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

ENVELOPE POSTMARK DATE AUG 15 2012

For calendar year 2011 or tax year beginning 04/01 , 2011, and ending 03/31, 2012

Name of foundation H.G., H.F. & L.T. DORNETTE FOUNDATION
FIFTH THIRD BANK. TRUSTEE

A Employer identification number 31-6425317

Number and street (or P O. box number if mail is not delivered to street address): P O BOX 630858 | Room/suite

B Telephone number (see instructions) (800) 336-6782

City or town, state, and ZIP code: CINCINNATI, OH 45263-0858

C If exemption application is pending, check here ▶ ☐

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

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 11,815,133.

J Accounting method: [X] Cash ☐ Accrual
☐ Other (specify) ____________
(Part I, column (d) must be on cash basis.)

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	46.	46.		STMT 1
	4 Dividends and interest from securities	245,507.	245,507.		STMT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	405,189.			
	b Gross sales price for all assets on line 6a 5,247,112.				
	7 Capital gain net income (from Part IV, line 2)		405,189.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less: Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 **Total.** Add lines 1 through 11	650,742.	650,742.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.				
	14 Other employee salaries and wages		NONE	NONE	
	15 Pension plans, employee benefits		NONE	NONE	
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) STMT 3	660.	330.	NONE	330.
	c Other professional fees (attach schedule) STMT 4	1,418.	1,418.		
	17 Interest				
	18 Taxes (attach schedule) (see instructions) STMT 5	9,003.	3,227.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings		NONE	NONE	
	22 Printing and publications		NONE	NONE	
	23 Other expenses (attach schedule) STMT 6	110,059.	109,859.		200.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	121,140.	114,834.	NONE	530.
	25 Contributions, gifts, grants paid	740,000.			740,000.
	26 **Total expenses and disbursements** Add lines 24 and 25	861,140.	114,834.	NONE	740,530.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	-210,398.			
	b **Net investment income** (if negative, enter -0-)		535,908.		
	c **Adjusted net income** (if negative, enter -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	20,156.	-69,650.	-69,650.
2	Savings and temporary cash investments	247,492.	183,106.	183,106.
3	Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
4	Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
7	Other notes and loans receivable (attach schedule) ▶			
	Less: allowance for doubtful accounts ▶ NONE			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10 a	Investments - U.S. and state government obligations (attach schedule)			
b	Investments - corporate stock (attach schedule)	7,340,724.	8,051,050.	9,237,263.
c	Investments - corporate bonds (attach schedule)	2,693,420.	2,456,876.	2,464,414.
11	Investments - land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation (attach schedule) ▶			
12	Investments - mortgage loans			
13	Investments - other (attach schedule)	569,673.		
14	Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)			
16	**Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	10,871,465.	10,621,382.	11,815,133.
Liabilities 17	Accounts payable and accrued expenses			
18	Grants payable			
19	Deferred revenue			
20	Loans from officers, directors, trustees, and other disqualified persons			
21	Mortgages and other notes payable (attach schedule)			
22	Other liabilities (describe ▶)			
23	**Total liabilities** (add lines 17 through 22)			
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. ▶ X			
27	Capital stock, trust principal, or current funds	10,871,465.	10,621,382.	
28	Paid-in or capital surplus, or land, bldg., and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds			
30	**Total net assets or fund balances** (see instructions)	10,871,465.	10,621,382.	
31	**Total liabilities and net assets/fund balances** (see instructions)	10,871,465.	10,621,382.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	10,871,465.
2	Enter amount from Part I, line 27a	2	-210,398.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	3	4,818.
4	Add lines 1, 2, and 3	4	10,665,885.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 8	5	44,503.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	10,621,382.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	PUBLICLY TRADED SECURITIES			
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	5,201,556.		4,841,923.	359,633.
b				
c				
d				
e				

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				359,633.
b				
c				
d				
e				

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 — 405,189.

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 —

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	165,475.	10,844,645.	0.015259
2009	560,475.	9,889,037.	0.056676
2008	530,222.	10,248,123.	0.051738
2007	470,889.	13,656,874.	0.034480
2006	1,008,543.	13,203,396.	0.076385

2	Total of line 1, column (d)	2	0.234538
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	0.046908
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	10,679,788.
5	Multiply line 4 by line 3	5	500,967.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	5,359.
7	Add lines 5 and 6	7	506,326.
8	Enter qualifying distributions from Part XII, line 4	8	740,530.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter: ________ (attach copy of letter if necessary - see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b		1	5,359.
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	
3	Add lines 1 and 2		3	5,359.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	NONE
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-		5	5,359.
6	Credits/Payments:			
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a 5,000.		
b	Exempt foreign organizations - tax withheld at source	6b NONE		
c	Tax paid with application for extension of time to file (Form 8868)	6c NONE		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d		7	5,000.
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached		8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶		9	359.
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	
11	Enter the amount of line 10 to be: **Credited to 2012 estimated tax** ▶ **Refunded** ▶		11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ▶$ ______ (2) On foundation managers. ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	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		
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	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ OH			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

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

Website address ▶ N/A

14 The books are in care of ▶ FIFTH THIRD BANK Telephone no. ▶ (513)534-4397

Located at ▶ 38 FOUNTAIN SQUARE, CINCINNATI, OH ZIP + 4 ▶ 45202

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

			Yes	No
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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

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

				Yes	No
1a	During the year did the foundation (either directly or indirectly):				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?		1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):				
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011?	☐ Yes ☒ No			
	If "Yes," list the years ▶ ____, ____, ____, ____				
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		X
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here. ▶ ____, ____, ____, ____				
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		
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**

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? ☐ Yes ☐ No

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** No: X

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 9		-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		NONE	NONE	NONE

Total number of other employees paid over $50,000 ▶ NONE

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		NONE
Total number of others receiving over $50,000 for professional services . . . ▶		NONE

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 N/A	
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 N/A	
2	
All other program-related investments See instructions.	
3 NONE	
Total. Add lines 1 through 3 . . . ▶	

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	10,542,111.
b	Average of monthly cash balances	1b	300,313.
c	Fair market value of all other assets (see instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	10,842,424.
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	NONE
3	Subtract line 2 from line 1d	3	10,842,424.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	162,636.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	10,679,788.
6	**Minimum investment return.** Enter 5% of line 5	6	533,989.

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	533,989.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	5,359.		
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	5,359.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	528,630.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	528,630.
6	Deduction from distributable amount (see instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	528,630.

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	740,530.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	740,530.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	5,359.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	735,171.

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				528,630.
2 Undistributed income, if any, as of the end of 2011:				
a Enter amount for 2010 only			69,108.	
b Total for prior years: 20 09 ,20_____, 20_____		NONE		
3 Excess distributions carryover, if any, to 2011:				
a From 2006 .... NONE				
b From 2007 .... NONE				
c From 2008 .... NONE				
d From 2009 .... NONE				
e From 2010 .... NONE				
f Total of lines 3a through e	NONE			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ $ 740,530.				
a Applied to 2010, but not more than line 2a			69,108.	
b Applied to undistributed income of prior years (Election required - see instructions)		NONE		
c Treated as distributions out of corpus (Election required - see instructions)	NONE			
d Applied to 2011 distributable amount				528,630.
e Remaining amount distributed out of corpus	142,792.			
5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	NONE			NONE
6 **Enter the net total of each column as indicated below:**				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	142,792.			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
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		NONE		
d Subtract line 6c from line 6b. Taxable amount - see instructions		NONE		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instructions				
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				NONE
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)	NONE			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	NONE			
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	142,792.			
10 Analysis of line 9:				
a Excess from 2007 ... NONE				
b Excess from 2008 ... NONE				
c Excess from 2009 ... NONE				
d Excess from 2010 ... NONE				
e Excess from 2011 ... 142,792.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

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

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

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

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).)

N/A

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.

N/A

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

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

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

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

c Any submission deadlines:

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

Part XV **Supplementary Information** (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 10				
Total . . . . ▶ **3a**				740,000.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See instructions.)
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	NONE	46.
4 Dividends and interest from securities			14	NONE	245,507.
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	NONE	405,189.
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)				NONE	650,742.

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 650,742.

(See worksheet in line 13 instructions to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See instructions.)
4	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
4	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
4	THE GOVERNING DOCUMENT
8	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
8	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
8	THE GOVERNING DOCUMENT
3	INVESTMENT INCOME EARNED BY THIS TRUST IS USED TO MAKE
3	CHARITABLE CONTRIBUTIONS TO ORGANIZATIONS AS SPECIFIED IN
3	THE GOVERNING DOCUMENT

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

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: 07/06/2012 | Title: Trustee

MATTHEW CAROTHERS

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

Firm's name ▶ | Firm's EIN ▶

Firm's address ▶ | Phone no.

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					45,518.	
		89. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	04/01/2011
9,529.00		6,910.00					2,619.00	
		128. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					03/19/2008	04/01/2011
10,085.00		9,604.00					481.00	
		29. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/26/2010	04/01/2011
190.00		192.00					-2.00	
		143. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	04/01/2011
4,448.00		3,722.00					726.00	
		49. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	04/01/2011
4,026.00		2,094.00					1,932.00	
		12. NIKE INC CL B PROPERTY TYPE: SECURITIES					03/19/2008	04/01/2011
911.00		752.00					159.00	
		80. NIKE INC CL B PROPERTY TYPE: SECURITIES					04/21/2009	04/01/2011
6,076.00		4,229.00					1,847.00	
		20. NIKE INC CL B PROPERTY TYPE: SECURITIES					01/07/2009	04/01/2011
1,519.00		1,017.00					502.00	
		269. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					11/04/2010	04/01/2011
1,708.00		1,941.00					-233.00	
		28. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					10/11/2010	04/01/2011
178.00		167.00					11.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		235. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
11,287.00		10,518.00					769.00	
		90. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					01/31/2011	04/01/2011
4,328.00		4,028.00					300.00	
		25. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2010	04/04/2011
2,710.00		2,013.00					697.00	
		25. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	04/04/2011
1,093.00		825.00					268.00	
		25. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	04/04/2011
846.00		346.00					500.00	
		25. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/13/2010	04/04/2011
935.00		686.00					249.00	
		265. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					04/24/2008	04/04/2011
2,577.00		3,005.00					-428.00	
		260. CADENCE DESIGN SYS INC COM PROPERTY TYPE: SECURITIES					06/11/2009	04/04/2011
2,528.00		1,653.00					875.00	
		25. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	04/04/2011
619.00		419.00					200.00	
		25. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	04/04/2011
2,204.00		1,287.00					917.00	
		92. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/28/2010	04/04/2011
2,861.00		2,758.00					103.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		74. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	04/04/2011
2,402.00		1,926.00					476.00	
		234. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/10/2010	04/04/2011
7,597.00		6,000.00					1,597.00	
		25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES					10/19/2010	04/04/2011
1,918.00		1,361.00					557.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	04/04/2011
2,062.00		1,479.00					583.00	
		170. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					08/26/2008	04/04/2011
3,781.00		3,495.00					286.00	
		17. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					09/23/2008	04/04/2011
378.00		333.00					45.00	
		25. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	04/04/2011
1,280.00		601.00					679.00	
		25. INTUIT COM PROPERTY TYPE: SECURITIES					03/27/2008	04/04/2011
1,302.00		682.00					620.00	
		25. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/05/2010	04/04/2011
1,356.00		926.00					430.00	
		40. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					03/27/2008	04/04/2011
1,015.00		1,102.00					-87.00	
		10. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2010	04/04/2011
254.00		154.00					100.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	04/04/2011
1,456.00		1,288.00					168.00	
		25. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					10/19/2010	04/04/2011
1,806.00		1,286.00					520.00	
		25. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	04/04/2011
1,064.00		539.00					525.00	
		25. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/04/2011
945.00		593.00					352.00	
		22. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/04/2011
744.00		522.00					222.00	
		79. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/04/2011
2,671.00		1,874.00					797.00	
		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					12/13/2010	04/04/2011
1,365.00		1,104.00					261.00	
		25. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/04/2011
817.00		589.00					228.00	
		25. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/25/2008	04/04/2011
1,503.00		1,343.00					160.00	
		7. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					09/22/2009	04/04/2011
33.00		51.00					-18.00	
		265. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					09/16/2009	04/04/2011
1,237.00		1,742.00					-505.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		125. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					09/16/2009	04/04/2011
589.00		822.00					-233.00	
		133. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/28/2008	04/04/2011
627.00		629.00					-2.00	
		29. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2008	04/04/2011
137.00		135.00					2.00	
		190. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					10/11/2010	04/04/2011
1,181.00		1,130.00					51.00	
		102. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/15/2010	04/05/2011
2,718.00		2,073.00					645.00	
		82. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					02/23/1998	04/05/2011
6,922.00		2,184.00					4,738.00	
		70. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/20/2010	04/05/2011
453.00		466.00					-13.00	
		71. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/20/2010	04/05/2011
459.00		472.00					-13.00	
		93. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/20/2010	04/05/2011
602.00		618.00					-16.00	
		137. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/20/2010	04/05/2011
886.00		911.00					-25.00	
		9. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/26/2010	04/05/2011
58.00		60.00					-2.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		136. NIKE INC CL B PROPERTY TYPE: SECURITIES					03/19/2008	04/05/2011
10,318.00		8,523.00					1,795.00	
		224. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/04/2010	04/05/2011
7,614.00		5,315.00					2,299.00	
		62. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					03/19/2008	04/05/2011
3,729.00		3,041.00					688.00	
		82. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/15/2011	04/07/2011
10,562.00		9,801.00					761.00	
		263. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/30/2009	04/07/2011
7,994.00		10,636.00					-2,642.00	
		80. BEST BUY INC COM PROPERTY TYPE: SECURITIES					10/29/2009	04/07/2011
2,432.00		3,145.00					-713.00	
		30. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					06/10/2010	04/07/2011
988.00		769.00					219.00	
		150. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					12/17/2008	04/07/2011
4,939.00		3,739.00					1,200.00	
		50. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					04/06/2009	04/07/2011
1,646.00		1,090.00					556.00	
		140. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					03/09/2009	04/07/2011
4,610.00		2,635.00					1,975.00	
		82. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/26/2009	04/07/2011
3,393.00		2,709.00					684.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		106. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/26/2009	04/07/2011
4,386.00		3,502.00					884.00	
		200. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					04/01/2009	04/07/2011
8,276.00		6,424.00					1,852.00	
		150. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/07/2011
5,967.00		4,355.00					1,612.00	
		235. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	04/07/2011
18,312.00		10,045.00					8,267.00	
		108. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
5,045.00		5,375.00					-330.00	
		3. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
140.00		149.00					-9.00	
		43. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/18/2011	04/07/2011
2,011.00		2,140.00					-129.00	
		68. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					02/23/1998	04/08/2011
5,829.00		1,811.00					4,018.00	
		88. NYSE EURONEXT PROPERTY TYPE: SECURITIES					10/17/2008	04/08/2011
3,390.00		2,669.00					721.00	
		50. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					01/05/2011	04/08/2011
3,178.00		3,398.00					-220.00	
		125. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					12/31/2010	04/08/2011
7,945.00		8,318.00					-373.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					02/28/2011	04/08/2011
1,589.00		1,605.00					-16.00	
		41. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2008	04/08/2011
186.00		191.00					-5.00	
		57. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					11/26/2008	04/08/2011
261.00		266.00					-5.00	
		36. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					08/18/2010	04/08/2011
165.00		139.00					26.00	
		41. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					10/11/2010	04/08/2011
256.00		244.00					12.00	
		73. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/23/2010	04/08/2011
455.00		412.00					43.00	
		73. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/18/2011	04/08/2011
3,353.00		3,633.00					-280.00	
		2. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES					02/18/2011	04/08/2011
92.00		100.00					-8.00	
		9. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES					02/18/2011	04/08/2011
421.00		448.00					-27.00	
		65. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/18/2011	04/08/2011
2,999.00		3,235.00					-236.00	
		54. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/17/2011	04/08/2011
2,492.00		2,686.00					-194.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		47. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/17/2011	04/11/2011
2,119.00		2,338.00					-219.00	
		55. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/25/2011	04/11/2011
2,480.00		2,662.00					-182.00	
		54. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					02/25/2011	04/11/2011
2,436.00		2,614.00					-178.00	
		15. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					03/23/2011	04/11/2011
677.00		706.00					-29.00	
		46. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES					03/23/2011	04/11/2011
2,075.00		2,166.00					-91.00	
		48. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					06/03/2010	04/13/2011
3,448.00		1,915.00					1,533.00	
		15. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					03/31/2011	04/13/2011
1,587.00		1,647.00					-60.00	
		47. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/14/2010	04/13/2011
4,974.00		3,403.00					1,571.00	
		29. DEERE & CO PROPERTY TYPE: SECURITIES					10/29/2010	04/13/2011
2,703.00		2,234.00					469.00	
		78. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					03/02/2011	04/13/2011
3,231.00		3,388.00					-157.00	
		44. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					10/08/2010	04/13/2011
1,823.00		1,811.00					12.00	

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		210. HEWLETT PACKARD CO PROPERTY TYPE: SECURITIES					04/03/2009	04/13/2011
8,700.00		7,185.00					1,515.00	
		103. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					09/23/2008	04/13/2011
2,244.00		2,019.00					225.00	
		56. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					09/05/2008	04/13/2011
1,220.00		1,087.00					133.00	
		94. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					03/19/2008	04/13/2011
3,694.00		3,219.00					475.00	
		74. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					10/01/2010	04/13/2011
3,052.00		2,354.00					698.00	
		165. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					10/06/2009	04/14/2011
5,152.00		3,530.00					1,622.00	
		26. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					04/26/2010	04/14/2011
812.00		441.00					371.00	
		51. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES					04/26/2010	04/14/2011
1,593.00		865.00					728.00	
		8. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					01/25/2011	04/15/2011
4,308.00		4,911.00					-603.00	
		7. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					12/29/2010	04/15/2011
3,770.00		4,208.00					-438.00	
		15. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	04/19/2011
4,258.00		2,375.00					1,883.00	

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		25. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/17/2011	04/19/2011
946.00		1,064.00					-118.00	
		20. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
757.00		840.00					-83.00	
		309. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
11,697.00		12,945.00					-1,248.00	
		96. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					02/10/2011	04/19/2011
3,634.00		4,022.00					-388.00	
		283. AT&T INC PROPERTY TYPE: SECURITIES					12/23/2008	04/20/2011
8,525.00		7,904.00					621.00	
		46. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/15/2010	04/20/2011
1,351.00		935.00					416.00	
		78. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/04/2010	04/20/2011
2,291.00		1,529.00					762.00	
		148. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					03/19/2008	04/20/2011
4,969.00		5,818.00					-849.00	
		160. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					08/05/2008	04/20/2011
5,372.00		5,872.00					-500.00	
		60. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					07/22/2008	04/20/2011
2,014.00		2,134.00					-120.00	
		88. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					01/27/2010	04/20/2011
2,955.00		2,637.00					318.00	

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		25. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					12/23/2008	04/20/2011
839.00		616.00					223.00	
		79. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/01/2008	04/20/2011
3,478.00		3,882.00					-404.00	
		170. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					08/18/2010	04/20/2011
722.00		658.00					64.00	
		30. UNION PAC CORP PROPERTY TYPE: SECURITIES					04/28/2008	04/20/2011
2,867.00		2,115.00					752.00	
		50. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					01/07/2011	04/20/2011
1,410.00		1,265.00					145.00	
		267. FOREST LABS INC COM PROPERTY TYPE: SECURITIES					12/23/2008	04/21/2011
8,859.00		6,582.00					2,277.00	
		494. T-HQ INC COM NEW PROPERTY TYPE: SECURITIES					08/18/2010	04/21/2011
2,074.00		1,913.00					161.00	
		332.225 FIFTH THIRD TOTAL RETURN BOND FU PROPERTY TYPE: SECURITIES					03/26/2008	04/25/2011
3,000.00		3,189.00					-189.00	
		4. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/15/2011	04/26/2011
503.00		478.00					25.00	
		160. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/19/2008	04/26/2011
20,112.00		17,987.00					2,125.00	
		310. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/19/2008	04/26/2011
7,656.00		4,901.00					2,755.00	

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		10. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/26/2011
392.00		290.00					102.00	
		73. NYSE EURONEXT PROPERTY TYPE: SECURITIES					12/06/2010	04/26/2011
2,859.00		2,119.00					740.00	
		37. NYSE EURONEXT PROPERTY TYPE: SECURITIES					06/25/2010	04/26/2011
1,449.00		1,066.00					383.00	
		150. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					01/26/2011	04/26/2011
12,499.00		12,873.00					-374.00	
		25. SHERWIN WILLIAMS CO PROPERTY TYPE: SECURITIES					02/17/2011	04/26/2011
2,083.00		2,121.00					-38.00	
		73. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					04/30/2008	04/26/2011
7,064.00		4,544.00					2,520.00	
		52. CORE LABORATORIES N.V. PROPERTY TYPE: SECURITIES					05/01/2008	04/26/2011
5,032.00		3,221.00					1,811.00	
		75. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/05/2010	04/27/2011
6,256.00		3,860.00					2,396.00	
		50. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/23/2010	04/27/2011
4,170.00		2,561.00					1,609.00	
		50. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					04/12/2010	04/27/2011
4,170.00		2,548.00					1,622.00	
		400. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES					11/04/2010	04/27/2011
10,924.00		9,417.00					1,507.00	

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		19. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					03/19/2008	04/28/2011
10,211.00		8,426.00					1,785.00	
		10. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					10/30/2008	04/28/2011
5,374.00		3,625.00					1,749.00	
		10. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES					01/07/2009	04/28/2011
5,374.00		3,241.00					2,133.00	
		268. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES					03/19/2008	04/28/2011
7,732.00		19,411.00					-11,679.00	
		13. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/26/2010	04/28/2011
996.00		562.00					434.00	
		99. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/26/2010	04/28/2011
7,584.00		4,275.00					3,309.00	
		228. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES					03/19/2008	04/28/2011
6,896.00		7,111.00					-215.00	
		54. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	04/29/2011
2,645.00		1,782.00					863.00	
		5. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	04/29/2011
245.00		165.00					80.00	
		600. NEWELL RUBBERMAID INC PROPERTY TYPE: SECURITIES					03/11/2011	04/29/2011
11,370.00		11,701.00					-331.00	
		62. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					12/30/2010	04/29/2011
4,486.00		4,170.00					316.00	

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		76. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/13/2010	04/29/2011
5,499.00		4,865.00					634.00	
		13. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/23/2010	04/29/2011
84.00		73.00					11.00	
		86. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/22/2010	04/29/2011
554.00		477.00					77.00	
		101. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/21/2010	04/29/2011
650.00		558.00					92.00	
		63. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/21/2010	04/29/2011
406.00		348.00					58.00	
		25. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/02/2010	05/04/2011
714.00		673.00					41.00	
		200. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					08/31/2010	05/04/2011
17,314.00		12,248.00					5,066.00	
		107.291 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					05/06/2009	05/04/2011
879.00		849.00					30.00	
		691.709 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/04/2011
5,670.00		5,431.00					239.00	
		249. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/04/2011
2,042.00		1,955.00					87.00	
		90. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2010	05/04/2011
1,906.00		1,390.00					516.00	

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		85. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	05/04/2011
1,800.00		1,050.00					750.00	
		247. MICROSOFT CORP PROPERTY TYPE: SECURITIES					02/25/2011	05/04/2011
6,455.00		6,649.00					-194.00	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/15/2010	05/04/2011
2,268.00		1,765.00					503.00	
		14. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					03/17/2010	05/04/2011
889.00		743.00					146.00	
		79. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					04/15/2010	05/04/2011
5,019.00		4,183.00					836.00	
		425. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					01/07/2011	05/04/2011
11,432.00		10,755.00					677.00	
		400. XEROX CORP PROPERTY TYPE: SECURITIES					04/15/2010	05/04/2011
4,029.00		4,217.00					-188.00	
		13. XEROX CORP PROPERTY TYPE: SECURITIES					04/15/2010	05/04/2011
131.00		137.00					-6.00	
		65. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	05/05/2011
3,151.00		2,145.00					1,006.00	
		32. ALTERA CORP COM PROPERTY TYPE: SECURITIES					10/29/2010	05/05/2011
1,551.00		1,005.00					546.00	
		34. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/12/2010	05/05/2011
2,054.00		1,476.00					578.00	

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		45. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					08/03/2010	05/05/2011
2,718.00		1,954.00					764.00	
		68. AVNET INC COM PROPERTY TYPE: SECURITIES					03/19/2008	05/05/2011
2,465.00		2,136.00					329.00	
		73. AVNET INC COM PROPERTY TYPE: SECURITIES					03/29/2010	05/05/2011
2,646.00		2,182.00					464.00	
		135. CORNING INC PROPERTY TYPE: SECURITIES					02/11/2011	05/05/2011
2,741.00		3,008.00					-267.00	
		36. CORNING INC PROPERTY TYPE: SECURITIES					01/31/2011	05/05/2011
731.00		799.00					-68.00	
		16. DEERE & CO PROPERTY TYPE: SECURITIES					07/22/2010	05/05/2011
1,478.00		1,007.00					471.00	
		34. DEERE & CO PROPERTY TYPE: SECURITIES					07/20/2010	05/05/2011
3,140.00		2,060.00					1,080.00	
		65. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	05/05/2011
4,323.00		4,910.00					-587.00	
		138. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/05/2011
1,150.00		1,083.00					67.00	
		22.291 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/10/2010	05/05/2011
187.00		175.00					12.00	
		48.709 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/11/2010	05/05/2011
409.00		379.00					30.00	

