORP	779376102		9/8/2011	11/22/2011	136	0	235	-99			0	-99
2,831	ROWAN COMPANIES INC	779382100		5/31/2011	6/21/2011	146	0	159	-13			0	-13
2,832	ROWAN COMPANIES INC	779382100		5/31/2011	6/21/2011	37	0	40	-3			0	-3
2,833	ROWAN COMPANIES INC	779382100		5/31/2011	6/21/2011	256	0	278	-22			0	-22
2,834	ROWAN COMPANIES INC	779382100		5/31/2011	6/23/2011	249	0	284	-35			0	-35
2,835	ROWAN COMPANIES INC	779382100		5/31/2011	6/23/2011	36	0	41	-5			0	-5
2,836	ROWAN COMPANIES INC	779382100		5/31/2011	6/24/2011	145	0	162	-17			0	-17
2,837	ROWAN COMPANIES INC	779382100		6/7/2011	6/24/2011	36	0	38	-2			0	-2
2,838	ROWAN COMPANIES INC	779382100		6/7/2011	6/24/2011	145	0	150	-5			0	-5
2,839	ROWAN COMPANIES INC	779382100		6/7/2011	7/6/2011	78	0	75	3			0	3
2,840	ROWAN COMPANIES INC	779382100		6/10/2011	7/6/2011	39	0	37	2			0	2
2,841	ROWAN COMPANIES INC	779382100		6/10/2011	7/6/2011	194	0	186	8			0	8
2,842	ROWAN COMPANIES INC	779382100		6/10/2011	7/6/2011	155	0	149	6			0	6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,843	ROWAN COMPANIES INC	779382100		6/10/2011	7/6/2011	39	0	37	2			0	2
2,844	ROWAN COMPANIES INC	779382100		6/7/2011	7/7/2011	156	0	151	5			0	5
2,845	ROWAN COMPANIES INC	779382100		6/7/2011	7/7/2011	39	0	38	1			0	1
2,846	ROWAN COMPANIES INC	779382100		6/10/2011	7/7/2011	78	0	74	4			0	4
2,847	ROWAN COMPANIES INC	779382100		6/17/2011	7/7/2011	78	0	73	5			0	5
2,848	ROWAN COMPANIES INC	779382100		6/17/2011	7/12/2011	148	0	146	2			0	2
2,849	ROWAN COMPANIES INC	779382100		6/17/2011	7/12/2011	74	0	73	1			0	1
2,850	ROWAN COMPANIES INC	779382100		6/17/2011	7/12/2011	111	0	109	2			0	2
2,851	ROYAL DUTCH SHELL PLC	780259206		11/19/2008	2/14/2011	2,910	0	2,101	809			0	809
2,852	ROYAL DUTCH SHELL PLC	780259206		11/19/2008	6/21/2011	70	0	49	21			0	21
2,853	ROYAL DUTCH SHELL PLC	780259206		12/21/2009	6/21/2011	1,257	0	1,066	191			0	191
2,854	ROYAL DUTCH SHELL PLC	780259206		12/21/2009	12/12/2011	424	0	355	69			0	69
2,855	ROYAL KPN N V SP ADR	780641205		5/4/2009	6/21/2011	406	0	349	57			0	[redacted]57
2,856	RYDER SYSTEM INC	783549108		11/24/2008	6/21/2011	644	0	407	237			0	[redacted]237
2,857	SLM CORP	78442P106		12/23/2010	5/20/2011	281	0	221	60			0	60
2,858	NETFLIX COM INC	64110L106		9/1/2010	9/2/2011	212	0	133	79			0	79
2,859	NETFLIX COM INC	64110L106		9/1/2010	9/15/2011	683	0	531	152			0	152
2,860	NETFLIX COM INC	64110L106		9/1/2010	9/29/2011	223	0	265	-42			0	-42
2,861	NETFLIX COM INC	64110L106		12/9/2010	9/29/2011	1,226	0	2,089	-863			0	-863
2,862	NETFLIX COM INC	64110L106		4/26/2011	9/29/2011	557	0	1,165	-608			0	-608
2,863	NETFLIX COM INC	64110L106		7/26/2011	9/29/2011	446	0	1,023	-577			0	-577
2,864	NETFLIX COM INC	64110L106		11/4/2011	1/26/2012	1,157	0	906	251			0	251
2,865	NEW GOLD INC CDA	644535106		11/8/2010	6/21/2011	593	0	540	53			0	53
2,866	NEW GOLD INC CDA	644535106		11/8/2010	9/2/2011	67	0	44	23			0	23
2,867	NEWMONT MINING CORP	651639106		2/28/2011	3/3/2011	640	0	659	-19			0	-19
2,868	NEWS CORP CL A	65248E104		6/28/2010	2/7/2011	2,413	0	1,847	566			0	566
2,869	NEWS CORP CL A	65248E104		6/28/2010	2/8/2011	988	0	757	231			0	231
2,870	NIKE INC CL B	654106103		7/8/2011	9/2/2011	171	0	186	-15			0	-15
2,871	NISOURCE INC	65473P105		8/10/2009	5/2/2011	272	0	186	86			0	86
2,872	NISOURCE INC	65473P105		8/11/2009	5/2/2011	796	0	548	248			0	248
2,873	NISOURCE INC	65473P105		8/11/2009	5/3/2011	906	0	615	291			0	291
2,874	NISOURCE INC	65473P105		8/12/2009	5/3/2011	433	0	293	140			0	140
2,875	NISOURCE INC	65473P105		8/12/2009	6/21/2011	606	0	413	193			0	193
2,876	NISOURCE INC	65473P105		8/12/2009	1/3/2012	447	0	253	194			0	194
2,877	NISOURCE INC	65473P105		8/18/2009	1/3/2012	1,154	0	638	516			0	516
2,878	NISOURCE INC	65473P105		9/2/2010	1/3/2012	565	0	426	139			0	139
2,879	NISOURCE INC	65473P105		9/2/2010	1/4/2012	442	0	337	105			0	[redacted]05
2,880	NISOURCE INC	65473P105		9/2/2011	1/4/2012	70	0	63	7			0	[redacted]7
2,881	NOMURA HLDGS INC ADR	65535H208		12/10/2009	6/21/2011	191	0	316	-125			0	-125
2,882	NOMURA HLDGS INC ADR	65535H208		12/10/2009	10/18/2011	274	0	555	-281			0	-281
2,883	NOMURA HLDGS INC ADR	65535H208		12/10/2009	10/19/2011	461	0	956	-495			0	-495
2,884	NOMURA HLDGS INC ADR	65535H208		9/2/2010	10/19/2011	153	0	234	-81			0	-81
2,885	NOMURA HLDGS INC ADR	65535H208		9/2/2011	10/19/2011	11	0	13	-2			0	-2
2,886	NORDEA BANK AB-SPON ADR	65557A206		3/24/2011	6/21/2011	560	0	599	-39			0	-39
2,887	NORDEA BANK AB-SPON ADR	65557A206		3/24/2011	9/2/2011	9	0	11	-2			0	-2
2,888	NORDSTROM INC	655664100		9/14/2010	5/18/2011	1,153	0	886	267			0	267
2,889	NORDSTROM INC	655664100		9/14/2010	6/21/2011	2,052	0	1,594	458			0	458
2,890	NORDSTROM INC	655664100		9/15/2010	6/21/2011	46	0	36	10			0	10
2,891	NORDSTROM INC	655664100		9/15/2010	6/23/2011	1,412	0	1,102	310			0	310
2,892	NORDSTROM INC	655664100		9/15/2010	6/24/2011	316	0	249	67			0	67
2,893	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/29/2011	157	0	155	2			0	2
2,894	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	6/29/2011	471	0	464	7			0	7
2,895	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/21/2011	94	0	106	-12			0	-12
2,896	PROSHARES ULTRASHORT QQQ	74347X237		3/8/2011	7/21/2011	236	0	249	-13			0	-13
2,897	PROSHARES ULTRASHORT QQQ	74347X237		7/12/2011	7/21/2011	283	0	294	-11			0	-11
2,898	PROSHARES ULTRASHORT QQQ	74347X237		7/12/2011	7/21/2011	94	0	98	-4			0	-4
2,899	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/22/2011	420	0	478	-58			0	-58
2,900	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/22/2011	187	0	212	-25			0	-25

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,901	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/22/2011	234	0	265	-31			0	-31
2,902	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/22/2011	93	0	106	-13			0	-13
2,903	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	7/22/2011	47	0	53	-6			0	-6
2,904	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	8/10/2011	294	0	270	24			0	24
2,905	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	8/10/2011	998	0	902	96			0	96
2,906	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	8/12/2011	1,164	0	1,135	29			0	29
2,907	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	8/12/2011	111	0	108	3			0	3
2,908	PROSHARES ULTRASHORT QQQ	74347X237		5/5/2011	8/12/2011	222	0	196	26			0	26
2,909	PROSHARES ULTRASHORT QQQ	74347X237		3/8/2011	8/15/2011	162	0	150	12			0	12
2,910	PROSHARES ULTRASHORT QQQ	74347X237		5/5/2011	8/15/2011	920	0	833	87			0	87
2,911	PROSHARES ULTRASHORT QQQ	74347X237		2/23/2011	8/22/2011	120	0	110	10			0	10
2,912	JUNIPER NETWORKS INC	48203R104		11/12/2010	6/21/2011	30	0	35	-5			0	-5
2,913	JUNIPER NETWORKS INC	48203R104		11/12/2010	9/2/2011	61	0	106	-45			0	-45
2,914	JUPITER TELECOM CO ADR	48206M102		7/7/2009	6/21/2011	75	0	55	20			0	20
2,915	JUPITER TELECOM CO ADR	48206M102		8/18/2009	6/21/2011	1,423	0	1,153	270			0	270
2,916	JUPITER TELECOM CO ADR	48206M102		12/28/2009	6/21/2011	225	0	205	20			0	20
2,917	JUPITER TELECOM CO ADR	48206M102		12/28/2009	9/2/2011	147	0	137	10			0	10
2,918	PVH CORP	693656100		9/21/2010	9/2/2011	191	0	178	13			0	13
2,919	PVH CORP	693656100		9/21/2010	10/31/2011	223	0	178	45			0	45
2,920	PACCAR INC	693718108		8/3/2011	8/10/2011	826	0	910	-84			0	-84
2,921	PARKER HANNIFIN CORP	701094104		5/10/2010	6/21/2011	599	0	470	129			0	129
2,922	PARKER HANNIFIN CORP	701094104		5/10/2010	8/29/2011	701	0	672	29			0	29
2,923	PARKER HANNIFIN CORP	701094104		5/24/2010	8/29/2011	1,472	0	1,268	204			0	204
2,924	PATTERSON UTI ENERGY INC	703481101		9/30/2011	10/20/2011	342	0	325	17			0	17
2,925	PEABODY ENERGY CORP COM	704549104		9/30/2010	3/10/2011	3,721	0	2,954	767			0	767
2,926	PEABODY ENERGY CORP COM	704549104		9/30/2010	5/13/2011	3,563	0	2,904	659			0	659
2,927	PEABODY ENERGY CORP COM	704549104		10/4/2010	5/13/2011	302	0	250	52			0	52
2,928	PEABODY ENERGY CORP COM	704549104		10/4/2010	5/16/2011	3,250	0	2,746	504			0	504
2,929	PEABODY ENERGY CORP COM	704549104		10/4/2010	5/20/2011	3,596	0	3,046	550			0	550
2,930	PEABODY ENERGY CORP COM	704549104		10/28/2010	5/20/2011	118	0	106	12			0	12
2,931	PEABODY ENERGY CORP COM	704549104		10/28/2010	6/8/2011	222	0	212	10			0	10
2,932	PEABODY ENERGY CORP COM	704549104		11/4/2010	6/8/2011	1,779	0	1,813	-34			0	-34
2,933	PEABODY ENERGY CORP COM	704549104		11/15/2010	6/8/2011	1,167	0	1,222	-55			0	-55
2,934	PEABODY ENERGY CORP COM	704549104		11/19/2010	6/8/2011	1,390	0	1,483	-93			0	-93
2,935	PEABODY ENERGY CORP COM	704549104		12/2/2010	6/8/2011	1,001	0	1,106	-105			0	-105
2,936	PEABODY ENERGY CORP COM	704549104		2/1/2011	6/8/2011	1,167	0	1,367	-200			0	-200
2,937	PENN NATL GAMING CORP	707569109		12/23/2010	6/21/2011	794	0	697	97			0	97
2,938	PENN NATL GAMING CORP	707569109		12/23/2010	8/10/2011	104	0	105	-1			0	-1
2,939	PENN NATL GAMING CORP	707569109		12/23/2010	8/10/2011	242	0	244	-2			0	-2
2,940	PENN NATL GAMING CORP	707569109		12/23/2010	11/28/2011	36	0	35	1			0	1
2,941	PENN NATL GAMING CORP	707569109		12/28/2010	11/28/2011	356	0	349	7			0	7
2,942	PENN WEST PETE LTD NEW	707887105		2/14/2011	6/21/2011	536	0	627	-91			0	-91
2,943	STARWOOD HOTELS AND	85590A401		1/24/2011	11/23/2011	44	0	65	-21			0	-21
2,944	STARWOOD HOTELS AND	85590A401		8/2/2011	11/23/2011	88	0	110	-22			0	-22
2,945	STARWOOD HOTELS AND	85590A401		8/2/2011	11/23/2011	132	0	165	-33			0	-33
2,946	STARWOOD HOTELS AND	85590A401		9/2/2011	11/23/2011	44	0	43	1			0	1
2,947	STATE STREET CORP	857477103		6/17/2011	6/21/2011	176	0	175	1			0	1
2,948	STEEL DYNAMICS INC COM	858119100		2/2/2011	6/21/2011	435	0	526	-91			0	-91
2,949	STEEL DYNAMICS INC COM	858119100		2/2/2011	8/24/2011	1,002	0	1,655	-653			0	-653
2,950	STEEL DYNAMICS INC COM	858119100		3/15/2011	8/24/2011	330	0	534	-204			0	-204
2,951	STERICYCLE INC COM	858912108		8/18/2009	6/21/2011	692	0	396	296			0	296
2,952	STERICYCLE INC COM	858912108		8/18/2009	9/2/2011	336	0	198	138			0	138
2,953	STERICYCLE INC COM	858912108		8/18/2009	11/14/2011	1,575	0	989	586			0	586
2,954	STERICYCLE INC COM	858912108		8/18/2009	11/15/2011	1,427	0	890	537			0	537
2,955	STERICYCLE INC COM	858912108		8/18/2009	11/17/2011	691	0	445	246			0	246
2,956	STERICYCLE INC COM	858912108		6/10/2010	11/17/2011	1,152	0	947	205			0	205
2,957	STERICYCLE INC COM	858912108		8/19/2011	11/17/2011	77	0	80	-3			0	-3
2,958	WILLIS GROUP HOLDINGS	G96666105		2/19/2009	9/2/2011	76	0	47	29			0	29

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
2,959	XL GROUP PLC SHS	G98290102		1/8/2010	2/10/2011	416	0	331	85			0	85
2,960	WEATHERFORD INTL LTD	H27013103		2/22/2010	6/21/2011	574	0	552	22			0	22
2,961	WEATHERFORD INTL LTD	H27013103		3/5/2010	6/21/2011	139	0	141	-2			0	-2
2,962	WEATHERFORD INTL LTD	H27013103		3/5/2010	7/26/2011	288	0	229	59			0	59
2,963	WEATHERFORD INTL LTD	H27013103		8/18/2010	7/26/2011	177	0	126	51			0	51
2,964	WEATHERFORD INTL LTD	H27013103		8/18/2010	10/14/2011	397	0	425	-28			0	-28
2,965	NOBLE CORP NAMEN-AKT	H5833N103		9/30/2010	4/15/2011	2,314	0	1,798	516			0	516
2,966	NOBLE CORP NAMEN-AKT	H5833N103		11/8/2010	4/15/2011	600	0	519	81			0	81
2,967	TYCO INTL LTD NAMEN-AKT	H89128104		8/18/2009	6/21/2011	2,179	0	1,385	794			0	794
2,968	TYCO INTL LTD NAMEN-AKT	H89128104		8/18/2009	9/2/2011	361	0	269	92			0	92
2,969	MILLICOM INTL CELLULAR	L6388F110		12/13/2010	3/31/2011	479	0	439	40			0	40
2,970	MILLICOM INTL CELLULAR	L6388F110		12/13/2010	4/13/2011	586	0	527	59			0	59
2,971	MILLICOM INTL CELLULAR	L6388F110		12/13/2010	4/15/2011	690	0	615	75			0	[redacted]75
2,972	MILLICOM INTL CELLULAR	L6388F110		12/22/2010	4/15/2011	493	0	468	25			0	25
2,973	MILLICOM INTL CELLULAR	L6388F110		2/9/2011	4/15/2011	591	0	553	38			0	38
2,974	CHECK POINT SOFTWRE TECH	M22465104		7/12/2010	5/18/2011	1,034	0	591	443			0	443
2,975	CHECK POINT SOFTWRE TECH	M22465104		7/12/2010	5/19/2011	383	0	218	165			0	165
2,976	CHECK POINT SOFTWRE TECH	M22465104		7/12/2010	5/25/2011	266	0	156	110			0	110
2,977	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	5/25/2011	1,010	0	616	394			0	394
2,978	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	6/21/2011	1,191	0	714	477			0	477
2,979	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	6/22/2011	322	0	195	127			0	127
2,980	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	6/23/2011	911	0	551	360			0	360
2,981	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	8/5/2011	735	0	454	281			0	281
2,982	CHECK POINT SOFTWRE TECH	M22465104		7/13/2010	8/8/2011	348	0	227	121			0	121
2,983	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	8/8/2011	1,990	0	1,486	504			0	504
2,984	CHECK POINT SOFTWRE TECH	M22465104		9/30/2010	8/9/2011	485	0	371	114			0	114
2,985	ASML HLDG N V NEW YORK	N07059186		8/11/2011	1/11/2012	959	0	794	165			0	165
2,986	NXP SEMICONDUCTORS N V	N6596X109		3/17/2011	5/26/2011	1,926	0	1,855	71			0	71
2,987	NXP SEMICONDUCTORS N V	N6596X109		3/22/2011	5/26/2011	1,756	0	1,703	53			0	53
2,988	NXP SEMICONDUCTORS N V	N6596X109		3/23/2011	5/26/2011	2,209	0	2,108	101			0	101
2,989	NXP SEMICONDUCTORS N V	N6596X109		3/24/2011	5/26/2011	1,133	0	1,122	11			0	11
2,990	NXP SEMICONDUCTORS N V	N6596X109		3/31/2011	5/26/2011	1,076	0	1,151	-75			0	-75
2,991	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	6/21/2011	401	0	526	-125			0	-125
2,992	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	9/2/2011	16	0	31	-15			0	-15
2,993	NXP SEMICONDUCTORS N V	N6596X109		4/4/2011	1/19/2012	709	0	1,146	-437			0	-437
2,994	NXP SEMICONDUCTORS N V	N6596X109		4/5/2011	1/19/2012	479	0	785	-306			0	-306
2,995	AMERICAN TOWER CORP CL A	029912201		8/5/2010	4/8/2011	504	0	468	36			0	[redacted]36
2,996	CANADIAN NATURAL RES LTD	136385101		9/25/2008	5/12/2011	1,543	0	1,472	71			0	[redacted]71
2,997	CANADIAN NATURAL RES LTD	136385101		9/25/2008	6/16/2011	2,583	0	2,625	-42			0	-42
2,998	CANADIAN NATURAL RES LTD	136385101		9/25/2008	6/21/2011	80	0	80	0			0	0
2,999	CANADIAN NATURAL RES LTD	136385101		8/18/2009	6/21/2011	559	0	405	154			0	154
3,000	CANADIAN NATURAL RES LTD	136385101		4/29/2010	6/21/2011	599	0	580	19			0	19
3,001	CANADIAN NATURAL RES LTD	136385101		4/29/2010	8/11/2011	1,075	0	1,161	-86			0	-86
3,002	CANADIAN NATURAL RES LTD	136385101		4/29/2010	8/11/2011	72	0	77	-5			0	-5
3,003	CANADIAN NATURAL RES LTD	136385101		4/29/2010	10/6/2011	693	0	890	-197			0	-197
3,004	CANADIAN NATURAL RES LTD	136385101		5/21/2010	10/6/2011	60	0	78	-18			0	-18
3,005	CANADIAN NATURAL RES LTD	136385101		7/9/2010	10/6/2011	633	0	750	-117			0	-117
3,006	CANADIAN NATURAL RES LTD	136385101		10/21/2010	10/6/2011	633	0	752	-119			0	-119
3,007	CANADIAN NATURAL RES LTD	136385101		10/21/2010	10/7/2011	897	0	1,074	-177			0	-177
3,008	CANADIAN NATURAL RES LTD	136385101		11/15/2010	10/7/2011	239	0	315	-76			0	-76
3,009	CANADIAN NATURAL RES LTD	136385101		11/16/2010	10/7/2011	418	0	535	-117			0	-117
3,010	CANON INC ADR REP5SH	138006309		8/18/2009	6/21/2011	234	0	181	53			0	53
3,011	CANON INC ADR REP5SH	138006309		9/2/2009	6/21/2011	609	0	492	117			0	117
3,012	CAPITAL ONE FINL	14040H105		4/6/2010	6/21/2011	353	0	303	50			0	50
3,013	CAPITAL ONE FINL	14040H105		4/7/2010	6/21/2011	1,916	0	1,648	268			0	268
3,014	CAPITAL ONE FINL	14040H105		4/7/2010	11/22/2011	285	0	304	-19			0	-19
3,015	CAPITAL ONE FINL	14040H105		4/7/2010	11/23/2011	279	0	336	-57			0	-57
3,016	CAPITAL ONE FINL	14040H105		4/7/2010	11/23/2011	40	0	43	-3			0	-3

