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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2011

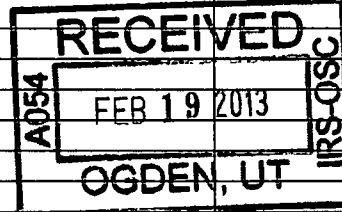
For calendar year 2011 or tax year beginning

10/01, 2011, and ending

09/30, 2012

Name of foundation TR U/W JACOB SCHMIDLAPP #1		A Employer identification number 31-6019680
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (513) 534-5310
P O BOX 630858		
City or town, state, and ZIP code CINCINNATI, OH 45263-0858		C If exemption application is pending, check here ☐
G Check all that apply:	☐ Initial return ☐ Final return ☐ Address change	D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis.)	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 ☐

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)
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		323,623.	323,623.		STMT 1
4 Dividends and interest from securities		798,328.	796,635.		STMT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		30,692.			
b Gross sales price for all assets on line 6a 41,194,712.					
7 Capital gain net income (from Part IV, line 2)			30,692.		
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)		1,304.	1,304.		STMT 3
12 Total. Add lines 1 through 11		1,153,947.	1,152,254.		
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) STMT 4		1,498.	749.	NONE	749.
b Accounting fees (attach schedule) STMT 5		660.	330.	NONE	330.
c Other professional fees (attach schedule)					
17 Interest					
18 Taxes (attach schedule) (see instructions) STMT 6		29,558.	16,898.		
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 7		252,356.	252,156.		200.
24 Total operating and administrative expenses. Add lines 13 through 23		284,072.	270,133.	NONE	1,279.
25 Contributions, gifts, grants paid		2,768,970.			2,768,970.
26 Total expenses and disbursements. Add lines 24 and 25		3,053,042.	270,133.	NONE	2,770,249.
27 Subtract line 26 from line 12.		-1,899,095.			
a Excess of revenue over expenses and disbursements			882,121.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)					



For Paperwork Reduction Act Notice, see instructions.

JSA

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing	5.	54,951.	54,951.	
	2	Savings and temporary cash investments	2,617,050.	2,215,827.	2,215,827.	
	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)	37,505,187.	35,249,024.	40,489,338.	
	c	Investments - corporate bonds (attach schedule)	9,113,276.	9,717,571.	10,220,022.	
	11	Investments - land, buildings, and equipment: basis Less: accumulated depreciation (attach schedule) ▶				
	12	Investments - mortgage loans				
	13	Investments - other (attach schedule)	79,744.			
	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)	49,315,262.	47,237,373.	52,980,138.		
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. ▶ ☒					
	27	Capital stock, trust principal, or current funds	49,315,262.	47,237,373.		
	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)	49,315,262.	47,237,373.		
	31	Total liabilities and net assets/fund balances (see instructions)	49,315,262.	47,237,373.		

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	49,315,262.
2	Enter amount from Part I, line 27a	2	-1,899,095.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 8	3	40.
4	Add lines 1, 2, and 3	4	47,416,207.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	178,834.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	47,237,373.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a 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 41,095,133.		41,164,020.	-68,887.		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a			-68,887.		
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	30,692.	
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	2,845,167.	52,349,857.	0.054349
2009	2,380,800.	47,707,597.	0.049904
2008	1,888,173.	40,930,958.	0.046131
2007	2,621,526.	58,604,516.	0.044732
2006	4,227,409.	62,528,417.	0.067608
2 Total of line 1, column (d)			2 0.262724
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 0.052545
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 50,844,519.
5 Multiply line 4 by line 3			5 2,671,625.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 8,821.
7 Add lines 5 and 6			7 2,680,446.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 2,770,249.

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 ☒ and enter 1% of Part I, line 27b		1	8,821.
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	8,821.
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	8,821.
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	25,412.	
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	25,412.	
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		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	16,591.	
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ☒ 8,824. Refunded ☐	11	7,767.	

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

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address <u>N/A</u>				
14	The books are in care of <u>FIFTH THIRD BANK</u> Telephone no <u>(513) 534-4397</u> Located at <u>38 FOUNTAIN SQUARE PLAZA, CINCINNATI, OH</u> ZIP + 4 <u>45263</u>			
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 <u>15</u>			
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	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country <u></u>				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes	☒ No
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes	☒ No
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days).	☐ Yes	☒ No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	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 <u></u>		
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. <u></u>		
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

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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)? ☐ Yes ☒ No

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? ☐ Yes ☒ No

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? ☐ Yes ☒ No

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 10		-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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		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 NONE	
2	
3	
4	

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	49,507,071.
b	Average of monthly cash balances	1b	2,111,730.
c	Fair market value of all other assets (see instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	51,618,801.
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	51,618,801.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	774,282.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	50,844,519.
6	Minimum investment return. Enter 5% of line 5	6	2,542,226.

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	2,542,226.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	8,821.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	8,821.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,533,405.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,533,405.
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	2,533,405.

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	2,770,249.
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	2,770,249.
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	8,821.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,761,428.

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				2,533,405.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			NONE	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2011:				
a From 2006 1,195,358.				
b From 2007 NONE				
c From 2008 NONE				
d From 2009 11,534.				
e From 2010 278,290.				
f Total of lines 3a through e	1,485,182.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 2,770,249.				
a Applied to 2010, but not more than line 2a . . .			NONE	
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				2,533,405.
e Remaining amount distributed out of corpus . .	236,844.			
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	1,722,026.			
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			NONE	
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) . . .	1,195,358.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	526,668.			
10 Analysis of line 9.				
a Excess from 2007 NONE				
b Excess from 2008 NONE				
c Excess from 2009 11,534.				
d Excess from 2010 278,290.				
e Excess from 2011 236,844.				

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			(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
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 ☐ 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:

SEE STATEMENT 11

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

SEE ATTACHED STATEMENT FOR LINE 2

c Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

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 12				
Total			3a	2,768,970.
b Approved for future payment				
SEE STATEMENT 12				
Total			3b	1,014,000.

Form 990-PF (2011)

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

- | <p>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?</p> <p>a Transfers from the reporting foundation to a noncharitable exempt organization of:</p> <p>(1) Cash</p> <p>(2) Other assets</p> <p>b Other transactions:</p> <p>(1) Sales of assets to a noncharitable exempt organization</p> <p>(2) Purchases of assets from a noncharitable exempt organization</p> <p>(3) Rental of facilities, equipment, or other assets</p> <p>(4) Reimbursement arrangements</p> <p>(5) Loans or loan guarantees</p> <p>(6) Performance of services or membership or fundraising solicitations</p> <p>c Sharing of facilities, equipment, mailing lists, other assets, or paid employees</p> <p>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.</p> | <table border="1"> <thead> <tr> <th></th><th>Yes</th><th>No</th></tr> </thead> <tbody> <tr> <td>1a(1)</td><td></td><td>X</td></tr> <tr> <td>1a(2)</td><td></td><td>X</td></tr> <tr> <td>1b(1)</td><td></td><td>X</td></tr> <tr> <td>1b(2)</td><td></td><td>X</td></tr> <tr> <td>1b(3)</td><td></td><td>X</td></tr> <tr> <td>1b(4)</td><td></td><td>X</td></tr> <tr> <td>1b(5)</td><td></td><td>X</td></tr> <tr> <td>1b(6)</td><td></td><td>X</td></tr> <tr> <td>1c</td><td></td><td>X</td></tr> </tbody> </table> | | Yes | No | 1a(1) | | X | 1a(2) | | X | 1b(1) | | X | 1b(2) | | X | 1b(3) | | X | 1b(4) | | X | 1b(5) | | X | 1b(6) | | X | 1c | | X |
|--|--|----|-----|----|--------------|--|---|--------------|--|---|--------------|--|---|--------------|--|---|--------------|--|---|--------------|--|---|--------------|--|---|--------------|--|---|-----------|--|---|
| | Yes | No | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1a(1) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1a(2) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(1) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(2) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(3) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(4) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(5) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1b(6) | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1c | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ 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

01/14/2013
Date

Trustee
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if self-employed

PTIN	
------	--

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no

Form **990-PF** (2011)

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
MONEY MARKET INTEREST	323,623.	323,623.
	-----	-----
TOTAL	323,623.	323,623.
	=====	=====

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN DIVIDENDS	246,944.	246,944.
NONDIVIDEND DISTRIBUTIONS	787.	
DOMESTIC DIVIDENDS	462,225.	462,225.
FOREIGN INTEREST	15,551.	15,551.
EXEMPT INTEREST NOT SUBJECT TO AMT - STA	1,693.	
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE	46,850.	46,850.
OID INCOME ON USGI	3,282.	3,282.
NONDISTRIBUTIVE DIVIDENDS	-787.	
NONQUALIFIED FOREIGN DIVIDENDS	19,395.	19,395.
NONQUALIFIED DOMESTIC DIVIDENDS	2,388.	2,388.
TOTAL	798,328.	796,635.

FORM 990PF, PART I - OTHER INCOME
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
OTHER INCOME	1,304.	1,304.
	-----	-----
TOTALS	1,304.	1,304.
	=====	=====

FORM 990PF, PART I - LEGAL FEES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
-----	-----	-----	-----	-----
LEGAL FEES	1,300.	650.		650.
LEGAL FEES	198.	99.		99.
	-----	-----	-----	-----
TOTALS	1,498.	749.	NONE	749.
	=====	=====	=====	=====

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 - TAXES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN TAXES	4,113.	4,113.
EXCISE TAX ESTIMATE	12,660.	
FOREIGN TAXES ON QUALIFIED FOR	10,568.	10,568.
FOREIGN TAXES ON NONQUALIFIED	2,217.	2,217.
	-----	-----
TOTALS	29,558.	16,898.
	=====	=====

FORM 990PF, PART I - OTHER EXPENSES

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
OTHER ALLOCABLE EXPENSE-INCOME	6,729.	6,729.	
BANK SERVICE FEES	245,427.	245,427.	
OTHER MISC. EXPENSES	200.		200.
	-----	-----	-----
TOTALS	252,356.	252,156.	200.
	=====	=====	=====

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

=====

DESCRIPTION

AMOUNT

ADJ TO BASIS DUE TO CAPITAL CHANGE

40.

TOTAL

40.

=====

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

DESCRIPTION -----	AMOUNT -----
ROUNDING ADJUSTMENT	225.
ADJ FOR PRIOR YEAR ROC ON NYSE SALE	404.
ADJ FOR OID	3,282.
ADJ FOR ROC IN TC 951	732.
ADJ FOR PARTNERSHIP INCOME/EXPENSE	174,191.

TOTAL	178,834.
	=====

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

=====

OFFICER NAME:

FIFTH THIRD BANK

ADDRESS:

38 FOUNTAIN SQUARE PLAZA

CINCINNATI, OH 45202

TITLE:

TRUSTEE

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 1

=====

RECIPIENT NAME:

THE FOUNDATION OFFICE @ FIFTH THIRD BANK

ADDRESS:

38 FOUNTAIN SQUARE PLAZA, MD 1090 CA
CINCINNATI, OH 45263

RECIPIENT'S PHONE NUMBER: 513-534-4397

FORM, INFORMATION AND MATERIALS:

AVAILABLE UPON REQUEST

SUBMISSION DEADLINES:

AVAILABLE UPON REQUEST

RESTRICTIONS OR LIMITATIONS ON AWARDS:

AWARDS GIVEN TO TAX EXEMPT ORGANIZATIONS FOR CHARITABLE OR EDUCATIONAL
PURPOSES, FOR RELIEF IN SICKNESS, SUFFERING AND DISTRESS, THE CARE OF
YOUNG CHILDREN AND THE AGED OR THE HELPLESS AND AFFLICTED, FOR THE

RESTRICTIONS OR LIMITATIONS ON AWARDS:

PROMOTION OF EDUCATION, TO IMPROVE LIVING CONDITIONS AND, OR
FOR THE GOOD AND WELFARE OF THE STATE OR NATION IN EMERGENCIES.

RECIPIENT NAME:
SEE ATTACHED SHEET
AMOUNT OF GRANT PAID2,768,970.

TOTAL GRANTS PAID: 2,768,970.
=====

RECIPIENT NAME:
SEE ATTACHED SHEET
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
PROGRAM SUPPORT
FOUNDATION STATUS OF RECIPIENT:
CHARITABLE
AMOUNT APPROVED FOR FUTURE PAYMENT: 1,014,000.

TOTAL GRANTS APPROVED FOR FUTURE PAYMENT: 1,014,000.
=====

Jacob G. Schmidlapp Trust #1
Contributions
Fiscal Year Ending 9/30/12

Organization	Address	City	St	Zip	Usage	Amt	Date Paid
Air Force Museum Foundation, Inc.	P.O. Box 1903, 1100 Spaatz Street	WPAFB	OH	45433-1903	Capital Fund Support	\$150,000.00	8/14/2012
American Diabetes Association Ohio Affiliate, Inc.	4555 Lake Forest Drive, Suite 396	Cincinnati	OH	45242	Project/Program Support	\$15,000.00	5/4/2012
Art Opportunities / ArtWorks	20 E. Central Pkwy	Cincinnati	OH	45202	Project/Program Support	\$25,000.00	4/16/2012
ArtsWave	20 E. Central Pkwy., Suite 200	Cincinnati	OH	45202	General Operating Support	\$100,000.00	7/13/2012
Beech Acres Parenting Center	6881 Beechmont Avenue	Cincinnati	OH	45230-2093	Project/Program Support	\$25,000.00	2/8/2012
Beechwood Home	2140 Pogue Avenue	Cincinnati	OH	45208	Project/Program Support	\$25,000.00	10/17/2011
Behringer-Crawford Museum	1600 Montague Road - Devou Park, P.O. Box 67	Covington	KY	41011-5648	Capital Fund Support	\$55,000.00	7/10/2012
Bethany House Services	1841 Fairmount Avenue	Cincinnati	OH	45214	Capital Fund Support	\$25,000.00	7/6/2012
Bloc Ministries Inc	3952 North Bend Road	Cincinnati	OH	45211	Project/Program Support	\$25,000.00	7/6/2012
Boys and Girls Club of Clermont County	213 Union Street	New Richmond	OH	45157	Project/Program Support	\$10,000.00	4/26/2012
Boys and Girls Club of Hamilton	958 East Avenue	Hamilton	OH	45011	Project/Program Support	\$15,000.00	7/6/2012
Bridges for a Just Community	50 East Freedom Way	Cincinnati	OH	45202	Project/Program Support	\$30,000.00	10/17/2011
Cancer Support Community	4918 Cooper Road	Cincinnati	OH	45242-6915	Project/Program Support	\$25,000.00	1/27/2012
Caracole, Inc.	1821 Summit Road, Suite 001	Cincinnati	OH	45237	Project/Program Support	\$25,000.00	10/17/2011
Cincinnati Symphony Orchestra	1241 Elm Street	Cincinnati	OH	45230	Project/Program Support	\$90,000.00	7/6/2012
Cincinnati Works	708 Walnut Street, Floor 2	Cincinnati	OH	45202	Project/Program Support	\$75,000.00	10/17/2011
Cincinnati Zoo & Botanical Garden	3400 Vine Street	Cincinnati	OH	45220-1399	Project/Program Support	\$100,000.00	10/17/2011
Community Mercy Foundation	1 South Limestone Street, Suite 700	Springfield	OH	45502	Project/Program Support	\$25,000.00	1/11/2012
Contemporary Arts Center	44 East Sixth Street	Cincinnati	OH	45202	Project/Program Support	\$10,000.00	4/26/2012
Crs Collinsworth ProScan Foundation	5400 Kennedy Ave	Cincinnati	OH	45213	Project/Program Support	\$25,000.00	4/16/2012
The Dayton Foundation	40 N. Main Street, Suite 500	Dayton	OH	45423	Capital Fund Support	\$150,000.00	8/6/2012
Easter Seals Work Resource Center (WRC)	2901 Gilbert Avenue	Cincinnati	OH	45206	Endowment	\$50,000.00	11/2/2011
Emanuel Community Center, Inc.	1308 Race Street	Cincinnati	OH	45202	Capital Fund Support	\$25,000.00	4/26/2012
Freestore Foodbank	1141 Central Parkway	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	4/16/2012
Harmony Garden	1776 Mentor Avenue, Suite 426	Cincinnati	OH	45212	Project/Program Support	\$13,970.00	10/17/2011
HealthPoint Family Care	1401 Madison Avenue	Covington	KY	41011	Project/Program Support	\$10,000.00	4/16/2012
Hebrew Union College	3101 Clifton Avenue	Cincinnati	OH	45220-2488	Project/Program Support	\$25,000.00	7/6/2012
Joy Outdoor Education Center	10117 Old 3-C Highway, Box 417	Clarksville	OH	45113	Project/Program Support	\$100,000.00	4/16/2012
Keep Cincinnati Beautiful	801 Plum Street, Room 16	Cincinnati	OH	45202	Project/Program Support	\$25,000.00	8/6/2012
Kennedy Heights Community Urban Redevelopment Corp.	PO Box 36337	Ft. Mitchell	KY	41017	Project/Program Support	\$10,000.00	10/17/2011
Kenton County Public Library Foundation	2171 Chamber Center Drive	Cincinnati	OH	45236	Capital Fund Support	\$10,000.00	4/16/2012
LaSalle High School	3091 North Bend Road	Cincinnati	OH	45239	Project/Program Support	\$25,000.00	7/10/2012
Marvin Lewis Community Fund	700 West Pete Rose Way, Unit 37	Cincinnati	OH	45203	Project/Program Support	\$25,000.00	4/16/2012
McMicken Health Collaborative Inc.	40 East McMicken Ave.	Cincinnati	OH	45202	Project/Program Support	\$25,000.00	10/17/2011
Ohio Grantmakers Forum	37 West Broad Street, Suite 800	Cincinnati	OH	45202	Project/Program Support	\$25,000.00	4/26/2012
Ohio Justice and Policy Center	215 E. 9th Street, Suite 601	Cincinnati	OH	45202	Project/Program Support	\$10,000.00	4/16/2012
Ohio Valley Goodwill Industries	10600 Springfield Pike	Cincinnati	OH	45215	Project/Program Support	\$20,000.00	4/16/2012
Santa Maria Community Services	617 Steiner Avenue	Cincinnati	OH	45204-1327	Project/Program Support	\$50,000.00	10/17/2011
Sisters of Notre Dame de Namur	701 E. Columbia Avenue	Cincinnati	OH	45215	Capital Fund Support	\$25,000.00	7/6/2012
Strategies to End Homelessness	2368 Victory Parkway, Suite 600	Cincinnati	OH	45206	Capital Fund Support	\$500,000.00	2/8/2012
Talbert House	2600 Victory Parkway	Cincinnati	OH	45206	Project/Program Support	\$25,000.00	10/17/2011
Teach for America	315 W. 36th Street, 7th Floor	New York	NY	10018	Project/Program Support	\$25,000.00	5/4/2012
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$250,000.00	1/11/2012

Jacob G. Schmidlapp Trust #1
Contributions
Fiscal Year Ending 9/30/12

Organization	Address	City	St	Zip	Usage	Amt	Date Paid
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	12/5/2011
United Way of Greater Cincinnati	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	4/16/2012
Visiting Nurse Association	2400 Reading Road	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	10/17/2011
Wesley Community Services	2091 Radcliff Dr.	Cincinnati	OH	45204	Capital Fund Support	\$25,000.00	4/16/2012
Women's Crisis Center	3580 Hargrave Drive	Hebron	KY	41048	Project/Program Support	\$10,000.00	4/16/2012
Working In Neighborhoods, Inc.	1814 Dremann Dr.	Cincinnati	OH	45223-2338	Project/Program Support	\$10,000.00	4/26/2012
World Choir Games 2012	700 Walnut Street, Suite 450	Cincinnati	OH	45202	Project/Program Support	\$50,000.00	4/26/2012
WOTVC Piqua TV Channel 5	1973 Edison Dr. Suite # 156	Piqua	OH	45356	Project/Program Support	\$10,000.00	4/16/2012
YMCA Lima	345 S Elizabeth St	Lima	OH	45801	Capital Fund Support	\$25,000.00	7/6/2012
YMCA of Greater Cincinnati	1105 Elm Street	Cincinnati	OH	45202	Capital Fund Support	\$125,000.00	9/19/2012
YMCA of Greater Cincinnati	1105 Elm Street	Cincinnati	OH	45202	Project/Program Support	\$15,000.00	4/26/2012
						<u>\$ 2,768,970.00</u>	

Jacob G. Schmidlapp Trust #1

Grants Approved for Future Payment FY Ending 9/30/12

Grantee	Location		Commitment
Cincinnati USA Regional Chamber Foundation	Cincinnati	OH	\$ 100,000.00
Dayton Art Institute	Dayton	OH	\$ 50,000.00
Dress for Success Cincinnati	Cincinnati	OH	\$ 50,000.00
Economic Education Center	Cincinnati	OH	\$ 60,000.00
Episcopal Retirement Homes	Cincinnati	OH	\$ 29,000.00
Madisonville Education & Assistance Center	Cincinnati	OH	\$ 25,000.00
Maple Knoll Communities	Cincinnati	OH	\$ 20,000.00
North Fairmount Community Center	Cincinnati	OH	\$ 10,000.00
Partners in Prime	Hamilton	OH	\$ 10,000.00
Redwood Rehabilitation Center	Ft. Mitchell	KY	\$ 10,000.00
Strategies to End Homelessness	Cincinnati	OH	\$ 500,000.00
Teach for America	New York	NY	\$ 50,000.00
United Way of Greater Cincinnati	Cincinnati	OH	\$ 50,000.00
Vision 2015	Cincinnati	OH	\$ 50,000.00
			<u><u>\$ 1,014,000.00</u></u>

FEDERAL CAPITAL GAIN DIVIDENDS
=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

LONG-TERM 15% CAPITAL GAIN DIVIDENDS

99,389.00

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

99,389.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS

99,389.00

=====

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)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					99,389.	
5,866.00		185. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 8,077.00					05/13/2011 -2,211.00	10/03/2011
3,488.00		110. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 4,342.00					12/29/2010 -854.00	10/03/2011
10,734.00		338.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 13,148.00					11/24/2010 -2,414.00	10/03/2011
523.00		16.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 620.00					11/04/2010 -97.00	10/03/2011
50,931.00		415. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 32,364.00					07/23/2010 18,567.00	10/03/2011
10,602.00		210. FISERV INC PROPERTY TYPE: SECURITIES 13,260.00					02/25/2011 -2,658.00	10/03/2011
10,602.00		210. FISERV INC PROPERTY TYPE: SECURITIES 13,129.00					02/14/2011 -2,527.00	10/03/2011
3,048.00		33. PERRIGO CO COM PROPERTY TYPE: SECURITIES 2,623.00					03/31/2011 425.00	10/03/2011
9,884.00		107. PERRIGO CO COM PROPERTY TYPE: SECURITIES 8,267.00					03/08/2011 1,617.00	10/03/2011
12,317.00		188. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 10,513.00					02/25/2011 1,804.00	10/03/2011

**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)	
1,441.00		22. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 1,228.00					02/03/2011 213.00	10/03/2011
4,476.00		84. AMGEN INC PROPERTY TYPE: SECURITIES 4,428.00					11/29/2010 48.00	10/04/2011
799.00		15. AMGEN INC PROPERTY TYPE: SECURITIES 778.00					03/02/2011 21.00	10/04/2011
3,359.00		533. CBIZ INC PROPERTY TYPE: SECURITIES 3,346.00					11/26/2010 13.00	10/04/2011
6,127.00		325. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 8,612.00					05/04/2011 -2,485.00	10/04/2011
471.00		25. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 601.00					03/09/2011 -130.00	10/04/2011
15,081.00		800. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 18,970.00					03/07/2011 -3,889.00	10/04/2011
10,948.00		600. COLFAX CORP PROPERTY TYPE: SECURITIES 15,332.00					07/05/2011 -4,384.00	10/04/2011
9,548.00		765. CORNING INC PROPERTY TYPE: SECURITIES 15,536.00					04/20/2011 -5,988.00	10/04/2011
29,493.00		2363. CORNING INC PROPERTY TYPE: SECURITIES 45,523.00					04/13/2011 -16,030.00	10/04/2011
33,672.00		1453. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 26,897.00					11/26/2010 6,775.00	10/04/2011

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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)	
4,774.00		206. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 3,731.00					11/29/2010 1,043.00	10/04/2011
17,663.00		415. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 14,647.00					11/26/2010 3,016.00	10/04/2011
6,341.00		75. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,068.00					04/16/2010 1,273.00	10/04/2011
45,891.00		1325. ST JUDE MED INC PROPERTY TYPE: SECURITIES 64,526.00					03/11/2011 -18,635.00	10/04/2011
10,585.00		175. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,080.00					09/14/2010 5,505.00	10/04/2011
32,417.00		264. V F CORP PROPERTY TYPE: SECURITIES 22,180.00					11/26/2010 10,237.00	10/04/2011
4,175.00		34. V F CORP PROPERTY TYPE: SECURITIES 2,801.00					11/29/2010 1,374.00	10/04/2011
7,094.00		200. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 7,084.00					07/12/2010 10.00	10/04/2011
374.00		59. CBIZ INC PROPERTY TYPE: SECURITIES 370.00					11/26/2010 4.00	10/05/2011
2,929.00		454. CBIZ INC PROPERTY TYPE: SECURITIES 2,850.00					11/26/2010 79.00	10/05/2011
3,504.00		162. HEXCEL CORP NEW COM PROPERTY TYPE: SECURITIES 3,394.00					06/24/2011 110.00	10/05/2011

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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)	
38,976.00		35000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 35,077.00					06/14/2011 3,899.00	10/05/2011
65,139.00		1821. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 52,345.00					05/06/2009 12,794.00	10/05/2011
39,348.00		1100. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 30,993.00					05/18/2009 8,355.00	10/05/2011
30,084.00		841. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 23,336.00					06/04/2009 6,748.00	10/05/2011
11,161.00		312. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 8,514.00					06/21/2010 2,647.00	10/05/2011
41,353.00		1156. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 31,544.00					06/21/2010 9,809.00	10/05/2011
50,243.00		925. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 70,020.00					04/01/2011 -19,777.00	10/07/2011
1,750.00		388. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 2,537.00					11/29/2010 -787.00	10/07/2011
762.00		762.29 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 808.00					06/20/2005 -46.00	10/07/2011
269.00		268.88 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 280.00					03/25/2011 -11.00	10/10/2011
18,736.00		273. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 7,283.00					06/03/2010 11,453.00	10/11/2011

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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)	
18,949.00		281. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 14,143.00					03/01/2010 4,806.00	10/11/2011
6,942.00		86. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 6,729.00					04/20/2011 213.00	10/11/2011
6,216.00		77. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 5,927.00					04/15/2011 289.00	10/11/2011
8,389.00		125. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,514.00					04/20/2010 4,875.00	10/12/2011
4,313.00		187. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,870.00					12/11/2007 2,443.00	10/12/2011
794.00		34. CARDTRONICS INC PROPERTY TYPE: SECURITIES 340.00					12/11/2007 454.00	10/12/2011
1,865.00		25. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 1,447.00					01/28/2011 418.00	10/12/2011
11,193.00		150. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 7,545.00					10/19/2010 3,648.00	10/12/2011
1,620.00		73. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 1,330.00					06/29/2009 290.00	10/12/2011
8,432.00		380. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 6,890.00					06/26/2009 1,542.00	10/12/2011
3,306.00		149. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 2,678.00					06/25/2009 628.00	10/12/2011

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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)	
6,923.00		312. LUMINEX CORPORATION COM PROPERTY TYPE: SECURITIES 5,163.00					06/30/2010 1,760.00	10/12/2011
7,420.00		75. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,773.00					03/02/2011 1,647.00	10/12/2011
8,096.00		100. PHARMASSET INC PROPERTY TYPE: SECURITIES 4,116.00					04/01/2011 3,980.00	10/12/2011
4,731.00		50. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 4,619.00					05/04/2011 112.00	10/12/2011
50,241.00		1250. VERTEX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 70,414.00					05/24/2011 -20,173.00	10/12/2011
11,271.00		350. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 16,027.00					03/07/2011 -4,756.00	10/13/2011
3,867.00		170. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,700.00					12/11/2007 2,167.00	10/13/2011
5,631.00		1263. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 8,258.00					11/29/2010 -2,627.00	10/14/2011
16,125.00		414. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 21,095.00					11/26/2010 -4,970.00	10/14/2011
15,116.00		388. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 19,774.00					11/26/2010 -4,658.00	10/14/2011
752.00		. MCKESSON SECURITIES LITIGATION PAYMENT PROPERTY TYPE: SECURITIES					752.00	10/14/2011

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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)	
940.00		939.87 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 933.00					07/12/2005 7.00	10/15/2011
5.00		4.67 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	10/15/2011
2.00		1.79 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	10/15/2011
242.00		241.51 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 251.00					03/25/2003 -9.00	10/15/2011
172.00		171.58 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 178.00					01/30/2003 -6.00	10/15/2011
793.00		793.15 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 796.00					08/24/2005 -3.00	10/15/2011
103.00		102.6 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 102.00					05/24/2007 1.00	10/15/2011
2,962.00		2961.98 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 2,981.00					07/28/2008 -19.00	10/15/2011
2,011.00		2010.68 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,883.00					06/28/2007 128.00	10/15/2011
2,883.00		2883.37 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,066.00					12/15/2009 -183.00	10/15/2011
1,300.00		1300.4 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 1,307.00					07/28/2008 -7.00	10/15/2011

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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)	
1,131.00		1130.51 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,196.00					09/21/2009 -65.00	10/15/2011
897.00		897.11 FG G0-5733 11/01/09 5.000 11/01/3 PROPERTY TYPE: SECURITIES 948.00					06/14/2010 -51.00	10/15/2011
902.00		901.93 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 929.00					10/05/2006 -27.00	10/15/2011
922.00		921.9 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 920.00					02/22/2011 2.00	10/15/2011
412.00		411.52 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 429.00					01/30/2003 -17.00	10/15/2011
127.00		126.51 FG A24611 07/01/04 4.500 06/01/34 PROPERTY TYPE: SECURITIES 123.00					09/21/2004 4.00	10/15/2011
21.00		21.38 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 22.00					02/28/2005 -1.00	10/15/2011
182.00		181.9 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 176.00					09/21/2004 6.00	10/15/2011
31.00		30.73 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 32.00					05/04/2005 -1.00	10/15/2011
726.00		725.65 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 804.00					03/29/2004 -78.00	10/15/2011
387.00		386.96 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 426.00					06/07/2005 -39.00	10/15/2011

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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)	
11,747.00		443. DOW CHEM CO PROPERTY TYPE: SECURITIES 13,945.00					11/26/2010 -2,198.00	10/17/2011
1,860.00		439. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 2,870.00					11/29/2010 -1,010.00	10/17/2011
10,966.00		75. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 9,467.00					02/29/2008 1,499.00	10/18/2011
61,453.00		2700. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 45,256.00					09/23/2010 16,197.00	10/18/2011
34,361.00		900. ACME PACKET INC PROPERTY TYPE: SECURITIES 25,923.00					06/24/2010 8,438.00	10/19/2011
6,881.00		119. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 11,398.00					04/20/2011 -4,517.00	10/19/2011
8,096.00		140. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 12,340.00					02/11/2011 -4,244.00	10/19/2011
61,006.00		1055. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 91,452.00					01/26/2011 -30,446.00	10/19/2011
551.00		127. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 830.00					11/29/2010 -279.00	10/19/2011
17,864.00		516. MONRO MUFFLER BRAKE INC COM PROPERTY TYPE: SECURITIES 8,503.00					06/18/2009 9,361.00	10/19/2011
1,662.00		48. MONRO MUFFLER BRAKE INC COM PROPERTY TYPE: SECURITIES 787.00					06/18/2009 875.00	10/19/2011

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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)	
12,894.00		284. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 15,326.00					04/15/2011 -2,432.00	10/19/2011
2,996.00		66. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 3,496.00					03/03/2011 -500.00	10/19/2011
19,467.00		557. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 19,143.00					06/09/2011 324.00	10/19/2011
1,905.00		286. CBIZ INC PROPERTY TYPE: SECURITIES 1,795.00					11/26/2010 110.00	10/20/2011
1,021.00		154. CBIZ INC PROPERTY TYPE: SECURITIES 967.00					11/26/2010 54.00	10/20/2011
1,117.00		263. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 1,720.00					11/29/2010 -603.00	10/20/2011
46,195.00		525. FOSSIL INC PROPERTY TYPE: SECURITIES 41,977.00					02/09/2011 4,218.00	10/20/2011
19,798.00		225. FOSSIL INC PROPERTY TYPE: SECURITIES 17,701.00					02/17/2011 2,097.00	10/20/2011
132.00		132.28 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 136.00					09/10/2003 -4.00	10/20/2011
137.00		137.29 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 138.00					10/20/2003 -1.00	10/20/2011
7,086.00		216. MONRO MUFFLER BRAKE INC COM PROPERTY TYPE: SECURITIES 3,542.00					06/18/2009 3,544.00	10/20/2011

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18,262.00		1113. POLYCOM INC COM PROPERTY TYPE: SECURITIES 27,658.00					02/14/2011 -9,396.00	10/20/2011
12,306.00		750. POLYCOM INC COM PROPERTY TYPE: SECURITIES 17,651.00					02/09/2011 -5,345.00	10/20/2011
20,397.00		1285. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 23,284.00					11/26/2010 -2,887.00	10/21/2011
1,175.00		74. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 1,338.00					11/29/2010 -163.00	10/21/2011
13,414.00		210. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 17,877.00					04/28/2011 -4,463.00	10/21/2011
3,554.00		200. FORTINET INC PROPERTY TYPE: SECURITIES 5,603.00					07/05/2011 -2,049.00	10/21/2011
46,207.00		2600. FORTINET INC PROPERTY TYPE: SECURITIES 61,508.00					05/13/2011 -15,301.00	10/21/2011
3,554.00		200. FORTINET INC PROPERTY TYPE: SECURITIES 4,672.00					05/24/2011 -1,118.00	10/21/2011
48,411.00		2985. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 47,421.00					11/26/2010 990.00	10/21/2011
34,041.00		969. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 29,516.00					11/26/2010 4,525.00	10/21/2011
36,090.00		1445. NASDAQ OMX GROUP INC COM ACCREDITE PROPERTY TYPE: SECURITIES 36,920.00					05/27/2011 -830.00	10/21/2011

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2,549.00		159. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,951.00					02/14/2011 -1,402.00	10/21/2011
8,527.00		532. POLYCOM INC COM PROPERTY TYPE: SECURITIES 13,030.00					02/11/2011 -4,503.00	10/21/2011
5,310.00		142. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 4,434.00					09/20/2010 876.00	10/21/2011
12,030.00		100. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 8,504.00					06/23/2010 3,526.00	10/21/2011
18,746.00		171. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 13,810.00					04/13/2011 4,936.00	10/24/2011
5,803.00		50. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES 8,313.00					07/05/2011 -2,510.00	10/24/2011
5,803.00		50. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES 8,136.00					06/29/2011 -2,333.00	10/24/2011
43,522.00		375. CARBO CERAMICS INC CDT-COM PROPERTY TYPE: SECURITIES 55,639.00					06/08/2011 -12,117.00	10/24/2011
16,999.00		50. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 7,918.00					09/01/2010 9,081.00	10/24/2011
9,750.00		144. COCA COLA CO PROPERTY TYPE: SECURITIES 9,708.00					08/02/2011 42.00	10/24/2011
11,462.00		136. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 10,469.00					04/15/2011 993.00	10/24/2011

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4,383.00		52. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 3,786.00					12/30/2010 597.00	10/24/2011
10,832.00		150. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,722.00					09/01/2011 110.00	10/24/2011
1,805.00		25. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 1,653.00					05/04/2011 152.00	10/24/2011
8,901.00		125. PHARMASSET INC PROPERTY TYPE: SECURITIES 5,145.00					04/01/2011 3,756.00	10/24/2011
75,355.00		600. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 51,025.00					06/23/2010 24,330.00	10/24/2011
572.00		572.45 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 547.00					02/10/2010 25.00	10/25/2011
28.00		27.65 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 28.00					04/22/2005	10/25/2011
5,858.00		5858.48 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 5,858.00					09/27/2000	10/25/2011
908.00		908.01 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 928.00					02/15/2005 -20.00	10/25/2011
2,879.00		2879.4 FN 255547 12/01/04 4.500 01/01/20 PROPERTY TYPE: SECURITIES 2,831.00					11/03/2005 48.00	10/25/2011
2,435.00		2435.22 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 2,594.00					05/25/2010 -159.00	10/25/2011

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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)	
3,938.00		3938.49 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 3,953.00					04/07/2004 -15.00	10/25/2011
8.00		8.25 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	10/25/2011
4.00		4.31 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003 -1.00	10/25/2011
5.00		4.75 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	10/25/2011
16.00		16.43 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003 -1.00	10/25/2011
23.00		22.61 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003 -1.00	10/25/2011
15.00		14.98 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	10/25/2011
23.00		22.71 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 24.00					01/22/2003 -1.00	10/25/2011
37.00		37.14 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 39.00					04/08/2003 -2.00	10/25/2011
9.00		9.12 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 10.00					03/20/2003 -1.00	10/25/2011
218.00		217.81 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 219.00					06/14/2011 -1.00	10/25/2011

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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)	
172.00		172.11 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 170.00					03/10/2011 2.00	10/25/2011
800.00		800.33 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 806.00					05/17/2011 -6.00	10/25/2011
422.00		422.21 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 442.00					08/11/2011 -20.00	10/25/2011
16.00		16.38 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 17.00					09/23/2004 -1.00	10/25/2011
6.00		5.61 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	10/25/2011
16.00		16.31 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003 -1.00	10/25/2011
10.00		9.86 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 10.00					03/25/2003	10/25/2011
21.00		21.41 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	10/25/2011
115.00		114.93 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 120.00					03/25/2003 -5.00	10/25/2011
1,309.00		1309.35 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,293.00					02/27/2006 16.00	10/25/2011
3,368.00		3368.2 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 3,449.00					08/07/2009 -81.00	10/25/2011

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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)	
2,530.00		2529.51 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 2,566.00					03/19/2003	10/25/2011
							-36.00	
2.00		2.16 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	10/25/2011
418.00		417.5 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 428.00					06/03/2003	10/25/2011
							-10.00	
191.00		190.7 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 193.00					07/08/2003	10/25/2011
							-2.00	
673.00		673.34 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 706.00					04/17/2003	10/25/2011
							-33.00	
222.00		222.28 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 232.00					09/10/2003	10/25/2011
							-10.00	
2,391.00		2390.5 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 2,591.00					07/16/2010	10/25/2011
							-200.00	
73.00		73.14 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 75.00					03/04/2004	10/25/2011
							-2.00	
2,437.00		2437.49 FN 787578 7/1/2005 6.000 7/1/203 PROPERTY TYPE: SECURITIES 2,499.00					09/06/2005	10/25/2011
							-62.00	
803.00		803.43 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 759.00					05/05/2006	10/25/2011
							44.00	
3,417.00		3416.79 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 3,535.00					08/06/2009	10/25/2011
							-118.00	

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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)	
27.00		26.84 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 28.00					10/04/2006	10/25/2011
							-1.00	
1,279.00		1279.29 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 1,282.00					09/11/2006	10/25/2011
							-3.00	
373.00		372.67 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 378.00					10/04/2006	10/25/2011
							-5.00	
507.00		507.44 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 516.00					01/31/2007	10/25/2011
							-9.00	
846.00		846.19 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 879.00					01/04/2011	10/25/2011
							-33.00	
362.00		361.52 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 371.00					12/14/2010	10/25/2011
							-9.00	
69.00		68.92 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 72.00					07/27/2010	10/25/2011
							-3.00	
595.00		594.9 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 602.00					07/14/2011	10/25/2011
							-7.00	
1,132.00		1132.09 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,172.00					03/11/2011	10/25/2011
							-40.00	
115.00		114.7 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 122.00					07/01/2010	10/25/2011
							-7.00	
598.00		598.48 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 624.00					07/21/2010	10/25/2011
							-26.00	

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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)	
139.00		139.03 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 139.00					05/03/2011	10/25/2011
841.00		841.35 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 879.00					07/18/2011	10/25/2011
							-38.00	
144.00		143.52 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 147.00					12/28/2010	10/25/2011
							-3.00	
113.00		113.37 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 112.00					12/30/2010	10/25/2011
							1.00	
9.00		8.99 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 9.00					03/29/2006	10/25/2011
30.00		30.05 JPMMT 2005-A1 2A1 01/01/05 VAR 02/ PROPERTY TYPE: SECURITIES 30.00					12/03/2004	10/25/2011
1,492.00		1491.7 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 1,494.00					11/07/2006	10/25/2011
							-2.00	
1,388.00		1387.83 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 1,402.00					11/02/2004	10/25/2011
							-14.00	
39,944.00		1604. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 38,731.00					11/26/2010	10/25/2011
							1,213.00	
2,291.00		92. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 2,213.00					11/29/2010	10/25/2011
							78.00	
37,055.00		1488. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 39,847.00					01/27/2011	10/25/2011
							-2,792.00	

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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)	
5,120.00		75. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 6,017.00					07/05/2011 -897.00	10/26/2011
8,534.00		125. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 9,571.00					06/08/2011 -1,037.00	10/26/2011
44,377.00		650. C.H. ROBINSON WORLDWIDE, INC. PROPERTY TYPE: SECURITIES 44,401.00					09/08/2010 -24.00	10/26/2011
81.00		18. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 118.00					11/29/2010 -37.00	10/26/2011
4,711.00		1045. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 6,800.00					11/29/2010 -2,089.00	10/26/2011
257.00		57. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 367.00					11/30/2010 -110.00	10/26/2011
4,148.00		50. HANSEN NATURAL CORPORATION COM PROPERTY TYPE: SECURITIES 3,528.00					05/25/2011 620.00	10/26/2011
48.00		3. POLYCOM INC COM PROPERTY TYPE: SECURITIES 73.00					02/11/2011 -25.00	10/26/2011
24,031.00		1501. POLYCOM INC COM PROPERTY TYPE: SECURITIES 36,764.00					02/11/2011 -12,733.00	10/26/2011
1,985.00		124. POLYCOM INC COM PROPERTY TYPE: SECURITIES 3,029.00					02/11/2011 -1,044.00	10/26/2011
48.00		3. POLYCOM INC COM PROPERTY TYPE: SECURITIES 71.00					02/09/2011 -23.00	10/26/2011

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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)	
24,911.00		1556. POLYCOM INC COM PROPERTY TYPE: SECURITIES 36,620.00					02/09/2011 -11,709.00	10/26/2011
6,991.00		120. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 6,484.00					03/18/2011 507.00	10/26/2011
990.00		17. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 897.00					06/22/2011 93.00	10/26/2011
787.00		48. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,172.00					02/11/2011 -385.00	10/27/2011
17,893.00		1091. POLYCOM INC COM PROPERTY TYPE: SECURITIES 25,676.00					02/09/2011 -7,783.00	10/27/2011
14,760.00		900. POLYCOM INC COM PROPERTY TYPE: SECURITIES 21,702.00					02/25/2011 -6,942.00	10/27/2011
787.00		48. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,157.00					02/11/2011 -370.00	10/27/2011
951.00		58. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,389.00					02/11/2011 -438.00	10/27/2011
1,378.00		84. POLYCOM INC COM PROPERTY TYPE: SECURITIES 2,010.00					02/10/2011 -632.00	10/27/2011
38,178.00		1440. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 67,803.00					07/25/2011 -29,625.00	10/28/2011
15,351.00		579. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 27,060.00					07/01/2011 -11,709.00	10/28/2011

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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)	
10,172.00		383. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 17,900.00					07/01/2011 -7,728.00	10/28/2011
25,655.00		966. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 29,696.00					09/02/2011 -4,041.00	10/28/2011
84,650.00		1177. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 31,190.00					07/24/2003 53,460.00	10/28/2011
43,152.00		600. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 48,942.00					08/30/2007 -5,790.00	10/28/2011
12,911.00		116. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 4,544.00					07/18/2008 8,367.00	10/28/2011
1,670.00		15. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 412.00					11/04/2008 1,258.00	10/28/2011
13,356.00		120. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 2,739.00					06/09/2009 10,617.00	10/28/2011
79,661.00		75000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 75,498.00					05/13/2011 4,163.00	10/28/2011
5,643.00		229. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 4,648.00					10/17/2011 995.00	10/31/2011
10,818.00		439. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 20,276.00					07/05/2011 -9,458.00	10/31/2011
4,781.00		194. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 8,796.00					07/20/2011 -4,015.00	10/31/2011

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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)	
5,347.00		217. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 7,030.00					08/12/2011 -1,683.00	10/31/2011
3,746.00		152. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 4,636.00					08/08/2011 -890.00	10/31/2011
133,913.00		1901. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 115,936.00					11/26/2010 17,977.00	10/31/2011
7,678.00		109. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 6,551.00					11/29/2010 1,127.00	10/31/2011
10,016.00		319. CAVIUM INC PROPERTY TYPE: SECURITIES 13,527.00					06/28/2011 -3,511.00	11/01/2011
9,646.00		302. CAVIUM INC PROPERTY TYPE: SECURITIES 12,807.00					06/28/2011 -3,161.00	11/01/2011
6,896.00		100. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 5,030.00					10/19/2010 1,866.00	11/02/2011
68,904.00		1275. HEALTHSPRING INC PROPERTY TYPE: SECURITIES 52,000.00					10/19/2011 16,904.00	11/02/2011
7,914.00		175. SXC HEALTH SOLUTIONS CORP SEDOL B16 PROPERTY TYPE: SECURITIES 7,718.00					01/11/2011 196.00	11/02/2011
2,261.00		50. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES 1,862.00					06/28/2010 399.00	11/02/2011
18,294.00		780. VOLCANO CORP PROPERTY TYPE: SECURITIES 22,974.00					10/04/2011 -4,680.00	11/02/2011

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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)	
17,474.00		745. VOLCANO CORP PROPERTY TYPE: SECURITIES 21,940.00					10/04/2011 -4,466.00	11/02/2011
12,901.00		198. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,282.00					06/03/2010 7,619.00	11/03/2011
24,577.00		575. CIGNA CORP PROPERTY TYPE: SECURITIES 28,408.00					06/27/2011 -3,831.00	11/03/2011
17,010.00		230. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 19,580.00					04/28/2011 -2,570.00	11/03/2011
8,213.00		98. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 7,135.00					12/30/2010 1,078.00	11/03/2011
1,341.00		16. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 1,076.00					11/18/2010 265.00	11/03/2011
9,470.00		113. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 7,441.00					11/15/2010 2,029.00	11/03/2011
39,728.00		770. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 38,464.00					12/06/2010 1,264.00	11/03/2011
2,924.00		1408. VALUEVISION MEDIA INC PROPERTY TYPE: SECURITIES 9,066.00					03/30/2011 -6,142.00	11/03/2011
2,589.00		1247. VALUEVISION MEDIA INC PROPERTY TYPE: SECURITIES 7,963.00					03/31/2011 -5,374.00	11/03/2011
2,878.00		1386. VALUEVISION MEDIA INC PROPERTY TYPE: SECURITIES 8,663.00					03/30/2011 -5,785.00	11/03/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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4,406.00		2122. VALUEVISION MEDIA INC PROPERTY TYPE: SECURITIES 6,942.00					09/06/2011	11/03/2011 -2,536.00
3,119.00		348. REACHLOCAL INC PROPERTY TYPE: SECURITIES 8,141.00					01/26/2011	11/07/2011 -5,022.00
3,200.00		357. REACHLOCAL INC PROPERTY TYPE: SECURITIES 8,288.00					01/27/2011	11/07/2011 -5,088.00
1,784.00		199. REACHLOCAL INC PROPERTY TYPE: SECURITIES 3,891.00					03/18/2011	11/07/2011 -2,107.00
1,855.00		207. REACHLOCAL INC PROPERTY TYPE: SECURITIES 3,551.00					04/21/2011	11/07/2011 -1,696.00
2,492.00		278. REACHLOCAL INC PROPERTY TYPE: SECURITIES 4,630.00					06/10/2011	11/07/2011 -2,138.00
1,784.00		199. REACHLOCAL INC PROPERTY TYPE: SECURITIES 3,285.00					04/20/2011	11/07/2011 -1,501.00
821.00		820.75 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 870.00					06/20/2005	11/07/2011 -49.00
3,559.00		3559.17 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 3,706.00					03/25/2011	11/10/2011 -147.00
15,247.00		370. FASTENAL CO PROPERTY TYPE: SECURITIES 11,138.00					12/29/2010	11/11/2011 4,109.00
4,821.00		117. FASTENAL CO PROPERTY TYPE: SECURITIES 2,165.00					02/09/2009	11/11/2011 2,656.00

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5,441.00		100. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 6,308.00					04/01/2011 -867.00	11/11/2011
7,291.00		134. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 8,356.00					03/31/2011 -1,065.00	11/11/2011
11,426.00		210. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 13,060.00					06/09/2011 -1,634.00	11/11/2011
9,903.00		182. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 11,051.00					03/24/2011 -1,148.00	11/11/2011
16,094.00		140. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 4,838.00					06/11/2009 11,256.00	11/11/2011
10,920.00		414. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 15,031.00					04/08/2011 -4,111.00	11/11/2011
8,309.00		315. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 10,559.00					12/01/2010 -2,250.00	11/11/2011
36,110.00		1369. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 45,863.00					11/26/2010 -9,753.00	11/11/2011
13,272.00		140. MCDONALDS CORP PROPERTY TYPE: SECURITIES 11,995.00					07/13/2011 1,277.00	11/11/2011
190.00		2. MCDONALDS CORP PROPERTY TYPE: SECURITIES 171.00					08/02/2011 19.00	11/11/2011
22,316.00		281. STERICYCLE INC PROPERTY TYPE: SECURITIES 10,148.00					12/21/2006 12,168.00	11/11/2011

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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)	
16,861.00		346. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 22,589.00					05/26/2011 -5,728.00	11/11/2011
10,336.00		219. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 8,895.00					01/25/2011 1,441.00	11/11/2011
6,136.00		130. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 4,508.00					03/01/2010 1,628.00	11/11/2011
15,058.00		577. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 19,330.00					11/26/2010 -4,272.00	11/14/2011
2,923.00		112. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 3,655.00					11/29/2010 -732.00	11/14/2011
98,873.00		90000. CD 2005-C1DA A4 11/01/05 VAR 07/1 PROPERTY TYPE: SECURITIES 96,363.00					07/01/2010 2,510.00	11/15/2011
726.00		726.43 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 721.00					07/12/2005 5.00	11/15/2011
5.00		4.7 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	11/15/2011
2.00		1.81 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	11/15/2011
7.00		6.73 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 7.00					03/25/2003	11/15/2011
409.00		408.89 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 423.00					01/30/2003 -14.00	11/15/2011

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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)	
2,164.00		2164.27 FG E98361 08/01/03 5.000 08/01/1 PROPERTY TYPE: SECURITIES 2,173.00					08/24/2005 -9.00	11/15/2011
103.00		103.13 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 102.00					05/24/2007 1.00	11/15/2011
1,406.00		1406.45 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,416.00					07/28/2008 -10.00	11/15/2011
2,310.00		2309.96 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,163.00					06/28/2007 147.00	11/15/2011
3,924.00		3923.57 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 4,172.00					12/15/2009 -248.00	11/15/2011
5,814.00		5814.02 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 5,844.00					07/28/2008 -30.00	11/15/2011
1,785.00		1785.14 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,888.00					09/21/2009 -103.00	11/15/2011
924.00		924.21 FG G0-5733 11/01/09 5.000 11/01/3 PROPERTY TYPE: SECURITIES 976.00					06/14/2010 -52.00	11/15/2011
453.00		452.66 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 466.00					10/05/2006 -13.00	11/15/2011
1,046.00		1045.51 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,044.00					02/22/2011 2.00	11/15/2011
174.00		173.93 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 181.00					01/30/2003 -7.00	11/15/2011

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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)	
127.00		127.37 FG A24611 07/01/04 4.500 06/01/34 PROPERTY TYPE: SECURITIES 123.00					09/21/2004 4.00	11/15/2011
3,141.00		3140.79 FG A27124 09/01/04 6.000 10/01/3 PROPERTY TYPE: SECURITIES 3,230.00					02/28/2005 -89.00	11/15/2011
182.00		182.45 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 177.00					09/21/2004 5.00	11/15/2011
138.00		138.17 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 142.00					05/04/2005 -4.00	11/15/2011
1,065.00		1065.4 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 1,180.00					03/29/2004 -115.00	11/15/2011
359.00		359.09 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 395.00					06/07/2005 -36.00	11/15/2011
43,631.00		992. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 35,671.00					10/13/2009 7,960.00	11/17/2011
39,291.00		849. AON CORP PROPERTY TYPE: SECURITIES 44,142.00					05/26/2011 -4,851.00	11/17/2011
74,873.00		1774. CIGNA CORP PROPERTY TYPE: SECURITIES 88,240.00					06/03/2011 -13,367.00	11/17/2011
7,794.00		345. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 7,221.00					08/10/2007 573.00	11/17/2011
4,428.00		196. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 3,607.00					06/14/2006 821.00	11/17/2011

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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)	
27,583.00		1221. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 19,794.00					10/13/2009 7,789.00	11/17/2011
11,704.00		127. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 21,549.00					11/09/2010 -9,845.00	11/17/2011
11,428.00		124. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 19,840.00					11/24/2010 -8,412.00	11/17/2011
2,396.00		26. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 4,160.00					11/24/2010 -1,764.00	11/17/2011
50,872.00		552. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 87,641.00					12/01/2010 -36,769.00	11/17/2011
2,028.00		22. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 3,377.00					04/26/2011 -1,349.00	11/17/2011
39,688.00		2161. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 46,863.00					05/31/2011 -7,175.00	11/17/2011
34,460.00		684. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 34,048.00					10/13/2009 412.00	11/17/2011
3,124.00		62. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 1,641.00					04/14/2009 1,483.00	11/17/2011
57,837.00		1148. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 25,954.00					03/18/2009 31,883.00	11/17/2011
16,280.00		330. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 23,905.00					06/03/2008 -7,625.00	11/17/2011

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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)	
346.00		7. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 511.00					06/03/2008 -165.00	11/17/2011
655.00		13. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 932.00					02/19/2008 -277.00	11/17/2011
44,668.00		1063. AFLAC INC PROPERTY TYPE: SECURITIES 39,244.00					09/01/2011 5,424.00	11/18/2011
30,843.00		734. AFLAC INC PROPERTY TYPE: SECURITIES 39,583.00					04/26/2011 -8,740.00	11/18/2011
2,815.00		67. AFLAC INC PROPERTY TYPE: SECURITIES 3,613.00					04/26/2011 -798.00	11/18/2011
41,307.00		983. AFLAC INC PROPERTY TYPE: SECURITIES 48,839.00					05/26/2011 -7,532.00	11/18/2011
37,693.00		897. AFLAC INC PROPERTY TYPE: SECURITIES 41,170.00					07/25/2011 -3,477.00	11/18/2011
34,963.00		789. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 28,372.00					10/13/2009 6,591.00	11/18/2011
12,792.00		200. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 7,985.00					07/12/2010 4,807.00	11/18/2011
15,478.00		100. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 12,623.00					02/29/2008 2,855.00	11/18/2011
20,186.00		474. CIGNA CORP PROPERTY TYPE: SECURITIES 23,577.00					06/03/2011 -3,391.00	11/18/2011

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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)	
14,436.00		339. CIGNA CORP PROPERTY TYPE: SECURITIES 16,859.00					06/03/2011 -2,423.00	11/18/2011
5,816.00		200. COLFAX CORP PROPERTY TYPE: SECURITIES 5,087.00					09/01/2011 729.00	11/18/2011
5,486.00		111. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 7,958.00					02/19/2008 -2,472.00	11/18/2011
16,279.00		322. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 10,467.00					10/16/2008 5,812.00	11/18/2011
31,835.00		778. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES 44,626.00					04/28/2011 -12,791.00	11/18/2011
11,130.00		272. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES 15,372.00					04/27/2011 -4,242.00	11/18/2011
7,161.00		175. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES 7,871.00					10/12/2011 -710.00	11/18/2011
6,749.00		225. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 8,740.00					07/05/2011 -1,991.00	11/18/2011
4,499.00		150. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 5,168.00					10/13/2011 -669.00	11/18/2011
4,499.00		150. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 5,064.00					06/08/2011 -565.00	11/18/2011
501.00		501.34 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 515.00					09/10/2003 -14.00	11/20/2011

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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)	
135.00		134.94 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 136.00					10/20/2003	11/20/2011
							-1.00	
6,113.00		374. ANGIES LIST INC PROPERTY TYPE: SECURITIES 4,862.00					11/16/2011	11/22/2011
							1,251.00	
19,409.00		486. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 19,052.00					09/15/2011	11/23/2011
							357.00	
45,471.00		672. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 50,538.00					07/25/2011	11/23/2011
							-5,067.00	
7,967.00		212. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 11,524.00					01/18/2011	11/23/2011
							-3,557.00	
11,237.00		299. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 15,093.00					11/24/2010	11/23/2011
							-3,856.00	
1,168.00		1168.16 CWALT INC 12/01/04 5.000 02/25/2 PROPERTY TYPE: SECURITIES 1,117.00					02/10/2010	11/25/2011
							51.00	
27.00		27.27 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 28.00					04/22/2005	11/25/2011
							-1.00	
296.00		295.72 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 296.00					09/27/2000	11/25/2011
647.00		646.98 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 661.00					02/15/2005	11/25/2011
							-14.00	
3,411.00		3411.09 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 3,354.00					11/03/2005	11/25/2011
							57.00	