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		20. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/11/2010	05/05/2011
167.00		156.00					11.00	
		13. MOSAIC CO PROPERTY TYPE: SECURITIES					11/17/2010	05/05/2011
922.00		876.00					46.00	
		50. MOSAIC CO PROPERTY TYPE: SECURITIES					09/20/2010	05/05/2011
3,545.00		3,070.00					475.00	
		42. NYSE EURONEXT PROPERTY TYPE: SECURITIES					10/17/2008	05/05/2011
1,658.00		1,274.00					384.00	
		42. NYSE EURONEXT PROPERTY TYPE: SECURITIES					09/22/2009	05/05/2011
1,658.00		1,248.00					410.00	
		15. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/05/2011
87.00		50.00					37.00	
		78. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/21/2010	05/05/2011
485.00		431.00					54.00	
		37. XEROX CORP PROPERTY TYPE: SECURITIES					04/15/2010	05/05/2011
374.00		390.00					-16.00	
		141. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/22/2010	05/06/2011
9,760.00		7,003.00					2,757.00	
		164. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/19/2010	05/06/2011
11,352.00		8,027.00					3,325.00	
		117. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/06/2011
695.00		387.00					308.00	

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		54. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/21/2010	05/06/2011
345.00		298.00					47.00	
		67. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/09/2011
388.00		222.00					166.00	
		25. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/02/2010	05/10/2011
736.00		673.00					63.00	
		25. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/04/2010	05/10/2011
2,359.00		1,632.00					727.00	
		56. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/10/2011
327.00		185.00					142.00	
		20. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					08/03/2010	05/13/2011
1,242.00		868.00					374.00	
		101. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/08/2010	05/13/2011
6,274.00		4,344.00					1,930.00	
		35. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES					02/11/2011	05/13/2011
4,669.00		4,528.00					141.00	
		28. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES					07/23/2010	05/13/2011
3,736.00		2,184.00					1,552.00	
		46. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/02/2010	05/13/2011
1,235.00		1,239.00					-4.00	
		379. BRIGHAM EXPLORATION CO COM PROPERTY TYPE: SECURITIES					12/01/2010	05/13/2011
10,178.00		10,034.00					144.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		64. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					11/04/2010	05/13/2011
1,654.00		1,255.00					399.00	
		171. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					09/08/2010	05/13/2011
4,418.00		3,155.00					1,263.00	
		18. DEERE & CO PROPERTY TYPE: SECURITIES					07/20/2010	05/13/2011
1,583.00		1,091.00					492.00	
		41. DEERE & CO PROPERTY TYPE: SECURITIES					05/21/2010	05/13/2011
3,605.00		2,391.00					1,214.00	
		200. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					09/02/2010	05/13/2011
17,417.00		12,543.00					4,874.00	
		75. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	05/13/2011
1,567.00		926.00					641.00	
		16. MOSAIC CO PROPERTY TYPE: SECURITIES					09/20/2010	05/13/2011
1,075.00		982.00					93.00	
		294. MOSAIC CO PROPERTY TYPE: SECURITIES					09/16/2010	05/13/2011
19,756.00		17,742.00					2,014.00	
		94. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	05/13/2011
5,511.00		4,233.00					1,278.00	
		18. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/13/2011
1,617.00		1,379.00					238.00	
		6. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/13/2011
539.00		456.00					83.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES					04/06/2010	05/13/2011
1,390.00		1,085.00					305.00	
		192. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES					04/05/2010	05/13/2011
8,085.00		6,294.00					1,791.00	
		11. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES					05/24/2010	05/13/2011
463.00		280.00					183.00	
		64. CNH GLOBAL N.V. COMMON STOCK PROPERTY TYPE: SECURITIES					05/24/2010	05/13/2011
2,718.00		1,631.00					1,087.00	
		56. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					02/26/2010	05/18/2011
1,734.00		1,513.00					221.00	
		190. UNITED ONLINE INC PROPERTY TYPE: SECURITIES					09/21/2010	05/18/2011
1,125.00		1,049.00					76.00	
		42. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/24/2010	05/19/2011
2,961.00		2,010.00					951.00	
		124. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES					04/08/2011	05/19/2011
1,140.00		1,129.00					11.00	
		37. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/19/2011
211.00		122.00					89.00	
		159. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/19/2011
892.00		526.00					366.00	
		100. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES					04/08/2011	05/20/2011
912.00		910.00					2.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		22. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/20/2011
128.00		73.00					55.00	
		64. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/23/2011
357.00		212.00					145.00	
		25. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/24/2010	05/24/2011
1,809.00		720.00					1,089.00	
		75. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/12/2010	05/24/2011
1,956.00		1,037.00					919.00	
		232. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/01/2010	05/24/2011
6,052.00		3,167.00					2,885.00	
		168. ARUBA NETWORKS INC PROPERTY TYPE: SECURITIES					04/01/2010	05/24/2011
4,382.00		2,289.00					2,093.00	
		25. FOSSIL INC PROPERTY TYPE: SECURITIES					03/23/2011	05/24/2011
2,533.00		2,076.00					457.00	
		25. FOSSIL INC PROPERTY TYPE: SECURITIES					02/09/2011	05/24/2011
2,533.00		1,999.00					534.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					09/29/2010	05/24/2011
1,924.00		1,479.00					445.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	05/24/2011
2,288.00		1,988.00					300.00	
		55. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	05/24/2011
299.00		182.00					117.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	05/24/2011
2,612.00		1,451.00					1,161.00	
		25. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	05/24/2011
1,552.00		1,383.00					169.00	
		25. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/24/2011	05/24/2011
1,552.00		1,367.00					185.00	
		191.489 FIFTH THIRD SMALL CAP GROWTH FD PROPERTY TYPE: SECURITIES					09/22/2003	05/25/2011
1,800.00		3,343.00					-1,543.00	
		25. INTUIT COM PROPERTY TYPE: SECURITIES					03/27/2008	05/25/2011
1,317.00		682.00					635.00	
		250. NORDSON CORP COM PROPERTY TYPE: SECURITIES					03/11/2011	05/25/2011
12,424.00		13,255.00					-831.00	
		200. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/24/2011	05/25/2011
12,349.00		10,935.00					1,414.00	
		15. ALTERA CORP COM PROPERTY TYPE: SECURITIES					10/29/2010	05/26/2011
699.00		471.00					228.00	
		44. ALTERA CORP COM PROPERTY TYPE: SECURITIES					10/27/2010	05/26/2011
2,051.00		1,362.00					689.00	
		97. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/08/2010	05/26/2011
5,831.00		4,172.00					1,659.00	
		37. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/08/2010	05/26/2011
2,226.00		1,591.00					635.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		69. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/05/2010	05/26/2011
4,151.00		2,949.00					1,202.00	
		184. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					03/05/2010	05/26/2011
11,056.00		7,865.00					3,191.00	
		31. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/13/2011	05/26/2011
2,880.00		2,504.00					376.00	
		161. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					03/19/2008	05/26/2011
11,659.00		12,080.00					-421.00	
		54. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					11/25/2009	05/26/2011
3,911.00		2,859.00					1,052.00	
		78. DEERE & CO PROPERTY TYPE: SECURITIES					05/21/2010	05/26/2011
6,587.00		4,548.00					2,039.00	
		30. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	05/26/2011
2,628.00		1,803.00					825.00	
		76. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/15/2010	05/26/2011
3,420.00		2,700.00					720.00	
		95. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/01/2008	05/26/2011
4,003.00		4,669.00					-666.00	
		77. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
6,736.00		4,642.00					2,094.00	
		127. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
11,110.00		7,656.00					3,454.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					02/26/2010	05/26/2011
2,537.00		1,747.00					790.00	
		66. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/26/2011
5,758.00		5,014.00					744.00	
		27. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					04/29/2011	05/26/2011
2,356.00		2,023.00					333.00	
		21. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					02/15/2011	05/26/2011
1,300.00		1,290.00					10.00	
		51. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					02/15/2011	05/26/2011
3,158.00		3,131.00					27.00	
		43. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/02/2010	05/26/2011
2,663.00		2,219.00					444.00	
		20. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					04/15/2010	05/26/2011
1,223.00		1,059.00					164.00	
		115. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					06/23/2010	05/26/2011
7,035.00		5,886.00					1,149.00	
		16. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					06/23/2010	05/26/2011
979.00		819.00					160.00	
		478. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					03/19/2008	05/26/2011
29,240.00		22,662.00					6,578.00	
		62. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/11/2011	05/26/2011
3,947.00		3,559.00					388.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/25/2011	05/26/2011
64.00		56.00					8.00	
		283. ALLSTATE CORP PROPERTY TYPE: SECURITIES					03/19/2008	05/27/2011
8,825.00		13,326.00					-4,501.00	
		264. ALLSTATE CORP PROPERTY TYPE: SECURITIES					06/25/2010	05/27/2011
8,233.00		8,083.00					150.00	
		185. ALLSTATE CORP PROPERTY TYPE: SECURITIES					09/02/2010	05/27/2011
5,769.00		5,299.00					470.00	
		136. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/24/2008	05/27/2011
3,237.00		2,375.00					862.00	
		174. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/19/2008	05/27/2011
4,141.00		2,758.00					1,383.00	
		20. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					03/19/2008	05/27/2011
1,224.00		948.00					276.00	
		263. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					09/21/2010	05/27/2011
2,445.00		1,900.00					545.00	
		.5 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	05/31/2011
21.00		22.00					-1.00	
		.2 CITIGROUP INC PROPERTY TYPE: SECURITIES					01/27/2011	05/31/2011
8.00		10.00					-2.00	
		29. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/19/2008	06/03/2011
3,462.00		3,260.00					202.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		22. APACHE CORP COM PROPERTY TYPE: SECURITIES					04/06/2009	06/03/2011
2,627.00		1,433.00					1,194.00	
		90. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/23/2009	06/03/2011
10,746.00		5,368.00					5,378.00	
		33. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	06/03/2011
3,940.00		1,764.00					2,176.00	
		97. APACHE CORP COM PROPERTY TYPE: SECURITIES					03/09/2009	06/03/2011
11,581.00		4,984.00					6,597.00	
		25. LORILLARD INC PROPERTY TYPE: SECURITIES					05/04/2011	06/06/2011
2,504.00		2,659.00					-155.00	
		125. LORILLARD INC PROPERTY TYPE: SECURITIES					04/29/2011	06/06/2011
12,518.00		13,225.00					-707.00	
		25. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2010	06/08/2011
2,372.00		2,013.00					359.00	
		150. ANIXTER INTL INC PROPERTY TYPE: SECURITIES					02/17/2011	06/08/2011
9,516.00		10,900.00					-1,384.00	
		50. ANIXTER INTL INC PROPERTY TYPE: SECURITIES					02/28/2011	06/08/2011
3,172.00		3,590.00					-418.00	
		50. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					07/12/2010	06/08/2011
3,324.00		1,996.00					1,328.00	
		75. INTUIT COM PROPERTY TYPE: SECURITIES					03/27/2008	06/08/2011
3,830.00		2,046.00					1,784.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		750. JDS UNIPHASE CORP PROPERTY TYPE: SECURITIES					01/24/2011	06/08/2011
13,196.00		12,452.00					744.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	06/08/2011
2,330.00		1,988.00					342.00	
		75. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/26/2011	06/08/2011
2,697.00		3,068.00					-371.00	
		231. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/10/2010	06/08/2011
10,949.00		8,563.00					2,386.00	
		44. MICROS SYS INC COM PROPERTY TYPE: SECURITIES					08/11/2010	06/08/2011
2,086.00		1,594.00					492.00	
		225. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/13/2010	06/08/2011
12,532.00		9,775.00					2,757.00	
		25. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					05/04/2011	06/08/2011
965.00		1,165.00					-200.00	
		95. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					04/20/2011	06/08/2011
3,668.00		4,272.00					-604.00	
		180. VERA BRADLEY INC PROPERTY TYPE: SECURITIES					04/19/2011	06/08/2011
6,950.00		8,029.00					-1,079.00	
		145. CORNING INC PROPERTY TYPE: SECURITIES					01/31/2011	06/09/2011
2,714.00		3,220.00					-506.00	
		65. CORNING INC PROPERTY TYPE: SECURITIES					01/31/2011	06/09/2011
1,217.00		1,443.00					-226.00	

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		732. CORNING INC PROPERTY TYPE: SECURITIES					01/26/2011	06/09/2011
13,702.00		16,028.00					-2,326.00	
		172. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	06/09/2011
10,878.00		12,993.00					-2,115.00	
		18. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	06/09/2011
1,138.00		1,354.00					-216.00	
		9. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/17/2011	06/09/2011
569.00		677.00					-108.00	
		46. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					03/24/2011	06/09/2011
2,909.00		3,361.00					-452.00	
		62. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					03/18/2011	06/09/2011
3,921.00		4,342.00					-421.00	
		40. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	06/09/2011
4,215.00		3,308.00					907.00	
		142. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/15/2010	06/09/2011
6,140.00		5,045.00					1,095.00	
		20. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/01/2011	06/10/2011
919.00		996.00					-77.00	
		15. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/31/2011	06/10/2011
689.00		740.00					-51.00	
		35. ALTERA CORP COM PROPERTY TYPE: SECURITIES					10/27/2010	06/10/2011
1,535.00		1,084.00					451.00	

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		40. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					05/13/2011	06/10/2011
1,660.00		1,746.00					-86.00	
		20. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES					03/31/2011	06/10/2011
1,458.00		1,641.00					-183.00	
		1. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					09/03/2010	06/10/2011
327.00		258.00					69.00	
		14. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	06/10/2011
4,582.00		1,846.00					2,736.00	
		10. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES					07/23/2010	06/10/2011
1,228.00		780.00					448.00	
		15. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/13/2011	06/10/2011
1,380.00		1,211.00					169.00	
		20. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					06/03/2010	06/10/2011
1,363.00		798.00					565.00	
		30. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					09/08/2010	06/10/2011
730.00		554.00					176.00	
		22. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	06/10/2011
535.00		360.00					175.00	
		20. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	06/10/2011
1,615.00		1,703.00					-88.00	
		16. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					04/20/2011	06/10/2011
1,361.00		1,533.00					-172.00	

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		31. COCA COLA CO PROPERTY TYPE: SECURITIES					11/18/2010	06/10/2011
2,027.00		1,958.00					69.00	
		20. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/01/2010	06/10/2011
1,459.00		1,007.00					452.00	
		25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/14/2010	06/10/2011
1,830.00		1,274.00					556.00	
		132. CORNING INC PROPERTY TYPE: SECURITIES					01/26/2011	06/10/2011
2,428.00		2,890.00					-462.00	
		30. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					04/20/2011	06/10/2011
2,353.00		2,347.00					6.00	
		10. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					06/14/2010	06/10/2011
935.00		724.00					211.00	
		45. DANAHER CORPORATION PROPERTY TYPE: SECURITIES					03/08/2011	06/10/2011
2,325.00		2,315.00					10.00	
		12. DEERE & CO PROPERTY TYPE: SECURITIES					05/21/2010	06/10/2011
982.00		700.00					282.00	
		41. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					03/08/2011	06/10/2011
1,583.00		1,773.00					-190.00	
		36. EMC CORP/MASS PROPERTY TYPE: SECURITIES					01/25/2011	06/10/2011
950.00		871.00					79.00	
		12. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	06/10/2011
1,015.00		721.00					294.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					02/28/2011	06/10/2011
2,321.00		2,492.00					-171.00	
		15. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					11/05/2010	06/10/2011
1,176.00		1,150.00					26.00	
		60. FASTENAL CO PROPERTY TYPE: SECURITIES					02/10/2011	06/10/2011
1,864.00		1,899.00					-35.00	
		31. FISERV INC PROPERTY TYPE: SECURITIES					02/25/2011	06/10/2011
1,943.00		1,957.00					-14.00	
		25. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					04/13/2011	06/10/2011
4,096.00		4,111.00					-15.00	
		800. ISHARES COMEX GOLD TRUST [WHFIT] PROPERTY TYPE: SECURITIES					09/03/2010	06/10/2011
11,952.00		9,824.00					2,128.00	
		495. S & P NORTH AMERICAN NATURAL RESOUR PROPERTY TYPE: SECURITIES					09/03/2010	06/10/2011
21,017.00		16,488.00					4,529.00	
		499. ISHARES S&P GSCI COMMODITY-INDEXED PROPERTY TYPE: SECURITIES					09/03/2010	06/10/2011
17,969.00		17,631.00					338.00	
		30. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/01/2008	06/10/2011
1,233.00		1,474.00					-241.00	
		40. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					03/19/2008	06/10/2011
1,438.00		1,370.00					68.00	
		18. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	06/10/2011
1,729.00		910.00					819.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		65. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					02/11/2011	06/10/2011
1,613.00		1,740.00					-127.00	
		25. MCDONALDS CORP PROPERTY TYPE: SECURITIES					05/13/2011	06/10/2011
2,018.00		2,015.00					3.00	
		20. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	06/10/2011
1,282.00		1,365.00					-83.00	
		10. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					05/05/2011	06/10/2011
1,598.00		1,781.00					-183.00	
		25. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					02/14/2011	06/10/2011
1,775.00		1,989.00					-214.00	
		20. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES					12/29/2010	06/10/2011
2,072.00		1,987.00					85.00	
		70. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	06/10/2011
2,197.00		1,394.00					803.00	
		20. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	06/10/2011
1,114.00		901.00					213.00	
		21. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/01/2011	06/10/2011
1,765.00		1,671.00					94.00	
		30. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/14/2011	06/10/2011
1,758.00		1,491.00					267.00	
		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/03/2011	06/10/2011
2,480.00		2,322.00					158.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		11. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					10/27/2010	06/10/2011
712.00		692.00					20.00	
		9. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					02/23/1998	06/10/2011
583.00		373.00					210.00	
		27. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/03/2011	06/10/2011
1,477.00		1,593.00					-116.00	
		17. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/13/2010	06/10/2011
1,146.00		1,088.00					58.00	
		20. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/19/2008	06/10/2011
1,705.00		1,051.00					654.00	
		20. TERADATA CORP DEL PROPERTY TYPE: SECURITIES					05/27/2011	06/10/2011
1,066.00		1,111.00					-45.00	
		20. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/13/2011	06/10/2011
1,435.00		1,374.00					61.00	
		17. UNION PAC CORP PROPERTY TYPE: SECURITIES					04/28/2008	06/10/2011
1,702.00		1,199.00					503.00	
		15. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					04/28/2011	06/10/2011
1,241.00		1,333.00					-92.00	
		37. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/25/2011	06/10/2011
1,831.00		1,503.00					328.00	
		40. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					05/13/2011	06/10/2011
1,420.00		1,556.00					-136.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. WATSON PHARMACEUTICAL INC COM					02/25/2011	06/10/2011
		PROPERTY TYPE: SECURITIES						
1,905.00		1,678.00					227.00	
		33. WILLIAMS SONOMA INC COM					10/01/2010	06/10/2011
		PROPERTY TYPE: SECURITIES						
1,205.00		1,050.00					155.00	
		36. COVIDIEN PLC COMMON SHS					04/15/2011	06/10/2011
		PROPERTY TYPE: SECURITIES						
1,932.00		1,943.00					-11.00	
		30. AVAGO TECHNOLOGIES LTD					06/09/2011	06/10/2011
		PROPERTY TYPE: SECURITIES						
1,009.00		1,031.00					-22.00	
		25. ACME PACKET INC					06/24/2010	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,663.00		720.00					943.00	
		25. AGILENT TECHNOLOGIES INC					03/07/2011	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,177.00		1,145.00					32.00	
		25. ALBEMARLE CORP COM					06/09/2011	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,628.00		1,675.00					-47.00	
		25. ALEXION PHARMACEUTICALS INC					04/20/2010	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,151.00		703.00					448.00	
		25. ALTERA CORP COM					11/04/2010	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,085.00		825.00					260.00	
		25. AMETEK INC NEW COM					05/04/2011	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,031.00		1,096.00					-65.00	
		50. CBS CORP NEW CL B					05/04/2011	06/13/2011
		PROPERTY TYPE: SECURITIES						
1,306.00		1,325.00					-19.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					03/11/2011	06/13/2011
595.00		676.00					-81.00	
		10. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					03/27/2008	06/13/2011
1,530.00		1,123.00					407.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					06/08/2011	06/13/2011
1,899.00		1,914.00					-15.00	
		50. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	06/13/2011
1,128.00		838.00					290.00	
		50. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES					05/24/2011	06/13/2011
1,140.00		1,164.00					-24.00	
		25. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					12/01/2010	06/13/2011
1,011.00		1,093.00					-82.00	
		25. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2011	06/13/2011
777.00		783.00					-6.00	
		25. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					01/13/2011	06/13/2011
1,547.00		1,773.00					-226.00	
		25. FORTINET INC PROPERTY TYPE: SECURITIES					06/08/2011	06/13/2011
569.00		604.00					-35.00	
		25. GRACO INC COM PROPERTY TYPE: SECURITIES					05/13/2011	06/13/2011
1,194.00		1,245.00					-51.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					06/04/2010	06/13/2011
1,827.00		1,371.00					456.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/28/2011	06/13/2011
1,486.00		1,437.00					49.00	
		25. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	06/13/2011
1,346.00		601.00					745.00	
		25. INTUIT COM PROPERTY TYPE: SECURITIES					03/27/2008	06/13/2011
1,255.00		682.00					573.00	
		25. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/01/2010	06/13/2011
1,308.00		912.00					396.00	
		10. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	06/13/2011
969.00		676.00					293.00	
		25. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/26/2011	06/13/2011
898.00		1,023.00					-125.00	
		40. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					08/03/2010	06/13/2011
728.00		494.00					234.00	
		10. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/25/2008	06/13/2011
182.00		43.00					139.00	
		10. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					03/27/2008	06/13/2011
1,595.00		965.00					630.00	
		15. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/02/2011	06/13/2011
1,253.00		1,155.00					98.00	
		10. PHARMASSET INC PROPERTY TYPE: SECURITIES					04/01/2011	06/13/2011
1,158.00		823.00					335.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/07/2011	06/13/2011
2,437.00		2,323.00					114.00	
		25. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					05/25/2011	06/13/2011
744.00		802.00					-58.00	
		25. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES					09/10/2010	06/13/2011
1,010.00		539.00					471.00	
		25. ST JUDE MED INC PROPERTY TYPE: SECURITIES					03/23/2011	06/13/2011
1,220.00		1,279.00					-59.00	
		25. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/27/2008	06/13/2011
2,130.00		1,275.00					855.00	
		25. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES					03/09/2011	06/13/2011
1,499.00		1,378.00					121.00	
		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/12/2010	06/13/2011
1,556.00		886.00					670.00	
		25. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/08/2011	06/13/2011
832.00		844.00					-12.00	
		150. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					01/13/2011	06/17/2011
9,134.00		10,640.00					-1,506.00	
		25. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES					02/09/2011	06/17/2011
1,522.00		1,761.00					-239.00	
		275. INTUIT COM PROPERTY TYPE: SECURITIES					03/27/2008	06/17/2011
13,611.00		7,502.00					6,109.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		67. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					02/11/2011	06/22/2011
1,618.00		1,794.00					-176.00	
		18. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/24/2010	06/22/2011
435.00		432.00					3.00	
		54. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/24/2010	06/22/2011
1,307.00		1,296.00					11.00	
		23. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/22/2011
557.00		524.00					33.00	
		12. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/22/2011
290.00		273.00					17.00	
		1103.291 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/11/2010	06/24/2011
8,651.00		7,418.00					1,233.00	
		52.808 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					05/18/2009	06/24/2011
414.00		384.00					30.00	
		57.609 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/04/2009	06/24/2011
452.00		412.00					40.00	
		1131. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					09/08/2010	06/24/2011
8,869.00		8,071.00					798.00	
		65.29 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/21/2010	06/24/2011
512.00		459.00					53.00	
		60. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/15/2009	06/27/2011
6,956.00		6,149.00					807.00	

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		53. APACHE CORP COM PROPERTY TYPE: SECURITIES					01/28/2010	06/27/2011
6,145.00		5,382.00					763.00	
		50. APACHE CORP COM PROPERTY TYPE: SECURITIES					10/17/2008	06/27/2011
5,797.00		3,988.00					1,809.00	
		52. APACHE CORP COM PROPERTY TYPE: SECURITIES					02/24/2009	06/27/2011
6,029.00		3,165.00					2,864.00	
		22. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	06/27/2011
2,518.00		1,820.00					698.00	
		1122. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					09/20/2010	06/27/2011
8,794.00		9,169.00					-375.00	
		203. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/18/2010	06/27/2011
1,591.00		1,606.00					-15.00	
		433. FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					08/18/2010	06/27/2011
3,391.00		3,426.00					-35.00	
		68.869 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/04/2009	06/27/2011
539.00		528.00					11.00	
		63.13 FRONTIER COMMUNICATIONS CORP PROPERTY TYPE: SECURITIES					06/22/2010	06/27/2011
494.00		479.00					15.00	
		88. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/15/2010	06/27/2011
2,165.00		2,004.00					161.00	
		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					01/11/2011	06/27/2011
2,439.00		2,178.00					261.00	