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,017	CAPITAL ONE FINL	14040H105		5/3/2010	11/23/2011	717	0	821	-104			0	-104
3,018	CAPITAL ONE FINL	14040H105		4/7/2010	12/5/2011	328	0	376	-48			0	-48
3,019	CAPITAL ONE FINL	14040H105		4/7/2010	12/5/2011	47	0	49	-2			0	-2
3,020	CAPITAL ONE FINL	14040H105		5/3/2010	12/5/2011	94	0	91	3			0	3
3,021	CAPITAL ONE FINL	14040H105		5/3/2010	12/27/2011	341	0	365	-24			0	-24
3,022	CAPITAL ONE FINL	14040H105		5/3/2010	12/28/2011	42	0	46	-4			0	-4
3,023	CAPITAL ONE FINL	14040H105		5/3/2010	12/28/2011	419	0	513	-94			0	-94
3,024	CAPITAL ONE FINL	14040H105		5/3/2010	1/12/2012	384	0	410	-26			0	-26
3,025	CAPITAL ONE FINL	14040H105		5/4/2010	1/12/2012	192	0	181	11			0	11
3,026	CAPITAL ONE FINL	14040H105		5/4/2010	1/13/2012	725	0	678	47			0	47
3,027	CAPITAL ONE FINL	14040H105		5/7/2010	1/13/2012	338	0	301	37			0	37
3,028	CAPITAL ONE FINL	14040H105		6/8/2010	1/13/2012	145	0	117	28			0	28
3,029	CAPITAL ONE FINL	14040H105		6/8/2010	1/20/2012	406	0	352	54			0	54
3,030	CAPITAL ONE FINL	14040H105		7/27/2010	1/20/2012	857	0	789	68			0	68
3,031	CAPITAL ONE FINL	14040H105		7/27/2010	1/30/2012	179	0	166	13			0	13
3,032	CAPITAL ONE FINL	14040H105		7/30/2010	1/30/2012	670	0	635	35			0	35
3,033	CAPITAL ONE FINL	14040H105		8/3/2010	1/30/2012	402	0	379	23			0	23
3,034	CAPITAL ONE FINL	14040H105		8/4/2010	1/30/2012	536	0	505	31			0	31
3,035	CAPITAL ONE FINL	14040H105		8/5/2010	1/30/2012	357	0	332	25			0	25
3,036	CAPITAL ONE FINL	14040H105		8/5/2010	1/31/2012	273	0	249	24			0	24
3,037	EXCO RES INC	269279402		8/4/2011	1/31/2012	165	0	311	-146			0	-146
3,038	EXCO RES INC	269279402		9/2/2011	1/31/2012	181	0	295	-114			0	-114
3,039	EXCO RES INC	269279402		1/3/2012	1/31/2012	149	0	204	-55			0	-55
3,040	EXCO RES INC	269279402		1/3/2012	1/31/2012	361	0	477	-116			0	-116
3,041	EAST JAPAN RY CO ADR	273202101		5/7/2009	6/21/2011	774	0	799	-25			0	-25
3,042	EBAY INC COM	278642103		3/19/2010	6/21/2011	1,383	0	1,288	95			0	95
3,043	EBAY INC COM	278642103		3/22/2010	6/21/2011	1,000	0	915	85			0	85
3,044	EBAY INC COM	278642103		3/22/2010	9/2/2011	745	0	673	72			0	72
3,045	EBAY INC COM	278642103		3/22/2010	11/18/2011	89	0	81	8			0	8
3,046	EBAY INC COM	278642103		4/14/2010	11/18/2011	1,280	0	1,155	125			0	125
3,047	EDISON INTL CALIF	281020107		7/26/2010	3/14/2011	295	0	265	30			0	30
3,048	EDISON INTL CALIF	281020107		7/26/2010	3/15/2011	1,257	0	1,157	100			0	100
3,049	EDISON INTL CALIF	281020107		7/26/2010	6/21/2011	235	0	198	37			0	37
3,050	EDISON INTL CALIF	281020107		7/27/2010	6/21/2011	392	0	336	56			0	56
3,051	KDDI CORP SHS	48667L106		7/20/2009	6/21/2011	144	0	112	32			0	32
3,052	KDDI CORP SHS	48667L106		8/18/2009	6/21/2011	1,011	0	759	252			0	252
3,053	KDDI CORP SHS	48667L106		12/2/2009	6/21/2011	72	0	55	17			0	17
3,054	KDDI CORP SHS	48667L106		12/2/2009	9/2/2011	19	0	14	5			0	5
3,055	KDDI CORP SHS	48667L106		12/2/2009	9/6/2011	132	0	96	36			0	36
3,056	KEPPEL LTD SPONS ADR	492051305		4/22/2009	6/21/2011	995	0	423	572			0	572
3,057	KEYCORP NEW COM	493267108		8/11/2009	6/7/2011	255	0	209	46			0	46
3,058	KEYCORP NEW COM	493267108		8/24/2009	6/7/2011	263	0	227	36			0	36
3,059	KEYCORP NEW COM	493267108		8/24/2009	6/10/2011	677	0	578	99			0	99
3,060	KEYCORP NEW COM	493267108		10/5/2009	6/10/2011	516	0	412	104			0	104
3,061	KEYCORP NEW COM	493267108		10/5/2009	6/16/2011	491	0	392	99			0	99
3,062	KEYCORP NEW COM	493267108		10/5/2009	6/21/2011	290	0	225	65			0	65
3,063	KEYCORP NEW COM	493267108		10/5/2009	7/12/2011	56	0	45	11			0	11
3,064	COLGATE PALMOLIVE	194162103		7/9/2010	3/17/2011	307	0	330	-23			0	-23
3,065	COLGATE PALMOLIVE	194162103		7/9/2010	3/18/2011	538	0	577	-39			0	-39
3,066	COMERICA INC COM	200340107		10/15/2009	6/21/2011	724	0	659	65			0	65
3,067	COMPASS MINERALS INTL	20451N101		2/26/2009	6/20/2011	936	0	574	362			0	362
3,068	COMPASS MINERALS INTL	20451N101		2/26/2009	6/21/2011	851	0	522	329			0	329
3,069	COMPASS MINERALS INTL	20451N101		2/26/2009	6/28/2011	1,174	0	731	443			0	443
3,070	COMPASS MINERALS INTL	20451N101		8/18/2009	6/28/2011	2,768	0	1,686	1,082			0	1,082
3,071	COMPASS MINERALS INTL	20451N101		3/15/2010	6/29/2011	1,103	0	1,047	56			0	56
3,072	COMPASS MINERALS INTL	20451N101		7/9/2010	6/29/2011	1,357	0	1,230	127			0	127
3,073	COMPASS MINERALS INTL	20451N101		9/2/2010	6/29/2011	85	0	73	12			0	12
3,074	COMPASS MINERALS INTL	20451N101		10/11/2010	6/29/2011	509	0	480	29			0	29

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		Amount
Long Term CG Distributions		48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,075	COMPASS MINERALS INTL	20451N101		10/11/2010	6/30/2011	2,234	0	2,079	155			0	155
3,076	COMPASS MINERALS INTL	20451N101		10/11/2010	7/1/2011	1,721	0	1,599	122			0	122
3,077	COMPUTER SCIENCE CRP	205363104		4/4/2008	6/6/2011	1,445	0	1,573	-128			0	-128
3,078	COMPUTER SCIENCE CRP	205363104		8/18/2009	6/6/2011	76	0	97	-21			0	-21
3,079	COMSTOCK RES INC NEW COM	205768203		8/4/2011	8/25/2011	195	0	285	-90			0	-90
3,080	CON-WAY INC	205944101		12/16/2009	2/2/2011	956	0	954	2			0	2
3,081	CON-WAY INC	205944101		5/13/2010	2/2/2011	34	0	36	-2			0	-2
3,082	KEYCORP NEW COM	493267108		5/7/2010	7/12/2011	607	0	614	-7			0	-7
3,083	KEYCORP NEW COM	493267108		4/25/2011	7/12/2011	88	0	94	-6			0	-6
3,084	KIMBERLY CLARK	494368103		9/22/2011	12/5/2011	1,409	0	1,379	30			0	30
3,085	KIMBERLY CLARK	494368103		9/22/2011	1/5/2012	291	0	276	15			0	15
3,086	KIMBERLY CLARK	494368103		10/3/2011	1/5/2012	1,893	0	1,845	48			0	48
3,087	KIMBERLY CLARK	494368103		10/3/2011	1/6/2012	871	0	852	19			0	19
3,088	KIMBERLY CLARK	494368103		10/3/2011	1/9/2012	363	0	355	8			0	8
3,089	KINDER MORGAN MANAGEMENT	49455U100		6/15/2011	6/21/2011	1,027	0	1,031	-4			0	-4
3,090	KINDER MORGAN MANAGEMENT	49455U100		6/15/2011	9/2/2011	357	0	380	-23			0	-23
3,091	KINGFISHER PLC SP ADR	495724403		1/20/2011	6/21/2011	402	0	404	-2			0	-2
3,092	KINGFISHER PLC SP ADR	495724403		1/20/2011	1/18/2012	1,036	0	1,144	-108			0	-108
3,093	KINGFISHER PLC SP ADR	495724403		1/20/2011	1/19/2012	1,161	0	1,264	-103			0	-103
3,094	KINGFISHER PLC SP ADR	495724403		9/2/2011	1/19/2012	71	0	70	1			0	1
3,095	KIRBY CORP COM	497266106		3/3/2011	6/21/2011	952	0	961	-9			0	-9
3,096	KIRBY CORP COM	497266106		3/4/2011	6/21/2011	56	0	56	0			0	0
3,097	KIRBY CORP COM	497266106		3/4/2011	9/2/2011	267	0	280	-13			0	-13
3,098	KOHLS CORP WISC PV 1CT	500255104		1/19/2011	2/7/2011	568	0	566	2			0	2
3,099	KOHLS CORP WISC PV 1CT	500255104		5/19/2011	6/21/2011	205	0	227	-22			0	-22
3,100	KOHLS CORP WISC PV 1CT	500255104		5/19/2011	9/2/2011	88	0	113	-25			0	-25
3,101	KOHLS CORP WISC PV 1CT	500255104		5/19/2011	12/12/2011	101	0	113	-12			0	-12
3,102	PERRIGO CO	714290103		3/30/2009	9/2/2011	276	0	75	201			0	201
3,103	PETROHAWK ENERGY CORP	716495106		8/7/2009	6/21/2011	239	0	230	9			0	9
3,104	PETROHAWK ENERGY CORP	716495106		9/8/2009	6/21/2011	406	0	386	20			0	20
3,105	PETROHAWK ENERGY CORP	716495106		9/8/2009	7/15/2011	688	0	409	279			0	279
3,106	PETROHAWK ENERGY CORP	716495106		8/27/2010	7/15/2011	1,795	0	706	1,089			0	1,089
3,107	PETROHAWK ENERGY CORP	716495106		11/23/2010	7/15/2011	1,070	0	500	570			0	570
3,108	PETRLEO BRAS VTG SPD ADR	71654V408		2/22/2011	6/21/2011	359	0	429	-70			0	-70
3,109	PETRLEO BRAS VTG SPD ADR	71654V408		2/22/2011	8/23/2011	1,319	0	1,913	-594			0	-594
3,110	PFIZER INC	717081103		5/5/2010	6/21/2011	406	0	346	60			0	60
3,111	PHARM PROD DEV INC	717124101		6/11/2009	6/21/2011	652	0	527	125			0	125
3,112	PHARM PROD DEV INC	717124101		6/11/2009	7/18/2011	93	0	63	30			0	30
3,113	PHARM PROD DEV INC	717124101		7/27/2009	7/18/2011	805	0	505	300			0	300
3,114	PHARM PROD DEV INC	717124101		7/27/2009	10/3/2011	775	0	466	309			0	309
3,115	PHARM PROD DEV INC	717124101		3/10/2010	10/3/2011	614	0	407	207			0	207
3,116	PHARM PROD DEV INC	717124101		3/25/2010	10/17/2011	595	0	394	201			0	201
3,117	PHARM PROD DEV INC	717124101		9/2/2010	10/17/2011	463	0	336	127			0	127
3,118	PHARM PROD DEV INC	717124101		9/2/2011	10/17/2011	397	0	373	24			0	24
3,119	PHILIP MORRIS INTL INC	718172109		8/12/2010	2/14/2011	1,308	0	1,143	165			0	165
3,120	PHILIP MORRIS INTL INC	718172109		8/13/2010	2/14/2011	951	0	833	118			0	118
3,121	PHILIP MORRIS INTL INC	718172109		8/13/2010	2/16/2011	724	0	625	99			0	99
3,122	PHILIP MORRIS INTL INC	718172109		8/13/2010	3/9/2011	640	0	520	120			0	120
3,123	PHILIP MORRIS INTL INC	718172109		8/13/2010	3/10/2011	766	0	625	141			0	141
3,124	PHILIP MORRIS INTL INC	718172109		8/25/2010	3/10/2011	128	0	103	25			0	25
3,125	PHILIP MORRIS INTL INC	718172109		8/25/2010	3/14/2011	826	0	669	157			0	157
3,126	PHILIP MORRIS INTL INC	718172109		8/25/2010	5/16/2011	684	0	514	170			0	170
3,127	PHILLIPS VAN HEUSEN	718592108		10/17/2008	3/1/2011	2,675	0	1,295	1,380			0	1,380
3,128	PHILLIPS VAN HEUSEN	718592108		9/21/2010	3/1/2011	238	0	237	1			0	1
3,129	PHILLIPS VAN HEUSEN	718592108		9/21/2010	3/7/2011	1,072	0	1,066	6			0	6
3,130	PHILLIPS VAN HEUSEN	718592108		9/21/2010	3/30/2011	582	0	533	49			0	49
3,131	PHILLIPS VAN HEUSEN	718592108		9/21/2010	6/21/2011	1,819	0	1,658	161			0	161
3,132	PIMCO 20+ YR ZERO CPN US	72201R882		8/5/2011	9/2/2011	471	0	421	50			0	50

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	Amount
Long Term CG Distributions	48
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	2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,133	PIMCO 20+ YR ZERO CPN US	72201R882		8/5/2011	9/16/2011	2,469	0	2,191	278			0	278
3,134	PIMCO 20+ YR ZERO CPN US	72201R882		8/5/2011	9/20/2011	3,553	0	3,033	520			0	520
3,135	PIMCO 20+ YR ZERO CPN US	72201R882		8/18/2011	9/20/2011	1,086	0	1,007	79			0	79
3,136	PIMCO 20+ YR ZERO CPN US	72201R882		8/18/2011	9/27/2011	1,967	0	1,739	228			0	228
3,137	ENSCO PLC-SPON ADR	29358Q109		4/15/2011	9/1/2011	244	0	280	-36			0	-36
3,138	ENSCO PLC-SPON ADR	29358Q109		4/15/2011	9/1/2011	195	0	224	-29			0	-29
3,139	ENTERGY CORP NEW	29364G103		9/30/2010	5/19/2011	345	0	386	-41			0	-41
3,140	ENTERGY CORP NEW	29364G103		11/2/2010	5/25/2011	267	0	299	-32			0	-32
3,141	ENTERGY CORP NEW	29364G103		11/29/2010	5/25/2011	134	0	143	-9			0	-9
3,142	ENTERGY CORP NEW	29364G103		11/29/2010	5/31/2011	272	0	286	-14			0	-14
3,143	EQUINIX INC	29444U502		9/7/2010	2/10/2011	184	0	183	1			0	1
3,144	EQUINIX INC	29444U502		9/7/2010	2/10/2011	276	0	287	-11			0	-11
3,145	EQUINIX INC	29444U502		9/7/2010	6/21/2011	493	0	457	36			0	[redacted]36
3,146	EQUINIX INC	29444U502		9/24/2010	6/21/2011	99	0	102	-3			0	[redacted]-3
3,147	ERICSSON LM TEL CL B ADR	294821608		3/26/2010	6/21/2011	942	0	699	243			0	243
3,148	ERSTE GROUP BK SP ADR	296036304		10/13/2010	6/21/2011	447	0	409	38			0	38
3,149	ERSTE GROUP BK SP ADR	296036304		10/13/2010	11/23/2011	333	0	1,068	-735			0	-735
3,150	ERSTE GROUP BK SP ADR	296036304		10/14/2010	11/23/2011	269	0	869	-600			0	-600
3,151	ERSTE GROUP BK SP ADR	296036304		9/2/2011	11/23/2011	28	0	69	-41			0	-41
3,152	ESPRIT HOLDNG LTD SP ADR	29666V204		2/12/2010	4/11/2011	1,131	0	1,905	-774			0	-774
3,153	ESPRIT HOLDNG LTD SP ADR	29666V204		5/7/2010	4/11/2011	805	0	1,155	-350			0	-350
3,154	EXELON CORPORATION	30161N101		2/7/2011	5/25/2011	293	0	302	-9			0	-9
3,155	EXELIS INC SHS	30162A108		10/1/2010	11/2/2011	69	0	163	-94			0	-94
3,156	EXPEDITORS INTL WASH INC	302130109		8/6/2010	3/1/2011	1,123	0	1,049	74			0	74
3,157	EXPEDITORS INTL WASH INC	302130109		8/6/2010	3/7/2011	334	0	306	28			0	28
3,158	EXPEDITORS INTL WASH INC	302130109		8/6/2010	3/8/2011	865	0	786	79			0	79
3,159	EXPEDITORS INTL WASH INC	302130109		8/6/2010	3/28/2011	6,241	0	5,636	605			0	605
3,160	EXPERIAN PLC SP ADR	30215C101		5/14/2008	5/26/2011	636	0	419	217			0	217
3,161	EXPERIAN PLC SP ADR	30215C101		5/14/2008	6/21/2011	1,459	0	961	498			0	498
3,162	EXPERIAN PLC SP ADR	30215C101		5/14/2008	9/2/2011	79	0	58	21			0	21
3,163	CONOCOPHILLIPS	20825C104		2/16/2010	5/19/2011	217	0	149	68			0	68
3,164	CONOCOPHILLIPS	20825C104		3/1/2010	5/19/2011	652	0	440	212			0	212
3,165	CONOCOPHILLIPS	20825C104		3/1/2010	6/17/2011	362	0	245	117			0	117
3,166	CONOCOPHILLIPS	20825C104		3/2/2010	6/17/2011	72	0	50	22			0	22
3,167	CONOCOPHILLIPS	20825C104		3/2/2010	6/21/2011	514	0	349	165			0	165
3,168	GOODRICH CORPORATION	382388106		8/26/2011	9/22/2011	603	0	430	173			0	173
3,169	GOODRICH CORPORATION	382388106		8/4/2011	9/22/2011	483	0	357	126			0	[redacted]26
3,170	GOODRICH CORPORATION	382388106		9/2/2011	9/22/2011	362	0	259	103			0	[redacted]03
3,171	GOODRICH CORPORATION	382388106		8/16/2011	9/22/2011	483	0	346	137			0	137
3,172	GOOGLE INC CL A	38259P508		2/11/2011	6/21/2011	1,973	0	2,496	-523			0	-523
3,173	GOOGLE INC CL A	38259P508		2/11/2011	9/27/2011	1,076	0	1,248	-172			0	-172
3,174	GOOGLE INC CL A	38259P508		2/11/2011	9/28/2011	537	0	624	-87			0	-87
3,175	CON-WAY INC	205944101		5/13/2010	2/3/2011	699	0	748	-49			0	-49
3,176	CON-WAY INC	205944101		6/9/2010	2/3/2011	532	0	486	46			0	46
3,177	CON-WAY INC	205944101		7/28/2010	2/3/2011	432	0	450	-18			0	-18
3,178	CON-WAY INC	205944101		8/24/2010	2/3/2011	366	0	306	60			0	60
3,179	CONOCOPHILLIPS	20825C104		2/16/2010	5/17/2011	1,067	0	747	320			0	320
3,180	GOOGLE INC CL A	38259P508		2/11/2011	9/28/2011	537	0	624	-87			0	-87
3,181	GOOGLE INC CL A	38259P508		2/11/2011	10/13/2011	1,101	0	1,259	-158			0	-158
3,182	GOOGLE INC CL A	38259P508		2/11/2011	10/13/2011	551	0	631	-80			0	-80
3,183	GOOGLE INC CL A	38259P508		2/11/2011	10/25/2011	590	0	621	-31			0	-31
3,184	GOOGLE INC CL A	38259P508		2/11/2011	10/25/2011	590	0	610	-20			0	-20
3,185	GOOGLE INC CL A	38259P508		2/11/2011	1/12/2012	629	0	610	19			0	19
3,186	GOOGLE INC CL A	38259P508		2/14/2011	1/12/2012	1,886	0	1,886	0			0	0
3,187	GOOGLE INC CL A	38259P508		2/23/2011	1/12/2012	1,886	0	1,837	49			0	49
3,188	GOOGLE INC CL A	38259P508		2/23/2011	1/23/2012	1,758	0	1,837	-79			0	-79
3,189	GOOGLE INC CL A	38259P508		4/1/2011	1/23/2012	1,172	0	1,188	-16			0	-16
3,190	GOOGLE INC CL A	38259P508		4/28/2011	1/23/2012	586	0	538	48			0	48