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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)	
3,130.00		3130.33 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,335.00					05/25/2010 -205.00	11/25/2011
3,793.00		3793.26 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 3,807.00					04/07/2004 -14.00	11/25/2011
8.00		8.3 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	11/25/2011
4.00		4.34 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003 -1.00	11/25/2011
5.00		4.79 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	11/25/2011
17.00		16.53 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	11/25/2011
23.00		22.73 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003 -1.00	11/25/2011
60.00		60.31 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 63.00					04/15/2003 -3.00	11/25/2011
91.00		91.4 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 97.00					01/22/2003 -6.00	11/25/2011
37.00		37.37 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 39.00					04/08/2003 -2.00	11/25/2011
12.00		11.99 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 13.00					03/20/2003 -1.00	11/25/2011

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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)	
380.00		379.8 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 382.00				06/14/2011 -2.00	11/25/2011
161.00		160.87 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 169.00				09/15/2011 -8.00	11/25/2011
182.00		181.72 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 179.00				03/10/2011 3.00	11/25/2011
143.00		143.35 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 144.00				05/17/2011 -1.00	11/25/2011
544.00		543.97 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 570.00				08/11/2011 -26.00	11/25/2011
19.00		18.6 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 20.00				09/23/2004 -1.00	11/25/2011
6.00		5.64 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00				09/23/2004	11/25/2011
16.00		16.4 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00				04/15/2003 -1.00	11/25/2011
14.00		13.84 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 14.00				03/25/2003	11/25/2011
22.00		21.54 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 23.00				03/25/2003 -1.00	11/25/2011
258.00		258.12 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 269.00				03/25/2003 -11.00	11/25/2011

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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)	
1,302.00		1302.41 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,286.00					02/27/2006 16.00	11/25/2011
3,462.00		3462.45 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,545.00					08/07/2009 -83.00	11/25/2011
2,996.00		2996.31 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 3,040.00					03/19/2003 -44.00	11/25/2011
2.00		2.17 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	11/25/2011
777.00		776.88 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 797.00					06/03/2003 -20.00	11/25/2011
186.00		186.23 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 189.00					07/08/2003 -3.00	11/25/2011
88.00		87.58 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 92.00					04/17/2003 -4.00	11/25/2011
238.00		238.28 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 249.00					09/10/2003 -11.00	11/25/2011
1,204.00		1203.75 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,305.00					07/16/2010 -101.00	11/25/2011
19.00		18.8 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 19.00					03/04/2004	11/25/2011
479.00		478.91 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 491.00					09/06/2005 -12.00	11/25/2011

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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)	
1,169.00		1168.8 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 1,104.00					05/05/2006 65.00	11/25/2011
1,603.00		1602.58 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,658.00					08/06/2009 -55.00	11/25/2011
27.00		26.79 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 28.00					10/04/2006 -1.00	11/25/2011
115.00		115.26 FN 893373 09/01/06 6.000 06/01/36 PROPERTY TYPE: SECURITIES 115.00					09/11/2006	11/25/2011
222.00		221.5 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 225.00					10/04/2006 -3.00	11/25/2011
539.00		538.81 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 548.00					01/31/2007 -9.00	11/25/2011
1,035.00		1035.46 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,075.00					01/04/2011 -40.00	11/25/2011
363.00		362.99 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 372.00					12/14/2010 -9.00	11/25/2011
870.00		869.56 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 908.00					07/27/2010 -38.00	11/25/2011
717.00		717.26 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 726.00					07/14/2011 -9.00	11/25/2011
1,158.00		1157.93 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,198.00					03/11/2011 -40.00	11/25/2011

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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)	
898.00		897.59 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 951.00					07/01/2010 -53.00	11/25/2011
886.00		885.85 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 924.00					07/21/2010 -38.00	11/25/2011
118.00		117.89 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 118.00					05/03/2011	11/25/2011
96.00		96.4 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 101.00					07/18/2011 -5.00	11/25/2011
2,338.00		2337.52 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 2,390.00					12/28/2010 -52.00	11/25/2011
95.00		94.85 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 94.00					12/30/2010 1.00	11/25/2011
6.00		5.53 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 6.00					03/29/2006	11/25/2011
1,405.00		1404.59 JPMMT 2005-A1 2A1 01/01/05 VAR 0 PROPERTY TYPE: SECURITIES 1,411.00					12/03/2004 -6.00	11/25/2011
1,810.00		1810.08 JPMMT 2006-A4 2A2 05/01/06 VAR 0 PROPERTY TYPE: SECURITIES 1,813.00					11/07/2006 -3.00	11/25/2011
5,760.00		5760.29 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 5,820.00					11/02/2004 -60.00	11/25/2011
737.00		11. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 827.00					07/25/2011 -90.00	11/25/2011

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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)	
10,517.00		157. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 11,803.00					07/25/2011 -1,286.00	11/25/2011
529.00		15. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 499.00					03/09/2010 30.00	11/28/2011
962.00		5. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 1,082.00					07/13/2011 -120.00	11/28/2011
693.00		15. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 760.00					05/26/2011 -67.00	11/28/2011
588.00		15. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 563.00					11/04/2010 25.00	11/28/2011
757.00		10. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 512.00					09/03/2010 245.00	11/28/2011
1,858.00		5. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,277.00					05/28/2010 581.00	11/28/2011
552.00		5. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 404.00					04/13/2011 148.00	11/28/2011
630.00		10. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 399.00					06/03/2010 231.00	11/28/2011
451.00		5. CATERPILLAR INC PROPERTY TYPE: SECURITIES 480.00					11/11/2011 -29.00	11/28/2011
982.00		15. COCA COLA CO PROPERTY TYPE: SECURITIES 981.00					06/27/2011 1.00	11/28/2011

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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)	
590.00		10. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 510.00					10/14/2010 80.00	11/28/2011
451.00		5. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 362.00					06/14/2010 89.00	11/28/2011
925.00		20. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 808.00					09/14/2010 117.00	11/28/2011
512.00		5. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 484.00					09/13/2011 28.00	11/28/2011
902.00		40. EMC CORP/MASS PROPERTY TYPE: SECURITIES 833.00					09/14/2010 69.00	11/28/2011
1,134.00		15. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 1,289.00					02/28/2011 -155.00	11/28/2011
588.00		15. FASTENAL CO PROPERTY TYPE: SECURITIES 278.00					02/09/2009 310.00	11/28/2011
550.00		10. FISERV INC PROPERTY TYPE: SECURITIES 625.00					02/14/2011 -75.00	11/28/2011
465.00		20. INTEL CORP PROPERTY TYPE: SECURITIES 492.00					10/24/2011 -27.00	11/28/2011
1,814.00		10. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,793.00					08/02/2011 21.00	11/28/2011
448.00		15. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 737.00					05/01/2008 -289.00	11/28/2011

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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)	
569.00		5. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 173.00					06/11/2009 396.00	11/28/2011
487.00		20. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 455.00					11/15/2010 32.00	11/28/2011
931.00		10. MCDONALDS CORP PROPERTY TYPE: SECURITIES 856.00					08/02/2011 75.00	11/28/2011
719.00		10. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 683.00					05/13/2011 36.00	11/28/2011
765.00		5. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 763.00					08/12/2011 2.00	11/28/2011
667.00		10. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 796.00					02/14/2011 -129.00	11/28/2011
897.00		10. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 875.00					06/16/2010 22.00	11/28/2011
887.00		30. ORACLE CORP PROPERTY TYPE: SECURITIES 449.00					08/08/2006 438.00	11/28/2011
461.00		5. PERRIGO CO COM PROPERTY TYPE: SECURITIES 386.00					03/08/2011 75.00	11/28/2011
790.00		5. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 824.00					11/03/2011 -34.00	11/28/2011
618.00		10. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 547.00					07/18/2005 71.00	11/28/2011

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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)	
537.00		10. QUALCOMM INC PROPERTY TYPE: SECURITIES 535.00					03/24/2011 2.00	11/28/2011
1,035.00		15. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 1,429.00					07/25/2011 -394.00	11/28/2011
449.00		10. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 505.00					11/11/2011 -56.00	11/28/2011
505.00		10. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 500.00					08/29/2011 5.00	11/28/2011
455.00		10. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 653.00					05/26/2011 -198.00	11/28/2011
740.00		10. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 687.00					05/13/2011 53.00	11/28/2011
492.00		5. UNION PAC CORP PROPERTY TYPE: SECURITIES 481.00					10/21/2011 11.00	11/28/2011
668.00		15. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 520.00					03/01/2010 148.00	11/28/2011
719.00		20. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 778.00					05/13/2011 -59.00	11/28/2011
461.00		5. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 539.00					07/25/2011 -78.00	11/28/2011
649.00		10. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 558.00					02/03/2011 91.00	11/28/2011

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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)	
483.00		15. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 469.00					10/03/2011 14.00	11/28/2011
439.00		10. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 530.00					03/03/2011 -91.00	11/28/2011
1,480.00		. PRO RATA SH NET SETTLEMENT FD FROM SEC PROPERTY TYPE: SECURITIES					1,480.00	11/29/2011
14,640.00		100. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 12,623.00					02/29/2008 2,017.00	12/01/2011
22,641.00		847. CITIGROUP INC PROPERTY TYPE: SECURITIES 21,996.00					11/17/2011 645.00	12/01/2011
43,710.00		979. EATON CORP PROPERTY TYPE: SECURITIES 41,201.00					09/01/2011 2,509.00	12/01/2011
42,576.00		2293. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 49,726.00					05/31/2011 -7,150.00	12/01/2011
26,890.00		538. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 38,569.00					02/19/2008 -11,679.00	12/01/2011
15,794.00		316. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 19,070.00					07/25/2011 -3,276.00	12/01/2011
3,954.00		78. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 2,535.00					10/16/2008 1,419.00	12/01/2011
1,977.00		39. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 1,230.00					11/24/2008 747.00	12/01/2011

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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)	
7,821.00		165. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 6,623.00					09/02/2011 1,198.00	12/01/2011
19,007.00		401. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 16,079.00					09/02/2011 2,928.00	12/01/2011
237.00		5. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 182.00					12/11/2009 55.00	12/01/2011
5,903.00		200. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 6,751.00					06/08/2011 -848.00	12/01/2011
58,295.00		1975. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 65,791.00					04/27/2011 -7,496.00	12/01/2011
1,476.00		50. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 1,608.00					05/04/2011 -132.00	12/01/2011
10,242.00		347. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 12,549.00					07/13/2011 -2,307.00	12/01/2011
10,537.00		357. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 12,766.00					06/22/2011 -2,229.00	12/01/2011
60,893.00		2063. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 70,900.00					06/09/2011 -10,007.00	12/01/2011
20,904.00		479. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 18,777.00					09/15/2011 2,127.00	12/02/2011
40,129.00		779. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 38,914.00					12/06/2010 1,215.00	12/02/2011

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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)	
162.00		24. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES 540.00					03/31/2011 -378.00	12/02/2011
2,544.00		380. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES 8,554.00					03/31/2011 -6,010.00	12/02/2011
3,327.00		497. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES 8,397.00					10/28/2010 -5,070.00	12/02/2011
1,292.00		193. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES 3,088.00					10/27/2010 -1,796.00	12/02/2011
3,334.00		498. EXAMWORKS GROUP INC PROPERTY TYPE: SECURITIES 7,254.00					08/04/2011 -3,920.00	12/02/2011
2,408.00		208. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,137.00					10/12/2010 -2,729.00	12/02/2011
7,015.00		606. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 14,330.00					10/05/2010 -7,315.00	12/02/2011
4,966.00		429. OMNIVISION TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 7,367.00					10/12/2011 -2,401.00	12/02/2011
16,713.00		330. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 10,412.00					11/24/2008 6,301.00	12/02/2011
19,962.00		250. STERICYCLE INC PROPERTY TYPE: SECURITIES 5,761.00					12/17/2003 14,201.00	12/02/2011
31,940.00		400. STERICYCLE INC PROPERTY TYPE: SECURITIES 8,983.00					12/16/2003 22,957.00	12/02/2011

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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)	
8,234.00		172. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 6,256.00					12/11/2009 1,978.00	12/02/2011
54,718.00		1143. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 40,666.00					10/15/2009 14,052.00	12/02/2011
30,782.00		643. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 22,858.00					11/12/2009 7,924.00	12/02/2011
62,234.00		1300. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 45,609.00					10/13/2009 16,625.00	12/02/2011
7,099.00		179. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 5,500.00					06/10/2011 1,599.00	12/05/2011
8,487.00		214. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 5,862.00					11/09/2011 2,625.00	12/05/2011
4,839.00		122. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 2,693.00					05/27/2010 2,146.00	12/05/2011
5,830.00		147. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 3,220.00					05/14/2010 2,610.00	12/05/2011
6,703.00		169. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 3,515.00					05/21/2010 3,188.00	12/05/2011
8,448.00		213. SUCCESSFACTORS INC PROPERTY TYPE: SECURITIES 4,159.00					08/13/2010 4,289.00	12/05/2011
84,303.00		80000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 81,897.00					07/21/2011 2,406.00	12/06/2011

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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)	
46,801.00		800. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 40,240.00					10/19/2010 6,561.00	12/07/2011
48,263.00		825. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 42,042.00					10/14/2010 6,221.00	12/07/2011
17,609.00		301. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 15,319.00					10/20/2010 2,290.00	12/07/2011
29,602.00		506. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 25,578.00					10/13/2010 4,024.00	12/07/2011
13,221.00		226. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 11,173.00					10/27/2010 2,048.00	12/07/2011
46,629.00		900. TEMPUR-PEDIC INTERNATIONAL PROPERTY TYPE: SECURITIES 62,649.00					10/24/2011 -16,020.00	12/07/2011
793.00		792.85 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 840.00					06/20/2005 -47.00	12/07/2011
3,463.00		78. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 4,132.00					03/03/2011 -669.00	12/07/2011
2,442.00		55. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 2,851.00					03/24/2011 -409.00	12/07/2011
24,727.00		557. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 28,489.00					02/14/2011 -3,762.00	12/07/2011
12,236.00		424. AT&T INC PROPERTY TYPE: SECURITIES 12,109.00					09/15/2011 127.00	12/08/2011

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40,651.00		1421. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 35,328.00					02/25/2011 5,323.00	12/08/2011
458.00		16. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 339.00					07/10/2008 119.00	12/08/2011
6,435.00		223. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 6,378.00					09/16/2011 57.00	12/08/2011
8,830.00		306. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 8,750.00					09/16/2011 80.00	12/08/2011
4,906.00		170. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 4,772.00					09/15/2011 134.00	12/08/2011
24,572.00		1811. CORNING INC PROPERTY TYPE: SECURITIES 37,118.00					04/07/2011 -12,546.00	12/08/2011
31,830.00		2346. CORNING INC PROPERTY TYPE: SECURITIES 48,084.00					04/07/2011 -16,254.00	12/08/2011
18,917.00		666. MATTEL INC PROPERTY TYPE: SECURITIES 17,364.00					12/03/2010 1,553.00	12/08/2011
5,141.00		181. MATTEL INC PROPERTY TYPE: SECURITIES 4,158.00					09/22/2010 983.00	12/08/2011
4,642.00		182. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,433.00					09/03/2010 209.00	12/08/2011
41,266.00		1618. MICROSOFT CORP PROPERTY TYPE: SECURITIES 39,386.00					09/03/2010 1,880.00	12/08/2011

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13,747.00		539. MICROSOFT CORP PROPERTY TYPE: SECURITIES 9,343.00					01/23/2009 4,404.00	12/08/2011
44,148.00		1731. MICROSOFT CORP PROPERTY TYPE: SECURITIES 46,595.00					02/25/2011 -2,447.00	12/08/2011
78,145.00		3064. MICROSOFT CORP PROPERTY TYPE: SECURITIES 78,588.00					08/09/2010 -443.00	12/08/2011
39,126.00		4853. XEROX CORP PROPERTY TYPE: SECURITIES 38,729.00					08/12/2011 397.00	12/08/2011
10,239.00		1270. XEROX CORP PROPERTY TYPE: SECURITIES 13,390.00					04/15/2010 -3,151.00	12/08/2011
9,949.00		1234. XEROX CORP PROPERTY TYPE: SECURITIES 12,994.00					04/15/2010 -3,045.00	12/08/2011
3,112.00		386. XEROX CORP PROPERTY TYPE: SECURITIES 4,064.00					04/16/2010 -952.00	12/08/2011
1,056.00		131. XEROX CORP PROPERTY TYPE: SECURITIES 1,377.00					04/16/2010 -321.00	12/08/2011
3,050.00		3049.64 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 3,175.00					03/25/2011 -125.00	12/10/2011
5,141.00		75. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 3,957.00					06/22/2011 1,184.00	12/12/2011
480.00		7. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 366.00					06/22/2011 114.00	12/12/2011

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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)	
69.00		1. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 33.00					05/10/2010 36.00	12/12/2011
32,874.00		244. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 30,801.00					02/29/2008 2,073.00	12/13/2011
10,105.00		75. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 9,301.00					12/13/2010 804.00	12/13/2011
10,913.00		81. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 7,348.00					08/17/2010 3,565.00	12/13/2011
43,348.00		1025. WABCO HLDGS INC PROPERTY TYPE: SECURITIES 36,306.00					07/12/2010 7,042.00	12/13/2011
16,077.00		385. EATON CORP PROPERTY TYPE: SECURITIES 13,380.00					09/23/2011 2,697.00	12/14/2011
24,803.00		528. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 28,074.00					06/28/2011 -3,271.00	12/14/2011
5,130.00		254. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 4,320.00					08/29/2011 810.00	12/14/2011
3,090.00		153. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 2,288.00					08/24/2011 802.00	12/14/2011
6,746.00		334. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 4,743.00					08/08/2011 2,003.00	12/14/2011
343.00		17. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 206.00					09/29/2011 137.00	12/14/2011

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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)	
109,578.00		95000. TSY INFL IX N/B 01/31/11 1.125 01 PROPERTY TYPE: SECURITIES 95,705.00					01/31/2011	12/14/2011
26,406.00		25000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 26,351.00					11/15/2011	12/14/2011
92,341.00		2060. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 78,321.00					11/26/2010	12/14/2011
83.00		8. AKORN INC COM PROPERTY TYPE: SECURITIES 25.00					07/08/2010	12/15/2011
12,156.00		1172. AKORN INC COM PROPERTY TYPE: SECURITIES 3,715.00					07/08/2010	12/15/2011
865.00		32. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES 1,229.00					03/05/2010	12/15/2011
3,784.00		140. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES 5,213.00					06/04/2010	12/15/2011
2,838.00		105. DIAMOND FOODS INC PROPERTY TYPE: SECURITIES 3,885.00					03/04/2010	12/15/2011
11,587.00		452. DOW CHEM CO PROPERTY TYPE: SECURITIES 14,229.00					11/26/2010	12/15/2011
1,078.00		1078.22 FG G01659 02/01/04 5.000 12/01/3 PROPERTY TYPE: SECURITIES 1,070.00					07/12/2005	12/15/2011
5.00		4.73 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	12/15/2011

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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)	
2.00		1.57 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	12/15/2011
8.00		8.42 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 9.00					03/25/2003	12/15/2011
394.00		394.04 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 408.00					01/30/2003	12/15/2011
762.00		761.87 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 765.00					08/24/2005	12/15/2011
78.00		78.34 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 78.00					05/24/2007	12/15/2011
214.00		214.15 FG A62719 06/01/07 6.000 07/01/37 PROPERTY TYPE: SECURITIES 216.00					07/28/2008	12/15/2011
2,458.00		2457.83 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,302.00					06/28/2007	12/15/2011
3,258.00		3258.36 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,465.00					12/15/2009	12/15/2011
10,863.00		10863.01 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 10,919.00					07/28/2008	12/15/2011
1,570.00		1570.09 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,661.00					09/21/2009	12/15/2011
1,035.00		1035.48 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,094.00					06/14/2010	12/15/2011

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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)	
87.00		87.28 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 90.00					10/05/2006 -3.00	12/15/2011
1,118.00		1118. FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 1,116.00					02/22/2011 2.00	12/15/2011
278.00		278.23 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 290.00					01/30/2003 -12.00	12/15/2011
5,486.00		5486.03 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 5,318.00					09/21/2004 168.00	12/15/2011
16.00		16.32 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 17.00					02/28/2005 -1.00	12/15/2011
10,000.00		10000.39 FG A26659 09/01/04 4.500 09/01/ PROPERTY TYPE: SECURITIES 9,694.00					09/21/2004 306.00	12/15/2011
270.00		269.93 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 278.00					05/04/2005 -8.00	12/15/2011
786.00		786.1 GT 1995-4 M1 06/22/95 VAR 06/15/25 PROPERTY TYPE: SECURITIES 871.00					03/29/2004 -85.00	12/15/2011
493.00		493.19 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 543.00					06/07/2005 -50.00	12/15/2011
57,793.00		1129. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 51,715.00					11/26/2010 6,078.00	12/15/2011
3,327.00		65. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 2,978.00					11/29/2010 349.00	12/15/2011

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Kind of Property		Description				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)	
3,335.00		325. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,041.00				11/29/2010 294.00	12/15/2011
5,725.00		558. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 5,221.00				11/26/2010 504.00	12/15/2011
7,431.00		168. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 5,667.00				11/07/2011 1,764.00	12/15/2011
1,858.00		42. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 1,390.00				10/12/2011 468.00	12/15/2011
3,185.00		72. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 2,382.00				10/12/2011 803.00	12/15/2011
3,085.00		300. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,807.00				11/26/2010 278.00	12/16/2011
87,005.00		700. PHARMASSET INC PROPERTY TYPE: SECURITIES 28,814.00				04/01/2011 58,191.00	12/16/2011
46,323.00		1060. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 69,204.00				05/26/2011 -22,881.00	12/16/2011
10,838.00		248. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 15,823.00				06/09/2011 -4,985.00	12/16/2011
8,915.00		204. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 11,138.00				09/20/2011 -2,223.00	12/16/2011
9,046.00		207. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 11,076.00				10/11/2011 -2,030.00	12/16/2011

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Kind of Property		Description				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)	
19,264.00		307. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 21,095.00				05/13/2011 -1,831.00	12/16/2011
2,384.00		38. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 2,605.00				05/05/2011 -221.00	12/16/2011
4,830.00		501. ZYNGA INC CL A PROPERTY TYPE: SECURITIES 5,010.00				12/15/2011 -180.00	12/16/2011
12,086.00		200. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 9,307.00				02/23/2011 2,779.00	12/16/2011
595.00		58. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 543.00				11/26/2010 52.00	12/19/2011
763.00		75. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 702.00				11/26/2010 61.00	12/19/2011
45,045.00		718. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 61,123.00				04/28/2011 -16,078.00	12/20/2011
13,363.00		213. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 17,908.00				05/26/2011 -4,545.00	12/20/2011
13,928.00		222. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 18,655.00				05/13/2011 -4,727.00	12/20/2011
42,181.00		513. FOSSIL INC PROPERTY TYPE: SECURITIES 40,358.00				02/17/2011 1,823.00	12/20/2011
24,749.00		301. FOSSIL INC PROPERTY TYPE: SECURITIES 22,816.00				02/25/2011 1,933.00	12/20/2011

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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)	
314.00		314.42 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 323.00					09/10/2003 -9.00	12/20/2011
136.00		135.63 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 137.00					10/20/2003 -1.00	12/20/2011
306.00		30. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 281.00					11/26/2010 25.00	12/20/2011
3,063.00		117. SPS COMM INC PROPERTY TYPE: SECURITIES 1,543.00					12/03/2010 1,520.00	12/20/2011
262.00		10. SPS COMM INC PROPERTY TYPE: SECURITIES 123.00					12/03/2010 139.00	12/20/2011
8,596.00		931. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 6,462.00					03/02/2011 2,134.00	12/20/2011
47,302.00		5123. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 34,887.00					11/26/2010 12,415.00	12/20/2011
2,724.00		295. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 1,922.00					11/29/2010 802.00	12/20/2011
6,418.00		242. SPS COMM INC PROPERTY TYPE: SECURITIES 2,965.00					12/03/2010 3,453.00	12/21/2011
9,547.00		138. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 9,419.00					05/13/2011 128.00	12/22/2011
23,950.00		342. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 23,344.00					05/13/2011 606.00	12/22/2011

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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)	
62,737.00		825. PARKER HANNIFIN CORP COM PROPERTY TYPE: SECURITIES 63,539.00					10/18/2011 -802.00	12/22/2011
542.00		541.77 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 518.00					02/10/2010 24.00	12/25/2011
580.00		579.59 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 597.00					04/22/2005 -17.00	12/25/2011
3,722.00		3722.43 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 3,722.00					09/27/2000	12/25/2011
880.00		879.99 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 900.00					02/15/2005 -20.00	12/25/2011
2,733.00		2732.83 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,687.00					11/03/2005 46.00	12/25/2011
4,349.00		4349.2 FN 255892 08/01/05 5.000 09/01/25 PROPERTY TYPE: SECURITIES 4,633.00					05/25/2010 -284.00	12/25/2011
2,730.00		2729.52 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 2,740.00					04/07/2004 -10.00	12/25/2011
8.00		8.35 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	12/25/2011
4.00		4.36 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003 -1.00	12/25/2011
5.00		4.82 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	12/25/2011

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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)	
17.00		16.64 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	12/25/2011
23.00		22.85 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003	12/25/2011
15.00		14.63 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	12/25/2011
22.00		21.94 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 23.00					01/22/2003	12/25/2011
43.00		43.19 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 46.00					04/08/2003	12/25/2011
9.00		9.25 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 10.00					03/20/2003	12/25/2011
350.00		350.14 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 352.00					06/14/2011	12/25/2011
211.00		211.36 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 222.00					09/15/2011	12/25/2011
911.00		911.35 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 899.00					03/10/2011	12/25/2011
156.00		155.52 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 157.00					05/17/2011	12/25/2011
350.00		350.02 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 367.00					08/11/2011	12/25/2011

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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)	
16.00		15.66 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 17.00					09/23/2004 -1.00	12/25/2011
6.00		5.68 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	12/25/2011
16.00		16.49 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003 -1.00	12/25/2011
10.00		9.99 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 10.00					03/25/2003	12/25/2011
22.00		21.66 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 23.00					03/25/2003 -1.00	12/25/2011
83.00		82.69 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 86.00					03/25/2003 -3.00	12/25/2011
1,296.00		1295.5 FNR 2005-56 SP 06/25/05 VAR 08/25 PROPERTY TYPE: SECURITIES 1,279.00					02/27/2006 17.00	12/25/2011
3,439.00		3438.93 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,521.00					08/07/2009 -82.00	12/25/2011
2,179.00		2178.5 FN 685315 02/01/03 5.500 02/01/33 PROPERTY TYPE: SECURITIES 2,210.00					03/19/2003 -31.00	12/25/2011
2.00		2.18 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	12/25/2011
271.00		271.28 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 278.00					06/03/2003 -7.00	12/25/2011

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185.00		184.87 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 188.00					07/08/2003 -3.00	12/25/2011
77.00		77.08 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 81.00					04/17/2003 -4.00	12/25/2011
239.00		239.07 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 250.00					09/10/2003 -11.00	12/25/2011
1,660.00		1660.15 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,800.00					07/16/2010 -140.00	12/25/2011
19.00		18.89 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 19.00					03/04/2004	12/25/2011
60.00		60.06 FN 787578 7/1/2005 6.000 7/1/2035 PROPERTY TYPE: SECURITIES 62.00					09/06/2005 -2.00	12/25/2011
37,855.00		34296.772 FN 787578 7/1/2005 6.000 7/1/2 PROPERTY TYPE: SECURITIES 35,160.00					09/06/2005 2,695.00	12/25/2011
1,805.00		1805.31 FN 799623 10/01/04 5.000 11/01/3 PROPERTY TYPE: SECURITIES 1,706.00					05/05/2006 99.00	12/25/2011
2,486.00		2485.92 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,572.00					08/06/2009 -86.00	12/25/2011
27.00		27.42 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 28.00					10/04/2006 -1.00	12/25/2011
2,528.00		2527.92 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 2,533.00					09/11/2006 -5.00	12/25/2011

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432.00		432.47 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 439.00					10/04/2006 -7.00	12/25/2011
1,437.00		1437.47 FN 903804 12/01/06 6.500 11/01/3 PROPERTY TYPE: SECURITIES 1,462.00					01/31/2007 -25.00	12/25/2011
1,657.00		1656.58 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,720.00					01/04/2011 -63.00	12/25/2011
640.00		640.13 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 657.00					12/14/2010 -17.00	12/25/2011
2,493.00		2492.98 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,603.00					07/27/2010 -110.00	12/25/2011
738.00		738.11 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 747.00					07/14/2011 -9.00	12/25/2011
732.00		731.68 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 757.00					03/11/2011 -25.00	12/25/2011
576.00		575.62 FN AC1254 07/01/09 4.000 08/01/39 PROPERTY TYPE: SECURITIES 604.00					10/31/2011 -28.00	12/25/2011
2,330.00		2330.35 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 2,469.00					07/01/2010 -139.00	12/25/2011
952.00		951.61 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 993.00					07/21/2010 -41.00	12/25/2011
153.00		152.78 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 152.00					05/03/2011 1.00	12/25/2011

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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)	
494.00		493.73 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 516.00					07/18/2011 -22.00	12/25/2011
130.00		129.75 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 133.00					12/28/2010 -3.00	12/25/2011
235.00		234.58 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 232.00					12/30/2010 3.00	12/25/2011
6.00		5.96 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 6.00					03/29/2006	12/25/2011
70.00		70.12 JPMMT 2005-A1 2A1 01/01/05 VAR 02/ PROPERTY TYPE: SECURITIES 70.00					12/03/2004	12/25/2011
131.00		130.67 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 131.00					11/07/2006	12/25/2011
4,445.00		4444.84 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 4,491.00					11/02/2004 -46.00	12/25/2011
5,014.00		208. BODY CENT CORP PROPERTY TYPE: SECURITIES 4,945.00					07/05/2011 69.00	12/28/2011
2,145.00		89. BODY CENT CORP PROPERTY TYPE: SECURITIES 2,114.00					06/30/2011 31.00	12/28/2011
445.00		26. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 368.00					08/04/2011 77.00	12/28/2011
7,220.00		425. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 6,018.00					08/04/2011 1,202.00	12/28/2011

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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)	
10,894.00		138. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 14,228.00					10/19/2011 -3,334.00	12/29/2011
32,366.00		410. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 39,657.00					09/13/2011 -7,291.00	12/29/2011
158.00		2. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 192.00					09/13/2011 -34.00	12/29/2011
38,049.00		482. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 46,054.00					09/14/2011 -8,005.00	12/29/2011
5,048.00		75. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 4,959.00					05/04/2011 89.00	12/29/2011
7,875.00		117. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 6,026.00					04/16/2010 1,849.00	12/29/2011
39,711.00		590. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 30,385.00					04/16/2010 9,326.00	12/29/2011
14,667.00		218. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 11,227.00					04/16/2010 3,440.00	12/29/2011
15,952.00		237. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 15,949.00					05/26/2011 3.00	12/29/2011
3,163.00		47. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 3,163.00					05/26/2011	12/29/2011
9,154.00		136. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 9,915.00					10/11/2011 -761.00	12/29/2011

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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)	
36,951.00		549. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 37,473.00					05/13/2011 -522.00	12/29/2011
3,835.00		57. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 3,891.00					05/13/2011 -56.00	12/29/2011
14,331.00		213. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 14,516.00					05/16/2011 -185.00	12/29/2011
1,474.00		88. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 1,246.00					08/04/2011 228.00	12/29/2011
55,567.00		925. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 66,784.00					09/20/2011 -11,217.00	12/29/2011
7,296.00		18. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 4,597.00					05/28/2010 2,699.00	12/30/2011
14,203.00		552. ORACLE CORP PROPERTY TYPE: SECURITIES 8,267.00					08/08/2006 5,936.00	12/30/2011
12,756.00		27. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 12,541.00					03/03/2011 215.00	12/30/2011
2,362.00		5. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 2,322.00					03/04/2011 40.00	12/30/2011
11,339.00		24. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 11,145.00					03/03/2011 194.00	12/30/2011
16,600.00		213. STERICYCLE INC PROPERTY TYPE: SECURITIES 7,692.00					12/21/2006 8,908.00	12/30/2011

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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)	
22,333.00		20000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 21,826.00					10/31/2011 507.00	12/30/2011
16,261.00		269. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 15,014.00					02/03/2011 1,247.00	12/30/2011
3,808.00		63. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 3,495.00					03/24/2011 313.00	12/30/2011
21,520.00		356. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 19,648.00					02/01/2011 1,872.00	12/30/2011
789.00		788.68 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 783.00					07/12/2005 6.00	12/31/2011
5.00		4.85 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	12/31/2011
2.00		1.58 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	12/31/2011
8.00		8.3 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 9.00					03/25/2003 -1.00	12/31/2011
702.00		702.3 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 727.00					01/30/2003 -25.00	12/31/2011
755.00		754.9 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 758.00					08/24/2005 -3.00	12/31/2011
1,576.00		1575.95 FG A62719 06/01/07 6.000 07/01/3 PROPERTY TYPE: SECURITIES 1,586.00					07/28/2008 -10.00	12/31/2011

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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)	
2,237.00		2236.7 FG G02274 07/01/06 5.000 07/01/36 PROPERTY TYPE: SECURITIES 2,095.00					06/28/2007 142.00	12/31/2011
2,967.00		2967.27 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,156.00					12/15/2009 -189.00	12/31/2011
1,678.00		1677.65 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 1,686.00					07/28/2008 -8.00	12/31/2011
915.00		915.01 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 968.00					09/21/2009 -53.00	12/31/2011
1,259.00		1258.94 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,330.00					06/14/2010 -71.00	12/31/2011
81.00		81.49 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 84.00					10/05/2006 -3.00	12/31/2011
989.00		988.51 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 987.00					02/22/2011 2.00	12/31/2011
197.00		196.88 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 205.00					01/30/2003 -8.00	12/31/2011
121.00		120.63 FG A24611 07/01/04 4.500 06/01/34 PROPERTY TYPE: SECURITIES 117.00					09/21/2004 4.00	12/31/2011
23.00		23.39 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 24.00					02/28/2005 -1.00	12/31/2011
164.00		164.39 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 159.00					09/21/2004 5.00	12/31/2011

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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)	
153.00		153.12 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 157.00					05/04/2005 -4.00	12/31/2011
856.00		855.73 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 875.00					02/15/2005 -19.00	12/31/2011
2,647.00		2647.17 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,604.00					11/03/2005 43.00	12/31/2011
3,318.00		3318.46 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,535.00					05/25/2010 -217.00	12/31/2011
1,338.00		1338.3 FN 357529 03/01/04 4.500 03/01/19 PROPERTY TYPE: SECURITIES 1,343.00					04/07/2004 -5.00	12/31/2011
8.00		8.4 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	12/31/2011
4.00		4.39 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003 -1.00	12/31/2011
5.00		4.85 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	12/31/2011
15.00		15.27 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	12/31/2011
24.00		24.13 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 25.00					04/15/2003 -1.00	12/31/2011
21.00		20.83 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 22.00					04/15/2003 -1.00	12/31/2011

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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)	
21.00		21.35 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 23.00					01/22/2003 -2.00	12/31/2011
44.00		44.37 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 47.00					04/08/2003 -3.00	12/31/2011
11.00		10.82 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 11.00					03/20/2003	12/31/2011
253.00		253.46 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 255.00					06/14/2011 -2.00	12/31/2011
17.00		17.28 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 18.00					09/23/2004 -1.00	12/31/2011
6.00		5.71 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	12/31/2011
17.00		16.58 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00					04/15/2003	12/31/2011
11.00		10.7 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 11.00					03/25/2003	12/31/2011
36.00		35.65 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 37.00					03/25/2003 -1.00	12/31/2011
20.00		19.5 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 20.00					03/25/2003	12/31/2011
3,141.00		3141. FN 685315 02/01/03 5.500 02/01/33 PROPERTY TYPE: SECURITIES 3,187.00					03/19/2003 -46.00	12/31/2011

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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)	
2.00		2.19 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	12/31/2011
154.00		154.12 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 158.00					06/03/2003	12/31/2011
							-4.00	
737.00		736.5 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 747.00					07/08/2003	12/31/2011
							-10.00	
80.00		79.66 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 83.00					04/17/2003	12/31/2011
							-3.00	
168.00		167.53 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 175.00					09/10/2003	12/31/2011
							-7.00	
1,163.00		1162.95 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,261.00					07/16/2010	12/31/2011
							-98.00	
19.00		18.99 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 19.00					03/04/2004	12/31/2011
1,185.00		1184.647 FN 787578 7/1/2005 6.000 7/1/20 PROPERTY TYPE: SECURITIES 1,214.00					09/06/2005	12/31/2011
							-29.00	
48.00		47.8 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 45.00					05/05/2006	12/31/2011
							3.00	
2,444.00		2443.92 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,529.00					08/06/2009	12/31/2011
							-85.00	
5,250.00		5250.28 FN 893003 09/01/06 7.000 09/01/3 PROPERTY TYPE: SECURITIES 5,409.00					10/04/2006	12/31/2011
							-159.00	

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Kind of Property		Description				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)	
1,021.00		1021.46 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 1,024.00				09/11/2006 -3.00	12/31/2011
488.00		487.99 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 495.00				10/04/2006 -7.00	12/31/2011
2,299.00		2299.31 FN 903804 12/01/06 6.500 11/01/3 PROPERTY TYPE: SECURITIES 2,339.00				01/31/2007 -40.00	12/31/2011
1,432.00		1432.22 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,487.00				01/04/2011 -55.00	12/31/2011
475.00		475.03 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 487.00				12/14/2010 -12.00	12/31/2011
64.00		64.08 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 67.00				07/27/2010 -3.00	12/31/2011
296.00		296.14 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 300.00				07/14/2011 -4.00	12/31/2011
1,363.00		1363.38 FN AC1254 07/01/09 4.000 08/01/3 PROPERTY TYPE: SECURITIES 1,431.00				10/31/2011 -68.00	12/31/2011
113.00		112.54 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 119.00				07/01/2010 -6.00	12/31/2011
1,279.00		1279.43 FN AD6369 05/01/10 4.500 05/01/4 PROPERTY TYPE: SECURITIES 1,335.00				07/21/2010 -56.00	12/31/2011
105.00		104.99 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 110.00				07/18/2011 -5.00	12/31/2011

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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)	
756.00		755.94 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 773.00				12/28/2010 -17.00	12/31/2011
251.00		250.92 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 248.00				12/30/2010 3.00	12/31/2011
370.00		370.14 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 380.00				09/10/2003 -10.00	12/31/2011
136.00		136.34 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 137.00				10/20/2003 -1.00	12/31/2011
8,915.00		. ISHARES S&P GSCI COMMODITY-INDEXED TRU PROPERTY TYPE: SECURITIES				8,915.00	12/31/2011
171,150.00		. ISHARES S&P GSCI COMMODITY-INDEXED TRU PROPERTY TYPE: SECURITIES				171,150.00	12/31/2011
63,572.00		1471. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 51,919.00				11/26/2010 11,653.00	01/03/2012
4,667.00		108. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 3,804.00				11/29/2010 863.00	01/03/2012
61,022.00		55000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 55,120.00				06/14/2011 5,902.00	01/03/2012
15,276.00		346. FASTENAL CO PROPERTY TYPE: SECURITIES 6,403.00				02/09/2009 8,873.00	01/04/2012
77,099.00		951. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 102,479.00				07/25/2011 -25,380.00	01/04/2012

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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)	
2,314.00		. COMVERSE TECHNOLOGY INC. - SECURITY LI PROPERTY TYPE: SECURITIES				2,314.00	01/04/2012
314.00		7. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 358.00				-44.00	02/14/2011 01/04/2012
32,020.00		713. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 36,024.00				-4,004.00	02/11/2011 01/04/2012
19,536.00		435. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 21,976.00				-2,440.00	02/11/2011 01/04/2012
25,048.00		558. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 28,190.00				-3,142.00	02/11/2011 01/04/2012
1,213.00		27. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 1,364.00				-151.00	02/11/2011 01/04/2012
8,434.00		188. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 9,498.00				-1,064.00	02/11/2011 01/04/2012
13,527.00		77. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 16,655.00				-3,128.00	07/13/2011 01/05/2012
8,582.00		18. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 8,359.00				223.00	03/03/2011 01/05/2012
8,105.00		17. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 7,890.00				215.00	03/04/2011 01/05/2012
15,853.00		207. STERICYCLE INC PROPERTY TYPE: SECURITIES 7,476.00				8,377.00	12/21/2006 01/05/2012

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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)	
37,924.00		35000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 35,232.00					05/13/2011 2,692.00	01/05/2012
43,408.00		35000. WASHINGTON ST 11/09/11 5.000 07/0 PROPERTY TYPE: SECURITIES 40,929.00					10/14/2011 2,479.00	01/05/2012
59,946.00		775. JOY GLOBAL INC PROPERTY TYPE: SECURITIES 70,439.00					12/02/2011 -10,493.00	01/06/2012
3,882.00		100. LIMITED INC COM PROPERTY TYPE: SECURITIES 4,406.00					12/07/2011 -524.00	01/06/2012
71,822.00		1850. LIMITED INC COM PROPERTY TYPE: SECURITIES 75,687.00					04/26/2011 -3,865.00	01/06/2012
985.00		984.64 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 1,044.00					06/20/2005 -59.00	01/07/2012
57,602.00		425. PHARMASSET INC PROPERTY TYPE: SECURITIES 17,494.00					04/01/2011 40,108.00	01/09/2012
51,381.00		1950. Ariba INC PROPERTY TYPE: SECURITIES 58,715.00					10/07/2011 -7,334.00	01/10/2012
245.00		245.12 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 255.00					03/25/2011 -10.00	01/10/2012
11,958.00		200. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 15,880.00					07/05/2011 -3,922.00	01/10/2012
48,370.00		809. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 62,105.00					06/27/2011 -13,735.00	01/10/2012

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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)	
5,476.00		91. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 6,986.00					06/27/2011 -1,510.00	01/10/2012
36,054.00		603. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 41,345.00					05/05/2011 -5,291.00	01/10/2012
9,925.00		166. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 11,381.00					05/05/2011 -1,456.00	01/10/2012
25,770.00		431. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 29,534.00					05/05/2011 -3,764.00	01/10/2012
6,198.00		103. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 7,058.00					05/05/2011 -860.00	01/10/2012
301.00		5. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 342.00					05/05/2011 -41.00	01/10/2012
23,625.00		823. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 20,136.00					11/26/2010 3,489.00	01/12/2012
1,537.00		79. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES 1,838.00					05/24/2011 -301.00	01/12/2012
7,731.00		396. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES 9,215.00					05/24/2011 -1,484.00	01/12/2012
59,172.00		3031. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES 68,474.00					05/10/2011 -9,302.00	01/12/2012
2,811.00		144. ELECTRONIC ARTS INC PROPERTY TYPE: SECURITIES 3,252.00					05/10/2011 -441.00	01/12/2012

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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)	
19,025.00		418. FASTENAL CO PROPERTY TYPE: SECURITIES 7,736.00					02/09/2009 11,289.00	01/12/2012
9,248.00		203. FASTENAL CO PROPERTY TYPE: SECURITIES 3,757.00					02/09/2009 5,491.00	01/12/2012
60,157.00		1000. HELMERICH & PAYNE INC COM PROPERTY TYPE: SECURITIES 57,500.00					01/28/2011 2,657.00	01/12/2012
21,371.00		634. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 14,676.00					11/26/2010 6,695.00	01/12/2012
3,337.00		99. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 2,283.00					11/29/2010 1,054.00	01/12/2012
10,921.00		324. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 6,913.00					10/04/2011 4,008.00	01/12/2012
29,589.00		478. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 26,382.00					02/01/2011 3,207.00	01/12/2012
38,008.00		614. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 33,420.00					01/31/2011 4,588.00	01/12/2012
17,644.00		285. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 15,512.00					01/31/2011 2,132.00	01/12/2012
6,025.00		140. AFLAC INC PROPERTY TYPE: SECURITIES 6,426.00					07/25/2011 -401.00	01/13/2012
21,946.00		734. AT&T INC PROPERTY TYPE: SECURITIES 20,962.00					09/15/2011 984.00	01/13/2012

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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)	
8,919.00		229. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 7,618.00					03/09/2010 1,301.00	01/13/2012
7,784.00		97. AIRGAS INC PROPERTY TYPE: SECURITIES 7,629.00					12/20/2011 155.00	01/13/2012
4,303.00		444. ALCOA INC PROPERTY TYPE: SECURITIES 3,373.00					04/01/2009 930.00	01/13/2012
8,426.00		113. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,014.00					06/03/2010 5,412.00	01/13/2012
6,664.00		179. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,127.00					07/23/2010 1,537.00	01/13/2012
5,852.00		203. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 4,304.00					07/10/2008 1,548.00	01/13/2012
6,198.00		215. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 4,554.00					08/30/2007 1,644.00	01/13/2012
4,254.00		24. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 5,191.00					07/13/2011 -937.00	01/13/2012
8,609.00		174. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 8,495.00					06/09/2011 114.00	01/13/2012
7,793.00		152. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 5,466.00					10/13/2009 2,327.00	01/13/2012
10,102.00		221. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 9,320.00					12/30/2011 782.00	01/13/2012

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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)	
19,815.00		294. AMGEN INC PROPERTY TYPE: SECURITIES 15,931.00					04/07/2011 3,884.00	01/13/2012
9,254.00		119. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 9,132.00					09/20/2011 122.00	01/13/2012
2,123.00		46. AON CORP PROPERTY TYPE: SECURITIES 2,392.00					05/26/2011 -269.00	01/13/2012
6,783.00		147. AON CORP PROPERTY TYPE: SECURITIES 7,605.00					06/03/2011 -822.00	01/13/2012
23,894.00		57. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 14,558.00					05/28/2010 9,336.00	01/13/2012
12,157.00		29. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,113.00					09/07/2006 10,044.00	01/13/2012
7,753.00		268. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 7,523.00					09/15/2011 230.00	01/13/2012
7,264.00		268. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES 6,323.00					12/02/2011 941.00	01/13/2012
13,644.00		313. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 12,270.00					09/15/2011 1,374.00	01/13/2012
1,831.00		42. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 1,589.00					09/01/2011 242.00	01/13/2012
7,294.00		63. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 7,249.00					01/05/2012 45.00	01/13/2012

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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)	
8,006.00		109. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 7,562.00					10/11/2011 444.00	01/13/2012
7,798.00		173. CIGNA CORP PROPERTY TYPE: SECURITIES 8,604.00					06/03/2011 -806.00	01/13/2012
3,832.00		85. CIGNA CORP PROPERTY TYPE: SECURITIES 4,179.00					05/27/2011 -347.00	01/13/2012
511.00		5. CATERPILLAR INC PROPERTY TYPE: SECURITIES 509.00					11/11/2011 2.00	01/13/2012
7,466.00		73. CATERPILLAR INC PROPERTY TYPE: SECURITIES 7,003.00					11/11/2011 463.00	01/13/2012
5,945.00		163. CENTURYTEL INC PROPERTY TYPE: SECURITIES 5,927.00					09/08/2010 18.00	01/13/2012
3,319.00		91. CENTURYTEL INC PROPERTY TYPE: SECURITIES 3,308.00					09/08/2010 11.00	01/13/2012
1,714.00		47. CENTURYTEL INC PROPERTY TYPE: SECURITIES 1,552.00					10/30/2009 162.00	01/13/2012
28,017.00		266. CHEVRONTXACO CORP PROPERTY TYPE: SECURITIES 20,652.00					08/13/2010 7,365.00	01/13/2012
17,235.00		910. CISCO SYS INC PROPERTY TYPE: SECURITIES 16,993.00					12/08/2011 242.00	01/13/2012
19,806.00		648. CITIGROUP INC PROPERTY TYPE: SECURITIES 19,495.00					09/01/2011 311.00	01/13/2012

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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)	
16,062.00		241. COCA COLA CO PROPERTY TYPE: SECURITIES 15,768.00					06/27/2011 294.00	01/13/2012
7,344.00		108. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 5,436.00					03/01/2010 1,908.00	01/13/2012
1,324.00		217. COMVERSE TECHNOLOGY INC COM PAR \$0. PROPERTY TYPE: SECURITIES 1,458.00					12/09/2011 -134.00	01/13/2012
31.00		5. COMVERSE TECHNOLOGY INC COM PAR \$0.10 PROPERTY TYPE: SECURITIES 34.00					12/09/2011 -3.00	01/13/2012
8,376.00		600. CORNING INC PROPERTY TYPE: SECURITIES 12,298.00					04/07/2011 -3,922.00	01/13/2012
9,082.00		113. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 7,441.00					11/15/2010 1,641.00	01/13/2012
482.00		6. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 394.00					11/04/2010 88.00	01/13/2012
8,470.00		87. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 8,277.00					10/11/2011 193.00	01/13/2012
10,312.00		205. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 8,282.00					09/14/2010 2,030.00	01/13/2012
1,761.00		35. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 1,272.00					12/12/2006 489.00	01/13/2012
8,169.00		97. DEERE & CO PROPERTY TYPE: SECURITIES 7,888.00					01/05/2012 281.00	01/13/2012

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Kind of Property		Description				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)	
6,728.00		428. DELL INC PROPERTY TYPE: SECURITIES 6,685.00				12/08/2011 43.00	01/13/2012
7,209.00		274. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 6,604.00				12/01/2011 605.00	01/13/2012
8,672.00		302. DISH NETWORK CORP CL A PROPERTY TYPE: SECURITIES 7,778.00				09/15/2011 894.00	01/13/2012
12,658.00		397. DOW CHEM CO PROPERTY TYPE: SECURITIES 10,741.00				11/04/2008 1,917.00	01/13/2012
5,223.00		236. EMC CORP/MASS PROPERTY TYPE: SECURITIES 4,912.00				09/14/2010 311.00	01/13/2012
4,337.00		196. EMC CORP/MASS PROPERTY TYPE: SECURITIES 3,192.00				05/24/2007 1,145.00	01/13/2012
7,471.00		154. EATON CORP PROPERTY TYPE: SECURITIES 6,481.00				09/01/2011 990.00	01/13/2012
2,959.00		61. EATON CORP PROPERTY TYPE: SECURITIES 2,495.00				09/02/2011 464.00	01/13/2012
7,850.00		166. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 9,870.00				04/26/2011 -2,020.00	01/13/2012
12,234.00		308. EXELON CORP COMM STK PROPERTY TYPE: SECURITIES 13,291.00				09/01/2011 -1,057.00	01/13/2012
17,464.00		207. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 16,925.00				12/20/2011 539.00	01/13/2012

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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)	
3,628.00		43. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 3,489.00					12/07/2011 139.00	01/13/2012
10,854.00		121. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 10,333.00					12/07/2011 521.00	01/13/2012
9,071.00		196. FASTENAL CO PROPERTY TYPE: SECURITIES 3,627.00					02/09/2009 5,444.00	01/13/2012
9,050.00		149. FISERV INC PROPERTY TYPE: SECURITIES 9,315.00					02/14/2011 -265.00	01/13/2012
4,214.00		101. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 4,175.00					01/11/2012 39.00	01/13/2012
18,487.00		262. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 16,669.00					09/21/2010 1,818.00	01/13/2012
20,865.00		1117. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 17,863.00					12/01/2011 3,002.00	01/13/2012
13,765.00		308. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 13,293.00					07/25/2011 472.00	01/13/2012
9,049.00		92. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 14,123.00					04/26/2011 -5,074.00	01/13/2012
8,944.00		207. HOME DEPOT INC PROPERTY TYPE: SECURITIES 8,870.00					01/05/2012 74.00	01/13/2012
25,618.00		1017. INTEL CORP PROPERTY TYPE: SECURITIES 25,390.00					12/08/2011 228.00	01/13/2012

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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)	
9,723.00		386. INTEL CORP PROPERTY TYPE: SECURITIES 9,618.00					01/04/2012 105.00	01/13/2012
24,438.00		137. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 23,175.00					08/26/2011 1,263.00	01/13/2012
1,427.00		8. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,316.00					04/13/2011 111.00	01/13/2012
489.00		9. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES 546.00					03/24/2011 -57.00	01/13/2012
5,927.00		109. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 6,495.00					03/18/2011 -568.00	01/13/2012
8,584.00		241. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 8,334.00					10/24/2011 250.00	01/13/2012
8,411.00		241. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 8,205.00					04/20/2007 206.00	01/13/2012
16,781.00		2047. KEYCORP COMMON PROPERTY TYPE: SECURITIES 16,691.00					08/01/2011 90.00	01/13/2012
8,629.00		77. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 2,661.00					06/11/2009 5,968.00	01/13/2012
9,474.00		28. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 9,250.00					10/11/2011 224.00	01/13/2012
8,586.00		305. MATTEL INC PROPERTY TYPE: SECURITIES 7,006.00					09/22/2010 1,580.00	01/13/2012

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7,201.00		278. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 6,330.00				11/15/2010 871.00	01/13/2012
15,911.00		159. MCDONALDS CORP PROPERTY TYPE: SECURITIES 13,617.00				08/02/2011 2,294.00	01/13/2012
23,938.00		627. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 22,016.00				10/28/2011 1,922.00	01/13/2012
4,714.00		29. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 4,526.00				08/29/2011 188.00	01/13/2012
4,714.00		29. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 4,423.00				08/12/2011 291.00	01/13/2012
3,934.00		54. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 4,297.00				02/14/2011 -363.00	01/13/2012
5,901.00		81. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 6,404.00				02/10/2011 -503.00	01/13/2012
14,460.00		245. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 13,509.00				09/10/2010 951.00	01/13/2012
11,353.00		117. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 10,237.00				06/16/2010 1,116.00	01/13/2012
9,777.00		362. ORACLE CORP PROPERTY TYPE: SECURITIES 5,421.00				08/08/2006 4,356.00	01/13/2012
6,193.00		82. PVH CORP COMMON PROPERTY TYPE: SECURITIES 6,031.00				01/04/2012 162.00	01/13/2012

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9,995.00		103. PERRIGO CO COM PROPERTY TYPE: SECURITIES 7,958.00					03/08/2011 2,037.00	01/13/2012
9,896.00		58. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 9,560.00					11/03/2011 336.00	01/13/2012
5,729.00		12. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 5,569.00					03/04/2011 160.00	01/13/2012
10,975.00		425. PRINCIPAL FINL GROUP INC PROPERTY TYPE: SECURITIES 10,080.00					11/18/2011 895.00	01/13/2012
9,462.00		144. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 9,384.00					10/19/2011 78.00	01/13/2012
5,501.00		284. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 6,159.00					05/31/2011 -658.00	01/13/2012
4,004.00		73. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 3,937.00					09/08/2010 67.00	01/13/2012
6,761.00		120. QUALCOMM INC PROPERTY TYPE: SECURITIES 6,423.00					03/24/2011 338.00	01/13/2012
3,662.00		65. QUALCOMM INC PROPERTY TYPE: SECURITIES 3,834.00					03/03/2011 -172.00	01/13/2012
7,012.00		82. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 6,971.00					12/20/2011 41.00	01/13/2012
13,357.00		2830. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 11,501.00					11/18/2011 1,856.00	01/13/2012

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1,276.00		24. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 757.00					11/24/2008 519.00	01/13/2012
10,901.00		152. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 11,427.00					07/25/2011 -526.00	01/13/2012
5,666.00		281. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 5,841.00					12/19/2011 -175.00	01/13/2012
9,557.00		272. SANOFI CHANGED FROM SANOFI-AVENTIS PROPERTY TYPE: SECURITIES 9,429.00					12/02/2011 128.00	01/13/2012
1,018.00		15. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 1,514.00					07/25/2011 -496.00	01/13/2012
12,419.00		183. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 17,428.00					07/25/2011 -5,009.00	01/13/2012
6,102.00		119. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 6,013.00					11/11/2011 89.00	01/13/2012
6,454.00		77. STERICYCLE INC PROPERTY TYPE: SECURITIES 2,781.00					12/21/2006 3,673.00	01/13/2012
6,387.00		131. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 6,378.00					08/26/2011 9.00	01/13/2012
1,414.00		29. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 1,610.00					05/27/2011 -196.00	01/13/2012
11,158.00		251. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 9,843.00					11/17/2011 1,315.00	01/13/2012

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17,260.00		465. TIME WARNER INC PROPERTY TYPE: SECURITIES 15,259.00				06/21/2010 2,001.00	01/13/2012
10,196.00		93. UNION PAC CORP PROPERTY TYPE: SECURITIES 8,938.00				10/21/2011 1,258.00	01/13/2012
9,180.00		121. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 9,011.00				12/20/2011 169.00	01/13/2012
28,672.00		547. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 18,346.00				03/05/2010 10,326.00	01/13/2012
262.00		5. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 173.00				03/01/2010 89.00	01/13/2012
11,060.00		211. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,945.00				08/18/2010 4,115.00	01/13/2012
10,102.00		457. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES 9,949.00				11/18/2011 153.00	01/13/2012
11,074.00		265. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 10,372.00				12/30/2011 702.00	01/13/2012
11,598.00		249. VIACOM INC-B PROPERTY TYPE: SECURITIES 10,797.00				12/08/2011 801.00	01/13/2012
7,090.00		241. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 6,998.00				01/05/2012 92.00	01/13/2012
6,040.00		106. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 6,209.00				01/12/2012 -169.00	01/13/2012

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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)	
6,686.00		198. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 6,183.00					09/20/2010 503.00	01/13/2012
9,839.00		289. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 9,614.00					10/24/2011 225.00	01/13/2012
544.00		68. XEROX CORP PROPERTY TYPE: SECURITIES 715.00					04/16/2010 -171.00	01/13/2012
6,729.00		841. XEROX CORP PROPERTY TYPE: SECURITIES 8,839.00					01/26/2011 -2,110.00	01/13/2012
11,698.00		544. INVESCO LTD ADR PROPERTY TYPE: SECURITIES 10,491.00					11/17/2011 1,207.00	01/13/2012
2,989.00		94. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 4,307.00					03/30/2011 -1,318.00	01/13/2012
6,581.00		207. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 9,480.00					03/30/2011 -2,899.00	01/13/2012
111.00		110.94 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 110.00					05/24/2007 1.00	01/15/2012
146,848.00		133441.63 FG A62719 06/01/07 6.000 07/01 PROPERTY TYPE: SECURITIES 134,317.00					07/28/2008 12,531.00	01/15/2012
141,191.00		128830.91 FG G04106 03/01/08 6.000 02/01 PROPERTY TYPE: SECURITIES 129,495.00					07/28/2008 11,696.00	01/15/2012
897.00		896.77 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 993.00					03/29/2004 -96.00	01/15/2012

