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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

OMB No 1545-0052

2011

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

For calendar year 2011 or tax year beginning

10/01, 2011, and ending

09/30, 2012

Name of foundation

TR U/W ELMA M LAPP FDN CONS

A Employer identification number

31-6229734

Number and street (or P.O. box number if mail is not delivered to street address)

Room/suite

B Telephone number (see instructions)

38 FOUNTAIN SQUARE PLAZA

(513) 579-5310

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

Initial return of a former public charity

Final return

Amended return

Address change

Name change

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

H Check type of organization:

☒ Section 501(c)(3) exempt private foundationE If private foundation status was terminated under section 507(b)(1)(A), check here ☐☐ Section 4947(a)(1) nonexempt charitable trust☐ Other taxable private foundationF If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☒

I Fair market value of all assets at end

J Accounting method: ☒ Cash ☐ Accrual

of year (from Part II, col. (c), line

☐ Other (specify)

16) \$ 52,862,784.

(Part I, column (d) must be on cash basis.)

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

(a) Revenue and expenses per books

(b) Net investment income

(c) Adjusted net income

(d) Disbursements for charitable purposes (cash basis only)

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

378,105.

378,105.

STMT. 1

4 Dividends and interest from securities

1,066,160.

1,062,572.

STMT. 2

5a Gross rents

b Net rental income or (loss)

6a Net gain or (loss) from sale of assets not on line 10

-42,742.

b Gross sales price for all assets on line 6a

33,803,919.

7 Capital gain net income (from Part IV, line 2)

8 Net short-term capital gain

9 Income modifications

10a Gross sales less returns and allowances

b Less Cost of goods sold

c Gross profit or (loss) (attach schedule)

11 Other income (attach schedule)

12 Total. Add lines 1 through 11

1,401,523.

1,440,677.

13 Compensation of officers, directors, trustees, etc.

14 Other employee salaries and wages

NONE

NONE

15 Pension plans, employee benefits

NONE

NONE

16a Legal fees (attach schedule)

b Accounting fees (attach schedule)

660.

330.

NONE

330.

c Other professional fees (attach schedule)

17 Interest

18 Taxes (attach schedule) (see instructions)

10,606.

10,606.

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)

240,563.

240,363.

200.

24 Total operating and administrative expenses.

Add lines 13 through 23

251,829.

251,299.

NONE

530.

25 Contributions, gifts, grants paid

2,563,216.

2,563,216.

26 Total expenses and disbursements. Add lines 24 and 25

2,815,045.

251,299.

NONE

2,563,746.

27 Subtract line 26 from line 12.

a Excess of revenue over expenses and disbursements

-1,413,522.

b Net investment income (if negative, enter -0-)

1,189,378.

c Adjusted net income (if negative, enter -0-)

For Paperwork Reduction Act Notice, see instructions.

JSA

Form 990-PF (2011)

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Operating and Administrative Expenses

6/11/13

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			
	2 Savings and temporary cash investments	1,558,583.	1,210,797.	1,210,797.
	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 ▶			
	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) . STMT 6	32,247,252.	31,017,481.	36,164,046.
	c Investments - corporate bonds (attach schedule) . STMT 7	14,371,652.	14,527,193.	15,487,941.
	11 Investments - land, buildings, and equipment: basis Less: accumulated depreciation ▶ (attach schedule)			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)			
	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)	48,177,487.	46,755,471.	52,862,784.	
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 ▶ ☐			
	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	48,177,487.	46,755,471.	
	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)	48,177,487.	46,755,471.	
31 Total liabilities and net assets/fund balances (see instructions)	48,177,487.	46,755,471.		

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	48,177,487.
2 Enter amount from Part I, line 27a	2	-1,413,522.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	46,763,965.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 8	5	8,494.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	46,755,471.

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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 33,801,453.		33,845,459.	-44,006.		
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) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a			-44,006.		
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	-42,742.	
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	2,377,989.	51,501,228.	0.046173
2009	2,349,126.	47,360,328.	0.049601
2008	2,915,524.	41,835,155.	0.069691
2007			
2006			
2 Total of line 1, column (d)			2 0.165465
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 0.055155
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 50,988,660.
5 Multiply line 4 by line 3			5 2,812,280.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 11,894.
7 Add lines 5 and 6			7 2,824,174.
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 2,563,746.

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)		1	NONE
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2		3	NONE
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	NONE
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a		
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		NONE
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		NONE
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		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

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, TRUSTEE</u> Telephone no. <u>(513) 579-5310</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)?		
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?		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? If "Yes," list the years <u></u>	☐ Yes	☒ No
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.)		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.)		
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		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?		X

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ NoOrganizations 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 9		-0-	-0-	-0-

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

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 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	50,157,949.
b	Average of monthly cash balances	1b	1,607,188.
c	Fair market value of all other assets (see instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	51,765,137.
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	51,765,137.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	776,477.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	50,988,660.
6	Minimum investment return. Enter 5% of line 5	6	2,549,433.

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	2,549,433.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	NONE
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	NONE
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,549,433.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	2,549,433.
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	2,549,433.

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	2,563,746.
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	2,563,746.
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	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,563,746.

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				2,549,433.
2 Undistributed income, if any, as of the end of 2011:				
a Enter amount for 2010 only			NONE	
b Total for prior years: 20 09, 20 , 20		NONE		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	647,325.			
d From 2009	NONE			
e From 2010	NONE			
f Total of lines 3a through e	647,325.			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$ 2,563,746.				
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				2,549,433.
e Remaining amount distributed out of corpus	14,313.			
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	661,638.			
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)	NONE			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	661,638.			
10 Analysis of line 9:				
a Excess from 2007	NONE			
b Excess from 2008	647,325.			
c Excess from 2009	NONE			
d Excess from 2010	NONE			
e Excess from 2011	14,313.			

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).)

NONE

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

NONE

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

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

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

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

c Any submission deadlines:

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

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year SEE STATEMENT 11				
Total			▶ 3a	2,563,216.
b Approved for future payment				
Total			▶ 3b	

Enter gross amounts unless otherwise indicated.

(See worksheet in line 13 instructions to verify calculations)

Line No.	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See instructions.)
▼	

Form **990-PF** (2011)

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

[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

12/03/2012
Date

► Tax Officer
Title

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

FIFTH THIRD BANK, TRUSTEE

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----		NET INVESTMENT INCOME -----	
MONEY MARKET INTEREST	378,105.		378,105.	
	-----		-----	
TOTAL	378,105.		378,105.	
	=====		=====	

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
FOREIGN DIVIDENDS	211,213.	211,213.
NONDIVIDEND DISTRIBUTIONS	2,155.	
DOMESTIC DIVIDENDS	609,867.	609,867.
CORPORATE INTEREST	134,245.	134,245.
FOREIGN INTEREST	17,335.	17,335.
EXEMPT INTEREST NOT SUBJECT TO AMT - STA	2,605.	
U.S. GOVERNMENT INTEREST (FEDERAL TAXABLE	78,314.	78,314.
OID INCOME ON USGI	5,342.	5,342.
NONDISTRIBUTIVE DIVIDENDS	-1,172.	
NONQUALIFIED DOMESTIC DIVIDENDS	6,256.	6,256.
	-----	-----
TOTAL	1,066,160.	1,062,572.
	=====	=====

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	3,783.	3,783.
FOREIGN TAXES ON QUALIFIED FOR	6,823.	6,823.
	-----	-----
TOTALS	10,606.	10,606.
	=====	=====

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

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	CHARITABLE PURPOSES -----
BANK SERVICE FEES	265,551.	265,551.	
BANK SERVICE FEES	-25,188.	-25,188.	
OTHER MISC. EXPENSES	200.		200.
TOTALS	----- 240,563. =====	----- 240,363. =====	----- 200. =====

TR U/W ELMA M LAPP FDN CONS

31-6229734

FORM 990PF, PART II - CORPORATE STOCK

=====

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
-----	-----	-----	---
SEE SCHEDULE ATTACHED	32,247,252.	31,017,481.	36,164,046.
	-----	-----	-----
TOTALS	32,247,252.	31,017,481.	36,164,046.
	=====	=====	=====

TR U/W ELMA M LAPP FDN CONS

31-6229734

FORM 990PF, PART II - CORPORATE BONDS
=====

DESCRIPTION -----	BEGINNING BOOK VALUE -----	ENDING BOOK VALUE -----	ENDING FMV ---
SEE SCHEDULE ATTACHED	14,371,652. -----	14,527,193. -----	15,487,941. -----
TOTALS	14,371,652. =====	14,527,193. =====	15,487,941. =====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES
=====DESCRIPTION
-----AMOUNT
-----COST BASIS ADJUSTMENT FOR RETURN OF CAPITAL
ADJUSTMENT FOR OID INCOME

3,152.

5,342.

TOTAL

8,494.
=====

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

=====

OFFICER NAME:

THE FIFTH THIRD BANK

ADDRESS:

38 FOUNTAIN SQUARE PLAZA

CINCINNATI, OH 45263

TITLE:

TRUSTEE

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 2

RECIPIENT NAME:

UNIVERSITY OF CINCINNATI
COLLEGE OF MEDICINE

ADDRESS:

P. O. BOX 210641
CINCINNATI, OH 45221

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 1,708,813.

RECIPIENT NAME:

CINCINNATI MUSEUM ASSOCIATION
ATTN: RON CROPPER

ADDRESS:

953 EDEN PARK DRIVE
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 284,801.

RECIPIENT NAME:

CINCINNATI SYMPHONY ORCHESTRA
C/O DONALD C. AUBERGER, JR.