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,191	GRAN TIERRA ENERGY INC	38500T101		11/12/2010	3/28/2011	577	0	553	24			0	24
3,192	GRAN TIERRA ENERGY INC	38500T101		11/12/2010	3/29/2011	983	0	958	25			0	25
3,193	GRAN TIERRA ENERGY INC	38500T101		11/15/2010	3/29/2011	495	0	496	-1			0	-1
3,194	GRAN TIERRA ENERGY INC	38500T101		11/15/2010	3/30/2011	195	0	192	3			0	3
3,195	GREENHILL COMPANY INC	395259104		11/23/2009	2/2/2011	2,013	0	2,350	-337			0	-337
3,196	GREENHILL COMPANY INC	395259104		4/16/2010	2/2/2011	1,078	0	1,315	-237			0	-237
3,197	GREENHILL COMPANY INC	395259104		4/16/2010	2/3/2011	2,120	0	2,542	-422			0	-422
3,198	GREENHILL COMPANY INC	395259104		9/14/2010	2/3/2011	1,389	0	1,534	-145			0	-145
3,199	GRUPO FIN GALICIA SP ADR	399909100		11/5/2010	2/16/2011	1,365	0	1,485	-120			0	-120
3,200	GRUPO FIN GALICIA SP ADR	399909100		11/5/2010	2/17/2011	807	0	881	-74			0	-74
3,201	GRUPO FIN GALICIA SP ADR	399909100		11/8/2010	2/17/2011	1,031	0	1,114	-83			0	-83
3,202	HDFC BANK LTD ADR	40415F101		6/29/2009	6/21/2011	644	0	420	224			0	224
3,203	HDFC BANK LTD ADR	40415F101		6/29/2009	11/22/2011	655	0	526	129			0	29
3,204	HSBC HLDG PLC SP ADR	404280406		5/1/2009	3/1/2011	2,717	0	1,851	866			0	866
3,205	HSBC HLDG PLC SP ADR	404280406		5/1/2009	6/21/2011	642	0	472	170			0	170
3,206	HSBC HLDG PLC SP ADR	404280406		6/11/2009	6/21/2011	493	0	460	33			0	33
3,207	HSBC HLDG PLC SP ADR	404280406		6/11/2009	1/19/2012	658	0	736	-78			0	-78
3,208	HSBC HLDG PLC SP ADR	404280406		7/20/2009	1/19/2012	699	0	788	-89			0	-89
3,209	HALLIBURTON COMPANY	406216101		5/19/2011	6/21/2011	801	0	795	6			0	6
3,210	HALLIBURTON COMPANY	406216101		5/20/2011	6/21/2011	895	0	888	7			0	7
3,211	HALLIBURTON COMPANY	406216101		5/20/2011	7/7/2011	162	0	140	22			0	22
3,212	HALLIBURTON COMPANY	406216101		5/31/2011	7/7/2011	54	0	50	4			0	4
3,213	HALLIBURTON COMPANY	406216101		5/31/2011	7/22/2011	569	0	503	66			0	66
3,214	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	6/21/2011	384	0	405	-21			0	-21
3,215	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/30/2011	346	0	372	-26			0	-26
3,216	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/30/2011	26	0	28	-2			0	-2
3,217	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/31/2011	45	0	47	-2			0	-2
3,218	SLM CORP	78442P106		12/23/2010	5/25/2011	254	0	208	46			0	46
3,219	SLM CORP	78442P106		12/23/2010	6/21/2011	2,152	0	1,692	460			0	460
3,220	SLM CORP	78442P106		12/23/2010	9/2/2011	337	0	338	-1			0	-1
3,221	SLM CORP	78442P106		12/23/2010	11/28/2011	318	0	355	-37			0	-37
3,222	SLM CORP	78442P106		12/23/2010	11/28/2011	1,453	0	1,549	-96			0	-96
3,223	SLM CORP	78442P106		12/27/2010	11/28/2011	98	0	103	-5			0	-5
3,224	SM ENERGY CO SHS	78454L100		10/26/2011	11/21/2011	1,285	0	1,398	-113			0	-113
3,225	SPDR GOLD TRUST	78463V107		8/8/2011	9/2/2011	365	0	331	34			0	34
3,226	SPDR GOLD TRUST	78463V107		8/18/2011	9/9/2011	1	0	1	0			0	0
3,227	SPDR GOLD TRUST	78463V107		8/10/2011	9/9/2011	1	0	1	0			0	0
3,228	WAL-MART STORES INC	931142103		5/17/2011	12/5/2011	408	0	390	18			0	18
3,229	WAL-MART STORES INC	931142103		5/17/2011	1/4/2012	239	0	223	16			0	16
3,230	WAL-MART STORES INC	931142103		5/31/2011	1/4/2012	478	0	441	37			0	37
3,231	WAL-MART STORES INC	931142103		5/31/2011	1/5/2012	824	0	773	51			0	51
3,232	WAL-MART STORES INC	931142103		6/23/2011	1/5/2012	942	0	851	91			0	91
3,233	WALGREEN CO	931422109		5/19/2011	6/21/2011	340	0	354	-14			0	-14
3,234	WALTER ENERGY INC	93317Q105		11/1/2010	4/1/2011	546	0	356	190			0	190
3,235	WALTER ENERGY INC	93317Q105		11/1/2010	4/11/2011	423	0	267	156			0	156
3,236	WALTER ENERGY INC	93317Q105		11/3/2010	4/11/2011	141	0	89	52			0	52
3,237	WALTER ENERGY INC	93317Q105		11/3/2010	6/21/2011	437	0	354	83			0	83
3,238	WALTER ENERGY INC	93317Q105		11/18/2010	8/4/2011	490	0	568	-78			0	-78
3,239	WHITING PETROLEUM CORP	966387102		12/14/2010	6/21/2011	111	0	114	-3			0	-3
3,240	WHITING PETROLEUM CORP	966387102		12/14/2010	6/21/2011	388	0	397	-9			0	-9
3,241	WHOLE FOODS MKT INC COM	966837106		6/21/2011	9/23/2011	537	0	483	54			0	54
3,242	WHOLE FOODS MKT INC COM	966837106		6/23/2011	9/23/2011	268	0	241	27			0	27
3,243	WYNDHAM WORLDWIDE CORP W	98310W108		1/14/2010	6/21/2011	879	0	629	250			0	250
3,244	WYNDHAM WORLDWIDE CORP W	98310W108		1/14/2010	8/5/2011	573	0	466	107			0	107
3,245	WYNDHAM WORLDWIDE CORP W	98310W108		4/29/2010	8/5/2011	172	0	166	6			0	6
3,246	WYNDHAM WORLDWIDE CORP W	98310W108		4/29/2010	10/27/2011	387	0	304	83			0	83
3,247	WYNN RESORTS LTD	983134107		9/3/2010	6/21/2011	1,627	0	1,051	576			0	576
3,248	WYNN RESORTS LTD	983134107		9/3/2010	7/28/2011	2,188	0	1,226	962			0	962

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,249	WYNN RESORTS LTD	983134107		9/3/2010	8/4/2011	2,855	0	1,752	1,103			0	1,103
3,250	WYNN RESORTS LTD	983134107		9/3/2010	10/13/2011	2,722	0	1,752	970			0	970
3,251	WYNN RESORTS LTD	983134107		9/3/2010	10/28/2011	278	0	175	103			0	103
3,252	WYNN RESORTS LTD	983134107		9/21/2010	10/28/2011	139	0	95	44			0	44
3,253	ALLERGAN INC	018490102		2/5/2010	6/21/2011	830	0	576	254			0	254
3,254	ALLERGAN INC	018490102		2/5/2010	9/2/2011	80	0	58	22			0	22
3,255	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	6/21/2011	386	0	516	-130			0	-130
3,256	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	11/3/2011	455	0	975	-520			0	-520
3,257	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	1/3/2012	199	0	557	-358			0	-358
3,258	ALPHA NATURAL RESOURCES	02076X102		4/8/2011	1/3/2012	88	0	229	-141			0	-141
3,259	ALPHA NATURAL RESOURCES	02076X102		6/8/2011	1/3/2012	44	0	95	-51			0	-51
3,260	BNP PARIBAS SPONSORD ADR	05565A202		8/22/2008	6/21/2011	2,630	0	2,944	-314			0	-314
3,261	BNP PARIBAS SPONSORD ADR	05565A202		8/22/2008	7/21/2011	746	0	939	-193			0	[redacted]93
3,262	BNP PARIBAS SPONSORD ADR	05565A202		8/22/2008	9/20/2011	34	0	85	-51			0	-51
3,263	BNP PARIBAS SPONSORD ADR	05565A202		11/30/2009	9/20/2011	702	0	1,711	-1,009			0	-1,009
3,264	BNP PARIBAS SPONSORD ADR	05565A202		11/30/2009	9/20/2011	205	0	501	-296			0	-296
3,265	BNP PARIBAS SPONSORD ADR	05565A202		4/29/2010	9/20/2011	394	0	792	-398			0	-398
3,266	BNP PARIBAS SPONSORD ADR	05565A202		11/30/2009	10/18/2011	243	0	581	-338			0	-338
3,267	BNP PARIBAS SPONSORD ADR	05565A202		4/29/2010	10/18/2011	345	0	586	-241			0	-241
3,268	BNP PARIBAS SPONSORD ADR	05565A202		7/21/2010	10/18/2011	223	0	340	-117			0	-117
3,269	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	8/22/2011	120	0	109	11			0	11
3,270	PROSHARES ULTRASHORT QQQ	74347X237		3/8/2011	8/22/2011	181	0	150	31			0	31
3,271	PROSHARES ULTRASHORT QQQ	74347X237		4/28/2011	8/22/2011	120	0	112	8			0	8
3,272	PROSHARES ULTRASHORT QQQ	74347X237		7/12/2011	8/22/2011	361	0	294	67			0	67
3,273	PROSHARES ULTRASHORT QQQ	74347X237		7/19/2011	8/22/2011	361	0	299	62			0	62
3,274	PROSHARES ULTRASHORT QQQ	74347X237		7/28/2011	8/22/2011	120	0	96	24			0	24
3,275	PROSHARES ULTRASHORT QQQ	74347X237		7/28/2011	8/22/2011	301	0	240	61			0	61
3,276	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	9/27/2011	243	0	272	-29			0	-29
3,277	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	9/27/2011	195	0	217	-22			0	-22
3,278	PROSHARES ULTRASHORT QQQ	74347X237		7/28/2011	9/27/2011	97	0	96	1			0	1
3,279	PROSHARES ULTRASHORT QQQ	74347X237		7/28/2011	9/27/2011	292	0	288	4			0	4
3,280	PROSHARES ULTRASHORT QQQ	74347X237		3/1/2011	10/6/2011	459	0	489	-30			0	-30
3,281	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/6/2011	815	0	860	-45			0	-45
3,282	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/6/2011	204	0	215	-11			0	-11
3,283	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/6/2011	102	0	108	-6			0	-6
3,284	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/6/2011	866	0	914	-48			0	-48
3,285	PROSHARES ULTRASHORT QQQ	74347X237		7/28/2011	10/6/2011	459	0	432	27			0	[redacted]27
3,286	SANDISK CORP INC	80004C101		4/6/2011	9/9/2011	119	0	145	-26			0	-26
3,287	SANDISK CORP INC	80004C101		4/13/2011	9/9/2011	79	0	71	8			0	8
3,288	SANDISK CORP INC	80004C101		3/14/2011	9/14/2011	84	0	86	-2			0	-2
3,289	SANDISK CORP INC	80004C101		3/14/2011	9/14/2011	84	0	86	-2			0	-2
3,290	SANDISK CORP INC	80004C101		3/17/2011	9/14/2011	126	0	124	2			0	2
3,291	SANDRIDGE ENERGY INC	80007P307		2/18/2011	6/21/2011	578	0	512	66			0	66
3,292	SANDRIDGE ENERGY INC	80007P307		2/18/2011	8/8/2011	260	0	370	-110			0	-110
3,293	SANDRIDGE ENERGY INC	80007P307		2/18/2011	8/8/2011	293	0	417	-124			0	-124
3,294	SANDRIDGE ENERGY INC	80007P307		2/18/2011	8/30/2011	330	0	618	-288			0	-288
3,295	SANDRIDGE ENERGY INC	80007P307		2/18/2011	8/30/2011	802	0	1,014	-212			0	-212
3,296	SANOFI ADR	80105N105		1/14/2010	6/21/2011	792	0	874	-82			0	-82
3,297	SANOFI ADR	80105N105		1/15/2010	9/20/2011	134	0	166	-32			0	-32
3,298	SANOFI ADR	80105N105		1/15/2010	9/20/2011	1,508	0	1,867	-359			0	-359
3,299	SANOFI ADR	80105N105		1/15/2010	12/8/2011	808	0	954	-146			0	-146
3,300	SAP AG SHS	803054204		11/3/2008	6/21/2011	682	0	401	281			0	281
3,301	SAP AG SHS	803054204		11/3/2008	9/2/2011	52	0	36	16			0	16
3,302	SARA LEE CORP COM	803111103		8/25/2009	6/6/2011	677	0	359	318			0	318
3,303	SARA LEE CORP COM	803111103		8/25/2009	6/9/2011	414	0	219	195			0	195
3,304	SARA LEE CORP COM	803111103		8/25/2009	6/21/2011	674	0	349	325			0	325
3,305	SARA LEE CORP COM	803111103		8/25/2009	12/7/2011	1,616	0	858	758			0	758
3,306	SARA LEE CORP COM	803111103		10/21/2010	12/7/2011	470	0	368	102			0	102

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,307	SARA LEE CORP COM	803111103		11/18/2010	12/7/2011	620	0	510	110			0	110
3,308	SARA LEE CORP COM	803111103		9/2/2011	12/7/2011	56	0	54	2			0	2
3,309	SAVVIS INC	805423308		1/28/2011	4/27/2011	1,335	0	1,054	281			0	281
3,310	SAVVIS INC	805423308		2/10/2011	4/27/2011	982	0	873	109			0	109
3,311	SAVVIS INC	805423308		2/18/2011	4/27/2011	668	0	574	94			0	94
3,312	SCHLUMBERGER LTD	806857108		1/8/2010	2/22/2011	1,507	0	1,135	372			0	372
3,313	SCHLUMBERGER LTD	806857108		1/8/2010	3/10/2011	2,822	0	2,341	481			0	481
3,314	SCHLUMBERGER LTD	806857108		2/25/2010	3/10/2011	684	0	480	204			0	204
3,315	SCHLUMBERGER LTD	806857108		2/25/2010	4/6/2011	1,117	0	721	396			0	396
3,316	SCHLUMBERGER LTD	806857108		2/25/2010	4/11/2011	999	0	661	338			0	338
3,317	SCHLUMBERGER LTD	806857108		5/20/2010	4/11/2011	727	0	474	253			0	253
3,318	SCHLUMBERGER LTD	806857108		5/20/2010	6/6/2011	590	0	415	175			0	175
3,319	SCHLUMBERGER LTD	806857108		5/20/2010	6/21/2011	919	0	652	267			0	67
3,320	SCHLUMBERGER LTD	806857108		7/9/2010	6/21/2011	167	0	117	50			0	50
3,321	SCHLUMBERGER LTD	806857108		7/9/2010	9/9/2011	290	0	234	56			0	56
3,322	SCHLUMBERGER LTD	806857108		11/15/2010	9/9/2011	507	0	521	-14			0	-14
3,323	EDISON INTL CALIF	281020107		8/2/2010	1/23/2012	2,379	0	2,014	365			0	365
3,324	EDISON INTL CALIF	281020107		9/2/2010	1/23/2012	161	0	138	23			0	23
3,325	EDISON INTL CALIF	281020107		9/2/2011	1/23/2012	40	0	36	4			0	4
3,326	EDWARDS LIFESCIENCES CRP	28176E108		4/27/2011	6/21/2011	253	0	250	3			0	3
3,327	EDWARDS LIFESCIENCES CRP	28176E108		4/27/2011	8/2/2011	280	0	333	-53			0	-53
3,328	EDWARDS LIFESCIENCES CRP	28176E108		5/6/2011	8/2/2011	70	0	88	-18			0	-18
3,329	EDWARDS LIFESCIENCES CRP	28176E108		5/6/2011	8/3/2011	282	0	352	-70			0	-70
3,330	EDWARDS LIFESCIENCES CRP	28176E108		6/23/2011	8/3/2011	352	0	417	-65			0	-65
3,331	EDWARDS LIFESCIENCES CRP	28176E108		6/24/2011	8/3/2011	70	0	85	-15			0	-15
3,332	EDWARDS LIFESCIENCES CRP	28176E108		6/24/2011	8/8/2011	455	0	594	-139			0	-139
3,333	ELDORADO GOLD CORP NEW	284902103		3/12/2010	5/18/2011	855	0	751	104			0	104
3,334	ELDORADO GOLD CORP NEW	284902103		6/22/2010	5/18/2011	1,726	0	2,033	-307			0	-307
3,335	EMERSON ELEC CO	291011104		9/11/2009	5/12/2011	1,846	0	1,356	490			0	490
3,336	EMERSON ELEC CO	291011104		7/9/2010	5/12/2011	706	0	604	102			0	102
3,337	EMERSON ELEC CO	291011104		9/16/2010	5/12/2011	923	0	855	68			0	68
3,338	EMERSON ELEC CO	291011104		9/27/2010	5/12/2011	869	0	855	14			0	14
3,339	EMERSON ELEC CO	291011104		10/4/2010	5/12/2011	434	0	429	5			0	5
3,340	ENERGIZER HLDGS INC COM	29266R108		11/2/2010	5/5/2011	891	0	800	91			0	91
3,341	ENERGIZER HLDGS INC COM	29266R108		11/2/2010	6/21/2011	355	0	333	22			0	22
3,342	ENERGIZER HLDGS INC COM	29266R108		11/2/2010	6/30/2011	361	0	333	28			0	28
3,343	ENERGIZER HLDGS INC COM	29266R108		11/30/2010	6/30/2011	72	0	71	1			0	1
3,344	ENERGIZER HLDGS INC COM	29266R108		11/30/2010	7/13/2011	452	0	423	29			0	29
3,345	ENERGIZER HLDGS INC COM	29266R108		1/12/2011	7/13/2011	602	0	580	22			0	22
3,346	ENERSIS S A SPON ADR	29274F104		6/21/2011	8/16/2011	2,615	0	2,971	-356			0	-356
3,347	ENERSIS S A SPON ADR	29274F104		6/21/2011	8/16/2011	40	0	45	-5			0	-5
3,348	ENERSYS	29275Y102		1/31/2011	6/21/2011	129	0	130	-1			0	-1
3,349	ENERSYS	29275Y102		1/31/2011	6/21/2011	549	0	555	-6			0	-6
3,350	KANSAS CITY SOUTHERN	485170302		4/28/2009	4/21/2011	265	0	76	189			0	189
3,351	KANSAS CITY SOUTHERN	485170302		4/28/2009	6/21/2011	615	0	167	448			0	448
3,352	KANSAS CITY SOUTHERN	485170302		4/28/2009	10/28/2011	389	0	91	298			0	298
3,353	KAO CORP SPD ADR	485537302		6/17/2009	6/21/2011	541	0	461	80			0	80
3,354	PIMCO 20+ YR ZERO CPN US	72201R882		8/18/2011	9/29/2011	2,213	0	1,922	291			0	291
3,355	PROSHARES ULTRASHORT	74347X617		7/14/2011	10/6/2011	345	0	235	110			0	110
3,356	PROSHARES ULTRASHORT	74347X617		7/14/2011	10/11/2011	228	0	168	60			0	60
3,357	PROSHARES ULTRASHORT	74347X617		9/22/2011	10/11/2011	524	0	608	-84			0	-84
3,358	PROSHARES ULTRASHORT	74348A202		12/1/2010	3/22/2011	585	0	733	-148			0	-148
3,359	PROSHARES ULTRASHORT	74348A202		12/1/2010	3/22/2011	90	0	113	-23			0	-23
3,360	PROSHARES ULTRASHORT	74348A202		12/2/2010	3/22/2011	90	0	112	-22			0	-22
3,361	PROSHARES ULTRASHORT	74348A202		12/28/2010	3/22/2011	810	0	985	-175			0	-175
3,362	PROSHARES ULTRASHORT	74348A202		2/9/2011	3/22/2011	450	0	463	-13			0	-13
3,363	PROSHARES ULTRASHORT	74348A202		2/9/2011	3/22/2011	405	0	417	-12			0	-12
3,364	PROSHARES ULTRASHORT	74348A202		2/10/2011	3/22/2011	45	0	47	-2			0	-2