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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)	
421.00		421.39 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 464.00					06/07/2005 -43.00	01/15/2012
7,013.00		150. FASTENAL CO PROPERTY TYPE: SECURITIES 5,469.00					07/05/2011 1,544.00	01/17/2012
4,675.00		100. FASTENAL CO PROPERTY TYPE: SECURITIES 3,549.00					09/15/2011 1,126.00	01/17/2012
12,463.00		394. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 11,804.00					08/16/2011 659.00	01/18/2012
7,604.00		225. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 2,861.00					10/02/2009 4,743.00	01/18/2012
3,549.00		105. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 1,326.00					10/05/2009 2,223.00	01/18/2012
2,366.00		70. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 506.00					06/30/2008 1,860.00	01/18/2012
10,305.00		57. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 10,221.00					08/02/2011 84.00	01/18/2012
22,418.00		124. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 20,392.00					04/13/2011 2,026.00	01/18/2012
1,085.00		6. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 961.00					01/25/2011 124.00	01/18/2012
1,266.00		7. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,083.00					01/20/2011 183.00	01/18/2012

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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)	
78,233.00		65000. SALT RIVER PROJ ARIZ AGRIC IMP 10 PROPERTY TYPE: SECURITIES 73,717.00					09/28/2011 4,516.00	01/18/2012
6,402.00		211. AT&T INC PROPERTY TYPE: SECURITIES 6,026.00					09/15/2011 376.00	01/19/2012
34,344.00		1132. AT&T INC PROPERTY TYPE: SECURITIES 31,812.00					10/05/2011 2,532.00	01/19/2012
5,180.00		181. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 3,834.00					08/30/2007 1,346.00	01/19/2012
19,232.00		672. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 14,143.00					01/17/2007 5,089.00	01/19/2012
56,135.00		528. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 40,994.00					08/13/2010 15,141.00	01/19/2012
5,316.00		50. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 2,668.00					11/03/2004 2,648.00	01/19/2012
20,326.00		687. CITIGROUP INC PROPERTY TYPE: SECURITIES 17,841.00					11/17/2011 2,485.00	01/19/2012
10,105.00		194. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 10,095.00					02/07/2011 10.00	01/19/2012
10,210.00		196. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 10,178.00					12/16/2010 32.00	01/19/2012
20,490.00		437. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 18,860.00					07/25/2011 1,630.00	01/19/2012

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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)	
5,854.00		229. INTEL CORP PROPERTY TYPE: SECURITIES 5,717.00					12/08/2011 137.00	01/19/2012
34,713.00		1358. INTEL CORP PROPERTY TYPE: SECURITIES 32,000.00					05/04/2011 2,713.00	01/19/2012
3,114.00		57. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 1,798.00					11/24/2008 1,316.00	01/19/2012
10,925.00		200. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 5,943.00					11/21/2008 4,982.00	01/19/2012
6,391.00		117. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 3,276.00					07/29/2004 3,115.00	01/19/2012
16,736.00		367. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 14,392.00					11/17/2011 2,344.00	01/19/2012
3,694.00		81. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 4,715.00					01/18/2011 -1,021.00	01/19/2012
11,089.00		296. TIME WARNER INC PROPERTY TYPE: SECURITIES 9,713.00					06/21/2010 1,376.00	01/19/2012
29,670.00		792. TIME WARNER INC PROPERTY TYPE: SECURITIES 24,516.00					03/19/2008 5,154.00	01/19/2012
1,635.00		25. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 1,163.00					02/23/2011 472.00	01/19/2012
20,432.00		321. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES 20,646.00					11/07/2011 -214.00	01/20/2012

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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)	
4,010.00		63. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES 4,051.00					11/08/2011 -41.00	01/20/2012
7,647.00		125. CABOT OIL & GAS PROPERTY TYPE: SECURITIES 9,408.00					08/02/2011 -1,761.00	01/20/2012
7,647.00		125. CABOT OIL & GAS PROPERTY TYPE: SECURITIES 9,361.00					08/30/2011 -1,714.00	01/20/2012
53,528.00		875. CABOT OIL & GAS PROPERTY TYPE: SECURITIES 63,451.00					07/25/2011 -9,923.00	01/20/2012
2,847.00		55. COMPUTER PROGRAMS & SYS INC PROPERTY TYPE: SECURITIES 3,736.00					08/17/2011 -889.00	01/20/2012
14,233.00		275. COMPUTER PROGRAMS & SYS INC PROPERTY TYPE: SECURITIES 18,209.00					08/16/2011 -3,976.00	01/20/2012
9,245.00		125. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 6,804.00					10/19/2010 2,441.00	01/20/2012
9,561.00		175. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES 10,679.00					10/04/2011 -1,118.00	01/20/2012
24,749.00		453. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES 26,822.00					05/26/2011 -2,073.00	01/20/2012
27,153.00		497. TREEHOUSE FOODS INC PROPERTY TYPE: SECURITIES 29,000.00					05/25/2011 -1,847.00	01/20/2012
110,754.00		105000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 110,672.00					11/15/2011 82.00	01/20/2012

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Kind of Property		Description				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)	
6,025.00		100. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 7,016.00				07/05/2011 -991.00	01/23/2012
6,025.00		100. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 7,016.00				07/05/2011 -991.00	01/23/2012
52,471.00		650. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 67,383.00				08/02/2011 -14,912.00	01/23/2012
4,036.00		50. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 4,950.00				09/15/2011 -914.00	01/23/2012
10,782.00		150. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 5,471.00				04/01/2010 5,311.00	01/23/2012
3,200.00		50. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES 2,984.00				05/04/2011 216.00	01/24/2012
63,990.00		1000. BUFFALO WILD WINGS INC PROPERTY TYPE: SECURITIES 59,292.00				04/19/2011 4,698.00	01/24/2012
10,224.00		315. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 9,437.00				08/16/2011 787.00	01/24/2012
5,745.00		177. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 4,671.00				09/06/2011 1,074.00	01/24/2012
7,530.00		232. COMPLETED PRODUCTION SERVICES PROPERTY TYPE: SECURITIES 4,595.00				09/23/2011 2,935.00	01/24/2012
73,763.00		70000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 71,660.00				07/21/2011 2,103.00	01/24/2012

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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)	
2,248.00		2247.57 CWALT INC 12/01/04 5.000 02/25/2 PROPERTY TYPE: SECURITIES 2,152.00					02/10/2010 96.00	01/25/2012
458.00		457.85 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 472.00					04/22/2005 -14.00	01/25/2012
2,242.00		2241.59 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 2,242.00					09/27/2000	01/25/2012
4,217.00		62. COCA COLA CO PROPERTY TYPE: SECURITIES 4,180.00					08/02/2011 37.00	01/25/2012
17,682.00		260. COCA COLA CO PROPERTY TYPE: SECURITIES 17,011.00					06/27/2011 671.00	01/25/2012
139.00		139.13 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 146.00					09/15/2011 -7.00	01/25/2012
179.00		178.97 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 177.00					03/10/2011 2.00	01/25/2012
163.00		162.84 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 164.00					05/17/2011 -1.00	01/25/2012
457.00		456.7 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 479.00					08/11/2011 -22.00	01/25/2012
1,289.00		1288.62 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,273.00					02/27/2006 16.00	01/25/2012
3,246.00		3245.57 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,323.00					08/07/2009 -77.00	01/25/2012

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1,171.00		1171.2 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 1,212.00					03/11/2011 -41.00	01/25/2012
223.00		223.09 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 223.00					05/03/2011	01/25/2012
27,439.00		1100. FUSION-IO INC PROPERTY TYPE: SECURITIES 28,827.00					10/21/2011 -1,388.00	01/25/2012
25,615.00		950. FUSION-IO INC PROPERTY TYPE: SECURITIES 24,896.00					10/21/2011 719.00	01/25/2012
173.00		172.93 HMBT 2006-1 1A1 03/01/06 VAR 04/2 PROPERTY TYPE: SECURITIES 174.00					03/29/2006 -1.00	01/25/2012
29,002.00		512. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 30,509.00					03/18/2011 -1,507.00	01/25/2012
892.00		892.2 JPMMT 2005-A1 2A1 01/01/05 VAR 02/ PROPERTY TYPE: SECURITIES 896.00					12/03/2004 -4.00	01/25/2012
421.00		420.93 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 422.00					11/07/2006 -1.00	01/25/2012
4,536.00		4535.53 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 4,583.00					11/02/2004 -47.00	01/25/2012
807.00		122. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,263.00					05/11/2010 -456.00	01/25/2012
53.00		8. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 79.00					05/10/2010 -26.00	01/25/2012

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79.00		12. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 118.00					05/10/2010 -39.00	01/25/2012
1,488.00		225. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,207.00					05/10/2010 -719.00	01/25/2012
754.00		114. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 883.00					01/05/2010 -129.00	01/25/2012
14,900.00		505. AT&T INC PROPERTY TYPE: SECURITIES 14,192.00					10/05/2011 708.00	01/26/2012
7,644.00		600. CORNING INC PROPERTY TYPE: SECURITIES 12,658.00					04/07/2011 -5,014.00	01/26/2012
13,823.00		1085.00028 CORNING INC PROPERTY TYPE: SECURITIES 22,238.00					04/07/2011 -8,415.00	01/26/2012
191.00		14.99972 CORNING INC PROPERTY TYPE: SECURITIES 307.00					04/07/2011 -116.00	01/26/2012
10,485.00		823. CORNING INC PROPERTY TYPE: SECURITIES 16,818.00					05/06/2011 -6,333.00	01/26/2012
50,655.00		850. GENESCO INC COM PROPERTY TYPE: SECURITIES 51,024.00					10/24/2011 -369.00	01/26/2012
747.00		115. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 891.00					01/05/2010 -144.00	01/26/2012
182.00		28. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 209.00					01/04/2010 -27.00	01/26/2012

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1,001.00		154. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,143.00					01/04/2010 -142.00	01/26/2012
1,560.00		240. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,771.00					12/31/2009 -211.00	01/26/2012
51,324.00		700. UNDER ARMOUR INC CL A PROPERTY TYPE: SECURITIES 57,031.00					12/07/2011 -5,707.00	01/26/2012
2,465.00		377. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,782.00					12/31/2009 -317.00	01/27/2012
909.00		139. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,022.00					12/31/2009 -113.00	01/27/2012
11,942.00		125. PERRIGO CO COM PROPERTY TYPE: SECURITIES 9,621.00					03/02/2011 2,321.00	01/27/2012
44,482.00		1900. RIVERBED TECHNOLOGY INC PROPERTY TYPE: SECURITIES 51,147.00					10/26/2011 -6,665.00	01/27/2012
6,257.00		100. SXC HEALTH SOLUTIONS CORP SEDOL B16 PROPERTY TYPE: SECURITIES 3,724.00					06/28/2010 2,533.00	01/27/2012
3,129.00		50. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES 1,752.00					04/30/2010 1,377.00	01/27/2012
2,507.00		25. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 2,309.00					05/04/2011 198.00	01/27/2012
7,522.00		75. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 6,636.00					03/23/2011 886.00	01/27/2012

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26,301.00		58. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 4,225.00					09/07/2006 22,076.00	01/30/2012
97.00		15. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 110.00					12/31/2009 -13.00	01/30/2012
2,117.00		329. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,392.00					12/30/2009 -275.00	01/30/2012
7,136.00		150. COMVAULT SYSTEMS PROPERTY TYPE: SECURITIES 5,353.00					03/11/2011 1,783.00	01/31/2012
101,441.00		100000. GENERAL ELECTRIC CAP CORP 08/13/ PROPERTY TYPE: SECURITIES 103,828.00					12/22/2010 -2,387.00	01/31/2012
504.00		79. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 574.00					12/30/2009 -70.00	01/31/2012
1,633.00		256. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,813.00					01/25/2010 -180.00	01/31/2012
836.00		131. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 921.00					12/30/2009 -85.00	01/31/2012
20,026.00		365. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 19,218.00					08/02/2011 808.00	02/01/2012
20,649.00		299. AMGEN INC PROPERTY TYPE: SECURITIES 16,202.00					04/07/2011 4,447.00	02/01/2012
100,818.00		93323.076 FN AA7666 06/01/09 4.500 06/01 PROPERTY TYPE: SECURITIES 100,818.00					02/01/2012	02/01/2012

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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)	
2,664.00		2663.51 GAZPROM INTL 07/29/04 7.201 02/0 PROPERTY TYPE: SECURITIES 2,664.00				08/23/2004	02/01/2012
18,511.00		377. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 16,271.00				07/25/2011	02/01/2012
12,101.00		106. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 16,273.00				04/26/2011	02/01/2012
8,562.00		75. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 11,390.00				10/15/2010	02/01/2012
19,564.00		732. INTEL CORP PROPERTY TYPE: SECURITIES 17,249.00				05/04/2011	02/01/2012
8,605.00		125. MEDIVATION INC PROPERTY TYPE: SECURITIES 5,789.00				12/29/2011	02/01/2012
144.00		23. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 162.00				12/30/2009	02/01/2012
641.00		102. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 715.00				01/26/2010	02/01/2012
615.00		98. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 680.00				12/29/2009	02/01/2012
7,173.00		75. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,773.00				03/02/2011	02/01/2012
5,387.00		75. SM ENERGY CO PROPERTY TYPE: SECURITIES 5,911.00				09/15/2011	02/01/2012

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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)	
11,620.00		322. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 10,055.00					09/20/2010 1,565.00	02/01/2012
8,755.00		150. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,068.00					04/16/2010 3,687.00	02/02/2012
60,649.00		650. PERRIGO CO COM PROPERTY TYPE: SECURITIES 50,029.00					03/02/2011 10,620.00	02/02/2012
5,950.00		75. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 4,134.00					03/09/2011 1,816.00	02/02/2012
9,726.00		110. DEERE & CO PROPERTY TYPE: SECURITIES 8,945.00					01/05/2012 781.00	02/03/2012
11,848.00		134. DEERE & CO PROPERTY TYPE: SECURITIES 10,478.00					12/30/2011 1,370.00	02/03/2012
1,061.00		12. DEERE & CO PROPERTY TYPE: SECURITIES 700.00					05/21/2010 361.00	02/03/2012
25,030.00		527. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 28,400.00					04/26/2011 -3,370.00	02/03/2012
13,156.00		277. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 14,926.00					04/26/2011 -1,770.00	02/03/2012
22,370.00		471. DRESSER-RAND GROUP INC PROPERTY TYPE: SECURITIES 25,364.00					04/26/2011 -2,994.00	02/03/2012
10,814.00		192. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 11,441.00					03/18/2011 -627.00	02/03/2012

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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)	
6,262.00		100. KIRBY CORP COM PROPERTY TYPE: SECURITIES 6,710.00					01/06/2012 -448.00	02/03/2012
52,289.00		835. KIRBY CORP COM PROPERTY TYPE: SECURITIES 54,242.00					12/13/2011 -1,953.00	02/03/2012
939.00		15. KIRBY CORP COM PROPERTY TYPE: SECURITIES 967.00					12/13/2011 -28.00	02/03/2012
10,959.00		175. KIRBY CORP COM PROPERTY TYPE: SECURITIES 11,242.00					12/13/2011 -283.00	02/03/2012
56,687.00		1000. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 33,789.00					04/16/2010 22,898.00	02/03/2012
2,893.00		31. PERRIGO CO COM PROPERTY TYPE: SECURITIES 2,395.00					03/08/2011 498.00	02/03/2012
20,994.00		225. PERRIGO CO COM PROPERTY TYPE: SECURITIES 17,208.00					03/09/2011 3,786.00	02/03/2012
12,884.00		204. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 12,871.00					10/03/2011 13.00	02/03/2012
7,453.00		118. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 7,433.00					11/25/2009 20.00	02/03/2012
57,191.00		575. SHIRE PHARMACEUTICALS GROUP PLC PROPERTY TYPE: SECURITIES 50,878.00					03/23/2011 6,313.00	02/03/2012
5,847.00		175. COLFAX CORP PROPERTY TYPE: SECURITIES 4,451.00					09/01/2011 1,396.00	02/06/2012

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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)	
5,847.00		175. COLFAX CORP PROPERTY TYPE: SECURITIES 4,121.00					06/17/2011 1,726.00	02/06/2012
5,108.00		5000. GOLDMAN SACHS GROUP INC 02/13/03 6 PROPERTY TYPE: SECURITIES 5,156.00					01/15/2010 -48.00	02/07/2012
450.00		450.21 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 477.00					06/20/2005 -27.00	02/07/2012
19,787.00		291. AMGEN INC PROPERTY TYPE: SECURITIES 15,768.00					04/07/2011 4,019.00	02/08/2012
1,292.00		19. AMGEN INC PROPERTY TYPE: SECURITIES 1,015.00					03/29/2011 277.00	02/08/2012
20,582.00		677. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 19,005.00					09/15/2011 1,577.00	02/08/2012
6,206.00		112. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 6,006.00					09/15/2011 200.00	02/08/2012
1,221.00		22. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 1,180.00					09/15/2011 41.00	02/08/2012
2,661.00		48. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 2,574.00					09/15/2011 87.00	02/08/2012
52,088.00		943. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 50,568.00					09/15/2011 1,520.00	02/08/2012
8,285.00		150. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 7,938.00					10/26/2011 347.00	02/08/2012

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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)	
20,222.00		536. CENTURYTEL INC PROPERTY TYPE: SECURITIES 20,051.00					01/19/2012 171.00	02/08/2012
10,007.00		729. CORNING INC PROPERTY TYPE: SECURITIES 16,270.00					04/07/2011 -6,263.00	02/08/2012
18,614.00		1356. CORNING INC PROPERTY TYPE: SECURITIES 30,263.00					04/07/2011 -11,649.00	02/08/2012
14,912.00		1085. CORNING INC PROPERTY TYPE: SECURITIES 24,213.00					04/07/2011 -9,301.00	02/08/2012
6,130.00		446. CORNING INC PROPERTY TYPE: SECURITIES 9,114.00					05/06/2011 -2,984.00	02/08/2012
21,123.00		389. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 16,789.00					07/25/2011 4,334.00	02/08/2012
15,547.00		757. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 12,641.00					11/26/2010 2,906.00	02/08/2012
269.00		6. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 144.00					12/18/2009 125.00	02/08/2012
77,169.00		1719. INFORMATICA CORP COM PROPERTY TYPE: SECURITIES 41,331.00					12/18/2009 35,838.00	02/08/2012
21,220.00		791. INTEL CORP PROPERTY TYPE: SECURITIES 18,639.00					05/04/2011 2,581.00	02/08/2012
4,971.00		497. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 4,650.00					11/26/2010 321.00	02/08/2012

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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)	
5,994.00		440. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 5,551.00					07/27/2011 443.00	02/08/2012
5,897.00		1062. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 5,681.00					09/29/2011 216.00	02/08/2012
189.00		34. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 341.00					04/28/2011 -152.00	02/08/2012
19,940.00		3619. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 14,707.00					11/18/2011 5,233.00	02/08/2012
104.00		2. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 67.00					03/05/2010 37.00	02/08/2012
40,272.00		773. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 24,746.00					08/13/2010 15,526.00	02/08/2012
800.00		124. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 1,366.00					03/30/2011 -566.00	02/08/2012
20,409.00		540. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 18,287.00					09/01/2011 2,122.00	02/08/2012
90.00		4. AAR CORP COM PROPERTY TYPE: SECURITIES 69.00					09/23/2011 21.00	02/09/2012
12,344.00		558. AAR CORP COM PROPERTY TYPE: SECURITIES 9,680.00					09/23/2011 2,664.00	02/09/2012
1,327.00		60. AAR CORP COM PROPERTY TYPE: SECURITIES 1,467.00					11/26/2010 -140.00	02/09/2012

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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)	
112.00		5. AAR CORP COM PROPERTY TYPE: SECURITIES 122.00					11/26/2010 -10.00	02/09/2012
19,961.00		250. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 7,028.00					04/20/2010 12,933.00	02/09/2012
29,870.00		445. AMGEN INC PROPERTY TYPE: SECURITIES 24,887.00					04/20/2011 4,983.00	02/09/2012
6,712.00		100. AMGEN INC PROPERTY TYPE: SECURITIES 5,419.00					03/30/2011 1,293.00	02/09/2012
6,046.00		935. CBIZ INC PROPERTY TYPE: SECURITIES 5,869.00					11/26/2010 177.00	02/09/2012
11,918.00		150. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 8,164.00					10/19/2010 3,754.00	02/09/2012
59,251.00		909. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 56,766.00					11/26/2010 2,485.00	02/09/2012
4,758.00		73. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 4,496.00					11/29/2010 262.00	02/09/2012
3,207.00		196. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES 2,775.00					09/08/2011 432.00	02/09/2012
8,149.00		498. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES 9,773.00					12/23/2010 -1,624.00	02/09/2012
6,513.00		398. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES 7,804.00					12/22/2010 -1,291.00	02/09/2012

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Kind of Property		Description				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)	
475.00		29. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES 567.00				12/23/2010 -92.00	02/09/2012
3,158.00		193. KELLY SVCS INC CL A PROPERTY TYPE: SECURITIES 3,770.00				12/22/2010 -612.00	02/09/2012
26,381.00		25000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 26,351.00				11/15/2011 30.00	02/09/2012
47,486.00		45000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 46,067.00				07/21/2011 1,419.00	02/09/2012
77.00		12. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES 132.00				03/30/2011 -55.00	02/09/2012
2,780.00		431. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 4,747.00				03/30/2011 -1,967.00	02/09/2012
148.00		23. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES 248.00				03/21/2011 -100.00	02/09/2012
241.00		241.08 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 251.00				03/25/2011 -10.00	02/10/2012
5,812.00		597. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 5,585.00				11/26/2010 227.00	02/10/2012
14,013.00		577. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 12,731.00				07/20/2011 1,282.00	02/10/2012
1,810.00		295. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,184.00				03/21/2011 -1,374.00	02/10/2012

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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)	
56,651.00		800. GARDNER DENVER MACHY INC COM PROPERTY TYPE: SECURITIES 43,544.00					10/19/2010 13,107.00	02/13/2012
22,196.00		20000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 22,105.00					01/25/2012 91.00	02/13/2012
61,039.00		55000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 55,120.00					06/14/2011 5,919.00	02/13/2012
38,843.00		35000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 34,923.00					06/30/2011 3,920.00	02/13/2012
49,941.00		45000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 50,170.00					01/18/2012 -229.00	02/13/2012
2,673.00		427. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 4,608.00					03/21/2011 -1,935.00	02/13/2012
2,698.00		431. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 4,562.00					03/16/2011 -1,864.00	02/13/2012
13.00		2. TSAKOS ENERGY NAVIGATION LTD ISIN BMG PROPERTY TYPE: SECURITIES 21.00					03/16/2011 -8.00	02/13/2012
795.00		127. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 1,344.00					03/16/2011 -549.00	02/13/2012
8,612.00		71. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 7,795.00					03/31/2011 817.00	02/14/2012
6,914.00		57. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 5,841.00					11/03/2011 1,073.00	02/14/2012

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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)	
18,182.00		192. PERRIGO CO COM PROPERTY TYPE: SECURITIES 14,684.00					03/09/2011 3,498.00	02/14/2012
7,431.00		13. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 6,763.00					10/24/2011 668.00	02/14/2012
6,847.00		175. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 4,202.00					12/16/2011 2,645.00	02/14/2012
1,956.00		50. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 1,000.00					12/15/2011 956.00	02/14/2012
610.00		609.94 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 606.00					07/12/2005 4.00	02/15/2012
5.00		4.73 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	02/15/2012
2.00		1.81 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	02/15/2012
8.00		8.33 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 9.00					03/25/2003 -1.00	02/15/2012
157.00		157.15 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 163.00					01/30/2003 -6.00	02/15/2012
2,272.00		2271.98 FG E98361 08/01/03 5.000 08/01/1 PROPERTY TYPE: SECURITIES 2,281.00					08/24/2005 -9.00	02/15/2012
121.00		121.37 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 120.00					05/24/2007 1.00	02/15/2012

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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)	
2,070.00		2070.16 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,939.00					06/28/2007 131.00	02/15/2012
2,259.00		2258.55 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,402.00					12/15/2009 -143.00	02/15/2012
1,271.00		1271.14 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,345.00					09/21/2009 -74.00	02/15/2012
1,151.00		1151.45 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,217.00					06/14/2010 -66.00	02/15/2012
88.00		87.85 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 90.00					10/05/2006 -2.00	02/15/2012
972.00		971.82 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 970.00					02/22/2011 2.00	02/15/2012
236.00		235.7 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 246.00					01/30/2003 -10.00	02/15/2012
3,829.00		3828.65 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 4,061.00					01/24/2012 -232.00	02/15/2012
1,700.00		1700.06 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,648.00					09/21/2004 52.00	02/15/2012
23.00		22.58 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 23.00					02/28/2005	02/15/2012
12,912.00		12912.35 FG A26659 09/01/04 4.500 09/01/ PROPERTY TYPE: SECURITIES 12,517.00					09/21/2004 395.00	02/15/2012

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132.00		131.87 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 136.00					05/04/2005 -4.00	02/15/2012
1,597.00		1596.69 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 1,762.00					02/09/2010 -165.00	02/15/2012
779.00		778.62 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 863.00					03/29/2004 -84.00	02/15/2012
473.00		472.5 GT 1996-5 A6 06/27/96 7.750 07/15/ PROPERTY TYPE: SECURITIES 520.00					06/07/2005 -47.00	02/15/2012
9,060.00		323. ORACLE CORP PROPERTY TYPE: SECURITIES 4,837.00					08/08/2006 4,223.00	02/15/2012
5,549.00		197. BODY CENT CORP PROPERTY TYPE: SECURITIES 4,680.00					06/30/2011 869.00	02/16/2012
69,016.00		2375. CBS CORP NEW CL B PROPERTY TYPE: SECURITIES 56,316.00					03/07/2011 12,700.00	02/16/2012
3,050.00		114. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,140.00					12/11/2007 1,910.00	02/16/2012
5,686.00		314. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 4,585.00					02/17/2011 1,101.00	02/16/2012
833.00		46. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 632.00					04/20/2011 201.00	02/16/2012
3,829.00		75. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,352.00					12/13/2010 477.00	02/16/2012

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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)	
17,870.00		350. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 15,303.00					12/01/2010 2,567.00	02/16/2012
2,553.00		50. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,874.00					07/08/2010 679.00	02/16/2012
221,000.00		200000. FNW 2004-W3 A7 3/1/2004 5.500 5/ PROPERTY TYPE: SECURITIES 196,125.00					03/09/2005 24,875.00	02/16/2012
11,050.00		10000. FNW 2004-W3 A7 3/1/2004 5.500 5/2 PROPERTY TYPE: SECURITIES 9,376.00					06/28/2007 1,674.00	02/16/2012
1,683.00		157. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 1,667.00					08/30/2011 16.00	02/16/2012
43.00		4. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 35.00					06/24/2010 8.00	02/16/2012
3,686.00		341. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 3,022.00					06/24/2010 664.00	02/16/2012
4,885.00		275. IGATE CAP CORP PROPERTY TYPE: SECURITIES 3,801.00					08/05/2011 1,084.00	02/16/2012
4,459.00		275. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 4,232.00					08/11/2011 227.00	02/16/2012
2,952.00		171. TANGOE INC PROPERTY TYPE: SECURITIES 2,011.00					08/03/2011 941.00	02/16/2012
2,123.00		123. TANGOE INC PROPERTY TYPE: SECURITIES 1,446.00					08/01/2011 677.00	02/16/2012

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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)	
138.00		8. TANGOE INC PROPERTY TYPE: SECURITIES 80.00					07/27/2011 58.00	02/16/2012
35,976.00		35975.52 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 37,375.00					02/11/2011 -1,399.00	02/18/2012
583.00		583.41 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 599.00					09/10/2003 -16.00	02/20/2012
137.00		137.01 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 138.00					10/20/2003 -1.00	02/20/2012
12,457.00		306. LAM RESH CORP COM PROPERTY TYPE: SECURITIES 13,631.00					02/02/2012 -1,174.00	02/21/2012
17,749.00		436. LAM RESH CORP COM PROPERTY TYPE: SECURITIES 19,420.00					02/02/2012 -1,671.00	02/21/2012
28,822.00		708. LAM RESH CORP COM PROPERTY TYPE: SECURITIES 31,512.00					02/02/2012 -2,690.00	02/21/2012
7,444.00		457. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 5,008.00					08/04/2011 2,436.00	02/21/2012
5,766.00		354. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 3,584.00					08/08/2011 2,182.00	02/21/2012
61,541.00		425. V F CORP PROPERTY TYPE: SECURITIES 51,107.00					10/04/2011 10,434.00	02/21/2012
1,799.00		111. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 1,124.00					08/08/2011 675.00	02/22/2012

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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)	
6,806.00		420. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 3,879.00					09/30/2011 2,927.00	02/22/2012
1,191.00		188. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 1,990.00					03/16/2011 -799.00	02/22/2012
6,611.00		75. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 5,684.00					09/15/2011 927.00	02/23/2012
8,535.00		100. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 6,967.00					09/15/2011 1,568.00	02/23/2012
7,735.00		203. ONYX PHARMACEUTICALS INC DEL PROPERTY TYPE: SECURITIES 8,968.00					01/09/2012 -1,233.00	02/23/2012
40,573.00		1072. ONYX PHARMACEUTICALS INC DEL PROPERTY TYPE: SECURITIES 47,360.00					01/09/2012 -6,787.00	02/23/2012
166.00		1. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 165.00					11/03/2011 1.00	02/23/2012
17,291.00		104. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 17,037.00					09/13/2011 254.00	02/23/2012
3,824.00		23. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 3,762.00					10/11/2011 62.00	02/23/2012
29,661.00		518. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 26,177.00					11/26/2010 3,484.00	02/23/2012
4,298.00		39. UNION PAC CORP PROPERTY TYPE: SECURITIES 3,748.00					10/21/2011 550.00	02/23/2012

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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)	
9,808.00		89. UNION PAC CORP PROPERTY TYPE: SECURITIES 6,275.00					04/28/2008 3,533.00	02/23/2012
342,748.00		325000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 326,511.00					05/05/2011 16,237.00	02/23/2012
26,365.00		25000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 26,542.00					01/31/2012 -177.00	02/23/2012
73,823.00		70000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 74,052.00					01/25/2012 -229.00	02/23/2012
111,124.00		2926. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 94,471.00					11/26/2010 16,653.00	02/23/2012
6,380.00		168. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 5,341.00					11/29/2010 1,039.00	02/23/2012
2,208.00		346. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,662.00					03/16/2011 -1,454.00	02/23/2012
1,933.00		303. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,023.00					06/27/2011 -1,090.00	02/23/2012
6,043.00		489. MERIT MED SYS INC COM PROPERTY TYPE: SECURITIES 8,808.00					06/17/2011 -2,765.00	02/24/2012
1,767.00		143. MERIT MED SYS INC COM PROPERTY TYPE: SECURITIES 2,553.00					06/24/2011 -786.00	02/24/2012
927.00		75. MERIT MED SYS INC COM PROPERTY TYPE: SECURITIES 1,339.00					06/24/2011 -412.00	02/24/2012

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Kind of Property		Description				P or D	Date acquired	Date sold
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4,288.00		347. MERIT MED SYS INC COM PROPERTY TYPE: SECURITIES 5,812.00					06/17/2011 -1,524.00	02/24/2012
5,566.00		468. MERIT MED SYS INC COM PROPERTY TYPE: SECURITIES 7,839.00					06/17/2011 -2,273.00	02/24/2012
1,820.00		282. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 2,813.00					06/27/2011 -993.00	02/24/2012
2,659.00		412. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 4,102.00					06/27/2011 -1,443.00	02/24/2012
3,375.00		523. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,680.00					08/12/2011 -305.00	02/24/2012
560.00		560.34 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 537.00					02/10/2010 23.00	02/25/2012
26.00		26.24 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 27.00					04/22/2005 -1.00	02/25/2012
1,572.00		1571.56 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 1,572.00					09/27/2000	02/25/2012
599.00		598.67 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 612.00					02/15/2005 -13.00	02/25/2012
2,192.00		2192.23 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,157.00					11/03/2005 35.00	02/25/2012
3,278.00		3278.15 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,492.00					05/25/2010 -214.00	02/25/2012

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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)	
6,761.00		6761.46 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 6,787.00					04/07/2004	02/25/2012
							-26.00	
8.00		8.45 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	02/25/2012
							-1.00	
4.00		4.41 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003	02/25/2012
							-1.00	
5.00		4.88 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	02/25/2012
15.00		15.34 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 16.00					04/15/2003	02/25/2012
							-1.00	
23.00		23.11 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003	02/25/2012
							-1.00	
58.00		57.7 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 60.00					04/15/2003	02/25/2012
							-2.00	
21.00		21.46 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 23.00					01/22/2003	02/25/2012
							-2.00	
38.00		38.14 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 40.00					04/08/2003	02/25/2012
							-2.00	
9.00		9.37 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 10.00					03/20/2003	02/25/2012
							-1.00	
301.00		300.89 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 303.00					06/14/2011	02/25/2012
							-2.00	

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Kind of Property		Description				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)	
208.00		208.49 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 219.00				09/15/2011 -11.00	02/25/2012
1,160.00		1159.56 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,144.00				03/10/2011 16.00	02/25/2012
147.00		146.56 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 148.00				05/17/2011 -1.00	02/25/2012
298.00		298.4 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 313.00				08/11/2011 -15.00	02/25/2012
1,686.00		1685.77 FN 640291 08/01/02 7.000 08/01/3 PROPERTY TYPE: SECURITIES 1,790.00				09/23/2004 -104.00	02/25/2012
6.00		5.75 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00				09/23/2004	02/25/2012
17.00		16.67 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 17.00				04/15/2003	02/25/2012
11.00		10.76 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 11.00				03/25/2003	02/25/2012
34.00		34.04 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 36.00				03/25/2003 -2.00	02/25/2012
96.00		96.01 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 100.00				03/25/2003 -4.00	02/25/2012
1,282.00		1281.79 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,266.00				02/27/2006 16.00	02/25/2012

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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)	
2,834.00		2834.3 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 2,902.00					08/07/2009 -68.00	02/25/2012
2,479.00		2479.06 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 2,515.00					03/19/2003 -36.00	02/25/2012
2.00		2.21 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	02/25/2012
150.00		150.19 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 154.00					06/03/2003 -4.00	02/25/2012
1,375.00		1374.97 FN 703607 05/01/03 4.500 06/01/1 PROPERTY TYPE: SECURITIES 1,395.00					07/08/2003 -20.00	02/25/2012
76.00		75.98 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 80.00					04/17/2003 -4.00	02/25/2012
168.00		168.44 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 176.00					09/10/2003 -8.00	02/25/2012
2,050.00		2050.05 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,222.00					07/16/2010 -172.00	02/25/2012
19.00		19.08 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 19.00					03/04/2004	02/25/2012
438.00		438.05 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 414.00					05/05/2006 24.00	02/25/2012
1,760.00		1759.72 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,821.00					08/06/2009 -61.00	02/25/2012

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22.00		22. FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 23.00				10/04/2006 -1.00	02/25/2012
1,248.00		1247.92 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 1,250.00				09/11/2006 -2.00	02/25/2012
333.00		333.3 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 338.00				10/04/2006 -5.00	02/25/2012
450.00		450.48 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 458.00				01/31/2007 -8.00	02/25/2012
991.00		990.97 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 1,029.00				01/04/2011 -38.00	02/25/2012
633.00		632.56 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 649.00				12/14/2010 -16.00	02/25/2012
66.00		65.82 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 69.00				07/27/2010 -3.00	02/25/2012
563.00		562.7 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 570.00				07/14/2011 -7.00	02/25/2012
1,666.00		1666.37 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,724.00				03/11/2011 -58.00	02/25/2012
1,482.00		1482.27 FN AC1254 07/01/09 4.000 08/01/3 PROPERTY TYPE: SECURITIES 1,556.00				10/31/2011 -74.00	02/25/2012
3,250.00		3250.2 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 3,443.00				07/01/2010 -193.00	02/25/2012

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366.00		365.51 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 381.00					07/21/2010 -15.00	02/25/2012
227.00		226.69 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 226.00					05/03/2011 1.00	02/25/2012
101.00		101.27 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 106.00					07/18/2011 -5.00	02/25/2012
220.00		219.85 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 233.00					01/03/2012 -13.00	02/25/2012
137.00		137.11 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 140.00					12/28/2010 -3.00	02/25/2012
215.00		215.26 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 213.00					12/30/2010 2.00	02/25/2012
45.00		44.9 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 45.00					03/29/2006	02/25/2012
243.00		242.83 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 244.00					12/03/2004 -1.00	02/25/2012
280.00		280.4 JPMMT 2006-A4 2A2 05/01/06 VAR 06/ PROPERTY TYPE: SECURITIES 281.00					11/07/2006 -1.00	02/25/2012
834.00		833.58 MSM 2004-4 3A 08/01/04 5.000 08/2 PROPERTY TYPE: SECURITIES 842.00					11/02/2004 -8.00	02/25/2012
16,480.00		425. ALTERA CORP COM PROPERTY TYPE: SECURITIES 14,023.00					11/04/2010 2,457.00	02/27/2012

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23,461.00		710. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 5,135.00					06/30/2008 18,326.00	02/27/2012
22,352.00		42. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 3,060.00					09/07/2006 19,292.00	02/28/2012
866.00		27.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 711.00					12/20/2011 155.00	02/28/2012
425.00		13.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 340.00					12/08/2011 85.00	02/28/2012
644.00		20.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 518.00					12/08/2011 126.00	02/28/2012
958.00		30.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 768.00					12/08/2011 190.00	02/28/2012
1,948.00		62. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,553.00					12/07/2011 395.00	02/28/2012
2,483.00		79. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,978.00					12/07/2011 505.00	02/28/2012
2,593.00		82.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,879.00					04/29/2011 714.00	02/28/2012
3,158.00		100.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 2,242.00					04/29/2011 916.00	02/28/2012
1,084.00		34.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 756.00					04/29/2011 328.00	02/28/2012

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2,875.00		91.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,983.00					04/28/2011 892.00	02/28/2012
63.00		2. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 43.00					04/28/2011 20.00	02/28/2012
55,612.00		310. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 67,053.00					07/13/2011 -11,441.00	02/29/2012
12,378.00		69. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 14,004.00					08/12/2011 -1,626.00	02/29/2012
12,378.00		69. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 13,742.00					08/26/2011 -1,364.00	02/29/2012
46,185.00		85. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 6,192.00					09/07/2006 39,993.00	02/29/2012
49,388.00		40000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 47,152.00					10/27/2011 2,236.00	02/29/2012
24,694.00		20000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 22,252.00					08/09/2011 2,442.00	02/29/2012
80,255.00		65000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 64,091.00					05/06/2011 16,164.00	02/29/2012
18,520.00		15000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 14,622.00					04/29/2011 3,898.00	02/29/2012
24,694.00		20000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 19,113.00					03/31/2011 5,581.00	02/29/2012

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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)	
49,388.00		40000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 37,186.00					02/14/2011 12,202.00	02/29/2012
86,428.00		70000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 64,928.00					02/10/2011 21,500.00	02/29/2012
12,347.00		10000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 12,925.00					09/23/2011 -578.00	02/29/2012
24,694.00		20000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 25,481.00					12/30/2011 -787.00	02/29/2012
18,520.00		15000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 18,882.00					09/30/2011 -362.00	02/29/2012
18,520.00		15000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 18,682.00					11/18/2011 -162.00	02/29/2012
30,232.00		1325. B & G FOODS HLDGS CORP CL A PROPERTY TYPE: SECURITIES 31,721.00					12/29/2011 -1,489.00	03/01/2012
22,266.00		975. B & G FOODS HLDGS CORP CL A PROPERTY TYPE: SECURITIES 23,342.00					12/29/2011 -1,076.00	03/01/2012
27,660.00		489. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 29,138.00					03/18/2011 -1,478.00	03/01/2012
453.00		8. INTERNATIONAL FLAVORS & FRAGRANCES IN PROPERTY TYPE: SECURITIES 465.00					03/17/2011 -12.00	03/01/2012
2,610.00		46. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES 2,675.00					03/17/2011 -65.00	03/01/2012

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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)	
1,135.00		20. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES 1,163.00					03/17/2011 -28.00	03/01/2012
11,631.00		205. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 11,922.00					03/17/2011 -291.00	03/02/2012
115,813.00		100000. CD 2007-CD5 A4 11/01/07 VAR 11/1 PROPERTY TYPE: SECURITIES 108,219.00					01/05/2011 7,594.00	03/05/2012
103,320.00		95000. GECMC 2005-C1 A5 02/01/05 VAR 06/ PROPERTY TYPE: SECURITIES 100,314.00					01/06/2011 3,006.00	03/05/2012
9,735.00		325. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 5,939.00					06/04/2010 3,796.00	03/05/2012
108,296.00		95000. WBCMT 2006-C25 A4 5/1/2006 VAR 5/ PROPERTY TYPE: SECURITIES 94,944.00					07/13/2006 13,352.00	03/05/2012
96,684.00		90650.365 FN AC1254 07/01/09 4.000 08/01 PROPERTY TYPE: SECURITIES 95,169.00					10/31/2011 1,515.00	03/06/2012
45,175.00		42318.682 FN AE9687 11/01/10 4.000 11/01 PROPERTY TYPE: SECURITIES 41,783.00					12/30/2010 3,392.00	03/06/2012
15,095.00		15000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 15,131.00					02/29/2012 -36.00	03/07/2012
613.00		612.87 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 650.00					06/20/2005 -37.00	03/07/2012
541.00		85. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 686.00					07/01/2011 -145.00	03/09/2012

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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)	
13,480.00		448. ORACLE CORP PROPERTY TYPE: SECURITIES 6,709.00					08/08/2006 6,771.00	03/09/2012
6,749.00		64. PERRIGO CO COM PROPERTY TYPE: SECURITIES 4,895.00					03/09/2011 1,854.00	03/09/2012
13,956.00		129. UNION PAC CORP PROPERTY TYPE: SECURITIES 9,096.00					04/28/2008 4,860.00	03/09/2012
2,514.00		2513.99 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 2,618.00					03/25/2011 -104.00	03/10/2012
97,407.00		1050. ZOLL MEDICAL CORP COMMON PROPERTY TYPE: SECURITIES 48,861.00					02/23/2011 48,546.00	03/12/2012
76.00		12. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 97.00					07/01/2011 -21.00	03/13/2012
2,562.00		401. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 3,235.00					07/01/2011 -673.00	03/14/2012
2,325.00		364. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 2,912.00					06/17/2011 -587.00	03/14/2012
2,862.00		450. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 3,599.00					06/17/2011 -737.00	03/14/2012
388.00		61. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 487.00					06/30/2011 -99.00	03/14/2012
2,093.00		329. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 2,618.00					06/16/2011 -525.00	03/14/2012

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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)	
770.00		121. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 962.00					06/21/2011 -192.00	03/14/2012
1,183.00		186. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 1,463.00					06/20/2011 -280.00	03/14/2012
20,763.00		597. DOW CHEM CO PROPERTY TYPE: SECURITIES 20,235.00					07/24/2003 528.00	03/15/2012
551.00		551.27 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 547.00					07/12/2005 4.00	03/15/2012
123.00		123.11 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 131.00					09/23/2004 -8.00	03/15/2012
2.00		1.6 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	03/15/2012
10.00		10.34 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 11.00					03/25/2003 -1.00	03/15/2012
171.00		170.7 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 177.00					01/30/2003 -6.00	03/15/2012
1,727.00		1727.23 FG E98361 08/01/03 5.000 08/01/1 PROPERTY TYPE: SECURITIES 1,734.00					08/24/2005 -7.00	03/15/2012
88.00		88.17 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 87.00					05/24/2007 1.00	03/15/2012
2,356.00		2355.87 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,206.00					06/28/2007 150.00	03/15/2012

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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)	
1,945.00		1945.2 FG G03053 06/01/07 5.500 07/01/37 PROPERTY TYPE: SECURITIES 2,069.00					12/15/2009 -124.00	03/15/2012
1,257.00		1256.71 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,329.00					09/21/2009 -72.00	03/15/2012
1,310.00		1309.53 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,384.00					06/14/2010 -74.00	03/15/2012
1,157.00		1156.61 FG C90986 06/01/06 7.000 06/01/2 PROPERTY TYPE: SECURITIES 1,191.00					10/05/2006 -34.00	03/15/2012
1,133.00		1132.95 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,131.00					02/22/2011 2.00	03/15/2012
226.00		226.37 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 236.00					01/30/2003 -10.00	03/15/2012
2,401.00		2401.32 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 2,547.00					01/24/2012 -146.00	03/15/2012
5,762.00		5761.66 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 5,585.00					09/21/2004 177.00	03/15/2012
24.00		23.63 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 24.00					02/28/2005	03/15/2012
122.00		122.12 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 118.00					09/21/2004 4.00	03/15/2012
552.00		552.38 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 568.00					05/04/2005 -16.00	03/15/2012

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Kind of Property		Description				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)	
8,507.00		8507.07 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 9,385.00				02/09/2010 -878.00	03/15/2012
1,134.00		178. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 1,401.00				06/20/2011 -267.00	03/15/2012
1,210.00		190. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 1,412.00				06/14/2011 -202.00	03/15/2012
732.00		115. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 837.00				06/15/2011 -105.00	03/15/2012
217.00		34. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 244.00				06/09/2011 -27.00	03/15/2012
806.00		805.65 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 893.00				03/29/2004 -87.00	03/15/2012
425.00		425.24 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 468.00				06/07/2005 -43.00	03/15/2012
20,558.00		617. MATTEL INC PROPERTY TYPE: SECURITIES 14,173.00				09/22/2010 6,385.00	03/15/2012
3,195.00		93. PROTO LABS INC COMMON PROPERTY TYPE: SECURITIES 1,488.00				02/24/2012 1,707.00	03/15/2012
54,546.00		8526. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 34,648.00				11/18/2011 19,898.00	03/15/2012
53,614.00		55000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 55,060.00				02/16/2012 -1,446.00	03/15/2012

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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)	
11,469.00		129. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,441.00					06/03/2010 8,028.00	03/16/2012
10,898.00		127. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 10,351.00					02/15/2012 547.00	03/16/2012
86.00		1. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 69.00					10/11/2011 17.00	03/16/2012
8,298.00		65. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,661.00					11/03/2011 1,637.00	03/16/2012
10,191.00		195. FASTENAL CO PROPERTY TYPE: SECURITIES 3,609.00					02/09/2009 6,582.00	03/16/2012
102.00		16. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 115.00					06/09/2011 -13.00	03/16/2012
1,011.00		159. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 1,142.00					06/09/2011 -131.00	03/16/2012
2,348.00		132. IGATE CAP CORP PROPERTY TYPE: SECURITIES 1,825.00					08/05/2011 523.00	03/16/2012
752.00		42. IGATE CAP CORP PROPERTY TYPE: SECURITIES 581.00					08/05/2011 171.00	03/16/2012
125.00		7. IGATE CAP CORP PROPERTY TYPE: SECURITIES 97.00					08/05/2011 28.00	03/16/2012
1,548.00		87. IGATE CAP CORP PROPERTY TYPE: SECURITIES 1,020.00					09/07/2011 528.00	03/16/2012

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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)	
3,620.00		37. MCDONALDS CORP PROPERTY TYPE: SECURITIES 3,169.00					08/02/2011 451.00	03/16/2012
15,363.00		157. MCDONALDS CORP PROPERTY TYPE: SECURITIES 12,652.00					05/13/2011 2,711.00	03/16/2012
15,208.00		512. ORACLE CORP PROPERTY TYPE: SECURITIES 7,668.00					08/08/2006 7,540.00	03/16/2012
31,664.00		541. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 15,148.00					07/29/2004 16,516.00	03/16/2012
14,469.00		128. UNION PAC CORP PROPERTY TYPE: SECURITIES 9,025.00					04/28/2008 5,444.00	03/16/2012
3,889.00		80. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 3,131.00					12/30/2011 758.00	03/16/2012
5,590.00		115. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 4,472.00					05/13/2011 1,118.00	03/16/2012
30,277.00		30277.14 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 31,455.00					02/11/2011 -1,178.00	03/18/2012
134.00		21. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 151.00					06/09/2011 -17.00	03/19/2012
708.00		111. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 797.00					06/09/2011 -89.00	03/19/2012
1,148.00		180. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 1,287.00					06/13/2011 -139.00	03/19/2012

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478.00		75. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 533.00					06/10/2011 -55.00	03/19/2012
625.00		98. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 696.00					06/08/2011 -71.00	03/19/2012
191.00		30. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 213.00					06/08/2011 -22.00	03/19/2012
166.00		26. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 185.00					06/10/2011 -19.00	03/19/2012
874.00		137. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 972.00					06/08/2011 -98.00	03/19/2012
166.00		26. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 184.00					06/13/2011 -18.00	03/19/2012
657.00		103. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 731.00					06/08/2011 -74.00	03/19/2012
83.00		13. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 92.00					06/10/2011 -9.00	03/19/2012
4,127.00		647. FURMANITE CORPORATION PROPERTY TYPE: SECURITIES 4,513.00					10/12/2011 -386.00	03/19/2012
3,275.00		184. IGATE CAP CORP PROPERTY TYPE: SECURITIES 2,158.00					09/07/2011 1,117.00	03/19/2012
623.00		35. IGATE CAP CORP PROPERTY TYPE: SECURITIES 658.00					04/07/2011 -35.00	03/19/2012

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606.00		605.6 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 622.00					09/10/2003 -16.00	03/20/2012
138.00		137.7 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 139.00					10/20/2003 -1.00	03/20/2012
4,433.00		151. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,842.00					05/25/2011 -409.00	03/20/2012
4,065.00		138. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 4,425.00					05/25/2011 -360.00	03/20/2012
40,003.00		1361. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 43,639.00					05/25/2011 -3,636.00	03/20/2012
11,022.00		375. QLIK TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 11,482.00					06/08/2011 -460.00	03/20/2012
53,268.00		55000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 56,506.00					02/16/2012 -3,238.00	03/20/2012
11,077.00		651. IGATE CAP CORP PROPERTY TYPE: SECURITIES 12,244.00					04/07/2011 -1,167.00	03/21/2012
2,890.00		170. IGATE CAP CORP PROPERTY TYPE: SECURITIES 3,197.00					04/07/2011 -307.00	03/21/2012
2,346.00		138. IGATE CAP CORP PROPERTY TYPE: SECURITIES 2,595.00					04/07/2011 -249.00	03/21/2012
2,684.00		161. IGATE CAP CORP PROPERTY TYPE: SECURITIES 3,027.00					04/07/2011 -343.00	03/22/2012

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2,275.00		137. IGATE CAP CORP PROPERTY TYPE: SECURITIES 2,576.00					04/07/2011 -301.00	03/22/2012
723.00		722.7 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 693.00					02/10/2010 30.00	03/25/2012
324.00		324.11 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 334.00					04/22/2005 -10.00	03/25/2012
271.00		271.18 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 271.00					09/27/2000	03/25/2012
739.00		739.06 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 756.00					02/15/2005 -17.00	03/25/2012
2,911.00		2911.09 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,864.00					11/03/2005 47.00	03/25/2012
3,744.00		3744.19 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,989.00					05/25/2010 -245.00	03/25/2012
1,307.00		1306.53 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 1,311.00					04/07/2004 -4.00	03/25/2012
9.00		8.5 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003	03/25/2012
4.00		4.44 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 5.00					03/20/2003 -1.00	03/25/2012
5.00		4.92 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	03/25/2012

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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)	
18.00		17.98 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 19.00					04/15/2003	03/25/2012
							-1.00	
23.00		23.23 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003	03/25/2012
							-1.00	
19.00		19.4 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 20.00					04/15/2003	03/25/2012
							-1.00	
24.00		23.61 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 25.00					01/22/2003	03/25/2012
							-1.00	
38.00		38.38 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 40.00					04/08/2003	03/25/2012
							-2.00	
10.00		10.09 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 11.00					03/20/2003	03/25/2012
							-1.00	
347.00		347.23 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 349.00					06/14/2011	03/25/2012
							-2.00	
296.00		296.47 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 311.00					09/15/2011	03/25/2012
							-15.00	
170.00		169.53 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 167.00					03/10/2011	03/25/2012
							3.00	
174.00		173.64 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 175.00					05/17/2011	03/25/2012
							-1.00	
751.00		751.48 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 807.00					01/26/2012	03/25/2012
							-56.00	

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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)	
912.00		912.21 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 956.00					08/11/2011 -44.00	03/25/2012
14.00		14.24 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 15.00					09/23/2004 -1.00	03/25/2012
6.00		5.78 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	03/25/2012
17.00		16.76 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 18.00					04/15/2003 -1.00	03/25/2012
720.00		719.62 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 751.00					03/25/2003 -31.00	03/25/2012
18.00		17.56 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 18.00					03/25/2003	03/25/2012
196.00		195.69 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 204.00					03/25/2003 -8.00	03/25/2012
1,275.00		1274.98 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,259.00					02/27/2006 16.00	03/25/2012
3,100.00		3100.45 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,175.00					08/07/2009 -75.00	03/25/2012
1,540.00		1539.73 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 1,562.00					03/19/2003 -22.00	03/25/2012
2.00		2.22 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	03/25/2012

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Kind of Property		Description				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)	
206.00		206.02 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 211.00				06/03/2003 -5.00	03/25/2012
168.00		168.4 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 171.00				07/08/2003 -3.00	03/25/2012
78.00		78.47 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 82.00				04/17/2003 -4.00	03/25/2012
169.00		169.36 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 177.00				09/10/2003 -8.00	03/25/2012
2,356.00		2355.83 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,554.00				07/16/2010 -198.00	03/25/2012
19.00		19.18 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00				03/04/2004 -1.00	03/25/2012
738.00		738.13 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 697.00				05/05/2006 41.00	03/25/2012
4,089.00		4088.71 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 4,231.00				08/06/2009 -142.00	03/25/2012
21.00		21.06 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 22.00				10/04/2006 -1.00	03/25/2012
107.00		107.05 FN 893373 09/01/06 6.000 06/01/36 PROPERTY TYPE: SECURITIES 107.00				09/11/2006	03/25/2012
553.00		553.24 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 562.00				10/04/2006 -9.00	03/25/2012

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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)	
55.00		54.79 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 56.00					01/31/2007 -1.00	03/25/2012
1,722.00		1721.75 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,788.00					01/04/2011 -66.00	03/25/2012
1,936.00		1935.66 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 2,084.00					02/09/2012 -148.00	03/25/2012
622.00		621.78 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 638.00					12/14/2010 -16.00	03/25/2012
65.00		64.7 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 68.00					07/27/2010 -3.00	03/25/2012
1,024.00		1023.93 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 1,106.00					02/01/2012 -82.00	03/25/2012
639.00		638.64 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 647.00					07/14/2011 -8.00	03/25/2012
1,396.00		1396.12 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,445.00					03/11/2011 -49.00	03/25/2012
402.00		401.507 FN AC1254 07/01/09 4.000 08/01/3 PROPERTY TYPE: SECURITIES 422.00					10/31/2011 -20.00	03/25/2012
109.00		108.66 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 115.00					07/01/2010 -6.00	03/25/2012
749.00		748.63 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 781.00					07/21/2010 -32.00	03/25/2012

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91.00		91.27 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 91.00				05/03/2011	03/25/2012
99.00		98.69 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 103.00				07/18/2011	03/25/2012
177.00		177.4 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 188.00				01/03/2012	03/25/2012
132.00		132.23 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 135.00				12/28/2010	03/25/2012
232.00		231.53 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 229.00				12/30/2010	03/25/2012
301.00		301.01 HMBT 2006-1 1A1 03/01/06 VAR 04/2 PROPERTY TYPE: SECURITIES 304.00				03/29/2006	03/25/2012
926.00		926.22 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 931.00				12/03/2004	03/25/2012
2,087.00		2087.06 JPMMT 2006-A4 2A2 05/01/06 VAR 0 PROPERTY TYPE: SECURITIES 2,090.00				11/07/2006	03/25/2012
717.00		716.85 MSM 2004-4 3A 08/01/04 5.000 08/2 PROPERTY TYPE: SECURITIES 724.00				11/02/2004	03/25/2012
11,933.00		302. ALTERA CORP COM PROPERTY TYPE: SECURITIES 11,309.00				11/11/2011	03/27/2012
16,591.00		27. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,967.00				09/07/2006	03/27/2012

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Kind of Property		Description				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)	
14,097.00		200. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 17,381.00				01/26/2011 -3,284.00	03/27/2012
1,410.00		20. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 1,718.00				06/09/2011 -308.00	03/27/2012
39,713.00		40000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 39,551.00				03/15/2012 162.00	03/27/2012
44,677.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,116.00				03/06/2012 -439.00	03/27/2012
2,175.00		189. MDC PARTNERS INC CL A SUBORDINATE PROPERTY TYPE: SECURITIES 3,229.00				01/26/2011 -1,054.00	03/28/2012
1,721.00		150. MDC PARTNERS INC CL A SUBORDINATE PROPERTY TYPE: SECURITIES 2,563.00				01/26/2011 -842.00	03/28/2012
688.00		61. MDC PARTNERS INC CL A SUBORDINATE V PROPERTY TYPE: SECURITIES 1,042.00				01/26/2011 -354.00	03/29/2012
23.00		2. MDC PARTNERS INC CL A SUBORDINATE VO PROPERTY TYPE: SECURITIES 34.00				01/26/2011 -11.00	03/29/2012
44,745.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,469.00				02/29/2012 -724.00	03/29/2012
64,632.00		65000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 65,168.00				03/06/2012 -536.00	03/29/2012
18,044.00		30. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,186.00				09/07/2006 15,858.00	03/30/2012