ADDRESS:

1241 ELM STREET
CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 284,801.

RECIPIENT NAME:

CINCINNATI OPERA ASSOCIATION

C/O DARLENE ZOZ, MUSIC HALL

ADDRESS:

1243 ELM ST

CINCINNATI, OH 45202

RELATIONSHIP:

NONE

FOUNDATION STATUS OF RECIPIENT:

CHARITY

AMOUNT OF GRANT PAID 284,801.

TOTAL GRANTS PAID:

2,563,216.

=====

FEDERAL CAPITAL GAIN DIVIDENDS

=====

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

LONG-TERM 15% CAPITAL GAIN DIVIDENDS

744.00

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS

744.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS

744.00

=====

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					744.	
24,913.00		1996. CORNING INC PROPERTY TYPE: SECURITIES 40,535.00					04/20/2011 -15,622.00	10/01/2011
82,152.00		6582. CORNING INC PROPERTY TYPE: SECURITIES 126,802.00					04/13/2011 -44,650.00	10/01/2011
27,014.00		659. ACME PACKET INC PROPERTY TYPE: SECURITIES 37,181.00					08/12/2011 -10,167.00	10/03/2011
54,191.00		1322. ACME PACKET INC PROPERTY TYPE: SECURITIES 40,666.00					08/05/2010 13,525.00	10/03/2011
3,996.00		126. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 5,501.00					05/13/2011 -1,505.00	10/03/2011
20,961.00		661. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 28,539.00					06/22/2011 -7,578.00	10/03/2011
2,648.00		83.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 3,243.00					11/24/2010 -595.00	10/03/2011
23,069.00		727.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 27,291.00					11/04/2010 -4,222.00	10/03/2011
80,999.00		660. BAIDU, INC SPONSORED ADR REPSTG ORD PROPERTY TYPE: SECURITIES 51,470.00					07/23/2010 29,529.00	10/03/2011
62,281.00		45000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 54,766.00					07/29/2011 7,515.00	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)	
14,119.00		265. AMGEN INC PROPERTY TYPE: SECURITIES 14,820.00					04/20/2011 -701.00	10/04/2011
8,994.00		1427. CBIZ INC PROPERTY TYPE: SECURITIES 9,138.00					11/05/2010 -144.00	10/04/2011
18,470.00		797. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 12,515.00					03/25/2010 5,955.00	10/04/2011
75,919.00		3276. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 49,142.00					01/03/2008 26,777.00	10/04/2011
11,819.00		510. DISCOVER FINANCIAL SERVICES PROPERTY TYPE: SECURITIES 4,338.00					12/29/2008 7,481.00	10/04/2011
47,668.00		1120. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 44,353.00					06/25/2009 3,315.00	10/04/2011
100,442.00		818. V F CORP PROPERTY TYPE: SECURITIES 39,464.00					03/05/2009 60,978.00	10/04/2011
1,002.00		158. CBIZ INC PROPERTY TYPE: SECURITIES 1,012.00					11/05/2010 -10.00	10/05/2011
7,851.00		1217. CBIZ INC PROPERTY TYPE: SECURITIES 7,793.00					11/05/2010 58.00	10/05/2011
55,680.00		50000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 50,109.00					06/14/2011 5,571.00	10/05/2011
4,758.00		1055. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 6,996.00					05/26/2010 -2,238.00	10/07/2011

FORM 990-PF - PART IV
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)	
445.00		444.67 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 467.00				07/09/2004 -22.00	10/07/2011
430.00		430.21 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 448.00				03/25/2011 -18.00	10/10/2011
2,274.00		61.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 2,307.00				11/04/2010 -33.00	10/11/2011
12,366.00		334.5 AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 12,248.00				11/02/2010 118.00	10/11/2011
27,846.00		265. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 27,019.00				08/02/2011 827.00	10/11/2011
10,571.00		235. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 12,338.00				03/03/2011 -1,767.00	10/11/2011
13,765.00		306. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 16,472.00				04/15/2011 -2,707.00	10/11/2011
12,608.00		2828. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 18,753.00				05/26/2010 -6,145.00	10/14/2011
4,235.00		950. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 6,211.00				11/29/2010 -1,976.00	10/14/2011
87,064.00		2235. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 123,792.00				09/21/2010 -36,728.00	10/14/2011
3,997.00		3997.24 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 4,237.00				09/30/2010 -240.00	10/15/2011

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)	
473.00		473.08 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 462.00					09/06/2007 11.00	10/15/2011
743.00		743.09 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 747.00					07/28/2008 -4.00	10/15/2011
1,777.00		1776.52 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,879.00					09/21/2009 -102.00	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
2,219.00		2219.26 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,170.00					09/06/2007 49.00	10/15/2011
884.00		884.26 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 881.00					06/11/2007 3.00	10/15/2011
8.00		7.61 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 8.00					03/01/2007	10/15/2011
1,429.00		1428.95 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,426.00					02/22/2011 3.00	10/15/2011
1.00		1.24 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 1.00					01/26/2007	10/15/2011
7.00		7.46 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 7.00					06/07/2007	10/15/2011
1,256.00		1255.83 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 1,292.00					03/17/2011 -36.00	10/15/2011

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)	
9,151.00		9151.32 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 9,263.00					09/10/2008 -112.00	10/15/2011
1,018.00		1018.34 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,017.00					06/21/2007 1.00	10/15/2011
128.00		127.8 MDST 2005-1 M2 11/01/05 7.079 01/1 PROPERTY TYPE: SECURITIES 81.00					02/20/2009 47.00	10/15/2011
25,615.00		966. DOW CHEM CO PROPERTY TYPE: SECURITIES 41,331.00					02/14/2006 -15,716.00	10/17/2011
6,603.00		249. DOW CHEM CO PROPERTY TYPE: SECURITIES 10,608.00					05/04/2006 -4,005.00	10/17/2011
1,042.00		246. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 1,608.00					11/29/2010 -566.00	10/17/2011
2,004.00		473. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 3,078.00					11/29/2010 -1,074.00	10/17/2011
2,119.00		500. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 3,215.00					11/30/2010 -1,096.00	10/17/2011
70,563.00		65000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 65,142.00					06/14/2011 5,421.00	10/18/2011
17,502.00		266. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 22,833.00					04/28/2011 -5,331.00	10/19/2011
40,941.00		708. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 61,372.00					01/26/2011 -20,431.00	10/19/2011

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)	
42,965.00		743. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 63,400.00					01/31/2011 -20,435.00	10/19/2011
15,266.00		264. CLIFFS NATURAL RESOURCES INC PROPERTY TYPE: SECURITIES 22,482.00					06/22/2011 -7,216.00	10/19/2011
18,896.00		266. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 13,388.00					03/01/2010 5,508.00	10/19/2011
1,059.00		244. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 1,569.00					11/30/2010 -510.00	10/19/2011
9,052.00		258.99838 AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 9,262.00					06/22/2011 -210.00	10/19/2011
14,085.00		403.00162 AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 14,411.00					06/22/2011 -326.00	10/19/2011
22,962.00		657. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 23,373.00					06/24/2011 -411.00	10/19/2011
2,799.00		422. CBIZ INC PROPERTY TYPE: SECURITIES 2,702.00					11/05/2010 97.00	10/20/2011
5,228.00		785. CBIZ INC PROPERTY TYPE: SECURITIES 5,027.00					11/05/2010 201.00	10/20/2011
731.00		172. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 1,106.00					11/30/2010 -375.00	10/20/2011
1,406.00		331. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 2,049.00					11/04/2010 -643.00	10/20/2011

FORM 990-PF - PART IV
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)	
15,489.00		944. POLYCOM INC COM PROPERTY TYPE: SECURITIES 23,494.00				03/24/2011 -8,005.00	10/20/2011
34,588.00		2108. POLYCOM INC COM PROPERTY TYPE: SECURITIES 52,384.00				02/14/2011 -17,796.00	10/20/2011
45,384.00		2766. POLYCOM INC COM PROPERTY TYPE: SECURITIES 67,747.00				02/11/2011 -22,363.00	10/20/2011
3,577.00		218. POLYCOM INC COM PROPERTY TYPE: SECURITIES 5,325.00				02/11/2011 -1,748.00	10/20/2011
1,116.00		68. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,639.00				02/11/2011 -523.00	10/20/2011
1,280.00		78. POLYCOM INC COM PROPERTY TYPE: SECURITIES 1,868.00				02/11/2011 -588.00	10/20/2011
1,870.00		114. POLYCOM INC COM PROPERTY TYPE: SECURITIES 2,727.00				02/10/2011 -857.00	10/20/2011
22,544.00		1374. POLYCOM INC COM PROPERTY TYPE: SECURITIES 32,533.00				02/17/2011 -9,989.00	10/20/2011
59,047.00		3720. ANNALY CAP MGMT PROPERTY TYPE: SECURITIES 67,220.00				09/22/2010 -8,173.00	10/21/2011
26,135.00		385. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 19,594.00				10/20/2010 6,541.00	10/21/2011
19,485.00		219. FOSSIL INC PROPERTY TYPE: SECURITIES 17,229.00				02/17/2011 2,256.00	10/21/2011