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		40. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					10/27/2010	06/27/2011
19,515.00		14,927.00					4,588.00	
		29. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/13/2010	06/27/2011
2,012.00		1,856.00					156.00	
		516. USEC INC PROPERTY TYPE: SECURITIES					03/14/2011	06/27/2011
1,572.00		2,416.00					-844.00	
		45. USEC INC PROPERTY TYPE: SECURITIES					03/18/2011	06/27/2011
137.00		208.00					-71.00	
		171. BAKER HUGHES INCORPORATED PROPERTY TYPE: SECURITIES					02/24/2010	06/28/2011
11,915.00		8,183.00					3,732.00	
		43. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/26/2010	06/28/2011
3,147.00		1,857.00					1,290.00	
		71. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					01/28/2010	06/28/2011
5,196.00		2,951.00					2,245.00	
		5. FUSION-IO INC PROPERTY TYPE: SECURITIES					06/08/2011	06/29/2011
160.00		95.00					65.00	
		98. BOEING CO PROPERTY TYPE: SECURITIES					02/07/2011	07/01/2011
7,274.00		7,054.00					220.00	
		35. BOEING CO PROPERTY TYPE: SECURITIES					02/07/2011	07/01/2011
2,600.00		2,519.00					81.00	
		35. BOEING CO PROPERTY TYPE: SECURITIES					03/15/2011	07/01/2011
2,600.00		2,425.00					175.00	

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		100. BOEING CO PROPERTY TYPE: SECURITIES					03/15/2011	07/01/2011
7,423.00		6,928.00					495.00	
		75. BOEING CO PROPERTY TYPE: SECURITIES					02/10/2011	07/05/2011
5,551.00		5,458.00					93.00	
		95. BOEING CO PROPERTY TYPE: SECURITIES					03/21/2011	07/05/2011
7,031.00		6,787.00					244.00	
		43. BOEING CO PROPERTY TYPE: SECURITIES					03/15/2011	07/05/2011
3,182.00		2,979.00					203.00	
		359. USEC INC PROPERTY TYPE: SECURITIES					03/18/2011	07/05/2011
1,140.00		1,663.00					-523.00	
		289. USEC INC PROPERTY TYPE: SECURITIES					03/15/2011	07/05/2011
918.00		1,213.00					-295.00	
		148. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	07/13/2011
3,499.00		2,422.00					1,077.00	
		29. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	07/13/2011
3,751.00		2,399.00					1,352.00	
		15. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					10/01/2010	07/13/2011
570.00		477.00					93.00	
		9. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/21/2010	07/13/2011
342.00		282.00					60.00	
		50. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/20/2010	07/13/2011
1,901.00		1,561.00					340.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		17. ALTERA CORP COM PROPERTY TYPE: SECURITIES					10/27/2010	07/14/2011
723.00		526.00					197.00	
		65. ALTERA CORP COM PROPERTY TYPE: SECURITIES					07/23/2010	07/14/2011
2,765.00		1,862.00					903.00	
		57. ALTERA CORP COM PROPERTY TYPE: SECURITIES					07/23/2010	07/15/2011
2,415.00		1,633.00					782.00	
		3. ALTERA CORP COM PROPERTY TYPE: SECURITIES					07/23/2010	07/15/2011
128.00		86.00					42.00	
		88. ALTERA CORP COM PROPERTY TYPE: SECURITIES					07/23/2010	07/18/2011
3,753.00		2,521.00					1,232.00	
		550. SEATTLE GENETICS INC PROPERTY TYPE: SECURITIES					06/27/2011	07/18/2011
9,962.00		11,350.00					-1,388.00	
		136. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	07/25/2011
10,173.00		8,174.00					1,999.00	
		84. EDWARDS LIFESCIENCES CORP PROPERTY TYPE: SECURITIES					09/02/2010	07/25/2011
6,284.00		5,038.00					1,246.00	
		484.913 FIFTH THIRD TOTAL RETURN BOND FU PROPERTY TYPE: SECURITIES					03/26/2008	07/25/2011
4,500.00		4,655.00					-155.00	
		72. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/15/2011	07/25/2011
3,002.00		3,387.00					-385.00	
		289. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					09/22/2010	07/25/2011
12,051.00		11,733.00					318.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		68. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/26/2010	07/25/2011
2,836.00		2,632.00					204.00	
		285. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					06/23/2010	07/25/2011
11,885.00		10,982.00					903.00	
		127. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					10/15/2010	07/25/2011
5,296.00		4,743.00					553.00	
		841. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					10/27/2003	07/25/2011
35,070.00		29,696.00					5,374.00	
		200. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					06/04/2009	07/25/2011
8,340.00		7,036.00					1,304.00	
		1. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					04/06/2009	07/25/2011
42.00		28.00					14.00	
		186. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/10/2010	07/25/2011
6,519.00		5,689.00					830.00	
		234. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/21/2010	07/25/2011
8,201.00		7,017.00					1,184.00	
		294. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/10/2010	07/25/2011
10,303.00		8,652.00					1,651.00	
		351. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/14/2010	07/25/2011
12,301.00		10,327.00					1,974.00	
		51. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/26/2010	07/25/2011
1,787.00		1,455.00					332.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		249. NYSE EURONEXT PROPERTY TYPE: SECURITIES					06/25/2010	07/25/2011
8,748.00		6,969.00					1,779.00	
		19. V F CORP PROPERTY TYPE: SECURITIES					03/18/2009	07/25/2011
2,271.00		1,068.00					1,203.00	
		150. V F CORP PROPERTY TYPE: SECURITIES					01/23/2009	07/25/2011
17,927.00		8,213.00					9,714.00	
		201. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/03/2010	07/25/2011
10,192.00		7,995.00					2,197.00	
		177. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES					09/24/2010	07/26/2011
3,650.00		1,791.00					1,859.00	
		24. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					04/06/2009	07/26/2011
996.00		671.00					325.00	
		217. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/26/2010	07/26/2011
7,592.00		6,191.00					1,401.00	
		4. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					03/27/2008	07/26/2011
634.00		386.00					248.00	
		11. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES					03/27/2008	07/26/2011
1,742.00		1,061.00					681.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					01/23/2009	07/26/2011
11,780.00		5,475.00					6,305.00	
		150. WATERS CORPORATION COM PROPERTY TYPE: SECURITIES					06/17/2011	07/26/2011
13,377.00		13,891.00					-514.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		383. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/19/2008	07/27/2011
5,307.00		6,986.00					-1,679.00	
		250. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					09/16/2009	07/27/2011
3,464.00		2,900.00					564.00	
		170. SYMMETRICOM DEL PROPERTY TYPE: SECURITIES					03/19/2008	07/28/2011
954.00		563.00					391.00	
		75. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
3,080.00		3,872.00					-792.00	
		25. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					01/11/2011	08/01/2011
1,279.00		1,207.00					72.00	
		25. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					10/01/2010	08/01/2011
1,279.00		1,043.00					236.00	
		6. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					12/03/2010	08/01/2011
105.00		110.00					-5.00	
		39. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					12/03/2010	08/01/2011
681.00		712.00					-31.00	
		114. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					09/20/2010	08/01/2011
1,991.00		2,066.00					-75.00	
		122. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					07/30/2009	08/01/2011
2,131.00		2,070.00					61.00	
		694. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					06/04/2009	08/01/2011
12,121.00		10,324.00					1,797.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		450. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					03/11/2011	08/01/2011
9,762.00		12,160.00					-2,398.00	
		75. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					05/24/2011	08/01/2011
1,627.00		1,943.00					-316.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
1,789.00		2,006.00					-217.00	
		25. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	08/01/2011
1,789.00		1,708.00					81.00	
		25. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/20/2011	08/01/2011
1,767.00		1,893.00					-126.00	
		25. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/01/2011	08/01/2011
1,767.00		1,892.00					-125.00	
		25. ECOLAB INC COM PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
1,249.00		1,418.00					-169.00	
		25. ECOLAB INC COM PROPERTY TYPE: SECURITIES					06/06/2011	08/01/2011
1,249.00		1,351.00					-102.00	
		25. ECOLAB INC COM PROPERTY TYPE: SECURITIES					06/06/2011	08/01/2011
1,249.00		1,351.00					-102.00	
		25. GRACO INC COM PROPERTY TYPE: SECURITIES					07/05/2011	08/01/2011
1,080.00		1,304.00					-224.00	
		76. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					09/21/2010	08/01/2011
3,667.00		3,464.00					203.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		117. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/06/2010	08/01/2011
5,646.00		5,206.00					440.00	
		47. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/06/2010	08/01/2011
2,268.00		2,091.00					177.00	
		144. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/07/2010	08/01/2011
6,949.00		6,396.00					553.00	
		148. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
7,142.00		6,091.00					1,051.00	
		61. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
2,943.00		2,704.00					239.00	
		100. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					07/28/2010	08/01/2011
8,301.00		7,953.00					348.00	
		25. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES					08/03/2010	08/01/2011
2,075.00		1,976.00					99.00	
		9. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/02/2010	08/01/2011
512.00		464.00					48.00	
		38. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
2,160.00		1,922.00					238.00	
		28. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	08/01/2011
1,592.00		1,416.00					176.00	
		4. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					03/19/2008	08/01/2011
227.00		187.00					40.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/14/2009	08/01/2011
569.00		468.00					101.00	
		67. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/25/2008	08/01/2011
3,760.00		3,600.00					160.00	
		83. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/26/2008	08/01/2011
4,658.00		4,365.00					293.00	
		50. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES					06/30/2008	08/01/2011
2,806.00		2,610.00					196.00	
		25. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/27/2008	08/01/2011
2,062.00		1,275.00					787.00	
		275. TIMKEN CO COM PROPERTY TYPE: SECURITIES					02/10/2011	08/01/2011
11,886.00		14,025.00					-2,139.00	
		46. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					06/04/2009	08/02/2011
810.00		684.00					126.00	
		415. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/02/2011
8,741.00		6,793.00					1,948.00	
		188. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/02/2011
3,960.00		3,076.00					884.00	
		25. FOSSIL INC PROPERTY TYPE: SECURITIES					02/09/2011	08/02/2011
3,107.00		1,999.00					1,108.00	
		16. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/14/2009	08/02/2011
898.00		749.00					149.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		93. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/03/2010	08/02/2011
5,220.00		4,312.00					908.00	
		148. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/13/2010	08/02/2011
9,438.00		9,474.00					-36.00	
		15. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/29/2010	08/02/2011
957.00		927.00					30.00	
		181. ALLSTATE CORP PROPERTY TYPE: SECURITIES					03/19/2008	08/03/2011
4,924.00		8,565.00					-3,641.00	
		203. CB RICHARD ELLIS GROUP INC-A PROPERTY TYPE: SECURITIES					08/31/2010	08/03/2011
4,144.00		3,322.00					822.00	
		49. DUNKIN BRANDS GROUP INC PROPERTY TYPE: SECURITIES					07/27/2011	08/03/2011
1,326.00		931.00					395.00	
		128. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					02/26/2010	08/03/2011
3,511.00		3,458.00					53.00	
		6. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					02/26/2010	08/03/2011
165.00		161.00					4.00	
		48. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/11/2009	08/03/2011
1,316.00		1,208.00					108.00	
		126. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/08/2010	08/03/2011
6,936.00		5,835.00					1,101.00	
		35. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					02/19/2010	08/03/2011
1,728.00		1,710.00					18.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		32. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					10/17/2008	08/03/2011
1,580.00		874.00					706.00	
		55. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/29/2010	08/03/2011
3,464.00		3,397.00					67.00	
		46. STANLEY BLACK & DECKER INC PROPERTY TYPE: SECURITIES					10/20/2010	08/03/2011
2,897.00		2,829.00					68.00	
		163. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/19/2008	08/04/2011
3,828.00		2,584.00					1,244.00	
		550. MCDERMOTT INTL INC COM PROPERTY TYPE: SECURITIES					11/25/2008	08/04/2011
8,296.00		2,392.00					5,904.00	
		321. PEABODY ENERGY CORP COMMON PROPERTY TYPE: SECURITIES					07/22/2010	08/04/2011
16,189.00		14,456.00					1,733.00	
		78. SCHNITZER STEEL INDS INC CL A PROPERTY TYPE: SECURITIES					10/17/2008	08/08/2011
3,264.00		2,130.00					1,134.00	
		67. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES					03/18/2011	08/08/2011
1,583.00		2,151.00					-568.00	
		125. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES					06/04/2010	08/10/2011
9,290.00		8,162.00					1,128.00	
		37.1 CITIGROUP INC PROPERTY TYPE: SECURITIES					01/27/2011	08/12/2011
1,106.00		1,820.00					-714.00	
		49.9 CITIGROUP INC PROPERTY TYPE: SECURITIES					01/27/2011	08/12/2011
1,488.00		2,438.00					-950.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		183.4 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	08/12/2011
5,609.00		7,928.00					-2,319.00	
		131.6 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	08/12/2011
4,025.00		5,686.00					-1,661.00	
		37. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					03/16/2010	08/12/2011
2,811.00		2,233.00					578.00	
		13. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/27/2010	08/12/2011
1,507.00		2,208.00					-701.00	
		83. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/18/2011	08/12/2011
2,976.00		3,811.00					-835.00	
		14. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					12/27/2010	08/12/2011
502.00		596.00					-94.00	
		28. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					09/24/2008	08/12/2011
2,800.00		1,415.00					1,385.00	
		17. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					06/11/2009	08/12/2011
1,700.00		587.00					1,113.00	
		15. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	08/12/2011
1,505.00		1,014.00					491.00	
		162. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/18/2009	08/12/2011
2,050.00		1,691.00					359.00	
		460. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/10/2009	08/12/2011
5,822.00		4,023.00					1,799.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3. PERRIGO CO COM PROPERTY TYPE: SECURITIES					04/01/2011	08/12/2011
264.00		239.00					25.00	
		23. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/31/2011	08/12/2011
2,023.00		1,828.00					195.00	
		5. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/08/2011	08/12/2011
440.00		386.00					54.00	
		107. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/26/2011	08/12/2011
2,338.00		2,867.00					-529.00	
		17. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					01/27/2011	08/12/2011
371.00		455.00					-84.00	
		7. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/19/2008	08/12/2011
315.00		252.00					63.00	
		137. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/28/2010	08/12/2011
6,159.00		4,671.00					1,488.00	
		81. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/05/2010	08/12/2011
3,641.00		2,717.00					924.00	
		156.668 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					10/06/2010	08/15/2011
1,097.00		1,809.00					-712.00	
		232. FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					09/21/2010	08/15/2011
1,624.00		2,551.00					-927.00	
		472.331 FIRST HORIZON NATL CORP PROPERTY TYPE: SECURITIES					09/20/2010	08/15/2011
3,307.00		5,173.00					-1,866.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		536. FLOWERS FOODS INC COMMON PROPERTY TYPE: SECURITIES					07/18/2011	08/17/2011
10,404.00		12,173.00					-1,769.00	
		14. FLOWERS FOODS INC COMMON PROPERTY TYPE: SECURITIES					07/18/2011	08/17/2011
272.00		317.00					-45.00	
		250. TRW AUTOMOTIVE HLDGS CORP PROPERTY TYPE: SECURITIES					02/17/2011	08/19/2011
9,089.00		15,105.00					-6,016.00	
		188. TRAVELERS COS INC/THE PROPERTY TYPE: SECURITIES					03/19/2008	08/24/2011
9,246.00		8,992.00					254.00	
		25. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					03/31/2011	08/26/2011
1,364.00		1,233.00					131.00	
		37. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	08/26/2011
2,018.00		987.00					1,031.00	
		9. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					05/13/2011	08/26/2011
332.00		393.00					-61.00	
		51. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2010	08/26/2011
1,879.00		2,013.00					-134.00	
		25. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					03/08/2011	08/26/2011
808.00		1,081.00					-273.00	
		61. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					04/20/2011	08/26/2011
1,972.00		2,567.00					-595.00	
		135. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	08/26/2011
4,364.00		3,820.00					544.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	08/26/2011
1,525.00		1,323.00					202.00	
		17. FOSSIL INC PROPERTY TYPE: SECURITIES					02/11/2011	08/26/2011
1,620.00		1,395.00					225.00	
		21. FOSSIL INC PROPERTY TYPE: SECURITIES					02/17/2011	08/26/2011
2,001.00		1,652.00					349.00	
		142. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	08/26/2011
3,772.00		2,827.00					945.00	
		55. UNION PAC CORP PROPERTY TYPE: SECURITIES					04/28/2008	08/26/2011
4,920.00		3,878.00					1,042.00	
		26. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					12/29/2010	08/29/2011
972.00		1,026.00					-54.00	
		16. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/24/2010	08/29/2011
598.00		627.00					-29.00	
		145. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					12/27/2010	08/29/2011
5,394.00		6,173.00					-779.00	
		49. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					09/22/2008	09/01/2011
793.00		1,315.00					-522.00	
		512. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					02/23/1998	09/01/2011
8,287.00		13,275.00					-4,988.00	
		368. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					02/23/1998	09/01/2011
5,956.00		9,541.00					-3,585.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		90. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					04/15/2010	09/01/2011
2,040.00		2,543.00					-503.00	
		332. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/25/2011	09/01/2011
7,527.00		8,952.00					-1,425.00	
		323. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					03/17/2010	09/01/2011
7,323.00		8,443.00					-1,120.00	
		544. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					12/01/2010	09/01/2011
12,333.00		13,159.00					-826.00	
		42. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					05/18/2009	09/01/2011
952.00		794.00					158.00	
		78. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	09/02/2011
7,533.00		6,056.00					1,477.00	
		31. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	09/02/2011
2,996.00		2,407.00					589.00	
		66. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					11/25/2009	09/02/2011
4,388.00		3,494.00					894.00	
		45. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					11/12/2009	09/02/2011
2,992.00		2,354.00					638.00	
		91. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					11/12/2009	09/02/2011
6,026.00		4,759.00					1,267.00	
		135. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/16/2010	09/02/2011
2,576.00		3,014.00					-438.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		640. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/06/2010	09/02/2011
23,233.00		24,573.00					-1,340.00	
		223. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/06/2010	09/02/2011
8,095.00		8,560.00					-465.00	
		68. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES					12/03/2010	09/02/2011
2,469.00		2,582.00					-113.00	
		30. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					12/30/2009	09/02/2011
2,195.00		1,874.00					321.00	
		44. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					12/30/2009	09/02/2011
3,216.00		2,749.00					467.00	
		20. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/12/2009	09/02/2011
1,462.00		1,159.00					303.00	
		780. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					02/23/1998	09/02/2011
12,226.00		20,223.00					-7,997.00	
		441. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/17/2010	09/02/2011
6,912.00		8,004.00					-1,092.00	
		508. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					12/03/2010	09/02/2011
7,962.00		8,478.00					-516.00	
		480. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/15/2009	09/02/2011
7,524.00		8,000.00					-476.00	
		176. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/05/2010	09/02/2011
2,759.00		2,871.00					-112.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		480. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/05/2010	09/02/2011
7,547.00		7,830.00					-283.00	
		190. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					10/29/2009	09/02/2011
2,987.00		2,836.00					151.00	
		208. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/10/2009	09/02/2011
2,556.00		1,819.00					737.00	
		342. NEW YORK CMNTY BANCORP INC PROPERTY TYPE: SECURITIES					03/09/2009	09/02/2011
4,203.00		2,809.00					1,394.00	
		34. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES					09/10/2010	09/02/2011
1,900.00		1,875.00					25.00	
		52. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES					09/10/2010	09/02/2011
2,905.00		2,867.00					38.00	
		77. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/27/2011	09/02/2011
5,099.00		5,932.00					-833.00	
		29. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
1,920.00		2,206.00					-286.00	
		28. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
1,854.00		2,129.00					-275.00	
		60. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/26/2011	09/02/2011
3,973.00		4,563.00					-590.00	
		61. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/26/2011	09/02/2011
4,039.00		4,631.00					-592.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		419. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					05/18/2009	09/02/2011
9,067.00		7,923.00					1,144.00	
		200. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					06/04/2009	09/02/2011
4,328.00		3,700.00					628.00	
		170. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/08/2009	09/02/2011
3,679.00		2,772.00					907.00	
		67. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/12/2009	09/08/2011
4,829.00		3,883.00					946.00	
		491. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/06/2009	09/08/2011
17,448.00		14,114.00					3,334.00	
		15. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/03/2010	09/08/2011
686.00		597.00					89.00	
		23. VIACOM INC-B PROPERTY TYPE: SECURITIES					06/19/2008	09/08/2011
1,052.00		746.00					306.00	
		147. VIACOM INC-B PROPERTY TYPE: SECURITIES					07/30/2008	09/08/2011
6,723.00		4,203.00					2,520.00	
		43. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					11/12/2009	09/09/2011
3,018.00		2,492.00					526.00	
		6. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					06/21/2010	09/09/2011
421.00		329.00					92.00	
		40. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	09/13/2011
2,388.00		1,067.00					1,321.00	

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		72. FASTENAL CO PROPERTY TYPE: SECURITIES					02/10/2011	09/13/2011
2,465.00		2,279.00					186.00	
		44. FASTENAL CO PROPERTY TYPE: SECURITIES					12/29/2010	09/13/2011
1,507.00		1,325.00					182.00	
		60. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					06/22/2011	09/13/2011
1,719.00		2,351.00					-632.00	
		85. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					03/19/2008	09/13/2011
2,435.00		2,911.00					-476.00	
		119. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/16/2010	09/15/2011
2,277.00		2,657.00					-380.00	
		575. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					12/06/2010	09/15/2011
11,000.00		12,550.00					-1,550.00	
		169. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					04/07/2011	09/15/2011
3,233.00		3,612.00					-379.00	
		62. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					06/21/2010	09/15/2011
4,396.00		3,397.00					999.00	
		23. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					06/21/2010	09/15/2011
1,631.00		1,260.00					371.00	
		24. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					06/21/2010	09/15/2011
1,702.00		1,315.00					387.00	
		204. MATTEL INC PROPERTY TYPE: SECURITIES					12/03/2010	09/15/2011
5,426.00		5,319.00					107.00	

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		124. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/26/2011	09/15/2011
8,361.00		9,413.00					-1,052.00	
		310. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/21/2010	09/15/2011
11,853.00		17,106.00					-5,253.00	
		129. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/08/2010	09/15/2011
4,933.00		7,017.00					-2,084.00	
		225. AMERIGROUP CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					10/01/2010	09/16/2011
9,534.00		9,384.00					150.00	
		18116.614 FIFTH THIRD TOTAL RETURN BOND PROPERTY TYPE: SECURITIES					03/26/2008	09/16/2011
169,753.00		173,920.00					-4,167.00	
		17742.51 FIFTH THIRD TOTAL RETURN BOND F PROPERTY TYPE: SECURITIES					04/14/2008	09/16/2011
166,247.00		169,618.00					-3,371.00	
		179. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					03/31/2011	09/20/2011
3,375.00		3,628.00					-253.00	
		289. CONSTELLATION BRANDS INC CL A PROPERTY TYPE: SECURITIES					03/30/2011	09/20/2011
5,450.00		5,709.00					-259.00	
		32. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/14/2010	09/20/2011
2,674.00		1,631.00					1,043.00	
		498. DISNEY, WALTER CO PROPERTY TYPE: SECURITIES					09/15/2009	09/20/2011
16,238.00		14,093.00					2,145.00	
		25. GRACO INC COM PROPERTY TYPE: SECURITIES					07/05/2011	09/20/2011
923.00		1,304.00					-381.00	

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		250. GRACO INC COM PROPERTY TYPE: SECURITIES					05/13/2011	09/20/2011
9,227.00		12,454.00					-3,227.00	
		25. GRACO INC COM PROPERTY TYPE: SECURITIES					06/08/2011	09/20/2011
923.00		1,223.00					-300.00	
		67. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/22/2011	09/20/2011
2,591.00		3,100.00					-509.00	
		31. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/15/2010	09/20/2011
1,199.00		1,101.00					98.00	
		36. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					07/20/2010	09/20/2011
1,392.00		1,259.00					133.00	
		106. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/14/2010	09/20/2011
4,100.00		3,704.00					396.00	
		22. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/14/2010	09/20/2011
857.00		769.00					88.00	
		69. V F CORP PROPERTY TYPE: SECURITIES					03/19/2009	09/20/2011
8,799.00		3,902.00					4,897.00	
		135. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					06/14/2010	09/21/2011
4,976.00		4,718.00					258.00	
		116. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					07/08/2010	09/21/2011
4,276.00		3,913.00					363.00	
		58. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES					07/23/2010	09/22/2011
7,046.00		4,523.00					2,523.00	

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		270. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					09/22/2008	09/23/2011
4,080.00		7,256.00					-3,176.00	
		193. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					02/23/1998	09/23/2011
2,917.00		5,004.00					-2,087.00	
		13. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					03/16/2010	09/26/2011
878.00		785.00					93.00	
		1. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					03/09/2010	09/26/2011
68.00		60.00					8.00	
		31. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					03/09/2010	09/26/2011
2,093.00		1,846.00					247.00	
		6. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					03/09/2010	09/26/2011
405.00		357.00					48.00	
		9. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					02/25/2010	09/26/2011
608.00		514.00					94.00	
		17. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					02/25/2010	09/26/2011
1,148.00		966.00					182.00	
		106. ENERGIZER HOLDINGS INC -W/I PROPERTY TYPE: SECURITIES					02/25/2010	09/26/2011
7,158.00		6,009.00					1,149.00	
		193. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/08/2010	09/26/2011
6,807.00		10,499.00					-3,692.00	
		118. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	09/26/2011
4,162.00		6,414.00					-2,252.00	