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147.00		13. MDC PARTNERS INC CL A SUBORDINATE V PROPERTY TYPE: SECURITIES 222.00					01/26/2011 -75.00	03/30/2012
451.00		19. VOCERA COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 304.00					03/28/2012 147.00	03/30/2012
39,062.00		849. AFLAC INC PROPERTY TYPE: SECURITIES 38,967.00					07/25/2011 95.00	04/02/2012
29,679.00		558. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 28,977.00					12/16/2010 702.00	04/02/2012
745.00		14. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 699.00					12/06/2010 46.00	04/02/2012
1,777.00		25. SM ENERGY CO PROPERTY TYPE: SECURITIES 1,970.00					09/15/2011 -193.00	04/02/2012
5,614.00		79. SM ENERGY CO PROPERTY TYPE: SECURITIES 6,149.00					09/01/2011 -535.00	04/02/2012
3,269.00		46. SM ENERGY CO PROPERTY TYPE: SECURITIES 3,565.00					09/01/2011 -296.00	04/02/2012
24,089.00		339. SM ENERGY CO PROPERTY TYPE: SECURITIES 24,861.00					08/10/2011 -772.00	04/02/2012
25,628.00		361. SM ENERGY CO PROPERTY TYPE: SECURITIES 26,474.00					08/10/2011 -846.00	04/02/2012
49,596.00		849. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 48,101.00					03/26/2007 1,495.00	04/02/2012

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18,908.00		504. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 17,068.00					09/01/2011 1,840.00	04/02/2012
9,191.00		245. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 11,220.00					03/30/2011 -2,029.00	04/02/2012
25,134.00		552. AFLAC INC PROPERTY TYPE: SECURITIES 19,911.00					08/24/2011 5,223.00	04/03/2012
25,134.00		552. AFLAC INC PROPERTY TYPE: SECURITIES 31,565.00					04/28/2011 -6,431.00	04/03/2012
3,506.00		77. AFLAC INC PROPERTY TYPE: SECURITIES 4,154.00					04/26/2011 -648.00	04/03/2012
39,542.00		751. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 39,218.00					12/27/2010 324.00	04/03/2012
57,673.00		2645. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 44,167.00					11/26/2010 13,506.00	04/03/2012
4,993.00		229. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 3,753.00					11/29/2010 1,240.00	04/03/2012
8,395.00		385. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 5,540.00					10/04/2011 2,855.00	04/03/2012
255.00		. USTARCOM INC SECURITY LITIGATION PAYME PROPERTY TYPE: SECURITIES					255.00	04/03/2012
54,136.00		1433. ALTERA CORP COM PROPERTY TYPE: SECURITIES 47,282.00					11/04/2010 6,854.00	04/04/2012

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4,421.00		117. ALTERA CORP COM PROPERTY TYPE: SECURITIES 3,860.00					11/04/2010 561.00	04/04/2012
12,281.00		325. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,300.00					01/19/2012 -1,019.00	04/04/2012
1,417.00		73. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 1,003.00					04/20/2011 414.00	04/04/2012
2,408.00		126. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 1,731.00					04/20/2011 677.00	04/04/2012
1,013.00		53. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 655.00					12/01/2010 358.00	04/04/2012
5,504.00		123. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 4,050.00					12/23/2011 1,454.00	04/04/2012
5,929.00		181. SELECT COMFORT CORP OC-CAP STK PROPERTY TYPE: SECURITIES 4,628.00					01/27/2012 1,301.00	04/04/2012
6,600.00		162. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 5,831.00					12/02/2011 769.00	04/04/2012
8,462.00		75. AFFILIATED MANAGERS GROUP INC COM PROPERTY TYPE: SECURITIES 6,038.00					04/01/2010 2,424.00	04/05/2012
8,042.00		181. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,021.00					03/09/2010 2,021.00	04/05/2012
12,275.00		275. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,593.00					03/07/2011 -318.00	04/05/2012

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7,812.00		87. AIRGAS INC PROPERTY TYPE: SECURITIES 7,792.00					03/27/2012 20.00	04/05/2012
11,178.00		125. AIRGAS INC PROPERTY TYPE: SECURITIES 10,190.00					01/12/2012 988.00	04/05/2012
6,337.00		100. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 7,327.00					07/05/2011 -990.00	04/05/2012
3,169.00		50. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 3,508.00					07/05/2011 -339.00	04/05/2012
836.00		9. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 240.00					06/03/2010 596.00	04/05/2012
7,521.00		81. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,152.00					07/22/2010 5,369.00	04/05/2012
9,354.00		100. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,811.00					04/20/2010 6,543.00	04/05/2012
529.00		14. ALTERA CORP COM PROPERTY TYPE: SECURITIES 524.00					11/11/2011 5.00	04/05/2012
2,685.00		71. ALTERA CORP COM PROPERTY TYPE: SECURITIES 2,034.00					07/23/2010 651.00	04/05/2012
8,602.00		149. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 7,550.00					05/26/2011 1,052.00	04/05/2012
2,704.00		56. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 2,362.00					12/30/2011 342.00	04/05/2012

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5,455.00		113. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 4,732.00					11/11/2011 723.00	04/05/2012
7,239.00		150. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 6,578.00					05/04/2011 661.00	04/05/2012
1,207.00		25. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 1,050.00					03/11/2011 157.00	04/05/2012
7,168.00		91. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 7,119.00					10/21/2011 49.00	04/05/2012
31,286.00		50. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 3,643.00					09/07/2006 27,643.00	04/05/2012
8,484.00		525. ARIAD PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 7,887.00					02/23/2012 597.00	04/05/2012
6,536.00		51. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 6,250.00					02/01/2012 286.00	04/05/2012
7,568.00		90. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 6,244.00					10/11/2011 1,324.00	04/05/2012
4,190.00		50. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 4,091.00					02/16/2012 99.00	04/05/2012
4,190.00		50. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 4,032.00					07/05/2011 158.00	04/05/2012
8,952.00		350. CARDTRONICS INC PROPERTY TYPE: SECURITIES 8,392.00					10/19/2011 560.00	04/05/2012

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6,634.00		62. CATERPILLAR INC PROPERTY TYPE: SECURITIES 6,460.00					01/18/2012 174.00	04/05/2012
10,585.00		25. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 3,959.00					09/01/2010 6,626.00	04/05/2012
8,351.00		275. COBALT INTL ENERGY INC PROPERTY TYPE: SECURITIES 8,270.00					04/02/2012 81.00	04/05/2012
6,663.00		91. COCA COLA CO PROPERTY TYPE: SECURITIES 5,954.00					06/27/2011 709.00	04/05/2012
5,345.00		73. COCA COLA CO PROPERTY TYPE: SECURITIES 4,610.00					11/18/2010 735.00	04/05/2012
6,369.00		83. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 4,177.00					03/01/2010 2,192.00	04/05/2012
9,099.00		275. COLFAX CORP PROPERTY TYPE: SECURITIES 6,476.00					06/17/2011 2,623.00	04/05/2012
8,828.00		175. COMMVAULT SYSTEMS PROPERTY TYPE: SECURITIES 6,246.00					03/11/2011 2,582.00	04/05/2012
10,007.00		100. CONCHO RES INC PROPERTY TYPE: SECURITIES 9,132.00					10/24/2011 875.00	04/05/2012
8,487.00		100. CONTINENTAL RES INC OKLA PROPERTY TYPE: SECURITIES 8,148.00					01/25/2012 339.00	04/05/2012
4,630.00		57. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 4,611.00					03/16/2012 19.00	04/05/2012

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8,760.00		99. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 6,496.00				11/04/2010 2,264.00	04/05/2012
3,961.00		34. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 3,484.00				11/03/2011 477.00	04/05/2012
2,330.00		20. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 1,903.00				10/11/2011 427.00	04/05/2012
10,144.00		184. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 9,464.00				03/08/2011 680.00	04/05/2012
4,812.00		58. DEERE & CO PROPERTY TYPE: SECURITIES 3,382.00				05/21/2010 1,430.00	04/05/2012
4,805.00		50. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 3,789.00				09/15/2011 1,016.00	04/05/2012
4,805.00		50. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 3,676.00				08/29/2011 1,129.00	04/05/2012
9,202.00		316. EMC CORP/MASS PROPERTY TYPE: SECURITIES 8,157.00				01/25/2012 1,045.00	04/05/2012
844.00		29. EMC CORP/MASS PROPERTY TYPE: SECURITIES 701.00				01/25/2011 143.00	04/05/2012
5,561.00		50. EOG RES INC PROPERTY TYPE: SECURITIES 5,488.00				02/03/2012 73.00	04/05/2012
9,211.00		150. ECOLAB INC COM PROPERTY TYPE: SECURITIES 8,594.00				12/29/2011 617.00	04/05/2012

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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)	
16,282.00		191. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 16,269.00					12/30/2011 13.00	04/05/2012
8,446.00		175. FEI CO PROPERTY TYPE: SECURITIES 7,899.00					02/13/2012 547.00	04/05/2012
8,342.00		78. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 6,661.00					12/07/2011 1,681.00	04/05/2012
1,390.00		13. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 1,079.00					11/03/2011 311.00	04/05/2012
7,965.00		75. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 6,405.00					12/07/2011 1,560.00	04/05/2012
8,556.00		175. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 6,558.00					07/08/2010 1,998.00	04/05/2012
7,277.00		137. FASTENAL CO PROPERTY TYPE: SECURITIES 2,535.00					02/09/2009 4,742.00	04/05/2012
3,984.00		75. FASTENAL CO PROPERTY TYPE: SECURITIES 2,662.00					09/15/2011 1,322.00	04/05/2012
5,312.00		100. FASTENAL CO PROPERTY TYPE: SECURITIES 3,132.00					02/09/2011 2,180.00	04/05/2012
10,130.00		75. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 10,233.00					04/04/2012 -103.00	04/05/2012
9,538.00		138. FISERV INC PROPERTY TYPE: SECURITIES 9,167.00					02/29/2012 371.00	04/05/2012

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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)	
5,440.00		90. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 5,767.00					02/23/2012 -327.00	04/05/2012
4,877.00		127. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 5,634.00					01/25/2012 -757.00	04/05/2012
8,937.00		250. GNC HLDGS INC COM CL A PROPERTY TYPE: SECURITIES 8,348.00					02/23/2012 589.00	04/05/2012
8,434.00		275. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 5,026.00					06/04/2010 3,408.00	04/05/2012
8,395.00		167. HOME DEPOT INC PROPERTY TYPE: SECURITIES 7,468.00					01/18/2012 927.00	04/05/2012
9,110.00		100. HUMANA INC COMMON STOCK PROPERTY TYPE: SECURITIES 8,620.00					11/02/2011 490.00	04/05/2012
8,175.00		293. INTEL CORP PROPERTY TYPE: SECURITIES 7,507.00					12/07/2011 668.00	04/05/2012
13,919.00		68. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 10,522.00					01/20/2011 3,397.00	04/05/2012
6,141.00		30. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 4,307.00					10/29/2010 1,834.00	04/05/2012
5,970.00		11. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 5,649.00					02/29/2012 321.00	04/05/2012
4,283.00		96. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,053.00					08/12/2009 230.00	04/05/2012

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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)	
1,517.00		34. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,413.00					08/03/2010 104.00	04/05/2012
2,409.00		54. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,867.00					10/24/2011 542.00	04/05/2012
5,855.00		184. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 5,779.00					03/11/2010 76.00	04/05/2012
6,673.00		125. KLA-TENCOR CORPORATION PROPERTY TYPE: SECURITIES 6,582.00					01/27/2012 91.00	04/05/2012
5,338.00		100. KLA-TENCOR CORPORATION PROPERTY TYPE: SECURITIES 4,393.00					10/13/2011 945.00	04/05/2012
9,054.00		125. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 4,560.00					04/01/2010 4,494.00	04/05/2012
65,750.00		2125. LKQ CORP PROPERTY TYPE: SECURITIES 68,518.00					01/10/2012 -2,768.00	04/05/2012
7,299.00		117. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 2,021.00					06/11/2009 5,278.00	04/05/2012
9,158.00		350. LENNAR CORP PROPERTY TYPE: SECURITIES 7,825.00					01/24/2012 1,333.00	04/05/2012
10,253.00		250. MACYS INC PROPERTY TYPE: SECURITIES 8,250.00					12/07/2011 2,003.00	04/05/2012
8,719.00		650. MANITOWOC INC COM PROPERTY TYPE: SECURITIES 10,424.00					02/08/2012 -1,705.00	04/05/2012

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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)	
8,692.00		20. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 7,393.00					11/11/2011 1,299.00	04/05/2012
5,934.00		213. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 5,714.00					11/11/2011 220.00	04/05/2012
585.00		6. MCDONALDS CORP PROPERTY TYPE: SECURITIES 484.00					05/13/2011 101.00	04/05/2012
10,041.00		103. MCDONALDS CORP PROPERTY TYPE: SECURITIES 8,016.00					10/29/2010 2,025.00	04/05/2012
9,831.00		125. MEDIVATION INC PROPERTY TYPE: SECURITIES 5,789.00					12/29/2011 4,042.00	04/05/2012
8,520.00		47. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 8,372.00					05/05/2011 148.00	04/05/2012
9,066.00		50. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 5,167.00					02/21/2008 3,899.00	04/05/2012
4,897.00		156. MICROSOFT CORP PROPERTY TYPE: SECURITIES 5,045.00					03/01/2012 -148.00	04/05/2012
10,970.00		175. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 6,174.00					05/25/2011 4,796.00	04/05/2012
8,760.00		175. MOTOROLA INC COM NEW PROPERTY TYPE: SECURITIES 7,856.00					09/20/2011 904.00	04/05/2012
8,281.00		102. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 8,065.00					02/10/2011 216.00	04/05/2012

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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)	
9,898.00		225. NETAPP INC COM PROPERTY TYPE: SECURITIES 10,320.00					03/20/2012 -422.00	04/05/2012
2,327.00		25. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 1,742.00					09/15/2011 585.00	04/05/2012
6,981.00		75. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 4,637.00					08/19/2011 2,344.00	04/05/2012
8,926.00		94. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 8,224.00					06/16/2010 702.00	04/05/2012
5,393.00		100. OCEANEERING INTL INC COM PROPERTY TYPE: SECURITIES 5,392.00					02/16/2012 1.00	04/05/2012
5,393.00		100. OCEANEERING INTL INC COM PROPERTY TYPE: SECURITIES 4,841.00					01/20/2012 552.00	04/05/2012
5,821.00		199. ORACLE CORP PROPERTY TYPE: SECURITIES 2,980.00					08/08/2006 2,841.00	04/05/2012
8,677.00		94. PVH CORP COMMON PROPERTY TYPE: SECURITIES 7,977.00					02/29/2012 700.00	04/05/2012
12,131.00		75. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 11,396.00					01/20/2012 735.00	04/05/2012
2,416.00		23. PERRIGO CO COM PROPERTY TYPE: SECURITIES 1,759.00					03/09/2011 657.00	04/05/2012
2,626.00		25. PERRIGO CO COM PROPERTY TYPE: SECURITIES 1,887.00					03/18/2011 739.00	04/05/2012

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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)	
7,895.00		425. PIER 1 IMPORTS INC COM PROPERTY TYPE: SECURITIES 7,155.00					02/03/2012 740.00	04/05/2012
11,032.00		100. PIONEER NATURAL RESOURCES CO COM PROPERTY TYPE: SECURITIES 10,560.00					02/03/2012 472.00	04/05/2012
6,340.00		37. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 6,052.00					10/11/2011 288.00	04/05/2012
4,524.00		6. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 3,121.00					10/24/2011 1,403.00	04/05/2012
1,508.00		2. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 928.00					03/04/2011 580.00	04/05/2012
4,299.00		64. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 4,171.00					10/19/2011 128.00	04/05/2012
1,747.00		26. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 1,638.00					11/25/2009 109.00	04/05/2012
10,962.00		163. QUALCOMM INC PROPERTY TYPE: SECURITIES 10,682.00					03/16/2012 280.00	04/05/2012
11,324.00		200. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 4,308.00					09/10/2010 7,016.00	04/05/2012
3,980.00		55. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 3,965.00					12/20/2011 15.00	04/05/2012
507.00		7. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 492.00					12/08/2011 15.00	04/05/2012

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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)	
8,938.00		50. RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES 8,888.00					03/12/2012 50.00	04/05/2012
9,226.00		75. REGENERON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 6,401.00					01/27/2012 2,825.00	04/05/2012
7,897.00		100. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 7,705.00					12/07/2011 192.00	04/05/2012
9,805.00		100. ROPER INDS INC NEW COM PROPERTY TYPE: SECURITIES 8,994.00					01/06/2012 811.00	04/05/2012
10,492.00		175. ROSS STORES INC PROPERTY TYPE: SECURITIES 8,943.00					01/12/2012 1,549.00	04/05/2012
8,215.00		106. SXC HEALTH SOLUTIONS CORP SEDOL B16 PROPERTY TYPE: SECURITIES 3,713.00					04/30/2010 4,502.00	04/05/2012
3,410.00		44. SXC HEALTH SOLUTIONS CORP SEDOL B16T PROPERTY TYPE: SECURITIES 1,540.00					05/03/2010 1,870.00	04/05/2012
7,618.00		299. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 7,538.00					03/27/2012 80.00	04/05/2012
7,687.00		300. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 7,572.00					03/12/2012 115.00	04/05/2012
1,922.00		75. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 1,647.00					02/02/2012 275.00	04/05/2012
7,748.00		112. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 9,619.00					06/09/2011 -1,871.00	04/05/2012

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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)	
9,341.00		350. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 8,494.00					02/08/2012 847.00	04/05/2012
10,890.00		225. SOURCEFIRE INC PROPERTY TYPE: SECURITIES 9,453.00					02/22/2012 1,437.00	04/05/2012
2,588.00		47. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 2,375.00					11/11/2011 213.00	04/05/2012
2,423.00		44. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 2,223.00					11/11/2011 200.00	04/05/2012
9,608.00		175. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 8,899.00					11/02/2011 709.00	04/05/2012
3,849.00		275. STEEL DYNAMICS INC PROPERTY TYPE: SECURITIES 4,440.00					01/27/2012 -591.00	04/05/2012
4,549.00		325. STEEL DYNAMICS INC PROPERTY TYPE: SECURITIES 4,838.00					01/10/2012 -289.00	04/05/2012
4,924.00		58. STERICYCLE INC PROPERTY TYPE: SECURITIES 2,095.00					12/21/2006 2,829.00	04/05/2012
2,301.00		34. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 1,888.00					05/27/2011 413.00	04/05/2012
5,956.00		88. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 4,840.00					05/26/2011 1,116.00	04/05/2012
5,123.00		75. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 2,844.00					09/20/2010 2,279.00	04/05/2012

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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)	
8,585.00		250. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 7,628.00					12/29/2011 957.00	04/05/2012
9,005.00		275. TIBCO SOFTWARE INC PROPERTY TYPE: SECURITIES 8,315.00					03/12/2012 690.00	04/05/2012
14,005.00		150. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 8,268.00					03/09/2011 5,737.00	04/05/2012
8,683.00		75. TRANSDIGM GROUP INC PROPERTY TYPE: SECURITIES 7,315.00					12/01/2011 1,368.00	04/05/2012
9,436.00		175. TRIMBLE NAV LTD COM PROPERTY TYPE: SECURITIES 7,819.00					12/07/2011 1,617.00	04/05/2012
8,113.00		225. TRIPADVISORS, INC. PROPERTY TYPE: SECURITIES 7,752.00					02/01/2012 361.00	04/05/2012
9,526.00		100. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 2,903.00					09/14/2010 6,623.00	04/05/2012
5,078.00		47. UNION PAC CORP PROPERTY TYPE: SECURITIES 3,314.00					04/28/2008 1,764.00	04/05/2012
9,653.00		225. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 9,194.00					02/06/2012 459.00	04/05/2012
7,461.00		91. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 7,274.00					11/11/2011 187.00	04/05/2012
9,800.00		166. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,464.00					08/18/2010 4,336.00	04/05/2012

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3,154.00		63. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,450.00					05/13/2011 704.00	04/05/2012
150.00		3. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 116.00					05/13/2011 34.00	04/05/2012
6,107.00		122. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 4,706.00					03/08/2011 1,401.00	04/05/2012
8,738.00		175. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 7,569.00					01/27/2012 1,169.00	04/05/2012
7,494.00		100. WABTECH PROPERTY TYPE: SECURITIES 7,007.00					01/06/2012 487.00	04/05/2012
1,873.00		25. WABTECH PROPERTY TYPE: SECURITIES 1,598.00					10/24/2011 275.00	04/05/2012
6,443.00		190. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 5,737.00					01/18/2012 706.00	04/05/2012
102.00		3. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 87.00					01/05/2012 15.00	04/05/2012
1,284.00		20. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 1,199.00					01/12/2012 85.00	04/05/2012
5,523.00		86. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 5,156.00					01/12/2012 367.00	04/05/2012
193.00		3. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 176.00					01/12/2012 17.00	04/05/2012

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8,054.00		125. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 6,503.00					12/02/2011 1,551.00	04/05/2012
9,492.00		150. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 7,719.00					01/12/2012 1,773.00	04/05/2012
4,990.00		131. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 4,091.00					09/20/2010 899.00	04/05/2012
6,848.00		195. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 6,487.00					10/24/2011 361.00	04/05/2012
878.00		25. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 818.00					10/21/2011 60.00	04/05/2012
9,768.00		275. XILINX INC PROPERTY TYPE: SECURITIES 10,202.00					02/27/2012 -434.00	04/05/2012
5,937.00		125. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 5,934.00					03/12/2012 3.00	04/05/2012
2,375.00		50. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 2,346.00					03/05/2012 29.00	04/05/2012
9,286.00		200. GARMIN LTD SHS PROPERTY TYPE: SECURITIES 8,495.00					01/20/2012 791.00	04/05/2012
7,361.00		175. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 6,683.00					02/27/2012 678.00	04/05/2012
4,206.00		100. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 3,759.00					02/16/2012 447.00	04/05/2012

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788.00		788.11 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 835.00					06/20/2005 -47.00	04/07/2012
2,477.00		113. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 1,600.00					08/04/2011 877.00	04/09/2012
4,926.00		225. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 3,186.00					08/04/2011 1,740.00	04/09/2012
203,005.00		185000. TSY INFL IX N/B 07/29/11 0.625 0 PROPERTY TYPE: SECURITIES 198,708.00					12/14/2011 4,297.00	04/09/2012
64,964.00		65000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 64,548.00					03/30/2012 416.00	04/09/2012
39,978.00		40000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 40,670.00					02/29/2012 -692.00	04/09/2012
4,997.00		5000. UNITED STATES TREAS NTS 02/29/12 0 PROPERTY TYPE: SECURITIES 5,082.00					02/29/2012 -85.00	04/09/2012
29,984.00		30000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 30,254.00					03/05/2012 -270.00	04/09/2012
4,766.00		4765.9 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 4,962.00					03/25/2011 -196.00	04/10/2012
2,171.00		157. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 1,981.00					07/27/2011 190.00	04/10/2012
5,366.00		388. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 4,013.00					05/05/2011 1,353.00	04/10/2012

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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)	
11,081.00		437. CARDTRONICS INC PROPERTY TYPE: SECURITIES 10,479.00					10/19/2011 602.00	04/11/2012
1,116.00		44. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,055.00					10/19/2011 61.00	04/11/2012
6,213.00		245. CARDTRONICS INC PROPERTY TYPE: SECURITIES 5,872.00					10/18/2011 341.00	04/11/2012
2,155.00		85. CARDTRONICS INC PROPERTY TYPE: SECURITIES 2,037.00					10/19/2011 118.00	04/11/2012
279.00		11. CARDTRONICS INC PROPERTY TYPE: SECURITIES 263.00					10/18/2011 16.00	04/11/2012
31,259.00		1233. CARDTRONICS INC PROPERTY TYPE: SECURITIES 29,526.00					10/18/2011 1,733.00	04/11/2012
2,408.00		95. CARDTRONICS INC PROPERTY TYPE: SECURITIES 2,267.00					10/18/2011 141.00	04/11/2012
11,925.00		125. CONCHO RES INC PROPERTY TYPE: SECURITIES 11,416.00					10/24/2011 509.00	04/11/2012
9,888.00		200. FASTENAL CO PROPERTY TYPE: SECURITIES 6,265.00					02/09/2011 3,623.00	04/11/2012
4,944.00		100. FASTENAL CO PROPERTY TYPE: SECURITIES 3,017.00					02/03/2011 1,927.00	04/11/2012
2,359.00		169. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 1,748.00					05/05/2011 611.00	04/11/2012

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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)	
502.00		36. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 369.00					05/20/2011 133.00	04/11/2012
11,576.00		150. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 9,703.00					10/18/2011 1,873.00	04/11/2012
1,929.00		25. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 1,612.00					10/12/2011 317.00	04/11/2012
3,315.00		100. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 3,051.00					12/29/2011 264.00	04/11/2012
2,718.00		82. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 2,486.00					12/22/2011 232.00	04/11/2012
1,425.00		43. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 1,304.00					12/22/2011 121.00	04/11/2012
5,833.00		150. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 5,734.00					01/27/2012 99.00	04/11/2012
4,572.00		75. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 3,902.00					12/02/2011 670.00	04/11/2012
4,485.00		75. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 3,860.00					01/12/2012 625.00	04/11/2012
13,859.00		181. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 9,274.00					09/03/2010 4,585.00	04/12/2012
2,029.00		159. GSE HLDG INC PROPERTY TYPE: SECURITIES 1,883.00					02/13/2012 146.00	04/12/2012

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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)	
140.00		11. GSE HLDG INC PROPERTY TYPE: SECURITIES 127.00					02/14/2012 13.00	04/12/2012
1,276.00		100. GSE HLDG INC PROPERTY TYPE: SECURITIES 1,154.00					02/15/2012 122.00	04/12/2012
242.00		19. GSE HLDG INC PROPERTY TYPE: SECURITIES 219.00					02/16/2012 23.00	04/12/2012
804.00		63. GSE HLDG INC PROPERTY TYPE: SECURITIES 727.00					02/16/2012 77.00	04/12/2012
5,390.00		120. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,150.00					10/24/2011 1,240.00	04/12/2012
10,869.00		242. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 8,117.00					10/21/2011 2,752.00	04/12/2012
8,602.00		301. ORACLE CORP PROPERTY TYPE: SECURITIES 4,508.00					08/08/2006 4,094.00	04/12/2012
20,729.00		380. WARNACO GROUP INC COM NEW PROPERTY TYPE: SECURITIES 18,843.00					05/13/2008 1,886.00	04/12/2012
3,600.00		66. WARNACO GROUP INC COM NEW PROPERTY TYPE: SECURITIES 2,558.00					06/24/2010 1,042.00	04/12/2012
6,377.00		254. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 5,620.00					01/12/2012 757.00	04/13/2012
1,557.00		62. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 1,321.00					11/11/2011 236.00	04/13/2012

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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)	
1,783.00		70. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 1,492.00					11/11/2011	04/13/2012
							291.00	
769.00		768.56 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 763.00					07/12/2005	04/15/2012
							6.00	
5.00		4.56 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	04/15/2012
2.00		1.61 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	04/15/2012
6.00		6.47 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 7.00					03/25/2003	04/15/2012
							-1.00	
277.00		276.67 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 286.00					01/30/2003	04/15/2012
							-9.00	
708.00		707.78 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 711.00					08/24/2005	04/15/2012
							-3.00	
124.00		124.2 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 123.00					05/24/2007	04/15/2012
							1.00	
2,007.00		2006.73 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,879.00					06/28/2007	04/15/2012
							128.00	
2,313.00		2312.98 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,460.00					12/15/2009	04/15/2012
							-147.00	
1,578.00		1577.52 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,669.00					09/21/2009	04/15/2012
							-91.00	

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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)	
959.00		959.25 FG G0-5733 11/01/09 5.000 11/01/3 PROPERTY TYPE: SECURITIES 1,014.00					06/14/2010 -55.00	04/15/2012
77.00		76.6 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 79.00					10/05/2006 -2.00	04/15/2012
1,171.00		1171.45 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,169.00					02/22/2011 2.00	04/15/2012
297.00		297.46 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 310.00					01/30/2003 -13.00	04/15/2012
2,224.00		2224.05 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 2,359.00					01/24/2012 -135.00	04/15/2012
3,216.00		3215.82 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,117.00					09/21/2004 99.00	04/15/2012
24.00		23.75 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 24.00					02/28/2005	04/15/2012
123.00		122.65 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 119.00					09/21/2004 4.00	04/15/2012
466.00		465.74 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 479.00					05/04/2005 -13.00	04/15/2012
8,828.00		8828.38 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 9,740.00					02/09/2010 -912.00	04/15/2012
334.00		334.44 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 371.00					03/29/2004 -37.00	04/15/2012

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Kind of Property		Description				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)	
325.00		325.07 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 330.00				06/28/2007 -5.00	04/15/2012
526.00		525.74 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 578.00				06/07/2005 -52.00	04/15/2012
2,574.00		104. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 2,216.00				11/11/2011 358.00	04/16/2012
5,518.00		223. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 4,157.00				10/26/2011 1,361.00	04/16/2012
1,386.00		56. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 1,015.00				10/25/2011 371.00	04/16/2012
29,368.00		362. DEERE & CO PROPERTY TYPE: SECURITIES 21,107.00				05/21/2010 8,261.00	04/17/2012
33,231.00		890. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 27,791.00				09/20/2010 5,440.00	04/17/2012
2,800.00		75. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 2,323.00				09/21/2010 477.00	04/17/2012
23,747.00		23747.34 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 24,671.00				02/11/2011 -924.00	04/18/2012
61,000.00		975. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 65,333.00				06/09/2011 -4,333.00	04/19/2012
17,318.00		645. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 11,787.00				06/04/2010 5,531.00	04/19/2012

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4,591.00		171. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 3,124.00					06/04/2010 1,467.00	04/19/2012
24,406.00		909. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 16,605.00					06/04/2010 7,801.00	04/19/2012
50,294.00		325. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 49,383.00					01/20/2012 911.00	04/19/2012
48,371.00		3675. STEEL DYNAMICS INC PROPERTY TYPE: SECURITIES 54,709.00					01/10/2012 -6,338.00	04/19/2012
6,952.00		328. TANGOE INC PROPERTY TYPE: SECURITIES 3,280.00					07/27/2011 3,672.00	04/19/2012
7,164.00		117. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 4,212.00					12/02/2011 2,952.00	04/19/2012
17,375.00		483. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,835.00					07/23/2010 3,540.00	04/20/2012
17,159.00		477. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,168.00					09/14/2010 3,991.00	04/20/2012
2,338.00		65. ALTERA CORP COM PROPERTY TYPE: SECURITIES 1,714.00					09/02/2010 624.00	04/20/2012
26,809.00		693. CEPHEID INC COMMON PROPERTY TYPE: SECURITIES 21,583.00					12/16/2011 5,226.00	04/20/2012
2,028.00		38. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 1,954.00					03/08/2011 74.00	04/20/2012

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14,034.00		263. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 9,562.00					12/12/2006 4,472.00	04/20/2012
367.00		367.01 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 377.00					09/10/2003 -10.00	04/20/2012
139.00		138.54 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 139.00					10/20/2003	04/20/2012
33,149.00		639. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 27,578.00					07/25/2011 5,571.00	04/20/2012
1,799.00		30. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 1,080.00					12/02/2011 719.00	04/20/2012
6,716.00		112. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 3,910.00					11/30/2011 2,806.00	04/20/2012
3,358.00		56. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 1,954.00					11/30/2011 1,404.00	04/20/2012
13,492.00		225. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 8,458.00					02/16/2012 5,034.00	04/20/2012
19,683.00		499. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 22,850.00					03/07/2011 -3,167.00	04/24/2012
42,443.00		1076. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 49,264.00					03/07/2011 -6,821.00	04/24/2012
839.00		839.47 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 805.00					02/10/2010 34.00	04/25/2012

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78.00		78.33 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 81.00					04/22/2005 -3.00	04/25/2012
4,846.00		4846.41 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 4,846.00					09/27/2000	04/25/2012
18,674.00		181. CATERPILLAR INC PROPERTY TYPE: SECURITIES 17,364.00					11/11/2011 1,310.00	04/25/2012
13,101.00		181. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 9,110.00					03/01/2010 3,991.00	04/25/2012
597.00		596.99 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 610.00					02/15/2005 -13.00	04/25/2012
2,847.00		2847.3 FN 255547 12/01/04 4.500 01/01/20 PROPERTY TYPE: SECURITIES 2,802.00					11/03/2005 45.00	04/25/2012
3,007.00		3006.62 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,203.00					05/25/2010 -196.00	04/25/2012
1,218.00		1217.69 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 1,222.00					04/07/2004 -4.00	04/25/2012
12.00		11.62 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 12.00					03/20/2003	04/25/2012
1,248.00		1247.98 FN 496848 06/01/99 6.500 06/01/2 PROPERTY TYPE: SECURITIES 1,303.00					03/20/2003 -55.00	04/25/2012
5.00		4.95 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	04/25/2012

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154.00		153.89 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 161.00					04/15/2003 -7.00	04/25/2012
23.00		23.35 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 24.00					04/15/2003 -1.00	04/25/2012
15.00		14.51 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	04/25/2012
20.00		20.19 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 21.00					01/22/2003 -1.00	04/25/2012
39.00		38.61 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 41.00					04/08/2003 -2.00	04/25/2012
11.00		11.01 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 12.00					03/20/2003 -1.00	04/25/2012
406.00		405.76 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 408.00					06/14/2011 -2.00	04/25/2012
387.00		387.41 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 406.00					09/15/2011 -19.00	04/25/2012
1,824.00		1824.08 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,799.00					03/10/2011 25.00	04/25/2012
382.00		382.02 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 385.00					05/17/2011 -3.00	04/25/2012
875.00		874.86 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 939.00					01/26/2012 -64.00	04/25/2012

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406.00		405.7 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 425.00					08/11/2011 -19.00	04/25/2012
14.00		14.34 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 15.00					09/23/2004 -1.00	04/25/2012
6.00		5.82 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	04/25/2012
17.00		16.85 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 18.00					04/15/2003 -1.00	04/25/2012
9.00		8.52 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 9.00					03/25/2003	04/25/2012
18.00		17.68 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 19.00					03/25/2003 -1.00	04/25/2012
252.00		251.53 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 262.00					03/25/2003 -10.00	04/25/2012
678.00		677.8 FNR 2005-56 SP 06/25/05 VAR 08/25/ PROPERTY TYPE: SECURITIES 669.00					02/27/2006 9.00	04/25/2012
3,473.00		3472.57 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 3,556.00					08/07/2009 -83.00	04/25/2012
1,189.00		1189.35 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 1,207.00					03/19/2003 -18.00	04/25/2012
2.00		2.23 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	04/25/2012

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139.00		138.51 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 142.00					06/03/2003 -3.00	04/25/2012
169.00		169.27 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 172.00					07/08/2003 -3.00	04/25/2012
79.00		79.09 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 83.00					04/17/2003 -4.00	04/25/2012
170.00		170.29 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 178.00					09/10/2003 -8.00	04/25/2012
130.00		129.56 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 140.00					07/16/2010 -10.00	04/25/2012
19.00		19.27 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00					03/04/2004 -1.00	04/25/2012
344.00		343.59 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 325.00					05/05/2006 19.00	04/25/2012
1,994.00		1993.92 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,063.00					08/06/2009 -69.00	04/25/2012
21.00		21.19 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 22.00					10/04/2006 -1.00	04/25/2012
3,432.00		3431.54 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 3,439.00					09/11/2006 -7.00	04/25/2012
2.00		1.67 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 2.00					10/04/2006	04/25/2012

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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)	
361.00		360.68 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 367.00					01/31/2007 -6.00	04/25/2012
1,572.00		1572.48 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,633.00					01/04/2011 -61.00	04/25/2012
2,367.00		2366.69 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 2,548.00					02/09/2012 -181.00	04/25/2012
1,199.00		1199.43 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,230.00					12/14/2010 -31.00	04/25/2012
63.00		62.93 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 66.00					07/27/2010 -3.00	04/25/2012
1,688.00		1688.17 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 1,824.00					02/01/2012 -136.00	04/25/2012
798.00		797.51 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 807.00					07/14/2011 -9.00	04/25/2012
1,375.00		1375.37 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,423.00					03/11/2011 -48.00	04/25/2012
103.00		102.78 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 109.00					07/01/2010 -6.00	04/25/2012
777.00		776.79 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 811.00					07/21/2010 -34.00	04/25/2012
296.00		295.53 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 295.00					05/03/2011 1.00	04/25/2012

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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)	
495.00		494.72 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 517.00					07/18/2011 -22.00	04/25/2012
350.00		349.75 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 370.00					01/03/2012 -20.00	04/25/2012
962.00		962.04 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 984.00					12/28/2010 -22.00	04/25/2012
13.00		13.03 HMBT 2006-1 1A1 03/01/06 VAR 04/25 PROPERTY TYPE: SECURITIES 13.00					03/29/2006	04/25/2012
790.00		790.48 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 794.00					12/03/2004 -4.00	04/25/2012
357.00		356.65 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 357.00					11/07/2006	04/25/2012
59,292.00		1844. MICROSOFT CORP PROPERTY TYPE: SECURITIES 46,780.00					11/26/2010 12,512.00	04/25/2012
721.00		721.09 MSM 2004-4 3A 08/01/04 5.000 08/2 PROPERTY TYPE: SECURITIES 729.00					11/02/2004 -8.00	04/25/2012
9,531.00		75. REGENERON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 6,401.00					01/27/2012 3,130.00	04/25/2012
10,261.00		17. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,238.00					09/07/2006 9,023.00	04/26/2012
550.00		7. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 486.00					10/11/2011 64.00	04/26/2012

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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)	
18,453.00		235. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 9,378.00					06/03/2010 9,075.00	04/26/2012
13,114.00		121. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 10,041.00					11/03/2011 3,073.00	04/26/2012
983.00		11. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 962.00					06/16/2010 21.00	04/26/2012
16,359.00		183. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 15,828.00					06/15/2010 531.00	04/26/2012
4,201.00		47. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 2,535.00					10/30/2008 1,666.00	04/26/2012
17,081.00		509. CITIGROUP INC PROPERTY TYPE: SECURITIES 15,810.00					10/25/2011 1,271.00	04/27/2012
10,570.00		315. CITIGROUP INC PROPERTY TYPE: SECURITIES 9,771.00					08/29/2011 799.00	04/27/2012
29,202.00		840. DOW CHEM CO PROPERTY TYPE: SECURITIES 26,442.00					11/26/2010 2,760.00	04/27/2012
12,487.00		288. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 12,261.00					12/27/2010 226.00	04/27/2012
8,281.00		191. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 7,224.00					11/29/2010 1,057.00	04/27/2012
7,587.00		175. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 6,597.00					11/26/2010 990.00	04/27/2012

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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)	
29,045.00		4273. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 17,313.00					12/14/2011 11,732.00	04/27/2012
7,166.00		146. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 6,202.00					04/28/2011 964.00	04/27/2012
5,104.00		104. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 4,026.00					04/21/2011 1,078.00	04/27/2012
55,314.00		55000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 55,060.00					02/16/2012 254.00	04/27/2012
10,849.00		321. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 10,305.00					03/18/2011 544.00	04/27/2012
13,417.00		397. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 11,554.00					07/26/2011 1,863.00	04/27/2012
6,692.00		198. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 5,343.00					11/26/2010 1,349.00	04/27/2012
17,993.00		200. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,622.00					04/20/2010 12,371.00	04/30/2012
44,519.00		1447. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 40,620.00					09/15/2011 3,899.00	04/30/2012
16,245.00		528. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 14,737.00					09/08/2011 1,508.00	04/30/2012
26,593.00		864. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 24,115.00					09/08/2011 2,478.00	04/30/2012

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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)	
51,226.00		1665. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 47,010.00					09/20/2011 4,216.00	04/30/2012
7,784.00		253. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 7,120.00					10/21/2011 664.00	04/30/2012
25,793.00		838. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 23,585.00					10/21/2011 2,208.00	04/30/2012
43.00		3. CORNING INC PROPERTY TYPE: SECURITIES 61.00					05/06/2011 -18.00	04/30/2012
41,102.00		2871. CORNING INC PROPERTY TYPE: SECURITIES 50,665.00					06/24/2011 -9,563.00	04/30/2012
15,920.00		1112. CORNING INC PROPERTY TYPE: SECURITIES 16,134.00					08/12/2011 -214.00	04/30/2012
21,795.00		1525. CORNING INC PROPERTY TYPE: SECURITIES 22,126.00					08/12/2011 -331.00	04/30/2012
3,737.00		261. CORNING INC PROPERTY TYPE: SECURITIES 5,825.00					04/07/2011 -2,088.00	04/30/2012
15,734.00		1099. CORNING INC PROPERTY TYPE: SECURITIES 21,172.00					04/13/2011 -5,438.00	04/30/2012
25,211.00		1761. CORNING INC PROPERTY TYPE: SECURITIES 30,458.00					06/27/2011 -5,247.00	04/30/2012
5,741.00		401. CORNING INC PROPERTY TYPE: SECURITIES 5,744.00					11/03/2011 -3.00	04/30/2012

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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)	
19,251.00		1347. CORNING INC PROPERTY TYPE: SECURITIES 19,295.00					11/03/2011 -44.00	04/30/2012
11,732.00		250. FASTENAL CO PROPERTY TYPE: SECURITIES 7,543.00					02/03/2011 4,189.00	04/30/2012
6,032.00		75. HUMANA INC COMMON STOCK PROPERTY TYPE: SECURITIES 7,044.00					01/06/2012 -1,012.00	04/30/2012
46,246.00		575. HUMANA INC COMMON STOCK PROPERTY TYPE: SECURITIES 49,562.00					11/02/2011 -3,316.00	04/30/2012
15,438.00		175. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,080.00					09/14/2010 10,358.00	04/30/2012
3,978.00		46. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 3,018.00					11/04/2010 960.00	05/02/2012
11,676.00		135. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 8,793.00					10/01/2010 2,883.00	05/02/2012
9,442.00		116. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 9,273.00					11/11/2011 169.00	05/02/2012
5,291.00		65. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 4,841.00					12/20/2011 450.00	05/02/2012
70,818.00		704. CATERPILLAR INC PROPERTY TYPE: SECURITIES 67,538.00					11/11/2011 3,280.00	05/03/2012
13,983.00		139. CATERPILLAR INC PROPERTY TYPE: SECURITIES 13,092.00					12/07/2011 891.00	05/03/2012

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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)	
201.00		2. CATERPILLAR INC PROPERTY TYPE: SECURITIES 208.00					01/18/2012 -7.00	05/03/2012
15,227.00		181. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 11,790.00					10/01/2010 3,437.00	05/03/2012
8,356.00		76. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 7,231.00					10/11/2011 1,125.00	05/03/2012
4,838.00		44. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 4,148.00					01/05/2012 690.00	05/03/2012
16,259.00		302. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 10,979.00					12/12/2006 5,280.00	05/03/2012
7,018.00		191. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 8,473.00					01/25/2012 -1,455.00	05/03/2012
26,233.00		714. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 29,515.00					01/11/2012 -3,282.00	05/03/2012
8,462.00		261. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 8,418.00					12/07/2011 44.00	05/03/2012
5,220.00		161. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 5,057.00					03/11/2010 163.00	05/03/2012
11,625.00		181. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 11,402.00					11/25/2009 223.00	05/03/2012
55,251.00		55000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 55,232.00					04/27/2012 19.00	05/03/2012

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Kind of Property		Description				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)	
165,754.00		165000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 165,026.00				02/23/2012 728.00	05/03/2012
1,129.00		14. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,043.00				12/20/2011 86.00	05/03/2012
20,244.00		251. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 22,298.00				04/28/2011 -2,054.00	05/03/2012
2,984.00		37. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,196.00				04/20/2011 -212.00	05/03/2012
58,614.00		625. CONCHO RES INC PROPERTY TYPE: SECURITIES 57,078.00				10/24/2011 1,536.00	05/07/2012
4,689.00		50. CONCHO RES INC PROPERTY TYPE: SECURITIES 5,758.00				02/16/2012 -1,069.00	05/07/2012
7,034.00		75. CONCHO RES INC PROPERTY TYPE: SECURITIES 7,650.00				12/01/2011 -616.00	05/07/2012
17,483.00		400. FASTENAL CO PROPERTY TYPE: SECURITIES 12,069.00				02/03/2011 5,414.00	05/07/2012
42,283.00		3300. MANITOWOC INC COM PROPERTY TYPE: SECURITIES 52,923.00				02/08/2012 -10,640.00	05/07/2012
19,671.00		1217. PIER 1 IMPORTS INC COM PROPERTY TYPE: SECURITIES 20,490.00				02/03/2012 -819.00	05/07/2012
31,244.00		1933. PIER 1 IMPORTS INC COM PROPERTY TYPE: SECURITIES 32,520.00				02/03/2012 -1,276.00	05/07/2012

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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)	
10,119.00		175. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 3,770.00					09/10/2010 6,349.00	05/07/2012
634.00		25. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 607.00					02/08/2012 27.00	05/07/2012
64,693.00		2550. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 61,082.00					02/03/2012 3,611.00	05/07/2012
50,535.00		50000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 50,436.00					02/29/2012 99.00	05/07/2012
55,591.00		55000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 55,060.00					02/16/2012 531.00	05/07/2012
624.00		623.83 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 661.00					06/20/2005 -37.00	05/07/2012
20,318.00		1305. DELL INC PROPERTY TYPE: SECURITIES 23,562.00					02/08/2012 -3,244.00	05/10/2012
3,182.00		3181.78 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 3,313.00					03/25/2011 -131.00	05/10/2012
20,670.00		764. INTEL CORP PROPERTY TYPE: SECURITIES 18,003.00					05/04/2011 2,667.00	05/10/2012
12,372.00		325. MACYS INC PROPERTY TYPE: SECURITIES 9,631.00					10/20/2011 2,741.00	05/10/2012
16,065.00		225. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 7,938.00					05/25/2011 8,127.00	05/10/2012

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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)	
21,208.00		676. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 18,068.00					03/15/2012 3,140.00	05/10/2012
9,961.00		1020. MDC PARTNERS INC CL A SUBORDINATE PROPERTY TYPE: SECURITIES 17,428.00					01/26/2011 -7,467.00	05/14/2012
39.00		4. MDC PARTNERS INC CL A SUBORDINATE VO PROPERTY TYPE: SECURITIES 66.00					01/26/2011 -27.00	05/14/2012
2,178.00		223. MDC PARTNERS INC CL A SUBORDINATE PROPERTY TYPE: SECURITIES 3,678.00					06/10/2011 -1,500.00	05/14/2012
52,249.00		950. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 48,307.00					11/02/2011 3,942.00	05/14/2012
2,064.00		117. TILLYS INC CL A PROPERTY TYPE: SECURITIES 1,814.00					05/04/2012 250.00	05/14/2012
507.00		506.97 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 503.00					07/12/2005 4.00	05/15/2012
5.00		4.58 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	05/15/2012
2.00		1.62 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	05/15/2012
107.00		107.38 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 112.00					03/25/2003 -5.00	05/15/2012
165.00		164.97 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 171.00					01/30/2003 -6.00	05/15/2012

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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)	
721.00		720.87 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 724.00					08/24/2005 -3.00	05/15/2012
61.00		60.7 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 60.00					05/24/2007 1.00	05/15/2012
2,023.00		2022.92 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,895.00					06/28/2007 128.00	05/15/2012
1,871.00		1870.68 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 1,989.00					12/15/2009 -118.00	05/15/2012
1,707.00		1706.89 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,806.00					09/21/2009 -99.00	05/15/2012
1,220.00		1220.46 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,289.00					06/14/2010 -69.00	05/15/2012
82.00		81.69 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 84.00					10/05/2006 -2.00	05/15/2012
1,161.00		1160.72 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,159.00					02/22/2011 2.00	05/15/2012
281.00		280.56 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 293.00					01/30/2003 -12.00	05/15/2012
3,584.00		3584.45 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 3,802.00					01/24/2012 -218.00	05/15/2012
99.00		98.95 FG A24611 07/01/04 4.500 06/01/34 PROPERTY TYPE: SECURITIES 96.00					09/21/2004 3.00	05/15/2012

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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)	
24.00		23.87 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 25.00					02/28/2005 -1.00	05/15/2012
123.00		123.15 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 119.00					09/21/2004 4.00	05/15/2012
348.00		348.16 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 358.00					05/04/2005 -10.00	05/15/2012
7,851.00		7850.55 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 8,661.00					02/09/2010 -810.00	05/15/2012
773.00		773.15 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 786.00					06/28/2007 -13.00	05/15/2012
397.00		397.12 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 437.00					06/07/2005 -40.00	05/15/2012
1,640.00		69. ABIOMED INC PROPERTY TYPE: SECURITIES 1,424.00					03/07/2012 216.00	05/16/2012
7,252.00		249. CARDTRONICS INC PROPERTY TYPE: SECURITIES 2,490.00					12/11/2007 4,762.00	05/16/2012
768.00		54. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 332.00					10/05/2009 436.00	05/16/2012
284.00		20. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 123.00					10/05/2009 161.00	05/16/2012
1,109.00		78. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 474.00					10/02/2009 635.00	05/16/2012

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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)	
1,194.00		84. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 510.00					10/02/2009 684.00	05/16/2012
611.00		43. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 261.00					10/01/2009 350.00	05/16/2012
3,923.00		276. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 1,670.00					09/30/2009 2,253.00	05/16/2012
165.00		164.92 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 167.00					03/27/2012 -2.00	05/16/2012
1,004.00		49. TUMI HOLDINGS INC COMMON PROPERTY TYPE: SECURITIES 882.00					04/19/2012 122.00	05/16/2012
32,799.00		1052. MATTEL INC PROPERTY TYPE: SECURITIES 24,166.00					09/22/2010 8,633.00	05/17/2012
11,130.00		357. MATTEL INC PROPERTY TYPE: SECURITIES 7,539.00					10/29/2007 3,591.00	05/17/2012
6,266.00		175. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 6,002.00					01/24/2012 264.00	05/17/2012
6,579.00		496. AAR CORP COM PROPERTY TYPE: SECURITIES 12,125.00					11/26/2010 -5,546.00	05/18/2012
8,779.00		269. ALLSTATE CORP PROPERTY TYPE: SECURITIES 7,922.00					11/26/2010 857.00	05/18/2012
15,815.00		522. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 11,286.00					10/14/2011 4,529.00	05/18/2012

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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)	
909.00		30. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 569.00					08/12/2011 340.00	05/18/2012
14,231.00		284. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 12,566.00					01/12/2012 1,665.00	05/18/2012
12,228.00		127. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 22,711.00					11/09/2010 -10,483.00	05/18/2012
9,244.00		96. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 16,303.00					12/27/2010 -7,059.00	05/18/2012
3,065.00		170. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 2,781.00					08/12/2011 284.00	05/18/2012
27,498.00		828. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 31,214.00					11/26/2010 -3,716.00	05/18/2012
23,724.00		754. MATTEL INC PROPERTY TYPE: SECURITIES 15,922.00					10/29/2007 7,802.00	05/18/2012
38,701.00		1230. MATTEL INC PROPERTY TYPE: SECURITIES 25,521.00					03/19/2008 13,180.00	05/18/2012
16,673.00		680. NYSE EURONEXT PROPERTY TYPE: SECURITIES 18,470.00					11/26/2010 -1,797.00	05/18/2012
408.00		150. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,487.00					12/02/2010 -1,079.00	05/18/2012
1,210.00		445. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 4,412.00					12/02/2010 -3,202.00	05/18/2012

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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)	
420.00		151. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,497.00					12/02/2010 -1,077.00	05/18/2012
13,266.00		622. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 13,004.00					06/27/2011 262.00	05/18/2012
5,342.00		115. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 4,452.00					04/21/2011 890.00	05/18/2012
14,201.00		456. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 12,304.00					11/26/2010 1,897.00	05/18/2012
969.00		969.43 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 995.00					09/10/2003 -26.00	05/20/2012
139.00		139.24 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 140.00					10/20/2003 -1.00	05/20/2012
4,336.00		327. AAR CORP COM PROPERTY TYPE: SECURITIES 7,993.00					11/26/2010 -3,657.00	05/21/2012
1,246.00		52. ABIOMED INC PROPERTY TYPE: SECURITIES 1,073.00					03/07/2012 173.00	05/21/2012
65,196.00		2075. XILINX INC PROPERTY TYPE: SECURITIES 74,848.00					01/24/2012 -9,652.00	05/21/2012
62,943.00		980. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 50,212.00					09/03/2010 12,731.00	05/22/2012
13,680.00		213. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 17,476.00					03/31/2011 -3,796.00	05/22/2012

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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)	
3,019.00		47. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 3,677.00					10/21/2011 -658.00	05/22/2012
5,652.00		88. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 6,753.00					09/20/2011 -1,101.00	05/22/2012
232.00		7. FACEBOOK INC CL A PROPERTY TYPE: SECURITIES 266.00					05/17/2012 -34.00	05/22/2012
9,020.00		190. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 8,353.00					04/20/2011 667.00	05/23/2012
1,946.00		41. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 1,668.00					05/10/2010 278.00	05/23/2012
854.00		18. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 731.00					05/10/2010 123.00	05/23/2012
14,526.00		306. CARPENTER TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 12,422.00					05/10/2010 2,104.00	05/23/2012
5,927.00		15. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 2,375.00					09/01/2010 3,552.00	05/23/2012
33,084.00		1318. INTEL CORP PROPERTY TYPE: SECURITIES 31,057.00					05/04/2011 2,027.00	05/23/2012
52,387.00		2087. INTEL CORP PROPERTY TYPE: SECURITIES 48,733.00					05/06/2011 3,654.00	05/23/2012
17,119.00		682. INTEL CORP PROPERTY TYPE: SECURITIES 15,604.00					11/23/2011 1,515.00	05/23/2012

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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)	
49,952.00		1990. INTEL CORP PROPERTY TYPE: SECURITIES 44,917.00					07/01/2011 5,035.00	05/23/2012
36,121.00		1439. INTEL CORP PROPERTY TYPE: SECURITIES 30,906.00					09/15/2011 5,215.00	05/23/2012
49,651.00		1978. INTEL CORP PROPERTY TYPE: SECURITIES 41,123.00					08/12/2011 8,528.00	05/23/2012
38,481.00		1533. INTEL CORP PROPERTY TYPE: SECURITIES 43,592.00					04/30/2012 -5,111.00	05/23/2012
7,839.00		175. KLA-TENCOR CORPORATION PROPERTY TYPE: SECURITIES 7,687.00					10/13/2011 152.00	05/23/2012
64,956.00		1450. KLA-TENCOR CORPORATION PROPERTY TYPE: SECURITIES 63,565.00					10/12/2011 1,391.00	05/23/2012
39,472.00		246. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 25,419.00					02/21/2008 14,053.00	05/23/2012
8,665.00		54. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 5,256.00					03/31/2008 3,409.00	05/23/2012
11,932.00		125. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 7,728.00					08/19/2011 4,204.00	05/23/2012
54,323.00		375. RALPH LAUREN CORP CL A PROPERTY TYPE: SECURITIES 64,023.00					02/08/2012 -9,700.00	05/23/2012
105,833.00		105000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 105,500.00					04/30/2012 333.00	05/23/2012

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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)	
25,198.00		25000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 25,004.00					02/23/2012 194.00	05/23/2012
1,651.00		1651.43 CWALT INC 12/01/04 5.000 02/25/2 PROPERTY TYPE: SECURITIES 1,584.00					02/10/2010 67.00	05/25/2012
25.00		25.48 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 26.00					04/22/2005 -1.00	05/25/2012
2,893.00		2892.56 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 2,893.00					09/27/2000	05/25/2012
688.00		687.61 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 703.00					02/15/2005 -15.00	05/25/2012
3,279.00		3279.18 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 3,228.00					11/03/2005 51.00	05/25/2012
2,656.00		2656.46 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 2,830.00					05/25/2010 -174.00	05/25/2012
3,683.00		3683.29 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 3,697.00					04/07/2004 -14.00	05/25/2012
8.00		8.28 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 9.00					03/20/2003 -1.00	05/25/2012
1.00		1.25 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 1.00					03/20/2003	05/25/2012
5.00		4.98 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	05/25/2012

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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)	
15.00		14.78 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	05/25/2012
23.00		23.48 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 25.00					04/15/2003	05/25/2012
							-2.00	
14.00		13.71 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 14.00					04/15/2003	05/25/2012
21.00		21.21 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 23.00					01/22/2003	05/25/2012
							-2.00	
42.00		41.77 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 44.00					04/08/2003	05/25/2012
							-2.00	
10.00		9.62 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 10.00					03/20/2003	05/25/2012
253.00		252.86 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 254.00					06/14/2011	05/25/2012
							-1.00	
439.00		439.11 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 461.00					09/15/2011	05/25/2012
							-22.00	
604.00		604.27 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 596.00					03/10/2011	05/25/2012
							8.00	
147.00		147.32 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 148.00					05/17/2011	05/25/2012
							-1.00	
926.00		926.3 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 995.00					01/26/2012	05/25/2012
							-69.00	