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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)	
23,743.00		1464. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 36,758.00				09/23/2008 -13,015.00	10/21/2011
113,332.00		6988. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 126,837.00				03/17/2010 -13,505.00	10/21/2011
58,633.00		1669. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 51,243.00				05/11/2010 7,390.00	10/21/2011
33,971.00		967. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 28,468.00				06/23/2010 5,503.00	10/21/2011
99,004.00		3964. NASDAQ OMX GROUP INC COM ACCREDITE PROPERTY TYPE: SECURITIES 101,281.00				05/27/2011 -2,277.00	10/21/2011
32,385.00		866. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 27,041.00				09/20/2010 5,344.00	10/21/2011
782.00		782.31 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 724.00				03/24/2010 58.00	10/25/2011
363.00		363.23 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 353.00				02/26/2010 10.00	10/25/2011
325.00		324.9 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 309.00				01/05/2010 16.00	10/25/2011
2,695.00		2694.9 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 2,607.00				03/24/2010 88.00	10/25/2011
2,432.00		2432.33 CSFB 2004-7 6A1 10/01/04 5.250 1 PROPERTY TYPE: SECURITIES 2,451.00				01/27/2010 -19.00	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)	
694.00		693.94 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 703.00					10/02/2007	10/25/2011
							-9.00	
6,026.00		6026.42 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 6,292.00					02/04/2011	10/25/2011
							-266.00	
2,990.00		2989.65 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 3,043.00					09/05/2007	10/25/2011
							-53.00	
99.00		98.88 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 101.00					09/12/2007	10/25/2011
							-2.00	
317.00		316.81 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 319.00					06/14/2011	10/25/2011
							-2.00	
125.00		124.61 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 124.00					01/03/2011	10/25/2011
							1.00	
344.00		344.23 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 340.00					03/10/2011	10/25/2011
							4.00	
711.00		711.41 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 717.00					05/17/2011	10/25/2011
							-6.00	
623.00		623.26 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 653.00					08/11/2011	10/25/2011
							-30.00	
1,766.00		1766.12 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,833.00					02/18/2010	10/25/2011
							-67.00	
784.00		784.18 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 784.00					05/11/2007	10/25/2011

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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)	
1,447.00		1447.09 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,513.00				12/07/2009 -66.00	10/25/2011
214.00		213.67 FN 684200 01/01/03 6.000 01/01/33 PROPERTY TYPE: SECURITIES 214.00				08/28/2007	10/25/2011
57.00		56.64 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 61.00				11/08/2010 -4.00	10/25/2011
5,076.00		5076.37 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 5,428.00				11/09/2010 -352.00	10/25/2011
707.00		706.89 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 693.00				08/30/2007 14.00	10/25/2011
1,726.00		1726.03 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,642.00				09/04/2007 84.00	10/25/2011
4,685.00		4684.61 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,600.00				08/29/2007 85.00	10/25/2011
1,355.00		1355.47 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,359.00				08/28/2007 -4.00	10/25/2011
2,289.00		2288.78 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,481.00				07/16/2010 -192.00	10/25/2011
8,057.00		8057.13 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 7,599.00				08/17/2007 458.00	10/25/2011
541.00		541.38 FN 788519 07/01/04 5.000 07/01/34 PROPERTY TYPE: SECURITIES 517.00				09/25/2007 24.00	10/25/2011

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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)	
380.00		379.81 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 373.00				08/30/2007 7.00	10/25/2011
1,676.00		1676.27 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 1,657.00				09/11/2007 19.00	10/25/2011
51.00		50.99 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 49.00				09/04/2007 2.00	10/25/2011
1,254.00		1254.47 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,193.00				09/04/2007 61.00	10/25/2011
1,381.00		1380.78 FANNIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 1,391.00				09/19/2007 -10.00	10/25/2011
2,849.00		2848.99 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 2,853.00				10/15/2007 -4.00	10/25/2011
1,779.00		1778.5 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 1,821.00				05/29/2009 -42.00	10/25/2011
2,727.00		2726.68 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,841.00				08/04/2009 -114.00	10/25/2011
633.00		633.14 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 633.00				09/17/2007	10/25/2011
197.00		196.68 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 197.00				09/18/2007	10/25/2011
215.00		215.16 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 231.00				05/24/2010 -16.00	10/25/2011

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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)	
1,231.00		1230.82 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,277.00				01/04/2011 -46.00	10/25/2011
1,775.00		1774.72 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,820.00				12/14/2010 -45.00	10/25/2011
84.00		84.23 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 88.00				07/27/2010 -4.00	10/25/2011
1,185.00		1185.15 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,243.00				11/17/2010 -58.00	10/25/2011
907.00		906.51 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 918.00				07/14/2011 -11.00	10/25/2011
4,245.00		4245.32 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 4,393.00				03/11/2011 -148.00	10/25/2011
109.00		108.66 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 115.00				07/01/2010 -6.00	10/25/2011
552.00		552.45 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 576.00				07/21/2010 -24.00	10/25/2011
209.00		208.54 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 208.00				05/03/2011 1.00	10/25/2011
1,294.00		1294.39 FN AE2497 09/01/10 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,353.00				07/18/2011 -59.00	10/25/2011
215.00		215.27 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 220.00				12/28/2010 -5.00	10/25/2011

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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)	
176.00		176.36 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 174.00					12/30/2010 2.00	10/25/2011
707.00		707.45 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 735.00					09/23/2010 -28.00	10/25/2011
1,406.00		1405.77 JPMMT 2005-A2 5A1 03/01/05 VAR 0 PROPERTY TYPE: SECURITIES 1,385.00					03/11/2005 21.00	10/25/2011
168.00		167.83 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 169.00					08/26/2010 -1.00	10/25/2011
777.00		777.37 MASTR ALTERNATIVE LOAN TRUST 12/0 PROPERTY TYPE: SECURITIES 766.00					02/22/2010 11.00	10/25/2011
4,682.00		188. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 5,827.00					12/23/2005 -1,145.00	10/25/2011
5,479.00		220. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 6,491.00					06/29/2005 -1,012.00	10/25/2011
24,803.00		996. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 29,261.00					02/08/2006 -4,458.00	10/25/2011
35,810.00		1438. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 38,524.00					07/26/2011 -2,714.00	10/25/2011
107,580.00		4320. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 115,686.00					01/27/2011 -8,106.00	10/25/2011
7,222.00		290. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 6,841.00					12/29/2008 381.00	10/25/2011

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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)	
32,125.00		1290. US BANCORP DEL COM NEW PROPERTY TYPE: SECURITIES 28,997.00				09/29/2009 3,128.00	10/25/2011
13,870.00		3077. FEDERAL SIGNAL CORP COM PROPERTY TYPE: SECURITIES 19,049.00				11/04/2010 -5,179.00	10/26/2011
127,458.00		120000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 120,797.00				05/13/2011 6,661.00	10/28/2011
29,892.00		1213. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 56,025.00				07/05/2011 -26,133.00	10/31/2011
13,233.00		537. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 24,347.00				07/20/2011 -11,114.00	10/31/2011
14,786.00		600. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 19,437.00				08/12/2011 -4,651.00	10/31/2011
10,325.00		419. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 12,780.00				08/08/2011 -2,455.00	10/31/2011
15,057.00		611. ALPHA NATIONAL RESOURCES INC PROPERTY TYPE: SECURITIES 12,403.00				10/17/2011 2,654.00	10/31/2011
269,235.00		3822. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 223,312.00				12/23/2005 45,923.00	10/31/2011
23,246.00		330. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 19,190.00				06/29/2005 4,056.00	10/31/2011
73,966.00		1050. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 54,225.00				10/15/2009 19,741.00	10/31/2011

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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)	
21,133.00		300. CONOCOPHILLIPS PROPERTY TYPE: SECURITIES 14,714.00					12/29/2008	10/31/2011
							6,419.00	
7,493.00		115. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,993.00					06/11/2010	11/03/2011
							4,500.00	
9,904.00		152. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,826.00					05/26/2010	11/03/2011
							6,078.00	
67,962.00		1590. CIGNA CORP PROPERTY TYPE: SECURITIES 78,554.00					06/27/2011	11/03/2011
							-10,592.00	
19,673.00		266. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 22,833.00					04/28/2011	11/03/2011
							-3,160.00	
10,140.00		121. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 8,810.00					12/30/2010	11/03/2011
							1,330.00	
17,012.00		203. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 13,483.00					11/17/2010	11/03/2011
							3,529.00	
6,537.00		78. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 5,118.00					11/04/2010	11/03/2011
							1,419.00	
16,677.00		259. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 14,556.00					10/19/2011	11/03/2011
							2,121.00	
515.00		8. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 416.00					08/16/2011	11/03/2011
							99.00	
7,271.00		157.99896 UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 7,894.00					05/13/2011	11/03/2011
							-623.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,011.00		261.00104 UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 13,039.00					05/13/2011 -1,028.00	11/03/2011
479.00		478.77 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 503.00					07/09/2004 -24.00	11/07/2011
5,695.00		5694.67 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 5,929.00					03/25/2011 -234.00	11/10/2011
4,036.00		153. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 11,253.00					01/03/2008 -7,217.00	11/11/2011
28,592.00		1084. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 76,934.00					02/12/2008 -48,342.00	11/11/2011
27,854.00		1056. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 62,313.00					03/24/2008 -34,459.00	11/11/2011
4,748.00		180. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 9,569.00					05/28/2008 -4,821.00	11/11/2011
30,491.00		1156. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 41,970.00					04/08/2011 -11,479.00	11/11/2011
26,113.00		990. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 35,885.00					07/22/2008 -9,772.00	11/11/2011
23,950.00		908. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 30,436.00					12/01/2010 -6,486.00	11/11/2011
6,067.00		230. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 6,951.00					03/25/2010 -884.00	11/11/2011