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,365	PROSHARES ULTRASHORT	74348A202		2/10/2011	3/22/2011	405	0	421	-16			0	-16
3,366	PROSHARES ULTRASHORT	74348A202		2/10/2011	3/22/2011	45	0	47	-2			0	-2
3,367	PROSHARES ULTRASHORT	74348A202		2/10/2011	3/22/2011	45	0	47	-2			0	-2
3,368	PROSHARES ULTRASHORT	74348A202		2/10/2011	3/22/2011	270	0	281	-11			0	-11
3,369	PROSHARES ULTRASHORT	74348A202		12/1/2010	4/6/2011	81	0	117	-36			0	-36
3,370	PROSHARES ULTRASHORT	74348A202		12/1/2010	4/6/2011	526	0	758	-232			0	-232
3,371	PROSHARES ULTRASHORT	74348A202		12/2/2010	4/6/2011	81	0	116	-35			0	-35
3,372	PROSHARES ULTRASHORT	74348A202		12/28/2010	4/6/2011	729	0	1,019	-290			0	-290
3,373	PROSHARES ULTRASHORT	74348A202		2/9/2011	4/6/2011	364	0	434	-70			0	-70
3,374	PROSHARES ULTRASHORT	74348A202		2/9/2011	4/6/2011	405	0	482	-77			0	-77
3,375	PROSHARES ULTRASHORT	74348A202		2/10/2011	4/6/2011	567	0	655	-88			0	-88
3,376	PROSHARES ULTRASHORT	74348A202		2/10/2011	4/6/2011	243	0	281	-38			0	-38
3,377	PROSHARES ULTRASHORT	74348A202		2/10/2011	4/6/2011	526	0	608	-82			0	-82
3,378	PROSHARES ULTRASHORT	74348A202		2/10/2011	4/6/2011	931	0	1,076	-145			0	-145
3,379	PROSHARES ULTRASHORT	74348A202		2/10/2011	5/9/2011	42	0	49	-7			0	-7
3,380	PROSHARES ULTRASHORT	74348A202		2/10/2011	5/9/2011	295	0	327	-32			0	-32
3,381	PROSHARES ULTRASHORT	74348A202		2/10/2011	5/9/2011	211	0	234	-23			0	-23
3,382	PROSHARES ULTRASHORT	74348A202		2/10/2011	5/9/2011	169	0	187	-18			0	-18
3,383	PROSHARES ULTRASHORT	74348A202		2/10/2011	5/9/2011	548	0	694	-146			0	-146
3,384	PROSHARES ULTRASHORT	74348A202		4/14/2011	5/9/2011	295	0	310	-15			0	-15
3,385	PROSHARES ULTRASHORT	74348A202		4/14/2011	5/9/2011	379	0	398	-19			0	-19
3,386	PROSHARES ULTRASHORT	74348A202		4/14/2011	5/9/2011	84	0	88	-4			0	-4
3,387	PROSHARES ULTRASHORT	74348A202		4/14/2011	5/9/2011	84	0	88	-4			0	-4
3,388	PROSHARES ULTRASHORT	74348A202		4/18/2011	5/9/2011	84	0	88	-4			0	-4
3,389	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/21/2011	266	0	292	-26			0	-26
3,390	PROSHARES ULTRASHORT	74348A202		4/14/2011	6/21/2011	89	0	92	-3			0	-3
3,391	PROSHARES ULTRASHORT	74348A202		4/14/2011	6/21/2011	89	0	92	-3			0	-3
3,392	PROSHARES ULTRASHORT	74348A202		4/18/2011	6/21/2011	89	0	88	1			0	1
3,393	PROSHARES ULTRASHORT	74348A202		4/19/2011	6/21/2011	622	0	612	10			0	10
3,394	PROSHARES ULTRASHORT	74348A202		4/19/2011	6/21/2011	89	0	87	2			0	2
3,395	PROSHARES ULTRASHORT	74348A202		4/21/2011	6/21/2011	577	0	544	33			0	33
3,396	STRYKER CORP	863667101		5/12/2011	6/21/2011	1,286	0	1,385	-99			0	-99
3,397	CATERPILLAR INC DEL	149123101		2/18/2011	8/15/2011	1,457	0	1,686	-229			0	-229
3,398	CATERPILLAR INC DEL	149123101		3/7/2011	9/14/2011	84	0	104	-20			0	-20
3,399	CATERPILLAR INC DEL	149123101		3/7/2011	9/14/2011	506	0	625	-119			0	-119
3,400	CATERPILLAR INC DEL	149123101		3/7/2011	9/15/2011	778	0	938	-160			0	-160
3,401	CATERPILLAR INC DEL	149123101		3/7/2011	9/15/2011	519	0	626	-107			0	-107
3,402	CATERPILLAR INC DEL	149123101		3/7/2011	9/15/2011	86	0	106	-20			0	-20
3,403	CATERPILLAR INC DEL	149123101		9/1/2011	9/15/2011	865	0	899	-34			0	-34
3,404	CATERPILLAR INC DEL	149123101		9/6/2011	9/15/2011	432	0	422	10			0	10
3,405	CELANESE CORP DEL SER A	150870103		6/4/2009	4/4/2011	445	0	212	233			0	233
3,406	CELANESE CORP DEL SER A	150870103		7/17/2009	4/4/2011	89	0	45	44			0	44
3,407	CELANESE CORP DEL SER A	150870103		7/17/2009	6/21/2011	553	0	249	304			0	304
3,408	CELANESE CORP DEL SER A	150870103		7/17/2009	7/7/2011	446	0	181	265			0	265
3,409	CELGENE CORP COM	151020104		5/6/2010	2/9/2011	3,188	0	3,735	-547			0	-547
3,410	CELGENE CORP COM	151020104		11/1/2010	2/9/2011	354	0	434	-80			0	-80
3,411	CELGENE CORP COM	151020104		11/2/2010	2/9/2011	810	0	1,008	-198			0	-198
3,412	ENERSYS	29275Y102		1/31/2011	7/14/2011	397	0	359	38			0	38
3,413	ENERSYS	29275Y102		1/31/2011	7/14/2011	140	0	130	10			0	10
3,414	ENERSYS	29275Y102		1/31/2011	8/15/2011	22	0	33	-11			0	-11
3,415	ENERSYS	29275Y102		1/31/2011	8/15/2011	304	0	457	-153			0	-153
3,416	ENERSYS	29275Y102		1/31/2011	8/22/2011	319	0	521	-202			0	-202
3,417	ENERSYS	29275Y102		2/3/2011	8/22/2011	339	0	563	-224			0	-224
3,418	ENERSYS	29275Y102		2/9/2011	8/22/2011	319	0	557	-238			0	-238
3,419	ENSCO PLC-SPON ADR	29358Q109		4/15/2011	6/21/2011	520	0	560	-40			0	-40
3,420	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	82	0	90	-8			0	-8
3,421	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	41	0	45	-4			0	-4
3,422	NORDSTROM INC	655664100		4/25/2011	6/24/2011	1,263	0	1,329	-66			0	-66

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,423	NORDSTROM INC	655664100		4/25/2011	6/27/2011	180	0	190	-10			0	-10
3,424	NORDSTROM INC	655664100		4/25/2011	9/2/2011	263	0	285	-22			0	-22
3,425	NORFOLK SOUTHERN CORP	655844108		2/28/2011	5/18/2011	1,557	0	1,444	113			0	113
3,426	NORFOLK SOUTHERN CORP	655844108		2/28/2011	5/31/2011	2,478	0	2,231	247			0	247
3,427	NORFOLK SOUTHERN CORP	655844108		3/1/2011	5/31/2011	3,644	0	3,251	393			0	393
3,428	NORFOLK SOUTHERN CORP	655844108		3/22/2011	5/31/2011	2,332	0	2,181	151			0	151
3,429	NORTHROP GRUMMAN CORP	666807102		8/17/2009	6/21/2011	133	0	84	49			0	49
3,430	NORTHROP GRUMMAN CORP	666807102		8/17/2009	6/30/2011	139	0	84	55			0	55
3,431	NORTHROP GRUMMAN CORP	666807102		9/21/2009	6/30/2011	696	0	468	228			0	228
3,432	NORTHROP GRUMMAN CORP	666807102		9/2/2010	6/30/2011	209	0	156	53			0	53
3,433	NOVARTIS ADR	66987V109		4/4/2008	6/21/2011	1,098	0	940	158			0	158
3,434	NOVARTIS ADR	66987V109		4/4/2008	9/2/2011	116	0	104	12			0	12
3,435	NOVARTIS ADR	66987V109		4/4/2008	1/20/2012	1,396	0	1,306	90			0	[redacted]90
3,436	NOVARTIS ADR	66987V109		8/18/2009	1/20/2012	279	0	225	54			0	54
3,437	NOVO NORDISK A S ADR	670100205		3/2/2009	3/18/2011	991	0	373	618			0	618
3,438	NOVO NORDISK A S ADR	670100205		3/2/2009	6/21/2011	600	0	233	367			0	367
3,439	NOVO NORDISK A S ADR	670100205		4/3/2009	6/21/2011	2,401	0	895	1,506			0	1,506
3,440	NOVO NORDISK A S ADR	670100205		4/3/2009	8/26/2011	608	0	268	340			0	340
3,441	NOVO NORDISK A S ADR	670100205		8/18/2009	8/26/2011	507	0	304	203			0	203
3,442	NOVO NORDISK A S ADR	670100205		6/16/2010	8/26/2011	2,938	0	2,375	563			0	563
3,443	NOVO NORDISK A S ADR	670100205		6/16/2010	9/2/2011	211	0	164	47			0	47
3,444	NOVO NORDISK A S ADR	670100205		6/16/2010	10/6/2011	2,320	0	1,966	354			0	354
3,445	NOVO NORDISK A S ADR	670100205		6/16/2010	10/7/2011	573	0	491	82			0	82
3,446	NOVO NORDISK A S ADR	670100205		6/17/2010	10/7/2011	1,338	0	1,145	193			0	193
3,447	NOVO NORDISK A S ADR	670100205		6/22/2010	10/7/2011	669	0	588	81			0	81
3,448	NOVOZYMES A/S ADR	670108109		8/16/2010	6/20/2011	1,528	0	1,206	322			0	322
3,449	NOVOZYMES A/S ADR	670108109		8/16/2010	6/21/2011	1,229	0	965	264			0	264
3,450	NOVOZYMES A/S ADR	670108109		8/16/2010	8/11/2011	287	0	241	46			0	46
3,451	NOVOZYMES A/S ADR	670108109		8/17/2010	8/11/2011	3,011	0	2,603	408			0	408
3,452	NOVOZYMES A/S ADR	670108109		8/17/2010	10/5/2011	2,285	0	2,107	178			0	178
3,453	NVIDIA	67066G104		1/7/2011	2/8/2011	1,575	0	1,291	284			0	284
3,454	NVIDIA	67066G104		1/7/2011	2/9/2011	1,658	0	1,349	309			0	309
3,455	NVIDIA	67066G104		1/7/2011	3/10/2011	1,719	0	1,838	-119			0	-119
3,456	NVIDIA	67066G104		1/7/2011	3/10/2011	2,158	0	2,308	-150			0	-150
3,457	OGX PETROLEO E-SPON ADR	670849108		7/11/2011	9/2/2011	50	0	66	-16			0	-16
3,458	O'REILLY AUTOMOTIVE INC	67103H107		8/1/2011	9/26/2011	346	0	296	50			0	50
3,459	O'REILLY AUTOMOTIVE INC	67103H107		8/1/2011	9/27/2011	70	0	59	11			0	[redacted]11
3,460	O'REILLY AUTOMOTIVE INC	67103H107		8/2/2011	9/27/2011	418	0	353	65			0	65
3,461	OCCIDENTAL PETE CORP CAL	674599105		10/14/2010	6/21/2011	2,163	0	1,791	372			0	372
3,462	OCCIDENTAL PETE CORP CAL	674599105		10/14/2010	9/2/2011	336	0	341	-5			0	-5
3,463	PROSHARES ULTRASHORT QQQ	74347X237		9/2/2011	10/6/2011	204	0	213	-9			0	-9
3,464	PROSHARES ULTRASHORT QQQ	74347X237		9/2/2011	10/6/2011	306	0	319	-13			0	-13
3,465	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/27/2011	693	0	867	-174			0	-174
3,466	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/27/2011	173	0	217	-44			0	-44
3,467	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/27/2011	87	0	111	-24			0	-24
3,468	PROSHARES ULTRASHORT QQQ	74347X237		3/14/2011	10/27/2011	736	0	947	-211			0	-211
3,469	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/27/2011	130	0	155	-25			0	-25
3,470	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/27/2011	390	0	464	-74			0	-74
3,471	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/27/2011	43	0	52	-9			0	-9
3,472	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/27/2011	217	0	258	-41			0	-41
3,473	MITSUBISHI UFJ FINL GRP	606822104		6/2/2011	8/31/2011	385	0	422	-37			0	-37
3,474	MITSUBISHI UFJ FINL GRP	606822104		6/3/2011	8/31/2011	13	0	14	-1			0	-1
3,475	MONSANTO CO NEW DEL COM	61166W101		5/31/2011	6/21/2011	938	0	993	-55			0	-55
3,476	MONSANTO CO NEW DEL COM	61166W101		5/31/2011	9/2/2011	67	0	71	-4			0	-4
3,477	MONSTER WORLDWIDE INC	611742107		7/23/2009	3/7/2011	490	0	436	54			0	54
3,478	MONSTER WORLDWIDE INC	611742107		8/18/2009	3/8/2011	3,365	0	3,228	137			0	137
3,479	MONSTER WORLDWIDE INC	611742107		7/23/2009	3/8/2011	15	0	14	1			0	1
3,480	MONSTER WORLDWIDE INC	611742107		8/18/2009	3/8/2011	121	0	118	3			0	3

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,481	MONSTER WORLDWIDE INC	611742107		8/18/2009	3/31/2011	1,180	0	1,096	84			0	84
3,482	MONSTER WORLDWIDE INC	611742107		8/18/2009	5/19/2011	511	0	518	-7			0	-7
3,483	MONSTER WORLDWIDE INC	611742107		6/8/2010	5/19/2011	2,028	0	1,746	282			0	282
3,484	MONSTER WORLDWIDE INC	611742107		7/9/2010	5/19/2011	802	0	684	118			0	118
3,485	MONSTER WORLDWIDE INC	611742107		7/9/2010	6/21/2011	321	0	286	35			0	35
3,486	MONSTER WORLDWIDE INC	611742107		7/9/2010	8/10/2011	210	0	311	-101			0	-101
3,487	MONSTER WORLDWIDE INC	611742107		7/9/2010	8/10/2011	84	0	124	-40			0	-40
3,488	MONSTER WORLDWIDE INC	611742107		7/26/2010	8/10/2011	25	0	41	-16			0	-16
3,489	MONSTER WORLDWIDE INC	611742107		7/26/2010	9/1/2011	272	0	407	-135			0	-135
3,490	MONSTER WORLDWIDE INC	611742107		8/11/2010	9/1/2011	91	0	125	-34			0	-34
3,491	MONSTER WORLDWIDE INC	611742107		8/1/2010	11/2/2011	88	0	129	-41			0	-41
3,492	MONSTER WORLDWIDE INC	611742107		8/11/2010	11/2/2011	193	0	275	-82			0	-82
3,493	MONSTER WORLDWIDE INC	611742107		8/18/2010	11/2/2011	26	0	42	-16			0	-16
3,494	MONSTER WORLDWIDE INC	611742107		8/19/2010	11/2/2011	386	0	489	-103			0	-103
3,495	MONSTER WORLDWIDE INC	611742107		1/28/2011	11/2/2011	263	0	496	-233			0	-233
3,496	MONSTER WORLDWIDE INC	611742107		4/5/2011	11/2/2011	359	0	683	-324			0	-324
3,497	MOSAIC CO	61945A107		1/13/2011	3/10/2011	3,468	0	3,666	-198			0	-198
3,498	MOSAIC CO	61945A107		1/13/2011	3/11/2011	2,873	0	3,096	-223			0	-223
3,499	MOSAIC CO	61945A107		1/18/2011	3/11/2011	1,588	0	1,792	-204			0	-204
3,500	MOSAIC CO	61945A107		1/19/2011	3/11/2011	1,512	0	1,587	-75			0	-75
3,501	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	6/21/2011	1,435	0	1,250	185			0	185
3,502	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	10/10/2011	888	0	807	81			0	81
3,503	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	11/2/2011	456	0	403	53			0	53
3,504	MOTOROLA SOLUTIONS INC	620076307		2/7/2011	11/3/2011	417	0	363	54			0	54
3,505	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	184	0	194	-10			0	-10
3,506	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	41	0	43	-2			0	-2
3,507	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	82	0	86	-4			0	-4
3,508	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	123	0	129	-6			0	-6
3,509	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	20	0	22	-2			0	-2
3,510	PROSHARES ULTRASHORT S&P	74347R883		5/10/2011	11/30/2011	102	0	108	-6			0	-6
3,511	PROSHARES ULTRASHORT S&P	74347R883		5/17/2011	11/30/2011	61	0	65	-4			0	-4
3,512	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	20	0	21	-1			0	-1
3,513	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	225	0	232	-7			0	-7
3,514	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	20	0	21	-1			0	-1
3,515	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	61	0	63	-2			0	-2
3,516	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	266	0	274	-8			0	-8
3,517	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	11/30/2011	533	0	548	-15			0	-15
3,518	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	11/30/2011	82	0	107	-25			0	-25
3,519	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	11/30/2011	143	0	187	-44			0	-44
3,520	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	11/30/2011	41	0	53	-12			0	-12
3,521	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	11/30/2011	82	0	107	-25			0	-25
3,522	PROSHARES ULTRASHORT S&P	74347R883		10/13/2011	11/30/2011	82	0	108	-26			0	-26
3,523	PROSHARES ULTRASHORT S&P	74347R883		10/20/2011	11/30/2011	82	0	89	-7			0	-7
3,524	PROSHARES ULTRASHORT S&P	74347R883		10/20/2011	11/30/2011	901	0	978	-77			0	-77
3,525	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	20	0	22	-2			0	-2
3,526	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	20	0	22	-2			0	-2
3,527	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	60	0	65	-5			0	-5
3,528	WALTER ENERGY INC	93317Q105		1/21/2011	8/4/2011	408	0	630	-222			0	-222
3,529	WALTER ENERGY INC	93317Q105		3/4/2011	8/4/2011	327	0	517	-190			0	-190
3,530	WASTE MANAGEMENT INC NEW	94106L109		7/1/2010	6/21/2011	974	0	825	149			0	149
3,531	WASTE MANAGEMENT INC NEW	94106L109		7/1/2010	7/29/2011	3,450	0	3,396	54			0	54
3,532	WASTE MANAGEMENT INC NEW	94106L109		7/2/2010	7/29/2011	935	0	927	8			0	8
3,533	WASTE MANAGEMENT INC NEW	94106L109		7/2/2010	8/1/2011	3,279	0	3,325	-46			0	-46
3,534	WASTE MANAGEMENT INC NEW	94106L109		9/17/2010	8/1/2011	1,103	0	1,231	-128			0	-128
3,535	WATERS CORP	941848103		2/10/2011	6/21/2011	1,318	0	1,110	208			0	208
3,536	WATERS CORP	941848103		2/10/2011	9/2/2011	77	0	79	-2			0	-2
3,537	WATERS CORP	941848103		2/10/2011	12/12/2011	660	0	714	-54			0	-54
3,538	WATERS CORP	941848103		2/10/2011	12/13/2011	73	0	79	-6			0	-6