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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)	
837.00		837.33 FN AL0789 09/01/11 4.000 09/01/41 PROPERTY TYPE: SECURITIES 881.00					03/20/2012 -44.00	05/25/2012
847.00		846.95 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 888.00					08/11/2011 -41.00	05/25/2012
14.00		14.43 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 15.00					09/23/2004 -1.00	05/25/2012
6.00		5.86 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	05/25/2012
17.00		16.94 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 18.00					04/15/2003 -1.00	05/25/2012
12.00		11.85 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 12.00					03/25/2003	05/25/2012
21.00		20.74 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 22.00					03/25/2003 -1.00	05/25/2012
150.00		150.03 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 156.00					03/25/2003 -6.00	05/25/2012
1,852.00		1851.89 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,829.00					02/27/2006 23.00	05/25/2012
2,600.00		2599.56 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,662.00					08/07/2009 -62.00	05/25/2012
1,036.00		1036.32 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 1,051.00					03/19/2003 -15.00	05/25/2012

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2.00		2.25 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	05/25/2012
433.00		433.03 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 444.00					06/03/2003	05/25/2012
							-11.00	
180.00		179.94 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 183.00					07/08/2003	05/25/2012
							-3.00	
92.00		92.13 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 97.00					04/17/2003	05/25/2012
							-5.00	
176.00		175.82 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 184.00					09/10/2003	05/25/2012
							-8.00	
4,090.00		4090.19 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 4,434.00					07/16/2010	05/25/2012
							-344.00	
19.00		19.37 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00					03/04/2004	05/25/2012
							-1.00	
467.00		466.58 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 441.00					05/05/2006	05/25/2012
							26.00	
734.00		734.14 FN 844415 11/01/05 5.500 10/01/35 PROPERTY TYPE: SECURITIES 760.00					08/06/2009	05/25/2012
							-26.00	
21.00		21.39 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 22.00					10/04/2006	05/25/2012
							-1.00	
2,322.00		2322.44 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 2,327.00					09/11/2006	05/25/2012
							-5.00	

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1.00		.77 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 1.00					10/04/2006	05/25/2012
2,497.00		2497.4 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 2,541.00					01/31/2007	05/25/2012
							-44.00	
1,897.00		1896.79 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,970.00					01/04/2011	05/25/2012
							-73.00	
2,039.00		2039.41 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 2,196.00					02/09/2012	05/25/2012
							-157.00	
700.00		699.68 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 718.00					12/14/2010	05/25/2012
							-18.00	
1,712.00		1712.44 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,788.00					07/27/2010	05/25/2012
							-76.00	
1,240.00		1239.56 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 1,339.00					02/01/2012	05/25/2012
							-99.00	
817.00		816.65 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 827.00					07/14/2011	05/25/2012
							-10.00	
1,105.00		1105.15 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,144.00					03/11/2011	05/25/2012
							-39.00	
109.00		108.91 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 115.00					07/01/2010	05/25/2012
							-6.00	
996.00		996.03 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 1,039.00					07/21/2010	05/25/2012
							-43.00	

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291.00		290.98 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 290.00					05/03/2011 1.00	05/25/2012
103.00		103.04 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 108.00					07/18/2011 -5.00	05/25/2012
214.00		214.11 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 227.00					01/03/2012 -13.00	05/25/2012
130.00		130.4 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 133.00					12/28/2010 -3.00	05/25/2012
12.00		11.68 HMBT 2006-1 1A1 03/01/06 VAR 04/25 PROPERTY TYPE: SECURITIES 12.00					03/29/2006	05/25/2012
102.00		101.81 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 102.00					12/03/2004	05/25/2012
730.00		730.15 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 731.00					11/07/2006 -1.00	05/25/2012
761.00		761.36 MSM 2004-4 3A 08/01/04 5.000 08/2 PROPERTY TYPE: SECURITIES 769.00					11/02/2004 -8.00	05/25/2012
34,343.00		1200. NETAPP INC COM PROPERTY TYPE: SECURITIES 55,039.00					03/20/2012 -20,696.00	05/25/2012
85,624.00		85000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 85,013.00					02/23/2012 611.00	05/25/2012
1,112.00		55. EXACTTARGET INC PROPERTY TYPE: SECURITIES 1,045.00					03/22/2012 67.00	05/29/2012

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11,526.00		570. EXACTTARGET INC PROPERTY TYPE: SECURITIES 14,663.00					05/11/2012 -3,137.00	05/29/2012
6,402.00		153. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,733.00					07/08/2010 669.00	05/29/2012
22,426.00		536. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 16,418.00					07/08/2010 6,008.00	05/29/2012
26,610.00		636. FMC TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 19,453.00					07/08/2010 7,157.00	05/29/2012
7,962.00		163. ENSCO PLC SHS CLASS A PROPERTY TYPE: SECURITIES 9,691.00					04/26/2011 -1,729.00	05/29/2012
8,500.00		174. ENSCO PLC SHS CLASS A PROPERTY TYPE: SECURITIES 10,338.00					04/27/2011 -1,838.00	05/29/2012
43,523.00		891. ENSCO PLC SHS CLASS A PROPERTY TYPE: SECURITIES 44,509.00					12/06/2010 -986.00	05/29/2012
32,869.00		1052. DOW CHEM CO PROPERTY TYPE: SECURITIES 28,463.00					11/04/2008 4,406.00	05/30/2012
17,747.00		568. DOW CHEM CO PROPERTY TYPE: SECURITIES 20,580.00					08/10/2006 -2,833.00	05/30/2012
8,561.00		274. DOW CHEM CO PROPERTY TYPE: SECURITIES 9,287.00					07/24/2003 -726.00	05/30/2012
20,692.00		410. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 17,695.00					07/25/2011 2,997.00	05/30/2012

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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)	
18,876.00		374. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 14,879.00					09/15/2011 3,997.00	05/30/2012
10,363.00		18. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 1,311.00					09/07/2006 9,052.00	05/31/2012
4,903.00		79. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 6,785.00					06/09/2011 -1,882.00	05/31/2012
6,330.00		102. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 8,560.00					12/29/2010 -2,230.00	05/31/2012
23,102.00		666. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 20,626.00					09/21/2010 2,476.00	05/31/2012
11,586.00		334. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 12,964.00					12/07/2011 -1,378.00	05/31/2012
7,180.00		207. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 7,974.00					12/20/2011 -794.00	05/31/2012
18,879.00		634. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 12,017.00					08/12/2011 6,862.00	06/04/2012
12,290.00		1005. GANNETT INC PROPERTY TYPE: SECURITIES 14,095.00					01/03/2012 -1,805.00	06/04/2012
8,823.00		97. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 16,473.00					12/27/2010 -7,650.00	06/04/2012
17,890.00		3229. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 13,083.00					12/14/2011 4,807.00	06/04/2012

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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)	
28,371.00		5116. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 20,729.00					12/14/2011 7,642.00	06/04/2012
8,489.00		387. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 7,091.00					08/04/2011 1,398.00	06/04/2012
4,365.00		199. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 3,244.00					08/29/2011 1,121.00	06/04/2012
963.00		21. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 813.00					04/21/2011 150.00	06/04/2012
7,013.00		153. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 5,911.00					04/20/2011 1,102.00	06/04/2012
55,267.00		850. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 33,937.00					07/12/2010 21,330.00	06/05/2012
8,127.00		125. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 10,079.00					07/05/2011 -1,952.00	06/05/2012
44,432.00		450. F5 NETWORKS INC PROPERTY TYPE: SECURITIES 61,399.00					04/04/2012 -16,967.00	06/05/2012
10,993.00		175. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 6,383.00					04/01/2010 4,610.00	06/05/2012
46.00		16. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 159.00					12/02/2010 -113.00	06/05/2012
1,180.00		411. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,828.00					11/26/2010 -2,648.00	06/05/2012

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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)	
8,261.00		125. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 8,059.00					10/12/2011 202.00	06/05/2012
12,986.00		150. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 8,268.00					03/09/2011 4,718.00	06/05/2012
43,933.00		900. WESTLAKE CHEM CORP PROPERTY TYPE: SECURITIES 46,315.00					01/12/2012 -2,382.00	06/05/2012
12,479.00		484. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 11,021.00					11/15/2010 1,458.00	06/06/2012
5,377.00		34. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 5,186.00					08/12/2011 191.00	06/06/2012
6,484.00		41. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 6,203.00					08/26/2011 281.00	06/06/2012
7,116.00		45. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 8,290.00					03/16/2012 -1,174.00	06/06/2012
7,904.00		124. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 10,406.00					12/29/2010 -2,502.00	06/06/2012
9,498.00		149. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 11,683.00					08/12/2011 -2,185.00	06/06/2012
1,849.00		29. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 2,234.00					11/24/2010 -385.00	06/06/2012
1,977.00		50. FASTENAL CO PROPERTY TYPE: SECURITIES 1,509.00					02/03/2011 468.00	06/07/2012

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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)	
4,493.00		100. RACKSPACE HOSTING INC PROPERTY TYPE: SECURITIES 2,154.00					09/10/2010 2,339.00	06/07/2012
763.00		763.01 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 809.00					06/20/2005 -46.00	06/07/2012
8,380.00		580. BODY CENT CORP PROPERTY TYPE: SECURITIES 13,779.00					06/30/2011 -5,399.00	06/08/2012
968.00		67. BODY CENT CORP PROPERTY TYPE: SECURITIES 1,583.00					07/01/2011 -615.00	06/08/2012
217.00		15. BODY CENT CORP PROPERTY TYPE: SECURITIES 352.00					06/30/2011 -135.00	06/08/2012
289.00		20. BODY CENT CORP PROPERTY TYPE: SECURITIES 469.00					06/30/2011 -180.00	06/08/2012
202.00		14. BODY CENT CORP PROPERTY TYPE: SECURITIES 327.00					07/01/2011 -125.00	06/08/2012
3,468.00		240. BODY CENT CORP PROPERTY TYPE: SECURITIES 4,642.00					08/16/2011 -1,174.00	06/08/2012
2,529.00		175. BODY CENT CORP PROPERTY TYPE: SECURITIES 3,174.00					09/08/2011 -645.00	06/08/2012
3,757.00		131. KAMAN CORP PROPERTY TYPE: SECURITIES 3,891.00					12/29/2010 -134.00	06/08/2012
3,671.00		128. KAMAN CORP PROPERTY TYPE: SECURITIES 3,793.00					12/30/2010 -122.00	06/08/2012

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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)	
1,664.00		58. KAMAN CORP PROPERTY TYPE: SECURITIES 1,718.00					12/27/2010 -54.00	06/08/2012
4,646.00		162. KAMAN CORP PROPERTY TYPE: SECURITIES 4,791.00					12/28/2010 -145.00	06/08/2012
3,700.00		129. KAMAN CORP PROPERTY TYPE: SECURITIES 3,809.00					12/31/2010 -109.00	06/08/2012
3,815.00		133. KAMAN CORP PROPERTY TYPE: SECURITIES 3,915.00					12/23/2010 -100.00	06/08/2012
25,175.00		25174.63 GE CAP CORP 12/01/02 4.996 12/1 PROPERTY TYPE: SECURITIES 26,212.00					03/25/2011 -1,037.00	06/10/2012
942.00		128. EDWARDS GROUP LTD SPONSORED ADR SPO PROPERTY TYPE: SECURITIES 1,024.00					05/11/2012 -82.00	06/11/2012
860.00		49. INFOBLOX INC COMMON PROPERTY TYPE: SECURITIES 784.00					04/19/2012 76.00	06/11/2012
8,272.00		1124. EDWARDS GROUP LTD SPONSORED ADR SP PROPERTY TYPE: SECURITIES 8,992.00					05/11/2012 -720.00	06/12/2012
12,578.00		100. REGENERON PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 8,535.00					01/27/2012 4,043.00	06/12/2012
8,888.00		250. MACYS INC PROPERTY TYPE: SECURITIES 7,408.00					10/20/2011 1,480.00	06/13/2012
1,124.00		29. GARMIN LTD SHS PROPERTY TYPE: SECURITIES 1,232.00					01/20/2012 -108.00	06/13/2012

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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)	
54,105.00		1396. GARMIN LTD SHS PROPERTY TYPE: SECURITIES 56,904.00					01/10/2012 -2,799.00	06/13/2012
71,793.00		1139. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 45,451.00					06/03/2010 26,342.00	06/14/2012
8,068.00		128. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 11,139.00					03/27/2012 -3,071.00	06/14/2012
2,795.00		18. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,316.00					03/16/2012 -521.00	06/14/2012
7,454.00		48. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 8,550.00					05/05/2011 -1,096.00	06/14/2012
5,436.00		35. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 6,223.00					05/05/2011 -787.00	06/14/2012
3,106.00		20. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 3,552.00					05/05/2011 -446.00	06/14/2012
9,421.00		200. MOTOROLA INC COM NEW PROPERTY TYPE: SECURITIES 8,978.00					09/20/2011 443.00	06/14/2012
4,923.00		91. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 6,148.00					05/02/2012 -1,225.00	06/14/2012
9,792.00		181. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 12,042.00					02/03/2012 -2,250.00	06/14/2012
1,883.00		50. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 2,346.00					03/05/2012 -463.00	06/14/2012

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43,319.00		1150. MICHAEL KORS HLDGS LTD PROPERTY TYPE: SECURITIES 52,799.00					03/01/2012 -9,480.00	06/14/2012
704.00		704.37 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 699.00					07/12/2005 5.00	06/15/2012
5.00		4.62 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	06/15/2012
2.00		1.82 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	06/15/2012
11.00		10.6 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 11.00					03/25/2003	06/15/2012
184.00		184.18 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 191.00					01/30/2003 -7.00	06/15/2012
730.00		729.5 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 732.00					08/24/2005 -2.00	06/15/2012
132.00		132.11 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 131.00					05/24/2007 1.00	06/15/2012
2,967.00		2966.54 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,778.00					06/28/2007 189.00	06/15/2012
2,880.00		2879.59 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,062.00					12/15/2009 -182.00	06/15/2012
1,506.00		1505.57 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,593.00					09/21/2009 -87.00	06/15/2012

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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)	
1,121.00		1121. FG G0-5733 11/01/09 5.000 11/01/39 PROPERTY TYPE: SECURITIES 1,184.00					06/14/2010 -63.00	06/15/2012
1,315.00		1314.88 FG C90986 06/01/06 7.000 06/01/2 PROPERTY TYPE: SECURITIES 1,354.00					10/05/2006 -39.00	06/15/2012
1,229.00		1228.97 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,227.00					02/22/2011 2.00	06/15/2012
362.00		362.36 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 378.00					01/30/2003 -16.00	06/15/2012
2,757.00		2756.75 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 2,924.00					01/24/2012 -167.00	06/15/2012
1,969.00		1969.47 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,909.00					09/21/2004 60.00	06/15/2012
24.00		24. FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 25.00					02/28/2005 -1.00	06/15/2012
124.00		123.69 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 120.00					09/21/2004 4.00	06/15/2012
201.00		201.43 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 207.00					05/04/2005 -6.00	06/15/2012
7,676.00		7676.24 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 8,469.00					02/09/2010 -793.00	06/15/2012
772.00		771.6 GT 1995-4 M1 06/22/95 VAR 06/15/25 PROPERTY TYPE: SECURITIES 784.00					06/28/2007 -12.00	06/15/2012

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401.00		400.91 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 441.00				06/07/2005 -40.00	06/15/2012
503,368.00		12947. VANGUARD MSCI EMERGING MARKETS ET PROPERTY TYPE: SECURITIES 603,487.00				03/22/2011 -100119.00	06/15/2012
166.00		165.56 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 167.00				03/27/2012 -1.00	06/16/2012
145,326.00		21000.921 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 141,966.00				12/29/2011 3,360.00	06/19/2012
120,478.00		17410.13 FIFTH THIRD INTERNATIONAL EQUIT PROPERTY TYPE: SECURITIES 106,898.00				12/29/2008 13,580.00	06/19/2012
90,258.00		13043.021 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 185,863.00				12/20/2007 -95,605.00	06/19/2012
20,955.00		3028.159 FIFTH THIRD INTERNATIONAL EQUIT PROPERTY TYPE: SECURITIES 41,879.00				12/20/2006 -20,924.00	06/19/2012
95,053.00		13735.992 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 113,597.00				12/30/2010 -18,544.00	06/19/2012
141,785.00		20489.188 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 158,381.00				12/29/2009 -16,596.00	06/19/2012
321,081.00		46398.995 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 279,322.00				12/10/2008 41,759.00	06/19/2012
517,782.00		74823.943 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 425,000.00				04/13/2009 92,782.00	06/19/2012

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159,097.00		22990.834 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 360,496.00					12/10/2007 -201399.00	06/19/2012
203,258.00		29372.496 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 440,000.00					08/30/2007 -236742.00	06/19/2012
241,350.00		34877.192 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 497,000.00					12/19/2007 -255650.00	06/19/2012
726,392.00		104969.891 FIFTH THIRD INTERNATIONAL EQU PROPERTY TYPE: SECURITIES 1291130.00					07/13/2006 -564738.00	06/19/2012
54,315.00		7849.045 FIFTH THIRD INTERNATIONAL EQUIT PROPERTY TYPE: SECURITIES 80,610.00					12/07/2000 -26,295.00	06/19/2012
179,033.00		25871.867 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 265,704.00					12/07/2000 -86,671.00	06/19/2012
215,330.00		31117. FIFTH THIRD INTERNATIONAL EQUITY PROPERTY TYPE: SECURITIES 318,949.00					12/20/1996 -103619.00	06/19/2012
178,183.00		25749. FIFTH THIRD INTERNATIONAL EQUITY PROPERTY TYPE: SECURITIES 262,382.00					12/22/1997 -84,199.00	06/19/2012
1037537.00		149933.144 FIFTH THIRD INTERNATIONAL EQU PROPERTY TYPE: SECURITIES 1446855.00					09/30/1994 -409318.00	06/19/2012
76,570.00		11065.006 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 80,000.00					04/23/2012 -3,430.00	06/19/2012
102,338.00		14788.732 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 105,000.00					12/08/2011 -2,662.00	06/19/2012

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4,730.00		833. CBIZ INC PROPERTY TYPE: SECURITIES 5,229.00					11/26/2010 -499.00	06/20/2012
759.00		759.41 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 779.00					09/10/2003 -20.00	06/20/2012
140.00		139.92 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 141.00					10/20/2003 -1.00	06/20/2012
2,707.00		1025. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 9,548.00					11/26/2010 -6,841.00	06/20/2012
15,007.00		251. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 9,022.00					11/26/2010 5,985.00	06/20/2012
43,095.00		1315. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 35,482.00					11/26/2010 7,613.00	06/20/2012
15,046.00		2716. CBIZ INC PROPERTY TYPE: SECURITIES 17,049.00					11/26/2010 -2,003.00	06/21/2012
10,371.00		10000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 10,011.00					02/16/2012 360.00	06/21/2012
31,112.00		30000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 30,021.00					02/13/2012 1,091.00	06/21/2012
16,479.00		615. INTEL CORP PROPERTY TYPE: SECURITIES 14,798.00					10/21/2011 1,681.00	06/22/2012
1,100.00		1099.55 CWALT INC 12/01/04 5.000 02/25/2 PROPERTY TYPE: SECURITIES 1,055.00					02/10/2010 45.00	06/25/2012

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105.00		104.86 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 108.00					04/22/2005 -3.00	06/25/2012
227.00		226.76 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 227.00					09/27/2000	06/25/2012
252.00		644. CHINACAST ED CORP PROPERTY TYPE: SECURITIES 4,949.00					03/24/2010 -4,697.00	06/25/2012
163.00		417. CHINACAST ED CORP PROPERTY TYPE: SECURITIES 2,570.00					09/01/2009 -2,407.00	06/25/2012
80.00		204. CHINACAST ED CORP PROPERTY TYPE: SECURITIES 1,254.00					09/01/2009 -1,174.00	06/25/2012
297.00		760. CHINACAST ED CORP PROPERTY TYPE: SECURITIES 4,653.00					09/01/2009 -4,356.00	06/25/2012
215.00		549. CHINACAST ED CORP PROPERTY TYPE: SECURITIES 3,352.00					09/01/2009 -3,137.00	06/25/2012
979.00		978.65 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 1,001.00					02/15/2005 -22.00	06/25/2012
3,777.00		3777.44 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 3,719.00					11/03/2005 58.00	06/25/2012
2,429.00		2429.12 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 2,588.00					05/25/2010 -159.00	06/25/2012
1,216.00		1215.65 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 1,220.00					04/07/2004 -4.00	06/25/2012

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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)	
10.00		10.46 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 11.00					03/20/2003 -1.00	06/25/2012
1.00		1.26 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 1.00					03/20/2003	06/25/2012
5.00		5.02 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	06/25/2012
15.00		14.92 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 16.00					04/15/2003 -1.00	06/25/2012
24.00		23.58 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 25.00					04/15/2003 -1.00	06/25/2012
15.00		14.51 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 15.00					04/15/2003	06/25/2012
20.00		20.06 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 21.00					01/22/2003 -1.00	06/25/2012
39.00		39.11 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 41.00					04/08/2003 -2.00	06/25/2012
11.00		11.14 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 12.00					03/20/2003 -1.00	06/25/2012
412.00		412.1 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 415.00					06/14/2011 -3.00	06/25/2012
283.00		283.45 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 297.00					09/15/2011 -14.00	06/25/2012

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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)	
210.00		209.96 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 207.00					03/10/2011 3.00	06/25/2012
197.00		197.01 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 198.00					05/17/2011 -1.00	06/25/2012
810.00		810.18 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 870.00					01/26/2012 -60.00	06/25/2012
938.00		937.5 FN AL0789 09/01/11 4.000 09/01/41 PROPERTY TYPE: SECURITIES 986.00					03/20/2012 -48.00	06/25/2012
777.00		776.87 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 814.00					08/11/2011 -37.00	06/25/2012
15.00		15.18 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 16.00					09/23/2004 -1.00	06/25/2012
6.00		5.89 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	06/25/2012
17.00		17.03 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 18.00					04/15/2003 -1.00	06/25/2012
7.00		7.34 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 8.00					03/25/2003 -1.00	06/25/2012
24.00		23.76 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 25.00					03/25/2003 -1.00	06/25/2012
87.00		86.68 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 90.00					03/25/2003 -3.00	06/25/2012

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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)	
984.00		984.15 FNR 2005-56 SP 06/25/05 VAR 08/25 PROPERTY TYPE: SECURITIES 972.00					02/27/2006 12.00	06/25/2012
2,244.00		2243.54 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,297.00					08/07/2009 -53.00	06/25/2012
1,642.00		1641.83 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 1,666.00					03/19/2003 -24.00	06/25/2012
2.00		2.26 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	06/25/2012
152.00		152.32 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 156.00					06/03/2003 -4.00	06/25/2012
172.00		171.66 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 174.00					07/08/2003 -2.00	06/25/2012
80.00		80.02 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 84.00					04/17/2003 -4.00	06/25/2012
173.00		173.11 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 181.00					09/10/2003 -8.00	06/25/2012
3,060.00		3060.05 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 3,317.00					07/16/2010 -257.00	06/25/2012
19.00		19.47 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00					03/04/2004 -1.00	06/25/2012
411.00		411.05 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 388.00					05/05/2006 23.00	06/25/2012

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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)	
1,770.00		1769.87 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,831.00					08/06/2009 -61.00	06/25/2012
22.00		22.31 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 23.00					10/04/2006 -1.00	06/25/2012
5,774.00		5774.16 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 5,786.00					09/11/2006 -12.00	06/25/2012
143.00		142.81 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 145.00					10/04/2006 -2.00	06/25/2012
456.00		455.92 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 464.00					01/31/2007 -8.00	06/25/2012
1,187.00		1186.92 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,233.00					01/04/2011 -46.00	06/25/2012
1,604.00		1604.08 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 1,727.00					02/09/2012 -123.00	06/25/2012
729.00		729.37 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 748.00					12/14/2010 -19.00	06/25/2012
65.00		64.78 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 68.00					07/27/2010 -3.00	06/25/2012
1,391.00		1391.23 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 1,503.00					02/01/2012 -112.00	06/25/2012
545.00		544.76 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 551.00					07/14/2011 -6.00	06/25/2012

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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)	
821.00		821.02 FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 850.00					03/11/2011 -29.00	06/25/2012
1,210.00		1209.71 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,282.00					07/01/2010 -72.00	06/25/2012
684.00		683.93 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 714.00					07/21/2010 -30.00	06/25/2012
277.00		276.82 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 276.00					05/03/2011 1.00	06/25/2012
1,154.00		1154.18 FN AE2497 09/01/10 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,206.00					07/18/2011 -52.00	06/25/2012
1,271.00		1271.16 FN AE4592 09/01/10 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,346.00					01/03/2012 -75.00	06/25/2012
2,324.00		2324.15 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 2,376.00					12/28/2010 -52.00	06/25/2012
149.00		148.75 HMBT 2006-1 1A1 03/01/06 VAR 04/2 PROPERTY TYPE: SECURITIES 150.00					03/29/2006 -1.00	06/25/2012
102.00		102.28 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 103.00					12/03/2004 -1.00	06/25/2012
547.00		547.11 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 548.00					11/07/2006 -1.00	06/25/2012
3,374.00		3374.27 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 3,409.00					11/02/2004 -35.00	06/25/2012

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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)	
26,644.00		829. ALTERA CORP COM PROPERTY TYPE: SECURITIES 21,862.00					09/02/2010 4,782.00	06/26/2012
10,220.00		318. ALTERA CORP COM PROPERTY TYPE: SECURITIES 12,703.00					02/15/2012 -2,483.00	06/26/2012
61,429.00		1080. COGNIZANT TECHNOLOGY SOLUTIONS COR PROPERTY TYPE: SECURITIES 54,356.00					03/01/2010 7,073.00	06/26/2012
7,224.00		127. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 9,778.00					03/16/2012 -2,554.00	06/26/2012
23,782.00		303. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 16,343.00					10/30/2008 7,439.00	06/26/2012
28,122.00		623. P G & E CORPORATION PROPERTY TYPE: SECURITIES 29,315.00					11/26/2010 -1,193.00	06/27/2012
41,040.00		1307. MATTEL INC PROPERTY TYPE: SECURITIES 33,655.00					11/26/2010 7,385.00	06/28/2012
2,355.00		75. MATTEL INC PROPERTY TYPE: SECURITIES 1,922.00					11/29/2010 433.00	06/28/2012
1,260.00		520. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 4,844.00					11/26/2010 -3,584.00	06/28/2012
271.00		112. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,030.00					11/29/2010 -759.00	06/28/2012
99.00		41. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 330.00					05/18/2011 -231.00	06/28/2012

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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)	
5,028.00		131. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 7,625.00				01/18/2011 -2,597.00	06/28/2012
11,476.00		299. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 16,243.00				11/24/2010 -4,767.00	06/28/2012
10,670.00		278. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 14,855.00				11/26/2010 -4,185.00	06/28/2012
884.00		15. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 850.00				03/26/2007 34.00	06/28/2012
31,583.00		536. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 29,071.00				01/17/2008 2,512.00	06/28/2012
4,066.00		69. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 3,696.00				11/15/2007 370.00	06/28/2012
43,276.00		740. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 39,640.00				11/15/2007 3,636.00	06/28/2012
24,706.00		219. VALMONT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 19,159.00				08/11/2011 5,547.00	06/28/2012
4,174.00		37. VALMONT INDUSTRIES INC COM PROPERTY TYPE: SECURITIES 3,184.00				08/11/2011 990.00	06/28/2012
1324650.00		34605. VANGUARD MSCI EMERGING MARKETS ET PROPERTY TYPE: SECURITIES 1613012.00				03/22/2011 -288362.00	06/28/2012
44,021.00		1150. VANGUARD MSCI EMERGING MARKETS ETF PROPERTY TYPE: SECURITIES 45,690.00				12/08/2011 -1,669.00	06/28/2012

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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)	
3,982.00		50. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 4,401.00					04/30/2012 -419.00	06/29/2012
5,973.00		75. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 6,477.00					04/20/2012 -504.00	06/29/2012
58,526.00		107. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 52,868.00					02/03/2012 5,658.00	06/29/2012
9,834.00		18. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 8,894.00					02/03/2012 940.00	06/29/2012
13,658.00		25. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 12,181.00					02/08/2012 1,477.00	06/29/2012
10,350.00		225. TRIMBLE NAV LTD COM PROPERTY TYPE: SECURITIES 9,583.00					11/18/2011 767.00	06/29/2012
4,600.00		100. TRIMBLE NAV LTD COM PROPERTY TYPE: SECURITIES 3,610.00					10/07/2011 990.00	06/29/2012
209,262.00		210000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 208,975.00					03/05/2012 287.00	06/29/2012
104,631.00		105000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 104,139.00					03/15/2012 492.00	06/29/2012
74,736.00		75000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 74,739.00					04/27/2012 -3.00	06/29/2012
35,305.00		35000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 35,297.00					03/05/2012 8.00	06/29/2012

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10,087.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,002.00					02/23/2012 85.00	06/29/2012
10,102.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,093.00					03/05/2012 9.00	07/02/2012
10,102.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,092.00					02/23/2012 10.00	07/02/2012
25,254.00		25000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 25,004.00					02/23/2012 250.00	07/02/2012
292.00		22. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 241.00					01/26/2012 51.00	07/05/2012
983.00		74. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 808.00					01/31/2012 175.00	07/05/2012
2,884.00		217. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,365.00					02/08/2012 519.00	07/05/2012
2,525.00		190. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,063.00					01/25/2012 462.00	07/05/2012
864.00		65. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 681.00					01/18/2012 183.00	07/05/2012
11,092.00		576. WEB COM GROUP INC PROPERTY TYPE: SECURITIES 9,109.00					05/02/2012 1,983.00	07/05/2012
645.00		644.61 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 683.00					06/20/2005 -38.00	07/07/2012

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372,854.00		11933. ISHARES S&P GSCI COMMODITY-INDEXE PROPERTY TYPE: SECURITIES 341,068.00					09/03/2010 31,786.00	07/09/2012
447,093.00		14309. ISHARES S&P GSCI COMMODITY-INDEXE PROPERTY TYPE: SECURITIES 408,638.00					09/07/2010 38,455.00	07/09/2012
43,250.00		925. MOTOROLA INC COM NEW PROPERTY TYPE: SECURITIES 41,525.00					09/20/2011 1,725.00	07/09/2012
5,845.00		125. MOTOROLA INC COM NEW PROPERTY TYPE: SECURITIES 6,334.00					02/17/2012 -489.00	07/09/2012
64,121.00		750. O REILLY AUTOMOTIVE INC NEW PROPERTY TYPE: SECURITIES 46,370.00					08/19/2011 17,751.00	07/09/2012
77,306.00		75000. UNITED STATES TREAS NTS 12/31/11 PROPERTY TYPE: SECURITIES 74,736.00					01/05/2012 2,570.00	07/09/2012
45,585.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,533.00					05/31/2012 52.00	07/09/2012
8,428.00		8428.04 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 8,775.00					03/25/2011 -347.00	07/10/2012
60,030.00		60000. US TREASURY NT 06/15/12 0.375 06/ PROPERTY TYPE: SECURITIES 59,946.00					06/29/2012 84.00	07/10/2012
53,835.00		1625. MACYS INC PROPERTY TYPE: SECURITIES 48,153.00					10/20/2011 5,682.00	07/11/2012
369.00		19. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 235.00					12/01/2010 134.00	07/13/2012

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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)	
2,119.00		109. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 1,314.00					11/30/2010 805.00	07/13/2012
6,922.00		356. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 4,292.00					11/29/2010 2,630.00	07/13/2012
9,488.00		488. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 5,880.00					11/24/2010 3,608.00	07/13/2012
3,694.00		190. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 2,288.00					11/26/2010 1,406.00	07/13/2012
5,600.00		288. COGENT COMMUNICATIONS GROUP PROPERTY TYPE: SECURITIES 3,454.00					11/30/2010 2,146.00	07/13/2012
22,365.00		15000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 21,232.00					01/18/2012 1,133.00	07/13/2012
29,820.00		20000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 27,895.00					02/29/2012 1,925.00	07/13/2012
473.00		472.92 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 470.00					07/12/2005 3.00	07/15/2012
5.00		4.95 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	07/15/2012
2.00		1.64 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	07/15/2012
9.00		8.6 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 9.00					03/25/2003	07/15/2012

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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)	
161.00		161.28 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 167.00					01/30/2003 -6.00	07/15/2012
1,526.00		1525.99 FG E98361 08/01/03 5.000 08/01/1 PROPERTY TYPE: SECURITIES 1,532.00					08/24/2005 -6.00	07/15/2012
126.00		125.94 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 125.00					05/24/2007 1.00	07/15/2012
2,938.00		2937.88 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,751.00					06/28/2007 187.00	07/15/2012
2,470.00		2470.3 FG G03053 06/01/07 5.500 07/01/37 PROPERTY TYPE: SECURITIES 2,627.00					12/15/2009 -157.00	07/15/2012
1,411.00		1411.13 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,493.00					09/21/2009 -82.00	07/15/2012
1,069.00		1068.93 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,129.00					06/14/2010 -60.00	07/15/2012
73.00		73.32 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 75.00					10/05/2006 -2.00	07/15/2012
1,291.00		1290.98 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,289.00					02/22/2011 2.00	07/15/2012
242.00		241.67 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 252.00					01/30/2003 -10.00	07/15/2012
3,813.00		3812.9 FG A14481 10/01/03 4.500 10/01/33 PROPERTY TYPE: SECURITIES 4,044.00					01/24/2012 -231.00	07/15/2012

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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)	
1,117.00		1116.66 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,082.00					09/21/2004 35.00	07/15/2012
30.00		30.19 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 31.00					02/28/2005 -1.00	07/15/2012
1,390.00		1389.64 FG A26659 09/01/04 4.500 09/01/3 PROPERTY TYPE: SECURITIES 1,347.00					09/21/2004 43.00	07/15/2012
415.00		415.15 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 427.00					05/04/2005 -12.00	07/15/2012
6,993.00		6992.99 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 7,715.00					02/09/2010 -722.00	07/15/2012
672.00		671.73 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 683.00					06/28/2007 -11.00	07/15/2012
449.00		449.38 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 494.00					06/07/2005 -45.00	07/15/2012
166.00		166.25 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 168.00					03/27/2012 -2.00	07/16/2012
10,331.00		150. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 5,471.00					04/01/2010 4,860.00	07/16/2012
10,150.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,132.00					03/05/2012 18.00	07/16/2012
65,972.00		65000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 65,769.00					05/31/2012 203.00	07/16/2012

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Kind of Property		Description				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)	
45,673.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,007.00				02/23/2012 666.00	07/16/2012
8,226.00		125. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 7,107.00				05/21/2012 1,119.00	07/16/2012
17.00		.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 14.00				03/11/2011 3.00	07/17/2012
57,896.00		1375. TRIMBLE NAV LTD COM PROPERTY TYPE: SECURITIES 49,643.00				10/07/2011 8,253.00	07/17/2012
145,210.00		145000. US TREASURY NT 06/15/12 0.375 06 PROPERTY TYPE: SECURITIES 144,870.00				06/29/2012 340.00	07/17/2012
8,471.00		. HEALTHSOUTH CORP - SECURITY LITIGATION PROPERTY TYPE: SECURITIES				8,471.00	07/17/2012
2,107.00		349. CBIZ INC PROPERTY TYPE: SECURITIES 2,191.00				11/26/2010 -84.00	07/18/2012
29,069.00		729. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 22,206.00				11/26/2010 6,863.00	07/18/2012
5,697.00		418. INTELIGENT INC PROPERTY TYPE: SECURITIES 6,258.00				11/26/2010 -561.00	07/18/2012
751.00		25. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 956.00				01/27/2012 -205.00	07/18/2012
48,073.00		1600. UNITED RENTALS INC PROPERTY TYPE: SECURITIES 54,877.00				01/24/2012 -6,804.00	07/18/2012

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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)	
9,929.00		. ENRON CORP - SECURITY LITIGATION PAYME PROPERTY TYPE: SECURITIES					9,929.00	07/18/2012
24,617.00		484. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 17,596.00					12/12/2006 7,021.00	07/19/2012
29,649.00		1375. KROGER CO PROPERTY TYPE: SECURITIES 32,062.00					04/30/2012 -2,413.00	07/19/2012
8,455.00		125. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 4,410.00					05/25/2011 4,045.00	07/19/2012
605.00		11. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 732.00					02/03/2012 -127.00	07/19/2012
7,041.00		128. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 8,333.00					02/15/2012 -1,292.00	07/19/2012
4,731.00		86. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 5,568.00					02/01/2012 -837.00	07/19/2012
5,776.00		105. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 6,784.00					02/01/2012 -1,008.00	07/19/2012
25,963.00		472. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 27,647.00					01/12/2012 -1,684.00	07/19/2012
20,242.00		368. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 21,474.00					01/12/2012 -1,232.00	07/19/2012
25,248.00		459. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 26,784.00					01/12/2012 -1,536.00	07/19/2012

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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)	
40,485.00		736. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 38,292.00					12/02/2011 2,193.00	07/19/2012
13,147.00		239. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 12,434.00					12/02/2011 713.00	07/19/2012
2,750.00		50. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 3,249.00					01/27/2012 -499.00	07/19/2012
23,896.00		3318. XEROX CORP PROPERTY TYPE: SECURITIES 39,290.00					11/26/2010 -15,394.00	07/19/2012
11,716.00		125. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 4,699.00					02/16/2012 7,017.00	07/19/2012
13,722.00		146. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 5,093.00					11/30/2011 8,629.00	07/19/2012
6,673.00		71. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 2,334.00					01/17/2012 4,339.00	07/19/2012
561.00		561.08 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 576.00					09/10/2003 -15.00	07/20/2012
141.00		141.13 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 142.00					10/20/2003 -1.00	07/20/2012
1,164.00		453. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,647.00					05/18/2011 -2,483.00	07/20/2012
2,175.00		124. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 2,063.00					08/04/2011 112.00	07/20/2012

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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)	
30,698.00		2275. AKORN INC COM PROPERTY TYPE: SECURITIES 37,272.00					07/12/2012 -6,574.00	07/23/2012
2,497.00		60. AFLAC INC PROPERTY TYPE: SECURITIES 2,754.00					07/25/2011 -257.00	07/24/2012
36,878.00		886. AFLAC INC PROPERTY TYPE: SECURITIES 40,448.00					08/01/2011 -3,570.00	07/24/2012
48,133.00		160. CHIPOTLE MEXICAN GRILL INC-CL A PROPERTY TYPE: SECURITIES 25,336.00					09/01/2010 22,797.00	07/24/2012
5,495.00		136. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 7,267.00					11/26/2010 -1,772.00	07/24/2012
18,789.00		465. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 23,472.00					11/24/2010 -4,683.00	07/24/2012
27,082.00		657. AFLAC INC PROPERTY TYPE: SECURITIES 35,448.00					04/26/2011 -8,366.00	07/25/2012
851.00		850.55 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 817.00					02/10/2010 34.00	07/25/2012
29.00		28.71 CWALT 2005-J3 3A1 03/01/05 6.500 0 PROPERTY TYPE: SECURITIES 30.00					04/22/2005 -1.00	07/25/2012
1,663.00		1663.26 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 1,663.00					09/27/2000	07/25/2012
543.00		542.65 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 555.00					02/15/2005 -12.00	07/25/2012

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Kind of Property		Description				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)	
2,366.00		2366.47 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,330.00				11/03/2005 36.00	07/25/2012
3,318.00		3318.26 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 3,535.00				05/25/2010 -217.00	07/25/2012
2,824.00		2824.14 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 2,835.00				04/07/2004 -11.00	07/25/2012
11.00		10.52 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 11.00				03/20/2003	07/25/2012
1.00		1.26 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 1.00				03/20/2003	07/25/2012
5.00		5.05 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00				01/24/2003	07/25/2012
15.00		15. FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 16.00				04/15/2003 -1.00	07/25/2012
21.00		20.67 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 22.00				04/15/2003 -1.00	07/25/2012
14.00		14.13 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 15.00				04/15/2003 -1.00	07/25/2012
25.00		25.16 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 27.00				01/22/2003 -2.00	07/25/2012
46.00		45.69 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 48.00				04/08/2003 -2.00	07/25/2012

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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)	
1,750.00		1749.66 FN 636749 04/01/02 6.500 04/01/3 PROPERTY TYPE: SECURITIES 1,828.00					03/20/2003 -78.00	07/25/2012
504.00		504.13 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 507.00					06/14/2011 -3.00	07/25/2012
699.00		699.03 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 733.00					09/15/2011 -34.00	07/25/2012
885.00		884.91 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 873.00					03/10/2011 12.00	07/25/2012
908.00		907.68 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 914.00					05/17/2011 -6.00	07/25/2012
747.00		746.86 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 802.00					01/26/2012 -55.00	07/25/2012
929.00		929.19 FN AL0789 09/01/11 4.000 09/01/41 PROPERTY TYPE: SECURITIES 977.00					03/20/2012 -48.00	07/25/2012
992.00		992.22 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 1,040.00					08/11/2011 -48.00	07/25/2012
13.00		13.23 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 14.00					09/23/2004 -1.00	07/25/2012
6.00		5.93 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	07/25/2012
20.00		19.93 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 21.00					04/15/2003 -1.00	07/25/2012

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Kind of Property		Description				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)	
7.00		7.38 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 8.00				03/25/2003 -1.00	07/25/2012
36.00		36.35 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 38.00				03/25/2003 -2.00	07/25/2012
78.00		78.31 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 82.00				03/25/2003 -4.00	07/25/2012
1,495.00		1494.91 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,476.00				02/27/2006 19.00	07/25/2012
2,276.00		2275.87 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,330.00				08/07/2009 -54.00	07/25/2012
964.00		963.58 FN 685315 02/01/03 5.500 02/01/33 PROPERTY TYPE: SECURITIES 978.00				03/19/2003 -14.00	07/25/2012
2.00		2.27 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00				03/20/2003	07/25/2012
139.00		139.26 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 143.00				06/03/2003 -4.00	07/25/2012
175.00		175.05 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 178.00				07/08/2003 -3.00	07/25/2012
80.00		80.45 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 84.00				04/17/2003 -4.00	07/25/2012
174.00		174.07 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 182.00				09/10/2003 -8.00	07/25/2012

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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)	
1,046.00		1045.96 FN 747562 11/01/03 PROPERTY TYPE: SECURITIES 1,134.00		5.500 11/01/3			07/16/2010 -88.00	07/25/2012
20.00		19.57 FN 761933 02/01/04 PROPERTY TYPE: SECURITIES 20.00		5.500 02/01/34			03/04/2004	07/25/2012
549.00		548.7 FN 799623 10/01/04 PROPERTY TYPE: SECURITIES 518.00		5.000 11/01/34			05/05/2006 31.00	07/25/2012
2,307.00		2306.79 FN 844415 11/01/05 PROPERTY TYPE: SECURITIES 2,387.00		5.500 10/01/3			08/06/2009 -80.00	07/25/2012
2,764.00		2764.01 FN 893003 09/01/06 PROPERTY TYPE: SECURITIES 2,848.00		7.000 09/01/3			10/04/2006 -84.00	07/25/2012
100.00		99.97 FN 893373 09/01/06 PROPERTY TYPE: SECURITIES 100.00		6.000 06/01/36			09/11/2006	07/25/2012
155.00		154.67 FN 895657 08/01/06 PROPERTY TYPE: SECURITIES 157.00		6.500 08/01/36			10/04/2006 -2.00	07/25/2012
2,828.00		2827.92 FN 903804 12/01/06 PROPERTY TYPE: SECURITIES 2,877.00		6.500 11/01/3			01/31/2007 -49.00	07/25/2012
1,635.00		1634.89 FN 931765 08/01/09 PROPERTY TYPE: SECURITIES 1,698.00		4.500 08/01/3			01/04/2011 -63.00	07/25/2012
2,186.00		2186.04 FN AA4584 03/01/09 PROPERTY TYPE: SECURITIES 2,353.00		4.500 04/01/3			02/09/2012 -167.00	07/25/2012
990.00		990.41 FN AA7686 06/01/09 PROPERTY TYPE: SECURITIES 1,016.00		4.500 06/01/39			12/14/2010 -26.00	07/25/2012

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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)	
64.00		63.51 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 66.00					07/27/2010 -2.00	07/25/2012
1,521.00		1521.39 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 1,644.00					02/01/2012 -123.00	07/25/2012
884.00		884.31 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 895.00					07/14/2011 -11.00	07/25/2012
1,082.00		1082.28 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,120.00					03/11/2011 -38.00	07/25/2012
2,503.00		2503.4 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 2,652.00					07/01/2010 -149.00	07/25/2012
1,017.00		1017.4 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 1,062.00					07/21/2010 -45.00	07/25/2012
224.00		223.67 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 223.00					05/03/2011 1.00	07/25/2012
97.00		96.92 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 101.00					07/18/2011 -4.00	07/25/2012
222.00		221.65 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 235.00					01/03/2012 -13.00	07/25/2012
147.00		146.85 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 150.00					12/28/2010 -3.00	07/25/2012
6.00		5.54 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 6.00					03/29/2006	07/25/2012

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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)	
594.00		593.75 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 597.00					12/03/2004 -3.00	07/25/2012
572.00		572.3 JPMMT 2006-A4 2A2 05/01/06 VAR 06/ PROPERTY TYPE: SECURITIES 573.00					11/07/2006 -1.00	07/25/2012
4,170.00		626. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 5,857.00					11/26/2010 -1,687.00	07/25/2012
5,163.00		5163.04 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 5,217.00					11/02/2004 -54.00	07/25/2012
477.00		185. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,489.00					05/18/2011 -1,012.00	07/25/2012
663.00		257. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,958.00					05/20/2011 -1,295.00	07/25/2012
2,058.00		362. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 3,295.00					04/08/2011 -1,237.00	07/25/2012
404.00		71. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 623.00					03/30/2011 -219.00	07/25/2012
13,534.00		213. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 13,732.00					10/12/2011 -198.00	07/25/2012
42,062.00		662. ROCKWELL INTL CORP NEW PROPERTY TYPE: SECURITIES 42,560.00					10/12/2011 -498.00	07/25/2012
6,044.00		150. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 5,611.00					05/07/2012 433.00	07/25/2012

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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)	
3,022.00		75. TEXAS CAP BANCSHARES INC PROPERTY TYPE: SECURITIES 2,274.00					12/22/2011 748.00	07/25/2012
14,273.00		182. AIRGAS INC PROPERTY TYPE: SECURITIES 14,262.00					12/21/2011 11.00	07/26/2012
9,434.00		60. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 10,711.00					05/02/2012 -1,277.00	07/26/2012
9,591.00		61. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 10,629.00					04/25/2012 -1,038.00	07/26/2012
10,815.00		181. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 13,495.00					04/17/2012 -2,680.00	07/26/2012
3,645.00		61. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,291.00					12/08/2011 -646.00	07/26/2012
3,645.00		61. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,280.00					12/08/2011 -635.00	07/26/2012
7,409.00		124. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 8,653.00					12/07/2011 -1,244.00	07/26/2012
5,019.00		84. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 5,861.00					12/07/2011 -842.00	07/26/2012
5,965.00		175. TRIPADVISORS, INC. PROPERTY TYPE: SECURITIES 7,087.00					05/07/2012 -1,122.00	07/26/2012
2,111.00		41. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,349.00					08/18/2010 762.00	07/26/2012

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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)	
4,118.00		80. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,544.00					08/31/2010 1,574.00	07/26/2012
10,110.00		100. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 3,759.00					02/16/2012 6,351.00	07/26/2012
15,996.00		183. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 15,728.00					02/28/2011 268.00	07/27/2012
8,062.00		146. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 6,058.00					11/03/2011 2,004.00	07/27/2012
5,356.00		97. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,770.00					09/20/2011 1,586.00	07/27/2012
8,105.00		135. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 8,405.00					04/29/2011 -300.00	07/27/2012
4,143.00		69. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,220.00					04/29/2011 -77.00	07/27/2012
10,987.00		183. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 11,076.00					04/28/2011 -89.00	07/27/2012
240.00		4. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 241.00					04/28/2011 -1.00	07/27/2012
4,395.00		74. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 5,162.00					12/07/2011 -767.00	07/30/2012
9,801.00		165. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 10,485.00					04/29/2011 -684.00	07/30/2012

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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)	
3,920.00		66. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,110.00					04/29/2011 -190.00	07/30/2012
5,435.00		301. CHUYS HLDGS INC PROPERTY TYPE: SECURITIES 3,913.00					07/24/2012 1,522.00	07/31/2012
13,295.00		367. CIRRUS LOGIC INC COM PROPERTY TYPE: SECURITIES 8,593.00					04/04/2012 4,702.00	07/31/2012
38,090.00		483. AIRGAS INC PROPERTY TYPE: SECURITIES 37,990.00					12/20/2011 100.00	08/01/2012
20,808.00		363. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 18,393.00					05/26/2011 2,415.00	08/01/2012
40,747.00		1207. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 49,894.00					01/11/2012 -9,147.00	08/01/2012
2,719.00		2718.94 GAZPROM INTL 07/29/04 7.201 02/0 PROPERTY TYPE: SECURITIES 2,719.00					08/23/2004 08/01/2012	08/01/2012
770.00		5. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 858.00					11/03/2011 -88.00	08/01/2012
1,387.00		9. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 1,472.00					10/11/2011 -85.00	08/01/2012
7,087.00		46. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 7,487.00					12/07/2011 -400.00	08/01/2012
116,847.00		100000. CREDIT SUISSE MEDIUM TERM SUB 08 PROPERTY TYPE: SECURITIES 110,270.00					06/01/2011 6,577.00	08/02/2012

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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)	
2,825.00		250. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 3,883.00					06/19/2012 -1,058.00	08/02/2012
20,090.00		1778. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 26,721.00					05/01/2012 -6,631.00	08/02/2012
2,458.00		216. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 3,246.00					05/01/2012 -788.00	08/02/2012
6,987.00		614. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 9,210.00					04/30/2012 -2,223.00	08/02/2012
12,137.00		1067. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 16,005.00					04/30/2012 -3,868.00	08/02/2012
3,413.00		300. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 4,432.00					05/07/2012 -1,019.00	08/02/2012
16,417.00		1219. M/A-COM TECHNOLOGY SOLUTIONS HLDGS PROPERTY TYPE: SECURITIES 24,489.00					03/15/2012 -8,072.00	08/03/2012
1,279.00		95. M/A-COM TECHNOLOGY SOLUTIONS HLDGS I PROPERTY TYPE: SECURITIES 1,805.00					03/15/2012 -526.00	08/03/2012
5,691.00		376. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 5,358.00					03/31/2011 333.00	08/03/2012
1,892.00		125. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 1,655.00					12/31/2010 237.00	08/03/2012
3,451.00		228. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 3,000.00					01/04/2011 451.00	08/03/2012

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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)	
61.00		4. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 53.00					12/31/2010 8.00	08/03/2012
908.00		60. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 784.00					01/03/2011 124.00	08/03/2012
136.00		9. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 117.00					12/31/2010 19.00	08/03/2012
45.00		3. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 39.00					12/28/2010 6.00	08/03/2012
182.00		12. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 155.00					12/29/2010 27.00	08/03/2012
363.00		24. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 301.00					12/30/2010 62.00	08/03/2012
197.00		13. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 163.00					12/30/2010 34.00	08/03/2012
45.00		3. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 38.00					12/30/2010 7.00	08/03/2012
45.00		3. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 37.00					12/23/2010 8.00	08/03/2012
3,875.00		256. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 3,136.00					12/22/2010 739.00	08/03/2012
12,336.00		815. SCIQUEST INC NEW PROPERTY TYPE: SECURITIES 7,743.00					09/24/2010 4,593.00	08/03/2012

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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)	
47,248.00		650. CERNER CORP COM PROPERTY TYPE: SECURITIES 56,575.00					06/19/2012 -9,327.00	08/06/2012
5,659.00		150. CIRRUS LOGIC INC COM PROPERTY TYPE: SECURITIES 3,923.00					05/07/2012 1,736.00	08/06/2012
4,842.00		75. ECOLAB INC COM PROPERTY TYPE: SECURITIES 4,196.00					12/01/2011 646.00	08/06/2012
6,456.00		100. ECOLAB INC COM PROPERTY TYPE: SECURITIES 5,403.00					06/06/2011 1,053.00	08/06/2012
15,428.00		125. TRANSDIGM GROUP INC PROPERTY TYPE: SECURITIES 11,737.00					07/05/2011 3,691.00	08/06/2012
5,377.00		50. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 1,880.00					02/16/2012 3,497.00	08/06/2012
10,543.00		120. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 10,314.00					02/28/2011 229.00	08/07/2012
9,071.00		185. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 7,135.00					03/08/2011 1,936.00	08/07/2012
5,786.00		118. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 4,550.00					03/08/2011 1,236.00	08/07/2012
2,233.00		2232.77 VALT 2002-1 A4 06/01/02 VAR 05/0 PROPERTY TYPE: SECURITIES 2,367.00					06/20/2005 -134.00	08/07/2012
7,433.00		15. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 7,411.00					02/03/2012 22.00	08/09/2012

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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)	
13,845.00		375. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 12,578.00					10/21/2011 1,267.00	08/09/2012
1,772.00		48. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 2,359.00					05/01/2008 -587.00	08/09/2012
10,540.00		121. MCDONALDS CORP PROPERTY TYPE: SECURITIES 9,417.00					10/29/2010 1,123.00	08/09/2012
8,851.00		121. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,425.00					04/26/2012 -1,574.00	08/09/2012
8,136.00		122. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 7,685.00					11/25/2009 451.00	08/09/2012
2,849.00		55. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,749.00					08/31/2010 1,100.00	08/09/2012
9,688.00		187. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,264.00					07/30/2009 4,424.00	08/09/2012
42,318.00		42317.85 GE CAP CORP 12/01/02 4.996 12/1 PROPERTY TYPE: SECURITIES 44,062.00					03/25/2011 -1,744.00	08/10/2012
26,710.00		475. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 16,757.00					05/25/2011 9,953.00	08/10/2012
46,686.00		45000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 46,594.00					06/29/2012 92.00	08/10/2012
10,375.00		10000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 10,007.00					02/13/2012 368.00	08/10/2012

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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)	
4,584.00		137. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 3,662.00					03/15/2012 922.00	08/10/2012
17,666.00		528. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 13,527.00					02/01/2012 4,139.00	08/10/2012
252.00		. GT SOLAR INTL INC - SECURITY LITIGATIO PROPERTY TYPE: SECURITIES					252.00	08/10/2012
26,556.00		484. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 8,362.00					06/11/2009 18,194.00	08/13/2012
20,100.00		375. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 13,229.00					05/25/2011 6,871.00	08/13/2012
24,737.00		475. MONSTER BEVERAGE CORP COMMON PROPERTY TYPE: SECURITIES 16,757.00					05/25/2011 7,980.00	08/13/2012
4,219.00		51. AIRGAS INC PROPERTY TYPE: SECURITIES 4,157.00					01/12/2012 62.00	08/14/2012
166.00		2. AIRGAS INC PROPERTY TYPE: SECURITIES 163.00					01/12/2012 3.00	08/14/2012
5,459.00		66. AIRGAS INC PROPERTY TYPE: SECURITIES 5,299.00					01/04/2012 160.00	08/14/2012
166.00		2. AIRGAS INC PROPERTY TYPE: SECURITIES 161.00					01/04/2012 5.00	08/14/2012
1,050.00		188. CBIZ INC PROPERTY TYPE: SECURITIES 1,180.00					11/26/2010 -130.00	08/14/2012

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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)	
8,570.00		121. FISERV INC PROPERTY TYPE: SECURITIES 8,523.00					04/17/2012 47.00	08/14/2012
3,825.00		54. FISERV INC PROPERTY TYPE: SECURITIES 3,587.00					02/29/2012 238.00	08/14/2012
4,816.00		68. FISERV INC PROPERTY TYPE: SECURITIES 4,433.00					02/14/2012 383.00	08/14/2012
2,936.00		425. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,976.00					11/26/2010 -1,040.00	08/14/2012
1,032.00		366. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,789.00					05/20/2011 -1,757.00	08/14/2012
8,161.00		51. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 8,068.00					08/26/2011 93.00	08/14/2012
3,841.00		24. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 3,906.00					12/07/2011 -65.00	08/14/2012
74,893.00		468. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 76,055.00					08/29/2011 -1,162.00	08/14/2012
858.00		57. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 1,097.00					06/27/2011 -239.00	08/14/2012
2,748.00		321. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 2,581.00					08/04/2011 167.00	08/14/2012
55,552.00		672. AIRGAS INC PROPERTY TYPE: SECURITIES 54,780.00					01/12/2012 772.00	08/15/2012

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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)	
6,200.00		75. AIRGAS INC PROPERTY TYPE: SECURITIES 6,894.00					05/07/2012 -694.00	08/15/2012
17,112.00		207. AIRGAS INC PROPERTY TYPE: SECURITIES 16,619.00					01/04/2012 493.00	08/15/2012
14,797.00		179. AIRGAS INC PROPERTY TYPE: SECURITIES 14,079.00					12/20/2011 718.00	08/15/2012
13,309.00		161. AIRGAS INC PROPERTY TYPE: SECURITIES 12,616.00					12/21/2011 693.00	08/15/2012
10,003.00		121. AIRGAS INC PROPERTY TYPE: SECURITIES 11,157.00					05/03/2012 -1,154.00	08/15/2012
10,003.00		121. AIRGAS INC PROPERTY TYPE: SECURITIES 11,021.00					04/17/2012 -1,018.00	08/15/2012
3,389.00		41. AIRGAS INC PROPERTY TYPE: SECURITIES 3,672.00					03/27/2012 -283.00	08/15/2012
10,499.00		127. AIRGAS INC PROPERTY TYPE: SECURITIES 10,787.00					03/16/2012 -288.00	08/15/2012
987.00		180. CBIZ INC PROPERTY TYPE: SECURITIES 1,130.00					11/26/2010 -143.00	08/15/2012
580.00		579.61 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 575.00					07/12/2005 5.00	08/15/2012
5.00		4.78 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	08/15/2012