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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)	
24,894.00		263. MCDONALDS CORP PROPERTY TYPE: SECURITIES 22,729.00					08/16/2011 2,165.00	11/11/2011
852.00		9. MCDONALDS CORP PROPERTY TYPE: SECURITIES 771.00					08/02/2011 81.00	11/11/2011
42,511.00		1629. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 49,230.00					03/25/2010 -6,719.00	11/14/2011
6,785.00		260. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 5,049.00					12/29/2008 1,736.00	11/14/2011
51,712.00		50000. SOUTHERN PWR CO DTD 6/18/02 6.25% PROPERTY TYPE: SECURITIES 52,351.00					02/02/2009 -639.00	11/14/2011
54,930.00		50000. CD 2005-C1DA A4 11/01/05 VAR 07/1 PROPERTY TYPE: SECURITIES 54,500.00					06/27/2011 430.00	11/15/2011
1,653.00		1652.83 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,752.00					09/30/2010 -99.00	11/15/2011
583.00		583.42 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 570.00					09/06/2007 13.00	11/15/2011
3,322.00		3322.3 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 3,339.00					07/28/2008 -17.00	11/15/2011
2,805.00		2805.22 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,967.00					09/21/2009 -162.00	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

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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)	
2,381.00		2380.61 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,328.00				09/06/2007 53.00	11/15/2011
494.00		493.74 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 492.00				06/11/2007 2.00	11/15/2011
8.00		7.65 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 8.00				03/01/2007	11/15/2011
1,621.00		1620.54 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,618.00				02/22/2011 3.00	11/15/2011
1.00		1.22 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 1.00				01/26/2007	11/15/2011
5.00		4.7 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 5.00				06/07/2007	11/15/2011
185.00		185.21 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 191.00				03/17/2011 -6.00	11/15/2011
7,642.00		7642.2 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 7,735.00				09/10/2008 -93.00	11/15/2011
1,217.00		1217.22 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,216.00				06/21/2007 1.00	11/15/2011
148.00		148.32 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 94.00				02/20/2009 54.00	11/15/2011
986.00		985.75 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 912.00				03/24/2010 74.00	11/25/2011

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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)	
82.00		82.39 BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 80.00				02/26/2010 2.00	11/25/2011
663.00		663.01 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 630.00				01/05/2010 33.00	11/25/2011
136.00		136.03 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 132.00				03/24/2010 4.00	11/25/2011
396.00		396.38 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 399.00				01/27/2010 -3.00	11/25/2011
383.00		382.74 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 388.00				10/02/2007 -5.00	11/25/2011
5,847.00		5847.3 FN 254880 07/01/03 4.500 08/01/23 PROPERTY TYPE: SECURITIES 6,105.00				02/04/2011 -258.00	11/25/2011
1,459.00		1458.66 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,485.00				09/05/2007 -26.00	11/25/2011
93.00		93.32 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 95.00				09/12/2007 -2.00	11/25/2011
552.00		552.43 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 556.00				06/14/2011 -4.00	11/25/2011
129.00		129.27 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 129.00				01/03/2011	11/25/2011
234.00		233.99 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 245.00				09/15/2011 -11.00	11/25/2011

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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)	
363.00		363.45 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 359.00				03/10/2011 4.00	11/25/2011
127.00		127.42 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 128.00				05/17/2011 -1.00	11/25/2011
803.00		803. FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 842.00				08/11/2011 -39.00	11/25/2011
1,899.00		1899.24 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,971.00				02/18/2010 -72.00	11/25/2011
863.00		863.02 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 862.00				05/11/2007 1.00	11/25/2011
1,610.00		1609.76 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,683.00				12/07/2009 -73.00	11/25/2011
2,486.00		2485.92 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 2,492.00				08/28/2007 -6.00	11/25/2011
59.00		59.27 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 64.00				11/08/2010 -5.00	11/25/2011
7,068.00		7068.49 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 7,558.00				11/09/2010 -490.00	11/25/2011
2,346.00		2345.82 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,301.00				08/30/2007 45.00	11/25/2011
2,341.00		2340.61 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,227.00				09/04/2007 114.00	11/25/2011

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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)	
5,389.00		5389.26 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,292.00				08/29/2007 97.00	11/25/2011
1,234.00		1234.03 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,237.00				08/28/2007 -3.00	11/25/2011
1,153.00		1152.53 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,249.00				07/16/2010 -96.00	11/25/2011
5,170.00		5170.06 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 4,876.00				08/17/2007 294.00	11/25/2011
846.00		846.09 FN 788519 07/01/04 5.000 07/01/34 PROPERTY TYPE: SECURITIES 809.00				09/25/2007 37.00	11/25/2011
822.00		822.27 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 807.00				08/30/2007 15.00	11/25/2011
408.00		407.75 FN 810961 04/01/05 5.000 04/01/20 PROPERTY TYPE: SECURITIES 403.00				09/11/2007 5.00	11/25/2011
692.00		691.67 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 658.00				09/04/2007 34.00	11/25/2011
1,432.00		1432.26 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,362.00				09/04/2007 70.00	11/25/2011
3,628.00		3628.19 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 3,655.00				09/19/2007 -27.00	11/25/2011
2,399.00		2398.65 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 2,402.00				10/15/2007 -3.00	11/25/2011

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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)	
191.00		190.6 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 195.00				05/29/2009 -4.00	11/25/2011
2,763.00		2763.2 FN 889987 10/01/08 5.500 08/01/38 PROPERTY TYPE: SECURITIES 2,879.00				08/04/2009 -116.00	11/25/2011
867.00		867.17 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 866.00				09/17/2007 1.00	11/25/2011
208.00		207.54 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 208.00				09/18/2007	11/25/2011
205.00		205.34 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 221.00				05/24/2010 -16.00	11/25/2011
1,506.00		1506.12 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,562.00				01/04/2011 -56.00	11/25/2011
1,782.00		1781.94 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 1,828.00				12/14/2010 -46.00	11/25/2011
1,063.00		1062.8 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 1,110.00				07/27/2010 -47.00	11/25/2011
1,814.00		1813.78 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,902.00				11/17/2010 -88.00	11/25/2011
1,093.00		1092.96 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,106.00				07/14/2011 -13.00	11/25/2011
4,342.00		4342.23 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 4,494.00				03/11/2011 -152.00	11/25/2011

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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)	
850.00		850.35 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 901.00					07/01/2010 -51.00	11/25/2011
818.00		817.7 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 853.00					07/21/2010 -35.00	11/25/2011
177.00		176.83 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 176.00					05/03/2011 1.00	11/25/2011
148.00		148.31 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 155.00					07/18/2011 -7.00	11/25/2011
3,506.00		3506.28 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 3,585.00					12/28/2010 -79.00	11/25/2011
148.00		147.54 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 146.00					12/30/2010 2.00	11/25/2011
711.00		711.23 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 739.00					09/23/2010 -28.00	11/25/2011
261.00		260.52 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 257.00					03/11/2005 4.00	11/25/2011
3,378.00		3378.12 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 3,406.00					08/26/2010 -28.00	11/25/2011
73.00		72.55 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 71.00					02/22/2010 2.00	11/25/2011
1,891.00		. PRO RATA SH NET SETTLEMENT FD FROM SEC PROPERTY TYPE: SECURITIES					1,891.00	11/29/2011

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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)	
18,481.00		342. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 21,532.00					05/26/2011 -3,051.00	11/30/2011
10,808.00		200. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 12,444.00					04/15/2011 -1,636.00	11/30/2011
20,255.00		396. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 22,103.00					11/11/2011 -1,848.00	11/30/2011
51.00		1. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 55.00					11/03/2011 -4.00	11/30/2011
2,416.00		30. STERICYCLE INC PROPERTY TYPE: SECURITIES 2,022.00					09/08/2010 394.00	11/30/2011
9,181.00		114. STERICYCLE INC PROPERTY TYPE: SECURITIES 7,337.00					08/04/2010 1,844.00	11/30/2011
25,105.00		532. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 34,733.00					05/26/2011 -9,628.00	11/30/2011
15,235.00		228. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 16,557.00					06/09/2011 -1,322.00	11/30/2011
267.00		3.99833 TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 279.00					09/23/2011 -12.00	11/30/2011
2,406.00		36.00167 TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 2,514.00					09/23/2011 -108.00	11/30/2011
10,306.00		227. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 12,219.00					04/15/2011 -1,913.00	11/30/2011

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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)	
19,839.00		437. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 22,351.00					02/14/2011 -2,512.00	11/30/2011
30.00		1. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 36.00					06/24/2011 -6.00	11/30/2011
59,120.00		1981. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 68,082.00					06/09/2011 -8,962.00	11/30/2011
58,620.00		1986. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 68,254.00					06/09/2011 -9,634.00	12/01/2011
7,645.00		259. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 8,871.00					06/22/2011 -1,226.00	12/01/2011
11,482.00		389. AVAGO TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES 13,042.00					09/13/2011 -1,560.00	12/01/2011
42,998.00		735. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 37,406.00					10/20/2010 5,592.00	12/07/2011
26,325.00		450. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 22,747.00					10/13/2010 3,578.00	12/07/2011
20,475.00		350. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 17,649.00					11/02/2010 2,826.00	12/07/2011
42,413.00		725. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 35,844.00					10/27/2010 6,569.00	12/07/2011
7,278.00		86. FOSSIL INC PROPERTY TYPE: SECURITIES 8,427.00					11/03/2011 -1,149.00	12/07/2011