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,539	WATERS CORP	941848103		2/11/2011	12/13/2011	876	0	956	-80			0	-80
3,540	WATERS CORP	941848103		2/11/2011	1/11/2012	600	0	637	-37			0	-37
3,541	WATERS CORP	941848103		2/14/2011	1/11/2012	976	0	1,042	-66			0	-66
3,542	WATERS CORP	941848103		2/15/2011	1/11/2012	75	0	80	-5			0	-5
3,543	WATERS CORP	941848103		5/24/2011	1/11/2012	600	0	778	-178			0	-178
3,544	WATERS CORP	941848103		5/25/2011	1/11/2012	1,126	0	1,468	-342			0	-342
3,545	WATERS CORP	941848103		7/26/2011	1/11/2012	750	0	896	-146			0	-146
3,546	WEBMD HEALTH CORP	94770V102		4/22/2009	6/21/2011	1,050	0	605	445			0	445
3,547	WEBMD HEALTH CORP	94770V102		4/22/2009	7/18/2011	2,752	0	2,209	543			0	543
3,548	WEBMD HEALTH CORP	94770V102		8/18/2009	7/18/2011	66	0	63	3			0	3
3,549	WEBMD HEALTH CORP	94770V102		8/18/2009	7/21/2011	1,722	0	1,539	183			0	183
3,550	WEBMD HEALTH CORP	94770V102		8/18/2009	7/22/2011	36	0	31	5			0	5
3,551	WEBMD HEALTH CORP	94770V102		7/9/2010	7/22/2011	1,565	0	2,015	-450			0	[redacted]50
3,552	WEIGHT WATCHERS INTL NEW	948626106		5/24/2011	6/21/2011	1,034	0	1,194	-160			0	-160
3,553	WEIGHT WATCHERS INTL NEW	948626106		5/24/2011	8/12/2011	1,145	0	1,706	-561			0	-561
3,554	ALLEGHENY TECH INC	01741R102		5/3/2010	10/13/2011	1,866	0	2,569	-703			0	-703
3,555	ALLEGHENY TECH INC	01741R102		5/3/2010	10/20/2011	986	0	1,392	-406			0	-406
3,556	ALLEGHENY TECH INC	01741R102		5/7/2010	10/20/2011	493	0	671	-178			0	-178
3,557	ALLEGHENY TECH INC	01741R102		1/14/2010	11/18/2011	376	0	438	-62			0	-62
3,558	ALLEGHENY TECH INC	01741R102		5/7/2010	11/18/2011	47	0	52	-5			0	-5
3,559	ALLEGHENY TECH INC	01741R102		7/9/2010	11/18/2011	47	0	49	-2			0	-2
3,560	ALLEGHENY TECH INC	01741R102		7/13/2010	11/18/2011	1,176	0	1,219	-43			0	-43
3,561	ALLEGHENY TECH INC	01741R102		7/13/2010	11/23/2011	345	0	390	-45			0	-45
3,562	ALLEGHENY TECH INC	01741R102		7/21/2010	11/23/2011	1,034	0	1,161	-127			0	-127
3,563	ALLERGAN INC	018490102		11/5/2009	5/18/2011	336	0	236	100			0	100
3,564	ALLERGAN INC	018490102		11/5/2009	5/19/2011	1,174	0	826	348			0	348
3,565	ALLERGAN INC	018490102		11/5/2009	5/24/2011	1,150	0	826	324			0	324
3,566	ALLERGAN INC	018490102		11/5/2009	6/21/2011	166	0	118	48			0	48
3,567	AVERY DENNISON CORP	053611109		9/2/2011	1/3/2012	59	0	55	4			0	4
3,568	AVNET INC	053807103		2/3/2010	6/21/2011	276	0	249	27			0	27
3,569	BASF SE SPONSORED ADR	055262505		2/20/2009	6/21/2011	1,116	0	335	781			0	781
3,570	BASF SE SPONSORED ADR	055262505		8/18/2009	6/21/2011	93	0	49	44			0	44
3,571	BASF SE SPONSORED ADR	055262505		1/29/2010	6/21/2011	186	0	115	71			0	71
3,572	BASF SE SPONSORED ADR	055262505		1/29/2010	11/8/2011	1,698	0	1,376	322			0	322
3,573	BG GROUP PLC SPON ADR	055434203		1/26/2010	4/8/2011	881	0	676	205			0	205
3,574	BG GROUP PLC SPON ADR	055434203		1/26/2010	6/21/2011	1,638	0	1,448	190			0	190
3,575	BNP PARIBAS SPONSORD ADR	05565A202		7/21/2010	11/22/2011	1,000	0	1,794	-794			0	[redacted]94
3,576	BAKER HUGHES INC	057224107		1/28/2011	6/21/2011	923	0	885	38			0	[redacted]38
3,577	BAKER HUGHES INC	057224107		1/28/2011	8/9/2011	783	0	885	-102			0	-102
3,578	BAKER HUGHES INC	057224107		1/28/2011	9/2/2011	58	0	68	-10			0	-10
3,579	BAKER HUGHES INC	057224107		1/28/2011	9/29/2011	2,261	0	3,199	-938			0	-938
3,580	BALLY TECHNOLOGIES INC	05874B107		5/11/2011	6/21/2011	562	0	575	-13			0	-13
3,581	BANCO SANTNDER BRZL SA	05967A107		12/21/2009	6/21/2011	606	0	741	-135			0	-135
3,582	BANCO SANTNDER BRZL SA	05967A107		12/21/2009	7/28/2011	1,269	0	1,893	-624			0	-624
3,583	BANCO SANTNDER BRZL SA	05967A107		2/9/2010	7/28/2011	469	0	595	-126			0	-126
3,584	BANCO SANTNDER BRZL SA	05967A107		2/11/2010	7/28/2011	92	0	121	-29			0	-29
3,585	BANCO SANTNDER BRZL SA	05967A107		2/11/2010	11/22/2011	322	0	544	-222			0	-222
3,586	BANCO SANTNDER BRZL SA	05967A107		3/23/2010	11/22/2011	322	0	556	-234			0	-234
3,587	BANCO SANTNDER BRZL SA	05967A107		4/27/2010	11/22/2011	765	0	1,210	-445			0	-445
3,588	BANCO SANTNDER BRZL SA	05967A107		9/2/2010	11/22/2011	200	0	358	-158			0	-158
3,589	BANCO SANTNDER BRZL SA	05967A107		9/2/2011	11/22/2011	21	0	29	-8			0	-8
3,590	BANK OF CHINA LTD ADR	06426M104		2/2/2010	6/21/2011	352	0	346	6			0	6
3,591	BANK OF CHINA LTD ADR	06426M104		2/2/2010	9/2/2011	39	0	48	-9			0	-9
3,592	BANK OF CHINA LTD ADR	06426M104		2/2/2010	9/27/2011	1,079	0	1,562	-483			0	-483
3,593	BANK OF CHINA LTD ADR	06426M104		3/3/2010	9/27/2011	231	0	352	-121			0	-121
3,594	BANK OF CHINA LTD ADR	06426M104		4/28/2010	9/27/2011	379	0	586	-207			0	-207
3,595	BARCLAYS PLC ADR	06738E204		5/20/2010	6/21/2011	353	0	352	1			0	1
3,596	BAXTER INTERNTL INC	071813109		3/31/2011	5/9/2011	874	0	802	72			0	72

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,597	BAYER AG SP ADR	072730302		8/27/2009	6/21/2011	910	0	672	238			0	238
3,598	BAYER AG SP ADR	072730302		8/27/2009	12/8/2011	681	0	672	9			0	9
3,599	BAYERISCHE MOTORENWERKE	072743206		6/3/2010	6/21/2011	651	0	337	314			0	314
3,600	BAYTEX ENERGY CORP SHS	07317Q105		3/18/2011	6/21/2011	786	0	852	-66			0	-66
3,601	BEIJING ENTRPRSS SPO ADR	07725Q200		1/26/2010	2/7/2011	774	0	1,012	-238			0	-238
3,602	DTE ENERGY COMPANY	233331107		1/26/2010	3/15/2011	48	0	43	5			0	5
3,603	DTE ENERGY COMPANY	233331107		9/2/2010	3/15/2011	529	0	522	7			0	7
3,604	DANAHER CORP DEL COM	235851102		7/9/2010	4/20/2011	320	0	227	93			0	93
3,605	DANAHER CORP DEL COM	235851102		9/2/2010	4/20/2011	107	0	77	30			0	30
3,606	ZIMMER HOLDINGS INC COM	98956P102		5/20/2010	3/29/2011	365	0	342	23			0	23
3,607	ZIMMER HOLDINGS INC COM	98956P102		9/2/2010	3/29/2011	183	0	145	38			0	38
3,608	ZIONS BANCORP COM	989701107		9/14/2009	6/21/2011	47	0	32	15			0	15
3,609	ZIONS BANCORP COM	989701107		10/15/2009	6/21/2011	773	0	614	159			0	59
3,610	ZIONS BANCORP COM	989701107		10/15/2009	11/10/2011	131	0	149	-18			0	-18
3,611	ZIONS BANCORP COM	989701107		7/2/2010	11/10/2011	115	0	145	-30			0	-30
3,612	ZIONS BANCORP COM	989701107		10/15/2009	11/11/2011	219	0	242	-23			0	-23
3,613	ZIONS BANCORP COM	989701107		7/2/2010	11/23/2011	134	0	187	-53			0	-53
3,614	ZIONS BANCORP COM	989701107		7/20/2010	11/23/2011	297	0	397	-100			0	-100
3,615	ZIONS BANCORP COM	989701107		8/12/2010	11/23/2011	297	0	408	-111			0	-111
3,616	ZIONS BANCORP COM	989701107		8/23/2010	11/23/2011	74	0	97	-23			0	-23
3,617	ARCH CAPITAL GRP LTD BM	G0450A105		11/3/2011	12/14/2011	365	0	360	5			0	5
3,618	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/14/2011	219	0	219	0			0	0
3,619	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/14/2011	146	0	146	0			0	0
3,620	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/20/2011	73	0	73	0			0	0
3,621	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/20/2011	110	0	109	1			0	1
3,622	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/20/2011	220	0	221	-1			0	-1
3,623	ARCH CAPITAL GRP LTD BM	G0450A105		11/8/2011	12/21/2011	37	0	36	1			0	1
3,624	ARCH CAPITAL GRP LTD BM	G0450A105		11/9/2011	12/21/2011	296	0	290	6			0	6
3,625	ARCH CAPITAL GRP LTD BM	G0450A105		11/10/2011	12/21/2011	148	0	143	5			0	5
3,626	ARCH CAPITAL GRP LTD BM	G0450A105		11/10/2011	12/27/2011	113	0	108	5			0	5
3,627	ARCH CAPITAL GRP LTD BM	G0450A105		11/11/2011	12/27/2011	226	0	220	6			0	6
3,628	ARCH CAPITAL GRP LTD BM	G0450A105		11/18/2011	1/3/2012	188	0	181	7			0	7
3,629	ARCH CAPITAL GRP LTD BM	G0450A105		11/18/2011	1/5/2012	256	0	253	3			0	3
3,630	ENERGY XXI LTD NEW COM	G10082140		4/27/2011	6/21/2011	241	0	278	-37			0	-37
3,631	ENERGY XXI LTD NEW COM	G10082140		4/27/2011	7/26/2011	541	0	557	-16			0	-16
3,632	ENERGY XXI LTD NEW COM	G10082140		4/27/2011	7/27/2011	926	0	974	-48			0	-48
3,633	ACCENTURE PLC SHS	G1151C101		6/4/2009	6/21/2011	383	0	212	171			0	71
3,634	BUNGE LIMITED	G16962105		2/14/2011	6/21/2011	461	0	506	-45			0	-45
3,635	BUNGE LIMITED	G16962105		2/16/2011	6/21/2011	461	0	519	-58			0	-58
3,636	BUNGE LIMITED	G16962105		2/14/2011	11/3/2011	431	0	566	-135			0	-135
3,637	BUNGE LIMITED	G16962105		2/16/2011	11/3/2011	247	0	330	-83			0	-83
3,638	BUNGE LIMITED	G16962105		2/16/2011	11/3/2011	62	0	74	-12			0	-12
3,639	BUNGE LIMITED	G16962105		2/16/2011	11/8/2011	186	0	248	-62			0	-62
3,640	BUNGE LIMITED	G16962105		2/24/2011	11/8/2011	248	0	285	-37			0	-37
3,641	BUNGE LIMITED	G16962105		3/11/2011	11/8/2011	372	0	410	-38			0	-38
3,642	BRISTOL-MYERS SQUIBB CO	110122108		3/12/2010	3/29/2011	3,470	0	3,349	121			0	121
3,643	BRISTOL-MYERS SQUIBB CO	110122108		3/12/2010	6/6/2011	921	0	857	64			0	64
3,644	BRISTOL-MYERS SQUIBB CO	110122108		3/12/2010	6/21/2011	1,035	0	960	75			0	75
3,645	BRISTOL-MYERS SQUIBB CO	110122108		6/10/2010	6/21/2011	1,539	0	1,352	187			0	187
3,646	BRISTOL-MYERS SQUIBB CO	110122108		6/10/2010	9/2/2011	206	0	172	34			0	34
3,647	BRISTOL-MYERS SQUIBB CO	110122108		6/10/2010	9/26/2011	837	0	664	173			0	173
3,648	BRISTOL-MYERS SQUIBB CO	110122108		6/10/2010	1/3/2012	1,505	0	1,057	448			0	448
3,649	BRISTOL-MYERS SQUIBB CO	110122108		7/1/2010	1/3/2012	595	0	422	173			0	173
3,650	BRISTOL-MYERS SQUIBB CO	110122108		7/1/2010	1/26/2012	357	0	273	84			0	84
3,651	AMERICAN TOWER CORP CL A	029912201		9/9/2010	4/11/2011	552	0	545	7			0	7
3,652	AMERICAN TOWER CORP CL A	029912201		11/24/2010	4/11/2011	502	0	517	-15			0	-15
3,653	AMERICAN TOWER CORP CL A	029912201		11/24/2010	4/11/2011	603	0	620	-17			0	-17
3,654	AMERICAN TOWER CORP CL A	029912201		11/24/2010	6/21/2011	516	0	517	-1			0	-1

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,655	AMERICAN TOWER CORP CL A	029912201		11/24/2010	8/25/2011	307	0	310	-3			0	-3
3,656	AMERICAN TOWER CORP CL A	029912201		11/24/2010	8/25/2011	204	0	205	-1			0	-1
3,657	AMERICAN TOWER CORP CL A	029912201		11/24/2010	8/26/2011	201	0	205	-4			0	-4
3,658	AMERICAN TOWER CORP CL A	029912201		11/24/2010	11/11/2011	348	0	312	36			0	36
3,659	AMERICAN TOWER CORP CL A	029912201		11/24/2010	11/11/2011	232	0	205	27			0	27
3,660	AMERICAN TOWER CORP CL A	029912201		11/24/2010	11/11/2011	232	0	210	22			0	22
3,661	AMERICAN TOWER CORP CL A	029912201		11/24/2010	11/11/2011	232	0	206	26			0	26
3,662	AMERICAN TOWER CORP CL A	029912201		11/29/2010	11/11/2011	348	0	305	43			0	43
3,663	AMERICAN TOWER REIT INC	03027X100		11/29/2010	1/10/2012	428	0	356	72			0	72
3,664	AMERISOURCEBERGEN CORP	03073E105		11/18/2008	6/21/2011	583	0	215	368			0	368
3,665	AMERIPRISE FINL INC	03076C106		11/16/2009	5/31/2011	426	0	274	152			0	152
3,666	AMERIPRISE FINL INC	03076C106		11/16/2009	6/10/2011	168	0	117	51			0	51
3,667	AMERIPRISE FINL INC	03076C106		11/17/2009	6/10/2011	449	0	311	138			0	[redacted]38
3,668	AMERIPRISE FINL INC	03076C106		11/17/2009	6/21/2011	801	0	543	258			0	258
3,669	AMERIPRISE FINL INC	03076C106		11/19/2009	6/21/2011	515	0	340	175			0	175
3,670	AMERIPRISE FINL INC	03076C106		11/19/2009	7/13/2011	843	0	567	276			0	276
3,671	AMERIPRISE FINL INC	03076C106		1/13/2010	7/13/2011	618	0	459	159			0	159
3,672	AMERIPRISE FINL INC	03076C106		1/13/2010	7/14/2011	1,170	0	877	293			0	293
3,673	AMERIPRISE FINL INC	03076C106		1/13/2010	7/15/2011	162	0	125	37			0	37
3,674	AMERIPRISE FINL INC	03076C106		1/21/2010	7/15/2011	701	0	532	169			0	169
3,675	AMERIPRISE FINL INC	03076C106		1/21/2010	7/25/2011	653	0	491	162			0	162
3,676	AMERIPRISE FINL INC	03076C106		9/2/2010	7/25/2011	707	0	601	106			0	106
3,677	AMERIPRISE FINL INC	03076C106		9/2/2010	8/3/2011	609	0	555	54			0	54
3,678	AMERIPRISE FINL INC	03076C106		11/1/2011	12/27/2011	252	0	225	27			0	27
3,679	AMERIPRISE FINL INC	03076C106		11/15/2011	12/27/2011	252	0	232	20			0	20
3,680	AMGEN INC COM PV $0 0001	031162100		2/9/2010	3/31/2011	107	0	114	-7			0	-7
3,681	AMGEN INC COM PV $0 0001	031162100		2/9/2010	3/31/2011	697	0	742	-45			0	-45
3,682	AMGEN INC COM PV $0 0001	031162100		3/31/2010	4/1/2011	374	0	420	-46			0	-46
3,683	AMGEN INC COM PV $0 0001	031162100		4/1/2010	4/1/2011	320	0	366	-46			0	-46
3,684	AMGEN INC COM PV $0 0001	031162100		4/7/2010	4/1/2011	427	0	485	-58			0	-58
3,685	CAPITAL ONE FINL	14040H105		8/13/2010	1/31/2012	273	0	234	39			0	39
3,686	CAPITAL ONE FINL	14040H105		9/2/2010	1/31/2012	91	0	79	12			0	12
3,687	CAPITAL ONE FINL	14040H105		10/18/2010	1/31/2012	636	0	519	117			0	117
3,688	CAPITAL ONE FINL	14040H105		11/17/2010	1/31/2012	545	0	467	78			0	78
3,689	CAPITAL ONE FINL	14040H105		12/2/2010	1/31/2012	227	0	193	34			0	34
3,690	CARBO CERAMICS INC	140781105		6/10/2011	6/21/2011	297	0	292	5			0	5
3,691	CARBO CERAMICS INC	140781105		6/10/2011	10/25/2011	115	0	146	-31			0	[redacted]31
3,692	CARDINAL HEALTH INC OHIO	14149Y108		11/30/2009	6/21/2011	1 033	0	742	291			0	[redacted]91
3,693	CAREFUSION CORP SHS	14170T101		12/14/2010	6/21/2011	707	0	628	79			0	79
3,694	CARPENTER TECHNOLOGY	144285103		1/26/2011	5/16/2011	516	0	422	94			0	94
3,695	CARPENTER TECHNOLOGY	144285103		1/26/2011	6/21/2011	2,142	0	1,728	414			0	414
3,696	CARPENTER TECHNOLOGY	144285103		2/9/2011	6/21/2011	627	0	495	132			0	132
3,697	CATERPILLAR INC DEL	149123101		7/27/2010	5/12/2011	1,402	0	901	501			0	501
3,698	CATERPILLAR INC DEL	149123101		7/27/2010	5/12/2011	1,191	0	762	429			0	429
3,699	CATERPILLAR INC DEL	149123101		7/27/2010	5/16/2011	637	0	416	221			0	221
3,700	CATERPILLAR INC DEL	149123101		7/28/2010	5/16/2011	1,593	0	1,043	550			0	550
3,701	CATERPILLAR INC DEL	149123101		7/28/2010	6/13/2011	1,161	0	835	326			0	326
3,702	CATERPILLAR INC DEL	149123101		7/28/2010	6/14/2011	1,952	0	1,391	561			0	561
3,703	CATERPILLAR INC DEL	149123101		7/28/2010	6/21/2011	302	0	209	93			0	93
3,704	CATERPILLAR INC DEL	149123101		9/2/2010	6/21/2011	101	0	69	32			0	32
3,705	CATERPILLAR INC DEL	149123101		9/30/2010	6/21/2011	403	0	318	85			0	85
3,706	CATERPILLAR INC DEL	149123101		10/12/2010	6/21/2011	403	0	317	86			0	86
3,707	CATERPILLAR INC DEL	149123101		11/5/2010	6/21/2011	604	0	501	103			0	103
3,708	CATERPILLAR INC DEL	149123101		11/5/2010	8/15/2011	182	0	167	15			0	15
3,709	CATERPILLAR INC DEL	149123101		11/8/2010	8/15/2011	910	0	830	80			0	80
3,710	CATERPILLAR INC DEL	149123101		12/6/2010	8/15/2011	546	0	535	11			0	11
3,711	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/7/2011	423	0	456	-33			0	-33
3,712	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/12/2011	247	0	298	-51			0	-51