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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)	
2.00		1.65 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	08/15/2012
6.00		6.43 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 7.00					03/25/2003	08/15/2012
160.00		159.85 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 165.00					01/30/2003	08/15/2012
741.00		740.59 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 744.00					08/24/2005	08/15/2012
100.00		100.3 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 99.00					05/24/2007	08/15/2012
2,341.00		2341.1 FG G02274 07/01/06 5.000 07/01/36 PROPERTY TYPE: SECURITIES 2,192.00					06/28/2007	08/15/2012
2,490.00		2489.69 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 2,648.00					12/15/2009	08/15/2012
1,431.00		1430.94 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,514.00					09/21/2009	08/15/2012
920.00		919.52 FG G0-5733 11/01/09 5.000 11/01/3 PROPERTY TYPE: SECURITIES 972.00					06/14/2010	08/15/2012
77.00		76.6 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 79.00					10/05/2006	08/15/2012
1,571.00		1570.98 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,568.00					02/22/2011	08/15/2012

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Kind of Property		Description				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)	
265.00		264.54 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 276.00				01/30/2003 -11.00	08/15/2012
2,888.00		2888.45 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 3,064.00				01/24/2012 -176.00	08/15/2012
1,073.00		1073.46 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,041.00				09/21/2004 32.00	08/15/2012
24.00		24.26 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 25.00				02/28/2005 -1.00	08/15/2012
1,717.00		1716.75 FG A26659 09/01/04 4.500 09/01/3 PROPERTY TYPE: SECURITIES 1,664.00				09/21/2004 53.00	08/15/2012
36.00		35.97 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 37.00				05/04/2005 -1.00	08/15/2012
7,222.00		7222.21 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 7,968.00				02/09/2010 -746.00	08/15/2012
41,613.00		1191. GNC HLDGS INC COM CL A PROPERTY TYPE: SECURITIES 39,772.00				02/23/2012 1,841.00	08/15/2012
853.00		853.32 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 867.00				06/28/2007 -14.00	08/15/2012
421.00		420.81 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 463.00				06/07/2005 -42.00	08/15/2012
3,954.00		3953.67 HYUNDAI AUTO RECEIVABLES TR 09/1 PROPERTY TYPE: SECURITIES 4,074.00				04/12/2010 -120.00	08/15/2012

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Kind of Property		Description				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)	
566.00		66. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 531.00				08/04/2011 35.00	08/15/2012
2,454.00		286. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 2,259.00				02/21/2012 195.00	08/15/2012
13,207.00		326. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 12,724.00				05/18/2012 483.00	08/15/2012
18,068.00		446. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 22,728.00				11/26/2010 -4,660.00	08/15/2012
12,631.00		122. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,241.00				07/22/2010 9,390.00	08/16/2012
21,875.00		514. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 19,628.00				06/28/2012 2,247.00	08/16/2012
21,747.00		511. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 19,331.00				09/01/2011 2,416.00	08/16/2012
42,860.00		381. CHEVRONTXACO CORP PROPERTY TYPE: SECURITIES 38,918.00				06/28/2012 3,942.00	08/16/2012
43,224.00		2310. CISCO SYS INC PROPERTY TYPE: SECURITIES 43,136.00				12/08/2011 88.00	08/16/2012
10,711.00		121. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 10,400.00				02/28/2011 311.00	08/16/2012
110,385.00		110000. FEDERAL HOME LOAN BANK PROPERTY TYPE: SECURITIES 109,639.00				05/03/2012 746.00	08/16/2012

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Kind of Property		Description				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)	
13,619.00		384. GNC HLDGS INC COM CL A PROPERTY TYPE: SECURITIES 12,823.00				02/23/2012 796.00	08/16/2012
5,320.00		150. GNC HLDGS INC COM CL A PROPERTY TYPE: SECURITIES 5,779.00				04/30/2012 -459.00	08/16/2012
5,320.00		150. GNC HLDGS INC COM CL A PROPERTY TYPE: SECURITIES 5,373.00				04/20/2012 -53.00	08/16/2012
167.00		166.97 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 169.00				03/27/2012 -2.00	08/16/2012
7,215.00		100. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 8,664.00				06/25/2012 -1,449.00	08/16/2012
5,412.00		75. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 6,405.00				04/30/2012 -993.00	08/16/2012
54,115.00		750. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 62,208.00				04/19/2012 -8,093.00	08/16/2012
2,799.00		397. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 3,714.00				11/26/2010 -915.00	08/16/2012
841.00		291. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,218.00				05/20/2011 -1,377.00	08/16/2012
1,108.00		74. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 1,424.00				06/27/2011 -316.00	08/16/2012
9,143.00		121. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 8,416.00				05/22/2012 727.00	08/16/2012

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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)	
76.00		1. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 55.00					05/26/2011 21.00	08/16/2012
12,240.00		121. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,215.00					07/22/2010 9,025.00	08/17/2012
23,114.00		45. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 23,109.00					02/29/2012 5.00	08/17/2012
23,478.00		580. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 17,667.00					11/26/2010 5,811.00	08/17/2012
5,343.00		132. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 3,952.00					11/29/2010 1,391.00	08/17/2012
13,207.00		181. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 15,595.00					04/26/2012 -2,388.00	08/17/2012
367.00		127. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 968.00					05/20/2011 -601.00	08/17/2012
345.00		116. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 884.00					05/20/2011 -539.00	08/17/2012
1,221.00		411. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,107.00					06/29/2011 -1,886.00	08/17/2012
12,795.00		121. PERRIGO CO COM PROPERTY TYPE: SECURITIES 12,600.00					05/31/2012 195.00	08/17/2012
29,185.00		276. PERRIGO CO COM PROPERTY TYPE: SECURITIES 20,830.00					03/18/2011 8,355.00	08/17/2012

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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)	
9,094.00		86. PERRIGO CO COM PROPERTY TYPE: SECURITIES 6,469.00					03/10/2011 2,625.00	08/17/2012
1,437.00		95. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 1,828.00					06/27/2011 -391.00	08/17/2012
50,277.00		1525. TRIPADVISORS, INC. PROPERTY TYPE: SECURITIES 52,541.00					02/01/2012 -2,264.00	08/17/2012
14,548.00		182. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 15,721.00					04/20/2011 -1,173.00	08/17/2012
9,621.00		181. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,095.00					07/30/2009 4,526.00	08/17/2012
11,341.00		101. CHEVRONTExaco CORP PROPERTY TYPE: SECURITIES 10,317.00					06/28/2012 1,024.00	08/20/2012
32,113.00		286. CHEVRONTExaco CORP PROPERTY TYPE: SECURITIES 15,258.00					11/03/2004 16,855.00	08/20/2012
391.00		391.03 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 401.00					09/10/2003 -10.00	08/20/2012
141.00		141.21 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 142.00					10/20/2003 -1.00	08/20/2012
22,392.00		514. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 20,260.00					01/19/2012 2,132.00	08/20/2012
18,950.00		435. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 15,274.00					10/28/2011 3,676.00	08/20/2012

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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)	
18,104.00		439. SANOFI CHANGED FROM SANOFI-AVENTIS PROPERTY TYPE: SECURITIES 16,326.00					02/01/2012 1,778.00	08/20/2012
3,258.00		79. SANOFI CHANGED FROM SANOFI-AVENTIS A PROPERTY TYPE: SECURITIES 2,739.00					12/02/2011 519.00	08/20/2012
34,449.00		483. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 41,614.00					04/26/2012 -7,165.00	08/21/2012
8,630.00		121. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,386.00					06/14/2012 -1,756.00	08/21/2012
12,909.00		181. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 14,902.00					05/22/2012 -1,993.00	08/21/2012
8,559.00		120. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 9,710.00					06/06/2012 -1,151.00	08/21/2012
114,964.00		95000. MICHIGAN FIN AUTH REV 06/27/12 5. PROPERTY TYPE: SECURITIES 115,829.00					07/16/2012 -865.00	08/21/2012
24,037.00		301. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 26,001.00					04/20/2011 -1,964.00	08/21/2012
19,664.00		235. AMGEN INC PROPERTY TYPE: SECURITIES 12,735.00					03/30/2011 6,929.00	08/22/2012
27,697.00		331. AMGEN INC PROPERTY TYPE: SECURITIES 17,781.00					11/26/2010 9,916.00	08/22/2012
1,065.00		193. CBIZ INC PROPERTY TYPE: SECURITIES 1,212.00					11/26/2010 -147.00	08/22/2012

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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)	
8,088.00		523. EXPRESS INC PROPERTY TYPE: SECURITIES 10,806.00					12/09/2011 -2,718.00	08/22/2012
1,485.00		96. EXPRESS INC PROPERTY TYPE: SECURITIES 1,978.00					12/13/2011 -493.00	08/22/2012
665.00		43. EXPRESS INC PROPERTY TYPE: SECURITIES 860.00					12/08/2011 -195.00	08/22/2012
8,305.00		537. EXPRESS INC PROPERTY TYPE: SECURITIES 10,740.00					12/08/2011 -2,435.00	08/22/2012
17,625.00		311. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 15,193.00					06/04/2012 2,432.00	08/22/2012
14,904.00		263. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 11,637.00					01/12/2012 3,267.00	08/22/2012
1,119.00		388. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,933.00					06/29/2011 -1,814.00	08/22/2012
2,698.00		507. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 5,081.00					04/28/2011 -2,383.00	08/22/2012
1,397.00		92. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 1,770.00					06/27/2011 -373.00	08/22/2012
2,775.00		527. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 5,281.00					04/28/2011 -2,506.00	08/23/2012
1,025.00		69. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 1,328.00					06/27/2011 -303.00	08/23/2012

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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)	
18,732.00		751. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 16,570.00					07/20/2011 2,162.00	08/23/2012
2,594.00		104. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 1,695.00					08/29/2011 899.00	08/23/2012
2,849.00		317. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 2,504.00					02/21/2012 345.00	08/23/2012
10,338.00		181. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 9,171.00					05/26/2011 1,167.00	08/24/2012
20,701.00		31. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,258.00					09/07/2006 18,443.00	08/24/2012
4,845.00		30. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 5,328.00					05/05/2011 -483.00	08/24/2012
16.00		6. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 45.00					06/29/2011 -29.00	08/24/2012
454.00		170. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,227.00					06/28/2011 -773.00	08/24/2012
240.00		90. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 649.00					06/28/2011 -409.00	08/24/2012
5,238.00		60. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 3,236.00					10/30/2008 2,002.00	08/24/2012
9,070.00		122. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 9,397.00					11/24/2010 -327.00	08/24/2012

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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)	
45,541.00		850. VERTEX PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 53,205.00					05/23/2012 -7,664.00	08/24/2012
880.00		879.74 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 845.00					02/10/2010 35.00	08/25/2012
168.00		168.06 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 173.00					04/22/2005 -5.00	08/25/2012
3,733.00		3733.05 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 3,733.00					09/27/2000	08/25/2012
598.00		598.04 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 611.00					02/15/2005 -13.00	08/25/2012
1,851.00		1851. FN 255547 12/01/04 4.500 01/01/20 PROPERTY TYPE: SECURITIES 1,823.00					11/03/2005 28.00	08/25/2012
2,513.00		2512.78 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 2,677.00					05/25/2010 -164.00	08/25/2012
2,416.00		2415.91 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 2,425.00					04/07/2004 -9.00	08/25/2012
11.00		10.59 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 11.00					03/20/2003	08/25/2012
1.00		1.27 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 1.00					03/20/2003	08/25/2012
5.00		5.09 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	08/25/2012

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14.00		13.73 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 14.00					04/15/2003	08/25/2012
21.00		20.78 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 22.00					04/15/2003	08/25/2012
61.00		61.12 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 64.00					04/15/2003	08/25/2012
20.00		20.09 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 21.00					01/22/2003	08/25/2012
1,758.00		1757.56 FN 637252 05/01/02 7.000 05/01/3 PROPERTY TYPE: SECURITIES 1,852.00					04/08/2003	08/25/2012
6.00		6.18 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 6.00					03/20/2003	08/25/2012
433.00		432.8 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 435.00					06/14/2011	08/25/2012
216.00		215.68 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 226.00					09/15/2011	08/25/2012
803.00		803.17 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 792.00					03/10/2011	08/25/2012
194.00		193.92 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 195.00					05/17/2011	08/25/2012
1,670.00		1669.77 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,793.00					01/26/2012	08/25/2012

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1,373.00		1372.98 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,444.00					03/20/2012 -71.00	08/25/2012
1,458.00		1457.53 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,527.00					08/11/2011 -69.00	08/25/2012
15.00		14.69 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 16.00					09/23/2004 -1.00	08/25/2012
6.00		5.97 FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	08/25/2012
18.00		17.51 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 18.00					04/15/2003	08/25/2012
7.00		7.42 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 8.00					03/25/2003 -1.00	08/25/2012
26.00		26.08 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 27.00					03/25/2003 -1.00	08/25/2012
163.00		163.07 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 170.00					03/25/2003 -7.00	08/25/2012
1,207.00		1206.59 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,192.00					02/27/2006 15.00	08/25/2012
2,702.00		2702.24 FANNIE MAE 06/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,767.00					08/07/2009 -65.00	08/25/2012
426.00		425.61 FN 685315 02/01/03 5.500 02/01/33 PROPERTY TYPE: SECURITIES 432.00					03/19/2003 -6.00	08/25/2012

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2.00		2.29 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	08/25/2012
141.00		140.66 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 144.00					06/03/2003	08/25/2012
							-3.00	
200.00		199.5 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 202.00					07/08/2003	08/25/2012
							-2.00	
81.00		80.89 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 85.00					04/17/2003	08/25/2012
							-4.00	
175.00		175.01 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 183.00					09/10/2003	08/25/2012
							-8.00	
2,122.00		2122.19 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,301.00					07/16/2010	08/25/2012
							-179.00	
20.00		19.66 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00					03/04/2004	08/25/2012
47.00		46.7 FN 799623 10/01/04 5.000 11/01/34 PROPERTY TYPE: SECURITIES 44.00					05/05/2006	08/25/2012
							3.00	
1,888.00		1887.76 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,953.00					08/06/2009	08/25/2012
							-65.00	
19.00		19.39 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 20.00					10/04/2006	08/25/2012
							-1.00	
2,807.00		2807.17 FN 893373 09/01/06 6.000 06/01/3 PROPERTY TYPE: SECURITIES 2,813.00					09/11/2006	08/25/2012
							-6.00	

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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)	
97.00		97.32 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 99.00					10/04/2006 -2.00	08/25/2012
358.00		357.7 FN 903804 12/01/06 6.500 11/01/36 PROPERTY TYPE: SECURITIES 364.00					01/31/2007 -6.00	08/25/2012
1,430.00		1429.66 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,485.00					01/04/2011 -55.00	08/25/2012
1,941.00		1940.59 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 2,089.00					02/09/2012 -148.00	08/25/2012
965.00		965.44 FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 990.00					12/14/2010 -25.00	08/25/2012
898.00		898.03 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 938.00					07/27/2010 -40.00	08/25/2012
1,882.00		1882.4 FN AA9393 07/01/09 4.500 07/01/39 PROPERTY TYPE: SECURITIES 2,034.00					02/01/2012 -152.00	08/25/2012
1,052.00		1052.44 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,065.00					07/14/2011 -13.00	08/25/2012
1,051.00		1051.09 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,088.00					03/11/2011 -37.00	08/25/2012
391.00		390.9 FN MA1138 07/01/12 3.500 #N/A N/A PROPERTY TYPE: SECURITIES 413.00					06/29/2012 -22.00	08/25/2012
776.00		776.05 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 822.00					07/01/2010 -46.00	08/25/2012

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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)	
1,831.00		1831.18 FN AD6369 05/01/10 4.500 05/01/4 PROPERTY TYPE: SECURITIES 1,911.00					07/21/2010 -80.00	08/25/2012
312.00		311.75 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 311.00					05/03/2011 1.00	08/25/2012
456.00		456.11 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 477.00					07/18/2011 -21.00	08/25/2012
333.00		332.57 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 352.00					01/03/2012 -19.00	08/25/2012
1,765.00		1765.08 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 1,805.00					12/28/2010 -40.00	08/25/2012
7.00		6.85 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 7.00					03/29/2006	08/25/2012
864.00		864.15 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 868.00					12/03/2004 -4.00	08/25/2012
611.00		611.05 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 612.00					11/07/2006 -1.00	08/25/2012
712.00		711.95 MSM 2004-4 3A 08/01/04 5.000 08/2 PROPERTY TYPE: SECURITIES 719.00					11/02/2004 -7.00	08/25/2012
8,106.00		125. ECOLAB INC COM PROPERTY TYPE: SECURITIES 6,754.00					06/06/2011 1,352.00	08/29/2012
42,913.00		1170. AT&T INC PROPERTY TYPE: SECURITIES 38,909.00					05/23/2012 4,004.00	08/31/2012

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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)	
15,027.00		440. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 9,260.00					01/17/2007 5,767.00	08/31/2012
68,850.00		2016. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 41,968.00					09/04/2008 26,882.00	08/31/2012
65,067.00		775. AMGEN INC PROPERTY TYPE: SECURITIES 41,382.00					03/29/2011 23,685.00	08/31/2012
23,848.00		36. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 2,623.00					09/07/2006 21,225.00	08/31/2012
86,141.00		767. CHEVRONTXACO CORP PROPERTY TYPE: SECURITIES 40,919.00					11/03/2004 45,222.00	08/31/2012
45,456.00		604. DEERE & CO PROPERTY TYPE: SECURITIES 35,217.00					05/21/2010 10,239.00	08/31/2012
12,637.00		293. FASTENAL CO PROPERTY TYPE: SECURITIES 5,422.00					02/09/2009 7,215.00	08/31/2012
8,238.00		191. FASTENAL CO PROPERTY TYPE: SECURITIES 3,399.00					04/02/2009 4,839.00	08/31/2012
9,646.00		270. FRANCESCAS HLDGS CORP COM PROPERTY TYPE: SECURITIES 6,734.00					05/15/2012 2,912.00	08/31/2012
6,074.00		323.062 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 5,721.00					12/29/2011 353.00	08/31/2012
16,943.00		901.235 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 15,069.00					12/20/2007 1,874.00	08/31/2012

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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)	
11,756.00		625.324 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 9,961.00					12/29/2009 1,795.00	08/31/2012
34,788.00		1850.434 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 21,021.00					12/29/2008 13,767.00	08/31/2012
6,401.00		340.481 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 6,850.00					12/20/2006 -449.00	08/31/2012
6,082.00		323.511 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 6,153.00					12/30/2010 -71.00	08/31/2012
28,640.00		1523.394 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 28,000.00					04/23/2012 640.00	08/31/2012
105,661.00		5620.254 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 98,973.00					12/07/2011 6,688.00	08/31/2012
190,561.00		10136.231 FIFTH THIRD SMALL CAP VALUE FU PROPERTY TYPE: SECURITIES 176,776.00					12/10/2007 13,785.00	08/31/2012
911,271.00		48471.867 FIFTH THIRD SMALL CAP VALUE FU PROPERTY TYPE: SECURITIES 1021787.00					03/03/2004 -110516.00	08/31/2012
388,052.00		20641.087 FIFTH THIRD SMALL CAP VALUE FU PROPERTY TYPE: SECURITIES 425,000.00					07/13/2006 -36,948.00	08/31/2012
49,673.00		2642.197 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 54,165.00					12/09/2005 -4,492.00	08/31/2012
102,704.00		5462.977 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 111,335.00					12/08/2006 -8,631.00	08/31/2012

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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)	
2,456.00		130.632 FIFTH THIRD SMALL CAP VALUE FUND PROPERTY TYPE: SECURITIES 2,636.00					12/20/2005 -180.00	08/31/2012
27,486.00		1461.999 FIFTH THIRD SMALL CAP VALUE FUN PROPERTY TYPE: SECURITIES 29,050.00					12/09/2004 -1,564.00	08/31/2012
85,098.00		12249. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 49,777.00					11/18/2011 35,321.00	08/31/2012
55,896.00		55000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 55,009.00					02/23/2012 887.00	08/31/2012
20,326.00		20000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 20,398.00					02/29/2012 -72.00	08/31/2012
20,326.00		20000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 20,351.00					02/29/2012 -25.00	08/31/2012
5,081.00		5000. UNITED STATES TREAS NTS 02/29/12 0 PROPERTY TYPE: SECURITIES 5,086.00					02/29/2012 -5.00	08/31/2012
9,722.00		179. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 9,589.00					11/15/2007 133.00	08/31/2012
15,316.00		282. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 15,098.00					03/14/2007 218.00	08/31/2012
60,940.00		1122. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 59,706.00					03/13/2007 1,234.00	08/31/2012
9,666.00		397. INTEL CORP PROPERTY TYPE: SECURITIES 9,527.00					11/03/2011 139.00	09/04/2012

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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)	
12,417.00		510. INTEL CORP PROPERTY TYPE: SECURITIES 13,696.00					06/14/2012 -1,279.00	09/04/2012
62,838.00		756. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 40,777.00					10/30/2008 22,061.00	09/04/2012
7,476.00		217. BLACK HILLS CORP COM PROPERTY TYPE: SECURITIES 7,430.00					08/31/2012 46.00	09/05/2012
80,948.00		1700. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 62,493.00					08/29/2011 18,455.00	09/05/2012
4,762.00		100. DOLLAR TREE INC PROPERTY TYPE: SECURITIES 5,384.00					06/29/2012 -622.00	09/05/2012
4,441.00		133. EL PASO ELEC CO COM NEW PROPERTY TYPE: SECURITIES 4,406.00					08/31/2012 35.00	09/05/2012
3,860.00		75. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 4,400.00					06/15/2012 -540.00	09/05/2012
52,751.00		1025. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 58,895.00					05/29/2012 -6,144.00	09/05/2012
5,146.00		100. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 5,731.00					06/13/2012 -585.00	09/05/2012
3,210.00		39. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 2,104.00					10/30/2008 1,106.00	09/05/2012
10,454.00		127. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 12,948.00					01/25/2012 -2,494.00	09/05/2012

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Kind of Property		Description				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)	
3,540.00		43. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 4,273.00				12/29/2010 -733.00	09/05/2012
66,336.00		65000. UNITED STATES TREAS NTS 01/31/12 PROPERTY TYPE: SECURITIES 65,307.00				08/21/2012 1,029.00	09/05/2012
24,152.00		285. AMGEN INC PROPERTY TYPE: SECURITIES 15,218.00				03/29/2011 8,934.00	09/06/2012
41,864.00		494. AMGEN INC PROPERTY TYPE: SECURITIES 26,250.00				03/15/2011 15,614.00	09/06/2012
24,331.00		754. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES 20,444.00				01/19/2012 3,887.00	09/06/2012
19,394.00		601. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES 14,180.00				12/02/2011 5,214.00	09/06/2012
4,967.00		44. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 2,347.00				11/03/2004 2,620.00	09/06/2012
65,368.00		579. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 30,870.00				11/17/2004 34,498.00	09/06/2012
13,285.00		348. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 11,692.00				04/02/2012 1,593.00	09/06/2012
17,675.00		463. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 11,159.00				12/01/2011 6,516.00	09/06/2012
8,857.00		232. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 3,761.00				10/13/2009 5,096.00	09/06/2012

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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)	
15,078.00		269. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 14,507.00					09/08/2010 571.00	09/06/2012
28,418.00		507. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 30,673.00					02/08/2012 -2,255.00	09/06/2012
60,951.00		1411. TIME WARNER INC PROPERTY TYPE: SECURITIES 56,432.00					08/22/2007 4,519.00	09/06/2012
4,275.00		78. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 4,151.00					03/13/2007 124.00	09/06/2012
3,179.00		58. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,857.00					08/13/2010 1,322.00	09/06/2012
18,635.00		340. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 10,444.00					12/11/2009 8,191.00	09/06/2012
4,070.00		115. ATMOS ENERGY CORP PROPERTY TYPE: SECURITIES 4,023.00					08/31/2012 47.00	09/07/2012
4,627.00		181. AVISTA CORP PROPERTY TYPE: SECURITIES 4,605.00					08/31/2012 22.00	09/07/2012
5,533.00		160. BLACK HILLS CORP COM PROPERTY TYPE: SECURITIES 5,478.00					08/31/2012 55.00	09/07/2012
2,579.00		94. PORTLAND GENERAL ELECTRIC CO PROPERTY TYPE: SECURITIES 2,527.00					08/31/2012 52.00	09/07/2012
4,894.00		184. UNITIL CORP COM PROPERTY TYPE: SECURITIES 4,865.00					08/31/2012 29.00	09/07/2012

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497.00		497.02 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 527.00					06/20/2005 -30.00	09/07/2012
21,809.00		701. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 17,960.00					02/01/2012 3,849.00	09/07/2012
5,366.00		5365.93 AMERICREDIT AUTOMOBILE RECEIVABL PROPERTY TYPE: SECURITIES 5,366.00					01/31/2012	09/08/2012
727.00		727.44 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 757.00					03/25/2011 -30.00	09/10/2012
3,432.00		151. GRAND CANYON ED INC PROPERTY TYPE: SECURITIES 2,656.00					02/10/2012 776.00	09/11/2012
3,841.00		169. GRAND CANYON ED INC PROPERTY TYPE: SECURITIES 2,922.00					02/09/2012 919.00	09/11/2012
4,207.00		82. QUESTCOR PHARMACEUTICALS PROPERTY TYPE: SECURITIES 4,158.00					06/18/2012 49.00	09/11/2012
7,798.00		146. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 7,575.00					07/25/2012 223.00	09/11/2012
30,606.00		573. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 20,597.00					11/26/2010 10,009.00	09/11/2012
5,454.00		50. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,406.00					04/20/2010 4,048.00	09/12/2012
8,181.00		75. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,096.00					08/24/2010 6,085.00	09/12/2012

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6,822.00		300. ARIAD PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 5,235.00					06/15/2012 1,587.00	09/12/2012
3,411.00		150. ARIAD PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,579.00					06/25/2012 832.00	09/12/2012
6,867.00		125. COMMVAULT SYSTEMS PROPERTY TYPE: SECURITIES 4,461.00					03/11/2011 2,406.00	09/12/2012
8,050.00		125. ECOLAB INC COM PROPERTY TYPE: SECURITIES 6,754.00					06/06/2011 1,296.00	09/12/2012
6,556.00		110. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 4,867.00					01/12/2012 1,689.00	09/12/2012
25,151.00		422. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 16,862.00					10/17/2011 8,289.00	09/12/2012
7,229.00		228. KEMPER CORP DEL COM PROPERTY TYPE: SECURITIES 6,986.00					08/31/2012 243.00	09/12/2012
12,511.00		125. MEDIVATION INC PROPERTY TYPE: SECURITIES 5,789.00					12/29/2011 6,722.00	09/12/2012
5,017.00		75. ROSS STORES INC PROPERTY TYPE: SECURITIES 4,510.00					04/20/2012 507.00	09/12/2012
1,672.00		25. ROSS STORES INC PROPERTY TYPE: SECURITIES 1,272.00					01/06/2012 400.00	09/12/2012
6,901.00		125. SOURCEFIRE INC PROPERTY TYPE: SECURITIES 5,252.00					02/22/2012 1,649.00	09/12/2012

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4,776.00		125. 3D SYS CORP DEL COM NEW PROPERTY TYPE: SECURITIES 3,985.00					06/07/2012 791.00	09/12/2012
2,866.00		75. 3D SYS CORP DEL COM NEW PROPERTY TYPE: SECURITIES 2,165.00					05/23/2012 701.00	09/12/2012
9,796.00		100. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 5,512.00					03/09/2011 4,284.00	09/12/2012
59,104.00		1115. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 40,080.00					11/26/2010 19,024.00	09/12/2012
10,072.00		100. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 3,759.00					02/16/2012 6,313.00	09/12/2012
16,903.00		504. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 12,331.00					11/26/2010 4,572.00	09/13/2012
6,154.00		245. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 6,092.00					12/15/2011 62.00	09/13/2012
17,257.00		687. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 16,200.00					11/26/2010 1,057.00	09/13/2012
3,467.00		138. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 3,213.00					11/29/2010 254.00	09/13/2012
6,230.00		248. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 6,731.00					05/27/2011 -501.00	09/13/2012
8,415.00		335. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 8,540.00					05/19/2011 -125.00	09/13/2012

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324,244.00		295000. US TREASURY NOTE 01/15/12 0.125 PROPERTY TYPE: SECURITIES 305,180.00					04/09/2012 19,064.00	09/13/2012
16,425.00		301. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 10,943.00					12/12/2006 5,482.00	09/14/2012
2,118.00		91. INTEL CORP PROPERTY TYPE: SECURITIES 2,444.00					06/14/2012 -326.00	09/14/2012
14,036.00		603. INTEL CORP PROPERTY TYPE: SECURITIES 15,732.00					06/26/2012 -1,696.00	09/14/2012
4,376.00		188. INTEL CORP PROPERTY TYPE: SECURITIES 4,816.00					12/07/2011 -440.00	09/14/2012
466.00		20. INTEL CORP PROPERTY TYPE: SECURITIES 507.00					10/24/2011 -41.00	09/14/2012
47.00		2. INTEL CORP PROPERTY TYPE: SECURITIES 50.00					01/04/2012 -3.00	09/14/2012
3,912.00		70. SIRONA DENTAL SYS INC PROPERTY TYPE: SECURITIES 3,723.00					08/31/2012 189.00	09/14/2012
5,968.00		272. STAGE STORES INC COM NEW PROPERTY TYPE: SECURITIES 5,837.00					08/31/2012 131.00	09/14/2012
2,398.00		2398.34 CNH EQUIP TR 2010-A A4 03/25/10 PROPERTY TYPE: SECURITIES 2,446.00					12/17/2010 -48.00	09/15/2012
763.00		763.26 FG G01659 02/01/04 5.000 12/01/33 PROPERTY TYPE: SECURITIES 758.00					07/12/2005 5.00	09/15/2012

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5.00		4.71 FG C62740 01/01/02 7.000 01/01/32 PROPERTY TYPE: SECURITIES 5.00					09/23/2004	09/15/2012
2.00		1.67 FG C71972 10/01/02 6.500 09/01/32 PROPERTY TYPE: SECURITIES 2.00					03/20/2003	09/15/2012
11.00		10.56 FG C72254 10/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 11.00					03/25/2003	09/15/2012
158.00		158.37 FG E94171 01/01/03 5.500 02/01/18 PROPERTY TYPE: SECURITIES 164.00					01/30/2003	09/15/2012
							-6.00	
722.00		721.75 FG E98361 08/01/03 5.000 08/01/18 PROPERTY TYPE: SECURITIES 725.00					08/24/2005	09/15/2012
							-3.00	
100.00		100.49 FH 1B3366 04/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 99.00					05/24/2007	09/15/2012
							1.00	
2,616.00		2615.58 FG G02274 07/01/06 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,450.00					06/28/2007	09/15/2012
							166.00	
2,945.00		2944.59 FG G03053 06/01/07 5.500 07/01/3 PROPERTY TYPE: SECURITIES 3,131.00					12/15/2009	09/15/2012
							-186.00	
1,767.00		1766.59 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,869.00					09/21/2009	09/15/2012
							-102.00	
1,176.00		1176.07 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,243.00					06/14/2010	09/15/2012
							-67.00	
75.00		75.02 FG C90986 06/01/06 7.000 06/01/26 PROPERTY TYPE: SECURITIES 77.00					10/05/2006	09/15/2012
							-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)	
1,620.00		1620.33 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,617.00					02/22/2011	09/15/2012
							3.00	
163.00		163.44 FG C00701 01/01/99 6.500 01/01/29 PROPERTY TYPE: SECURITIES 170.00					01/30/2003	09/15/2012
							-7.00	
2,312.00		2312.35 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 2,453.00					01/24/2012	09/15/2012
							-141.00	
1,478.00		1477.96 FG A24611 07/01/04 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,433.00					09/21/2004	09/15/2012
							45.00	
17.00		17.44 FG A27124 09/01/04 6.000 10/01/34 PROPERTY TYPE: SECURITIES 18.00					02/28/2005	09/15/2012
							-1.00	
47.00		46.59 FG A26659 09/01/04 4.500 09/01/34 PROPERTY TYPE: SECURITIES 45.00					09/21/2004	09/15/2012
							2.00	
222.00		221.98 FG A34083 03/01/05 6.000 02/01/35 PROPERTY TYPE: SECURITIES 228.00					05/04/2005	09/15/2012
							-6.00	
7,125.00		7124.87 FORD CREDIT AUTO TRUST 03/25/09 PROPERTY TYPE: SECURITIES 7,860.00					02/09/2010	09/15/2012
							-735.00	
851.00		851.41 GT 1995-4 M1 06/22/95 VAR 06/15/2 PROPERTY TYPE: SECURITIES 865.00					06/28/2007	09/15/2012
							-14.00	
402.00		401.71 GT 1996-5 A6 06/27/96 7.750 07/15 PROPERTY TYPE: SECURITIES 442.00					06/07/2005	09/15/2012
							-40.00	
5,914.00		5913.91 HYUNDAI AUTO RECEIVABLES TR 09/1 PROPERTY TYPE: SECURITIES 6,093.00					04/12/2010	09/15/2012
							-179.00	

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Kind of Property		Description				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)	
168.00		167.51 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 169.00				03/27/2012 -1.00	09/16/2012
7,697.00		979. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 5,727.00				08/31/2012 1,970.00	09/17/2012
4,102.00		187. STAGE STORES INC COM NEW PROPERTY TYPE: SECURITIES 4,013.00				08/31/2012 89.00	09/17/2012
574.00		34. AAR CORP COM PROPERTY TYPE: SECURITIES 395.00				06/06/2012 179.00	09/18/2012
2,986.00		177. AAR CORP COM PROPERTY TYPE: SECURITIES 4,327.00				11/26/2010 -1,341.00	09/18/2012
13,201.00		351. AT&T INC PROPERTY TYPE: SECURITIES 11,484.00				04/27/2012 1,717.00	09/18/2012
2,939.00		311. ALCOA INC PROPERTY TYPE: SECURITIES 4,095.00				11/26/2010 -1,156.00	09/18/2012
4,890.00		123. ALLSTATE CORP PROPERTY TYPE: SECURITIES 3,622.00				11/26/2010 1,268.00	09/18/2012
3,593.00		108. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 2,642.00				11/26/2010 951.00	09/18/2012
2,090.00		175. AMERICAN EQUITY INVT LIFE HLDG PROPERTY TYPE: SECURITIES 2,258.00				05/06/2011 -168.00	09/18/2012
9,140.00		157. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 8,181.00				11/26/2010 959.00	09/18/2012

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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)	
8,770.00		107. AMGEN INC PROPERTY TYPE: SECURITIES 5,748.00					11/26/2010 3,022.00	09/18/2012
7,776.00		86. APACHE CORP COM PROPERTY TYPE: SECURITIES 9,598.00					02/22/2012 -1,822.00	09/18/2012
4,496.00		165. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 4,520.00					09/12/2012 -24.00	09/18/2012
3,215.00		462. AURICO GOLD INC PROPERTY TYPE: SECURITIES 3,144.00					08/22/2012 71.00	09/18/2012
2,410.00		76. AVNET INC COM PROPERTY TYPE: SECURITIES 2,379.00					11/29/2010 31.00	09/18/2012
6,647.00		199. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES 4,714.00					12/15/2011 1,933.00	09/18/2012
10,476.00		245. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 9,879.00					10/17/2011 597.00	09/18/2012
400.00		64. CBIZ INC PROPERTY TYPE: SECURITIES 393.00					11/29/2010 7.00	09/18/2012
11,578.00		244. CIGNA CORP PROPERTY TYPE: SECURITIES 10,581.00					02/09/2012 997.00	09/18/2012
2,322.00		49. CVS CORP PROPERTY TYPE: SECURITIES 2,301.00					09/13/2012 21.00	09/18/2012
9,150.00		216. CENTURYTEL INC PROPERTY TYPE: SECURITIES 8,523.00					06/27/2011 627.00	09/18/2012

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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)	
10,970.00		94. CHEVRONTEXACO CORP PROPERTY TYPE: SECURITIES 7,730.00					11/26/2010 3,240.00	09/18/2012
13,772.00		726. CISCO SYS INC PROPERTY TYPE: SECURITIES 14,659.00					02/23/2012 -887.00	09/18/2012
3,645.00		108. CITIGROUP INC PROPERTY TYPE: SECURITIES 3,350.00					08/29/2011 295.00	09/18/2012
11,104.00		329. CITIGROUP INC PROPERTY TYPE: SECURITIES 9,552.00					06/20/2012 1,552.00	09/18/2012
2,638.00		251. DELL INC PROPERTY TYPE: SECURITIES 4,539.00					02/08/2012 -1,901.00	09/18/2012
3,398.00		106. DISH NETWORK CORP CL A PROPERTY TYPE: SECURITIES 2,997.00					09/20/2011 401.00	09/18/2012
5,700.00		184. DOW CHEM CO PROPERTY TYPE: SECURITIES 5,689.00					11/29/2010 11.00	09/18/2012
3,036.00		64. EATON CORP PROPERTY TYPE: SECURITIES 2,524.00					06/20/2012 512.00	09/18/2012
4,232.00		94. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 3,517.00					03/02/2011 715.00	09/18/2012
1,196.00		25. ENTERTAINMENT PROPERTIES TRUST COM PROPERTY TYPE: SECURITIES 1,075.00					06/20/2012 121.00	09/18/2012
5,945.00		168. EXELON CORP COMM STK PROPERTY TYPE: SECURITIES 7,138.00					09/26/2011 -1,193.00	09/18/2012

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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)	
4,546.00		555. FIRST NIAGARA FINL GROUP INC NEW PROPERTY TYPE: SECURITIES 4,540.00					09/11/2012 6.00	09/18/2012
5,647.00		324. GANNETT INC PROPERTY TYPE: SECURITIES 4,544.00					01/03/2012 1,103.00	09/18/2012
3,390.00		51. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 3,335.00					11/29/2010 55.00	09/18/2012
5,517.00		83. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 5,609.00					04/25/2012 -92.00	09/18/2012
17,986.00		812. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 13,580.00					12/14/2011 4,406.00	09/18/2012
8,812.00		364. GENERAL MTRS CO PROPERTY TYPE: SECURITIES 7,996.00					08/17/2012 816.00	09/18/2012
2,530.00		38. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 1,518.00					10/17/2011 1,012.00	09/18/2012
359.00		3. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 509.00					12/27/2010 -150.00	09/18/2012
4,910.00		41. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 6,935.00					11/24/2010 -2,025.00	09/18/2012
1,603.00		91. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 1,218.00					06/04/2012 385.00	09/18/2012
3,740.00		103. HALLIBURTON CO PROPERTY TYPE: SECURITIES 3,533.00					09/07/2012 207.00	09/18/2012

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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)	
6,885.00		350. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 6,819.00					09/12/2012 66.00	09/18/2012
1,642.00		84. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 1,374.00					08/12/2011 268.00	09/18/2012
10,797.00		463. INTEL CORP PROPERTY TYPE: SECURITIES 10,441.00					07/05/2011 356.00	09/18/2012
9,441.00		230. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 8,670.00					11/26/2010 771.00	09/18/2012
10,360.00		1172. KEYCORP COMMON PROPERTY TYPE: SECURITIES 9,804.00					07/26/2011 556.00	09/18/2012
2,598.00		110. KROGER CO PROPERTY TYPE: SECURITIES 2,565.00					04/30/2012 33.00	09/18/2012
2,149.00		91. KROGER CO PROPERTY TYPE: SECURITIES 2,122.00					04/30/2012 27.00	09/18/2012
1,617.00		93. MARTEN TRANS LTD PROPERTY TYPE: SECURITIES 2,127.00					04/04/2011 -510.00	09/18/2012
1,673.00		217. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,030.00					11/26/2010 -357.00	09/18/2012
12,584.00		286. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 10,157.00					12/14/2011 2,427.00	09/18/2012
5,320.00		171. MICROSOFT CORP PROPERTY TYPE: SECURITIES 4,338.00					11/26/2010 982.00	09/18/2012

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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)	
2,959.00		114. NYSE EURONEXT PROPERTY TYPE: SECURITIES 2,858.00					06/20/2012 101.00	09/18/2012
1,800.00		155. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 1,587.00					05/20/2011 213.00	09/18/2012
1,757.00		164. INTELIGENT INC PROPERTY TYPE: SECURITIES 2,455.00					11/26/2010 -698.00	09/18/2012
4,653.00		69. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 3,706.00					03/02/2011 947.00	09/18/2012
360.00		126. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 909.00					06/28/2011 -549.00	09/18/2012
1,419.00		189. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 1,894.00					04/28/2011 -475.00	09/18/2012
5,315.00		378. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 3,917.00					11/26/2010 1,398.00	09/18/2012
1,233.00		29. P G & E CORPORATION PROPERTY TYPE: SECURITIES 1,365.00					11/26/2010 -132.00	09/18/2012
3,356.00		179. PEPCO HLDGS INC PROPERTY TYPE: SECURITIES 3,307.00					11/26/2010 49.00	09/18/2012
1,749.00		269. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 2,244.00					07/27/2011 -495.00	09/18/2012
1,713.00		287. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 2,520.00					03/30/2011 -807.00	09/18/2012

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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)	
3,481.00		122. PRINCIPAL FINL GROUP INC PROPERTY TYPE: SECURITIES 3,412.00					09/11/2012 69.00	09/18/2012
4,752.00		229. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 4,372.00					08/03/2011 380.00	09/18/2012
6,382.00		111. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 5,742.00					11/26/2010 640.00	09/18/2012
1,424.00		24. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 1,213.00					11/26/2010 211.00	09/18/2012
10,006.00		134. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 9,566.00					04/03/2012 440.00	09/18/2012
5,508.00		122. SANDISK CORP COM PROPERTY TYPE: SECURITIES 4,544.00					06/20/2012 964.00	09/18/2012
9,993.00		229. SANOFI CHANGED FROM SANOFI-AVENTIS PROPERTY TYPE: SECURITIES 9,677.00					08/15/2012 316.00	09/18/2012
194.00		12. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 231.00					06/27/2011 -37.00	09/18/2012
518.00		32. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 603.00					05/31/2011 -85.00	09/18/2012
2,056.00		89. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 1,451.00					08/29/2011 605.00	09/18/2012
1,974.00		205. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 1,620.00					02/21/2012 354.00	09/18/2012

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4,397.00		109. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 5,555.00					11/26/2010 -1,158.00	09/18/2012
9,647.00		215. TIME WARNER INC PROPERTY TYPE: SECURITIES 7,589.00					03/21/2011 2,058.00	09/18/2012
2,001.00		79. UNITED BANKSHARES INC W VA PROPERTY TYPE: SECURITIES 2,054.00					06/20/2012 -53.00	09/18/2012
30,400.00		30000. UNITED STATES TREAS NTS 01/31/12 PROPERTY TYPE: SECURITIES 30,142.00					08/21/2012 258.00	09/18/2012
4,759.00		86. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 3,091.00					11/26/2010 1,668.00	09/18/2012
3,226.00		159. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES 3,178.00					06/20/2012 48.00	09/18/2012
8,799.00		170. VIACOM INC-B PROPERTY TYPE: SECURITIES 7,614.00					03/21/2011 1,185.00	09/18/2012
2,248.00		113. W&T OFFSHORE INC PROPERTY TYPE: SECURITIES 2,064.00					08/17/2012 184.00	09/18/2012
10,490.00		297. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 10,203.00					09/12/2012 287.00	09/18/2012
3,581.00		473. XEROX CORP PROPERTY TYPE: SECURITIES 5,601.00					11/26/2010 -2,020.00	09/18/2012
3,272.00		62. AON PLC CL A PROPERTY TYPE: SECURITIES 3,071.00					06/27/2011 201.00	09/18/2012

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1,153.00		38. ASPEN INSURANCE HOLDINGS LTD PROPERTY TYPE: SECURITIES 987.00				12/15/2011 166.00	09/18/2012
3,729.00		64. ENSCO PLC SHS CLASS A PROPERTY TYPE: SECURITIES 3,403.00				06/28/2011 326.00	09/18/2012
7,592.00		296. INVESCO LTD ADR PROPERTY TYPE: SECURITIES 6,033.00				11/11/2011 1,559.00	09/18/2012
3,039.00		192. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 2,769.00				07/19/2012 270.00	09/18/2012
2,664.00		90. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 2,105.00				06/06/2012 559.00	09/18/2012
5,358.00		140. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 6,479.00				03/31/2011 -1,121.00	09/18/2012
4,045.00		315. UBS AG-NEW PROPERTY TYPE: SECURITIES 3,694.00				06/06/2012 351.00	09/18/2012
32,505.00		317. PORTFOLIO RECOVERY ASSOCS INC PROPERTY TYPE: SECURITIES 26,801.00				06/24/2011 5,704.00	09/19/2012
410.00		4. PORTFOLIO RECOVERY ASSOCS INC PROPERTY TYPE: SECURITIES 293.00				08/08/2011 117.00	09/19/2012
3,179.00		31. PORTFOLIO RECOVERY ASSOCS INC PROPERTY TYPE: SECURITIES 2,236.00				08/08/2011 943.00	09/19/2012
35,972.00		35000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 35,025.00				02/13/2012 947.00	09/19/2012

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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)	
1,735.00		82. ABIOMED INC PROPERTY TYPE: SECURITIES 1,692.00					03/07/2012 43.00	09/20/2012
17,309.00		818. ABIOMED INC PROPERTY TYPE: SECURITIES 15,253.00					01/03/2012 2,056.00	09/20/2012
8,506.00		402. ABIOMED INC PROPERTY TYPE: SECURITIES 7,452.00					12/30/2011 1,054.00	09/20/2012
9,427.00		737. AKORN INC COM PROPERTY TYPE: SECURITIES 4,466.00					07/09/2010 4,961.00	09/20/2012
7,981.00		624. AKORN INC COM PROPERTY TYPE: SECURITIES 3,781.00					08/12/2010 4,200.00	09/20/2012
10,642.00		832. AKORN INC COM PROPERTY TYPE: SECURITIES 5,041.00					07/09/2010 5,601.00	09/20/2012
1,049.00		82. AKORN INC COM PROPERTY TYPE: SECURITIES 497.00					07/09/2010 552.00	09/20/2012
1,279.00		100. AKORN INC COM PROPERTY TYPE: SECURITIES 317.00					07/08/2010 962.00	09/20/2012
243.00		19. AKORN INC COM PROPERTY TYPE: SECURITIES 60.00					07/09/2010 183.00	09/20/2012
3,810.00		243. BANKRATE INC DEL COMMON PROPERTY TYPE: SECURITIES 4,617.00					12/12/2011 -807.00	09/20/2012
2,916.00		186. BANKRATE INC DEL COMMON PROPERTY TYPE: SECURITIES 3,461.00					12/13/2011 -545.00	09/20/2012

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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)	
4,155.00		265. BANKRATE INC DEL COMMON PROPERTY TYPE: SECURITIES 4,726.00					12/02/2011 -571.00	09/20/2012
9,909.00		632. BANKRATE INC DEL COMMON PROPERTY TYPE: SECURITIES 11,035.00					12/01/2011 -1,126.00	09/20/2012
8,131.00		933. BLACK DIAMOND INC PROPERTY TYPE: SECURITIES 7,501.00					02/16/2012 630.00	09/20/2012
16,253.00		1865. BLACK DIAMOND INC PROPERTY TYPE: SECURITIES 13,988.00					02/16/2012 2,265.00	09/20/2012
1,432.00		95. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 1,846.00					02/01/2012 -414.00	09/20/2012
9,117.00		605. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 11,673.00					01/31/2012 -2,556.00	09/20/2012
6,600.00		438. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 8,369.00					01/30/2012 -1,769.00	09/20/2012
1,643.00		109. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 2,048.00					01/27/2012 -405.00	09/20/2012
3,180.00		211. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 3,965.00					01/27/2012 -785.00	09/20/2012
30.00		2. BRAVO BRIO RESTAURANT GROUP INC PROPERTY TYPE: SECURITIES 37.00					01/27/2012 -7.00	09/20/2012
9,567.00		314. CARDTRONICS INC PROPERTY TYPE: SECURITIES 3,140.00					12/11/2007 6,427.00	09/20/2012

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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)	
4,753.00		156. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,251.00					01/30/2008 3,502.00	09/20/2012
2,194.00		72. CARDTRONICS INC PROPERTY TYPE: SECURITIES 575.00					08/29/2008 1,619.00	09/20/2012
122.00		4. CARDTRONICS INC PROPERTY TYPE: SECURITIES 32.00					09/09/2008 90.00	09/20/2012
366.00		12. CARDTRONICS INC PROPERTY TYPE: SECURITIES 94.00					09/04/2008 272.00	09/20/2012
91.00		3. CARDTRONICS INC PROPERTY TYPE: SECURITIES 24.00					09/03/2008 67.00	09/20/2012
305.00		10. CARDTRONICS INC PROPERTY TYPE: SECURITIES 79.00					09/03/2008 226.00	09/20/2012
274.00		9. CARDTRONICS INC PROPERTY TYPE: SECURITIES 71.00					09/04/2008 203.00	09/20/2012
2,590.00		85. CARDTRONICS INC PROPERTY TYPE: SECURITIES 111.00					02/24/2009 2,479.00	09/20/2012
61.00		2. CARDTRONICS INC PROPERTY TYPE: SECURITIES 3.00					02/18/2009 58.00	09/20/2012
457.00		15. CARDTRONICS INC PROPERTY TYPE: SECURITIES 19.00					02/12/2009 438.00	09/20/2012
6,886.00		226. CARDTRONICS INC PROPERTY TYPE: SECURITIES 275.00					02/10/2009 6,611.00	09/20/2012

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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)	
1,026.00		27. CASH AMER INVTS INC COM PROPERTY TYPE: SECURITIES 1,397.00					08/08/2011 -371.00	09/20/2012
14,290.00		376. CASH AMER INVTS INC COM PROPERTY TYPE: SECURITIES 15,985.00					04/18/2008 -1,695.00	09/20/2012
2,812.00		74. CASH AMER INVTS INC COM PROPERTY TYPE: SECURITIES 3,127.00					04/21/2008 -315.00	09/20/2012
14,923.00		202. CHART INDUSTRIES INC PROPERTY TYPE: SECURITIES 8,692.00					10/06/2011 6,231.00	09/20/2012
16,105.00		218. CHART INDUSTRIES INC PROPERTY TYPE: SECURITIES 9,245.00					10/05/2011 6,860.00	09/20/2012
28,889.00		671. CIRRUS LOGIC INC COM PROPERTY TYPE: SECURITIES 15,712.00					04/04/2012 13,177.00	09/20/2012
7,405.00		172. CIRRUS LOGIC INC COM PROPERTY TYPE: SECURITIES 4,026.00					04/04/2012 3,379.00	09/20/2012
3,991.00		194. CONCEPTUS INC COMMON PROPERTY TYPE: SECURITIES 3,513.00					06/07/2012 478.00	09/20/2012
3,106.00		151. CONCEPTUS INC COMMON PROPERTY TYPE: SECURITIES 2,730.00					06/07/2012 376.00	09/20/2012
14,174.00		689. CONCEPTUS INC COMMON PROPERTY TYPE: SECURITIES 12,411.00					06/07/2012 1,763.00	09/20/2012
8,620.00		419. CONCEPTUS INC COMMON PROPERTY TYPE: SECURITIES 7,447.00					06/06/2012 1,173.00	09/20/2012

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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)	
331.00		7. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 231.00					12/23/2011 100.00	09/20/2012
5,964.00		126. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 4,108.00					12/22/2011 1,856.00	09/20/2012
20,023.00		423. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 13,685.00					12/20/2011 6,338.00	09/20/2012
4,828.00		102. DXP ENTERPRISES INC PROPERTY TYPE: SECURITIES 3,295.00					12/21/2011 1,533.00	09/20/2012
4,229.00		326. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 4,023.00					09/11/2012 206.00	09/20/2012
39.00		3. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 18.00					09/30/2009 21.00	09/20/2012
2,608.00		201. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 1,215.00					09/30/2009 1,393.00	09/20/2012
6,124.00		472. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 2,835.00					10/08/2009 3,289.00	09/20/2012
4,009.00		309. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 1,849.00					10/08/2009 2,160.00	09/20/2012
2,647.00		204. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 1,142.00					10/09/2009 1,505.00	09/20/2012
5,138.00		396. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 2,214.00					10/09/2009 2,924.00	09/20/2012

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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)	
3,308.00		255. ENDOLOGIX INC PROPERTY TYPE: SECURITIES 1,362.00					10/09/2009 1,946.00	09/20/2012
5,268.00		449. ENVESTNET INC PROPERTY TYPE: SECURITIES 4,529.00					07/30/2010 739.00	09/20/2012
505.00		43. ENVESTNET INC PROPERTY TYPE: SECURITIES 433.00					08/12/2010 72.00	09/20/2012
458.00		39. ENVESTNET INC PROPERTY TYPE: SECURITIES 393.00					08/13/2010 65.00	09/20/2012
422.00		36. ENVESTNET INC PROPERTY TYPE: SECURITIES 363.00					08/12/2010 59.00	09/20/2012
681.00		58. ENVESTNET INC PROPERTY TYPE: SECURITIES 584.00					08/13/2010 97.00	09/20/2012
2,147.00		183. ENVESTNET INC PROPERTY TYPE: SECURITIES 1,818.00					08/06/2010 329.00	09/20/2012
1,267.00		108. ENVESTNET INC PROPERTY TYPE: SECURITIES 1,072.00					08/06/2010 195.00	09/20/2012
7,204.00		614. ENVESTNET INC PROPERTY TYPE: SECURITIES 5,526.00					07/28/2010 1,678.00	09/20/2012
4,224.00		360. ENVESTNET INC PROPERTY TYPE: SECURITIES 4,816.00					03/31/2011 -592.00	09/20/2012
164.00		14. ENVESTNET INC PROPERTY TYPE: SECURITIES 187.00					03/31/2011 -23.00	09/20/2012

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Kind of Property		Description				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)	
6,166.00		232. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES 7,986.00				02/17/2011 -1,820.00	09/20/2012
7,735.00		291. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES 9,192.00				12/16/2009 -1,457.00	09/20/2012
1,329.00		50. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES 1,577.00				12/16/2009 -248.00	09/20/2012
1,276.00		48. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES 1,514.00				12/16/2009 -238.00	09/20/2012
2,844.00		107. EVERCORE PARTNERS INC-CL A PROPERTY TYPE: SECURITIES 3,374.00				12/16/2009 -530.00	09/20/2012
24,044.00		970. FORUM ENERGY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 21,391.00				04/12/2012 2,653.00	09/20/2012
2,355.00		95. FORUM ENERGY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,900.00				04/12/2012 455.00	09/20/2012
2,311.00		79. FRANCESCAS HLDGS CORP COM PROPERTY TYPE: SECURITIES 1,970.00				05/15/2012 341.00	09/20/2012
19,421.00		664. FRANCESCAS HLDGS CORP COM PROPERTY TYPE: SECURITIES 16,492.00				05/14/2012 2,929.00	09/20/2012
4,099.00		481. GSE HLDG INC PROPERTY TYPE: SECURITIES 5,551.00				02/16/2012 -1,452.00	09/20/2012
6,536.00		767. GSE HLDG INC PROPERTY TYPE: SECURITIES 6,903.00				02/10/2012 -367.00	09/20/2012

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Kind of Property		Description				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)	
292.00		291.51 G2 3376 04/01/03 6.000 04/20/33 PROPERTY TYPE: SECURITIES 299.00				09/10/2003 -7.00	09/20/2012
143.00		142.98 G2 618834 07/01/03 5.500 07/20/33 PROPERTY TYPE: SECURITIES 144.00				10/20/2003 -1.00	09/20/2012
2,824.00		513. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 5,614.00				08/30/2011 -2,790.00	09/20/2012
2,373.00		431. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 3,820.00				06/24/2010 -1,447.00	09/20/2012
1,492.00		271. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 2,383.00				06/24/2010 -891.00	09/20/2012
248.00		45. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 394.00				06/25/2010 -146.00	09/20/2012
644.00		117. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 1,023.00				06/24/2010 -379.00	09/20/2012
1,806.00		328. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 2,865.00				06/25/2010 -1,059.00	09/20/2012
815.00		148. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 1,194.00				06/25/2010 -379.00	09/20/2012
1,261.00		229. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 1,808.00				08/05/2010 -547.00	09/20/2012
176.00		32. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 251.00				08/04/2010 -75.00	09/20/2012

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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)	
1,541.00		280. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 2,196.00					09/26/2011 -655.00	09/20/2012
1,552.00		282. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 2,208.00					08/04/2010 -656.00	09/20/2012
198.00		36. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 280.00					08/06/2010 -82.00	09/20/2012
1,409.00		256. GLOBAL GEOPHYSICAL SVCS PROPERTY TYPE: SECURITIES 1,879.00					09/23/2011 -470.00	09/20/2012
8,396.00		503. GLOBUS MEDICAL INC CL A NEW PROPERTY TYPE: SECURITIES 7,275.00					08/03/2012 1,121.00	09/20/2012
20,865.00		1250. GLOBUS MEDICAL INC CL A NEW PROPERTY TYPE: SECURITIES 15,000.00					08/02/2012 5,865.00	09/20/2012
5,647.00		240. GRAND CANYON ED INC PROPERTY TYPE: SECURITIES 4,149.00					02/09/2012 1,498.00	09/20/2012
25,766.00		1095. GRAND CANYON ED INC PROPERTY TYPE: SECURITIES 18,926.00					02/09/2012 6,840.00	09/20/2012
1,611.00		103. GREENWAY MED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,602.00					05/14/2012 9.00	09/20/2012
328.00		21. GREENWAY MED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 295.00					03/15/2012 33.00	09/20/2012
13,528.00		865. GREENWAY MED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 12,141.00					03/15/2012 1,387.00	09/20/2012