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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)	
24,289.00		287. FOSSIL INC PROPERTY TYPE: SECURITIES 22,578.00					02/17/2011 1,711.00	12/07/2011
46,463.00		549. FOSSIL INC PROPERTY TYPE: SECURITIES 41,614.00					02/25/2011 4,849.00	12/07/2011
462.00		462.49 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 486.00					07/09/2004 -24.00	12/07/2011
29,433.00		663. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 33,910.00					02/14/2011 -4,477.00	12/07/2011
24,461.00		551. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 28,112.00					02/17/2011 -3,651.00	12/07/2011
36,536.00		823. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 41,774.00					02/25/2011 -5,238.00	12/07/2011
27,213.00		613. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 30,972.00					02/11/2011 -3,759.00	12/07/2011
46,081.00		1038. COVIDIEN PLC COMMON SHS PROPERTY TYPE: SECURITIES 52,439.00					02/11/2011 -6,358.00	12/07/2011
5,952.00		171. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,387.00					06/09/2011 -2,435.00	12/08/2011
5,502.00		85. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 2,139.00					05/26/2010 3,363.00	12/08/2011
4,828.00		136. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,101.00					11/11/2011 -273.00	12/08/2011

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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)	
5,197.00		27. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 5,836.00					09/13/2011 -639.00	12/08/2011
5,633.00		117. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 5,928.00					05/26/2011 -295.00	12/08/2011
5,542.00		134. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 5,746.00					11/30/2011 -204.00	12/08/2011
6,635.00		85. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 6,975.00					11/03/2011 -340.00	12/08/2011
9,442.00		24. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 6,184.00					09/03/2010 3,258.00	12/08/2011
12,589.00		32. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 8,215.00					07/08/2010 4,374.00	12/08/2011
5,221.00		47. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 4,664.00					06/22/2011 557.00	12/08/2011
5,304.00		77. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 6,061.00					06/24/2011 -757.00	12/08/2011
5,042.00		187. CARDTRONICS INC PROPERTY TYPE: SECURITIES 4,953.00					11/30/2011 89.00	12/08/2011
3,826.00		54. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 4,635.00					04/28/2011 -809.00	12/08/2011
11,397.00		170. COCA COLA CO PROPERTY TYPE: SECURITIES 12,020.00					08/31/2011 -623.00	12/08/2011

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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)	
3,818.00		56. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 2,818.00				03/01/2010 1,000.00	12/08/2011
6,961.00		81. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 5,315.00				11/04/2010 1,646.00	12/08/2011
4,889.00		53. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 4,972.00				09/27/2011 -83.00	12/08/2011
6,203.00		134. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 6,506.00				11/30/2011 -303.00	12/08/2011
4,608.00		46. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 4,690.00				08/02/2011 -82.00	12/08/2011
4,640.00		60. DEERE & CO PROPERTY TYPE: SECURITIES 4,733.00				11/30/2011 -93.00	12/08/2011
3,230.00		84. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 3,324.00				11/30/2011 -94.00	12/08/2011
7,215.00		310. EMC CORP/MASS PROPERTY TYPE: SECURITIES 8,637.00				05/26/2011 -1,422.00	12/08/2011
11,838.00		148. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 12,729.00				04/21/2011 -891.00	12/08/2011
6,299.00		75. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 6,409.00				04/15/2011 -110.00	12/08/2011
8,087.00		194. FASTENAL CO PROPERTY TYPE: SECURITIES 6,141.00				02/10/2011 1,946.00	12/08/2011

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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)	
6,409.00		112. FISERV INC PROPERTY TYPE: SECURITIES 7,088.00				04/15/2011 -679.00	12/08/2011
4,982.00		163. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 4,157.00				08/29/2011 825.00	12/08/2011
5,466.00		218. INTEL CORP PROPERTY TYPE: SECURITIES 5,425.00				11/30/2011 41.00	12/08/2011
19,205.00		100. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 17,932.00				08/02/2011 1,273.00	12/08/2011
4,475.00		84. INTERNATIONAL FLAVORS & FRAGRANCES I PROPERTY TYPE: SECURITIES 5,226.00				04/15/2011 -751.00	12/08/2011
5,176.00		159. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 7,314.00				02/01/2011 -2,138.00	12/08/2011
3,762.00		118. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,809.00				11/03/2011 -47.00	12/08/2011
4,926.00		75. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 2,798.00				05/26/2010 2,128.00	12/08/2011
7,065.00		63. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 6,205.00				09/27/2011 860.00	12/08/2011
6,394.00		17. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 6,111.00				09/20/2011 283.00	12/08/2011
9,334.00		96. MCDONALDS CORP PROPERTY TYPE: SECURITIES 8,221.00				08/02/2011 1,113.00	12/08/2011

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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)	
5,794.00		78. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 5,737.00					09/23/2011 57.00	12/08/2011
6,308.00		41. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 6,253.00					08/12/2011 55.00	12/08/2011
6,915.00		97. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 7,719.00					02/14/2011 -804.00	12/08/2011
8,347.00		89. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 9,290.00					06/09/2011 -943.00	12/08/2011
10,237.00		329. ORACLE CORP PROPERTY TYPE: SECURITIES 11,091.00					04/13/2011 -854.00	12/08/2011
7,036.00		71. PERRIGO CO COM PROPERTY TYPE: SECURITIES 5,486.00					03/08/2011 1,550.00	12/08/2011
5,182.00		88. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 4,578.00					08/16/2011 604.00	12/08/2011
5,926.00		37. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 6,279.00					09/27/2011 -353.00	12/08/2011
8,703.00		18. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 9,914.00					04/28/2011 -1,211.00	12/08/2011
3,883.00		60. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 3,961.00					10/21/2011 -78.00	12/08/2011
7,144.00		131. QUALCOMM INC PROPERTY TYPE: SECURITIES 7,718.00					02/25/2011 -574.00	12/08/2011

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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)	
9,796.00		134. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 12,761.00				07/25/2011 -2,965.00	12/08/2011
4,250.00		84. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 4,988.00				11/03/2011 -738.00	12/08/2011
5,648.00		72. STERICYCLE INC PROPERTY TYPE: SECURITIES 4,634.00				08/04/2010 1,014.00	12/08/2011
157.00		2. STERICYCLE INC PROPERTY TYPE: SECURITIES 58.00				12/23/2005 99.00	12/08/2011
5,726.00		109. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 6,053.00				05/27/2011 -327.00	12/08/2011
3,860.00		84. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 5,484.00				05/26/2011 -1,624.00	12/08/2011
4,997.00		74. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 5,524.00				06/09/2011 -527.00	12/08/2011
5,797.00		80. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,657.00				10/19/2011 140.00	12/08/2011
5,047.00		50. UNION PAC CORP PROPERTY TYPE: SECURITIES 5,046.00				11/03/2011 1.00	12/08/2011
71,954.00		65000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 70,934.00				10/31/2011 1,020.00	12/08/2011
5,004.00		67. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 5,931.00				05/13/2011 -927.00	12/08/2011

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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)	
8,001.00		164. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 8,541.00					05/13/2011 -540.00	12/08/2011
6,071.00		169. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 5,963.00					11/03/2011 108.00	12/08/2011
4,782.00		50. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 5,388.00					07/25/2011 -606.00	12/08/2011
6,093.00		99. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 5,573.00					02/10/2011 520.00	12/08/2011
3,850.00		101. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 3,920.00					12/07/2011 -70.00	12/08/2011
13,571.00		418. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 13,769.00					11/30/2011 -198.00	12/08/2011
4,879.00		4879.42 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 5,081.00					03/25/2011 -202.00	12/10/2011
45,641.00		1093. EATON CORP PROPERTY TYPE: SECURITIES 37,985.00					09/23/2011 7,656.00	12/14/2011
68,209.00		1452. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 77,203.00					06/28/2011 -8,994.00	12/14/2011
20,096.00		995. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 24,767.00					05/27/2011 -4,671.00	12/14/2011
14,158.00		701. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 11,923.00					08/29/2011 2,235.00	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)	
8,503.00		421. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 6,295.00					08/24/2011	12/14/2011
2,121.00		105. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 1,491.00					08/08/2011	12/14/2011
173,018.00		150000. TSY INFL IX N/B 01/31/11 1.125 0 PROPERTY TYPE: SECURITIES 151,113.00					01/31/2011	12/14/2011
42,250.00		40000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 42,161.00					11/15/2011	12/14/2011
63,375.00		60000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 63,185.00					11/30/2011	12/14/2011
35,637.00		795. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 30,226.00					11/26/2010	12/14/2011
59,887.00		1336. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 50,572.00					03/12/2010	12/14/2011
49,308.00		1100. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 38,689.00					02/04/2010	12/14/2011
107,582.00		2400. TYCO INTERNATIONAL LTD PROPERTY TYPE: SECURITIES 80,737.00					11/03/2009	12/14/2011
994.00		993.51 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,053.00					09/30/2010	12/15/2011
32,044.00		1250. DOW CHEM CO PROPERTY TYPE: SECURITIES 53,251.00					05/04/2006	12/15/2011
							-21,207.00	