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,713	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/14/2011	81	0	105	-24			0	-24
3,714	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/14/2011	162	0	211	-49			0	-49
3,715	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/14/2011	81	0	99	-18			0	-18
3,716	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/14/2011	81	0	99	-18			0	-18
3,717	EVEREST RE GROUP LTD	G3223R108		11/8/2011	12/14/2011	162	0	186	-24			0	-24
3,718	EVEREST RE GROUP LTD	G3223R108		11/9/2011	12/14/2011	162	0	183	-21			0	-21
3,719	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/20/2011	160	0	222	-62			0	-62
3,720	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/20/2011	80	0	105	-25			0	-25
3,721	EVEREST RE GROUP LTD	G3223R108		11/3/2011	12/20/2011	80	0	107	-27			0	-27
3,722	EVEREST RE GROUP LTD	G3223R108		11/9/2011	12/20/2011	80	0	91	-11			0	-11
3,723	EVEREST RE GROUP LTD	G3223R108		11/9/2011	12/21/2011	81	0	91	-10			0	-10
3,724	EVEREST RE GROUP LTD	G3223R108		11/10/2011	12/21/2011	244	0	271	-27			0	-27
3,725	EVEREST RE GROUP LTD	G3223R108		11/11/2011	12/29/2011	256	0	272	-16			0	-16
3,726	INGERSOLL-RAND PLC	G47791101		2/10/2011	6/21/2011	398	0	420	-22			0	-22
3,727	INGERSOLL-RAND PLC	G47791101		2/10/2011	6/21/2011	177	0	186	-9			0	-9
3,728	INGERSOLL-RAND PLC	G47791101		2/10/2011	10/26/2011	415	0	653	-238			0	-238
3,729	INGERSOLL-RAND PLC	G47791101		2/10/2011	11/2/2011	290	0	420	-130			0	-130
3,730	INGERSOLL-RAND PLC	G47791101		2/11/2011	11/2/2011	290	0	425	-135			0	-135
3,731	INGERSOLL-RAND PLC	G47791101		2/24/2011	11/2/2011	386	0	538	-152			0	-152
3,732	CBS CORP NEW CL B	124857202		11/22/2010	7/25/2011	292	0	166	126			0	126
3,733	CBS CORP NEW CL B	124857202		11/22/2010	8/15/2011	346	0	232	114			0	114
3,734	CBS CORP NEW CL B	124857202		11/22/2010	8/16/2011	1,211	0	811	400			0	400
3,735	CBS CORP NEW CL B	124857202		11/22/2010	8/17/2011	576	0	381	195			0	195
3,736	CBS CORP NEW CL B	124857202		11/22/2010	12/19/2011	376	0	248	128			0	128
3,737	CBS CORP NEW CL B	124857202		11/22/2010	12/20/2011	363	0	232	131			0	131
3,738	CBS CORP NEW CL B	124857202		11/22/2010	12/21/2011	390	0	248	142			0	142
3,739	CBS CORP NEW CL B	124857202		11/22/2010	12/22/2011	338	0	215	123			0	123
3,740	CBS CORP NEW CL B	124857202		11/22/2010	12/27/2011	676	0	414	262			0	262
3,741	CBS CORP NEW CL B	124857202		12/27/2010	12/27/2011	595	0	427	168			0	168
3,742	CBS CORP NEW CL B	124857202		12/27/2010	1/3/2012	1,077	0	757	320			0	320
3,743	CBS CORP NEW CL B	124857202		1/31/2011	1/3/2012	580	0	417	163			0	163
3,744	CBS CORP NEW CL B	124857202		5/19/2011	1/3/2012	221	0	219	2			0	2
3,745	CF INDS HLDGS INC	125269100		7/6/2011	8/19/2011	166	0	144	22			0	22
3,746	CME GROUP INC	12572Q105		12/1/2010	6/21/2011	558	0	598	-40			0	-40
3,747	CME GROUP INC	12572Q105		12/1/2010	9/2/2011	260	0	299	-39			0	-39
3,748	CME GROUP INC	12572Q105		12/1/2010	10/25/2011	1,046	0	1,197	-151			0	-151
3,749	CME GROUP INC	12572Q105		12/2/2010	10/25/2011	261	0	310	-49			0	-49
3,750	CME GROUP INC	12572Q105		12/2/2010	10/26/2011	1,577	0	1,861	-284			0	-284
3,751	CMS ENERGY CORP	125896100		5/6/2009	6/21/2011	515	0	316	199			0	199
3,752	CMS ENERGY CORP	125896100		5/6/2009	1/3/2012	175	0	97	78			0	78
3,753	CMS ENERGY CORP	125896100		5/7/2009	1/3/2012	1,336	0	736	600			0	600
3,754	CMS ENERGY CORP	125896100		8/18/2009	1/3/2012	285	0	171	114			0	114
3,755	CMS ENERGY CORP	125896100		8/18/2009	1/4/2012	219	0	131	88			0	88
3,756	CMS ENERGY CORP	125896100		9/2/2010	1/4/2012	481	0	394	87			0	87
3,757	CMS ENERGY CORP	125896100		9/2/2011	1/4/2012	66	0	58	8			0	8
3,758	CNOOC LTD ADR	126132109		2/11/2010	4/26/2011	253	0	159	94			0	94
3,759	CNOOC LTD ADR	126132109		2/11/2010	4/27/2011	1,244	0	794	450			0	450
3,760	CNOOC LTD ADR	126132109		2/11/2010	5/24/2011	929	0	635	294			0	294
3,761	CNOOC LTD ADR	126132109		3/23/2010	5/24/2011	1,626	0	1,127	499			0	499
3,762	CNOOC LTD ADR	126132109		4/29/2010	5/24/2011	1,858	0	1,417	441			0	441
3,763	CNOOC LTD ADR	126132109		9/2/2010	5/24/2011	232	0	173	59			0	59
3,764	CSL LTD SHS	12637N105		7/7/2011	9/2/2011	44	0	53	-9			0	-9
3,765	CVS CAREMARK CORP	126650100		11/10/2009	5/6/2011	37	0	31	6			0	6
3,766	CVS CAREMARK CORP	126650100		11/12/2009	5/6/2011	333	0	270	63			0	63
3,767	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	80	0	86	-6			0	-6
3,768	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	239	0	258	-19			0	-19
3,769	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	12/1/2011	119	0	144	-25			0	-25
3,770	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	12/1/2011	199	0	239	-40			0	-40

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,771	PROSHARES ULTRASHORT S&P	74347R883		9/2/2011	12/1/2011	80	0	96	-16			0	-16
3,772	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	12/1/2011	20	0	27	-7			0	-7
3,773	PROSHARES ULTRASHORT S&P	74347R883		10/6/2011	12/1/2011	20	0	27	-7			0	-7
3,774	RED HAT INC	756577102		9/12/2011	11/8/2011	351	0	261	90			0	90
3,775	RED HAT INC	756577102		9/12/2011	12/21/2011	1,701	0	1 605	96			0	96
3,776	RED HAT INC	756577102		9/13/2011	12/21/2011	1 345	0	1,312	33			0	33
3,777	RED HAT INC	756577102		9/15/2011	12/21/2011	475	0	494	-19			0	-19
3,778	REED ELSEVIER P L C	758205207		11/17/2009	6/21/2011	560	0	516	44			0	44
3,779	REED ELSEVIER P L C	758205207		11/17/2009	9/2/2011	65	0	64	1			0	1
3,780	REGAL ENTMT GROUP CL A	758766109		11/5/2010	6/21/2011	168	0	193	-25			0	-25
3,781	REGAL ENTMT GROUP CL A	758766109		11/5/2010	6/21/2011	469	0	537	-68			0	-68
3,782	REGAL ENTMT GROUP CL A	758766109		11/5/2010	8/3/2011	91	0	96	-5			0	-5
3,783	REGAL ENTMT GROUP CL A	758766109		11/5/2010	8/3/2011	155	0	165	-10			0	-10
3,784	REGAL ENTMT GROUP CL A	758766109		11/5/2010	8/3/2011	233	0	248	-15			0	-15
3,785	REGAL ENTMT GROUP CL A	758766109		11/5/2010	8/5/2011	230	0	261	-31			0	-31
3,786	REGAL ENTMT GROUP CL A	758766109		11/5/2010	8/5/2011	97	0	112	-15			0	-15
3,787	REGAL ENTMT GROUP CL A	758766109		11/5/2010	11/4/2011	352	0	337	15			0	15
3,788	REGAL ENTMT GROUP CL A	758766109		11/5/2010	12/27/2011	211	0	230	-19			0	-19
3,789	REGAL ENTMT GROUP CL A	758766109		11/5/2010	12/27/2011	82	0	98	-16			0	-16
3,790	REGAL ENTMT GROUP CL A	758766109		11/27/2010	12/27/2011	47	0	55	-8			0	-8
3,791	REGIONS FINL CORP	7591EP100		7/22/2009	6/21/2011	376	0	212	164			0	164
3,792	REGIONS FINL CORP	7591EP100		7/22/2009	8/11/2011	353	0	282	71			0	71
3,793	REGIONS FINL CORP	7591EP100		1/7/2010	8/11/2011	617	0	809	-192			0	-192
3,794	REPUBLIC SERVICES INC	760759100		8/18/2011	12/8/2011	1,796	0	1,838	-42			0	-42
3,795	REPUBLIC SERVICES INC	760759100		8/19/2011	12/8/2011	1,448	0	1,488	-40			0	-40
3,796	REPUBLIC SERVICES INC	760759100		9/2/2011	12/8/2011	54	0	59	-5			0	-5
3,797	REYNOLDS AMERICAN INC	761713106		4/13/2010	4/8/2011	252	0	190	62			0	62
3,798	REYNOLDS AMERICAN INC	761713106		4/13/2010	4/11/2011	182	0	136	46			0	46
3,799	REYNOLDS AMERICAN INC	761713106		6/8/2010	4/11/2011	290	0	205	85			0	85
3,800	RICOH CO LTD NEW ADR	765658307		3/23/2009	6/21/2011	317	0	363	-46			0	-46
3,801	RICOH CO LTD NEW ADR	765658307		3/23/2009	7/12/2011	827	0	908	-81			0	-81
3,802	RICOH CO LTD NEW ADR	765658307		12/11/2009	7/12/2011	220	0	275	-55			0	-55
3,803	RICOH CO LTD NEW ADR	765658307		12/11/2009	7/13/2011	332	0	412	-80			0	-80
3,804	RICOH CO LTD NEW ADR	765658307		12/14/2009	7/13/2011	1,495	0	1,876	-381			0	-381
3,805	RICOH CO LTD NEW ADR	765658307		9/2/2010	7/13/2011	609	0	734	-125			0	-125
3,806	RIO TINTO PLC SPNSRD ADR	767204100		11/16/2010	6/21/2011	2,186	0	2,114	72			0	72
3,807	RIVERBED TECHNOLOGY INC	768573107		11/8/2010	6/21/2011	135	0	120	15			0	15
3,808	RIVERBED TECHNOLOGY INC	768573107		11/8/2010	7/26/2011	187	0	180	7			0	7
3,809	RIVERBED TECHNOLOGY INC	768573107		12/6/2010	7/26/2011	218	0	252	-34			0	-34
3,810	RIVERBED TECHNOLOGY INC	768573107		10/18/2011	1/25/2012	503	0	387	116			0	116
3,811	ROBERTHALF INTL INC COM	770323103		5/11/2010	6/21/2011	1,556	0	1,590	-34			0	-34
3,812	ROBERTHALF INTL INC COM	770323103		5/11/2010	9/2/2011	545	0	658	-113			0	-113
3,813	ROCHE HLDG LTD SPN ADR	771195104		11/21/2008	6/21/2011	1,700	0	1,314	386			0	386
3,814	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	60	0	64	-4			0	-4
3,815	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	119	0	129	-10			0	-10
3,816	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	119	0	129	-10			0	-10
3,817	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	80	0	86	-6			0	-6
3,818	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	179	0	194	-15			0	-15
3,819	PROSHARES ULTRASHORT S&P	74347R883		5/18/2011	12/1/2011	20	0	22	-2			0	-2
3,820	BG GROUP PLC SPON ADR	055434203		2/11/2010	6/21/2011	546	0	448	98			0	98
3,821	BG GROUP PLC SPON ADR	055434203		2/11/2010	7/11/2011	224	0	179	45			0	45
3,822	BG GROUP PLC SPON ADR	055434203		2/11/2010	7/12/2011	548	0	448	100			0	100
3,823	BHP BILLITON PLC SP ADR	05545E209		9/23/2008	4/14/2011	5,767	0	3,713	2,054			0	2,054
3,824	BHP BILLITON PLC SP ADR	05545E209		9/2/2010	4/14/2011	906	0	647	259			0	259
3,825	BHP BILLITON PLC SP ADR	05545E209		8/31/2011	9/2/2011	66	0	69	-3			0	-3
3,826	BP PLC SPON ADR	055622104		7/21/2010	6/21/2011	1,387	0	1,170	217			0	217
3,827	CORNING INC	219350105		3/15/2011	6/17/2011	303	0	353	-50			0	-50
3,828	CORNING INC	219350105		3/23/2011	6/17/2011	393	0	454	-61			0	-61

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	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

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	Totals					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,829	CORNING INC	219350105		3/25/2011	6/17/2011	482	0	579	-97			0	-97
3,830	CORNING INC	219350105		3/28/2011	6/17/2011	767	0	929	-162			0	-162
3,831	CORNING INC	219350105		3/28/2011	6/20/2011	233	0	281	-48			0	-48
3,832	CORNING INC	219350105		3/30/2011	9/6/2011	761	0	1,158	-397			0	-397
3,833	CORUS ENTMT INC CL B N V	220874101		1/21/2010	6/21/2011	362	0	336	26			0	26
3,834	CORUS ENTMT INC CL B N V	220874101		1/21/2010	9/2/2011	61	0	56	5			0	5
3,835	COVENTRY HEALTH CARE INC	222862104		9/11/2009	6/21/2011	831	0	565	266			0	266
3,836	COVENTRY HEALTH CARE INC	222862104		9/14/2009	6/21/2011	108	0	74	34			0	34
3,837	CREDIT SUISSE GP SP ADR	225401108		8/18/2009	6/21/2011	1,284	0	1,585	-301			0	-301
3,838	CREDIT SUISSE GP SP ADR	225401108		8/18/2009	1/12/2012	556	0	1,189	-633			0	-633
3,839	CREDIT SUISSE GP SP ADR	225401108		2/12/2010	1/12/2012	162	0	299	-137			0	-137
3,840	CROCS INC	227046109		9/29/2011	10/25/2011	182	0	280	-98			0	-98
3,841	CROCS INC	227046109		9/30/2011	10/25/2011	17	0	24	-7			0	-7
3,842	CROCS INC	227046109		9/29/2011	11/8/2011	191	0	367	-176			0	-176
3,843	CROWN CASTLE INTL CORP	228227104		11/13/2008	6/21/2011	869	0	281	588			0	588
3,844	CROWN CASTLE INTL CORP	228227104		11/13/2008	7/12/2011	466	0	147	319			0	319
3,845	CROWN CASTLE INTL CORP	228227104		11/13/2008	1/13/2012	460	0	134	326			0	326
3,846	CORNING INC	219350105		3/28/2011	6/21/2011	963	0	1,167	-204			0	-204
3,847	CORNING INC	219350105		3/28/2011	9/6/2011	138	0	216	-78			0	-78
3,848	CORNING INC	219350105		3/28/2011	9/6/2011	42	0	65	-23			0	-23
3,849	CORNING INC	219350105		3/30/2011	9/6/2011	42	0	63	-21			0	-21
3,850	DARDEN RESTAURANTS INC	237194105		10/16/2009	2/11/2011	1,230	0	836	394			0	394
3,851	DARDEN RESTAURANTS INC	237194105		9/2/2010	2/11/2011	738	0	666	72			0	72
3,852	DARDEN RESTAURANTS INC	237194105		1/13/2011	2/11/2011	541	0	507	34			0	34
3,853	DASSAULT SYS SA SPN ADR	237545108		7/20/2010	6/21/2011	420	0	336	84			0	84
3,854	DAVITA INC	23918K108		3/28/2011	6/6/2011	830	0	834	-4			0	-4
3,855	DECKERS OUTDOORS CORP	243537107		8/3/2011	1/17/2012	341	0	402	-61			0	-61
3,856	DECKERS OUTDOORS CORP	243537107		8/3/2011	1/18/2012	84	0	100	-16			0	-16
3,857	DECKERS OUTDOORS CORP	243537107		8/4/2011	1/18/2012	168	0	203	-35			0	-35
3,858	DECKERS OUTDOORS CORP	243537107		9/8/2011	1/23/2012	163	0	187	-24			0	-24
3,859	DECKERS OUTDOORS CORP	243537107		9/8/2011	1/27/2012	83	0	94	-11			0	-11
3,860	DECKERS OUTDOORS CORP	243537107		9/23/2011	1/27/2012	165	0	195	-30			0	-30
3,861	DECKERS OUTDOORS CORP	243537107		10/6/2011	1/27/2012	165	0	199	-34			0	-34
3,862	DELL INC	24702R101		8/30/2010	6/21/2011	1,012	0	759	253			0	253
3,863	DANAHER CORP DEL COM	235851102		5/16/2011	6/21/2011	680	0	705	-25			0	-25
3,864	DANAHER CORP DEL COM	235851102		5/16/2011	7/28/2011	99	0	108	-9			0	-9
3,865	DANAHER CORP DEL COM	235851102		5/16/2011	7/28/2011	99	0	108	-9			0	-9
3,866	DANAHER CORP DEL COM	235851102		5/16/2011	7/28/2011	592	0	651	-59			0	-59
3,867	DANAHER CORP DEL COM	235851102		5/17/2011	7/28/2011	346	0	375	-29			0	-29
3,868	DANAHER CORP DEL COM	235851102		5/17/2011	7/28/2011	99	0	107	-8			0	-8
3,869	DANAHER CORP DEL COM	235851102		5/17/2011	7/28/2011	543	0	590	-47			0	-47
3,870	DANAHER CORP DEL COM	235851102		5/17/2011	7/28/2011	296	0	322	-26			0	-26
3,871	DANAHER CORP DEL COM	235851102		5/17/2011	7/28/2011	49	0	54	-5			0	-5
3,872	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	95	0	107	-12			0	-12
3,873	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	142	0	161	-19			0	-19
3,874	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	47	0	60	-13			0	-13
3,875	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	95	0	118	-23			0	-23
3,876	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	47	0	54	-7			0	-7
3,877	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	47	0	54	-7			0	-7
3,878	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	142	0	161	-19			0	-19
3,879	DANAHER CORP DEL COM	235851102		5/17/2011	8/2/2011	285	0	357	-72			0	-72
3,880	DANAHER CORP DEL COM	235851102		7/7/2011	8/2/2011	332	0	387	-55			0	-55
3,881	DANAHER CORP DEL COM	235851102		5/17/2011	9/2/2011	44	0	60	-16			0	-16
3,882	DANAHER CORP DEL COM	235851102		5/17/2011	9/2/2011	88	0	119	-31			0	-31
3,883	DANONE-SPONS ADR	23636T100		10/8/2008	6/21/2011	347	0	276	71			0	71
3,884	INTEL CORP	458140100		6/28/2010	5/10/2011	438	0	391	47			0	47
3,885	INTEL CORP	458140100		6/28/2010	5/11/2011	585	0	514	71			0	71
3,886	INTEL CORP	458140100		6/28/2010	5/12/2011	495	0	432	63			0	63

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	Amount
Long Term CG Distributions	48
Short Term CG Distributions	0