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		87. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES					07/23/2010	09/28/2011
10,677.00		6,785.00					3,892.00	
		177. CORNING INC PROPERTY TYPE: SECURITIES					04/20/2011	09/29/2011
2,209.00		3,595.00					-1,386.00	
		469. CORNING INC PROPERTY TYPE: SECURITIES					04/13/2011	09/29/2011
5,854.00		9,035.00					-3,181.00	
		131. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/19/2008	09/29/2011
3,036.00		2,076.00					960.00	
		186. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/25/2010	09/29/2011
4,310.00		2,921.00					1,389.00	
		1. V F CORP PROPERTY TYPE: SECURITIES					03/19/2009	09/29/2011
123.00		57.00					66.00	
		60. V F CORP PROPERTY TYPE: SECURITIES					03/05/2009	09/29/2011
7,367.00		2,895.00					4,472.00	
		28.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/24/2010	10/03/2011
904.00		1,117.00					-213.00	
		94.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/04/2010	10/03/2011
2,997.00		3,545.00					-548.00	
		15. FISERV INC PROPERTY TYPE: SECURITIES					02/25/2011	10/03/2011
757.00		947.00					-190.00	
		77. FISERV INC PROPERTY TYPE: SECURITIES					02/14/2011	10/03/2011
3,887.00		4,814.00					-927.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		31. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/08/2011	10/03/2011
2,864.00		2,395.00					469.00	
		15. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/25/2011	10/03/2011
983.00		839.00					144.00	
		30. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	10/03/2011
1,966.00		1,674.00					292.00	
		19. AMGEN INC PROPERTY TYPE: SECURITIES					01/27/2010	10/04/2011
1,012.00		1,092.00					-80.00	
		109. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	10/04/2011
687.00		698.00					-11.00	
		25. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES					05/04/2011	10/04/2011
471.00		663.00					-192.00	
		100. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES					03/09/2011	10/04/2011
1,885.00		2,406.00					-521.00	
		100. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES					03/07/2011	10/04/2011
1,885.00		2,371.00					-486.00	
		125. COLFAX CORP PROPERTY TYPE: SECURITIES					07/05/2011	10/04/2011
2,281.00		3,194.00					-913.00	
		77. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/25/2009	10/04/2011
3,277.00		3,049.00					228.00	
		25. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	10/04/2011
2,113.00		1,689.00					424.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		275. ST JUDE MED INC PROPERTY TYPE: SECURITIES					03/11/2011	10/04/2011
9,525.00		13,392.00					-3,867.00	
		50. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES					09/14/2010	10/04/2011
3,024.00		1,451.00					1,573.00	
		25. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/12/2010	10/04/2011
887.00		886.00					1.00	
		14. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	10/05/2011
89.00		90.00					-1.00	
		107. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	10/05/2011
690.00		685.00					5.00	
		398. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/06/2009	10/05/2011
14,237.00		11,441.00					2,796.00	
		220. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					05/18/2009	10/05/2011
7,870.00		6,199.00					1,671.00	
		240. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					06/04/2009	10/05/2011
8,585.00		6,660.00					1,925.00	
		22. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					06/21/2010	10/05/2011
787.00		600.00					187.00	
		250. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					06/21/2010	10/05/2011
8,943.00		6,822.00					2,121.00	
		200. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/01/2011	10/07/2011
10,863.00		15,139.00					-4,276.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		28. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/26/2010	10/07/2011
126.00		186.00					-60.00	
		5. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	10/11/2011
343.00		133.00					210.00	
		52. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	10/11/2011
3,569.00		1,387.00					2,182.00	
		61. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/01/2010	10/11/2011
4,114.00		3,070.00					1,044.00	
		1. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					04/20/2011	10/11/2011
81.00		78.00					3.00	
		41. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					04/15/2011	10/11/2011
3,310.00		3,156.00					154.00	
		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	10/12/2011
3,355.00		1,406.00					1,949.00	
		25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					01/28/2011	10/12/2011
1,865.00		1,447.00					418.00	
		10. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/02/2011	10/12/2011
989.00		770.00					219.00	
		25. PHARMASSET INC PROPERTY TYPE: SECURITIES					04/01/2011	10/12/2011
2,024.00		1,029.00					995.00	
		275. VERTEX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					05/24/2011	10/12/2011
11,053.00		15,491.00					-4,438.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/07/2011	10/13/2011
2,415.00		3,434.00					-1,019.00	
		305. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/26/2010	10/14/2011
1,360.00		2,023.00					-663.00	
		171. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					09/21/2010	10/14/2011
6,661.00		8,009.00					-1,348.00	
		93. DOW CHEM CO PROPERTY TYPE: SECURITIES					03/19/2008	10/17/2011
2,466.00		3,498.00					-1,032.00	
		9. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					05/26/2010	10/17/2011
38.00		60.00					-22.00	
		46. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/29/2010	10/17/2011
195.00		301.00					-106.00	
		18. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/29/2010	10/17/2011
76.00		117.00					-41.00	
		36. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/30/2010	10/17/2011
153.00		232.00					-79.00	
		8. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	10/17/2011
34.00		50.00					-16.00	
		15. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					03/27/2008	10/18/2011
2,193.00		1,685.00					508.00	
		550. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					09/23/2010	10/18/2011
12,518.00		9,219.00					3,299.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		175. ACME PACKET INC PROPERTY TYPE: SECURITIES					06/24/2010	10/19/2011
6,681.00		5,041.00					1,640.00	
		15. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					04/20/2011	10/19/2011
867.00		1,437.00					-570.00	
		48. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					02/11/2011	10/19/2011
2,776.00		4,231.00					-1,455.00	
		216. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES					01/26/2011	10/19/2011
12,490.00		18,724.00					-6,234.00	
		2. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	10/19/2011
9.00		12.00					-3.00	
		26. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					04/15/2011	10/19/2011
1,180.00		1,403.00					-223.00	
		46. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					03/03/2011	10/19/2011
2,088.00		2,437.00					-349.00	
		7. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					03/24/2011	10/19/2011
318.00		363.00					-45.00	
		73. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					07/13/2011	10/19/2011
2,551.00		2,640.00					-89.00	
		49. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/22/2011	10/19/2011
1,713.00		1,752.00					-39.00	
		32. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	10/20/2011
212.00		205.00					7.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		59. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	10/20/2011
393.00		378.00					15.00	
		5. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	10/20/2011
21.00		31.00					-10.00	
		100. FOSSIL INC PROPERTY TYPE: SECURITIES					02/09/2011	10/20/2011
8,799.00		7,996.00					803.00	
		50. FOSSIL INC PROPERTY TYPE: SECURITIES					02/17/2011	10/20/2011
4,399.00		3,934.00					465.00	
		50. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/28/2011	10/20/2011
820.00		1,198.00					-378.00	
		239. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/14/2011	10/20/2011
3,921.00		5,939.00					-2,018.00	
		100. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/09/2011	10/20/2011
1,641.00		2,353.00					-712.00	
		282. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES					09/22/2010	10/21/2011
4,476.00		5,096.00					-620.00	
		20. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	10/21/2011
1,278.00		1,769.00					-491.00	
		25. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	10/21/2011
1,597.00		2,128.00					-531.00	
		50. FORTINET INC PROPERTY TYPE: SECURITIES					07/05/2011	10/21/2011
889.00		1,401.00					-512.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25. FORTINET INC PROPERTY TYPE: SECURITIES					06/08/2011	10/21/2011
444.00		604.00					-160.00	
		550. FORTINET INC PROPERTY TYPE: SECURITIES					05/13/2011	10/21/2011
9,775.00		13,011.00					-3,236.00	
		484.913 FIFTH THIRD TOTAL RETURN BOND FU PROPERTY TYPE: SECURITIES					04/14/2008	10/21/2011
4,500.00		4,636.00					-136.00	
		191.326 FIFTH THIRD SMALL CAP GROWTH FD PROPERTY TYPE: SECURITIES					09/22/2003	10/21/2011
1,500.00		3,341.00					-1,841.00	
		439. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					02/23/1998	10/21/2011
7,120.00		11,382.00					-4,262.00	
		138. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					09/23/2008	10/21/2011
2,238.00		3,465.00					-1,227.00	
		47. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					03/17/2010	10/21/2011
762.00		853.00					-91.00	
		209. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					05/11/2010	10/21/2011
7,342.00		6,417.00					925.00	
		3. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES					06/23/2010	10/21/2011
105.00		88.00					17.00	
		297. NASDAQ OMX GROUP INC COM ACCREDITED PROPERTY TYPE: SECURITIES					05/27/2011	10/21/2011
7,418.00		7,588.00					-170.00	
		45. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/14/2011	10/21/2011
721.00		1,118.00					-397.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		101. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/21/2011
1,619.00		2,474.00					-855.00	
		34. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					09/20/2010	10/21/2011
1,271.00		1,062.00					209.00	
		25. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					06/23/2010	10/21/2011
3,008.00		2,126.00					882.00	
		35. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/13/2011	10/24/2011
3,837.00		2,827.00					1,010.00	
		15. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES					07/05/2011	10/24/2011
1,741.00		2,494.00					-753.00	
		10. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES					06/29/2011	10/24/2011
1,161.00		1,627.00					-466.00	
		75. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES					06/08/2011	10/24/2011
8,704.00		11,128.00					-2,424.00	
		5. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES					09/01/2010	10/24/2011
1,700.00		792.00					908.00	
		34. COCA COLA CO PROPERTY TYPE: SECURITIES					08/02/2011	10/24/2011
2,302.00		2,292.00					10.00	
		8. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					04/15/2011	10/24/2011
674.00		616.00					58.00	
		27. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					12/30/2010	10/24/2011
2,276.00		1,966.00					310.00	

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		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					09/01/2011	10/24/2011
1,805.00		1,787.00					18.00	
		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/04/2011	10/24/2011
1,805.00		1,653.00					152.00	
		30. PHARMASSET INC PROPERTY TYPE: SECURITIES					04/01/2011	10/24/2011
2,136.00		1,235.00					901.00	
		125. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES					06/23/2010	10/24/2011
15,699.00		10,630.00					5,069.00	
		107. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/26/2011	10/25/2011
2,665.00		3,394.00					-729.00	
		17. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					07/25/2011	10/25/2011
423.00		539.00					-116.00	
		174. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					01/27/2011	10/25/2011
4,333.00		4,660.00					-327.00	
		80. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					09/29/2009	10/25/2011
1,992.00		1,798.00					194.00	
		272. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES					02/23/1998	10/25/2011
6,774.00		5,237.00					1,537.00	
		175. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES					09/08/2010	10/26/2011
11,948.00		11,954.00					-6.00	
		230. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES					11/04/2010	10/26/2011
1,037.00		1,424.00					-387.00	

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		1. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/26/2011
16.00		24.00					-8.00	
		320. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/26/2011
5,123.00		7,838.00					-2,715.00	
		21. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/26/2011
336.00		513.00					-177.00	
		1. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/09/2011	10/26/2011
16.00		24.00					-8.00	
		323. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/09/2011	10/26/2011
5,171.00		7,602.00					-2,431.00	
		226. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/09/2011	10/27/2011
3,706.00		5,319.00					-1,613.00	
		13. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/27/2011
213.00		318.00					-105.00	
		186. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/25/2011	10/27/2011
3,050.00		4,485.00					-1,435.00	
		10. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/27/2011
164.00		241.00					-77.00	
		12. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/11/2011	10/27/2011
197.00		287.00					-90.00	
		18. POLYCOM INC COM PROPERTY TYPE: SECURITIES					02/10/2011	10/27/2011
295.00		431.00					-136.00	

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		312. ALPHA NATIONAL RESOURCES INC					07/25/2011	10/28/2011
		PROPERTY TYPE: SECURITIES						
8,272.00		14,691.00					-6,419.00	
		124. ALPHA NATIONAL RESOURCES INC					07/01/2011	10/28/2011
		PROPERTY TYPE: SECURITIES						
3,288.00		5,795.00					-2,507.00	
		84. ALPHA NATIONAL RESOURCES INC					07/01/2011	10/28/2011
		PROPERTY TYPE: SECURITIES						
2,231.00		3,926.00					-1,695.00	
		208. ALPHA NATIONAL RESOURCES INC					09/02/2011	10/28/2011
		PROPERTY TYPE: SECURITIES						
5,524.00		6,394.00					-870.00	
		124. CONOCOPHILLIPS					11/12/2009	10/28/2011
		PROPERTY TYPE: SECURITIES						
8,918.00		6,485.00					2,433.00	
		230. CONOCOPHILLIPS					06/24/2009	10/28/2011
		PROPERTY TYPE: SECURITIES						
16,542.00		9,592.00					6,950.00	
		30. CONOCOPHILLIPS					04/06/2009	10/28/2011
		PROPERTY TYPE: SECURITIES						
2,158.00		1,228.00					930.00	
		90. ALPHA NATIONAL RESOURCES INC					07/05/2011	10/31/2011
		PROPERTY TYPE: SECURITIES						
2,218.00		4,157.00					-1,939.00	
		40. ALPHA NATIONAL RESOURCES INC					07/20/2011	10/31/2011
		PROPERTY TYPE: SECURITIES						
986.00		1,814.00					-828.00	
		45. ALPHA NATIONAL RESOURCES INC					08/12/2011	10/31/2011
		PROPERTY TYPE: SECURITIES						
1,109.00		1,458.00					-349.00	
		31. ALPHA NATIONAL RESOURCES INC					08/08/2011	10/31/2011
		PROPERTY TYPE: SECURITIES						
764.00		946.00					-182.00	

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		46. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES					10/17/2011	10/31/2011
1,134.00		934.00					200.00	
		362. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					03/19/2008	10/31/2011
25,501.00		27,288.00					-1,787.00	
		60. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES					10/15/2009	10/31/2011
4,227.00		3,099.00					1,128.00	
		25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/19/2010	11/02/2011
1,724.00		1,258.00					466.00	
		275. HEALTHSPRING INC PROPERTY TYPE: SECURITIES					10/19/2011	11/02/2011
14,862.00		11,216.00					3,646.00	
		5. SXC HEALTH SOLUTIONS CORP SEDOL B16TL PROPERTY TYPE: SECURITIES					12/13/2010	11/02/2011
226.00		221.00					5.00	
		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					01/11/2011	11/02/2011
1,131.00		1,103.00					28.00	
		20. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					06/28/2010	11/02/2011
904.00		745.00					159.00	
		166. VOLCANO CORP PROPERTY TYPE: SECURITIES					10/04/2011	11/02/2011
3,893.00		4,889.00					-996.00	
		159. VOLCANO CORP PROPERTY TYPE: SECURITIES					10/04/2011	11/02/2011
3,729.00		4,683.00					-954.00	
		48. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	11/03/2011
3,128.00		1,280.00					1,848.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		118. CIGNA CORP PROPERTY TYPE: SECURITIES					06/27/2011	11/03/2011
5,044.00		5,830.00					-786.00	
		56. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	11/03/2011
4,142.00		4,767.00					-625.00	
		4. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					12/30/2010	11/03/2011
335.00		291.00					44.00	
		14. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					11/18/2010	11/03/2011
1,173.00		941.00					232.00	
		37. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES					11/15/2010	11/03/2011
3,101.00		2,436.00					665.00	
		65. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					04/26/2011	11/03/2011
3,354.00		3,865.00					-511.00	
		35. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					04/27/2011	11/03/2011
1,806.00		2,079.00					-273.00	
		71. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					02/07/2011	11/03/2011
3,663.00		3,694.00					-31.00	
		80. FASTENAL CO PROPERTY TYPE: SECURITIES					12/29/2010	11/11/2011
3,297.00		2,408.00					889.00	
		3. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	11/11/2011
124.00		56.00					68.00	
		33. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					04/01/2011	11/11/2011
1,796.00		2,082.00					-286.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					03/31/2011	11/11/2011
1,578.00		1,808.00					-230.00	
		45. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					06/09/2011	11/11/2011
2,448.00		2,799.00					-351.00	
		54. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					03/24/2011	11/11/2011
2,938.00		3,279.00					-341.00	
		31. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					06/11/2009	11/11/2011
3,564.00		1,071.00					2,493.00	
		64. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					03/24/2008	11/11/2011
1,688.00		3,777.00					-2,089.00	
		202. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					03/19/2008	11/11/2011
5,328.00		11,035.00					-5,707.00	
		91. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					04/08/2011	11/11/2011
2,400.00		3,304.00					-904.00	
		60. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					07/22/2008	11/11/2011
1,583.00		2,175.00					-592.00	
		16. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					12/01/2010	11/11/2011
422.00		536.00					-114.00	
		29. MCDONALDS CORP PROPERTY TYPE: SECURITIES					07/13/2011	11/11/2011
2,749.00		2,485.00					264.00	
		4. MCDONALDS CORP PROPERTY TYPE: SECURITIES					08/02/2011	11/11/2011
379.00		343.00					36.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		62. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/19/2008	11/11/2011
4,924.00		3,258.00					1,666.00	
		73. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					05/26/2011	11/11/2011
3,557.00		4,766.00					-1,209.00	
		70. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					01/25/2011	11/11/2011
3,304.00		2,843.00					461.00	
		11. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					08/31/2010	11/11/2011
519.00		350.00					169.00	
		48. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					12/01/2010	11/14/2011
1,253.00		1,609.00					-356.00	
		94. LEGG MASON INC COM PROPERTY TYPE: SECURITIES					03/25/2010	11/14/2011
2,453.00		2,841.00					-388.00	
		188. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					08/02/2011	11/17/2011
8,269.00		9,899.00					-1,630.00	
		28. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					10/13/2009	11/17/2011
1,232.00		1,007.00					225.00	
		184. AON CORP PROPERTY TYPE: SECURITIES					05/26/2011	11/17/2011
8,515.00		9,567.00					-1,052.00	
		2. AON CORP PROPERTY TYPE: SECURITIES					06/03/2011	11/17/2011
93.00		103.00					-10.00	
		377. CIGNA CORP PROPERTY TYPE: SECURITIES					06/03/2011	11/17/2011
15,912.00		18,752.00					-2,840.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		389. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					03/19/2008	11/17/2011
8,788.00		6,150.00					2,638.00	
		13. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/27/2010	11/17/2011
1,198.00		2,445.00					-1,247.00	
		46. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					11/09/2010	11/17/2011
4,239.00		7,805.00					-3,566.00	
		24. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					11/24/2010	11/17/2011
2,212.00		3,840.00					-1,628.00	
		3. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					11/24/2010	11/17/2011
276.00		480.00					-204.00	
		99. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	11/17/2011
9,124.00		15,718.00					-6,594.00	
		473. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES					05/31/2011	11/17/2011
8,687.00		10,257.00					-1,570.00	
		27. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					06/03/2008	11/17/2011
1,360.00		1,998.00					-638.00	
		85. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					03/19/2008	11/17/2011
4,282.00		6,148.00					-1,866.00	
		47. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					03/19/2008	11/17/2011
2,368.00		3,400.00					-1,032.00	
		311. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					07/25/2011	11/17/2011
15,668.00		18,768.00					-3,100.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					03/17/2010	11/17/2011
806.00		920.00					-114.00	
		153. AFLAC INC PROPERTY TYPE: SECURITIES					04/26/2011	11/18/2011
6,429.00		8,251.00					-1,822.00	
		31. AFLAC INC PROPERTY TYPE: SECURITIES					04/26/2011	11/18/2011
1,303.00		1,672.00					-369.00	
		203. AFLAC INC PROPERTY TYPE: SECURITIES					05/26/2011	11/18/2011
8,530.00		10,086.00					-1,556.00	
		420. AFLAC INC PROPERTY TYPE: SECURITIES					07/25/2011	11/18/2011
17,649.00		19,277.00					-1,628.00	
		3. AFLAC INC PROPERTY TYPE: SECURITIES					08/01/2011	11/18/2011
126.00		137.00					-11.00	
		171. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					10/13/2009	11/18/2011
7,578.00		6,149.00					1,429.00	
		25. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					07/05/2011	11/18/2011
1,599.00		2,016.00					-417.00	
		25. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					07/12/2010	11/18/2011
1,599.00		998.00					601.00	
		25. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					03/27/2008	11/18/2011
3,869.00		2,808.00					1,061.00	
		138. CIGNA CORP PROPERTY TYPE: SECURITIES					06/03/2011	11/18/2011
5,877.00		6,864.00					-987.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		34. CIGNA CORP PROPERTY TYPE: SECURITIES					06/03/2011	11/18/2011
1,448.00		1,691.00					-243.00	
		50. COLFAX CORP PROPERTY TYPE: SECURITIES					09/01/2011	11/18/2011
1,454.00		1,272.00					182.00	
		24. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2011
1,186.00		1,381.00					-195.00	
		26. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/08/2010	11/18/2011
1,314.00		1,204.00					110.00	
		44. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/13/2009	11/18/2011
2,224.00		2,036.00					188.00	
		172. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES					04/28/2011	11/18/2011
7,038.00		9,866.00					-2,828.00	
		53. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES					04/27/2011	11/18/2011
2,169.00		2,995.00					-826.00	
		25. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES					10/12/2011	11/18/2011
1,023.00		1,124.00					-101.00	
		50. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					07/05/2011	11/18/2011
1,500.00		1,942.00					-442.00	
		25. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					10/13/2011	11/18/2011
750.00		861.00					-111.00	
		50. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/08/2011	11/18/2011
1,500.00		1,688.00					-188.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		77. ANGIES LIST INC PROPERTY TYPE: SECURITIES					11/16/2011	11/22/2011
1,259.00		1,001.00					258.00	
		106. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES					09/15/2011	11/23/2011
4,233.00		4,155.00					78.00	
		13. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/26/2011	11/23/2011
880.00		987.00					-107.00	
		133. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/25/2011	11/23/2011
9,000.00		10,002.00					-1,002.00	
		77. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	11/23/2011
2,894.00		4,186.00					-1,292.00	
		33. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					11/24/2010	11/23/2011
1,240.00		1,666.00					-426.00	
		25. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/25/2011	11/25/2011
1,675.00		1,880.00					-205.00	
		12. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/25/2011	11/25/2011
804.00		902.00					-98.00	
		25. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					03/27/2008	12/01/2011
3,660.00		2,808.00					852.00	
		183.4 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	12/01/2011
4,902.00		9,658.00					-4,756.00	
		14.6 CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	12/01/2011
390.00		769.00					-379.00	

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		221. EATON CORP PROPERTY TYPE: SECURITIES					09/01/2011	12/01/2011
9,867.00		9,301.00					566.00	
		514. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES					05/31/2011	12/01/2011
9,544.00		11,147.00					-1,603.00	
		24. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					03/17/2010	12/01/2011
1,200.00		1,381.00					-181.00	
		71. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					09/08/2010	12/01/2011
3,549.00		3,829.00					-280.00	
		96. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					10/13/2009	12/01/2011
4,798.00		4,779.00					19.00	
		27. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/13/2009	12/01/2011
1,369.00		1,250.00					119.00	
		33. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					09/02/2011	12/01/2011
1,564.00		1,325.00					239.00	
		80. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					09/02/2011	12/01/2011
3,792.00		3,208.00					584.00	
		10. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					12/11/2009	12/01/2011
474.00		364.00					110.00	
		39. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/22/2011	12/01/2011
1,151.00		1,395.00					-244.00	
		400. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					04/27/2011	12/01/2011
11,807.00		13,325.00					-1,518.00	

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		542. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/09/2011	12/01/2011
15,998.00		18,627.00					-2,629.00	
		50. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					05/04/2011	12/01/2011
1,476.00		1,608.00					-132.00	
		104. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES					09/15/2011	12/02/2011
4,539.00		4,077.00					462.00	
		20. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					02/07/2011	12/02/2011
1,030.00		1,041.00					-11.00	
		148. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/16/2010	12/02/2011
7,624.00		7,686.00					-62.00	
		3. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/13/2009	12/02/2011
152.00		139.00					13.00	
		20. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					04/06/2009	12/02/2011
1,013.00		681.00					332.00	
		4. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/17/2008	12/02/2011
203.00		132.00					71.00	
		50. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/16/2008	12/02/2011
2,532.00		1,625.00					907.00	
		150. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/27/2008	12/02/2011
11,977.00		7,647.00					4,330.00	
		64. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					12/11/2009	12/02/2011
3,064.00		2,328.00					736.00	

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		240. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					10/15/2009	12/02/2011
11,489.00		8,539.00					2,950.00	
		130. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					11/12/2009	12/02/2011
6,223.00		4,621.00					1,602.00	
		270. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					10/13/2009	12/02/2011
12,926.00		9,473.00					3,453.00	
		175. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/19/2010	12/07/2011
10,238.00		8,803.00					1,435.00	
		177. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/14/2010	12/07/2011
10,355.00		9,020.00					1,335.00	
		42. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/20/2010	12/07/2011
2,457.00		2,137.00					320.00	
		109. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/13/2010	12/07/2011
6,377.00		5,510.00					867.00	
		65. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES					10/27/2010	12/07/2011
3,803.00		3,214.00					589.00	
		175. TEMPUR-PEDIC INTERNATIONAL PROPERTY TYPE: SECURITIES					10/24/2011	12/07/2011
9,067.00		12,182.00					-3,115.00	
		39. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					03/24/2011	12/07/2011
1,731.00		2,022.00					-291.00	
		107. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/14/2011	12/07/2011
4,750.00		5,473.00					-723.00	