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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)	
505.00		504.84 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 494.00				09/06/2007 11.00	12/15/2011
6,207.00		6207.43 FG G04106 03/01/08 6.000 02/01/3 PROPERTY TYPE: SECURITIES 6,239.00				07/28/2008 -32.00	12/15/2011
2,467.00		2467.28 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,610.00				09/21/2009 -143.00	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 -59.00	12/15/2011
2,441.00		2441.36 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,388.00				09/06/2007 53.00	12/15/2011
262.00		262.49 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 261.00				06/11/2007 1.00	12/15/2011
3,840.00		3839.59 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 3,888.00				03/01/2007 -48.00	12/15/2011
1,733.00		1732.9 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 1,730.00				02/22/2011 3.00	12/15/2011
769.00		768.77 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 774.00				01/26/2007 -5.00	12/15/2011
6.00		6.14 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 6.00				06/07/2007	12/15/2011
1,695.00		1694.56 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 1,743.00				03/17/2011 -48.00	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)	
243.00		242.76 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 246.00					09/10/2008 -3.00	12/15/2011
1,070.00		1070.09 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,069.00					06/21/2007 1.00	12/15/2011
12,285.00		240. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 11,004.00					04/26/2010 1,281.00	12/15/2011
46,326.00		905. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 41,487.00					04/26/2010 4,839.00	12/15/2011
108,573.00		2121. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 93,471.00					04/22/2010 15,102.00	12/15/2011
14,179.00		1382. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 11,820.00					08/27/2010 2,359.00	12/15/2011
7,008.00		683. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 5,770.00					08/26/2010 1,238.00	12/15/2011
3,396.00		331. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,662.00					03/25/2010 734.00	12/15/2011
172.00		171.5 MDST 2005-1 M2 11/01/05 7.079 01/1 PROPERTY TYPE: SECURITIES 109.00					02/20/2009 63.00	12/15/2011
8,360.00		813. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 6,538.00					03/25/2010 1,822.00	12/16/2011
59,390.00		1359. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 88,725.00					05/26/2011 -29,335.00	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)	
29,280.00		670. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 42,376.00				06/09/2011 -13,096.00	12/16/2011
28,624.00		655. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 35,763.00				09/20/2011 -7,139.00	12/16/2011
11,537.00		264. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 14,126.00				10/11/2011 -2,589.00	12/16/2011
11,406.00		261. THERMO ELECTRON CORP COM PROPERTY TYPE: SECURITIES 13,801.00				09/27/2011 -2,395.00	12/16/2011
9,663.00		154. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 11,495.00				06/09/2011 -1,832.00	12/16/2011
2,259.00		36. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 2,586.00				09/23/2011 -327.00	12/16/2011
13,616.00		217. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 15,151.00				09/23/2011 -1,535.00	12/16/2011
6,714.00		107. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 7,352.00				05/13/2011 -638.00	12/16/2011
1,621.00		158. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,271.00				03/25/2010 350.00	12/19/2011
2,056.00		202. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,624.00				03/25/2010 432.00	12/19/2011
837.00		82. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 659.00				03/25/2010 178.00	12/20/2011

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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)	
12,576.00		1362. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 9,840.00				09/21/2010 2,736.00	12/20/2011
44,606.00		4831. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 34,756.00				11/16/2010 9,850.00	12/20/2011
53,018.00		5742. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 40,782.00				11/04/2010 12,236.00	12/20/2011
48,697.00		5274. WINN DIXIE STORES INC COM NEW PROPERTY TYPE: SECURITIES 36,608.00				03/02/2011 12,089.00	12/20/2011
10,596.00		176. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 15,107.00				04/28/2011 -4,511.00	12/22/2011
16,194.00		269. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 22,755.00				04/29/2011 -6,561.00	12/22/2011
16,074.00		267. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 22,449.00				05/26/2011 -6,375.00	12/22/2011
24,261.00		403. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 33,864.00				05/13/2011 -9,603.00	12/22/2011
40,396.00		671. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 55,337.00				05/05/2011 -14,941.00	12/22/2011
16,134.00		268. CITRIX SYSTEMS INC COMMON PROPERTY TYPE: SECURITIES 21,716.00				06/09/2011 -5,582.00	12/22/2011
7,271.00		84. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 8,565.00				08/02/2011 -1,294.00	12/22/2011

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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)	
11,426.00		132. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 12,298.00				09/13/2011 -872.00	12/22/2011
22,853.00		264. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 24,024.00				08/12/2011 -1,171.00	12/22/2011
22,766.00		263. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 23,147.00				08/29/2011 -381.00	12/22/2011
2,424.00		28. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 1,740.00				11/17/2010 684.00	12/22/2011
12,661.00		183. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 13,460.00				09/23/2011 -799.00	12/22/2011
18,057.00		261. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 18,065.00				08/16/2011 -8.00	12/22/2011
22,554.00		326. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 22,252.00				05/13/2011 302.00	12/22/2011
53,994.00		771. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 52,626.00				05/13/2011 1,368.00	12/22/2011
3,045.00		84. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 3,417.00				11/30/2011 -372.00	12/23/2011
1,269.00		34.99928 DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 1,385.00				11/30/2011 -116.00	12/23/2011
16,460.00		454.00072 DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 17,964.00				11/30/2011 -1,504.00	12/23/2011

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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)	
19,506.00		538. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 20,666.00					10/21/2011 -1,160.00	12/23/2011
4,120.00		159. ORACLE CORP PROPERTY TYPE: SECURITIES 5,360.00					04/13/2011 -1,240.00	12/23/2011
15,703.00		606. ORACLE CORP PROPERTY TYPE: SECURITIES 20,052.00					03/29/2011 -4,349.00	12/23/2011
36,456.00		565. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 38,824.00					05/13/2011 -2,368.00	12/23/2011
32,843.00		509. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 34,899.00					05/05/2011 -2,056.00	12/23/2011
9,543.00		154. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 8,669.00					02/10/2011 874.00	12/23/2011
57,197.00		923. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 50,942.00					02/01/2011 6,255.00	12/23/2011
449.00		449.04 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 416.00					03/24/2010 33.00	12/25/2011
686.00		686.03 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 667.00					02/26/2010 19.00	12/25/2011
307.00		307.49 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 293.00					01/05/2010 14.00	12/25/2011
1,712.00		1712.32 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 1,657.00					03/24/2010 55.00	12/25/2011

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Kind of Property		Description				Date acquired	Date sold
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1,930.00		1929.87 CSFB 2004-7 6A1 10/01/04 5.250 1 PROPERTY TYPE: SECURITIES 1,944.00				01/27/2010 -14.00	12/25/2011
565.00		564.62 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 572.00				10/02/2007 -7.00	12/25/2011
4,819.00		4819.36 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 5,032.00				02/04/2011 -213.00	12/25/2011
2,365.00		2364.93 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,407.00				09/05/2007 -42.00	12/25/2011
99.00		98.97 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 101.00				09/12/2007 -2.00	12/25/2011
509.00		509.29 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 512.00				06/14/2011 -3.00	12/25/2011
126.00		126.12 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 125.00				01/03/2011 1.00	12/25/2011
307.00		307.43 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 323.00				09/15/2011 -16.00	12/25/2011
1,823.00		1822.7 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 1,798.00				03/10/2011 25.00	12/25/2011
138.00		138.24 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 139.00				05/17/2011 -1.00	12/25/2011
517.00		516.7 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 541.00				08/11/2011 -24.00	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)	
1,610.00		1609.52 FNMA REMIC TRUST 2003 06/01/03 3 PROPERTY TYPE: SECURITIES 1,671.00				02/18/2010 -61.00	12/25/2011
875.00		875.32 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 875.00				05/11/2007	12/25/2011
1,885.00		1884.99 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,971.00				12/07/2009 -86.00	12/25/2011
2,984.00		2983.68 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 2,991.00				08/28/2007 -7.00	12/25/2011
1,134.00		1134.05 FN 697220 07/01/03 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,217.00				11/08/2010 -83.00	12/25/2011
6,602.00		6602.11 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 7,059.00				11/09/2010 -457.00	12/25/2011
1,611.00		1610.93 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,580.00				08/30/2007 31.00	12/25/2011
2,771.00		2770.76 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,636.00				09/04/2007 135.00	12/25/2011
4,882.00		4881.97 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,793.00				08/29/2007 89.00	12/25/2011
1,044.00		1043.8 FN 745257 01/01/06 6.000 01/01/36 PROPERTY TYPE: SECURITIES 1,046.00				08/28/2007 -2.00	12/25/2011
1,590.00		1589.5 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 1,723.00				07/16/2010 -133.00	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)	
1,972.00		1971.77 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 1,860.00					08/17/2007 112.00	12/25/2011
2,119.00		2118.84 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 2,025.00					09/25/2007 94.00	12/25/2011
504.00		503.88 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 494.00					08/30/2007 10.00	12/25/2011
405.00		404.73 FN 810961 04/01/05 5.000 04/01/20 PROPERTY TYPE: SECURITIES 400.00					09/11/2007 5.00	12/25/2011
51.00		50.54 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 48.00					09/04/2007 3.00	12/25/2011
1,466.00		1465.57 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,394.00					09/04/2007 72.00	12/25/2011
1,334.00		1333.89 FANNIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 1,344.00					09/19/2007 -10.00	12/25/2011
126.00		126.31 FN 831926 12/01/06 6.000 12/01/36 PROPERTY TYPE: SECURITIES 126.00					10/15/2007	12/25/2011
2,378.00		2378.18 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,435.00					05/29/2009 -57.00	12/25/2011
3,570.00		3569.95 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,720.00					08/04/2009 -150.00	12/25/2011
611.00		610.58 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 610.00					09/17/2007 1.00	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)	
197.00		197.49 FN 899057 03/01/07 6.000 03/01/37 PROPERTY TYPE: SECURITIES 198.00					09/18/2007 -1.00	12/25/2011
2,901.00		2901. FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 3,116.00					05/24/2010 -215.00	12/25/2011
2,410.00		2409.56 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,499.00					01/04/2011 -89.00	12/25/2011
3,142.00		3142.44 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,223.00					12/14/2010 -81.00	12/25/2011
3,047.00		3046.98 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 3,181.00					07/27/2010 -134.00	12/25/2011
1,667.00		1666.56 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,748.00					11/17/2010 -81.00	12/25/2011
1,125.00		1124.74 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,139.00					07/14/2011 -14.00	12/25/2011
2,744.00		2743.79 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 2,839.00					03/11/2011 -95.00	12/25/2011
2,208.00		2207.7 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 2,339.00					07/01/2010 -131.00	12/25/2011
878.00		878.41 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 917.00					07/21/2010 -39.00	12/25/2011
229.00		229.18 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 229.00					05/03/2011	12/25/2011