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	Totals					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,887	NETAPP INC	64110D104		5/31/2011	8/30/2011	37	0	55	-18			0	-18
3,888	NETAPP INC	64110D104		5/31/2011	8/30/2011	37	0	61	-24			0	-24
3,889	NETAPP INC	64110D104		5/31/2011	8/30/2011	669	0	982	-313			0	-313
3,890	NETAPP INC	64110D104		5/31/2011	8/31/2011	38	0	58	-20			0	-20
3,891	NETAPP INC	64110D104		5/31/2011	8/31/2011	38	0	59	-21			0	-21
3,892	NETAPP INC	64110D104		5/31/2011	8/31/2011	38	0	61	-23			0	-23
3,893	NETAPP INC	64110D104		5/31/2011	8/31/2011	113	0	183	-70			0	-70
3,894	NETAPP INC	64110D104		5/31/2011	8/31/2011	38	0	64	-26			0	-26
3,895	NETAPP INC	64110D104		5/31/2011	8/31/2011	340	0	516	-176			0	-176
3,896	NETAPP INC	64110D104		5/31/2011	8/31/2011	76	0	115	-39			0	-39
3,897	NETAPP INC	64110D104		5/31/2011	8/31/2011	264	0	401	-137			0	-137
3,898	NETAPP INC	64110D104		6/6/2011	8/31/2011	113	0	153	-40			0	-40
3,899	NETAPP INC	64110D104		5/31/2011	9/1/2011	262	0	399	-137			0	-37
3,900	NETAPP INC	64110D104		5/31/2011	9/1/2011	37	0	57	-20			0	-20
3,901	NETAPP INC	64110D104		5/31/2011	9/1/2011	37	0	59	-22			0	-22
3,902	NETAPP INC	64110D104		5/31/2011	9/1/2011	37	0	61	-24			0	-24
3,903	NETAPP INC	64110D104		5/31/2011	9/1/2011	112	0	190	-78			0	-78
3,904	NETAPP INC	64110D104		6/6/2011	9/1/2011	262	0	356	-94			0	-94
3,905	BRISTOL-MYERS SQUIBB CO	110122108		7/2/2010	1/26/2012	422	0	326	96			0	96
3,906	BRISTOL-MYERS SQUIBB CO	110122108		7/6/2010	1/26/2012	617	0	479	138			0	138
3,907	BRISTOL-MYERS SQUIBB CO	110122108		7/7/2010	1/26/2012	682	0	533	149			0	149
3,908	BRISTOL-MYERS SQUIBB CO	110122108		8/4/2010	1/26/2012	910	0	727	183			0	183
3,909	BRISTOL-MYERS SQUIBB CO	110122108		8/6/2010	1/26/2012	390	0	318	72			0	72
3,910	BRISTOL-MYERS SQUIBB CO	110122108		8/12/2010	1/26/2012	975	0	790	185			0	185
3,911	BRISTOL-MYERS SQUIBB CO	110122108		8/27/2010	1/26/2012	357	0	287	70			0	70
3,912	BRISTOL-MYERS SQUIBB CO	110122108		11/15/2010	1/26/2012	2,729	0	2 224	505			0	505
3,913	BRISTOL-MYERS SQUIBB CO	110122108		11/16/2010	1/26/2012	747	0	601	146			0	146
3,914	BRISTOL-MYERS SQUIBB CO	110122108		12/13/2010	1/26/2012	1,592	0	1,295	297			0	297
3,915	BRISTOL-MYERS SQUIBB CO	110122108		12/20/2010	1/26/2012	97	0	80	17			0	17
3,916	BROCADE COMMUNICATIONS	111621306		1/15/2010	2/23/2011	86	0	111	-25			0	-25
3,917	BROCADE COMMUNICATIONS	111621306		2/5/2010	2/23/2011	333	0	354	-21			0	-21
3,918	BROCADE COMMUNICATIONS	111621306		2/23/2010	2/23/2011	142	0	126	16			0	16
3,919	BROCADE COMMUNICATIONS	111621306		2/23/2010	6/2/2011	318	0	247	71			0	71
3,920	BROCADE COMMUNICATIONS	111621306		4/9/2010	6/2/2011	233	0	213	20			0	20
3,921	BROCADE COMMUNICATIONS	111621306		4/9/2010	6/21/2011	713	0	698	15			0	15
3,922	BROCADE COMMUNICATIONS	111621306		8/19/2010	6/21/2011	284	0	212	72			0	72
3,923	BROCADE COMMUNICATIONS	111621306		8/19/2010	8/8/2011	436	0	662	-226			0	-226
3,924	BROCADE COMMUNICATIONS	111621306		8/25/2010	8/8/2011	20	0	29	-9			0	-9
3,925	BROCADE COMMUNICATIONS	111621306		8/25/2010	8/8/2011	241	0	361	-120			0	-120
3,926	BROCADE COMMUNICATIONS	111621306		10/25/2010	8/8/2011	332	0	611	-279			0	-279
3,927	BROCADE COMMUNICATIONS	111621306		11/8/2010	8/8/2011	91	0	174	-83			0	-83
3,928	BUNZL PLC ADR	120738406		11/21/2008	6/21/2011	922	0	681	241			0	241
3,929	BUNZL PLC ADR	120738406		11/21/2008	9/2/2011	64	0	45	19			0	19
3,930	CBS CORP NEW CL B	124857202		10/14/2009	6/8/2011	503	0	233	270			0	270
3,931	CBS CORP NEW CL B	124857202		10/14/2009	6/21/2011	949	0	429	520			0	520
3,932	CBS CORP NEW CL B	124857202		2/3/2010	6/21/2011	1,735	0	893	842			0	842
3,933	CBS CORP NEW CL B	124857202		8/17/2010	6/21/2011	136	0	72	64			0	64
3,934	CBS CORP NEW CL B	124857202		8/17/2010	7/25/2011	613	0	303	310			0	310
3,935	DISCOVER FINL SVCS	254709108		11/15/2010	11/15/2011	486	0	381	105			0	105
3,936	DISCOVER FINL SVCS	254709108		11/15/2010	1/27/2012	903	0	629	274			0	274
3,937	DISCOVERY COMMUNICATN	25470F104		5/21/2009	2/24/2011	1 357	0	686	671			0	671
3,938	DISCOVERY COMMUNICATN	25470F104		5/21/2009	3/28/2011	1,334	0	729	605			0	605
3,939	DISCOVERY COMMUNICATN	25470F104		5/21/2009	3/30/2011	431	0	236	195			0	195
3,940	DISCOVERY COMMUNICATN	25470F104		5/21/2009	3/31/2011	800	0	429	371			0	371
3,941	DISCOVERY COMMUNICATN	25470F104		8/18/2009	3/31/2011	1,120	0	691	429			0	429
3,942	DISCOVERY COMMUNICATN	25470F104		8/18/2009	6/21/2011	1,219	0	716	503			0	503
3,943	DISCOVERY COMMUNICATN	25470F104		8/18/2009	7/21/2011	649	0	395	254			0	254
3,944	DISCOVERY COMMUNICATN	25470F104		10/14/2009	7/21/2011	690	0	515	175			0	175

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
3,945	DISCOVERY COMMUNICATN	25470F104		10/14/2009	7/25/2011	403	0	303	100			0	100
3,946	DISCOVERY COMMUNICATN	25470F104		7/9/2010	7/25/2011	1,491	0	1 349	142			0	142
3,947	DISCOVERY COMMUNICATN	25470F104		8/31/2010	7/25/2011	242	0	229	13			0	13
3,948	DISCOVERY COMMUNICATN	25470F104		11/17/2010	7/25/2011	484	0	498	-14			0	-14
3,949	DISCOVERY COMMUNICATN	25470F104		2/15/2011	7/25/2011	443	0	482	-39			0	-39
3,950	DISCOVERY COMMUNICATN	25470F104		5/19/2011	7/25/2011	322	0	366	-44			0	-44
3,951	DISCOVERY COMMUNICATN	25470F104		12/3/2010	9/8/2011	321	0	309	12			0	12
3,952	DISCOVERY COMMUNICATN	25470F104		12/3/2010	9/9/2011	155	0	155	0			0	0
3,953	DISCOVERY COMMUNICATN	25470F104		3/3/2011	9/9/2011	232	0	246	-14			0	-14
3,954	DISCOVERY COMMUNICATN	25470F104		3/3/2011	9/15/2011	197	0	205	-8			0	-8
3,955	DISCOVERY COMMUNICATN	25470F104		3/3/2011	9/15/2011	158	0	174	-16			0	-16
3,956	DISCOVERY COMMUNICATN	25470F104		3/3/2011	9/16/2011	80	0	87	-7			0	-7
3,957	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/27/2011	173	0	206	-33			0	-33
3,958	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	10/27/2011	173	0	212	-39			0	-39
3,959	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	10/27/2011	87	0	106	-19			0	-19
3,960	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	10/27/2011	173	0	212	-39			0	-39
3,961	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	10/27/2011	390	0	476	-86			0	-86
3,962	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/28/2011	128	0	195	-67			0	-67
3,963	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/28/2011	213	0	325	-112			0	-112
3,964	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/28/2011	383	0	586	-203			0	-203
3,965	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/28/2011	43	0	65	-22			0	-22
3,966	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	10/28/2011	170	0	260	-90			0	-90
3,967	PROSHARES ULTRASHORT QQQ	74347X237		10/4/2011	10/28/2011	43	0	57	-14			0	-14
3,968	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	10/28/2011	43	0	47	-4			0	-4
3,969	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	10/28/2011	298	0	328	-30			0	-30
3,970	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	10/28/2011	85	0	94	-9			0	-9
3,971	PROSHARES ULTRASHORT QQQ	74347X237		10/20/2011	10/28/2011	170	0	187	-17			0	-17
3,972	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	598	0	670	-72			0	-72
3,973	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	46	0	52	-6			0	-6
3,974	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	92	0	103	-11			0	-11
3,975	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	368	0	412	-44			0	-44
3,976	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	46	0	52	-6			0	-6
3,977	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	184	0	206	-22			0	-22
3,978	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	46	0	52	-6			0	-6
3,979	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	138	0	155	-17			0	-17
3,980	PROSHARES ULTRASHORT QQQ	74347X237		5/24/2011	11/30/2011	414	0	464	-50			0	-50
3,981	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	11/30/2011	92	0	110	-18			0	-18
3,982	PROSHARES ULTRASHORT QQQ	74347X237		9/23/2011	11/30/2011	184	0	219	-35			0	-35
3,983	SCHLUMBERGER LTD	806857108		11/15/2010	9/9/2011	290	0	298	-8			0	-8
3,984	SCHLUMBERGER LTD	806857108		11/16/2010	9/9/2011	362	0	367	-5			0	-5
3,985	SCHLUMBERGER LTD	806857108		11/16/2010	9/9/2011	724	0	735	-11			0	-11
3,986	SCHLUMBERGER LTD	806857108		2/2/2011	9/9/2011	724	0	895	-171			0	-171
3,987	SCHLUMBERGER LTD	806857108		2/4/2011	9/9/2011	217	0	267	-50			0	-50
3,988	SCHLUMBERGER LTD	806857108		2/4/2011	9/9/2011	72	0	89	-17			0	-17
3,989	SCHLUMBERGER LTD	806857108		2/4/2011	9/9/2011	1,375	0	1,689	-314			0	-314
3,990	SCHLUMBERGER LTD	806857108		2/4/2011	9/9/2011	290	0	356	-66			0	-66
3,991	SCHLUMBERGER LTD	806857108		2/24/2011	9/9/2011	651	0	823	-172			0	-172
3,992	SCHLUMBERGER LTD	806857108		7/26/2011	9/9/2011	72	0	94	-22			0	-22
3,993	SCHNEIDER ELEC SA ADR	80687P106		9/16/2009	6/21/2011	906	0	593	313			0	313
3,994	SEARS HOLDINGS CORP	812350106		10/1/2010	2/2/2011	305	0	285	20			0	20
3,995	SEARS HOLDINGS CORP	812350106		10/11/2010	2/2/2011	305	0	290	15			0	15
3,996	SEARS HOLDINGS CORP	812350106		10/15/2010	2/4/2011	336	0	298	38			0	38
3,997	SGS SA ADR	818800104		11/12/2009	6/21/2011	718	0	489	229			0	229
3,998	SGS SA ADR	818800104		11/12/2009	9/2/2011	93	0	64	29			0	29
3,999	SHINHAN FINL GRP SP ADR	824596100		4/18/2011	6/21/2011	852	0	787	65			0	65
4,000	SIEMENS AG ADR	826197501		9/23/2008	6/21/2011	2,407	0	1,803	604			0	604
4,001	SIEMENS AG ADR	826197501		9/23/2008	6/27/2011	4,767	0	3,606	1,161			0	1 161
4,002	SIGMA ALDRICH CORP	826552101		6/23/2011	9/2/2011	63	0	68	-5			0	-5

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
4,003	SILVER WHEATON CORP	828336107		1/12/2010	4/14/2011	552	0	223	329			0	329
4,004	SILVER WHEATON CORP	828336107		1/12/2010	5/12/2011	2,480	0	1,253	1,227			0	1,227
4,005	SILVER WHEATON CORP	828336107		1/12/2010	6/21/2011	778	0	412	366			0	366
4,006	SMITH-NPHW PLC SPADR NEW	83175M205		8/27/2009	2/22/2011	929	0	694	235			0	235
4,007	SMITH-NPHW PLC SPADR NEW	83175M205		8/27/2009	3/22/2011	1,400	0	1,085	315			0	315
4,008	SMITH-NPHW PLC SPADR NEW	83175M205		7/8/2010	3/22/2011	672	0	539	133			0	133
4,009	SMITH-NPHW PLC SPADR NEW	83175M205		7/9/2010	3/22/2011	784	0	640	144			0	144
4,010	CABLEVISION NY GRP CL A	12686C109		2/11/2010	8/10/2011	625	0	608	17			0	17
4,011	DOW CHEMICAL CO	260543103		8/5/2009	6/21/2011	1,859	0	1,209	650			0	650
4,012	DOW CHEMICAL CO	260543103		8/18/2009	6/21/2011	286	0	169	117			0	117
4,013	DOW CHEMICAL CO	260543103		8/18/2009	8/5/2011	1,284	0	886	398			0	398
4,014	DOW CHEMICAL CO	260543103		8/18/2009	9/2/2011	406	0	316	90			0	90
4,015	DOW CHEMICAL CO	260543103		8/18/2009	9/22/2011	1,297	0	1,139	158			0	[redacted]58
4,016	DOW CHEMICAL CO	260543103		8/18/2009	9/23/2011	897	0	801	96			0	[redacted]96
4,017	DOW CHEMICAL CO	260543103		8/18/2009	11/17/2011	1,822	0	1,455	367			0	367
4,018	DOW CHEMICAL CO	260543103		9/17/2009	11/17/2011	555	0	552	3			0	3
4,019	DOW CHEMICAL CO	260543103		10/28/2010	11/17/2011	264	0	310	-46			0	-46
4,020	DOW CHEMICAL CO	260543103		2/4/2011	11/17/2011	502	0	704	-202			0	-202
4,021	DR PEPPER SNAPPLE GROUP	26138E109		10/12/2010	6/21/2011	205	0	175	30			0	30
4,022	DREAMWORKS ANIMATION INC	26153C103		4/22/2010	2/7/2011	600	0	900	-300			0	-300
4,023	DREAMWORKS ANIMATION INC	26153C103		4/23/2010	2/7/2011	1,200	0	1,805	-605			0	-605
4,024	DREAMWORKS ANIMATION INC	26153C103		4/23/2010	2/8/2011	144	0	215	-71			0	-71
4,025	DREAMWORKS ANIMATION INC	26153C103		9/22/2010	2/8/2011	837	0	997	-160			0	-160
4,026	DRESSER RAND GROUP INC	261608103		8/31/2011	12/15/2011	342	0	301	41			0	41
4,027	DU PONT E I DE NEMOURS	263534109		1/18/2011	4/27/2011	549	0	501	48			0	48
4,028	DU PONT E I DE NEMOURS	263534109		1/21/2011	4/27/2011	549	0	487	62			0	62
4,029	DU PONT E I DE NEMOURS	263534109		1/21/2011	4/29/2011	56	0	49	7			0	7
4,030	DU PONT E I DE NEMOURS	263534109		1/28/2011	4/29/2011	507	0	456	51			0	51
4,031	DU PONT E I DE NEMOURS	263534109		2/10/2011	4/29/2011	395	0	379	16			0	16
4,032	EDP ENERGIAS DE PORTUGAL	268353109		5/11/2010	6/21/2011	671	0	645	26			0	26
4,033	EDP ENERGIAS DE PORTUGAL	268353109		5/11/2010	11/9/2011	622	0	679	-57			0	-57
4,034	EDP ENERGIAS DE PORTUGAL	268353109		5/12/2010	11/9/2011	249	0	275	-26			0	-26
4,035	EDP ENERGIAS DE PORTUGAL	268353109		5/12/2010	12/21/2011	468	0	550	-82			0	-82
4,036	EDP ENERGIAS DE PORTUGAL	268353109		5/27/2010	12/21/2011	1,024	0	1,103	-79			0	-79
4,037	EDP ENERGIAS DE PORTUGAL	268353109		10/14/2010	12/21/2011	995	0	1,273	-278			0	-278
4,038	EDP ENERGIAS DE PORTUGAL	268353109		9/2/2011	12/21/2011	117	0	141	-24			0	-24
4,039	E M C CORPORATION MASS	268648102		4/13/2009	6/10/2011	1,667	0	816	851			0	[redacted]51
4,040	E M C CORPORATION MASS	268648102		4/13/2009	6/21/2011	723	0	350	373			0	[redacted]73
4,041	E M C CORPORATION MASS	268648102		6/3/2009	6/21/2011	295	0	138	157			0	157
4,042	E M C CORPORATION MASS	268648102		6/3/2009	9/2/2011	86	0	50	36			0	36
4,043	EOG RESOURCES INC	26875P101		10/14/2010	5/5/2011	622	0	594	28			0	28
4,044	EOG RESOURCES INC	26875P101		10/15/2010	5/5/2011	2,905	0	2,804	101			0	101
4,045	EOG RESOURCES INC	26875P101		10/18/2010	5/5/2011	2,697	0	2,636	61			0	61
4,046	EOG RESOURCES INC	26875P101		10/18/2010	5/24/2011	106	0	101	5			0	5
4,047	EOG RESOURCES INC	26875P101		2/24/2011	5/24/2011	1,063	0	1,118	-55			0	-55
4,048	EOG RESOURCES INC	26875P101		2/24/2011	6/21/2011	1,019	0	1,118	-99			0	-99
4,049	EOG RESOURCES INC	26875P101		2/24/2011	9/2/2011	178	0	224	-46			0	-46
4,050	EOG RESOURCES INC	26875P101		2/24/2011	9/22/2011	700	0	1,006	-306			0	-306
4,051	ETFS PHYSICAL PLATINUM	26922V101		9/24/2010	2/1/2011	1	0	1	0			0	0
4,052	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
4,053	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
4,054	JPMORGAN CHASE & CO	46625H100		4/25/2011	6/21/2011	163	0	180	-17			0	-17
4,055	JPMORGAN CHASE & CO	46625H100		7/23/2010	6/23/2011	438	0	432	6			0	6
4,056	JPMORGAN CHASE & CO	46625H100		7/26/2010	6/23/2011	637	0	643	-6			0	-6
4,057	JPMORGAN CHASE & CO	46625H100		7/27/2010	6/23/2011	2,470	0	2,536	-66			0	-66
4,058	CVS CAREMARK CORP	126650100		11/12/2009	5/12/2011	567	0	450	117			0	117
4,059	CVS CAREMARK CORP	126650100		11/12/2009	6/21/2011	569	0	450	119			0	119
4,060	CA INC	12673P105		3/2/2009	6/21/2011	219	0	170	49			0	49