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		95. AT&T INC PROPERTY TYPE: SECURITIES					09/15/2011	12/08/2011
2,741.00		2,713.00					28.00	
		324. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					02/25/2011	12/08/2011
9,269.00		8,055.00					1,214.00	
		48. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/16/2011	12/08/2011
1,385.00		1,373.00					12.00	
		66. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/16/2011	12/08/2011
1,905.00		1,887.00					18.00	
		40. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/15/2011	12/08/2011
1,154.00		1,123.00					31.00	
		145. CORNING INC PROPERTY TYPE: SECURITIES					01/31/2011	12/08/2011
1,967.00		3,064.00					-1,097.00	
		12. CORNING INC PROPERTY TYPE: SECURITIES					01/26/2011	12/08/2011
163.00		250.00					-87.00	
		480. CORNING INC PROPERTY TYPE: SECURITIES					01/26/2011	12/08/2011
6,513.00		9,996.00					-3,483.00	
		269. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	12/08/2011
3,650.00		5,513.00					-1,863.00	
		126. MATTEL INC PROPERTY TYPE: SECURITIES					12/03/2010	12/08/2011
3,579.00		3,285.00					294.00	
		59. MATTEL INC PROPERTY TYPE: SECURITIES					09/22/2010	12/08/2011
1,676.00		1,355.00					321.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		98. MICROSOFT CORP PROPERTY TYPE: SECURITIES					02/25/2011	12/08/2011
2,499.00		2,638.00					-139.00	
		791. MICROSOFT CORP PROPERTY TYPE: SECURITIES					08/09/2010	12/08/2011
20,174.00		20,288.00					-114.00	
		37. MICROSOFT CORP PROPERTY TYPE: SECURITIES					09/03/2010	12/08/2011
944.00		901.00					43.00	
		333. MICROSOFT CORP PROPERTY TYPE: SECURITIES					09/03/2010	12/08/2011
8,493.00		8,106.00					387.00	
		7. MICROSOFT CORP PROPERTY TYPE: SECURITIES					04/06/2009	12/08/2011
179.00		129.00					50.00	
		260. MICROSOFT CORP PROPERTY TYPE: SECURITIES					01/23/2009	12/08/2011
6,631.00		4,507.00					2,124.00	
		217. XEROX CORP PROPERTY TYPE: SECURITIES					04/15/2010	12/08/2011
1,749.00		2,285.00					-536.00	
		84. XEROX CORP PROPERTY TYPE: SECURITIES					04/16/2010	12/08/2011
677.00		884.00					-207.00	
		43. XEROX CORP PROPERTY TYPE: SECURITIES					04/16/2010	12/08/2011
347.00		452.00					-105.00	
		430. XEROX CORP PROPERTY TYPE: SECURITIES					01/26/2011	12/08/2011
3,467.00		4,519.00					-1,052.00	
		739. XEROX CORP PROPERTY TYPE: SECURITIES					03/08/2010	12/08/2011
5,958.00		7,400.00					-1,442.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		201. XEROX CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/08/2011
1,620.00		1,997.00					-377.00	
		65. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					03/27/2008	12/13/2011
8,757.00		7,300.00					1,457.00	
		10. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES					08/17/2010	12/13/2011
1,347.00		907.00					440.00	
		225. WABCO HLDGS INC PROPERTY TYPE: SECURITIES					07/12/2010	12/13/2011
9,515.00		7,970.00					1,545.00	
		73. EATON CORP PROPERTY TYPE: SECURITIES					09/23/2011	12/14/2011
3,048.00		2,537.00					511.00	
		115. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					06/28/2011	12/14/2011
5,402.00		6,115.00					-713.00	
		74. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES					05/27/2011	12/14/2011
1,495.00		1,842.00					-347.00	
		59. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES					08/29/2011	12/14/2011
1,192.00		1,004.00					188.00	
		23. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES					08/24/2011	12/14/2011
465.00		344.00					121.00	
		61. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					11/26/2010	12/14/2011
2,734.00		2,319.00					415.00	
		142. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					03/12/2010	12/14/2011
6,365.00		5,375.00					990.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		68. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					02/04/2010	12/14/2011
3,048.00		2,392.00					656.00	
		140. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES					11/03/2009	12/14/2011
6,276.00		4,710.00					1,566.00	
		15. AFLAC INC PROPERTY TYPE: SECURITIES					08/01/2011	12/15/2011
628.00		685.00					-57.00	
		65. AT&T INC PROPERTY TYPE: SECURITIES					09/15/2011	12/15/2011
1,871.00		1,856.00					15.00	
		58. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/09/2011	12/15/2011
1,934.00		2,845.00					-911.00	
		7. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/09/2010	12/15/2011
233.00		233.00						
		65. ALCOA INC PROPERTY TYPE: SECURITIES					03/26/2009	12/15/2011
579.00		524.00					55.00	
		15. ALTERA CORP COM PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
505.00		562.00					-57.00	
		40. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					02/25/2011	12/15/2011
1,163.00		994.00					169.00	
		20. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES					05/26/2011	12/15/2011
945.00		1,013.00					-68.00	
		15. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					10/13/2009	12/15/2011
683.00		539.00					144.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
791.00		838.00					-47.00	
		35. AMGEN INC PROPERTY TYPE: SECURITIES					04/07/2011	12/15/2011
2,036.00		1,897.00					139.00	
		10. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES					03/31/2011	12/15/2011
737.00		820.00					-83.00	
		20. AON CORP PROPERTY TYPE: SECURITIES					06/03/2011	12/15/2011
906.00		1,035.00					-129.00	
		10. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	12/15/2011
3,799.00		1,319.00					2,480.00	
		25. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/15/2011	12/15/2011
688.00		702.00					-14.00	
		30. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES					09/15/2011	12/15/2011
1,254.00		1,176.00					78.00	
		5. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES					04/13/2011	12/15/2011
550.00		404.00					146.00	
		10. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					10/11/2011	12/15/2011
621.00		694.00					-73.00	
		25. CIGNA CORP PROPERTY TYPE: SECURITIES					06/03/2011	12/15/2011
1,072.00		1,243.00					-171.00	
		5. CATERPILLAR INC PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
436.00		480.00					-44.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		35. CENTURYTEL INC PROPERTY TYPE: SECURITIES					06/24/2011	12/15/2011
1,243.00		1,390.00					-147.00	
		11. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					08/13/2010	12/15/2011
1,105.00		854.00					251.00	
		19. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					02/23/1998	12/15/2011
1,908.00		736.00					1,172.00	
		80. CISCO SYS INC PROPERTY TYPE: SECURITIES					12/08/2011	12/15/2011
1,442.00		1,494.00					-52.00	
		35. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	12/15/2011
937.00		1,843.00					-906.00	
		8. COCA COLA CO PROPERTY TYPE: SECURITIES					08/02/2011	12/15/2011
536.00		539.00					-3.00	
		12. COCA COLA CO PROPERTY TYPE: SECURITIES					06/27/2011	12/15/2011
805.00		785.00					20.00	
		10. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES					03/01/2010	12/15/2011
661.00		503.00					158.00	
		55. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	12/15/2011
722.00		1,127.00					-405.00	
		5. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					11/03/2011	12/15/2011
434.00		512.00					-78.00	
		30. DANAHER CORPORATION PROPERTY TYPE: SECURITIES					03/08/2011	12/15/2011
1,393.00		1,543.00					-150.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					10/19/2011	12/15/2011
434.00		516.00					-82.00	
		10. DEERE & CO PROPERTY TYPE: SECURITIES					05/21/2010	12/15/2011
738.00		583.00					155.00	
		40. DELL INC PROPERTY TYPE: SECURITIES					12/08/2011	12/15/2011
601.00		625.00					-24.00	
		30. DISH NETWORK CORP CL A PROPERTY TYPE: SECURITIES					09/15/2011	12/15/2011
796.00		773.00					23.00	
		114. DOW CHEM CO PROPERTY TYPE: SECURITIES					03/19/2008	12/15/2011
2,922.00		4,288.00					-1,366.00	
		60. DOW CHEM CO PROPERTY TYPE: SECURITIES					03/19/2008	12/15/2011
1,526.00		2,244.00					-718.00	
		55. EMC CORP/MASS PROPERTY TYPE: SECURITIES					01/25/2011	12/15/2011
1,220.00		1,330.00					-110.00	
		6. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/16/2010	12/15/2011
283.00		312.00					-29.00	
		9. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/06/2010	12/15/2011
424.00		450.00					-26.00	
		35. EXELON CORP COMM STK PROPERTY TYPE: SECURITIES					09/01/2011	12/15/2011
1,504.00		1,510.00					-6.00	
		20. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES					02/28/2011	12/15/2011
1,599.00		1,719.00					-120.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. FMC CORP COM NEW PROPERTY TYPE: SECURITIES					12/07/2011	12/15/2011
822.00		854.00					-32.00	
		25. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	12/15/2011
1,012.00		463.00					549.00	
		15. FISERV INC PROPERTY TYPE: SECURITIES					02/14/2011	12/15/2011
865.00		938.00					-73.00	
		30. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES					09/21/2010	12/15/2011
1,905.00		1,909.00					-4.00	
		60. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					12/01/2011	12/15/2011
1,000.00		960.00					40.00	
		30. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					07/25/2011	12/15/2011
1,167.00		1,295.00					-128.00	
		10. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	12/15/2011
941.00		1,588.00					-647.00	
		64. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/26/2010	12/15/2011
3,276.00		2,934.00					342.00	
		50. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/26/2010	12/15/2011
2,559.00		2,292.00					267.00	
		125. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES					04/22/2010	12/15/2011
6,399.00		5,578.00					821.00	
		30. INTEL CORP PROPERTY TYPE: SECURITIES					12/07/2011	12/15/2011
701.00		769.00					-68.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		90. INTEL CORP PROPERTY TYPE: SECURITIES					12/08/2011	12/15/2011
2,104.00		2,247.00					-143.00	
		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					08/02/2011	12/15/2011
1,896.00		1,793.00					103.00	
		8. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES					03/24/2011	12/15/2011
414.00		486.00					-72.00	
		2. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES					03/18/2011	12/15/2011
103.00		119.00					-16.00	
		20. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					05/01/2008	12/15/2011
640.00		983.00					-343.00	
		20. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES					03/19/2008	12/15/2011
579.00		685.00					-106.00	
		200. KEYCORP COMMON PROPERTY TYPE: SECURITIES					08/01/2011	12/15/2011
1,430.00		1,631.00					-201.00	
		5. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					06/11/2009	12/15/2011
531.00		173.00					358.00	
		5. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
1,808.00		1,848.00					-40.00	
		30. MATTEL INC PROPERTY TYPE: SECURITIES					09/22/2010	12/15/2011
830.00		689.00					141.00	
		25. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
631.00		671.00					-40.00	

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		15. MCDONALDS CORP PROPERTY TYPE: SECURITIES					08/02/2011	12/15/2011
1,474.00		1,285.00					189.00	
		10. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					10/11/2011	12/15/2011
725.00		729.00					-4.00	
		70. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					08/30/2010	12/15/2011
718.00		601.00					117.00	
		70. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					08/27/2010	12/15/2011
718.00		599.00					119.00	
		60. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES					10/28/2011	12/15/2011
2,156.00		2,107.00					49.00	
		15. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES					02/14/2011	12/15/2011
974.00		1,226.00					-252.00	
		25. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES					09/10/2010	12/15/2011
1,438.00		1,378.00					60.00	
		15. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES					12/29/2010	12/15/2011
1,322.00		1,491.00					-169.00	
		10. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/08/2011	12/15/2011
966.00		773.00					193.00	
		5. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/03/2011	12/15/2011
776.00		824.00					-48.00	
		40. PRINCIPAL FINL GROUP INC PROPERTY TYPE: SECURITIES					11/18/2011	12/15/2011
948.00		949.00					-1.00	

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		15. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					10/19/2011	12/15/2011
975.00		978.00					-3.00	
		15. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/03/2011	12/15/2011
790.00		922.00					-132.00	
		5. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES					12/08/2011	12/15/2011
421.00		415.00					6.00	
		275. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES					11/18/2011	12/15/2011
1,092.00		1,118.00					-26.00	
		15. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/25/2011	12/15/2011
1,087.00		1,128.00					-41.00	
		25. SANOFI CHANGED FROM SANOFI-AVENTIS A PROPERTY TYPE: SECURITIES					12/02/2011	12/15/2011
858.00		867.00					-9.00	
		16. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES					07/25/2011	12/15/2011
1,072.00		1,524.00					-452.00	
		4. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES					01/26/2011	12/15/2011
268.00		348.00					-80.00	
		10. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES					11/11/2011	12/15/2011
452.00		505.00					-53.00	
		10. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/19/2008	12/15/2011
767.00		526.00					241.00	
		2. TERADATA CORP DEL PROPERTY TYPE: SECURITIES					05/27/2011	12/15/2011
99.00		111.00					-12.00	

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		13. TERADATA CORP DEL PROPERTY TYPE: SECURITIES					05/26/2011	12/15/2011
643.00		715.00					-72.00	
		25. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	12/15/2011
1,048.00		1,455.00					-407.00	
		10. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					05/26/2011	12/15/2011
441.00		653.00					-212.00	
		15. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/13/2011	12/15/2011
955.00		1,031.00					-76.00	
		60. TIME WARNER INC PROPERTY TYPE: SECURITIES					02/25/2011	12/15/2011
2,047.00		2,268.00					-221.00	
		10. UNION PAC CORP PROPERTY TYPE: SECURITIES					10/21/2011	12/15/2011
984.00		961.00					23.00	
		10. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					04/28/2011	12/15/2011
733.00		888.00					-155.00	
		20. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					08/31/2010	12/15/2011
963.00		636.00					327.00	
		60. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/05/2010	12/15/2011
2,888.00		2,012.00					876.00	
		45. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES					11/18/2011	12/15/2011
924.00		980.00					-56.00	
		19. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					05/13/2011	12/15/2011
681.00		739.00					-58.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					05/13/2011	12/15/2011
36.00		39.00					-3.00	
		10. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					03/08/2011	12/15/2011
358.00		386.00					-28.00	
		25. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/08/2011	12/15/2011
1,067.00		1,084.00					-17.00	
		5. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES					07/25/2011	12/15/2011
427.00		539.00					-112.00	
		15. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	12/15/2011
910.00		837.00					73.00	
		15. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					12/07/2011	12/15/2011
556.00		582.00					-26.00	
		25. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES					10/24/2011	12/15/2011
822.00		832.00					-10.00	
		80. XEROX CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/15/2011
627.00		795.00					-168.00	
		1. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/14/2011	12/15/2011
44.00		51.00					-7.00	
		9. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	12/15/2011
397.00		455.00					-58.00	
		55. INVESCO LTD ADR PROPERTY TYPE: SECURITIES					11/17/2011	12/15/2011
1,049.00		1,061.00					-12.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. NOBLE CORPORATION PROPERTY TYPE: SECURITIES					03/30/2011	12/15/2011
922.00		1,375.00					-453.00	
		7. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					08/27/2010	12/16/2011
72.00		60.00					12.00	
		37. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					08/26/2010	12/16/2011
380.00		313.00					67.00	
		39. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/26/2010	12/16/2011
401.00		315.00					86.00	
		125. PHARMASSET INC PROPERTY TYPE: SECURITIES					04/01/2011	12/16/2011
15,537.00		5,145.00					10,392.00	
		226. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					05/26/2011	12/16/2011
9,877.00		14,755.00					-4,878.00	
		62. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					06/09/2011	12/16/2011
2,709.00		3,956.00					-1,247.00	
		22. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					09/20/2011	12/16/2011
961.00		1,201.00					-240.00	
		43. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES					10/11/2011	12/16/2011
1,879.00		2,301.00					-422.00	
		43. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/13/2011	12/16/2011
2,698.00		2,955.00					-257.00	
		26. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	12/16/2011
1,631.00		1,783.00					-152.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		104. ZYNGA INC CL A PROPERTY TYPE: SECURITIES					12/15/2011	12/16/2011
1,003.00		1,040.00					-37.00	
		25. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES					02/28/2011	12/16/2011
1,511.00		1,170.00					341.00	
		25. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES					02/23/2011	12/16/2011
1,511.00		1,163.00					348.00	
		8. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/26/2010	12/19/2011
82.00		65.00					17.00	
		7. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2010	12/19/2011
72.00		56.00					16.00	
		21. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2010	12/19/2011
214.00		169.00					45.00	
		162. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	12/20/2011
10,163.00		13,791.00					-3,628.00	
		26. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					05/26/2011	12/20/2011
1,631.00		2,186.00					-555.00	
		47. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES					05/13/2011	12/20/2011
2,949.00		3,949.00					-1,000.00	
		104. FOSSIL INC PROPERTY TYPE: SECURITIES					02/17/2011	12/20/2011
8,551.00		8,182.00					369.00	
		62. FOSSIL INC PROPERTY TYPE: SECURITIES					02/25/2011	12/20/2011
5,098.00		4,700.00					398.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2010	12/20/2011
82.00		64.00					18.00	
		100. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					09/21/2010	12/20/2011
923.00		723.00					200.00	
		270. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					11/16/2010	12/20/2011
2,493.00		1,942.00					551.00	
		413. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					11/04/2010	12/20/2011
3,813.00		2,933.00					880.00	
		459. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES					03/02/2011	12/20/2011
4,238.00		3,186.00					1,052.00	
		17. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					10/11/2011	12/22/2011
1,176.00		1,239.00					-63.00	
		11. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	12/22/2011
761.00		786.00					-25.00	
		9. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	12/22/2011
630.00		643.00					-13.00	
		62. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	12/22/2011
4,342.00		4,232.00					110.00	
		175. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES					10/18/2011	12/22/2011
13,308.00		13,478.00					-170.00	
		24. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					10/19/2011	12/29/2011
1,895.00		2,474.00					-579.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		87. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					09/13/2011	12/29/2011
6,868.00		8,415.00					-1,547.00	
		102. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					09/14/2011	12/29/2011
8,052.00		9,746.00					-1,694.00	
		38. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	12/29/2011
2,558.00		1,957.00					601.00	
		118. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	12/29/2011
7,942.00		6,077.00					1,865.00	
		44. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					04/16/2010	12/29/2011
2,960.00		2,266.00					694.00	
		49. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	12/29/2011
3,298.00		3,345.00					-47.00	
		117. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/13/2011	12/29/2011
7,875.00		7,986.00					-111.00	
		33. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/16/2011	12/29/2011
2,221.00		2,249.00					-28.00	
		13. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/16/2011	12/29/2011
875.00		886.00					-11.00	
		42. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES					05/26/2011	12/29/2011
2,826.00		2,826.00						
		200. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					09/20/2011	12/29/2011
12,015.00		14,440.00					-2,425.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	12/30/2011
1,216.00		396.00					820.00	
		122. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	12/30/2011
3,139.00		2,429.00					710.00	
		6. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					10/24/2011	12/30/2011
2,835.00		3,121.00					-286.00	
		4. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/03/2011	12/30/2011
1,890.00		1,858.00					32.00	
		3. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/03/2011	12/30/2011
1,417.00		1,393.00					24.00	
		42. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/19/2008	12/30/2011
3,273.00		2,207.00					1,066.00	
		20. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/03/2011	12/30/2011
1,209.00		1,116.00					93.00	
		46. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					03/24/2011	12/30/2011
2,781.00		2,552.00					229.00	
		74. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/01/2011	12/30/2011
4,473.00		4,084.00					389.00	
		. ISHARES S&P GSCI COMMODITY-INDEXED TRU PROPERTY TYPE: SECURITIES						12/31/2011
1,964.00							1,964.00	
		. ISHARES S&P GSCI COMMODITY-INDEXED TRU PROPERTY TYPE: SECURITIES						12/31/2011
37,660.00							37,660.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		133. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					06/25/2009	01/03/2012
5,748.00		5,267.00					481.00	
		120. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					02/12/2010	01/03/2012
5,186.00		4,703.00					483.00	
		71. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES					10/28/2010	01/03/2012
3,068.00		2,566.00					502.00	
		70. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	01/04/2012
3,091.00		1,295.00					1,796.00	
		197. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES					07/25/2011	01/04/2012
15,971.00		21,229.00					-5,258.00	
		141. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	01/04/2012
6,332.00		7,124.00					-792.00	
		96. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	01/04/2012
4,311.00		4,850.00					-539.00	
		115. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	01/04/2012
5,162.00		5,810.00					-648.00	
		5. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	01/04/2012
225.00		253.00					-28.00	
		39. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES					02/11/2011	01/04/2012
1,750.00		1,970.00					-220.00	
		14. AMAZON COM INC COM PROPERTY TYPE: SECURITIES					07/13/2011	01/05/2012
2,460.00		3,028.00					-568.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/03/2011	01/05/2012
2,861.00		2,786.00					75.00	
		1. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/04/2011	01/05/2012
477.00		464.00					13.00	
		42. STERICYCLE INC PROPERTY TYPE: SECURITIES					03/19/2008	01/05/2012
3,217.00		2,207.00					1,010.00	
		150. JOY GLOBAL INC PROPERTY TYPE: SECURITIES					12/02/2011	01/06/2012
11,603.00		13,633.00					-2,030.00	
		25. LIMITED INC COM PROPERTY TYPE: SECURITIES					12/07/2011	01/06/2012
971.00		1,102.00					-131.00	
		375. LIMITED INC COM PROPERTY TYPE: SECURITIES					04/26/2011	01/06/2012
14,559.00		15,342.00					-783.00	
		100. PHARMASSET INC PROPERTY TYPE: SECURITIES					04/01/2011	01/09/2012
13,553.00		4,116.00					9,437.00	
		400. ARIBA INC PROPERTY TYPE: SECURITIES					10/07/2011	01/10/2012
10,540.00		12,044.00					-1,504.00	
		25. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					07/05/2011	01/10/2012
1,495.00		1,985.00					-490.00	
		181. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					06/27/2011	01/10/2012
10,822.00		13,895.00					-3,073.00	
		19. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					06/27/2011	01/10/2012
1,143.00		1,459.00					-316.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		114. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	01/10/2012
6,816.00		7,816.00					-1,000.00	
		36. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	01/10/2012
2,152.00		2,468.00					-316.00	
		96. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	01/10/2012
5,740.00		6,578.00					-838.00	
		21. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	01/10/2012
1,264.00		1,439.00					-175.00	
		1. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES					05/05/2011	01/10/2012
60.00		68.00					-8.00	
		183. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					08/05/2008	01/12/2012
5,253.00		3,890.00					1,363.00	
		16. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES					05/24/2011	01/12/2012
311.00		372.00					-61.00	
		34. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES					05/24/2011	01/12/2012
664.00		791.00					-127.00	
		671. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES					05/10/2011	01/12/2012
13,099.00		15,159.00					-2,060.00	
		29. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES					05/10/2011	01/12/2012
566.00		655.00					-89.00	
		41. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	01/12/2012
1,868.00		759.00					1,109.00	

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		86. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	01/12/2012
3,914.00		1,592.00					2,322.00	
		200. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES					01/28/2011	01/12/2012
12,031.00		11,500.00					531.00	
		42. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					06/11/2009	01/12/2012
1,416.00		1,057.00					359.00	
		75. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					10/04/2011	01/12/2012
2,528.00		1,600.00					928.00	
		100. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES					03/19/2008	01/12/2012
3,371.00		1,780.00					1,591.00	
		97. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/01/2011	01/12/2012
6,004.00		5,354.00					650.00	
		126. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/31/2011	01/12/2012
7,800.00		6,858.00					942.00	
		58. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/31/2011	01/12/2012
3,591.00		3,157.00					434.00	
		10. AFLAC INC PROPERTY TYPE: SECURITIES					08/01/2011	01/13/2012
430.00		457.00					-27.00	
		63. AT&T INC PROPERTY TYPE: SECURITIES					09/15/2011	01/13/2012
1,884.00		1,799.00					85.00	
		34. ALCOA INC PROPERTY TYPE: SECURITIES					03/26/2009	01/13/2012
330.00		274.00					56.00	

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		21. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					02/25/2011	01/13/2012
605.00		522.00					83.00	
		13. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					07/30/2008	01/13/2012
375.00		282.00					93.00	
		12. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					10/13/2009	01/13/2012
615.00		432.00					183.00	
		24. AMGEN INC PROPERTY TYPE: SECURITIES					04/07/2011	01/13/2012
1,618.00		1,300.00					318.00	
		14. AON CORP PROPERTY TYPE: SECURITIES					06/03/2011	01/13/2012
646.00		724.00					-78.00	
		22. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/15/2011	01/13/2012
636.00		618.00					18.00	
		28. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES					12/02/2011	01/13/2012
759.00		661.00					98.00	
		32. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES					09/15/2011	01/13/2012
1,395.00		1,254.00					141.00	
		21. CIGNA CORP PROPERTY TYPE: SECURITIES					06/03/2011	01/13/2012
947.00		1,044.00					-97.00	
		23. CENTURYTEL INC PROPERTY TYPE: SECURITIES					06/24/2011	01/13/2012
839.00		913.00					-74.00	
		19. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					02/23/1998	01/13/2012
2,001.00		736.00					1,265.00	