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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)	
14,466.00		925. GREENWAY MED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 9,250.00					02/02/2012 5,216.00	09/20/2012
6,223.00		486. H & E EQUIP SVCS INC PROPERTY TYPE: SECURITIES 9,494.00					03/02/2012 -3,271.00	09/20/2012
5,442.00		425. H & E EQUIP SVCS INC PROPERTY TYPE: SECURITIES 8,260.00					03/01/2012 -2,818.00	09/20/2012
6,313.00		493. H & E EQUIP SVCS INC PROPERTY TYPE: SECURITIES 9,452.00					03/01/2012 -3,139.00	09/20/2012
27,577.00		1137. HEXCEL CORP NEW COM PROPERTY TYPE: SECURITIES 23,822.00					06/24/2011 3,755.00	09/20/2012
31,835.00		581. LIQUIDITY SVCS INC PROPERTY TYPE: SECURITIES 27,891.00					08/22/2012 3,944.00	09/20/2012
2,273.00		113. MYR GROUP INC DEL PROPERTY TYPE: SECURITIES 2,228.00					08/11/2011 45.00	09/20/2012
845.00		42. MYR GROUP INC DEL PROPERTY TYPE: SECURITIES 826.00					08/11/2011 19.00	09/20/2012
4,366.00		217. MYR GROUP INC DEL PROPERTY TYPE: SECURITIES 4,181.00					08/12/2011 185.00	09/20/2012
4,768.00		237. MYR GROUP INC DEL PROPERTY TYPE: SECURITIES 4,522.00					08/12/2011 246.00	09/20/2012
9,657.00		480. MYR GROUP INC DEL PROPERTY TYPE: SECURITIES 9,127.00					08/11/2011 530.00	09/20/2012

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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)	
5,289.00		629. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,393.00					08/03/2012 896.00	09/20/2012
12,984.00		1544. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 10,724.00					08/03/2012 2,260.00	09/20/2012
2,338.00		278. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,692.00					12/01/2011 -2,354.00	09/20/2012
8,552.00		1017. MAXWELL TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 17,018.00					11/30/2011 -8,466.00	09/20/2012
3,950.00		103. NETGEAR INC PROPERTY TYPE: SECURITIES 2,894.00					04/30/2010 1,056.00	09/20/2012
4,525.00		118. NETGEAR INC PROPERTY TYPE: SECURITIES 2,538.00					11/17/2009 1,987.00	09/20/2012
3,796.00		99. NETGEAR INC PROPERTY TYPE: SECURITIES 2,106.00					11/16/2009 1,690.00	09/20/2012
5,752.00		150. NETGEAR INC PROPERTY TYPE: SECURITIES 2,989.00					12/02/2009 2,763.00	09/20/2012
9,970.00		260. NETGEAR INC PROPERTY TYPE: SECURITIES 5,077.00					11/09/2009 4,893.00	09/20/2012
17,851.00		994. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES 22,270.00					06/29/2011 -4,419.00	09/20/2012
3,520.00		196. NORTHERN OIL & GAS INC NEV PROPERTY TYPE: SECURITIES 4,332.00					06/30/2011 -812.00	09/20/2012

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2,575.00		211. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 4,431.00					10/15/2010 -1,856.00	09/20/2012
1,892.00		155. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 3,176.00					11/19/2010 -1,284.00	09/20/2012
2,807.00		230. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 4,644.00					10/29/2010 -1,837.00	09/20/2012
2,539.00		208. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 4,171.00					06/24/2011 -1,632.00	09/20/2012
1,220.00		100. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 2,005.00					06/24/2011 -785.00	09/20/2012
5,638.00		462. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 8,921.00					10/04/2010 -3,283.00	09/20/2012
3,295.00		270. NXSTAGE MED INC PROPERTY TYPE: SECURITIES 4,704.00					12/15/2011 -1,409.00	09/20/2012
16,269.00		823. ON ASSIGNMENT INC COM PROPERTY TYPE: SECURITIES 13,184.00					07/27/2012 3,085.00	09/20/2012
16,526.00		836. ON ASSIGNMENT INC COM PROPERTY TYPE: SECURITIES 13,383.00					07/30/2012 3,143.00	09/20/2012
15,913.00		1487. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 15,574.00					01/18/2012 339.00	09/20/2012
3,585.00		335. ORASURE TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 3,322.00					01/17/2012 263.00	09/20/2012

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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)	
14,149.00		405. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 7,695.00				06/27/2007 6,454.00	09/20/2012
2,445.00		70. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 3,923.00				08/08/2011 -1,478.00	09/20/2012
2,935.00		84. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 4,104.00				12/08/2011 -1,169.00	09/20/2012
7,162.00		205. POLYPORE INTERNATIONAL INC PROPERTY TYPE: SECURITIES 7,509.00				03/08/2012 -347.00	09/20/2012
12,972.00		451. QUESTCOR PHARMACEUTICALS PROPERTY TYPE: SECURITIES 22,871.00				06/18/2012 -9,899.00	09/20/2012
5,983.00		208. QUESTCOR PHARMACEUTICALS PROPERTY TYPE: SECURITIES 8,681.00				08/22/2012 -2,698.00	09/20/2012
1,148.00		64. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 1,327.00				12/30/2010 -179.00	09/20/2012
5,007.00		279. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 5,779.00				12/30/2010 -772.00	09/20/2012
4,414.00		246. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 5,077.00				01/03/2011 -663.00	09/20/2012
2,620.00		146. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 3,003.00				12/31/2010 -383.00	09/20/2012
3,428.00		191. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 3,923.00				02/17/2011 -495.00	09/20/2012

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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)	
54.00		3. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 62.00					12/29/2010 -8.00	09/20/2012
969.00		54. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 1,108.00					12/29/2010 -139.00	09/20/2012
808.00		45. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 920.00					12/27/2010 -112.00	09/20/2012
2,082.00		116. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 2,363.00					12/28/2010 -281.00	09/20/2012
1,472.00		82. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 1,663.00					12/28/2010 -191.00	09/20/2012
1,382.00		77. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 1,551.00					12/23/2010 -169.00	09/20/2012
4,791.00		267. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 4,922.00					04/26/2012 -131.00	09/20/2012
843.00		47. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 866.00					04/26/2012 -23.00	09/20/2012
90.00		5. RUSH ENTERPRISES INC CL A PROPERTY TYPE: SECURITIES 92.00					04/26/2012 -2.00	09/20/2012
36,164.00		1006. SPS COMM INC PROPERTY TYPE: SECURITIES 12,324.00					12/03/2010 23,840.00	09/20/2012
43.00		1. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 33.00					10/12/2011 10.00	09/20/2012

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)	
23,957.00		553. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 16,788.00					09/30/2011 7,169.00	09/20/2012
5,463.00		169. SELECT COMFORT CORP OC-CAP STK PROPERTY TYPE: SECURITIES 4,531.00					08/03/2012 932.00	09/20/2012
28,803.00		891. SELECT COMFORT CORP OC-CAP STK PROPERTY TYPE: SECURITIES 22,782.00					01/27/2012 6,021.00	09/20/2012
4,991.00		511. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 9,691.00					08/01/2011 -4,700.00	09/20/2012
4,063.00		416. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 7,280.00					07/29/2011 -3,217.00	09/20/2012
1,094.00		112. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 1,724.00					08/11/2011 -630.00	09/20/2012
3,106.00		318. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 4,655.00					10/12/2011 -1,549.00	09/20/2012
2,501.00		256. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 3,497.00					05/14/2012 -996.00	09/20/2012
1,045.00		107. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 1,407.00					11/08/2011 -362.00	09/20/2012
4,435.00		454. SERVICESOURCE INTL INC PROPERTY TYPE: SECURITIES 5,840.00					11/07/2011 -1,405.00	09/20/2012
5,416.00		656. SWIFT TRANSN CO CL A PROPERTY TYPE: SECURITIES 5,284.00					09/07/2011 132.00	09/20/2012

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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)	
11,906.00		1442. SWIFT TRANSN CO CL A PROPERTY TYPE: SECURITIES 19,592.00					05/24/2011 -7,686.00	09/20/2012
2,568.00		311. SWIFT TRANSN CO CL A PROPERTY TYPE: SECURITIES 4,148.00					05/23/2011 -1,580.00	09/20/2012
7,513.00		910. SWIFT TRANSN CO CL A PROPERTY TYPE: SECURITIES 7,996.00					09/11/2012 -483.00	09/20/2012
8,993.00		691. TANGOE INC PROPERTY TYPE: SECURITIES 6,910.00					07/27/2011 2,083.00	09/20/2012
2,746.00		211. TANGOE INC PROPERTY TYPE: SECURITIES 1,855.00					08/10/2011 891.00	09/20/2012
482.00		37. TANGOE INC PROPERTY TYPE: SECURITIES 312.00					08/10/2011 170.00	09/20/2012
2,863.00		220. TANGOE INC PROPERTY TYPE: SECURITIES 1,852.00					08/10/2011 1,011.00	09/20/2012
1,484.00		114. TANGOE INC PROPERTY TYPE: SECURITIES 949.00					08/10/2011 535.00	09/20/2012
1,536.00		118. TANGOE INC PROPERTY TYPE: SECURITIES 976.00					08/10/2011 560.00	09/20/2012
5,882.00		452. TANGOE INC PROPERTY TYPE: SECURITIES 7,358.00					08/31/2012 -1,476.00	09/20/2012
6,564.00		221. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 6,300.00					11/30/2011 264.00	09/20/2012

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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)	
12,208.00		411. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 9,673.00					05/10/2010 2,535.00	09/20/2012
6,713.00		226. TENNECO AUTOMOTIVE INC PROPERTY TYPE: SECURITIES 4,510.00					05/25/2010 2,203.00	09/20/2012
16,520.00		717. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 10,152.00					08/04/2011 6,368.00	09/20/2012
553.00		24. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 325.00					08/11/2011 228.00	09/20/2012
4,378.00		190. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 2,573.00					08/12/2011 1,805.00	09/20/2012
553.00		24. THERMON GROUP HLDGS INC PROPERTY TYPE: SECURITIES 320.00					08/11/2011 233.00	09/20/2012
9,983.00		100. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 3,340.00					05/10/2010 6,643.00	09/20/2012
3,494.00		35. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 921.00					10/30/2009 2,573.00	09/20/2012
9,983.00		100. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 2,587.00					10/29/2009 7,396.00	09/20/2012
8,985.00		90. ULTIMATE SOFTWARE GROUP INC PROPERTY TYPE: SECURITIES 2,307.00					11/03/2009 6,678.00	09/20/2012
25,939.00		1486. WEB COM GROUP INC PROPERTY TYPE: SECURITIES 23,500.00					05/02/2012 2,439.00	09/20/2012

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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)	
21,554.00		2563. ZAGG INC PROPERTY TYPE: SECURITIES 29,711.00					04/03/2012 -8,157.00	09/20/2012
6,055.00		720. ZAGG INC PROPERTY TYPE: SECURITIES 6,135.00					08/03/2012 -80.00	09/20/2012
23,169.00		1720. CAESARSTONE SDOT-YAM LTD ORD SHS S PROPERTY TYPE: SECURITIES 18,920.00					03/22/2012 4,249.00	09/20/2012
19,425.00		187. MELLANOX TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 6,147.00					01/17/2012 13,278.00	09/20/2012
7,021.00		820. GSE HLDG INC PROPERTY TYPE: SECURITIES 7,380.00					02/10/2012 -359.00	09/21/2012
45,488.00		1809.00082 SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 53,339.00					08/16/2012 -7,851.00	09/21/2012
9,203.00		365.99918 SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 10,792.00					08/16/2012 -1,589.00	09/21/2012
4,602.00		213. STAGE STORES INC COM NEW PROPERTY TYPE: SECURITIES 4,571.00					08/31/2012 31.00	09/24/2012
1,167.00		54. STAGE STORES INC COM NEW PROPERTY TYPE: SECURITIES 1,159.00					08/31/2012 8.00	09/24/2012
543.00		543.18 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 522.00					02/10/2010 21.00	09/25/2012
685.00		685.28 CWALT 2005-J3 3A1 03/01/05 6.500 PROPERTY TYPE: SECURITIES 706.00					04/22/2005 -21.00	09/25/2012

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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)	
211.00		211.24 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 211.00					09/27/2000	09/25/2012
17,053.00		762. COBALT INTL ENERGY INC PROPERTY TYPE: SECURITIES 22,914.00					04/02/2012	09/25/2012
12,331.00		551. COBALT INTL ENERGY INC PROPERTY TYPE: SECURITIES 16,551.00					04/02/2012	09/25/2012
11,458.00		512. COBALT INTL ENERGY INC PROPERTY TYPE: SECURITIES 15,378.00					04/02/2012	09/25/2012
9,511.00		425. COBALT INTL ENERGY INC PROPERTY TYPE: SECURITIES 10,716.00					07/09/2012	09/25/2012
10,365.00		183. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 7,112.00					09/20/2011	09/25/2012
3,342.00		59. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 2,262.00					11/05/2010	09/25/2012
16,992.00		300. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 7,951.00					10/25/2007	09/25/2012
655.00		654.74 FN 255628 01/01/05 5.500 02/01/25 PROPERTY TYPE: SECURITIES 669.00					02/15/2005	09/25/2012
2,140.00		2140.22 FN 255547 12/01/04 4.500 01/01/2 PROPERTY TYPE: SECURITIES 2,108.00					11/03/2005	09/25/2012
2,796.00		2795.83 FN 255892 08/01/05 5.000 09/01/2 PROPERTY TYPE: SECURITIES 2,978.00					05/25/2010	09/25/2012

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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)	
2,473.00		2473.02 FN 357529 03/01/04 4.500 03/01/1 PROPERTY TYPE: SECURITIES 2,482.00					04/07/2004	09/25/2012
							-9.00	
11.00		10.65 FN 732269 08/01/98 6.500 08/01/28 PROPERTY TYPE: SECURITIES 11.00					03/20/2003	09/25/2012
1.00		1.28 FN 496848 06/01/99 6.500 06/01/29 PROPERTY TYPE: SECURITIES 1.00					03/20/2003	09/25/2012
5.00		5.12 FN 540040 07/01/00 7.500 06/01/28 PROPERTY TYPE: SECURITIES 5.00					01/24/2003	09/25/2012
15.00		15.14 FN 575515 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 16.00					04/15/2003	09/25/2012
							-1.00	
21.00		20.89 FN 575501 05/01/02 6.000 05/01/17 PROPERTY TYPE: SECURITIES 22.00					04/15/2003	09/25/2012
							-1.00	
13.00		13.36 FN 623876 02/01/02 6.000 02/01/17 PROPERTY TYPE: SECURITIES 14.00					04/15/2003	09/25/2012
							-1.00	
20.00		20.2 FN 626811 06/01/02 6.500 06/01/17 PROPERTY TYPE: SECURITIES 21.00					01/22/2003	09/25/2012
							-1.00	
36.00		36.16 FN 637252 05/01/02 7.000 05/01/32 PROPERTY TYPE: SECURITIES 38.00					04/08/2003	09/25/2012
							-2.00	
8.00		7.75 FN 636749 04/01/02 6.500 04/01/32 PROPERTY TYPE: SECURITIES 8.00					03/20/2003	09/25/2012
662.00		661.87 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 666.00					06/14/2011	09/25/2012
							-4.00	

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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)	
456.00		455.8 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 478.00					09/15/2011	09/25/2012
							-22.00	
166.00		165.72 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 163.00					03/10/2011	09/25/2012
							3.00	
159.00		159.03 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 160.00					05/17/2011	09/25/2012
							-1.00	
1,811.00		1811.46 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,945.00					01/26/2012	09/25/2012
							-134.00	
1,643.00		1642.72 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,728.00					03/20/2012	09/25/2012
							-85.00	
1,422.00		1422.34 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,491.00					08/11/2011	09/25/2012
							-69.00	
327.00		326.57 FN AO4131 06/01/12 3.500 06/01/42 PROPERTY TYPE: SECURITIES 350.00					07/17/2012	09/25/2012
							-23.00	
15.00		14.78 FN 640291 08/01/02 7.000 08/01/32 PROPERTY TYPE: SECURITIES 16.00					09/23/2004	09/25/2012
							-1.00	
6.00		6. FN 644869 06/01/02 7.000 06/01/32 PROPERTY TYPE: SECURITIES 6.00					09/23/2004	09/25/2012
18.00		17.92 FN 649060 06/01/02 6.000 06/01/17 PROPERTY TYPE: SECURITIES 19.00					04/15/2003	09/25/2012
							-1.00	
7.00		7.46 FN 653301 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 8.00					03/25/2003	09/25/2012
							-1.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				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)	
21.00		21.16 FN 653502 07/01/02 6.500 07/01/32 PROPERTY TYPE: SECURITIES 22.00				03/25/2003 -1.00	09/25/2012
170.00		170.04 FN 670402 10/01/02 6.500 06/01/32 PROPERTY TYPE: SECURITIES 177.00				03/25/2003 -7.00	09/25/2012
1,185.00		1185.14 FNR 2005-56 SP 06/25/05 VAR 08/2 PROPERTY TYPE: SECURITIES 1,170.00				02/27/2006 15.00	09/25/2012
2,790.00		2789.8 FANNIE MAE 06/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 2,856.00				08/07/2009 -66.00	09/25/2012
1,671.00		1670.83 FN 685315 02/01/03 5.500 02/01/3 PROPERTY TYPE: SECURITIES 1,695.00				03/19/2003 -24.00	09/25/2012
2.00		2.3 FN 690208 02/01/03 6.500 03/01/33 PROPERTY TYPE: SECURITIES 2.00				03/20/2003	09/25/2012
141.00		140.83 FN 696617 05/01/03 4.500 05/01/18 PROPERTY TYPE: SECURITIES 144.00				06/03/2003 -3.00	09/25/2012
196.00		196.22 FN 703607 05/01/03 4.500 06/01/18 PROPERTY TYPE: SECURITIES 199.00				07/08/2003 -3.00	09/25/2012
81.00		81.33 FN 704460 05/01/03 6.000 05/01/18 PROPERTY TYPE: SECURITIES 85.00				04/17/2003 -4.00	09/25/2012
179.00		179.07 FN 737375 08/01/03 6.000 09/01/18 PROPERTY TYPE: SECURITIES 187.00				09/10/2003 -8.00	09/25/2012
2,418.00		2418.38 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,622.00				07/16/2010 -204.00	09/25/2012

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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)	
20.00		19.76 FN 761933 02/01/04 5.500 02/01/34 PROPERTY TYPE: SECURITIES 20.00					03/04/2004	09/25/2012
1,291.00		1290.86 FN 799623 10/01/04 5.000 11/01/3 PROPERTY TYPE: SECURITIES 1,220.00					05/05/2006	09/25/2012
							71.00	
4,716.00		4716.49 FN 844415 11/01/05 5.500 10/01/3 PROPERTY TYPE: SECURITIES 4,880.00					08/06/2009	09/25/2012
							-164.00	
19.00		18.66 FN 893003 09/01/06 7.000 09/01/36 PROPERTY TYPE: SECURITIES 19.00					10/04/2006	09/25/2012
97.00		97.48 FN 893373 09/01/06 6.000 06/01/36 PROPERTY TYPE: SECURITIES 98.00					09/11/2006	09/25/2012
							-1.00	
95.00		94.71 FN 895657 08/01/06 6.500 08/01/36 PROPERTY TYPE: SECURITIES 96.00					10/04/2006	09/25/2012
							-1.00	
3,564.00		3564.45 FN 903804 12/01/06 6.500 11/01/3 PROPERTY TYPE: SECURITIES 3,626.00					01/31/2007	09/25/2012
							-62.00	
2,119.00		2119.25 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,201.00					01/04/2011	09/25/2012
							-82.00	
1,841.00		1840.73 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 1,982.00					02/09/2012	09/25/2012
							-141.00	
1,076.00		1076.01 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,104.00					12/14/2010	09/25/2012
							-28.00	
62.00		62.31 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 65.00					07/27/2010	09/25/2012
							-3.00	

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Kind of Property		Description				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)	
2,146.00		2146.02 FN AA9393 07/01/09 4.500 07/01/3 PROPERTY TYPE: SECURITIES 2,318.00				02/01/2012 -172.00	09/25/2012
1,439.00		1439. FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 1,457.00				07/14/2011 -18.00	09/25/2012
1,639.00		1639.34 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 1,696.00				03/11/2011 -57.00	09/25/2012
464.00		464.42 FN MA1138 07/01/12 3.500 #N/A N/A PROPERTY TYPE: SECURITIES 491.00				06/29/2012 -27.00	09/25/2012
104.00		103.51 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 110.00				07/01/2010 -6.00	09/25/2012
1,381.00		1381. FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 1,441.00				07/21/2010 -60.00	09/25/2012
432.00		432.34 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 431.00				05/03/2011 1.00	09/25/2012
1,145.00		1144.66 FN AE2497 09/01/10 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,196.00				07/18/2011 -51.00	09/25/2012
2,132.00		2132.45 FN AE4592 09/01/10 4.000 09/01/4 PROPERTY TYPE: SECURITIES 2,259.00				01/03/2012 -127.00	09/25/2012
617.00		617.07 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 631.00				12/28/2010 -14.00	09/25/2012
5.00		5.46 HMBT 2006-1 1A1 03/01/06 VAR 04/25/ PROPERTY TYPE: SECURITIES 6.00				03/29/2006 -1.00	09/25/2012

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Kind of Property		Description				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)	
2,124.00		93. INTEL CORP PROPERTY TYPE: SECURITIES 2,317.00				01/04/2012 -193.00	09/25/2012
15,300.00		670. INTEL CORP PROPERTY TYPE: SECURITIES 16,489.00				10/24/2011 -1,189.00	09/25/2012
37,656.00		1649. INTEL CORP PROPERTY TYPE: SECURITIES 40,324.00				10/19/2011 -2,668.00	09/25/2012
328.00		327.96 JPMMT 2005-A1 2A1 01/01/05 VAR 02 PROPERTY TYPE: SECURITIES 330.00				12/03/2004 -2.00	09/25/2012
2,143.00		2142.75 JPMMT 2005-A5 1A2 07/01/05 VAR 0 PROPERTY TYPE: SECURITIES 2,105.00				01/25/2007 38.00	09/25/2012
254.00		253.82 JPMMT 2006-A4 2A2 05/01/06 VAR 06 PROPERTY TYPE: SECURITIES 254.00				11/07/2006	09/25/2012
7,513.00		7512.71 MSM 2004-4 3A 08/01/04 5.000 08/ PROPERTY TYPE: SECURITIES 7,591.00				11/02/2004 -78.00	09/25/2012
14,002.00		646. STAGE STORES INC COM NEW PROPERTY TYPE: SECURITIES 13,863.00				08/31/2012 139.00	09/25/2012
42,997.00		543. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 46,905.00				04/20/2011 -3,908.00	09/25/2012
29,375.00		25000. UNIVERSITY TEX UNIV REVS FING 09/ PROPERTY TYPE: SECURITIES 25,000.00				09/15/2010 4,375.00	09/26/2012

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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)	
TOTAL GAIN (LOSS)							----- 30,692. =====	



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

09/01/2012 - 09/30/2012

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Cash & Equivalents									
54,950.7000		CASH	\$1.000	\$54,950.70	0.1%	\$54,950.70			
2,215,827.0000		FEDERATED PRIME VALUE OBLIGATIONS FUND SERVICE SHARES CUSIP - 99FEDPVO1	\$1.000	\$2,215,827.00	4.2%	\$2,215,827.00		\$221.57	
Cash & Equivalents - Total							\$2,270,777.70	\$221.57	0.0%
Fixed Income									
20,000.0000		AT&T INC. 12/06/07 6.300 01/15/38 CUSIP - 00206RAG7	\$131.272	\$26,254.40	0.0%	\$19,911.80	\$6,342.60	\$1,260.00	4.8%
40,000.0000		ALLY AUTO REC TR 11/04/10 1.350 12/15/15 SERIES 2010-4 CL A-4 CUSIP - 02005PAD7	\$101.541	\$40,616.40	0.1%	\$39,992.65	\$623.75	\$540.00	1.3%
55,000.0000		ALLY AUTO REC TR 12/10/10 2.450 06/15/16 SERIE 2010-5 CLASS B CUSIP - 02005RAD3	\$104.017	\$57,209.35	0.1%	\$54,374.80	\$2,834.55	\$1,347.50	2.4%
84,634.0700		AMERICREDIT AUTOMOBILE RECEIVABLE 02/08/12 0.910 10/08/15 SERIE 2012-1 CL A2 BKD NTS CUSIP - 03064UAB6	\$100.323	\$84,907.44	0.2%	\$84,629.42	\$278.02	\$770.17	0.9%
45,000.0000		AUTOZONE INC SR NT 11/15/10 4.000 11/15/20 CUSIP - 053332AL6	\$109.134	\$49,110.30	0.1%	\$43,884.18	\$5,226.12	\$1,800.00	3.7%
50,000.0000		BB&T CORPORATION 10/27/04 5.250 11/01/19 CUSIP - 054937AF4	\$115.720	\$57,860.00	0.1%	\$50,520.50	\$7,339.50	\$2,625.00	4.5%
105,000.0000		BACH 2006-2 A4	\$115.477	\$121,250.85	0.2%	\$120,696.68	\$554.17	\$6,212.34	5.1%

Investment Account (



Investment Account 0

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TR U/W JACOB SCHMIDLAPP #1-CONS.

PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income (continued)									

6/1/2006 VAR 5/10/2045

CUSIP - 05950EAE8

70,000.0000		BANK OF AMERICA CORP 10/26/06 5.625 10/14/16 CUSIP - 060505CS1	\$112.597	\$78,817.90	0.1%	\$75,975.20	\$2,842.70	\$3,937.50	5.0%
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65,000.0000		BK OF AMER AUTO TR 04/18/12 1.590 02/15/17 CLASS B SERIES 2012-1 CUSIP - 06052YAE9	\$101.361	\$65,884.65	0.1%	\$65,741.41	\$143.24	\$1,033.50	1.6%
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200,000.0000		BSCMS 2004-T14 A4 05/01/04 VAR 01/12/41 CUSIP - 07383FA73	\$105.082	\$210,164.00	0.4%	\$201,100.20	\$9,063.80	\$10,400.00	4.9%
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90,000.0000		BEAR STEARNS CMBS 2007-TOP 26 04/01/07 5.471 01/12/45 SER A-4 CUSIP - 07388VAE8	\$116.173	\$104,555.70	0.2%	\$101,714.06	\$2,841.64	\$4,923.90	4.7%
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85,000.0000		BERKSHIRE HATHAWAY INC DEL 02/11/10 3.200 02/11/15 SR NT CUSIP - 084670AV0	\$106.077	\$90,165.45	0.2%	\$84,929.45	\$5,236.00	\$2,720.00	3.0%
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45,000.0000		BIOMED RLTY L P 06/28/12 4.250 07/15/22 CUSIP - 09064AAG6	\$104.242	\$46,908.90	0.1%	\$44,606.70	\$2,302.20	\$1,912.50	4.1%
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40,000.0000		BOEING CO 11/20/09 3.750 11/20/16 CUSIP - 097023BC8	\$111.694	\$44,677.60	0.1%	\$43,382.80	\$1,294.80	\$1,500.00	3.4%
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45,000.0000		BOSTON PTYS LTD PARTNERSHIP 11/18/10 4.125 05/15/21 CUSIP - 10112RAS3	\$108.192	\$48,686.40	0.1%	\$43,370.21	\$5,316.19	\$1,856.25	3.8%
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45,000.0000		BURLINGTON NORTH SANTA F 04/13/07 5.650 05/01/17	\$119.556	\$53,800.20	0.1%	\$48,787.65	\$5,012.55	\$2,542.50	4.7%
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Investment Account



Investment Account :
TR U/W JACOB SCHMIDLAPP #1-CONS.

09/01/2012 - 09/30/2012

PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income (continued)									

CUSIP - 12189TAY0

35,000.0000		CBS CORP NEW GTD SR NT 06/20/12 1.950 07/01/17 CUSIP - 124857AH6	\$102.506	\$35,877.10	0.1%	\$34,600.30	\$1,276.80	\$682.50	1.9%
45,000.0000		CIGNA CORP 11/10/11 4.000 02/15/22 CUSIP - 125509BS7	\$107.784	\$48,502.80	0.1%	\$45,219.15	\$3,283.65	\$1,800.00	3.7%
92,601.6600		CNH EQUIP TR 2010-A 4 03/25/10 2.490 01/15/16 CUSIP - 12612BAD2	\$101.294	\$93,799.93	0.2%	\$94,450.08	\$(650.15)	\$2,305.78	2.5%
40,000.0000		CVS CAREMARK CORP 05/25/07 5.750 06/01/17 CUSIP - 126650BH2	\$120.604	\$48,241.60	0.1%	\$42,799.60	\$5,442.00	\$2,300.00	4.8%
40,923.4860		CWALT INC 12/01/04 5.000 02/25/20 SERIES 2004-30CB CLASS 3-A-1 CUSIP - 12667FJ63	\$103.278	\$42,264.96	0.1%	\$39,343.96	\$2,921.00	\$2,046.17	4.8%
9,851.1900		CWALT 2005-13 3A1 03/01/05 6.500 09/25/34 CUSIP - 12667GEC3	\$102.149	\$10,062.89	0.0%	\$10,151.36	\$(88.47)	\$640.33	6.4%
34,142.5900		CWHL 2004-36 1A2 07/01/04 5.250 08/25/24 CUSIP - 12669FY98	\$97.281	\$33,214.25	0.1%	\$34,142.59	\$(928.34)	\$1,792.49	5.4%
35,000.0000		CA INC SR NT 11/13/09 5.375 12/01/19 CUSIP - 12673PAC9	\$114.595	\$40,108.25	0.1%	\$35,797.65	\$4,310.60	\$1,881.25	4.7%
60,000.0000		CANADIAN NATL RESOURCES 03/19/07 6.250 03/15/38 CUSIP - 136385AL5	\$130.620	\$78,372.00	0.1%	\$59,739.60	\$18,632.40	\$3,750.00	4.8%
30,000.0000		CARDINAL HEALTH INC SR NT	\$113.780	\$34,134.00	0.1%	\$32,421.00	\$1,713.00	\$1,387.50	4.1%

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TR U/W JACOB SCHMIDLAPP #1-CONS.

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Quantity		Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income		(continued)								

12/13/10 4.625 12/15/20

CUSIP - 14149VAT5

105,000.0000	CARMAX AUTO TR	03/17/11 2.630 11/15/16	\$103.262	\$108,425.10	0.2%	\$108,970.31	\$(545.21)	\$2,761.50	2.5%
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SERIE 2011-1 CLASS B
CUSIP - 14313HAE5

40,000.0000	CHURCH & DWIGHT INC NT	09/26/12 2.875 10/01/22	\$101.462	\$40,584.80	0.1%	\$39,962.00	\$622.80	\$1,150.00	2.8%
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CUSIP - 171340AH5

CINTAS CORP NO 2 SR NT
05/23/11 4.300 06/01/21
CUSIP - 17252MAK6

30,000.0000	CISCO SYS INC	02/17/09 4.950 02/15/19	\$110.112	\$33,033.60	0.1%	\$29,977.80	\$3,055.80	\$1,290.00	3.9%
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CUSIP - 17275RAE2

CITIGROUP INC

40,000.0000	11/21/07 6.125 11/21/17	\$117.664	\$47,065.60	0.1%	\$45,006.80	\$2,058.80	\$2,450.00	5.2%
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CUSIP - 172967EM9

CLOROX CO
11/09/09 3.550 11/01/15
CUSIP - 189054AR0

40,000.0000	Coca Cola Bottling Co Cons	03/27/03 5.300 04/01/15	\$107.211	\$42,884.40	0.1%	\$40,594.00	\$2,290.40	\$1,420.00	3.3%
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CUSIP - 191098AF9

COMCAST CORP
06/18/09 5.700 07/01/19
CUSIP - 20030NAZ4

25,000.0000	CONOCOPHILLIPS	05/08/08 5.900 05/15/38	\$108.992	\$27,248.00	0.1%	\$26,907.75	\$340.25	\$1,325.00	4.9%
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CUSIP - 20825CAP9

COMCAST CORP
06/18/09 5.700 07/01/19
CUSIP - 20030NAZ4

40,000.0000	CONOCOPHILLIPS	05/08/08 5.900 05/15/38	\$122.406	\$48,962.40	0.1%	\$42,575.60	\$6,386.80	\$2,280.00	4.7%
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CUSIP - 20825CAP9

Investment Account



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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
Fixed Income									
40,000.0000		DARDEN RESTAURANTS INC SR NT 10/11/11 4.500 10/15/21 CUSIP - 237194AJ4	\$107.390	\$42,956.00	0.1%	\$39,840.40	\$3,115.60	\$1,800.00	4.2%
25,000.0000		WALT DISNEY COMPANY 12/04/07 4.700 12/01/12 CUSIP - 254687AV8	\$100.709	\$25,177.25	0.0%	\$24,943.00	\$234.25	\$1,175.00	4.7%
60,000.0000		DUKE ENERGY INDIANA 07/09/10 3.750 07/15/20 CUSIP - 263901AC4	\$110.826	\$66,495.60	0.1%	\$60,113.05	\$6,382.55	\$2,250.00	3.4%
45,000.0000		ENTERPRISE PRODS OPER LLC 01/13/11 3.200 02/01/16 CUSIP - 29379VAS2	\$105.423	\$47,440.35	0.1%	\$44,955.45	\$2,484.90	\$1,440.00	3.0%
8,985.9300		FG E94171 01/01/03 5.500 02/01/18 CUSIP - 3128GYT46	\$108.342	\$9,735.54	0.0%	\$9,303.23	\$432.31	\$494.23	5.1%
48,103.8200		FG E98361 08/01/03 5.000 08/01/18 CUSIP - 3128H6JES	\$108.208	\$52,052.18	0.1%	\$48,299.88	\$3,752.30	\$2,405.19	4.6%
62,224.9000		FH 1B3366 04/01/07 VAR 03/01/37 CUSIP - 3128JNTY1	\$108.248	\$67,357.21	0.1%	\$61,602.64	\$5,754.57	\$3,222.01	4.8%
58,001.5000		FG G02274 07/01/06 5.000 07/01/36 CUSIP - 3128LXQ37	\$108.659	\$63,023.85	0.1%	\$54,319.76	\$8,704.09	\$2,900.08	4.6%
130,847.1510		FG G03053 06/01/07 5.500 07/01/37 CUSIP - 3128M4WN9	\$112.009	\$146,560.59	0.3%	\$139,147.77	\$7,412.82	\$7,196.59	4.9%
40,140.9900		FG G04356 05/01/08 6.000 05/01/38 CUSIP - 3128M6E53	\$111.118	\$44,603.87	0.1%	\$42,461.65	\$2,142.22	\$2,408.46	5.4%

Investment Account



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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
Fixed Income (continued)									
46,581.9130	FG G0-5733	11/01/09 5.000 11/01/39 CUSIP - 3128M7V29	\$110.643	\$51,539.63	0.1%	\$49,216.67	\$2,322.96	\$2,329.10	4.5%
78,551.9500	FG J13584	11/01/10 3.500 11/01/25 CUSIP - 3128PS6V4	\$107.493	\$84,437.85	0.2%	\$78,404.68	\$6,033.17	\$2,749.32	3.3%
18,290.9100	FG C90986	06/01/06 7.000 06/01/26 CUSIP - 3128P7CX9	\$115.605	\$21,145.21	0.0%	\$18,791.73	\$2,353.48	\$1,280.36	6.1%
13,814.1100	FG G01659	02/01/04 5.000 12/01/33 CUSIP - 31283HZY4	\$109.424	\$15,115.95	0.0%	\$13,714.80	\$1,401.15	\$690.71	4.6%
1,983.6100	FG C62740	01/01/02 7.000 01/01/32 CUSIP - 31287NBH0	\$116.231	\$2,305.57	0.0%	\$2,110.68	\$194.89	\$138.85	6.0%
824.0000	FG C71972	10/01/02 6.500 09/01/32 CUSIP - 31288AFM2	\$115.716	\$953.50	0.0%	\$841.93	\$111.57	\$53.56	5.6%
2,055.8200	FG C72254	10/01/02 6.500 07/01/32 CUSIP - 31288AQF5	\$114.219	\$2,348.14	0.0%	\$2,115.87	\$232.27	\$133.63	5.7%
12,893.7300	FG C00701	01/01/99 6.500 01/01/29 CUSIP - 31292GX68	\$118.006	\$15,215.38	0.0%	\$13,447.76	\$1,767.62	\$838.09	5.5%
98,168.2600	FG C0-4037	06/01/12 3.500 06/01/42 CUSIP - 31292LPW9	\$107.430	\$105,462.16	0.2%	\$102,754.56	\$2,707.60	\$3,435.89	3.3%
63,989.5050	FG A14481	10/01/03 4.500 10/01/33 CUSIP - 31296N6S1	\$107.806	\$68,984.53	0.1%	\$67,868.87	\$1,115.66	\$2,879.53	4.2%

Investment Account



Investment Account 01
TR U/W JACOB SCHMIDLAPP #1-CONS.

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PORTFOLIO POSITIONS							(continued)	
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income Yield
Fixed Income								
35,012.7800	FG A24611	07/01/04 4.500 06/01/34 CUSIP - 31297CDQ0	\$107.806	\$37,745.88	0.1%	\$33,940.50	\$3,805.38	\$1,575.58 4.2%
17,307.5500	FG A26659	09/01/04 4.500 09/01/34 CUSIP - 31297EMG8	\$107.806	\$18,658.58	0.0%	\$16,777.51	\$1,881.07	\$778.84 4.2%
6,678.2170	FG A27124	09/01/04 6.000 10/01/34 CUSIP - 31297E4H6	\$110.962	\$7,410.28	0.0%	\$6,867.08	\$543.20	\$400.69 5.4%
13,090.4100	FG A34083	03/01/05 6.000 02/01/35 CUSIP - 31297PRC7	\$110.962	\$14,525.38	0.0%	\$13,460.62	\$1,064.76	\$785.42 5.4%
95,000.0000	FEDERAL HOME LOAN BANK	05/04/12 1.000 06/21/17 CUSIP - 313379DD8	\$101.216	\$96,155.20	0.2%	\$94,688.40	\$1,466.80	\$950.00 1.0%
90,000.0000	FREDDIE MAC	02/01/12 2.303 09/25/18 SER K-705 CL A-2 CUSIP - 3137AKKC4	\$105.936	\$95,342.40	0.2%	\$91,448.44	\$3,893.96	\$2,072.70 2.2%
110,000.0000	FREDDIE MAC	04/01/12 2.220 12/25/18 SERIE K-707 CLASS A-2 CUSIP - 3137ANMN2	\$105.640	\$116,204.00	0.2%	\$114,262.50	\$1,941.50	\$2,442.00 2.1%
100,000.0000	FHLMC MULTIFAMILY STR PASS THRU	06/01/12 2.130 01/25/19 SER K708 CL A2 CUSIP - 3137AQ724	\$104.991	\$104,991.00	0.2%	\$101,494.90	\$3,496.10	\$2,130.00 2.0%
84,196.6300	FN 255547	12/01/04 4.500 01/01/20 CUSIP - 31371LZL6	\$108.225	\$91,121.80	0.2%	\$82,931.19	\$8,190.61	\$3,788.85 4.2%



Investment Account 01
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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
Fixed Income									
23,937.4300	FN 255628	01/01/05 5.500 02/01/25 CUSIP - 31371L4M8	\$110.537	\$26,459.72	0.0%	\$24,472.26	\$1,987.46	\$1,316.56	5.0%
76,733.4160	FN 255892	08/01/05 5.000 09/01/25 CUSIP - 31371MF93	\$110.571	\$84,844.91	0.2%	\$81,745.07	\$3,099.84	\$3,836.67	4.5%
78,642.7600	FN 357529	03/01/04 4.500 03/01/19 CUSIP - 31376KEA0	\$109.632	\$86,217.63	0.2%	\$78,937.66	\$7,279.97	\$3,538.92	4.1%
2,139.3300	FN 732269	08/01/98 6.500 08/01/28 CUSIP - 31379XF39	\$117.927	\$2,522.85	0.0%	\$2,232.95	\$289.90	\$139.06	5.5%
83,629.7710	FN AH8957	03/01/11 4.000 04/01/41 CUSIP - 3138AA5T4	\$111.502	\$93,248.87	0.2%	\$84,243.91	\$9,004.96	\$3,345.19	3.6%
84,784.6800	FN AJ1413	09/01/11 4.500 09/01/41 CUSIP - 3138ASSB9	\$110.396	\$93,598.90	0.2%	\$91,037.55	\$2,561.35	\$3,815.31	4.1%
48,720.0530	FN AH0943	12/01/10 4.000 12/01/40 CUSIP - 3138A2BM0	\$109.909	\$53,547.72	0.1%	\$49,016.96	\$4,530.76	\$1,948.80	3.6%
49,927.2800	FN AH6622	02/01/11 4.000 03/01/41 CUSIP - 3138A8LC8	\$111.502	\$55,669.92	0.1%	\$52,376.83	\$3,293.09	\$1,997.09	3.6%
91,463.0380	FN AH7572	03/01/11 4.000 03/01/41 CUSIP - 3138A9MW1	\$111.502	\$101,983.12	0.2%	\$90,219.69	\$11,763.43	\$3,658.52	3.6%
94,247.1480	FN AL0150	03/01/11 4.000 02/01/41 CUSIP - 3138EGEY6	\$109.909	\$103,586.10	0.2%	\$98,768.05	\$4,818.05	\$3,769.89	3.6%

Investment Account



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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
Fixed Income									
89,859.9390	FN AL0789	09/01/11 4.000 09/01/41 CUSIP - 3138EG2X1	\$109.909	\$98,764.16	0.2%	\$94,507.37	\$4,256.79	\$3,594.40	3.6%
73,952.6020	FN AO4131	06/01/12 3.500 06/01/42 CUSIP - 3138LUSV8	\$108.817	\$80,473.00	0.2%	\$79,175.51	\$1,297.49	\$2,588.34	3.2%
441.1000	FN 496848	06/01/99 6.500 06/01/29 CUSIP - 31382Y5H7	\$117.423	\$517.95	0.0%	\$460.38	\$57.57	\$28.67	5.5%
1,503.7500	FN 540040	07/01/00 7.500 06/01/28 CUSIP - 31385B4Z5	\$115.742	\$1,740.47	0.0%	\$1,603.85	\$136.62	\$112.78	6.5%
1,252.5900	FN 575501	05/01/02 6.000 05/01/17 CUSIP - 31386WKN7	\$107.890	\$1,351.42	0.0%	\$1,309.55	\$41.87	\$75.16	5.6%
762.8100	FN 575515	06/01/02 6.000 06/01/17 CUSIP - 31386WK49	\$107.890	\$823.00	0.0%	\$797.49	\$25.51	\$45.77	5.6%
627.6600	FN 623876	02/01/02 6.000 02/01/17 CUSIP - 31389FCM2	\$106.641	\$669.34	0.0%	\$656.19	\$13.15	\$37.66	5.6%
1,178.3000	FN 626811	06/01/02 6.500 06/01/17 CUSIP - 31389JKY9	\$108.541	\$1,278.94	0.0%	\$1,251.20	\$27.74	\$76.59	6.0%
2,610.4100	FN 636749	04/01/02 6.500 04/01/32 CUSIP - 31389VL62	\$115.644	\$3,018.78	0.0%	\$2,727.46	\$291.32	\$169.68	5.6%
17,655.6900	FN 637252	05/01/02 7.000 05/01/32 CUSIP - 31389V5M5	\$119.784	\$21,148.69	0.0%	\$18,603.31	\$2,545.38	\$1,235.90	5.8%

Investment Account



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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
Fixed Income (continued)									
4,875.5300	FN 640291	08/01/02 7.000 08/01/32 CUSIP - 31390AKC3	\$119.784	\$5,840.10	0.0%	\$5,177.20	\$662.90	\$341.29	5.8%
3,169.9300	FN 644869	06/01/02 7.000 06/01/32 CUSIP - 31390FMS5	\$118.202	\$3,746.92	0.0%	\$3,373.01	\$373.91	\$221.90	5.9%
798.1000	FN 649060	06/01/02 6.000 06/01/17 CUSIP - 31390LBS4	\$107.890	\$861.07	0.0%	\$818.33	\$42.74	\$47.89	5.6%
3,479.4700	FN 653301	07/01/02 6.500 07/01/32 CUSIP - 31390QX67	\$115.644	\$4,023.80	0.0%	\$3,575.35	\$448.45	\$226.17	5.6%
6,196.2500	FN 653502	07/01/02 6.500 07/01/32 CUSIP - 31390RAB9	\$114.806	\$7,113.67	0.0%	\$6,410.30	\$703.37	\$402.76	5.7%
5,377.9400	FN 670402	10/01/02 6.500 06/01/32 CUSIP - 31391LX75	\$115.644	\$6,219.26	0.0%	\$5,520.69	\$698.57	\$349.57	5.6%
60,149.4900	FNR 2005-56 SP	06/25/05 VAR 08/25/33 CUSIP - 31394D6V7	\$112.045	\$67,394.50	0.1%	\$58,041.30	\$9,353.20	\$3,608.97	5.4%
25,945.8200	FANNIE MAE	06/01/09 4.500 11/25/23 SERIES 2009-52 CLASS DC CUSIP - 31396QLG2	\$102.582	\$26,615.74	0.1%	\$26,566.09	\$49.65	\$1,167.56	4.4%
21,374.5300	FN 685315	02/01/03 5.500 02/01/33 CUSIP - 31400EK41	\$110.974	\$23,720.17	0.0%	\$21,685.14	\$2,035.03	\$1,175.60	5.0%
1,262.8200	FN 690208	02/01/03 6.500 03/01/33	\$115.021	\$1,452.51	0.0%	\$1,291.01	\$161.50	\$82.08	5.7%

Investment Account



FIFTH THIRD
PRIVATE BANK

Investment Account

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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
Fixed Income									
		CUSIP - 31400KYD2							
7,159.8900	FN 696617	05/01/03 4.500 05/01/18	\$108.194	\$7,746.57	0.0%	\$7,344.49	\$402.08	\$322.20	4.2%
		CUSIP - 31400S4A4							
10,537.4800	FN 703607	05/01/03 4.500 06/01/18	\$108.194	\$11,400.92	0.0%	\$10,688.95	\$711.97	\$474.19	4.2%
		CUSIP - 31401BU86							
4,016.7300	FN 704460	05/01/03 6.000 05/01/18	\$108.314	\$4,350.68	0.0%	\$4,210.05	\$140.63	\$241.00	5.5%
		CUSIP - 31401CTR4							
14,865.8900	FN 737375	08/01/03 6.000 09/01/18	\$110.475	\$16,423.09	0.0%	\$15,537.16	\$885.93	\$891.95	5.4%
		CUSIP - 31402TFQ3							
46,560.9020	FN 747562	11/01/03 5.500 11/01/33	\$113.881	\$53,024.02	0.1%	\$50,474.92	\$2,549.10	\$2,560.85	4.8%
		CUSIP - 31403FQP2							
9,887.1300	FN 761933	02/01/04 5.500 02/01/34	\$110.412	\$10,916.58	0.0%	\$10,095.70	\$820.88	\$543.79	5.0%
		CUSIP - 31403YPS6							
17,723.5600	FN 799623	10/01/04 5.000 11/01/34	\$109.290	\$19,370.08	0.0%	\$16,746.67	\$2,623.41	\$886.18	4.6%
		CUSIP - 31405ULC1							
80,015.9800	FN 844415	11/01/05 5.500 10/01/35	\$110.287	\$88,247.22	0.2%	\$82,791.53	\$5,455.69	\$4,400.88	5.0%
		CUSIP - 31407YDU0							
14,801.6600	FN 893003	09/01/06 7.000 09/01/36	\$119.278	\$17,655.12	0.0%	\$15,250.33	\$2,404.79	\$1,036.12	5.9%
		CUSIP - 31410PDG5							
36,340.5300	FN 893373	09/01/06 6.000 06/01/36	\$113.181	\$41,130.58	0.1%	\$36,414.35	\$4,716.23	\$2,180.43	5.3%

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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
Fixed Income (continued)									
CUSIP - 31410PQ22									
5,953.3700	FN 895657	08/01/06 6.500 08/01/36	\$111.868	\$6,659.92	0.0%	\$6,044.53	\$615.39	\$386.97	5.8%
	CUSIP - 31410S822								
30,340.7900	FN 903804	12/01/06 6.500 11/01/36	\$113.877	\$34,551.18	0.1%	\$30,867.01	\$3,684.17	\$1,972.15	5.7%
	CUSIP - 31411CDH1								
78,333.2340	FN 931765	08/01/09 4.500 08/01/39	\$113.115	\$88,606.64	0.2%	\$81,344.17	\$7,262.47	\$3,525.00	4.0%
	CUSIP - 31412QFE4								
81,148.0960	FN AA4584	03/01/09 4.500 04/01/39	\$111.240	\$90,269.14	0.2%	\$87,361.00	\$2,908.14	\$3,651.66	4.0%
	CUSIP - 31416NCW0								
38,021.8150	FN AA7686	06/01/09 4.500 06/01/39	\$111.240	\$42,295.47	0.1%	\$38,996.14	\$3,299.33	\$1,710.98	4.0%
	CUSIP - 31416RRG0								
34,947.2160	FN AA9176	08/01/09 4.500 08/01/39	\$111.553	\$38,984.67	0.1%	\$36,487.09	\$2,497.58	\$1,572.62	4.0%
	CUSIP - 31416TFS3								
82,276.3400	FN AA9393	07/01/09 4.500 07/01/39	\$111.240	\$91,524.20	0.2%	\$88,884.17	\$2,640.03	\$3,702.44	4.0%
	CUSIP - 31416TNK1								
92,077.1600	FN AB1952	11/01/10 4.000 12/01/40	\$111.315	\$102,495.69	0.2%	\$93,213.75	\$9,281.94	\$3,683.09	3.6%
	CUSIP - 31416XE22								
42,834.4540	FN AB2452	02/01/11 4.000 03/01/26	\$108.085	\$46,297.62	0.1%	\$44,326.96	\$1,970.66	\$1,713.38	3.7%
	CUSIP - 31416XWN6								
104,144.6800	FN MA1138	07/01/12 3.500 #N/A N/A	\$107.692	\$112,155.49	0.2%	\$110,133.00	\$2,022.49	\$3,645.06	3.3%



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Fixed Income		PORTFOLIO POSITIONS					(continued)	
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income Yield

CUSIP - 31418AHQ4

70,282.4830	FN AD6193	06/01/10 5.000 06/01/40	\$110.665	\$77,778.11	0.1%	\$74,455.52	\$3,322.59	\$3,514.12 4.5%
	CUSIP - 31418T3B1							
49,260.4230	FN AD6369	05/01/10 4.500 05/01/40	\$111.240	\$54,797.29	0.1%	\$51,400.15	\$3,397.14	\$2,216.72 4.0%
	CUSIP - 31418UCF9							
26,569.2600	FN AE0996	02/01/11 4.000 02/01/41	\$109.909	\$29,202.01	0.1%	\$26,515.27	\$2,686.74	\$1,062.77 3.6%
	CUSIP - 31419BDA0							
57,343.4940	FN AE2497	09/01/10 4.500 09/01/40	\$112.615	\$64,577.38	0.1%	\$59,923.95	\$4,653.43	\$2,580.46 4.0%
	CUSIP - 31419CX32							
92,623.2150	FN AE4592	09/01/10 4.000 09/01/40	\$111.315	\$103,103.53	0.2%	\$98,108.24	\$4,995.29	\$3,704.93 3.6%
	CUSIP - 31419FC61							
88,705.1180	FN AE8736	12/01/10 4.500 12/01/40	\$111.271	\$98,703.07	0.2%	\$90,687.13	\$8,015.94	\$3,991.73 4.0%
	CUSIP - 31419KV69							
49,201.0000	FORD CREDIT AUTO TRUST	03/25/09 6.070 05/15/14	\$101.482	\$49,930.16	0.1%	\$54,280.61	\$(4,350.45)	\$2,986.50 6.0%
	SERIES 2009-A CLASS A-4							
	CUSIP - 34528RAF9							
28,421.4000	G2 3376	04/01/03 6.000 04/20/33	\$114.174	\$32,449.85	0.1%	\$29,171.90	\$3,277.95	\$1,705.28 5.3%
	CUSIP - 36202DXD8							
69,349.7500	G2 618834	07/01/03 5.500 07/20/33	\$112.405	\$77,952.59	0.1%	\$69,826.52	\$8,126.07	\$3,814.24 4.9%
	CUSIP - 36290VPT5							
12,797.3100	GAZPROM INTL		\$112.651	\$14,416.30	0.0%	\$12,797.31	\$1,618.99	\$921.53 6.4%

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Quantity		Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Fixed Income										

(continued)

			07/29/04 7.201 02/01/20							
			CUSIP - 36828TAA8							
75,000.0000			GENERAL ELEC CAP CORP MEDIUM	\$117.930	\$88,447.50	0.2%	\$82,759.50	\$5,688.00	\$4,218.75	4.8%
			04/21/08 5.625 05/01/18							
			CUSIP - 36962G3U6							
35,000.0000			GENERAL MLS INC SR NT	\$121.469	\$42,514.15	0.1%	\$38,801.35	\$3,712.80	\$1,977.50	4.7%
			02/03/09 5.650 02/15/19							
			CUSIP - 370334BH6							
95,000.0000			GEORGIA ST	\$126.024	\$119,722.80	0.2%	\$118,414.97	\$1,307.83	\$4,750.00	4.0%
			12/22/09 5.000 07/01/19							
			REF-SER 1							
			CUSIP - 373384PL4							
20,000.0000			GOLDMAN SACHS GROUP INC	\$112.393	\$22,478.60	0.0%	\$20,623.60	\$1,855.00	\$1,225.00	5.4%
			02/13/03 6.125 02/15/33							
			CUSIP - 38141GCU6							
105,000.0000			GINNIE MAE	\$106.418	\$111,738.90	0.2%	\$106,050.00	\$5,688.90	\$2,901.81	2.6%
			11/01/11 2.764 06/16/43							
			SER 2011-144 CL AD							
			CUSIP - 38376G6X3							
100,000.0000			GINNIE MAE	\$101.695	\$101,695.30	0.2%	\$101,000.00	\$695.30	\$1,387.86	1.4%
			09/01/12 1.388 09/16/44							
			SER 2012-109 CL AB							
			CUSIP - 38378BG29							
104,168.7900			GINNIE MAE	\$102.654	\$106,933.43	0.2%	\$105,210.47	\$1,722.96	\$1,878.01	1.8%
			04/01/12 1.803 06/16/41							
			SER 2012-046 CL AC							
			CUSIP - 38378BSQ3							
630.2300			GT 1995-4 M1	\$100.069	\$630.66	0.0%	\$640.58	\$(9.92)	\$47.90	7.6%
			06/22/95 VAR 06/15/25							
			CUSIP - 393505GS5							
8,399.5300			GT 1996-5 A6	\$101.524	\$8,527.54	0.0%	\$9,239.50	\$(711.96)	\$650.96	7.6%

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PORTFOLIO POSITIONS							(continued)	
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income Yield
Fixed Income								
		06/27/96 7.750 07/15/27						
	CUSIP - 393505NA6	HEINZ H J CO SR NOTE	\$104.026	\$52,013.00	0.1%	\$49,412.00	\$2,601.00	\$1,562.50 3.0%
50,000.0000		09/12/11 3.125 09/12/21						
	CUSIP - 423074AM5		\$64.035	\$22,365.79	0.0%	\$35,219.99	\$(12,854.20)	\$992.45 4.4%
34,927.4500		HMBT 2006-1 1A1						
	03/01/06 VAR 04/25/37		\$101.819	\$81,590.03	0.2%	\$82,561.43	\$(971.40)	\$2,524.17 3.1%
80,132.4200		CUSIP - 43739ECL9						
	HYUNDAI AUTO RECEIVABLES TR							
	09/11/09 3.150 03/15/16		\$136.856	\$47,899.60	0.1%	\$40,198.90	\$7,700.70	\$2,056.25 4.3%
35,000.0000		SERIES 2009-A CLASS A4						
	CUSIP - 44921AAD3		\$100.439	\$31,538.30	0.1%	\$31,547.64	\$(9.34)	\$854.36 2.7%
31,400.4500		IBM CORP						
	11/27/02 5.875 11/29/32		\$96.500	\$190,932.25	0.4%	\$194,363.83	\$(3,431.58)	\$6,027.29 3.2%
197,857.2500		CUSIP - 459200BB6						
	JPMMT 2005-A1 2A1		\$119.226	\$53,651.70	0.1%	\$48,750.75	\$4,900.95	\$2,700.00 5.0%
45,000.0000		01/01/05 VAR 02/25/35						
	CUSIP - 466247LK7		\$97.386	\$28,466.70	0.1%	\$29,271.90	\$(805.20)	\$1,622.67 5.7%
197,857.2500		JPMMT 2005-A5 1A2						
	07/01/05 VAR 08/25/35		\$109.928	\$38,474.80	0.1%	\$38,222.80	\$252.00	\$1,968.75 5.1%
45,000.0000		CUSIP - 466247SE4						
	JP MORGAN CHASE & CO							
	12/20/07 6.000 01/15/18							
	CUSIP - 46625HGY0							
29,230.7900		JPMMT 2006-A4 2A2						
	05/01/06 VAR 06/25/36							
	CUSIP - 46628LAG3							
35,000.0000		KINDER MORGAN ENERGY PARTNERS						
	05/14/09 5.625 02/15/15							
	CUSIP - 494550BA3							