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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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
4,061	CA INC	12673P105		7/2/2009	6/21/2011	198	0	155	43			0	43
4,062	CABLEVISION NY GRP CL A	12686C109		2/11/2010	6/21/2011	570	0	362	208			0	208
4,063	L-3 COMMNCTNS HLDGS	502424104		7/17/2009	3/25/2011	80	0	70	10			0	10
4,064	L-3 COMMNCTNS HLDGS	502424104		2/17/2010	3/25/2011	239	0	262	-23			0	-23
4,065	L-3 COMMNCTNS HLDGS	502424104		2/17/2010	6/21/2011	82	0	87	-5			0	-5
4,066	L-3 COMMNCTNS HLDGS	502424104		6/1/2010	6/21/2011	412	0	415	-3			0	-3
4,067	LVMH MOET HENNESSY ADR	502441306		1/14/2009	6/21/2011	534	0	175	359			0	359
4,068	LVMH MOET HENNESSY ADR	502441306		11/9/2009	6/21/2011	1,269	0	856	413			0	413
4,069	LVMH MOET HENNESSY ADR	502441306		11/9/2009	12/8/2011	892	0	676	216			0	216
4,070	LVMH MOET HENNESSY ADR	502441306		11/9/2009	12/13/2011	690	0	541	149			0	149
4,071	LVMH MOET HENNESSY ADR	502441306		5/6/2010	12/13/2011	86	0	64	22			0	22
4,072	LANDSTAR SYS INC COM	515098101		8/28/2009	2/2/2011	415	0	358	57			0	57
4,073	LANDSTAR SYS INC COM	515098101		11/18/2009	2/2/2011	83	0	77	6			0	6
4,074	LANDSTAR SYS INC COM	515098101		11/18/2009	2/24/2011	434	0	383	51			0	51
4,075	LANDSTAR SYS INC COM	515098101		11/18/2009	2/28/2011	402	0	345	57			0	57
4,076	LANDSTAR SYS INC COM	515098101		3/10/2010	2/28/2011	402	0	359	43			0	43
4,077	LANDSTAR SYS INC COM	515098101		3/10/2010	6/21/2011	137	0	120	17			0	17
4,078	LANDSTAR SYS INC COM	515098101		6/23/2010	6/21/2011	319	0	282	37			0	37
4,079	LANDSTAR SYS INC COM	515098101		6/23/2010	6/29/2011	227	0	202	25			0	25
4,080	LANDSTAR SYS INC COM	515098101		8/19/2010	6/29/2011	454	0	383	71			0	71
4,081	LANDSTAR SYS INC COM	515098101		8/25/2010	6/29/2011	454	0	361	93			0	93
4,082	PLAINS EXPL AND PRODCTN	726505100		5/19/2011	6/21/2011	363	0	342	21			0	21
4,083	PLAINS EXPL AND PRODCTN	726505100		5/19/2011	7/18/2011	196	0	171	25			0	25
4,084	PLAINS EXPL AND PRODCTN	726505100		5/19/2011	7/25/2011	41	0	34	7			0	7
4,085	PLAINS EXPL AND PRODCTN	726505100		5/20/2011	7/25/2011	206	0	170	36			0	36
4,086	PLAINS EXPL AND PRODCTN	726505100		5/20/2011	7/27/2011	119	0	102	17			0	17
4,087	PLAINS EXPL AND PRODCTN	726505100		5/31/2011	7/27/2011	119	0	111	8			0	8
4,088	PLAINS EXPL AND PRODCTN	726505100		5/31/2011	7/28/2011	359	0	332	27			0	27
4,089	PLAINS EXPL AND PRODCTN	726505100		6/6/2011	7/28/2011	239	0	209	30			0	30
4,090	PLAINS EXPL AND PRODCTN	726505100		6/6/2011	8/2/2011	310	0	279	31			0	31
4,091	PLAINS EXPL AND PRODCTN	726505100		8/9/2011	10/14/2011	273	0	305	-32			0	-32
4,092	PLAINS EXPL AND PRODCTN	726505100		8/10/2011	10/14/2011	137	0	155	-18			0	-18
4,093	PLAINS EXPL AND PRODCTN	726505100		8/9/2011	10/17/2011	272	0	327	-55			0	-55
4,094	PLAINS EXPL AND PRODCTN	726505100		8/10/2011	10/17/2011	27	0	33	-6			0	-6
4,095	PLAINS EXPL AND PRODCTN	726505100		8/10/2011	10/17/2011	136	0	155	-19			0	-19
4,096	PLAINS EXPL AND PRODCTN	726505100		8/10/2011	10/20/2011	111	0	133	-22			0	-22
4,097	PLAINS EXPL AND PRODCTN	726505100		8/16/2011	10/20/2011	278	0	328	-50			0	-50
4,098	PLAINS EXPL AND PRODCTN	726505100		8/23/2011	10/20/2011	28	0	27	1			0	1
4,099	PLAINS EXPL AND PRODCTN	726505100		8/23/2011	10/21/2011	318	0	301	17			0	17
4,100	PLAINS EXPL AND PRODCTN	726505100		8/23/2011	10/25/2011	149	0	137	12			0	12
4,101	PLAINS EXPL AND PRODCTN	726505100		9/16/2011	10/25/2011	119	0	118	1			0	1
4,102	PLEXUS CORP COM	729132100		8/18/2009	2/1/2011	696	0	634	62			0	62
4,103	PLEXUS CORP COM	729132100		8/18/2009	2/2/2011	950	0	837	113			0	113
4,104	PLEXUS CORP COM	729132100		7/9/2010	2/2/2011	29	0	28	1			0	1
4,105	PLEXUS CORP COM	729132100		7/9/2010	2/3/2011	825	0	822	3			0	3
4,106	POLYPORE INTL INC	73179V103		7/6/2011	10/14/2011	397	0	503	-106			0	-106
4,107	POLYPORE INTL INC	73179V103		7/13/2011	10/17/2011	220	0	280	-60			0	-60
4,108	POLYPORE INTL INC	73179V103		7/13/2011	10/21/2011	99	0	140	-41			0	-41
4,109	POLYPORE INTL INC	73179V103		8/4/2011	10/21/2011	199	0	269	-70			0	-70
4,110	POLYPORE INTL INC	73179V103		9/2/2011	10/21/2011	50	0	59	-9			0	-9
4,111	PORTLAND GEN ELEC CO	736508847		6/21/2011	9/14/2011	192	0	208	-16			0	-16
4,112	PORTLAND GEN ELEC CO	736508847		6/21/2011	9/15/2011	218	0	234	-16			0	-16
4,113	PORTLAND GEN ELEC CO	736508847		6/21/2011	10/25/2011	294	0	312	-18			0	-18
4,114	POSTNL N V SHS ADR	73753A103		9/23/2008	6/21/2011	224	0	486	-262			0	-262
4,115	POSTNL N V SHS ADR	73753A103		9/23/2008	6/24/2011	946	0	2,207	-1,261			0	-1,261
4,116	POSTNL N V SHS ADR	73753A103		7/9/2010	6/24/2011	232	0	386	-154			0	-154
4,117	POSTNL N V SHS ADR	73753A103		8/30/2010	6/24/2011	24	0	55	-31			0	-31
4,118	POSTNL N V SHS ADR	73753A103		3/18/2011	6/24/2011	8	0	21	-13			0	-13

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
4,119	POTASH CORP SASKATCHEWAN	73755L107		8/19/2009	3/14/2011	916	0	546	370			0	370
4,120	POTASH CORP SASKATCHEWAN	73755L107		8/19/2009	5/12/2011	1,433	0	900	533			0	533
4,121	POTASH CORP SASKATCHEWAN	73755L107		8/19/2009	6/21/2011	316	0	193	123			0	123
4,122	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/22/2011	44	0	49	-5			0	-5
4,123	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/22/2011	395	0	438	-43			0	-43
4,124	PROSHARES ULTRASHORT	74348A202		6/3/2011	6/22/2011	88	0	88	0			0	0
4,125	PROSHARES ULTRASHORT	74348A202		6/3/2011	6/22/2011	88	0	88	0			0	0
4,126	PROSHARES ULTRASHORT	74348A202		6/3/2011	6/22/2011	438	0	439	-1			0	-1
4,127	PROSHARES ULTRASHORT	74348A202		6/3/2011	6/22/2011	88	0	88	0			0	0
4,128	PROSHARES ULTRASHORT	74348A202		6/3/2011	6/22/2011	88	0	88	0			0	0
4,129	PROSHARES ULTRASHORT	74348A202		6/8/2011	6/22/2011	44	0	47	-3			0	-3
4,130	PROSHARES ULTRASHORT	74348A202		6/8/2011	6/22/2011	175	0	186	-11			0	-11
4,131	PROSHARES ULTRASHORT	74348A202		6/8/2011	6/22/2011	526	0	558	-32			0	-32
4,132	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/24/2011	45	0	49	-4			0	-4
4,133	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/24/2011	1,028	0	1,201	-173			0	-173
4,134	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/24/2011	268	0	320	-52			0	-52
4,135	PROSHARES ULTRASHORT	74348A202		2/10/2011	6/28/2011	605	0	748	-143			0	-143
4,136	PROSHARES ULTRASHORT	74348A202		3/14/2011	6/28/2011	562	0	613	-51			0	-51
4,137	PROSHARES ULTRASHORT	74348A202		4/14/2011	6/28/2011	389	0	412	-23			0	-23
4,138	PROSHARES ULTRASHORT	74348A202		4/21/2011	6/28/2011	43	0	42	1			0	1
4,139	PROSHARES ULTRASHORT	74348A202		4/21/2011	6/28/2011	303	0	293	10			0	10
4,140	PROSHARES ULTRASHORT	74348A202		6/8/2011	6/28/2011	259	0	279	-20			0	-20
4,141	PROSHARES ULTRASHORT	74348A202		4/14/2011	7/21/2011	80	0	88	-8			0	-8
4,142	PROSHARES ULTRASHORT	74348A202		4/14/2011	7/21/2011	40	0	44	-4			0	-4
4,143	PROSHARES ULTRASHORT	74348A202		6/8/2011	7/21/2011	40	0	47	-7			0	-7
4,144	PROSHARES ULTRASHORT	74348A202		6/23/2011	7/21/2011	401	0	409	-8			0	-8
4,145	PROSHARES ULTRASHORT	74348A202		6/23/2011	7/21/2011	80	0	82	-2			0	-2
4,146	PROSHARES ULTRASHORT	74348A202		6/23/2011	7/21/2011	80	0	82	-2			0	-2
4,147	PROSHARES ULTRASHORT	74348A202		7/12/2011	7/21/2011	80	0	82	-2			0	-2
4,148	PROSHARES ULTRASHORT	74348A202		2/23/2011	7/22/2011	322	0	375	-53			0	-53
4,149	PROSHARES ULTRASHORT	74348A202		4/14/2011	7/22/2011	121	0	133	-12			0	-12
4,150	PROSHARES ULTRASHORT	74348A202		4/14/2011	7/22/2011	81	0	88	-7			0	-7
4,151	PROSHARES ULTRASHORT	74348A202		4/14/2011	7/22/2011	81	0	88	-7			0	-7
4,152	PROSHARES ULTRASHORT	74348A202		4/18/2011	7/22/2011	362	0	395	-33			0	-33
4,153	PROSHARES ULTRASHORT	74348A202		2/23/2011	8/9/2011	1,897	0	1 455	442			0	442
4,154	PROSHARES ULTRASHORT	74348A202		4/27/2011	8/9/2011	61	0	52	9			0	9
4,155	PROSHARES ULTRASHORT	74348A202		4/27/2011	8/9/2011	122	0	105	17			0	17
4,156	PROSHARES ULTRASHORT	74348A202		6/21/2011	8/9/2011	61	0	55	6			0	6
4,157	PROSHARES ULTRASHORT	74348A202		7/25/2011	8/9/2011	122	0	98	24			0	24
4,158	PROSHARES ULTRASHORT	74348A202		8/3/2011	8/9/2011	612	0	482	130			0	130
4,159	PROSHARES ULTRASHORT	74348A202		2/23/2011	8/12/2011	2,286	0	1,971	315			0	315
4,160	PROSHARES ULTRASHORT	74348A202		8/4/2011	8/12/2011	653	0	619	34			0	34
4,161	PROSHARES ULTRASHORT	74348A202		8/4/2011	8/12/2011	109	0	103	6			0	6
4,162	PROSHARES ULTRASHORT	74348A202		8/4/2011	8/12/2011	109	0	103	6			0	6
4,163	TNT EXPRESS NV SHS ADR	87262N109		6/6/2011	6/21/2011	255	0	346	-91			0	-91
4,164	TNT EXPRESS NV SHS ADR	87262N109		6/6/2011	7/15/2011	1,530	0	2,107	-577			0	-577
4,165	TW TELECOM INC	87311L104		4/27/2011	6/21/2011	881	0	937	-56			0	-56
4,166	TW TELECOM INC	87311L104		4/27/2011	9/2/2011	337	0	383	-46			0	-46
4,167	TAIWAN S MANUFCTRING ADR	874039100		9/17/2009	6/21/2011	342	0	287	55			0	55
4,168	TAIWAN S MANUFCTRING ADR	874039100		10/28/2009	6/21/2011	578	0	435	143			0	143
4,169	TAIWAN S MANUFCTRING ADR	874039100		10/28/2009	11/30/2011	1,356	0	1,047	309			0	309
4,170	TAIWAN S MANUFCTRING ADR	874039100		12/21/2009	11/30/2011	38	0	34	4			0	4
4,171	TARGET CORP COM	87612E106		12/8/2009	3/7/2011	1,592	0	1,427	165			0	165
4,172	TARGET CORP COM	87612E106		1/22/2010	3/7/2011	2,825	0	2,800	25			0	25
4,173	TARGET CORP COM	87612E106		1/22/2010	3/8/2011	874	0	866	8			0	8
4,174	TARGET CORP COM	87612E106		3/1/2010	3/8/2011	257	0	261	-4			0	-4
4,175	TARGET CORP COM	87612E106		3/1/2010	6/21/2011	331	0	365	-34			0	-34
4,176	TARGET CORP COM	87612E106		3/1/2010	6/21/2011	236	0	274	-38			0	-38

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880
4,177	TARGET CORP COM	87612E106		3/1/2010	6/21/2011	47	0	52	-5			0	-5
4,178	TARGET CORP COM	87612E106		3/2/2010	6/21/2011	331	0	363	-32			0	-32
4,179	TARGET CORP COM	87612E106		3/1/2010	8/22/2011	351	0	363	-12			0	-12
4,180	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	201	0	217	-16			0	-16
4,181	TARGET CORP COM	87612E106		3/23/2010	8/22/2011	50	0	56	-6			0	-6
4,182	TARGET CORP COM	87612E106		7/26/2010	8/22/2011	251	0	263	-12			0	-12
4,183	TARGET CORP COM	87612E106		7/26/2010	8/22/2011	551	0	579	-28			0	-28
4,184	TATA MOTORS LTD ADR	876568502		1/7/2010	2/1/2011	1,452	0	1,055	397			0	397
4,185	TATA MOTORS LTD ADR	876568502		1/8/2010	2/1/2011	629	0	458	171			0	171
4,186	TATA MOTORS LTD ADR	876568502		1/8/2010	2/8/2011	2,684	0	1,919	765			0	765
4,187	TATA MOTORS LTD ADR	876568502		9/7/2010	2/8/2011	960	0	883	77			0	77
4,188	TATA MOTORS LTD ADR	876568502		9/7/2010	2/17/2011	623	0	521	102			0	102
4,189	TATA MOTORS LTD ADR	876568502		11/15/2010	2/17/2011	704	0	809	-105			0	[redacted]05
4,190	TATA MOTORS LTD ADR	876568502		11/15/2010	2/18/2011	609	0	716	-107			0	[redacted]07
4,191	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	50	0	52	-2			0	-2
4,192	TATA MOTORS LTD ADR	876568502		11/15/2010	2/24/2011	307	0	405	-98			0	-98
4,193	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	50	0	52	-2			0	-2
4,194	TATA MOTORS LTD ADR	876568502		12/2/2010	2/24/2011	1,324	0	1,755	-431			0	-431
4,195	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	100	0	104	-4			0	-4
4,196	TECH DATA CORP	878237106		3/10/2010	6/21/2011	139	0	130	9			0	9
4,197	TECK RESOURCES LTD CLS B	878742204		12/9/2009	6/16/2011	1,950	0	1,461	489			0	489
4,198	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	50	0	54	-4			0	-4
4,199	TECK RESOURCES LTD CLS B	878742204		12/9/2009	6/21/2011	456	0	340	116			0	116
4,200	TARGET CORP COM	87612E106		3/2/2010	8/22/2011	100	0	109	-9			0	-9
4,201	TELECOM ITALIA S P A NEW	87927Y102		8/26/2010	6/21/2011	119	0	119	0			0	0
4,202	TARGET CORP COM	87612E106		3/23/2010	8/22/2011	251	0	293	-42			0	-42
4,203	TENARIS S A ADR	88031M109		12/6/2010	2/9/2011	6,961	0	6,989	-28			0	-28
4,204	EXPRESS SCRIPTS INC COM	302182100		6/14/2010	6/21/2011	983	0	963	20			0	20
4,205	EXPRESS SCRIPTS INC COM	302182100		6/14/2010	8/4/2011	1,121	0	1,177	-56			0	-56
4,206	EXPRESS SCRIPTS INC COM	302182100		6/14/2010	9/2/2011	92	0	107	-15			0	-15
4,207	EXXON MOBIL CORP COM	30231G102		4/8/2010	2/24/2011	2 148	0	1,681	467			0	467
4,208	EXXON MOBIL CORP COM	30231G102		6/8/2010	2/24/2011	1,117	0	784	333			0	333
4,209	EXXON MOBIL CORP COM	30231G102		6/25/2010	2/24/2011	516	0	359	157			0	157
4,210	EXXON MOBIL CORP COM	30231G102		6/25/2010	3/3/2011	171	0	120	51			0	51
4,211	EXXON MOBIL CORP COM	30231G102		8/5/2010	3/3/2011	512	0	373	139			0	139
4,212	KOHLS CORP WISC PV 1CT	500255104		5/19/2011	12/12/2011	101	0	121	-20			0	-20
4,213	KOHLS CORP WISC PV 1CT	500255104		5/19/2011	12/12/2011	202	0	237	-35			0	[redacted]35
4,214	KOHLS CORP WISC PV 1CT	500255104		5/20/2011	12/12/2011	253	0	276	-23			0	[redacted]23
4,215	KOHLS CORP WISC PV 1CT	500255104		5/31/2011	12/12/2011	152	0	161	-9			0	-9
4,216	KOMATSU NEW NEW SPNSDADR	500458401		3/29/2011	6/21/2011	1,318	0	1 492	-174			0	-174
4,217	KOMATSU NEW NEW SPNSDADR	500458401		3/29/2011	9/2/2011	295	0	373	-78			0	-78
4,218	KOMATSU NEW NEW SPNSDADR	500458401		3/29/2011	9/9/2011	2,357	0	3,424	-1,067			0	-1,067
4,219	KOMATSU NEW NEW SPNSDADR	500458401		4/7/2011	9/9/2011	1,027	0	1,542	-515			0	-515
4,220	KOMATSU NEW NEW SPNSDADR	500458401		5/13/2011	9/9/2011	1,447	0	2,089	-642			0	-642
4,221	KOMATSU NEW NEW SPNSDADR	500458401		5/13/2011	9/13/2011	1,060	0	1,550	-490			0	-490
4,222	KOMATSU NEW NEW SPNSDADR	500458401		6/30/2011	9/13/2011	1,521	0	2,053	-532			0	-532
4,223	KONINKLIJKE AHOLD NV ADR	500467402		6/16/2009	6/21/2011	254	0	220	34			0	34
4,224	KONINKLIJKE AHOLD NV ADR	500467402		7/31/2009	6/21/2011	442	0	380	62			0	62
4,225	KONINKLIJKE AHOLD NV ADR	500467402		7/31/2009	9/2/2011	46	0	46	0			0	0
4,226	KONINKL PHIL E NY SH NEW	500472303		2/4/2011	5/19/2011	2,036	0	2,230	-194			0	-194
4,227	KONINKL PHIL E NY SH NEW	500472303		3/1/2011	5/19/2011	764	0	873	-109			0	-109
4,228	KROGER CO	501044101		7/6/2010	6/21/2011	1,126	0	928	198			0	198
4,229	KROGER CO	501044101		7/6/2010	9/2/2011	93	0	81	12			0	12
4,230	KROGER CO	501044101		7/6/2010	1/20/2012	501	0	424	77			0	77
4,231	KROGER CO	501044101		7/6/2010	1/23/2012	699	0	585	114			0	114
4,232	KROGER CO	501044101		12/7/2010	1/23/2012	506	0	439	67			0	67
4,233	KROGER CO	501044101		12/20/2010	1/23/2012	169	0	153	16			0	16
4,234	DISSALLOWED LOSS DUE TO WASH SA	VARIOUS		12/31/2011	12/31/2011	25,179	0	0	25,179			0	25,179

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	Amount
Long Term CG Distributions	48
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					2,557,381	0	2,407,501	149,880	0	0	0	149,880

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

0

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	MR JOHN THAIN		350 PURCHASE STREET	RYE	NY	10580		CO-TRUSTEE	1 00	
2	MRS CARMEN M THAIN		350 PURCHASE STREET	RYE	NY	10580		CO-TRUSTEE	1 00	
3										
4										
5										
6										
7										
8										
9										
10										

Part

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

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

		Date		Amount
1	Credit from prior year return		1	
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	3,646
7	Total		7	3,646