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		79. CISCO SYS INC PROPERTY TYPE: SECURITIES					12/08/2011	01/13/2012
1,496.00		1,475.00					21.00	
		62. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/13/2012
1,895.00		3,264.00					-1,369.00	
		50. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	01/13/2012
698.00		1,025.00					-327.00	
		35. DELL INC PROPERTY TYPE: SECURITIES					12/08/2011	01/13/2012
550.00		547.00					3.00	
		30. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES					12/01/2011	01/13/2012
789.00		723.00					66.00	
		26. DISH NETWORK CORP CL A PROPERTY TYPE: SECURITIES					09/15/2011	01/13/2012
747.00		670.00					77.00	
		29. DOW CHEM CO PROPERTY TYPE: SECURITIES					03/19/2008	01/13/2012
925.00		1,085.00					-160.00	
		24. EATON CORP PROPERTY TYPE: SECURITIES					09/01/2011	01/13/2012
1,164.00		1,010.00					154.00	
		4. EATON CORP PROPERTY TYPE: SECURITIES					09/02/2011	01/13/2012
194.00		164.00					30.00	
		14. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/06/2010	01/13/2012
662.00		699.00					-37.00	
		22. EXELON CORP COMM STK PROPERTY TYPE: SECURITIES					09/01/2011	01/13/2012
874.00		949.00					-75.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		19. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES					09/21/2010	01/13/2012
1,341.00		1,209.00					132.00	
		107. GENERAL ELEC CO PROPERTY TYPE: SECURITIES					12/01/2011	01/13/2012
1,999.00		1,711.00					288.00	
		27. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					07/25/2011	01/13/2012
1,207.00		1,165.00					42.00	
		6. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	01/13/2012
590.00		953.00					-363.00	
		87. INTEL CORP PROPERTY TYPE: SECURITIES					12/08/2011	01/13/2012
2,191.00		2,172.00					19.00	
		166. KEYCORP COMMON PROPERTY TYPE: SECURITIES					08/01/2011	01/13/2012
1,361.00		1,362.00					-1.00	
		24. MATTEL INC PROPERTY TYPE: SECURITIES					09/22/2010	01/13/2012
676.00		551.00					125.00	
		53. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES					10/28/2011	01/13/2012
2,024.00		1,861.00					163.00	
		20. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES					09/10/2010	01/13/2012
1,180.00		1,103.00					77.00	
		36. PRINCIPAL FINL GROUP INC PROPERTY TYPE: SECURITIES					11/18/2011	01/13/2012
930.00		854.00					76.00	
		26. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES					05/31/2011	01/13/2012
504.00		564.00					-60.00	

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		4. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES					10/13/2009	01/13/2012
219.00		199.00					20.00	
		232. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES					11/18/2011	01/13/2012
1,095.00		943.00					152.00	
		12. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/25/2011	01/13/2012
861.00		902.00					-41.00	
		22. SANOFI CHANGED FROM SANOFI-AVENTIS A PROPERTY TYPE: SECURITIES					12/02/2011	01/13/2012
773.00		763.00					10.00	
		20. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	01/13/2012
889.00		1,164.00					-275.00	
		35. TIME WARNER INC PROPERTY TYPE: SECURITIES					02/25/2011	01/13/2012
1,299.00		1,323.00					-24.00	
		43. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/05/2010	01/13/2012
2,254.00		1,442.00					812.00	
		37. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES					11/18/2011	01/13/2012
818.00		851.00					-33.00	
		19. VIACOM INC-B PROPERTY TYPE: SECURITIES					12/08/2011	01/13/2012
885.00		837.00					48.00	
		79. XEROX CORP PROPERTY TYPE: SECURITIES					03/17/2010	01/13/2012
632.00		785.00					-153.00	
		43. INVESCO LTD ADR PROPERTY TYPE: SECURITIES					11/17/2011	01/13/2012
925.00		838.00					87.00	

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		26. NOBLE CORPORATION PROPERTY TYPE: SECURITIES					03/30/2011	01/13/2012
827.00		1,191.00					-364.00	
		50. FASTENAL CO PROPERTY TYPE: SECURITIES					07/05/2011	01/17/2012
2,338.00		1,823.00					515.00	
		25. FASTENAL CO PROPERTY TYPE: SECURITIES					09/15/2011	01/17/2012
1,169.00		887.00					282.00	
		5. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					08/02/2011	01/18/2012
904.00		897.00					7.00	
		23. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					08/26/2011	01/18/2012
4,158.00		3,891.00					267.00	
		8. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					04/13/2011	01/18/2012
1,446.00		1,316.00					130.00	
		6. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES					01/25/2011	01/18/2012
1,085.00		961.00					124.00	
		72. AT&T INC PROPERTY TYPE: SECURITIES					09/15/2011	01/19/2012
2,184.00		2,056.00					128.00	
		222. AT&T INC PROPERTY TYPE: SECURITIES					10/05/2011	01/19/2012
6,735.00		6,239.00					496.00	
		20. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					07/30/2008	01/19/2012
572.00		433.00					139.00	
		166. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES					07/10/2008	01/19/2012
4,751.00		3,520.00					1,231.00	

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		127. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES					02/23/1998	01/19/2012
13,502.00		4,920.00					8,582.00	
		20. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/19/2012
592.00		1,053.00					-461.00	
		130. CITIGROUP INC PROPERTY TYPE: SECURITIES					12/01/2010	01/19/2012
3,846.00		6,747.00					-2,901.00	
		86. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES					12/06/2010	01/19/2012
4,480.00		4,296.00					184.00	
		96. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					07/25/2011	01/19/2012
4,501.00		4,143.00					358.00	
		88. INTEL CORP PROPERTY TYPE: SECURITIES					12/08/2011	01/19/2012
2,249.00		2,197.00					52.00	
		90. INTEL CORP PROPERTY TYPE: SECURITIES					11/23/2011	01/19/2012
2,301.00		2,202.00					99.00	
		169. INTEL CORP PROPERTY TYPE: SECURITIES					05/04/2011	01/19/2012
4,320.00		3,982.00					338.00	
		65. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					10/16/2008	01/19/2012
3,551.00		2,113.00					1,438.00	
		12. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					11/24/2008	01/19/2012
656.00		379.00					277.00	
		32. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					01/18/2011	01/19/2012
1,459.00		1,863.00					-404.00	

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		66. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES					10/14/2011	01/19/2012
3,010.00		3,819.00					-809.00	
		151. TIME WARNER INC PROPERTY TYPE: SECURITIES					02/25/2011	01/19/2012
5,657.00		5,707.00					-50.00	
		87. TIME WARNER INC PROPERTY TYPE: SECURITIES					06/21/2010	01/19/2012
3,259.00		2,855.00					404.00	
		25. CABOT OIL & GAS PROPERTY TYPE: SECURITIES					08/02/2011	01/20/2012
1,529.00		1,882.00					-353.00	
		50. CABOT OIL & GAS PROPERTY TYPE: SECURITIES					08/30/2011	01/20/2012
3,059.00		3,744.00					-685.00	
		175. CABOT OIL & GAS PROPERTY TYPE: SECURITIES					07/25/2011	01/20/2012
10,706.00		12,690.00					-1,984.00	
		25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES					10/19/2010	01/20/2012
1,849.00		1,361.00					488.00	
		25. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES					10/04/2011	01/20/2012
1,366.00		1,526.00					-160.00	
		103. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES					05/26/2011	01/20/2012
5,627.00		6,099.00					-472.00	
		97. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES					05/25/2011	01/20/2012
5,299.00		5,660.00					-361.00	
		25. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES					06/09/2011	01/23/2012
1,506.00		1,802.00					-296.00	

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		125. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					08/02/2011	01/23/2012
10,090.00		12,958.00					-2,868.00	
		25. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES					09/15/2011	01/23/2012
2,018.00		2,475.00					-457.00	
		25. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES					04/01/2010	01/23/2012
1,797.00		912.00					885.00	
		25. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES					05/04/2011	01/24/2012
1,600.00		1,492.00					108.00	
		200. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES					04/19/2011	01/24/2012
12,798.00		11,858.00					940.00	
		74. COCA COLA CO PROPERTY TYPE: SECURITIES					06/27/2011	01/25/2012
5,033.00		4,842.00					191.00	
		225. FUSION-IO INC PROPERTY TYPE: SECURITIES					10/21/2011	01/25/2012
5,613.00		5,897.00					-284.00	
		200. FUSION-IO INC PROPERTY TYPE: SECURITIES					10/21/2011	01/25/2012
5,393.00		5,241.00					152.00	
		113. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES					03/18/2011	01/25/2012
6,401.00		6,733.00					-332.00	
		122. AT&T INC PROPERTY TYPE: SECURITIES					10/05/2011	01/26/2012
3,600.00		3,428.00					172.00	
		50. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	01/26/2012
637.00		1,055.00					-418.00	

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		319.00016 CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	01/26/2012
4,064.00		6,538.00					-2,474.00	
		193.99984 CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	01/26/2012
2,472.00		3,976.00					-1,504.00	
		175. GENESCO INC COM PROPERTY TYPE: SECURITIES					10/24/2011	01/26/2012
10,429.00		10,505.00					-76.00	
		150. UNDER ARMOUR INC CL A PROPERTY TYPE: SECURITIES					12/07/2011	01/26/2012
10,998.00		12,221.00					-1,223.00	
		25. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/02/2011	01/27/2012
2,388.00		1,924.00					464.00	
		400. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/26/2011	01/27/2012
9,365.00		10,768.00					-1,403.00	
		25. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES					04/30/2010	01/27/2012
1,564.00		876.00					688.00	
		25. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES					03/23/2011	01/27/2012
2,507.00		2,212.00					295.00	
		13. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	01/30/2012
5,895.00		1,714.00					4,181.00	
		50. COMMVAULT SYSTEMS PROPERTY TYPE: SECURITIES					03/11/2011	01/31/2012
2,379.00		1,784.00					595.00	
		82. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES					10/13/2009	02/01/2012
4,499.00		2,949.00					1,550.00	

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		70. AMGEN INC PROPERTY TYPE: SECURITIES					04/07/2011	02/01/2012
4,834.00		3,793.00					1,041.00	
		87. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					07/25/2011	02/01/2012
4,272.00		3,755.00					517.00	
		2. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					12/01/2010	02/01/2012
228.00		318.00					-90.00	
		40. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES					04/26/2011	02/01/2012
4,566.00		6,141.00					-1,575.00	
		177. INTEL CORP PROPERTY TYPE: SECURITIES					05/04/2011	02/01/2012
4,731.00		4,171.00					560.00	
		25. MEDIVATION INC PROPERTY TYPE: SECURITIES					12/29/2011	02/01/2012
1,721.00		1,158.00					563.00	
		25. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/02/2011	02/01/2012
2,391.00		1,924.00					467.00	
		25. SM ENERGY CO PROPERTY TYPE: SECURITIES					09/15/2011	02/01/2012
1,796.00		1,970.00					-174.00	
		15. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					12/07/2011	02/01/2012
541.00		609.00					-68.00	
		42. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					12/07/2011	02/01/2012
1,516.00		1,630.00					-114.00	
		14. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES					12/20/2011	02/01/2012
505.00		539.00					-34.00	

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		50. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	02/02/2012
2,918.00		1,689.00					1,229.00	
		125. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/02/2011	02/02/2012
11,663.00		9,621.00					2,042.00	
		25. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES					03/09/2011	02/02/2012
1,983.00		1,378.00					605.00	
		42. DEERE & CO PROPERTY TYPE: SECURITIES					01/05/2012	02/03/2012
3,714.00		3,415.00					299.00	
		14. DEERE & CO PROPERTY TYPE: SECURITIES					12/30/2011	02/03/2012
1,238.00		1,095.00					143.00	
		126. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES					04/26/2011	02/03/2012
5,984.00		6,790.00					-806.00	
		55. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES					04/26/2011	02/03/2012
2,612.00		2,964.00					-352.00	
		94. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES					04/26/2011	02/03/2012
4,465.00		5,062.00					-597.00	
		42. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					03/18/2011	02/03/2012
2,366.00		2,503.00					-137.00	
		172. KIRBY CORP COM PROPERTY TYPE: SECURITIES					12/13/2011	02/03/2012
10,771.00		11,173.00					-402.00	
		3. KIRBY CORP COM PROPERTY TYPE: SECURITIES					12/13/2011	02/03/2012
188.00		193.00					-5.00	

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		50. KIRBY CORP COM PROPERTY TYPE: SECURITIES					12/13/2011	02/03/2012
3,131.00		3,212.00					-81.00	
		200. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					04/16/2010	02/03/2012
11,337.00		6,758.00					4,579.00	
		5. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/08/2011	02/03/2012
467.00		386.00					81.00	
		51. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/09/2011	02/03/2012
4,759.00		3,901.00					858.00	
		29. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					10/19/2011	02/03/2012
1,832.00		1,890.00					-58.00	
		41. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					10/03/2011	02/03/2012
2,590.00		2,587.00					3.00	
		125. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES					03/23/2011	02/03/2012
12,433.00		11,060.00					1,373.00	
		25. COLFAX CORP PROPERTY TYPE: SECURITIES					09/01/2011	02/06/2012
835.00		636.00					199.00	
		50. COLFAX CORP PROPERTY TYPE: SECURITIES					06/17/2011	02/06/2012
1,671.00		1,178.00					493.00	
		73. AMGEN INC PROPERTY TYPE: SECURITIES					04/07/2011	02/08/2012
4,964.00		3,956.00					1,008.00	
		164. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES					09/15/2011	02/08/2012
4,986.00		4,604.00					382.00	

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		24. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					09/15/2011	02/08/2012
1,330.00		1,287.00					43.00	
		5. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					09/15/2011	02/08/2012
277.00		268.00					9.00	
		10. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					09/15/2011	02/08/2012
554.00		536.00					18.00	
		186. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					09/15/2011	02/08/2012
10,274.00		9,974.00					300.00	
		50. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					10/26/2011	02/08/2012
2,762.00		2,646.00					116.00	
		13.00149 CENTURYTEL INC PROPERTY TYPE: SECURITIES					06/24/2011	02/08/2012
491.00		528.00					-37.00	
		9.99851 CENTURYTEL INC PROPERTY TYPE: SECURITIES					06/24/2011	02/08/2012
377.00		406.00					-29.00	
		109. CENTURYTEL INC PROPERTY TYPE: SECURITIES					06/24/2011	02/08/2012
4,112.00		4,328.00					-216.00	
		331. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	02/08/2012
4,544.00		7,496.00					-2,952.00	
		134. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	02/08/2012
1,839.00		3,035.00					-1,196.00	
		319. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	02/08/2012
4,384.00		7,119.00					-2,735.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		39. CORNING INC PROPERTY TYPE: SECURITIES					04/07/2011	02/08/2012
536.00		799.00					-263.00	
		91. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					07/25/2011	02/08/2012
4,941.00		3,927.00					1,014.00	
		14. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					09/05/2008	02/08/2012
288.00		272.00					16.00	
		167. HOLOGIC INC COM PROPERTY TYPE: SECURITIES					12/01/2010	02/08/2012
3,430.00		2,909.00					521.00	
		1. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	02/08/2012
45.00		24.00					21.00	
		349. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES					12/18/2009	02/08/2012
15,667.00		8,391.00					7,276.00	
		185. INTEL CORP PROPERTY TYPE: SECURITIES					05/04/2011	02/08/2012
4,963.00		4,359.00					604.00	
		121. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2010	02/08/2012
1,210.00		973.00					237.00	
		121. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES					07/27/2011	02/08/2012
1,648.00		1,527.00					121.00	
		8. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES					05/05/2011	02/08/2012
109.00		83.00					26.00	
		313. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES					04/28/2011	02/08/2012
1,738.00		3,136.00					-1,398.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		840. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES					11/18/2011	02/08/2012
4,628.00		3,414.00					1,214.00	
		14. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					03/05/2010	02/08/2012
729.00		470.00					259.00	
		164. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES					08/13/2010	02/08/2012
8,544.00		5,250.00					3,294.00	
		26. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/30/2011	02/08/2012
168.00		286.00					-118.00	
		3. NOBLE CORPORATION PROPERTY TYPE: SECURITIES					03/30/2011	02/08/2012
113.00		137.00					-24.00	
		120. NOBLE CORPORATION PROPERTY TYPE: SECURITIES					03/30/2011	02/08/2012
4,535.00		5,496.00					-961.00	
		1. AAR CORP COM PROPERTY TYPE: SECURITIES					08/30/2011	02/09/2012
22.00		24.00					-2.00	
		117. AAR CORP COM PROPERTY TYPE: SECURITIES					08/30/2011	02/09/2012
2,588.00		2,755.00					-167.00	
		1. AAR CORP COM PROPERTY TYPE: SECURITIES					08/30/2011	02/09/2012
22.00		24.00					-2.00	
		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/20/2010	02/09/2012
3,992.00		1,406.00					2,586.00	
		23. AMGEN INC PROPERTY TYPE: SECURITIES					01/27/2010	02/09/2012
1,544.00		1,322.00					222.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		87. AMGEN INC PROPERTY TYPE: SECURITIES					04/20/2011	02/09/2012
5,840.00		4,866.00					974.00	
		4. AMGEN INC PROPERTY TYPE: SECURITIES					07/02/2004	02/09/2012
269.00		221.00					48.00	
		114. CBIZ INC PROPERTY TYPE: SECURITIES					11/05/2010	02/09/2012
737.00		730.00					7.00	
		1. CBIZ INC PROPERTY TYPE: SECURITIES					11/04/2010	02/09/2012
6.00		6.00						
		154. CBIZ INC PROPERTY TYPE: SECURITIES					10/06/2010	02/09/2012
996.00		929.00					67.00	
		25. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES					10/19/2010	02/09/2012
1,986.00		1,361.00					625.00	
		124. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					03/19/2008	02/09/2012
8,083.00		8,091.00					-8.00	
		79. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES					06/07/2010	02/09/2012
5,149.00		4,608.00					541.00	
		2. TSAKOS ENERGY NAVIGATION LTD ISIN BMG PROPERTY TYPE: SECURITIES					03/30/2011	02/09/2012
13.00		22.00					-9.00	
		96. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/30/2011	02/09/2012
619.00		1,057.00					-438.00	
		62. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2010	02/10/2012
604.00		499.00					105.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES					11/18/2009	02/10/2012
117.00		87.00					30.00	
		107. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES					07/20/2011	02/10/2012
2,599.00		2,361.00					238.00	
		3. TSAKOS ENERGY NAVIGATION LTD ISIN BMG PROPERTY TYPE: SECURITIES					03/30/2011	02/10/2012
18.00		33.00					-15.00	
		59. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/21/2011	02/10/2012
362.00		637.00					-275.00	
		175. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES					10/19/2010	02/13/2012
12,392.00		9,525.00					2,867.00	
		61. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/21/2011	02/13/2012
382.00		658.00					-276.00	
		115. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES					03/16/2011	02/13/2012
720.00		1,217.00					-497.00	
		26. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/16/2011	02/13/2012
163.00		275.00					-112.00	
		5. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					11/03/2011	02/14/2012
606.00		550.00					56.00	
		23. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					11/03/2011	02/14/2012
2,790.00		2,357.00					433.00	
		42. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/09/2011	02/14/2012
3,977.00		3,212.00					765.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES					03/04/2011	02/14/2012
1,715.00		1,392.00					323.00	
		40. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES					12/16/2011	02/14/2012
1,565.00		960.00					605.00	
		10. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES					12/15/2011	02/14/2012
391.00		200.00					191.00	
		71. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	02/15/2012
1,992.00		1,414.00					578.00	
		500. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES					03/07/2011	02/16/2012
14,530.00		11,856.00					2,674.00	
		25. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					12/01/2010	02/16/2012
1,276.00		1,093.00					183.00	
		100. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					07/08/2010	02/16/2012
5,106.00		3,063.00					2,043.00	
		63. LAM RESH CORP COM PROPERTY TYPE: SECURITIES					02/02/2012	02/21/2012
2,565.00		2,806.00					-241.00	
		90. LAM RESH CORP COM PROPERTY TYPE: SECURITIES					02/02/2012	02/21/2012
3,664.00		4,009.00					-345.00	
		147. LAM RESH CORP COM PROPERTY TYPE: SECURITIES					02/02/2012	02/21/2012
5,984.00		6,543.00					-559.00	
		94. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES					08/04/2011	02/21/2012
1,531.00		1,030.00					501.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		73. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES					08/08/2011	02/21/2012
1,189.00		739.00					450.00	
		90. V F CORP PROPERTY TYPE: SECURITIES					10/04/2011	02/21/2012
13,032.00		10,823.00					2,209.00	
		23. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES					08/08/2011	02/22/2012
373.00		233.00					140.00	
		85. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES					09/30/2011	02/22/2012
1,377.00		785.00					592.00	
		38. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/16/2011	02/22/2012
241.00		402.00					-161.00	
		25. DOLLAR TREE INC PROPERTY TYPE: SECURITIES					09/15/2011	02/23/2012
2,204.00		1,895.00					309.00	
		25. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES					09/15/2011	02/23/2012
2,134.00		1,742.00					392.00	
		44. ONYX PHARMACEUTICALS INC DEL PROPERTY TYPE: SECURITIES					01/09/2012	02/23/2012
1,676.00		1,944.00					-268.00	
		231. ONYX PHARMACEUTICALS INC DEL PROPERTY TYPE: SECURITIES					01/09/2012	02/23/2012
8,743.00		10,205.00					-1,462.00	
		5. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/03/2011	02/23/2012
831.00		862.00					-31.00	
		10. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					11/03/2011	02/23/2012
1,663.00		1,648.00					15.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		13. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					09/13/2011	02/23/2012
2,161.00		2,130.00					31.00	
		106. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					09/24/2010	02/23/2012
6,070.00		5,044.00					1,026.00	
		2. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					03/19/2008	02/23/2012
115.00		94.00					21.00	
		27. UNION PAC CORP PROPERTY TYPE: SECURITIES					10/21/2011	02/23/2012
2,975.00		2,595.00					380.00	
		89. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					09/20/2010	02/23/2012
3,380.00		2,828.00					552.00	
		290. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					06/04/2009	02/23/2012
11,014.00		8,073.00					2,941.00	
		263. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES					06/22/2010	02/23/2012
9,988.00		7,240.00					2,748.00	
		47. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					03/16/2011	02/23/2012
300.00		497.00					-197.00	
		86. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					06/27/2011	02/23/2012
549.00		858.00					-309.00	
		47. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					06/27/2011	02/24/2012
303.00		469.00					-166.00	
		94. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES					06/27/2011	02/24/2012
607.00		936.00					-329.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		107. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES					08/12/2011	02/24/2012
690.00		753.00					-63.00	
		75. ALTERA CORP COM PROPERTY TYPE: SECURITIES					01/19/2012	02/27/2012
2,908.00		3,069.00					-161.00	
		9. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	02/28/2012
4,790.00		1,187.00					3,603.00	
		9. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/20/2011	02/28/2012
283.00		236.00					47.00	
		3.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/20/2011	02/28/2012
110.00		92.00					18.00	
		4. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/08/2011	02/28/2012
126.00		102.00					24.00	
		6. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/08/2011	02/28/2012
189.00		153.00					36.00	
		12. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/07/2011	02/28/2012
377.00		305.00					72.00	
		15. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/07/2011	02/28/2012
471.00		381.00					90.00	
		19.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					04/29/2011	02/28/2012
613.00		451.00					162.00	
		22. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					04/29/2011	02/28/2012
691.00		499.00					192.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					04/29/2011	02/28/2012
236.00		167.00					69.00	
		20. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	02/28/2012
629.00		441.00					188.00	
		.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					04/28/2011	02/28/2012
16.00		11.00					5.00	
		74. AMAZON COM INC COM PROPERTY TYPE: SECURITIES					07/13/2011	02/29/2012
13,275.00		16,006.00					-2,731.00	
		14. AMAZON COM INC COM PROPERTY TYPE: SECURITIES					08/12/2011	02/29/2012
2,511.00		2,841.00					-330.00	
		10. AMAZON COM INC COM PROPERTY TYPE: SECURITIES					08/26/2011	02/29/2012
1,794.00		1,992.00					-198.00	
		19. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	02/29/2012
10,324.00		2,505.00					7,819.00	
		.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES					12/20/2011	02/29/2012
16.00		13.00					3.00	
		274. B & G FOODS HLDGS CORP CL A PROPERTY TYPE: SECURITIES					12/29/2011	03/01/2012
6,252.00		6,560.00					-308.00	
		201. B & G FOODS HLDGS CORP CL A PROPERTY TYPE: SECURITIES					12/29/2011	03/01/2012
4,590.00		4,812.00					-222.00	
		109. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES					03/18/2011	03/01/2012
6,165.00		6,495.00					-330.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES					03/18/2011	03/01/2012
113.00		119.00					-6.00	
		8. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES					03/17/2011	03/01/2012
454.00		465.00					-11.00	
		5. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES					03/17/2011	03/01/2012
284.00		291.00					-7.00	
		45. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES					03/17/2011	03/02/2012
2,553.00		2,617.00					-64.00	
		25. HMS HLDGS CORP PROPERTY TYPE: SECURITIES					06/04/2010	03/05/2012
749.00		457.00					292.00	
		99. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	03/09/2012
2,979.00		1,971.00					1,008.00	
		14. PERRIGO CO COM PROPERTY TYPE: SECURITIES					03/09/2011	03/09/2012
1,476.00		1,071.00					405.00	
		1. UNION PAC CORP PROPERTY TYPE: SECURITIES					10/21/2011	03/09/2012
108.00		96.00					12.00	
		27. UNION PAC CORP PROPERTY TYPE: SECURITIES					04/28/2008	03/09/2012
2,921.00		1,904.00					1,017.00	
		225. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES					02/23/2011	03/12/2012
20,873.00		10,470.00					10,403.00	
		137. DOW CHEM CO PROPERTY TYPE: SECURITIES					03/19/2008	03/15/2012
4,765.00		5,124.00					-359.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		140. MATTEL INC PROPERTY TYPE: SECURITIES					09/22/2010	03/15/2012
4,665.00		3,216.00					1,449.00	
		1850. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES					11/18/2011	03/15/2012
11,836.00		7,518.00					4,318.00	
		27. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					06/03/2010	03/16/2012
2,400.00		720.00					1,680.00	
		27. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					02/15/2012	03/16/2012
2,317.00		2,201.00					116.00	
		1. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES					10/11/2011	03/16/2012
86.00		69.00					17.00	
		8. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					11/03/2011	03/16/2012
1,021.00		820.00					201.00	
		6. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES					10/11/2011	03/16/2012
766.00		571.00					195.00	
		43. FASTENAL CO PROPERTY TYPE: SECURITIES					02/09/2009	03/16/2012
2,247.00		796.00					1,451.00	
		24. MCDONALDS CORP PROPERTY TYPE: SECURITIES					08/02/2011	03/16/2012
2,348.00		2,055.00					293.00	
		19. MCDONALDS CORP PROPERTY TYPE: SECURITIES					05/13/2011	03/16/2012
1,859.00		1,531.00					328.00	
		112. ORACLE CORP PROPERTY TYPE: SECURITIES					03/19/2008	03/16/2012
3,327.00		2,230.00					1,097.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		78. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					11/24/2008	03/16/2012
4,565.00		2,461.00					2,104.00	
		40. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES					11/21/2008	03/16/2012
2,341.00		1,189.00					1,152.00	
		28. UNION PAC CORP PROPERTY TYPE: SECURITIES					04/28/2008	03/16/2012
3,165.00		1,974.00					1,191.00	
		19. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					05/13/2011	03/16/2012
924.00		802.00					122.00	
		1. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					05/13/2011	03/16/2012
49.00		42.00					7.00	
		10. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					03/08/2011	03/16/2012
486.00		419.00					67.00	
		14. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES					12/30/2011	03/16/2012
681.00		548.00					133.00	
		25. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					05/25/2011	03/20/2012
734.00		823.00					-89.00	
		7. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					05/25/2011	03/20/2012
205.00		224.00					-19.00	
		343. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					05/25/2011	03/20/2012
10,082.00		10,998.00					-916.00	
		21. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/08/2011	03/20/2012
617.00		643.00					-26.00	