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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
Fixed Income (continued)									
20,000.0000		KROGER CO SR NT 03/27/08 6.900 04/15/38 CUSIP - 501044CK5	\$126.108	\$25,221.60	0.0%	\$22,150.80	\$3,070.80	\$1,380.00	5.5%
80,000.0000		LBUBS 2006-C6 A4 09/11/06 5.372 09/15/39 CUSIP - 50179MAE1	\$115.496	\$92,396.80	0.2%	\$87,575.00	\$4,821.80	\$4,297.60	4.7%
35,000.0000		METLIFE INC 05/29/09 6.750 06/01/16 CUSIP - 59156RAU2	\$119.692	\$41,892.20	0.1%	\$41,233.50	\$658.70	\$2,362.50	5.6%
46,549.9110		MSM 2004-4 3A 08/01/04 5.000 08/25/19 CUSIP - 61748HDV0	\$102.094	\$47,524.67	0.1%	\$47,033.60	\$491.07	\$2,327.50	4.9%
50,000.0000		OMNICOM GROUP INC 08/05/10 4.450 08/15/20 CUSIP - 682134AC5	\$111.298	\$55,649.00	0.1%	\$49,254.20	\$6,394.80	\$2,225.00	4.0%
40,000.0000		PRUDENTIAL FINL INC MTNS 01/14/10 3.875 01/14/15 CUSIP - 74432QBL8	\$106.213	\$42,485.20	0.1%	\$40,046.40	\$2,438.80	\$1,550.00	3.6%
30,000.0000		RPM INTL INC 06/15/04 6.250 12/15/13 CUSIP - 749685AM5	\$105.033	\$31,509.90	0.1%	\$33,532.80	\$(2,022.90)	\$1,875.00	6.0%
40,000.0000		RIO TINTO FIN USA LTD 11/02/10 3.500 11/02/20 CUSIP - 767201AK2	\$105.496	\$42,198.40	0.1%	\$39,690.00	\$2,508.40	\$1,400.00	3.3%
40,000.0000		RYDER SYS INC MEDIUM TERM NTS 05/24/11 3.500 06/01/17 CUSIP - 78355HJ1	\$105.900	\$42,360.00	0.1%	\$39,928.80	\$2,431.20	\$1,400.00	3.3%
70,000.0000		SHELL INTL FIN B V 03/25/10 4.375 03/25/20 CUSIP - 822582AM4	\$117.123	\$81,986.10	0.2%	\$69,932.80	\$12,053.30	\$3,062.50	3.7%

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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
Fixed Income									
50,000.0000		SIMON PTY GROUP LP NT 08/16/10 4.375 03/01/21 CUSIP - 828807CF2	\$113.032	\$56,516.00	0.1%	\$50,167.50	\$6,348.50	\$2,187.50	3.9%
35,000.0000		TIME WARNER CABLE INC 04/09/07 5.850 05/01/17 CUSIP - 88732JAH1	\$119.116	\$41,690.60	0.1%	\$37,625.70	\$4,064.90	\$2,047.50	4.9%
25,000.0000		TRANS-CANADA PL 03/20/06 5.850 03/15/36 CUSIP - 89352HAB5	\$131.332	\$32,833.00	0.1%	\$26,827.75	\$6,005.25	\$1,462.50	4.5%
45,000.0000		UBS AG STAMFORD BRH MEDIUM 04/25/08 5.750 04/25/18 CUSIP - 90261XFA5	\$117.843	\$53,029.35	0.1%	\$48,649.05	\$4,380.30	\$2,587.50	4.9%
75,000.0000		U S BANCORP MEDIUM TERM NTS- 05/08/12 1.650 05/15/17 OPT CALL 04/15/2017 @ 100.00 CUSIP - 91159HHD5	\$102.372	\$76,779.00	0.1%	\$74,871.75	\$1,907.25	\$1,237.50	1.6%
175,000.0000		US TREASURY N/B 02/15/01 5.375 02/15/31 CUSIP - 912810FP8	\$144.641	\$253,121.75	0.5%	\$224,615.04	\$28,506.71	\$9,406.25	3.7%
405,000.0000		UNITED STATES TREAS BDS 02/15/12 3.125 02/15/42 CUSIP - 912810QU5	\$106.375	\$430,818.75	0.8%	\$417,796.49	\$13,022.26	\$12,656.25	2.9%
205,000.0000		US TREASURY NOTES 04/15/11 1.250 04/15/14 CUSIP - 912828QC7	\$101.559	\$208,195.95	0.4%	\$206,433.40	\$1,762.55	\$2,562.50	1.2%
335,000.0000		UNITED STATES TREAS NTS 02/15/12 1.750 02/15/22 CUSIP - 912828SF8	\$104.008	\$348,426.80	0.7%	\$343,754.31	\$4,672.49	\$6,700.00	1.9%
290,000.0000		US TREASURY NT 06/15/12 0.375 06/15/15	\$100.211	\$290,611.90	0.5%	\$289,739.45	\$872.45	\$1,087.50	0.4%

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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
Fixed Income									
CUSIP - 912828SZ4									
300,000.0000		UNITED STATES TREAS NTS 08/31/12 0.625 08/31/17 CUSIP - 912828TM2	\$100.063	\$300,189.00	0.6%	\$300,171.68	\$17.32	\$1,875.00	0.6%
45,000.0000		UNITEDHEALTH GROUP INC 02/07/08 4.875 02/15/13 CUSIP - 91324PBH4	\$101.574	\$45,708.30	0.1%	\$48,217.05	\$(2,508.75)	\$2,193.75	4.8%
25,000.0000		UNIVERSITY TEX UNIV REVS FING 09/15/10 4.794 08/15/46 CUSIP - 9151375R0	\$118.419	\$29,604.75	0.1%	\$25,000.00	\$4,604.75	\$1,198.50	4.0%
35,644.2100		VALT 2002-1 A4 06/01/02 VAR 05/07/27 CUSIP - 92178PAD9	\$105.082	\$37,455.65	0.1%	\$37,782.86	\$(327.21)	\$2,341.82	6.3%
70,000.0000		VERIZON GLOBAL 09/13/05 4.900 09/15/15 CUSIP - 92344GAW6	\$112.529	\$78,770.30	0.1%	\$75,813.50	\$2,956.80	\$3,430.00	4.4%
20,000.0000		VIRGINIA ELECTRIC POWER 12/04/07 6.350 11/30/37 CUSIP - 927804FE9	\$139.726	\$27,945.20	0.1%	\$19,955.00	\$7,990.20	\$1,270.00	4.5%
80,000.0000		WESTPAC BKG CORP 12/09/10 3.000 12/09/15 CUSIP - 961214BP7	\$105.933	\$84,746.40	0.2%	\$81,469.60	\$3,276.80	\$2,400.00	2.8%
Fixed Income - Total				\$10,220,022.27	19.3%	\$9,717,570.50	\$502,451.77	\$361,115.23	3.5%



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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									
3,679.0000	AON	AON PLC CL A CUSIP - G0408V102	\$52.290	\$192,374.91	0.4%	\$182,543.21	\$9,831.70	\$2,317.77	1.2%
1,499.0000	AHL	ASPEN INSURANCE HOLDINGS LTD CUSIP - G05384105	\$30.490	\$45,704.51	0.1%	\$42,203.78	\$3,500.73	\$1,019.32	2.2%
703.0000	ENH	ENDURANCE SPECIALTY HOLDING CUSIP - G30397106	\$38.500	\$27,065.50	0.1%	\$26,818.69	\$246.81	\$871.72	3.2%
787.0000	ESV	ENSCO PLC SHS CLASS A CUSIP - G31575106	\$54.560	\$42,938.72	0.1%	\$41,599.08	\$1,339.64	\$1,160.83	2.7%
1,217.0000	FDP	FRESH DEL MONTE PRODUCE INC CUSIP - G36738105	\$25.600	\$31,155.20	0.1%	\$30,108.58	\$1,046.62	\$486.80	1.6%
10,590.0000	IVZ	INVESCO LTD ADR CUSIP - G491BT108	\$24.990	\$264,644.10	0.5%	\$193,783.07	\$70,861.03	\$7,307.10	2.8%
2,364.0000	NBR	NABORS INDUSTRIES LTD COMMON CUSIP - G6359F103	\$14.030	\$33,166.92	0.1%	\$46,845.17	\$(13,678.25)		
4,149.0000	STX	SEAGATE TECHNOLOGY PLC SHS CUSIP - G7945M107	\$30.960	\$128,453.04	0.2%	\$103,830.73	\$24,622.31	\$5,310.72	4.1%
4,155.0000	NE	NOBLE CORPORATION CUSIP - H5833N103	\$35.780	\$148,665.90	0.3%	\$185,581.50	\$(36,915.60)	\$2,301.87	1.5%
11,629.0000	UBS	UBS AG-NEW CUSIP - H89231338	\$12.180	\$141,641.22	0.3%	\$154,498.23	\$(12,857.01)	\$1,255.93	0.9%
2,450.0000	ALLT	ALLOT COMMUNICATIONS LTD CUSIP - M0854Q105	\$26.520	\$64,974.00	0.1%	\$63,428.44	\$1,545.56		
950.0000	MLNX	MELLANOX TECHNOLOGIES LTD CUSIP - M51363113	\$101.530	\$96,453.50	0.2%	\$35,712.21	\$60,741.29		
4,241.0000	AIR	AAR CORP COM CUSIP - 000361105	\$16.420	\$69,637.22	0.1%	\$87,321.85	\$(17,684.63)	\$1,272.30	1.8%

Investment Account



**FIFTH THIRD
PRIVATE BANK**

**Investment Account
TR U/W JACOB SCHMIDLAPP #1-CUN3.**

09/01/2012 - 09/30/2012

PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield

(continued)

1,975.0000	AOL	AOL INC CUSIP - 00184X105	\$35.230	\$69,579.25	0.1%	\$61,078.30	\$8,500.95		
12,708.0000	T	AT&T INC CUSIP - 00206R102	\$37.700	\$479,091.60	0.9%	\$370,927.47	\$108,164.13	\$22,366.08	4.7%
650.0000	AMG	AFFILIATED MANAGERS GROUP CUSIP - 008252108	\$123.000	\$79,950.00	0.2%	\$49,059.36	\$30,890.64		
3,017.0000	A	AGILENT TECHNOLOGIES INC CUSIP - 00846U101	\$38.450	\$116,003.65	0.2%	\$103,116.52	\$12,887.13	\$1,206.80	1.0%
18,084.0000	AA	ALCOA INC CUSIP - 013817101	\$8.855	\$160,133.82	0.3%	\$234,200.49	\$(74,066.67)	\$2,170.08	1.4%
2,441.0000	ALXN	ALEXION PHARMACEUTICALS INC CUSIP - 015351109	\$114.400	\$279,250.40	0.5%	\$66,050.42	\$213,199.98		
5,011.0000	ALL	ALLSTATE CORP CUSIP - 020002101	\$39.610	\$198,485.71	0.4%	\$175,154.87	\$23,330.84	\$4,409.68	2.2%
3,513.0000	MO	ALTRIA GROUP INC CUSIP - 02209S103	\$33.390	\$117,299.07	0.2%	\$77,858.05	\$39,441.02	\$6,182.88	5.3%
3,925.0000	AEO	AMERICAN EAGLE OUTFITTERS INC NEW COM CUSIP - 02553E106	\$21.080	\$82,739.00	0.2%	\$75,791.59	\$6,947.41	\$1,727.00	2.1%
4,766.0000	AEL	AMERICAN EQUITY INVT LIFE HLDG CUSIP - 025676206	\$11.630	\$55,428.58	0.1%	\$57,697.26	\$(2,268.68)	\$571.92	1.0%
1,930.0000	AXP	AMERICAN EXPRESS CO CUSIP - 025816109	\$56.860	\$109,739.80	0.2%	\$96,885.84	\$12,853.96	\$1,544.00	1.4%
2,376.0000	ARCT	AMERICAN RLTY CAP TR INC REIT CUSIP - 02917L101	\$11.740	\$27,894.24	0.1%	\$28,131.84	\$(237.60)	\$1,698.84	6.1%
3,512.0000	AMP	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	\$56.690	\$199,095.28	0.4%	\$162,296.86	\$36,798.42	\$4,916.80	2.5%

Investment Account



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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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
(continued)									
7,189.0000	AME	AMETEK INC NEW COM	\$35.450	\$254,850.05	0.5%	\$190,425.28	\$64,424.77	\$1,725.36	0.7%
		CUSIP - 031100100							
2,759.0000	AMGN	AMGEN INC	\$84.290	\$232,556.11	0.4%	\$145,575.82	\$86,980.29	\$3,972.96	1.7%
		CUSIP - 031162100							
3,013.0000	APA	APACHE CORP	\$86.470	\$260,534.11	0.5%	\$303,041.89	\$(42,507.78)	\$2,048.84	0.8%
		CUSIP - 037411105							
951.0000	AAPL	APPLE INC	\$667.105	\$634,416.86	1.2%	\$170,309.34	\$464,107.52	\$10,080.60	1.6%
		CUSIP - 037833100							
4,517.0000	ADM	ARCHER DANIELS MIDLAND CO	\$27.180	\$122,772.06	0.2%	\$123,732.27	\$(960.21)	\$3,161.90	2.6%
		CUSIP - 039483102							
3,600.0000	ARIA	ARIAD PHARMACEUTICALS INC	\$24.210	\$87,156.00	0.2%	\$54,406.47	\$32,749.53		
		CUSIP - 04033A100							
850.0000	ASH	ASHLAND INC NEW	\$71.600	\$60,860.00	0.1%	\$61,917.25	\$(1,057.25)	\$765.00	1.3%
		CUSIP - 044209104							
687.0000	ATO	ATMOS ENERGY CORP	\$35.790	\$24,587.73	0.0%	\$24,031.26	\$556.47	\$948.06	3.9%
		CUSIP - 049560105							
1,350.0000	ATW	ATWOOD OCEANICS INC	\$45.450	\$61,357.50	0.1%	\$58,852.79	\$2,504.71		
		CUSIP - 050095108							
10,340.0000	AUQ	AURICO GOLD INC	\$6.990	\$72,276.60	0.1%	\$74,677.45	\$(2,400.85)		
		CUSIP - 05155C105							
1,100.0000	ALV	AUTOLIV INC	\$61.970	\$68,167.00	0.1%	\$68,065.02	\$101.98	\$2,200.00	3.2%
		CUSIP - 052800109							
952.0000	AVA	AVISTA CORP	\$25.740	\$24,504.48	0.0%	\$24,218.88	\$285.60	\$1,104.32	4.5%
		COM							
		CUSIP - 05379B107							
973.0000	AVT	AVNET INC	\$29.090	\$28,304.57	0.1%	\$31,091.31	\$(2,786.74)	\$291.90	1.0%
		CUSIP - 053807103							

Investment Account



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Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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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									
6,724.0000	BBT	B B & T CORPORATION COM CUSIP - 054937107	\$33.160	\$222,967.84	0.4%	\$158,876.27	\$64,091.57	\$5,379.20	2.4%
9,769.0000	BP	BP P.L.C. SPONSORED ADR CUSIP - 055622104	\$42.360	\$413,814.84	0.8%	\$400,677.51	\$13,137.33	\$18,756.48	4.5%
2,111.0000	BEAM	BEAM INC CUSIP - 073730103	\$57.540	\$121,466.94	0.2%	\$127,295.41	\$(5,828.47)	\$1,731.02	1.4%
1,089.0000	BHLB	BERKSHIRE HILLS BANCORP INC CUSIP - 084680107	\$22.880	\$24,916.32	0.0%	\$24,273.81	\$642.51	\$740.52	3.0%
845.0000	BIIB	BIOGEN IDEC INC CUSIP - 09062X103	\$149.210	\$126,082.45	0.2%	\$70,226.26	\$55,856.19		
4,166.0000	BIOS	BIOCRIP INC CUSIP - 09069N108	\$9.110	\$37,952.26	0.1%	\$35,577.64	\$2,374.62		
617.0000	BKH	BLACK HILLS CORP COM CUSIP - 092113109	\$35.570	\$21,946.69	0.0%	\$21,126.08	\$820.61	\$913.16	4.2%
1,050.0000	BF B	BROWN FORMAN CORP CL B CUSIP - 115637209	\$65.250	\$68,512.50	0.1%	\$69,443.64	\$(931.14)	\$979.65	1.4%
787.0000	CBZ	CBIZ INC CUSIP - 124805102	\$6.020	\$4,737.74	0.0%	\$4,891.54	\$(153.80)		
300.0000	CF	CF INDS HLDGS INC CUSIP - 125269100	\$222.240	\$66,672.00	0.1%	\$61,194.37	\$5,477.63	\$480.00	0.7%
7,294.0000	CI	CIGNA CORP CUSIP - 125509109	\$47.170	\$344,057.98	0.6%	\$340,047.18	\$4,010.80	\$291.76	0.1%
3,496.0000	CVS	CVS/CAREMARK CORPORATION CUSIP - 126650100	\$48.420	\$169,276.32	0.3%	\$162,948.69	\$6,327.63	\$2,272.40	1.3%
1,250.0000	CAM	CAMERON INTERNATIONAL CORP	\$56.070	\$70,087.50	0.1%	\$66,714.50	\$3,373.00		

Investment Account



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TR U/W JACOB SCHMIDLAPP #1-CONS.

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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

1,175.0000	CSL	CUSIP - 133428105 CARLSLE COS INC	\$51.920	\$61,006.00	0.1%	\$64,784.80	\$(3,778.80)	\$940.00	1.5%
725.0000	CSH	CUSIP - 142339100 CASH AMER INVTS INC	\$38.570	\$27,963.25	0.1%	\$30,554.62	\$(2,591.37)	\$101.50	0.4%
900.0000	CTRX	COM CUSIP - 14754D100 CATAMARAN CORP	\$97.970	\$88,173.00	0.2%	\$31,183.87	\$56,989.13		
6,478.0000	CTL	CUSIP - 148887102 CENTURYLINK INC COM	\$40.400	\$261,711.20	0.5%	\$242,617.93	\$19,093.27	\$18,786.20	7.2%
825.0000	CHTR	CUSIP - 156700106 CHARTER COMMUNICATIONS INC DEL CLASS A	\$75.060	\$61,924.50	0.1%	\$61,611.85	\$312.65		
2,201.0000	CVX	CUSIP - 16117M305 CHEVRON CORPORATION	\$116.560	\$256,548.56	0.5%	\$150,870.50	\$105,678.06	\$7,923.60	3.1%
3,500.0000	CHS	CUSIP - 166764100 CHICOS FAS INC	\$18.110	\$63,385.00	0.1%	\$64,586.55	\$(1,201.55)	\$735.00	1.2%
26,045.0000	CSCO	CUSIP - 168615102 CISCO SYSTEMS INC	\$19.095	\$497,329.28	0.9%	\$495,453.28	\$1,876.00	\$14,585.20	2.9%
2,600.0000	CRUS	CUSIP - 17275R102 CIRRUS LOGIC INC	\$38.390	\$99,814.00	0.2%	\$67,929.07	\$31,884.93		
16,669.0000	C	COM CUSIP - 172755100 CITIGROUP INC	\$32.720	\$545,409.68	1.0%	\$617,396.73	\$(71,987.05)	\$666.76	0.1%
6,032.0000	KO	CUSIP - 172967424 COCA COLA CO	\$37.930	\$228,793.76	0.4%	\$180,056.74	\$48,737.02	\$6,152.64	2.7%
1,649.0000	CDE	CUSIP - 191216100 COEUR D ALENE MINES CORP IDAHO	\$28.830	\$47,540.67	0.1%	\$38,602.34	\$8,938.33		

Investment Account (



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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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		

1,775.0000	CFX	COLFAX CORP CUSIP - 194014106	\$36.670	\$65,089.25	0.1%	\$41,801.25	\$23,288.00				
1,950.0000	CMA	COMERICA INC CUSIP - 200340107	\$31.050	\$60,547.50	0.1%	\$62,470.97	\$(1,923.47)	\$1,170.00	1.9%		
1,200.0000	CVLT	COMMVAULT SYSTEMS CUSIP - 204166102	\$58.659	\$70,391.88	0.1%	\$42,827.64	\$27,564.24				
505.0000	CMTL	COMTECH TELECOMMUNICATIONS COM NEW CUSIP - 205826209	\$27.640	\$13,958.20	0.0%	\$14,220.80	\$(262.60)	\$555.50	4.0%		
979.0000	CGX	CONSOLIDATED GRAPHICS INC COM CUSIP - 209341106	\$26.090	\$25,542.11	0.0%	\$26,473.48	\$(931.37)				
725.0000	CLR	CONTINENTAL RES INC OKLA CUSIP - 212015101	\$76.900	\$55,752.50	0.1%	\$59,421.75	\$(3,669.25)				
2,123.0000	COO	COOPER COS INC CUSIP - 216648402	\$94.460	\$200,538.58	0.4%	\$178,520.70	\$22,017.88	\$127.38	0.1%		
1,629.0000	COST	COSTCO WHOLESALE CORP CUSIP - 22160K105	\$100.160	\$163,160.64	0.3%	\$115,277.88	\$47,882.76	\$1,791.90	1.1%		
1,225.0000	CCI	CROWN CASTLE INTL COM CUSIP - 228227104	\$64.100	\$78,522.50	0.1%	\$72,877.66	\$5,644.84				
2,669.0000	CUBE	CUBESMART CUSIP - 229663109	\$12.870	\$34,350.03	0.1%	\$34,536.86	\$(186.83)	\$854.08	2.5%		
965.0000	CMI	CUMMINS INC CUSIP - 231021106	\$92.210	\$88,982.65	0.2%	\$74,262.40	\$14,720.25	\$1,930.00	2.2%		
2,703.0000	DSW	DSW INC CL A CUSIP - 23334L102	\$66.720	\$180,344.16	0.3%	\$168,633.35	\$11,710.81	\$1,946.16	1.1%		

Investment Account



Investment Account
TR U/W JACOB SCHMIDLAPP #1-CONS.

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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)	
1,809.0000	DHR	DANAHER CORP CUSIP - 235851102	\$55.150	\$99,766.35	0.2%	\$60,212.34	\$39,554.01	\$180.90	0.2%
10,825.0000	DELL	DELL INC CUSIP - 24702R101	\$9.855	\$106,680.38	0.2%	\$178,207.57	\$(71,527.19)	\$3,464.00	3.2%
1,699.0000	DCOM	DIME CMNTY BANCORP INC COM CUSIP - 253922108	\$14.440	\$24,533.56	0.0%	\$23,819.98	\$713.58	\$951.44	3.9%
5,721.0000	DISH	DISH NETWORK CORP CL A CUSIP - 25470M109	\$30.610	\$175,119.81	0.3%	\$150,644.02	\$24,475.79	\$11,442.00	6.5%
4,189.0000	DFS	DISCOVER FINANCIAL SERVICES CUSIP - 254709108	\$39.730	\$166,428.97	0.3%	\$61,060.79	\$105,368.18	\$1,675.60	1.0%
4,642.0000	DOW	DOW CHEM CO CUSIP - 260543103	\$28.955	\$134,409.12	0.3%	\$150,611.46	\$(16,202.34)	\$5,941.76	4.4%
6,032.0000	EMC	E M C CORP/MASS CUSIP - 268648102	\$27.270	\$164,492.64	0.3%	\$95,830.65	\$68,661.99		
966.0000	EOG	EOG RES INC COM CUSIP - 26875P101	\$112.050	\$108,240.30	0.2%	\$108,314.60	\$(74.30)	\$656.88	0.6%
4,753.0000	ETN	EATON CORP CUSIP - 278058102	\$47.270	\$224,674.31	0.4%	\$195,908.67	\$28,765.64	\$7,224.56	3.2%
2,714.0000	EBAY	EBAY INC COM CUSIP - 278642103	\$48.370	\$131,276.18	0.2%	\$121,348.33	\$9,927.85		
1,224.0000	EBIX	EBIX INC CUSIP - 278715206	\$23.610	\$28,898.64	0.1%	\$29,412.72	\$(514.08)	\$244.80	0.8%
2,337.0000	ECL	ECOLAB INC CUSIP - 278865100	\$64.810	\$151,460.97	0.3%	\$141,439.07	\$10,021.90	\$1,869.60	1.2%
1,152.0000	EIX	EDISON INTL	\$45.690	\$52,634.88	0.1%	\$43,054.26	\$9,580.62	\$1,497.60	2.8%

Investment Account



FIFTH THIRD
PRIVATE BANK

Investment Account
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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)									

COM									
625.0000	EW	CUSIP - 281020107 EDWARDS LIFSCIENCES CORP	\$107.370	\$67,106.25	0.1%	\$61,211.87	\$5,894.38		
573.0000	EE	CUSIP - 28176E108 EL PASO ELEC CO	\$34.250	\$19,625.25	0.0%	\$18,983.49	\$641.76	\$573.00	2.9%
895.0000	PERY	COM NEW CUSIP - 283677854 ELLIS PERRY INTL INC	\$22.050	\$19,734.75	0.0%	\$20,121.87	\$(387.12)		
3,133.0000	END	COM CUSIP - 288853104 ENDEAVOUR INTERNATIONAL CORP	\$9.670	\$30,296.11	0.1%	\$26,599.17	\$3,696.94		
2,696.0000	ENTG	CUSIP - 29259G200 ENTEGRIS INC	\$8.130	\$21,918.48	0.0%	\$23,805.68	\$(1,887.20)		
776.0000	EQIX	COM CUSIP - 29362U104 EQUINIX INC	\$206.050	\$159,894.80	0.3%	\$139,517.08	\$20,377.72		
122,649.2230	AEPFX	CUSIP - 29444U502 EUROPACIFIC GROWTH FD CL F-2	\$39.730	\$4,872,853.63	9.2%	\$4,500,000.00	\$372,853.63	\$85,731.81	1.8%
5,876.0000	EXC	CUSIP - 29875E100 EXELON CORP	\$35.580	\$209,068.08	0.4%	\$247,315.52	\$(38,247.44)	\$12,339.60	5.9%
2,291.0000	ESRX	CUSIP - 30161N101 EXPRESS SCRIPTS HOLDINGS	\$62.630	\$143,485.33	0.3%	\$143,405.94	\$79.39		
2,714.0000	XOM	CUSIP - 30219G108 EXXON MOBIL CORP	\$91.450	\$248,195.30	0.5%	\$226,969.02	\$21,226.28	\$6,187.92	2.5%
1,100.0000	FEIC	CUSIP - 30231G102 FEI CO	\$53.500	\$58,850.00	0.1%	\$49,617.28	\$9,232.72	\$352.00	0.6%
3,841.0000	FMC	CUSIP - 30241L109 FMC CORP	\$55.380	\$212,714.58	0.4%	\$128,561.98	\$84,152.60	\$1,382.76	0.7%
CUSIP - 302491303									

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TR U/W JACOB SCHMIDLAPP #1-CONS.

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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									
2,062.0000	FNB	F N B CORP PA COM	\$11.210	\$23,115.02	0.0%	\$22,661.38	\$453.64	\$989.76	4.3%
		CUSIP - 302520101							
3,706.0000	FAST	FASTENAL CO	\$42.990	\$159,320.94	0.3%	\$95,077.09	\$64,243.85	\$2,816.56	1.8%
		CUSIP - 311900104							
6,860.0000	FNFG	FIRST NIAGARA FINL GROUP INC NEW	\$8.070	\$55,360.20	0.1%	\$54,828.82	\$531.38	\$2,195.20	4.0%
		CUSIP - 33582V108							
2,171.0000	FISV	FISERV INC	\$74.030	\$160,719.13	0.3%	\$135,741.47	\$24,977.66		
		CUSIP - 337738108							
975.0000	FIVE	FIVE BELOW INC COMMON	\$39.080	\$38,103.00	0.1%	\$25,228.03	\$12,874.97		
		CUSIP - 33829M101							
1,628.0000	FLR	FLUOR CORP NEW COM	\$56.280	\$91,623.84	0.2%	\$103,272.00	\$(11,648.16)	\$1,041.92	1.1%
		CUSIP - 343412102							
1,925.0000	FTNT	FORTINET INC	\$24.120	\$46,431.00	0.1%	\$52,808.67	\$(6,377.67)		
		CUSIP - 34959E109							
2,425.0000	FBHS	FORTUNE BRANDS HOME & SEC INC	\$27.010	\$65,499.25	0.1%	\$64,819.97	\$679.28		
		CUSIP - 34964C106							
1,729.0000	FRED	FREDS INC CL A	\$14.240	\$24,620.96	0.0%	\$23,116.73	\$1,504.23	\$414.96	1.7%
		CUSIP - 356108100							
5,873.0000	GCI	GANNETT INC COM	\$17.750	\$104,245.75	0.2%	\$84,750.12	\$19,495.63	\$4,698.40	4.5%
		CUSIP - 364730101							
2,650.0000	GPS	THE GAP INC COM	\$35.780	\$94,817.00	0.2%	\$74,924.19	\$19,892.81	\$1,325.00	1.4%
		CUSIP - 364760108							
5,326.0000	GD	GENERAL DYNAMICS CORP	\$66.120	\$352,155.12	0.7%	\$324,977.12	\$27,178.00	\$10,865.04	3.1%

Investment Account



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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									
		CUSIP - 369550108							
27,859.0000	GE	GENERAL ELECTRIC CO	\$22.710	\$632,677.89	1.2%	\$452,648.77	\$180,029.12	\$18,944.12	3.0%
		CUSIP - 369604103							
12,088.0000	GM	GENERAL MOTORS CO	\$22.750	\$275,002.00	0.5%	\$256,369.81	\$18,632.19		
		CUSIP - 37045V100							
3,740.0000	GILD	GILEAD SCIENCES INC COMMON	\$66.330	\$248,074.20	0.5%	\$184,586.59	\$63,487.61		
		CUSIP - 375558103							
1,295.0000	GBCI	GLACIER BANCORP INC	\$15.590	\$20,189.05	0.0%	\$20,007.75	\$181.30	\$673.40	3.3%
		CUSIP - 37637Q105							
1,681.0000	GLT	GLATFELTER	\$17.810	\$29,938.61	0.1%	\$28,308.04	\$1,630.57	\$605.16	2.0%
		COM							
		CUSIP - 377316104							
3,548.0000	GCA	GLOBAL CASH ACCESS HLDGS INC	\$8.050	\$28,561.40	0.1%	\$27,355.08	\$1,206.32		
		CUSIP - 378967103							
1,516.0000	GS	GOLDMAN SACHS GROUP	\$113.680	\$172,338.88	0.3%	\$226,995.70	\$(54,656.82)	\$2,789.44	1.6%
		CUSIP - 38141G104							
226.0000	GOOG	GOOGLE INC-CL A	\$754.500	\$170,517.00	0.3%	\$157,635.23	\$12,881.77		
		CUSIP - 38259P508							
3,676.0000	GLDD	GREAT LAKES DREDGE & DOCK CORP	\$7.700	\$28,305.20	0.1%	\$27,040.29	\$1,264.91	\$308.78	1.1%
		NEW							
		CUSIP - 390607109							
2,748.0000	GBX	GREENBRIER COS INC	\$16.140	\$44,352.72	0.1%	\$42,390.22	\$1,962.50	\$439.68	1.0%
		COM							
		CUSIP - 393657101							
3,979.0000	HAL	HALLIBURTON CO	\$33.690	\$134,052.51	0.3%	\$133,005.51	\$1,047.00	\$1,432.44	1.1%
		CUSIP - 406216101							
12,790.0000	HIG	HARTFORD FINANCIAL SERVICES GRP	\$19.440	\$248,637.60	0.5%	\$237,078.13	\$11,559.47	\$5,116.00	2.1%
		CUSIP - 416515104							

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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									
2,096.0000	HLX	HELIX ENERGY SOLUTIONS GROUP CUSIP - 42330P107	\$18.270	\$38,293.92	0.1%	\$35,443.06	\$2,850.86		
2,387.0000	HSY	THE HERSHEY COMPANY COM CUSIP - 427866108	\$70.890	\$169,214.43	0.3%	\$166,355.99	\$2,858.44	\$3,628.24	2.1%
2,776.0000	HD	HOME DEPOT INC CUSIP - 437076102	\$60.370	\$167,587.12	0.3%	\$116,838.30	\$50,748.82	\$3,220.16	1.9%
650.0000	IDXX	IDEXX LABS INC COM CUSIP - 45168D104	\$99.350	\$64,577.50	0.1%	\$62,673.98	\$1,903.52		
759.0000	IND8	INDEPENDENT BK CORP MASS CUSIP - 453836108	\$30.090	\$22,838.31	0.0%	\$22,162.80	\$675.51	\$637.56	2.8%
7,527.0000	INTC	INTEL CORP CUSIP - 458140100	\$22.655	\$170,524.19	0.3%	\$186,786.12	\$(16,261.93)	\$6,774.30	4.0%
1,629.0000	IBM	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	\$207.450	\$337,936.05	0.6%	\$168,223.35	\$169,712.70	\$5,538.60	1.6%
121.0000	ISRG	INTUITIVE SURGICAL INC CUSIP - 46120E602	\$495.630	\$59,971.23	0.1%	\$60,403.19	\$(431.96)		
5,073.0000	JPM	JP MORGAN CHASE & CO CUSIP - 46625H100	\$40.480	\$205,355.04	0.4%	\$214,445.17	\$(9,090.13)	\$6,087.60	3.0%
2,595.0000	JCI	JOHNSON CTLS INC CUSIP - 478366107	\$27.400	\$71,103.00	0.1%	\$83,863.95	\$(12,760.95)	\$1,868.40	2.6%
959.0000	KAR	KAR AUCTION SVCS INC CUSIP - 48238T109	\$19.740	\$18,930.66	0.0%	\$16,820.86	\$2,109.80		
1,125.0000	KSU	KANSAS CITY SOUTHERN CUSIP - 485170302	\$75.780	\$85,252.50	0.2%	\$41,023.16	\$44,229.34	\$877.50	1.0%
802.0000	KMPR	KEMPER CORP DEL COM CUSIP - 488401100	\$30.710	\$24,629.42	0.0%	\$24,573.28	\$56.14	\$769.92	3.1%

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**FIFTH THIRD
PRIVATE BANK**

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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									
40,581.0000	KEY	KEYCORP NEW CUSIP - 493267108	\$8.740	\$354,677.94	0.7%	\$293,775.77	\$60,902.17	\$8,116.20	2.3%
12,869.0000	KR	KROGER CO CUSIP - 501044101	\$23.540	\$302,936.26	0.6%	\$293,813.94	\$9,122.32	\$7,721.40	2.5%
350.0000	LANC	LANCASTER COLONY CORP CUSIP - 513847103	\$73.250	\$25,637.50	0.0%	\$25,368.00	\$269.50	\$504.00	2.0%
1,447.0000	EL	LAUDER ESTEE COS INC CL A CUSIP - 518439104	\$61.570	\$89,091.79	0.2%	\$23,987.24	\$65,104.55	\$759.68	0.9%
2,250.0000	LEN	LENNAR CORP CUSIP - 526057104	\$34.770	\$78,232.50	0.1%	\$50,306.62	\$27,925.88	\$360.00	0.5%
625.0000	LNKD	LINKEDIN CORP COMMON CLASS A CUSIP - 53578A108	\$120.400	\$75,250.00	0.1%	\$61,748.37	\$13,501.63		
2,131.0000	MPC	MARATHON PETE CORP CUSIP - 56585A102	\$54.590	\$116,331.29	0.2%	\$109,670.48	\$6,660.81	\$2,983.40	2.6%
1,875.0000	VAC	MARRIOTT VACATIONS WORLDWIDE CORP CUSIP - 57164Y107	\$36.020	\$67,537.50	0.1%	\$60,660.44	\$6,877.06		
2,190.0000	MRTN	MARTEN TRANS LTD CUSIP - 573075108	\$17.570	\$38,478.30	0.1%	\$41,828.61	\$(3,350.31)	\$219.00	0.6%
362.0000	MA	MASTERCARD INC CL A CUSIP - 57636Q104	\$451.480	\$163,435.76	0.3%	\$128,947.00	\$34,488.76	\$434.40	0.3%
4,522.0000	MXIM	MAXIM INTEGRATED PRODS INC COM CUSIP - 57772K101	\$26.622	\$120,385.59	0.2%	\$113,981.25	\$6,404.34	\$4,341.12	3.6%
1,689.0000	MCD	MCDONALDS CORP CUSIP - 580135101	\$91.750	\$154,965.75	0.3%	\$74,255.41	\$80,710.34	\$5,202.12	3.4%

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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									

4,565.0000	MIG	MEADOWBROOK INS GROUP INC COM	\$7.690	\$35,104.85	0.1%	\$40,925.04	\$(5,820.19)	\$913.00	2.6%
		CUSIP - 58319P108							
2,294.0000	MDAS	MEDASSETS INC CUSIP - 584045108	\$17.800	\$40,833.20	0.1%	\$39,250.34	\$1,582.86		
1,650.0000	MDVN	MEDIVATION INC CUSIP - 58501N101	\$56.350	\$92,977.50	0.2%	\$38,124.28	\$54,853.22		
11,095.0000	MRK	MERCK & CO INC NEW CUSIP - 58933Y105	\$45.095	\$500,329.03	0.9%	\$388,590.01	\$111,739.02	\$18,639.60	3.7%
573.0000	MTD	METTLER-TOLEDO INTL INC CUSIP - 592688105	\$170.740	\$97,834.02	0.2%	\$100,269.10	\$(2,435.08)		
8,315.0000	MSFT	MICROSOFT CORP CUSIP - 594918104	\$29.760	\$247,454.40	0.5%	\$250,697.37	\$(3,242.97)	\$7,649.80	3.1%
1,206.0000	MON	MONSANTO CO NEW CUSIP - 61166W101	\$91.020	\$109,770.12	0.2%	\$105,751.78	\$4,018.34	\$1,809.00	1.6%
1,462.0000	NYX	NYSE EURONEXT CUSIP - 629491101	\$24.650	\$36,038.30	0.1%	\$39,489.65	\$(3,451.35)	\$1,754.40	4.9%
1,117.0000	NAFC	NASH-FINCH CO COM	\$20.420	\$22,809.14	0.0%	\$23,330.51	\$(521.37)	\$804.24	3.5%
		CUSIP - 631158102							
1,690.0000	NOV	NATIONAL-OILWELL INC COM	\$80.110	\$135,385.90	0.3%	\$125,667.11	\$9,718.79	\$811.20	0.6%
		CUSIP - 637071101							
3,887.0000	NCI	NAVIGANT CONSULTING INC CUSIP - 63935N107	\$11.050	\$42,951.35	0.1%	\$41,134.74	\$1,816.61		
3,706.0000	IQNT	INTELIQUENT INC CUSIP - 64128B108	\$9.390	\$34,799.34	0.1%	\$49,488.17	\$(14,688.83)		
3,879.0000	NEE	NEXTERA ENERGY INC	\$70.330	\$272,810.07	0.5%	\$202,451.71	\$70,358.36	\$9,309.60	3.4%

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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									

55,664.3950	NCLEX	NICHOLAS LTD EDITION INC COM CUSIP - 65339F101	\$23.110	\$1,286,404.17	2.4%	\$1,307,000.00	\$(20,595.83)	\$1,669.93	0.1%
5,156.0000	NOA	NORTH AMERICAN ENERGY PARTNERS CUSIP - 653738104	\$2.880	\$14,849.28	0.0%	\$28,961.30	\$(14,112.02)		
1,450.0000	OII	OCEANEERING INTL INC COM CUSIP - 656844107	\$55.250	\$80,112.50	0.2%	\$70,178.88	\$9,933.62	\$1,044.00	1.3%
8,401.0000	OMX	OFFICEMAX INC DEL CUSIP - 675232102	\$7.810	\$65,611.81	0.1%	\$63,225.76	\$2,386.05	\$672.08	1.0%
7,013.0000	ONB	OLD NATL. BANCORP IND CUSIP - 67622P101	\$13.610	\$95,446.93	0.2%	\$79,386.56	\$16,060.37	\$2,524.68	2.6%
750.0000	ONXX	ONYX PHARMACEUTICALS INC DEL CUSIP - 680333107	\$84.500	\$63,375.00	0.1%	\$57,635.85	\$5,739.15		
5,246.0000	ORCL	ORACLE CORPORATION CUSIP - 683399109	\$31.460	\$165,039.16	0.3%	\$115,173.83	\$49,865.33	\$1,259.04	0.8%
61,893.1120	ODVYX	OPPENHEIMER DVLPIG MKTS-Y CUSIP - 68389X105	\$33.590	\$2,078,989.63	3.9%	\$1,875,000.00	\$203,989.63	\$41,777.85	2.0%
353.0000	PCG	PG & E CORP CUSIP - 683974505	\$42.670	\$15,062.51	0.0%	\$16,570.79	\$(1,508.28)	\$642.46	4.3%
1,569.0000	PVH	PVH CORP COMMON CUSIP - 69331C108	\$93.720	\$147,046.68	0.3%	\$117,940.93	\$29,105.75	\$235.35	0.2%
450.0000	PANW	PALO ALTO NETWORKS INC CUSIP - 693656100	\$61.570	\$27,706.50	0.1%	\$25,048.55	\$2,657.95		
2,208.0000	POM	PEPCO HLDGS INC CUSIP - 697435105	\$18.900	\$41,731.20	0.1%	\$40,411.64	\$1,319.56	\$2,384.64	5.7%
422.0000	PRGO	PERRIGO CO CUSIP - 713291102	\$116.170	\$49,023.74	0.1%	\$31,642.84	\$17,380.90	\$135.04	0.3%

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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
(continued)									

6,353.0000	PQ	COM CUSIP - 714290103 PETROQUEST ENERGY INC	\$6.710	\$42,628.63	0.1%	\$46,565.26	\$(3,936.63)		
7,602.0000	PLAB	COM CUSIP - 716748108 PHOTRONICS INC	\$5.370	\$40,822.74	0.1%	\$52,913.18	\$(12,090.44)		
2,259.0000	PIKE	COM CUSIP - 719405102 PIKE ELEC CORP	\$7.950	\$17,959.05	0.0%	\$20,185.75	\$(2,226.70)		
725.0000	PXD	COM CUSIP - 721283109 PIONEER NATURAL RESOURCES CO	\$104.400	\$75,690.00	0.1%	\$77,607.26	\$(1,917.26)	\$58.00	0.1%
1,000.0000	PII	COM CUSIP - 723787107 POLARIS INDS INC	\$80.870	\$80,870.00	0.2%	\$74,740.04	\$6,129.96	\$1,480.00	1.8%
854.0000	POR	COM CUSIP - 731068102 PORTLAND GENERAL ELECTRIC CO	\$27.040	\$23,092.16	0.0%	\$22,955.52	\$136.64	\$922.32	4.0%
3,195.0000	PGI	COM CUSIP - 736508847 PREMIER GLOBAL SERVICES INC	\$9.350	\$29,873.25	0.1%	\$29,713.50	\$159.75		
151.0000	PCLN	COM CUSIP - 740585104 PRICELINE COM INC	\$619.070	\$93,479.57	0.2%	\$72,456.75	\$21,022.82		
7,680.0000	PFG	COM CUSIP - 741503403 PRINCIPAL FINL GROUP INC	\$26.940	\$206,899.20	0.4%	\$189,303.02	\$17,596.18	\$6,451.20	3.1%
1,206.0000	PG	COM CUSIP - 74251V102 PROCTER & GAMBLE CO	\$69.360	\$83,648.16	0.2%	\$70,400.01	\$13,248.15	\$2,711.09	3.2%
8,213.0000	PGR	COM CUSIP - 742718109 PROGRESSIVE CORP OHIO	\$20.740	\$170,337.62	0.3%	\$169,951.95	\$385.67	\$3,342.69	2.0%
		COM CUSIP - 743315103							

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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
979.0000	PL	PROTECTIVE LIFE CORP CUSIP - 743674103	\$26.210	\$25,659.59	0.0%	\$27,695.91	\$(2,036.32)	\$704.88	2.7%
3,586.0000	PRU	PRUDENTIAL FINL INC CUSIP - 744320102	\$54.510	\$195,472.86	0.4%	\$215,744.60	\$(20,271.74)	\$5,199.70	2.7%
3,076.0000	QCOM	QUALCOMM INC COM CUSIP - 747525103	\$62.470	\$192,157.72	0.4%	\$182,791.77	\$9,365.95	\$3,076.00	1.6%
1,175.0000	RAX	RACKSPACE HOSTING INC CUSIP - 750086100	\$66.090	\$77,655.75	0.1%	\$25,281.62	\$52,374.13		
550.0000	REGN	REGENERON PHARMACEUTICALS INC COM CUSIP - 75886F107	\$152.660	\$83,963.00	0.2%	\$46,943.99	\$37,019.01		
11,652.0000	RF	REGIONS FINL CORP NEW CUSIP - 7591EP100	\$7.195	\$83,836.14	0.2%	\$47,351.40	\$36,484.74	\$466.08	0.6%
294.0000	RGA	REINSURANCE GROUP AMER INC COM NEW CUSIP - 759351604	\$57.870	\$17,013.78	0.0%	\$14,825.51	\$2,188.27	\$282.24	1.7%
1,524.0000	RNST	RENASANT CORP CUSIP - 75970E107	\$19.605	\$29,878.02	0.1%	\$27,934.92	\$1,943.10	\$1,036.32	3.5%
836.0000	RCII	RENT A CTR INC NEW COM CUSIP - 76009N100	\$35.040	\$29,293.44	0.1%	\$29,527.52	\$(234.08)	\$535.04	1.8%
875.0000	ROP	ROPER INDS INC NEW COM CUSIP - 776696106	\$109.890	\$96,153.75	0.2%	\$76,238.19	\$19,915.56	\$481.25	0.5%
1,550.0000	ROST	ROSS STORES INC COM CUSIP - 778296103	\$64.590	\$100,114.50	0.2%	\$78,891.74	\$21,222.76	\$868.00	0.9%
5,032.0000	RDS B	ROYAL DUTCH SHELL PLC	\$71.300	\$358,781.60	0.7%	\$358,906.09	\$(124.49)	\$17,310.08	4.8%

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		PORTFOLIO POSITIONS					(continued)	
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income Yield
Equities								

SPONSORED ADR REPSTG B SHS
CUSIP - 780259107

2,516.0000	SWS	SWS GROUP INC CUSIP - 78503N107	\$6.110	\$15,372.76	0.0%	\$15,102.79	\$269.97	\$100.64 0.7%
8,234.0000	SBH	SALLY BEAUTY CO INC CUSIP - 79546E104	\$25.090	\$206,591.06	0.4%	\$177,036.80	\$29,554.26	\$4,281.68 2.1%
606.0000	SAFM	SANDERSON FARMS INC COM CUSIP - 800013104	\$44.365	\$26,885.49	0.1%	\$26,700.36	\$185.13	\$412.08 1.5%
1,503.0000	SNDK	SANDISK CORP CUSIP - 80004C101	\$43.430	\$65,275.29	0.1%	\$54,023.94	\$11,251.35	
6,899.0000	SNY	SANOFI CHANGED FROM SANOFI-AVENTIS ADR CUSIP - 80105N105	\$43.060	\$297,070.94	0.6%	\$240,069.03	\$57,001.91	\$9,872.47 3.3%
1,634.0000	SGK	SCHAWK INC CL A CUSIP - 806373106	\$13.050	\$21,323.70	0.0%	\$21,370.11	\$(46.41)	\$522.88 2.5%
1,688.0000	SLB	SCHLUMBERGER LTD CUSIP - 806857108	\$72.330	\$122,093.04	0.2%	\$126,432.02	\$(4,338.98)	\$1,856.80 1.5%
525.0000	SHW	SHERWIN WILLIAMS CO CUSIP - 824348106	\$148.910	\$78,177.75	0.1%	\$73,957.87	\$4,219.88	\$819.00 1.0%
1,507.0000	SIRO	SIRONA DENTAL SYS INC CUSIP - 82966C103	\$56.960	\$85,838.72	0.2%	\$84,300.79	\$1,537.93	
1,809.0000	SWKS	SKYWORKS SOLUTIONS INC CUSIP - 83088M102	\$23.560	\$42,620.04	0.1%	\$61,817.69	\$(19,197.65)	
825.0000	SNA	SNAP ON INC COM CUSIP - 833034101	\$71.870	\$59,292.75	0.1%	\$54,970.74	\$4,322.01	\$1,122.00 1.9%
1,175.0000	SWI	SOLARWINDS INC	\$55.740	\$65,494.50	0.1%	\$65,822.78	\$(328.28)	

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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									

1,150.0000	FIRE	SOURCEFIRE INC CUSIP - 83616T108	\$49.030	\$56,384.50	0.1%	\$48,315.18	\$8,069.32		
2,470.0000	SPTN	SPARTAN STORES INC COM CUSIP - 846822104	\$15.310	\$37,815.70	0.1%	\$41,080.38	\$(3,264.68)	\$790.40	2.1%
2,395.0000	SPR	SPIRIT AEROSYSTEMS HOLD-CL A CUSIP - 848574109	\$22.210	\$53,192.95	0.1%	\$49,906.21	\$3,286.74		
1,325.0000	SPLK	SPLUNK INC CUSIP - 848637104	\$36.720	\$48,654.00	0.1%	\$48,074.83	\$579.17		
1,809.0000	HOT	STARWOOD HOTELS & RESORTS WORLDWIDE INC CUSIP - 85590A401	\$57.960	\$104,849.64	0.2%	\$92,795.74	\$12,053.90	\$904.50	0.9%
1,206.0000	SRCL	STERICYCLE INC CUSIP - 858912108	\$90.483	\$109,122.62	0.2%	\$56,948.87	\$52,173.75		
2,000.0000	STI	SUNTRUST BKS INC COM CUSIP - 867914103	\$28.270	\$56,540.00	0.1%	\$57,391.57	\$(851.57)	\$400.00	0.7%
6,405.0000	SMA	SYMMETRY MED INC CUSIP - 871546206	\$9.890	\$63,345.45	0.1%	\$61,401.03	\$1,944.42		
2,713.0000	TJX	TJX COS INC NEW COM CUSIP - 872540109	\$44.790	\$121,515.27	0.2%	\$119,094.70	\$2,420.57	\$1,247.98	1.0%
3,515.0000	TDC	TERADATA CORP DEL CUSIP - 88076W103	\$75.410	\$265,066.15	0.5%	\$166,536.25	\$98,529.90		
2,856.0000	TEVA	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	\$41.410	\$118,266.96	0.2%	\$136,610.54	\$(18,343.58)	\$2,207.69	1.9%
1,625.0000	TCBI	TEXAS CAP BANCSHARES INC	\$49.710	\$80,778.75	0.2%	\$49,263.50	\$31,515.25		

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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)									

2,575.0000	TXT	CUSIP - 88224Q107 TEXTRON INC COM	\$26.170	\$67,387.75	0.1%	\$66,208.32	\$1,179.43	\$206.00	0.3%
1,725.0000	DDD	CUSIP - 883203101 3D SYSTEMS CORP COMMON CUSIP - 88554D205	\$32.850	\$56,666.25	0.1%	\$49,791.09	\$6,875.16		
6,009.0000	TIBX	CUSIP - 88632Q103 TIBCO SOFTWARE INC CUSIP - 88632Q103	\$30.225	\$181,622.03	0.3%	\$190,759.50	\$(9,137.47)		
5,856.0000	TWX	CUSIP - 887317303 TIME WARNER INC CUSIP - 887317303	\$45.335	\$265,481.77	0.5%	\$201,690.83	\$63,790.94	\$6,090.24	2.3%
1,996.0000	TSCO	CUSIP - 892356106 TRACTOR SUPPLY CO CUSIP - 892356106	\$98.890	\$197,384.44	0.4%	\$155,776.80	\$41,607.64	\$1,596.80	0.8%
775.0000	TDG	CUSIP - 893641100 TRANSDIGM GROUP INC CUSIP - 893641100	\$141.870	\$109,949.25	0.2%	\$68,937.22	\$41,012.03		
1,350.0000	USMO	CUSIP - 90341G103 USA MOBILITY INC CUSIP - 90341G103	\$11.870	\$16,024.50	0.0%	\$15,457.50	\$567.00	\$675.00	4.2%
850.0000	ULTA	CUSIP - 90384S303 ULTA SALON COSMETICS & FRAGRANCE CUSIP - 90384S303	\$96.305	\$81,859.25	0.2%	\$24,672.02	\$57,187.23		
1,250.0000	UA	CUSIP - 904311107 UNDER ARMOUR INC CL A CUSIP - 904311107	\$55.830	\$69,787.50	0.1%	\$67,986.57	\$1,800.93		
1,026.0000	UNP	CUSIP - 907818108 UNION PAC CORP CUSIP - 907818108	\$118.700	\$121,786.20	0.2%	\$82,136.71	\$39,649.49	\$2,462.40	2.0%
1,991.0000	UBSI	CUSIP - 909907107 UNITED BANKSHARES INC W VA COM CUSIP - 909907107	\$24.910	\$49,595.81	0.1%	\$50,063.89	\$(468.08)	\$2,468.84	5.0%
4,958.0000	UNH	CUSIP - 91324P102 UNITEDHEALTH GROUP INC CUSIP - 91324P102	\$55.410	\$274,722.78	0.5%	\$150,308.36	\$124,414.42	\$4,214.30	1.5%

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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									
811.0000	UTL	UNITIL CORP COM	\$27.220	\$22,075.42	0.0%	\$21,442.84	\$632.58	\$1,119.18	5.1%
		CUSIP - 913259107							
7,785.0000	UNM	UNUM GROUP CUSIP - 91529Y106	\$19.220	\$149,627.70	0.3%	\$168,981.33	\$(19,353.63)	\$4,048.20	2.7%
4,260.0000	VAL	VALSPAR CORPORATION CUSIP - 920355104	\$56.100	\$238,986.00	0.5%	\$169,738.84	\$69,247.16	\$3,408.00	1.4%
5,373.0000	VIAB	VIACOM INC-B CUSIP - 92553P201	\$53.590	\$287,939.07	0.5%	\$179,528.30	\$108,410.77	\$5,910.30	2.1%
1,181.0000	VPFG	VIEWPOINT FINL GROUP INC MD CUSIP - 92672A101	\$19.170	\$22,639.77	0.0%	\$21,813.07	\$826.70	\$377.92	1.7%
3,237.0000	WTI	W&T OFFSHORE INC CUSIP - 92922P106	\$18.780	\$60,790.86	0.1%	\$57,705.18	\$3,085.68	\$1,035.84	1.7%
975.0000	WAB	WABTEC COM	\$80.290	\$78,282.75	0.1%	\$62,307.46	\$15,975.29	\$195.00	0.2%
		CUSIP - 929740108							
17,905.0000	WFC	WELLS FARGO & COMPANY CUSIP - 949746101	\$34.530	\$618,259.65	1.2%	\$583,920.06	\$34,339.59	\$15,756.40	2.5%
979.0000	WERN	WERNER ENTERPRISES INC COM	\$21.360	\$20,911.44	0.0%	\$21,821.91	\$(910.47)	\$195.80	0.9%
		CUSIP - 950755108							
3,621.0000	WEC	WISCONSIN ENERGY CORP COM	\$37.670	\$136,403.07	0.3%	\$115,244.74	\$21,158.33	\$4,345.20	3.2%
		CUSIP - 976657106							
17,793.0000	XRX	XEROX CORP COM	\$7.340	\$130,600.62	0.2%	\$177,648.81	\$(47,048.19)	\$3,024.81	2.3%
		CUSIP - 984121103							
				\$37,482,497.75	70.7%	\$32,707,928.08	\$4,774,569.67	\$663,252.33	1.8%
				Equities - Total					

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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
Alternative Strategies									
65,827.0000	IAU	ISHARES COMEX GOLD TRUST CUSIP - 464285105	\$17.270	\$1,136,832.29	2.1%	\$823,510.53	\$313,321.76		
28,897.0000	IGE	S & P NORTH AMERICAN NATURAL RESOURCES SECTOR INDES CUSIP - 464287374	\$39.510	\$1,141,720.47	2.2%	\$975,926.77	\$165,793.70	\$15,459.90	1.4%
Alternative Strategies - Total				\$2,278,552.76	4.3%	\$1,799,437.30	\$479,115.46	\$15,459.90	0.7%
Real Estate Investments									
1,966.0000	BDN	BRANDYWINE REALTY TRUST CUSIP - 105368203	\$12.190	\$23,965.54	0.0%	\$24,063.84	\$(98.30)	\$1,179.60	4.9%
893.0000	EPR	ENTERTAINMENT PROPERTIES TRUST COM CUSIP - 29380T105	\$44.430	\$39,675.99	0.1%	\$39,958.97	\$(282.98)	\$2,679.00	6.8%
1,461.0000	FPO	FIRST POTOMAC RLTY TR CUSIP - 33610F109	\$12.880	\$18,817.68	0.0%	\$18,773.85	\$43.83	\$1,168.80	6.2%
7,152.0000	ICF	ISHARES COHEN & STEERS REALTY CUSIP - 464287564	\$77.850	\$556,783.20	1.1%	\$569,995.09	\$(13,211.89)	\$16,378.08	2.9%
1,025.0000	LHO	LASALLE HOTEL PPTYS COM SH BEN INT CUSIP - 517942108	\$26.690	\$27,357.25	0.1%	\$27,972.25	\$(615.00)	\$820.00	3.0%
3,556.0000	LXP	LEXINGTON CORPORATE PPTYS TR CUSIP - 529043101	\$9.660	\$34,350.96	0.1%	\$33,497.52	\$853.44	\$2,133.60	6.2%
2,443.0000	MNR	MONMOUTH REAL ESTATE INVT CORP CL A CUSIP - 609720107	\$11.190	\$27,337.17	0.1%	\$27,397.51	\$(60.34)	\$1,465.80	5.4%
Real Estate Investments - Total				\$728,287.79	1.4%	\$741,659.03	\$(13,371.24)	\$25,824.88	3.5%
Total Portfolio Positions				\$52,980,138.27	100.0%	\$47,237,372.61	\$5,742,765.66	\$1,065,873.91	2.0%