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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)	
760.00		759.59 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 794.00				07/18/2011 -34.00	12/25/2011
195.00		194.63 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 199.00				12/28/2010 -4.00	12/25/2011
365.00		364.91 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 360.00				12/30/2010 5.00	12/25/2011
715.00		715.03 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 743.00				09/23/2010 -28.00	12/25/2011
1,635.00		1635.38 JPMMT 2005-A2 5A1 03/01/05 VAR 0 PROPERTY TYPE: SECURITIES 1,611.00				03/11/2005 24.00	12/25/2011
161.00		161.41 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 163.00				08/26/2010 -2.00	12/25/2011
70.00		69.62 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 69.00				02/22/2010 1.00	12/25/2011
6,709.00		39. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 8,429.00				09/13/2011 -1,720.00	12/29/2011
4,473.00		26. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 5,573.00				08/31/2011 -1,100.00	12/29/2011
70,889.00		898. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 55,817.00				11/17/2010 15,072.00	12/29/2011
16,490.00		245. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 16,723.00				05/13/2011 -233.00	12/29/2011

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Kind of Property		Description				P or D	Date acquired	Date sold
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21,336.00		317. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 21,637.00					05/13/2011 -301.00	12/29/2011
21,471.00		319. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 21,739.00					05/16/2011 -268.00	12/29/2011
8,211.00		122. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 8,210.00					05/26/2011 1.00	12/29/2011
18,839.00		280. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 18,842.00					05/26/2011 -3.00	12/29/2011
18,823.00		731. ORACLE CORP PROPERTY TYPE: SECURITIES 24,188.00					03/29/2011 -5,365.00	12/30/2011
11,278.00		438. ORACLE CORP PROPERTY TYPE: SECURITIES 14,162.00					01/24/2011 -2,884.00	12/30/2011
14,996.00		153. PERRIGO CO COM PROPERTY TYPE: SECURITIES 11,822.00					03/08/2011 3,174.00	12/30/2011
22,935.00		234. PERRIGO CO COM PROPERTY TYPE: SECURITIES 17,897.00					03/09/2011 5,038.00	12/30/2011
50,191.00		644. STERICYCLE INC PROPERTY TYPE: SECURITIES 18,601.00					12/23/2005 31,590.00	12/30/2011
39,082.00		35000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 38,195.00					10/31/2011 887.00	12/30/2011
548.00		547.96 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 536.00					09/06/2007 12.00	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)	
959.00		958.66 FG G04106 03/01/08 6.000 02/01/38 PROPERTY TYPE: SECURITIES 964.00					07/28/2008	12/31/2011
							-5.00	
1,438.00		1437.88 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 1,521.00					09/21/2009	12/31/2011
							-83.00	
1,259.00		1258.94 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,330.00					06/14/2010	12/31/2011
							-71.00	
1,950.00		1949.98 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,907.00					09/06/2007	12/31/2011
							43.00	
1,532.00		1532.19 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,529.00					02/22/2011	12/31/2011
							3.00	
3,542.00		3541.56 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 3,585.00					09/10/2008	12/31/2011
							-43.00	
640.00		639.67 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 648.00					10/02/2007	12/31/2011
							-8.00	
6,187.00		6186.8 FN 254880 07/01/03 4.500 08/01/23 PROPERTY TYPE: SECURITIES 6,459.00					02/04/2011	12/31/2011
							-272.00	
976.00		976.49 FN 256845 07/01/07 6.500 08/01/37 PROPERTY TYPE: SECURITIES 994.00					09/05/2007	12/31/2011
							-18.00	
103.00		102.56 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 105.00					09/12/2007	12/31/2011
							-2.00	
369.00		368.67 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 371.00					06/14/2011	12/31/2011
							-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)	
133.00		132.7 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 132.00					01/03/2011	12/31/2011 1.00
224.00		224.43 FN 684200 01/01/03 6.000 01/01/33 PROPERTY TYPE: SECURITIES 225.00					08/28/2007	12/31/2011 -1.00
55.00		54.69 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 59.00					11/08/2010	12/31/2011 -4.00
6,510.00		6510.35 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 6,961.00					11/09/2010	12/31/2011 -451.00
1,920.00		1920.21 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,883.00					08/30/2007	12/31/2011 37.00
3,194.00		3193.66 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 3,038.00					09/04/2007	12/31/2011 156.00
5,091.00		5091.39 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,999.00					08/29/2007	12/31/2011 92.00
793.00		792.82 FN 745257 01/01/06 6.000 01/01/36 PROPERTY TYPE: SECURITIES 795.00					08/28/2007	12/31/2011 -2.00
1,113.00		1113.46 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 1,207.00					07/16/2010	12/31/2011 -94.00
3,655.00		3654.71 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,447.00					08/17/2007	12/31/2011 208.00
514.00		513.62 FN 788519 07/01/04 5.000 07/01/34 PROPERTY TYPE: SECURITIES 491.00					09/25/2007	12/31/2011 23.00

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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)	
246.00		246.25 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 242.00					08/30/2007	12/31/2011
							4.00	
1,437.00		1437.37 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 1,421.00					09/11/2007	12/31/2011
							16.00	
1,197.00		1196.6 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 1,138.00					09/04/2007	12/31/2011
							59.00	
997.00		997.43 FN 829196 07/01/05 5.000 07/01/35 PROPERTY TYPE: SECURITIES 949.00					09/04/2007	12/31/2011
							48.00	
7,269.00		7269.01 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 7,324.00					09/19/2007	12/31/2011
							-55.00	
1,670.00		1670.48 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 1,673.00					10/15/2007	12/31/2011
							-3.00	
644.00		644.41 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 660.00					05/29/2009	12/31/2011
							-16.00	
2,922.00		2921.55 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,044.00					08/04/2009	12/31/2011
							-122.00	
723.00		723.36 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 723.00					09/17/2007	12/31/2011
2,539.00		2539.38 FN 899057 03/01/07 6.000 03/01/3 PROPERTY TYPE: SECURITIES 2,549.00					09/18/2007	12/31/2011
							-10.00	
1,497.00		1496.74 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 1,608.00					05/24/2010	12/31/2011
							-111.00	

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Kind of Property		Description				Date acquired	Date sold
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2,083.00		2083.23 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,161.00				01/04/2011 -78.00	12/31/2011
2,332.00		2331.95 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 2,392.00				12/14/2010 -60.00	12/31/2011
78.00		78.31 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 82.00				07/27/2010 -4.00	12/31/2011
1,664.00		1664.08 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,745.00				11/17/2010 -81.00	12/31/2011
451.00		451.27 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 457.00				07/14/2011 -6.00	12/31/2011
107.00		106.62 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 113.00				07/01/2010 -6.00	12/31/2011
1,181.00		1181.01 FN AD6369 05/01/10 4.500 05/01/4 PROPERTY TYPE: SECURITIES 1,232.00				07/21/2010 -51.00	12/31/2011
162.00		161.53 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 169.00				07/18/2011 -7.00	12/31/2011
1,134.00		1133.9 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 1,159.00				12/28/2010 -25.00	12/31/2011
390.00		390.32 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 385.00				12/30/2010 5.00	12/31/2011
57,349.00		1327. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 52,550.00				06/25/2009 4,799.00	01/03/2012

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94,558.00		2188. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 85,758.00					02/12/2010 8,800.00	01/03/2012
35,524.00		822. FIRSTENERGY CORP PROPERTY TYPE: SECURITIES 29,710.00					10/28/2010 5,814.00	01/03/2012
22,190.00		20000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 21,826.00					10/31/2011 364.00	01/03/2012
72,117.00		65000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 65,142.00					06/14/2011 6,975.00	01/03/2012
39,913.00		904. FASTENAL CO PROPERTY TYPE: SECURITIES 28,616.00					02/10/2011 11,297.00	01/04/2012
7,223.00		15. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 8,262.00					04/28/2011 -1,039.00	01/04/2012
16,371.00		34. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 17,139.00					06/09/2011 -768.00	01/04/2012
7,223.00		15. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 7,384.00					03/29/2011 -161.00	01/04/2012
19,561.00		256. STERICYCLE INC PROPERTY TYPE: SECURITIES 7,394.00					12/23/2005 12,167.00	01/04/2012
4,054.00		50. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 5,454.00					07/25/2011 -1,400.00	01/04/2012
110,095.00		1358. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 146,337.00					07/25/2011 -36,242.00	01/04/2012