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					06/08/2011	03/20/2012
854.00		888.00					-34.00	
		66. ALTERA CORP COM PROPERTY TYPE: SECURITIES					02/15/2012	03/27/2012
2,608.00		2,637.00					-29.00	
		6. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/19/2008	03/27/2012
3,687.00		791.00					2,896.00	
		48. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES					01/26/2011	03/27/2012
3,383.00		4,172.00					-789.00	
TOTAL GAIN(LOSS)							405,189.	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
MONEY MARKET INTEREST	46.	46.
TOTAL	46.	46.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN DIVIDENDS	49,087.	49,087.
NONDIVIDEND DISTRIBUTIONS	1,304.	
DOMESTIC DIVIDENDS	92,829.	92,829.
U.S. GOVERNMENT INTEREST(FEDERAL TAXABLE	3,082.	3,082.
NONDISTRIBUTIVE DIVIDENDS	-1,304.	
NONQUALIFIED FOREIGN DIVIDENDS	5,237.	5,237.
NONQUALIFIED DOMESTIC DIVIDENDS	95,272.	95,272.
TOTAL	245,507.	245,507.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
TAX PREPARATION FEE (NON-ALLOC	660.	330.		330.
TOTALS	660.	330.	NONE	330.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
OTHER ALLOCABLE EXPENSES - 2%	1,418.	1,418.
TOTALS	1,418.	1,418.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES	227.	227.
PRIOR YEAR EXCISE TAX PAID	776.	
EXCISE TAX ESTIMATE	5,000.	
FOREIGN TAXES ON QUALIFIED FOR	2,406.	2,406.
FOREIGN TAXES ON NONQUALIFIED	594.	594.
TOTALS	9,003.	3,227.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
BANK SERVICE FEES	109,859.	109,859.	
OTHER MISC. EXPENSES	200.		200.
TOTALS	110,059.	109,859.	200.

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION		AMOUNT
ROUNDING ON INC, EXP & SALES		31.
DEDUCTIONS FROM LP K-1		1,418.
ADJ ON SALE LP UNITS		3,369.
	TOTAL	4,818.

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
COST BASIS ADJUSTMENTS ASSETS	3,897.
INCOME FROM LP K-1 NOT RECD IN ACCT	39,809.
WASH SALE ADJUSTMENTS	797.
TOTAL	44,503.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

OFFICER NAME:
FIFTH THIRD BANK
ADDRESS:
38 FOUNTAIN SQUARE PLAZA
CINCINNATI, OH 45263
TITLE:
TRUSTEE
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 1

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
SEE SCHEDULE ATTACHED
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
PROGRAM SUPPORT
FOUNDATION STATUS OF RECIPIENT:
EXEMPT
AMOUNT OF GRANT PAID .... 740,000.

TOTAL GRANTS PAID: 740,000.

Dornette Foundation
Contributions
Fiscal Year Ending 03/31/2012

Organization	Address	City	St	Zip	Usage	Amt	Date Paid
American Cancer Society East Central Division Inc.	Route 422 and Sipe Avenue	Hershey	PA	17033	Project/Program Support	$25,000 00	8/1/2011
American Printing House for the Blind	P.O. Box 6085	Louisville	KY	40206-0389	Project/Program Support	$10,000.00	10/17/2011
American Red Cross - Cincinnati Area Chapter	2111 Dana Avenue	Cincinnati	OH	45207	General Operating Support	$25,000 00	1/23/2012
American Red Cross - Cincinnati Area Chapter	2111 Dana Avenue	Cincinnati	OH	45207	General Operating Support	$25,000 00	3/30/2012
CARE	151 Ellis Street	Atlanta	GA	30303-2440	Project/Program Support	$25,000 00	3/30/2012
CET	1223 Central Parkway	Cincinnati	OH	45214	Project/Program Support	$100,000.00	10/14/2011
Cincinnati Children's Hospital Medical Center	3333 Burnet Avenue	Cincinnati	OH	45229-3039	Project/Program Support	$150,000.00	10/14/2011
Cincinnati Nature Center Association	4949 Tealtown Road	Milford	OH	45150	Project/Program Support	$50,000.00	8/1/2011
Cincinnati Parks Foundation	950 Eden Park Drive	Cincinnati	OH	45202	Project/Program Support	$50,000 00	8/1/2011
Cincinnati Zoo & Botanical Garden	3400 Vine Street	Cincinnati	OH	45220-1399	Capital Fund Support	$100,000.00	8/1/2011
Emanuel Community Center, Inc.	1308 Race Street	Cincinnati	OH	45202	Capital Fund Support	$10,000.00	1/23/2012
Friends of Sunrock Farm	103 Gibson Lane	Wilder	KY	41076-9703	Project/Program Support	$10,000.00	3/30/2012
Friends of the Public Library of Cincinnati & Hamilton County	8456 Vine Street	Cincinnati	OH	45216	Project/Program Support	$22,500.00	5/20/2011
Guiding Eyes for the Blind	611 Granite Springs Road	Yorktown	NY	10598	Project/Program Support	$10,000.00	10/14/2011
Hamilton County Parks Foundation	10245 Winton Road	Cincinnati	OH	45231	Project/Program Support	$7,500.00	5/12/2011
Ohio Valley Voices	6642 Branch Hill Guinea Pike	Loveland	OH	45140	Project/Program Support	$10,000 00	1/23/2012
Ronald McDonald House Charities of Greater Cincinnati	350 Erkenbrecher Avenue	Cincinnati	OH	45229	Project/Program Support	$25,000 00	10/14/2011
Save the Redwoods League	114 Sansome Street	San	CA	94104	General Operating Support	$10,000.00	10/21/2011
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	$25,000.00	12/15/2011
WGUC 90 9 FM	1223 Central Parkway	Cincinnati	OH	45214-2889	Project/Program Support	$25,000.00	3/30/2012
World Wildlife Fund	1250 24th Street, NW	Washington	DC	20037-1193	Project/Program Support	$25,000 00	10/14/2011
						$740,000 00	

FIFTH THIRD
PRIVATE BANK

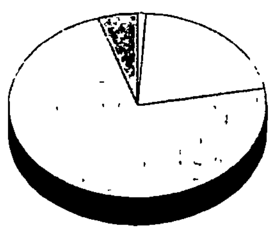
DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

FIFTH THIRD BANK
TRUSTEE FOR HELEN G HENRY
& LOUISE TUECHTER
DORNETT FOUNDATION CONSOLIDATED

Trust Officer: HEIDI B. JARK (513) 579-4397
Portfolio Manager: STEPHANIE THOMAS (513) 534-6885

INVESTMENT ALLOCATION SUMMARY



Description	Last Statement	This Statement	Percent of Assets	Est. Annual Income	Estimated Yield
Cash and Equivalents	$252,496.34	$113,456.11	1%	$146.48	0.1%
Fixed Income	$2,472,235.57	$2,464,413.80	21%	$115,198.86	4.7%
Equities	$8,435,928.58	$8,670,297.42	73%	$149,561.67	1.7%
Alternative Strategies	$585,987.66	$566,965.64	5%	$2,113.12	0.4%
Total Account Value	**$11,746,648.15**	**$11,815,132.97**	**100%**	**$267,020.13**	**2.3%**

Net change in total account value 0.6 % Increase

ACCOUNT SUMMARY

	Cash	Investments*	Total
Beginning Balance	**$252,496.34**	**$11,494,151.81**	**$11,746,648.15**
Income	$13,325.60	$10,532.92	$23,858.52
Distributions	$(91,977.24)		$(91,977.24)
Net Security Transactions	$(60,388.59)	$60,388.59	
Change in Market Value		$136,603.54	$136,603.54
Ending Balance	**$113,456.11**	**$11,701,676.86**	**$11,815,132.97**

* Investments represent the activity in your equity, bond & other security holdings

REALIZED GAIN/(LOSS) SUMMARY

	Current Period	YTD
Short-term gain/(loss)	$1,568.35	$(17,313.07)
Long-term gain/(loss)	$36,082.52	$104,344.14
Net realized gain/(loss)	**$37,650.87**	**$87,031.07**

INVESTMENT OBJECTIVE

Aggressive Growth

Long-term capital appreciation through aggressive long-term growth of capital, an expectation of a high degree of principal fluctuation

ACCOUNT OVERVIEW

	Current Period	YTD
Income Earned		
Interest	$24.98	$50.21
Dividends	$13,300.62	$24,900.16
Other Income	$10,532.92	$22,657.89
Total Income Earned	$23,858.52	$47,608.26
Contributions		
Cash	$0.00	$220,310.00
Total Contributions	$0.00	$220,310.00
Distributions		
Cash	$(6,977.24)	$(243,183.74)
Benefits Paid	$(85,000.00)	$(130,000 00)
Total Distributions	$(91,977.24)	$(373,183.74)
Security Transactions		
Purchases	$(221,266.61)	$(1,108,488.09)
Sales	$160,878.02	$1,092,031.04
Net Security Transactions	$(60,388.59)	$(16,457.05)
Change in Market Value	$136,603.54	$2,743,711.36

FIFTH THIRD PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Cash & Equivalents									
(69,649.8900)		CASH	$1.000	$(69,649.89)	(0.6)%	$(69,649.89)			
183,106 0000		FIFTH THIRD INSTITUTIONAL MONEY MARKET FUND (N) CUSIP - 99FTFLSN1	$1.000	$183,106.00	1.5%	$183,106.00		$146.48	0.1%
		Cash & Equivalents - Total		**$113,456.11**	**1.0%**	**$113,456.11**		**$146.48**	**0.1%**
Fixed Income									
53,416.7490	KNIIX	FIFTH THIRD TOTAL RETURN BOND FD INSTL SHS (INCOME INVESTMENT) CUSIP - 35100DR40	$9.370	$500,514.94	4.2%	$471,129.80	$29,385.14	$23,396.54	4.7%
209,594 3290	KNIIX	FIFTH THIRD TOTAL RETURN BOND FD INSTL SHS CUSIP - 35100DR40	$9 370	$1,963,898.86	16.6%	$1,985,745 83	$(21,846.97)	$91,802.32	4.7%
		Fixed Income - Total		**$2,464,413.80**	**20.9%**	**$2,456,875.63**	**$7,538.17**	**$115,198.86**	**4.7%**
Equities									
101.0000	AHL	ASPEN INSURANCE HOLDINGS LTD CUSIP - G05384105	$27.940	$2,821.94	0.0%	$2,622.00	$199.94	$60.60	2.1%
2,324 0000	IVZ	INVESCO LTD ADR CUSIP - G491BT108	$26.670	$61,981.08	0.5%	$42,686.60	$19,294.48	$1,138.76	1.8%
275.0000	KORS	MICHAEL KORS HLDGS LTD CUSIP - G60754101	$46.590	$12,812.25	0 1%	$12,676.27	$135.98		
348.0000	NBR	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	$17.490	$6,086.52	0.1%	$6,731.15	$(644.63)		
1,104.0000	STX	SEAGATE TECHNOLOGY PLC SHS CUSIP - G7945M107	$26.955	$29,758 32	0.3%	$28,479.42	$1,278.90	$1,104 00	3.7%
325.0000	GRMN	GARMIN LTD SHS	$46 980	$15,268.50	0.1%	$13,309.34	$1,959.16	$520.00	3 4%

FIFTH THIRD
PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - H2906T109							
1,074 0000	NE	NOBLE CORPORATION CUSIP - H5833N103	$37.470	$40,242.78	0.3%	$45,581.21	$(5,338.43)	$642.25	1.6%
985.0000	UBS	UBS AG-NEW CUSIP - H89231338	$14.020	$13,809.70	0.1%	$14,306.24	$(496.54)	$98 50	0.7%
375 0000	MLNX	MELLANOX TECHNOLOGIES LTD CUSIP - M51363113	$41.830	$15,686.25	0.1%	$14,126.66	$1,559.59		
558 0000	AIR	AAR CORP COM CUSIP - 000361105	$18.250	$10,183.50	0.1%	$9,629.29	$554.21	$167.40	1.6%
769.0000	AFL	AFLAC INC CUSIP - 001055102	$45 990	$35,366 31	0.3%	$34,645.86	$720 45	$1,015.08	2.9%
2,286.0000	T	AT&T INC CUSIP - 00206R102	$31.230	$71,391.78	0.6%	$65,109.05	$6,282.73	$4,023.36	5.6%
150.0000	AMG	AFFILIATED MANAGERS GROUP CUSIP - 008252108	$111.810	$16,771.50	0.1%	$11,503.00	$5,268.50		
1,077.0000	A	AGILENT TECHNOLOGIES INC CUSIP - 00846U101	$44.510	$47,937.27	0.4%	$40,355.41	$7,581.86	$430 80	0.9%
512.0000	ARG	AIRGAS INC CUSIP - 009363102	$88 970	$45,552.64	0.4%	$41,324.13	$4,228.51	$655.36	1.4%
225.0000	ALB	ALBEMARLE CORP CUSIP - 012653101	$63.920	$14,382.00	0.1%	$15,155.52	$(773.52)	$180 00	1.3%
2,040 0000	AA	ALCOA INC CUSIP - 013817101	$10.020	$20,440 80	0.2%	$18,163.76	$2,277.04	$244.80	1.2%
676 0000	ALXN	ALEXION PHARMACEUTICALS INC CUSIP - 015351109	$92.860	$62,773.36	0 5%	$18,336.01	$44,437.35		
385 0000	ALL	ALLSTATE CORP CUSIP - 020002101	$32.920	$12,674.20	0.1%	$13,868.45	$(1,194.25)	$338.80	2.7%

FIFTH THIRD
PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
896 0000	ALTR	ALTERA CORP CUSIP - 021441100	$39.820	$35,678.72	0 3%	$27,467.62	$8,211.10	$286.72	0.8%
1,411.0000	MO	ALTRIA GROUP INC CUSIP - 02209S103	$30 870	$43,557.57	0.4%	$29,017.43	$14,540.14	$2,314.04	5.3%
480 0000	AEL	AMERICAN EQUITY INVT LIFE HLDG CUSIP - 025676206	$12 770	$6,129 60	0.1%	$6,086 09	$43.51	$57.60	0.9%
576 0000	AXP	AMERICAN EXPRESS CO CUSIP - 025816109	$57.860	$33,327 36	0.3%	$28,931.77	$4,395.59	$460.80	1.4%
769.0000	AMP	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	$57.130	$43,932.97	0.4%	$28,084.87	$15,848.10	$861.28	2.0%
1,047.0000	AME	AMETEK INC NEW COM CUSIP - 031100100	$48 510	$50,789 97	0.4%	$41,222.81	$9,567.16	$251.28	0.5%
1,051.0000	AMGN	AMGEN INC CUSIP - 031162100	$67.970	$71,436 47	0.6%	$56,265.37	$15,171.10	$1,513.44	2.1%
353 0000	APC	ANADARKO PETE CORP CUSIP - 032511107	$78.340	$27,654.02	0.2%	$20,606.18	$7,047.84	$127.08	0 5%
800.0000	AON	AON CORP CUSIP - 037389103	$49.060	$39,248.00	0.3%	$39,137 67	$110.33	$480.00	1.2%
471.0000	APA	APACHE CORP CUSIP - 037411105	$100.440	$47,307.24	0.4%	$47,599.24	$(292.00)	$320.28	0.7%
203.0000	AAPL	APPLE INC CUSIP - 037833100	$599.550	$121,708.65	1.0%	$24,559.25	$97,149.40		
1,169.0000	ADM	ARCHER DANIELS MIDLAND CO CUSIP - 039483102	$31.660	$37,010.54	0.3%	$32,839.35	$4,171.19	$818.30	2.2%
825 0000	ARIA	ARIAD PHARMACEUTICALS INC CUSIP - 04033A100	$15 980	$13,183.50	0.1%	$12,393.65	$789.85		
318.0000	AUQ	AURICO GOLD INC	$8.870	$2,820 66	0.0%	$3,095.28	$(274.62)		

FIFTH THIRD
PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 05155C105							
216.0000	AVT	AVNET INC CUSIP - 053807103	$36.390	$7,860.24	0.1%	$6,281 23	$1,579.01	$64.80	0.8%
1,772.0000	BBT	B B & T CORPORATION COM CUSIP - 054937107	$31.390	$55,623.08	0.5%	$42,440.29	$13,182.79	$1,417.60	2.5%
1,917.0000	BP	BP P.L C. SPONSORED ADR CUSIP - 055622104	$45 000	$86,265.00	0.7%	$77,645.76	$8,619.24	$3,680.64	4.3%
194.0000	BIIB	BIOGEN IDEC INC CUSIP - 09062X103	$126.000	$24,444.00	0.2%	$16,847.45	$7,596.55		
576.0000	BWA	BORG-WARNER AUTOMOTIVE INC CUSIP - 099724106	$84.340	$48,579 84	0 4%	$26,329.02	$22,250.82	$276.48	0.6%
1,011.0000	CBZ	CBIZ INC CUSIP - 124805102	$6.320	$6,389.52	0.1%	$5,761.40	$628.12		
1,410.0000	CI	CIGNA CORP CUSIP - 125509109	$49.250	$69,442.50	0 6%	$65,431 95	$4,010.55	$56.40	0.1%
525.0000	CATM	CARDTRONICS INC CUSIP - 14161H108	$26.250	$13,781.25	0.1%	$12,577.20	$1,204.05		
239.0000	CAT	CATERPILLAR INC CUSIP - 149123101	$106.520	$25,458.28	0.2%	$23,021.00	$2,437.28	$439.76	1.7%
1,410 0000	CTL	CENTURYLINK INC COM CUSIP - 156700106	$38.650	$54,496 50	0 5%	$49,822.99	$4,673.51	$4,089.00	7.5%
859.0000	CVX	CHEVRON CORPORATION CUSIP - 166764100	$107.210	$92,093.39	0.8%	$33,281.14	$58,812.25	$2,783.16	3.0%
45 0000	CMG	CHIPOTLE MEXICAN GRILL INC-CL A CUSIP - 169656105	$418.000	$18,810.00	0.2%	$7,125.77	$11,684.23		
3,926 0000	CSCO	CISCO SYSTEMS INC CUSIP - 17275R102	$21 150	$83,034.90	0 7%	$74,832.87	$8,202.03	$1,256 32	1.5%

FIFTH THIRD
PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
2,980 0000	C	CITIGROUP INC CUSIP - 172967424	$36.550	$108,919.00	0.9%	$113,936.93	$(5,017.93)	$119.20	0.1%
632 0000	KO	COCA COLA CO CUSIP - 191216100	$74.010	$46,774.32	0.4%	$36,821.32	$9,953 00	$1,289 28	2.8%
338 0000	CDE	COEUR D ALENE MINES CORP IDAHO COM CUSIP - 192108504	$23.740	$8,024.12	0.1%	$7,023.19	$1,000.93		
323 0000	CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A CUSIP - 192446102	$76 950	$24,854 85	0.2%	$17,003.05	$7,851 80		
425.0000	CFX	COLFAX CORP CUSIP - 194014106	$35 240	$14,977.00	0.1%	$10,008.75	$4,968 25		
300 0000	CVLT	COMMVAULT SYSTEMS CUSIP - 204166102	$49.640	$14,892.00	0 1%	$10,706.91	$4,185.09		
200.0000	CXO	CONCHO RES INC CUSIP - 20605P101	$102.080	$20,416.00	0.2%	$18,531.72	$1,884.28		
175 0000	CLR	CONTINENTAL RES INC OKLA CUSIP - 212015101	$85.820	$15,018.50	0.1%	$14,375.25	$643.25		
225 0000	COO	COOPER COS INC CUSIP - 216648402	$81.710	$18,384.75	0.2%	$18,554.57	$(169.82)	$13.50	0.1%
2,129 0000	GLW	CORNING INC COM CUSIP - 219350105	$14.080	$29,976.32	0.3%	$38,149.37	$(8,173.05)	$638.70	2 1%
381.0000	COST	COSTCO WHOLESALE CORP CUSIP - 22160K105	$90.800	$34,594.80	0.3%	$24,734.78	$9,860.02	$365.76	1.1%
211 0000	CMI	CUMMINS INC CUSIP - 231021106	$120.040	$25,328.44	0.2%	$15,776.01	$9,552.43	$337.60	1.3%

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
702 0000	DHR	DANAHER CORP CUSIP - 235851102	$56.000	$39,312.00	0.3%	$24,345.99	$14,966.01	$70.20	0.2%
225.0000	DE	DEERE & CO CUSIP - 244199105	$80.900	$18,202.50	0.2%	$13,417.33	$4,785.17	$414.00	2.3%
2,644 0000	DELL	DELL INC CUSIP - 24702R101	$16 595	$43,877.19	0.4%	$43,999 47	$(122.28)		
1,248 0000	DISH	DISH NETWORK CORP CL A CUSIP - 25470M109	$32.930	$41,096.64	0.3%	$32,856.77	$8,239.87	$2,496.00	6 1%
1,067 0000	DFS	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	$33.340	$35,573.78	0.3%	$16,450.61	$19,123.17	$426.80	1 2%
200 0000	DLTR	DOLLAR TREE INC CUSIP - 256746108	$94.490	$18,898.00	0.2%	$14,704.22	$4,193 78		
1,580.0000	DOW	DOW CHEM CO CUSIP - 260543103	$34.640	$54,731.20	0.5%	$44,657.15	$10,074.05	$1,580.00	2.9%
1,335.0000	EMC	E M C CORP/MASS CUSIP - 268648102	$29 880	$39,889.80	0.3%	$18,425.01	$21,464.79		
197 0000	EOG	EOG RES INC COM CUSIP - 26875P101	$111.100	$21,886.70	0.2%	$22,329.96	$(443.26)	$133.96	0.6%
881 0000	ETN	EATON CORP CUSIP - 278058102	$49.830	$43,900.23	0.4%	$36,379.40	$7,520.83	$1,339.12	3.1%
325 0000	ECL	ECOLAB INC CUSIP - 278865100	$61.720	$20,059.00	0.2%	$17,784.80	$2,274 20	$260.00	1.3%
257 0000	EIX	EDISON INTL COM CUSIP - 281020107	$42.510	$10,925.07	0 1%	$11,986.33	$(1,061.26)	$334 10	3.1%
716.0000	ESV	ENSCO INTL LTD ADR CUSIP - 29358Q109	$52.930	$37,897.88	0.3%	$36,607.40	$1,290.48	$1,020.31	2.7%

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
11 0000	ET	EXACTTARGET INC CUSIP - 30064K105	$26.000	$286.00	0.0%	$209 00	$77.00		
1,120 0000	EXC	EXELON CORP CUSIP - 30161N101	$39.210	$43,915.20	0.4%	$48,020.55	$(4,105.35)	$2,352.00	5.4%
732.0000	XOM	EXXON MOBIL CORP CUSIP - 30231G102	$86.730	$63,486.36	0.5%	$61,477.86	$2,008.50	$1,376.16	2.2%
275.0000	FEIC	FEI CO CUSIP - 30241L109	$49.110	$13,505.25	0.1%	$12,405.40	$1,099.85	$55.00	0.4%
300.0000	FTI	FMC TECHNOLOGIES INC CUSIP - 30249U101	$50.420	$15,126.00	0.1%	$9,174.04	$5,951.96		
553.0000	FMC	FMC CORP CUSIP - 302491303	$105 860	$58,540 58	0.5%	$39,495.38	$19,045.20	$398.16	0.7%
1,034 0000	FAST	FASTENAL CO CUSIP - 311900104	$54.100	$55,939.40	0.5%	$24,273 24	$31,666.16	$703.12	1.3%
534.0000	FISV	FISERV INC CUSIP - 337738108	$69.390	$37,054.26	0.3%	$33,553.98	$3,500.28		
351 0000	FLR	FLUOR CORP NEW COM CUSIP - 343412102	$60.040	$21,074.04	0.2%	$22,296.36	$(1,222.32)	$224.64	1.1%
229.0000	FL	FOOT LOCKER INC CUSIP - 344849104	$31.050	$7,110.45	0.1%	$4,585.95	$2,524.50	$164.88	2.3%
914.1570	FIEIX	FIFTH THIRD INTL EQUITY FUND INSTL SHS (INCOME INVESTMENT) CUSIP - 351009964	$7.580	$6,929.31	0.1%	$5,503.23	$1,426.08	$203.86	2.9%
137,252.9350	FIEIX	FIFTH THIRD INTL EQUITY FUND INSTL SHS CUSIP - 351009964	$7.580	$1,040,377.25	8 8%	$1,175,128.12	$(134,750.87)	$30,607.40	2.9%

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
22,582.3960	FTVIX	FIFTH THIRD SMALL CAP VALUE FUND CUSIP - 351889993	$19.200	$433,582.00	3.7%	$384,995.58	$48,586.42	$1,309.78	0.3%
48,456.8140	KNEEX	FIFTH THIRD SMALL CAP GROWTH FD INSTL SHS CUSIP - 351999933	$9.170	$444,348.98	3.8%	$475,958.07	$(31,609.09)		
492.0000	FCX	FREEPORT-MCMORAN COPPER & GOLD CL B CUSIP - 35671D857	$38.040	$18,715.68	0.2%	$20,576.83	$(1,861.15)	$615 00	3.3%
375.0000	GNC	GNC HLDGS INC COM CL A CUSIP - 36191G107	$34 890	$13,083.75	0.1%	$12,522.64	$561.11	$165.00	1.3%
1,051 0000	GCI	GANNETT INC COM CUSIP - 364730101	$15.330	$16,111.83	0.1%	$14,740.17	$1,371.66	$840.80	5.2%
892 0000	GD	GENERAL DYNAMICS CORP CUSIP - 369550108	$73.380	$65,454 96	0 6%	$53,065.37	$12,389.59	$1,819.68	2.8%
5,840.0000	GE	GENERAL ELECTRIC CO CUSIP - 369604103	$20 070	$117,208.80	1.0%	$95,130.41	$22,078.39	$3,971.20	3.4%
904 0000	GILD	GILEAD SCIENCES INC COM CUSIP - 375558103	$48 860	$44,169.44	0 4%	$37,471.11	$6,698.33		
394.0000	GS	GOLDMAN SACHS GROUP CUSIP - 38141G104	$124.370	$49,001.78	0.4%	$60,822.17	$(11,820.39)	$551.60	1.1%
127 0000	GBX	GREENBRIER COS INC COM CUSIP - 393657101	$19.790	$2,513 33	0.0%	$1,686 94	$826 39	$20.32	0 8%
425 0000	HMSY	HMS HLDGS CORP CUSIP - 40425J101	$31.210	$13,264.25	0.1%	$7,765.35	$5,498.90		
160 0000	HLX	HELIX ENERGY SOLUTIONS GROUP	$17.800	$2,848.00	0.0%	$2,617.47	$230.53		

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 42330P107							
642 0000	HOLX	HOLOGIC INC COM CUSIP - 436440101	$21.550	$13,835.10	0.1%	$9,659.55	$4,175.55		
647 0000	HD	HOME DEPOT INC CUSIP - 437076102	$50 310	$32,550.57	0.3%	$27,361.81	$5,188.76	$750.52	2.3%
150.0000	HUM	HUMANA INC COM CUSIP - 444859102	$92 480	$13,872.00	0.1%	$12,929 28	$942.72	$150.00	1.1%
4,389 0000	INTC	INTEL CORP CUSIP - 458140100	$28.115	$123,396.74	1.0%	$102,100.72	$21,296.02	$3,686.76	3.0%
380.0000	IBM	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	$208.650	$79,287 00	0.7%	$44,569.54	$34,717.46	$1,140.00	1 4%
75.0000	ISRG	INTUITIVE SURGICAL INC CUSIP - 46120E602	$541.750	$40,631.25	0.3%	$37,457.04	$3,174.21		
1,485.0000	JPM	JP MORGAN CHASE & CO CUSIP - 46625H100	$45 980	$68,280.30	0 6%	$57,297.38	$10,982.92	$1,782.00	2 6%
704.0000	JCI	JOHNSON CTLS INC CUSIP - 478366107	$32 480	$22,865.92	0.2%	$21,998.01	$867.91	$506.88	2.2%
375 0000	KLAC	KLA TENCOR CORP COM CUSIP - 482480100	$54.420	$20,407.50	0.2%	$16,664.12	$3,743.38	$525.00	2.6%
325.0000	KSU	KANSAS CITY SOUTHERN CUSIP - 485170302	$71.690	$23,299.25	0.2%	$11,852.09	$11,447.16	$104.00	0.4%
8,343.0000	KEY	KEYCORP NEW CUSIP - 493267108	$8.500	$70,915.50	0.6%	$59,875.04	$11,040.46	$1,001.16	1.4%
290.0000	KFT	KRAFT FOODS INC CL A CUSIP - 50075N104	$38 010	$11,022.90	0.1%	$8,470.25	$2,552.65	$336.40	3.1%

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
425.0000	LKQX	LKQ CORP CUSIP - 501889208	$31.170	$13,247.25	0.1%	$13,703.66	$(456.41)		
454.0000	EL	LAUDER ESTEE COS INC CL A CUSIP - 518439104	$61.940	$28,120.76	0.2%	$7,563.99	$20,556.77	$238.35	0.8%
550 0000	LEN	LENNAR CORP CUSIP - 526057104	$27.180	$14,949.00	0.1%	$12,297.18	$2,651.82	$88.00	0.6%
500 0000	M	MACYS INC CUSIP - 55616P104	$39.730	$19,865 00	0.2%	$14,984.64	$4,880.36	$400.00	2.0%
825 0000	MTW	MANITOWOC INC COM CUSIP - 563571108	$13.860	$11,434 50	0.1%	$13,230.69	$(1,796.19)	$66.00	0.6%
211 0000	MRTN	MARTEN TRANS LTD CUSIP - 573075108	$22.070	$4,656.77	0.0%	$4,245.76	$411.01	$16.88	0.4%
75.0000	MA	MASTERCARD INC CL A CUSIP - 57636Q104	$420.540	$31,540.50	0.3%	$26,168.74	$5,371.76	$90.00	0.3%
1,030 0000	MAT	MATTEL INC COM CUSIP - 577081102	$33 660	$34,669.80	0.3%	$21,573.51	$13,096.29	$1,277.20	3.7%
817 0000	MXIM	MAXIM INTEGRATED PRODS INC COM CUSIP - 57772K101	$28.590	$23,358.03	0.2%	$18,762.01	$4,596.02	$718.96	3.1%
421 0000	MCD	MCDONALDS CORP CUSIP - 580135101	$98.100	$41,300 10	0.3%	$22,949.58	$18,350.52	$1,178.80	2.9%
722.0000	MIG	MEADOWBROOK INS GROUP INC COM CUSIP - 58319P108	$9.330	$6,736.26	0 1%	$4,897.02	$1,839.24	$144 40	2.1%
225 0000	MDVN	MEDIVATION INC	$74.720	$16,812.00	0.1%	$10,402.85	$6,409.15		

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 58501N101							
2,642.0000	MRK	MERCK & CO INC NEW CUSIP - 58933Y105	$38.400	$101,452.80	0.9%	$93,068.22	$8,384.58	$4,438.56	4.4%
258 0000	MTD	METTLER-TOLEDO INTL INC CUSIP - 592688105	$184.750	$47,665.50	0.4%	$38,995.47	$8,670.03		
1,458 0000	MSFT	MICROSOFT CORP CUSIP - 594918104	$32.255	$47,027.79	0 4%	$38,708.58	$8,319.21	$1,166.40	2.5%
400.0000	MNST	MONSTER BEVERAGE CORP COMMON CUSIP - 611740101	$62 090	$24,836 00	0.2%	$14,111.38	$10,724.62		
300.0000	MSI	MOTOROLA INC COM NEW CUSIP - 620076307	$50 830	$15,249.00	0.1%	$13,612.01	$1,636.99	$264 00	1.7%
392.0000	NYX	NYSE EURONEXT CUSIP - 629491101	$30 010	$11,763.92	0.1%	$11,240.97	$522.95	$470.40	4.0%
395 0000	NOV	NATIONAL-OILWELL INC COM CUSIP - 637071101	$79.470	$31,390.65	0 3%	$29,765.07	$1,625.58	$189 60	0.6%
540 0000	NCI	NAVIGANT CONSULTING INC CUSIP - 63935N107	$13.910	$7,511.40	0 1%	$5,469.22	$2,042.18		
300 0000	NTAP	NETAPP INC COM CUSIP - 64110D104	$44.770	$13,431.00	0.1%	$13,759.86	$(328.86)		
541.0000	IQNT	INTELIQUENT INC CUSIP - 64128B108	$12.190	$6,594.79	0.1%	$6,914.74	$(319.95)		
852.0000	NEE	NEXTERA ENERGY INC CUSIP - 65339F101	$61 080	$52,040.16	0.4%	$46,106 75	$5,933.41	$2,044.80	3 9%
1,528.0000	NOA	NORTH AMERICAN ENERGY PARTNERS CUSIP - 656844107	$4.900	$7,487.20	0.1%	$12,205.98	$(4,718.78)		
200 0000	ORLY	O REILLY AUTOMOTIVE INC NEW	$91.350	$18,270 00	0.2%	$12,365.20	$5,904.80		

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
		CUSIP - 67103H107							
365 0000	OXY	OCCIDENTAL PETE CORP CUSIP - 674599105	$95.230	$34,758.95	0.3%	$21,326.49	$13,432.46	$788.40	2.3%
350.0000	OII	OCEANEERING INTL INC COM CUSIP - 675232102	$53.890	$18,861 50	0.2%	$17,078.13	$1,783 37	$210.00	1.1%
642 0000	OMX	OFFICEMAX INC DEL CUSIP - 67622P101	$5.720	$3,672 24	0.0%	$5,218.92	$(1,546.68)	$385.20	10 5%
995 0000	ONB	OLD NATL BANCORP IND CUSIP - 680033107	$13.140	$13,074.30	0 1%	$11,555.13	$1,519.17	$358.20	2 7%
773.0000	ORCL	ORACLE CORPORATION CUSIP - 68389X105	$29.160	$22,540.68	0.2%	$14,823.41	$7,717.27	$185.52	0.8%
210.0000	PCG	PG & E CORP CUSIP - 69331C108	$43.410	$9,116.10	0.1%	$8,068.20	$1,047 90	$382.20	4.2%
365 0000	PVH	PVH CORP COMMON CUSIP - 693656100	$89.330	$32,605.45	0.3%	$27,636.65	$4,968.80	$54.75	0.2%
75.0000	PNRA	PANERA BREAD CO CL A CUSIP - 69840W108	$160.920	$12,069.00	0.1%	$11,395.97	$673.03		
489.0000	POM	PEPCO HLDGS INC CUSIP - 713291102	$18.890	$9,237.21	0.1%	$11,470.72	$(2,233.51)	$528.12	5.7%
183 0000	PRGO	PERRIGO CO COM CUSIP - 714290103	$103.310	$18,905.73	0.2%	$13,782.37	$5,123.36	$58.56	0.3%
906 0000	PQ	PETROQUEST ENERGY INC COM CUSIP - 716748108	$6.140	$5,562.84	0.0%	$7,011.30	$(1,448.46)		
874 0000	PLAB	PHOTRONICS INC COM	$6.650	$5,812.10	0 0%	$7,087.87	$(1,275.77)		

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 719405102							
750.0000	PIR	PIER 1 IMPORTS INC COM CUSIP - 720279108	$18.180	$13,635.00	0.1%	$12,621.99	$1,013.01	$300.00	2 2%
175.0000	PXD	PIONEER NATURAL RESOURCES CO COM CUSIP - 723787107	$111.590	$19,528.25	0.2%	$18,691.65	$836.60	$14.00	0.1%
157.0000	PJC	PIPER JAFFRAY COS CUSIP - 724078100	$26 620	$4,179.34	0.0%	$3,228.78	$950.56		
141 0000	PCP	PRECISION CASTPARTS CORP CUSIP - 740189105	$172 900	$24,378.90	0.2%	$22,906.02	$1,472.88	$16.92	0.1%
32.0000	PCLN	PRICELINE COM INC COM NEW CUSIP - 741503403	$717.500	$22,960.00	0.2%	$14,827 09	$8,132.91		
1,573.0000	PFG	PRINCIPAL FINL GROUP INC CUSIP - 74251V102	$29 510	$46,419.23	0.4%	$38,425.40	$7,993.83	$1,132.56	2.4%
351 0000	PG	PROCTER & GAMBLE CO CUSIP - 742718109	$67.210	$23,590.71	0.2%	$14,550.39	$9,040.32	$737.10	3.1%
1,904.0000	PGR	PROGRESSIVE CORP OHIO COM CUSIP - 743315103	$23.180	$44,134.72	0.4%	$39,424.90	$4,709.82	$774.93	1.8%
953 0000	PRU	PRUDENTIAL FINL INC CUSIP - 744320102	$63.390	$60,410.67	0.5%	$52,827 12	$7,583.55	$1,381 85	2.3%
632 0000	QCOM	QUALCOMM INC COM CUSIP - 747525103	$68.060	$43,013.92	0.4%	$36,337.35	$6,676.57	$543.52	1 3%
325 0000	RAX	RACKSPACE HOSTING INC CUSIP - 750086100	$57.790	$18,781.75	0.2%	$6,994 78	$11,786.97		
239.0000	RAH	RALCORP HOLDINGS INC	$74.090	$17,707 51	0.1%	$15,618.62	$2,088.89		

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 751028101							
90.0000	RL	RALPH LAUREN CORP CL A CUSIP - 751212101	$174.330	$15,689.70	0.1%	$15,470.98	$218.72	$72.00	0.5%
175.0000	REGN	REGENERON PHARMACEUTICALS INC COM CUSIP - 75886F107	$116.620	$20,408.50	0.2%	$14,936.72	$5,471.78		
7,770.0000	RF	REGIONS FINL CORP NEW CUSIP - 7591EP100	$6.590	$51,204.30	0.4%	$31,544.49	$19,659.81	$310.80	0.6%
65.0000	RGA	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	$59.470	$3,865.55	0.0%	$2,627.63	$1,237.92	$46 80	1.2%
275 0000	ROK	ROCKWELL AUTOMATION, INC CUSIP - 773903109	$79.700	$21,917.50	0.2%	$18,022.76	$3,894.74	$467.50	2.1%
200 0000	ROP	ROPER INDS INC NEW COM CUSIP - 776696106	$99.160	$19,832.00	0.2%	$17,466.34	$2,365.66	$110 00	0.6%
350.0000	ROST	ROSS STORES INC COM CUSIP - 778296103	$58 100	$20,335 00	0.2%	$17,819.38	$2,515.62	$196.00	1.0%
644 0000	RDS B	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP - 780259107	$70.630	$45,485.72	0.4%	$47,579.27	$(2,093.55)	$2,163.84	4.8%
175.0000	SM	SM ENERGY CO CUSIP - 78454L100	$70.770	$12,384.75	0.1%	$12,943.19	$(558.44)	$17.50	0.1%
225 0000	SXCI	SXC HEALTH SOLUTIONS CORP SEDOL B16TL59 US ISIN CA78505P1009 CUSIP - 78505P100	$74.960	$16,866 00	0.1%	$7,807.16	$9,058.84		
1,841 0000	SBH	SALLY BEAUTY CO INC	$24.800	$45,656.80	0.4%	$39,606.37	$6,050.43	$957.32	2.1%

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PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
		CUSIP - 79546E104							
1,030.0000	SNY	SANOFI CHANGED FROM SANOFI-AVENTIS ADR CUSIP - 80105N105	$38.750	$39,912.50	0.3%	$34,736.37	$5,176.13	$1,532.64	3.8%
528 0000	SLB	SCHLUMBERGER LTD CUSIP - 806857108	$69.930	$36,923.04	0.3%	$40,929.02	$(4,005.98)	$580.80	1.6%
600 0000	SWKS	SKYWORKS SOLUTIONS INC CUSIP - 83088M102	$27.650	$16,590.00	0.1%	$14,395.81	$2,194.19		
300 0000	FIRE	SOURCEFIRE INC CUSIP - 83616T108	$48.130	$14,439.00	0.1%	$12,603.96	$1,835.04		
226 0000	SPTN	SPARTAN STORES INC COM CUSIP - 846822104	$18.120	$4,095 12	0 0%	$4,155.39	$(60.27)	$58 76	1 4%
535.0000	SPR	SPIRIT AEROSYSTEMS HOLD-CL A CUSIP - 848574109	$24 460	$13,086.10	0.1%	$9,828.27	$3,257.83		
578 0000	HOT	STARWOOD HOTELS & RESORTS WORLDWIDE INC CUSIP - 85590A401	$56 410	$32,604.98	0.3%	$29,272 24	$3,332.74	$289.00	0.9%
875.0000	STLD	STEEL DYNAMICS INC CUSIP - 858119100	$14.540	$12,722.50	0.1%	$13,088.92	$(366.42)	$350.00	2.8%
225.0000	SRCL	STERICYCLE INC CUSIP - 858912108	$83.640	$18,819.00	0.2%	$11,788.55	$7,030.45		
760 0000	SMA	SYMMETRY MED INC CUSIP - 871546206	$7.070	$5,373.20	0.0%	$7,081.82	$(1,708.62)		
815.0000	TDC	TERADATA CORP DEL CUSIP - 88076W103	$68.150	$55,542.25	0.5%	$38,593 06	$16,949.19		
1,000.0000	TEVA	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	$45.060	$45,060.00	0.4%	$48,868.58	$(3,808.58)	$765.00	1.7%

FIFTH THIRD PRIVATE BANK

DORNETTE CONSOLIDATED ACCOUNT

03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
450 0000	TCBI	TEXAS CAP BANCSHARES INC CUSIP - 88224Q107	$34.620	$15,579.00	0.1%	$13,657.01	$1,921.99		
450 0000	TIBX	TIBCO SOFTWARE INC CUSIP - 88632Q103	$30.500	$13,725.00	0.1%	$13,605.00	$120.00		
1,601 0000	TWX	TIME WARNER INC CUSIP - 887317303	$37.750	$60,437.75	0.5%	$48,841.81	$11,595.94	$1,665.04	2.8%
250 0000	TSCO	TRACTOR SUPPLY CO CUSIP - 892356106	$90 560	$22,640 00	0.2%	$13,758.49	$8,881.51	$120.00	0 5%
200.0000	TDG	TRANSDIGM GROUP INC CUSIP - 893641100	$115.760	$23,152.00	0.2%	$17,968.54	$5,183.46		
400.0000	TRMB	TRIMBLE NAV LTD COM CUSIP - 896239100	$54.420	$21,768.00	0.2%	$15,194.90	$6,573.10		
350.0000	TRIP	TRIPADVISORS, INC. CUSIP - 896945201	$35.670	$12,484 50	0.1%	$12,058.62	$425.88		
111.0000	UMBF	UMB FINL CORP COM CUSIP - 902788108	$44.735	$4,965.59	0.0%	$4,407.57	$558.02	$91.02	1.8%
225 0000	ULTA	ULTA SALON COSMETICS & FRAGRANCE CUSIP - 90384S303	$92.890	$20,900.25	0.2%	$6,530.83	$14,369.42		
183.0000	UNP	UNION PAC CORP CUSIP - 907818108	$107.480	$19,668.84	0 2%	$12,535.50	$7,133.34	$439.20	2.2%
450 0000	URI	UNITED RENTALS INC CUSIP - 911363109	$42.890	$19,300 50	0.2%	$15,860.51	$3,439.99		
352 0000	UTX	UNITED TECHNOLOGIES CORP CUSIP - 913017109	$82.940	$29,194.88	0.2%	$29,879.82	$(684.94)	$675.84	2.3%
2,580 0000	UNH	UNITEDHEALTH GROUP INC CUSIP - 91324P102	$58.940	$152,065.20	1.3%	$70,720.84	$81,344.36	$1,677.00	1 1%

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03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								(continued)	
1,531 0000	UNM	UNUM GROUP CUSIP - 91529Y106	$24.480	$37,478.88	0.3%	$33,480.82	$3,998.06	$643.02	1.7%
1,055.0000	VAL	VALSPAR CORPORATION CUSIP - 920355104	$48 290	$50,945.95	0.4%	$41,968.69	$8,977.26	$844.00	1.7%
13,040 0000	VWO	VANGUARD MSCI EMERGING MARKETS ETF CUSIP - 922042858	$43.470	$566,848.80	4.8%	$607,821.78	$(40,972.98)	$11,814.24	2.1%
1,184 0000	VIAB	VIACOM INC-B CUSIP - 92553P201	$47.460	$56,192.64	0.5%	$36,518.36	$19,674.28	$1,184.00	2.1%
225.0000	WAB	WABTEC COM CUSIP - 929740108	$75 370	$16,958.25	0.1%	$14,532.68	$2,425.57	$27.00	0.2%
1,474 0000	WFC	WELLS FARGO & COMPANY CUSIP - 949746101	$34 140	$50,322.36	0 4%	$40,702.72	$9,619.64	$707.52	1.4%
672 0000	WCC	WESCO INTL INC COM CUSIP - 95082P105	$65.310	$43,888.32	0.4%	$38,462.73	$5,425.59		
225.0000	WLK	WESTLAKE CHEM CORP CUSIP - 960413102	$64 790	$14,577.75	0.1%	$11,578.86	$2,998.89	$66.38	0.5%
506.0000	WSM	WILLIAMS-SONOMA INC CUSIP - 969904101	$37.480	$18,964.88	0.2%	$15,958.34	$3,006.54	$445.28	2.3%
844 0000	WEC	WISCONSIN ENERGY CORP COM CUSIP - 976657106	$35.180	$29,691.92	0.3%	$26,980.63	$2,711.29	$1,012.80	3 4%
500.0000	XLNX	XILINX INC COM CUSIP - 983919101	$36 480	$18,240 00	0 2%	$18,112.86	$127.14	$440.00	2 4%

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03/01/2012 - 03/31/2012

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities								**(continued)**	
4,545.0000	XRX	XEROX CORP COM CUSIP - 984121103	$8.075	$36,700.88	0.3%	$42,007.71	$(5,306.83)	$772.65	2.1%
		Equities - Total		**$8,670,297.42**	**73.4%**	**$7,594,914.59**	**$1,075,382.83**	**$149,561.67**	**1.7%**
Alternative Strategies									
5,274.0000	GSG	ISHARES S&P GSCI COMMODITY-INDEXED TRUST CUSIP - 46428R107	$34.780	$183,429.72	1.6%	$150,666.02	$32,763.70		
12,680.0000	IAU	ISHARES COMEX GOLD TRUST CUSIP - 464285105	$16 270	$206,303.60	1.7%	$155,710.40	$50,593.20		
4,496.0000	IGE	S & P NORTH AMERICAN NATURAL RESOURCES SECTOR INDES CUSIP - 464287374	$39 420	$177,232.32	1.5%	$149,759.07	$27,473 25	$2,113.12	1.2%
		Alternative Strategies - Total		**$566,965.64**	**4.8%**	**$456,135.49**	**$110,830.15**	**$2,113.12**	**0.4%**
Total Portfolio Positions				**$11,815,132.97**	**100.0%**	**$10,621,381.82**	**$1,193,751.15**	**$267,020.13**	**2.3%**