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17,106.00		211. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 20,463.00				11/30/2011 -3,357.00	01/04/2012
14,269.00		176. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 16,679.00				08/31/2011 -2,410.00	01/04/2012
10,620.00		131. VMWARE INC-CLASS A PROPERTY TYPE: SECURITIES 11,051.00				09/23/2011 -431.00	01/04/2012
65,758.00		1090. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 60,159.00				02/01/2011 5,599.00	01/04/2012
8,687.00		144. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 7,838.00				01/31/2011 849.00	01/04/2012
1,342.00		. COMVERSE TECHNOLOGY INC. - SECURITY LI PROPERTY TYPE: SECURITIES				1,342.00	01/04/2012
18,622.00		106. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 22,720.00				08/31/2011 -4,098.00	01/05/2012
49,015.00		279. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 57,408.00				08/29/2011 -8,393.00	01/05/2012
49,729.00		47473.767 FNMA REMIC TRUST 2003 06/01/03 PROPERTY TYPE: SECURITIES 49,278.00				02/18/2010 451.00	01/05/2012
134,739.00		122386.08 FN 899057 03/01/07 6.000 03/01 PROPERTY TYPE: SECURITIES 122,845.00				09/18/2007 11,894.00	01/05/2012
22,991.00		65. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 23,365.00				09/20/2011 -374.00	01/05/2012

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49,090.00		641. STERICYCLE INC PROPERTY TYPE: SECURITIES 18,515.00				12/23/2005 30,575.00	01/05/2012
232,964.00		215000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 216,428.00				05/13/2011 16,536.00	01/05/2012
68,212.00		55000. WASHINGTON ST 11/09/11 5.000 07/0 PROPERTY TYPE: SECURITIES 64,317.00				10/14/2011 3,895.00	01/05/2012
574.00		574.37 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 603.00				07/09/2004 -29.00	01/07/2012
847.00		126. COMVERSE TECHNOLOGY INC. - SECURITY PROPERTY TYPE: SECURITIES				847.00	01/09/2012
392.00		392.19 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 408.00				03/25/2011 -16.00	01/10/2012
19,252.00		322. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 22,078.00				05/05/2011 -2,826.00	01/10/2012
12,795.00		214. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 14,671.00				05/05/2011 -1,876.00	01/10/2012
35,755.00		598. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 40,977.00				05/05/2011 -5,222.00	01/10/2012
5,777.00		96. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 6,578.00				05/05/2011 -801.00	01/10/2012
361.00		6. TIFFANY & CO NEW PROPERTY TYPE: SECURITIES 411.00				05/05/2011 -50.00	01/10/2012

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43,489.00		1515. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 32,202.00					08/05/2008 11,287.00	01/12/2012
20,840.00		726. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 15,227.00					09/05/2008 5,613.00	01/12/2012
4,660.00		117. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 4,747.00					10/21/2011 -87.00	01/12/2012
1,394.00		35. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 1,100.00					05/26/2010 294.00	01/12/2012
16,768.00		421. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 12,741.00					05/26/2010 4,027.00	01/12/2012
60,739.00		1525. DICKS SPORTING GOODS INC PROPERTY TYPE: SECURITIES 42,864.00					05/26/2010 17,875.00	01/12/2012
15,261.00		335. FASTENAL CO PROPERTY TYPE: SECURITIES 10,604.00					02/10/2011 4,657.00	01/12/2012
14,747.00		324. FASTENAL CO PROPERTY TYPE: SECURITIES 10,256.00					02/10/2011 4,491.00	01/12/2012
16,749.00		368. FASTENAL CO PROPERTY TYPE: SECURITIES 11,568.00					02/11/2011 5,181.00	01/12/2012
13,679.00		253. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 15,742.00					04/15/2011 -2,063.00	01/12/2012
14,490.00		268. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 16,581.00					06/09/2011 -2,091.00	01/12/2012

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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)	
6,650.00		123. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 7,452.00				03/24/2011 -802.00	01/12/2012
3,809.00		113. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 3,053.00				02/26/2010 756.00	01/12/2012
3,404.00		101. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 2,710.00				02/26/2010 694.00	01/12/2012
57,303.00		1700. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 42,800.00				06/11/2009 14,503.00	01/12/2012
33,269.00		987. OMNICARE INC COMMON STOCK PROPERTY TYPE: SECURITIES 21,058.00				10/04/2011 12,211.00	01/12/2012
63,016.00		1018. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 55,409.00				01/31/2011 7,607.00	01/12/2012
16,405.00		265. WATSON PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES 14,424.00				01/31/2011 1,981.00	01/12/2012
769.00		126. COMVERSE TECHNOLOGY INC COM PAR \$0. PROPERTY TYPE: SECURITIES 847.00				12/09/2011 -78.00	01/13/2012
931.00		930.98 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 987.00				09/30/2010 -56.00	01/15/2012
80,680.00		73617.66 FG G04106 03/01/08 6.000 02/01/ PROPERTY TYPE: SECURITIES 73,997.00				07/28/2008 6,683.00	01/15/2012
513.00		513. FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 511.00				06/11/2007 2.00	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)	
9.00		9.12 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 9.00					03/01/2007	01/15/2012
3,456.00		3456.45 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 3,481.00					01/26/2007	01/15/2012
5.00		4.8 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 5.00					06/07/2007	01/15/2012
676.00		675.95 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 695.00					03/17/2011	01/15/2012
1,230.00		1229.92 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,228.00					06/21/2007	01/15/2012
227.00		227.31 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 145.00					02/20/2009	01/15/2012
5,243.00		29. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 5,200.00					08/02/2011	01/18/2012
23,683.00		131. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 22,118.00					08/12/2011	01/18/2012
14,101.00		78. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 12,827.00					04/13/2011	01/18/2012
36,157.00		200. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 32,006.00					01/31/2011	01/18/2012
14,101.00		78. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 12,329.00					01/24/2011	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)	
18,054.00		15000. SALT RIVER PROJ ARIZ AGRIC IMP 10 PROPERTY TYPE: SECURITIES 17,012.00					09/28/2011 1,042.00	01/18/2012
114,340.00		95000. SALT RIVER PROJ ARIZ AGRIC IMP 10 PROPERTY TYPE: SECURITIES 107,741.00					09/28/2011 6,599.00	01/18/2012
32,103.00		385. STERICYCLE INC PROPERTY TYPE: SECURITIES 11,120.00					12/23/2005 20,983.00	01/18/2012
5,191.00		97. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 5,052.00					05/13/2011 139.00	01/18/2012
7,493.00		140. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,994.00					05/13/2011 499.00	01/18/2012
15,092.00		282. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 11,960.00					02/10/2011 3,132.00	01/18/2012
30,901.00		548. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 33,201.00					03/24/2011 -2,300.00	01/24/2012
8,458.00		150. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 8,938.00					03/18/2011 -480.00	01/24/2012
84,300.00		80000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 84,247.00					11/30/2011 53.00	01/24/2012
31,613.00		30000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 30,711.00					07/21/2011 902.00	01/24/2012
538.00		538.48 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 499.00					03/24/2010 39.00	01/25/2012

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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)	
3,146.00		3145.85 BANK OF AMERICA MTG SECURITIES 0 PROPERTY TYPE: SECURITIES 3,059.00				02/26/2010 87.00	01/25/2012
1,276.00		1275.65 CWALT INC 12/01/04 5.000 02/25/2 PROPERTY TYPE: SECURITIES 1,214.00				01/05/2010 62.00	01/25/2012
1,031.00		1031.13 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 998.00				03/24/2010 33.00	01/25/2012
6,425.00		94. COCA COLA CO PROPERTY TYPE: SECURITIES 6,646.00				08/31/2011 -221.00	01/25/2012
17,839.00		261. COCA COLA CO PROPERTY TYPE: SECURITIES 18,159.00				08/29/2011 -320.00	01/25/2012
3,622.00		53. COCA COLA CO PROPERTY TYPE: SECURITIES 3,615.00				05/13/2011 7.00	01/25/2012
16,540.00		242. COCA COLA CO PROPERTY TYPE: SECURITIES 16,379.00				08/12/2011 161.00	01/25/2012
360.00		360.07 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 363.00				01/27/2010 -3.00	01/25/2012
202.00		202.38 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 212.00				09/15/2011 -10.00	01/25/2012
358.00		357.93 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 353.00				03/10/2011 5.00	01/25/2012
145.00		144.75 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 146.00				05/17/2011 -1.00	01/25/2012

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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)	
674.00		674.18 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 707.00					08/11/2011 -33.00	01/25/2012
919.00		919.12 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 918.00					05/11/2007 1.00	01/25/2012
2,009.00		2008.71 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 2,100.00					12/07/2009 -91.00	01/25/2012
4,392.00		4392. FN AB2452 02/01/11 4.000 03/01/26 PROPERTY TYPE: SECURITIES 4,545.00					03/11/2011 -153.00	01/25/2012
335.00		334.63 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 334.00					05/03/2011 1.00	01/25/2012
837.00		836.78 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 869.00					09/23/2010 -32.00	01/25/2012
33,187.00		585. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 34,859.00					03/18/2011 -1,672.00	01/25/2012
83.00		82.61 JPMMT 2005-A2 5A1 03/01/05 VAR 04/ PROPERTY TYPE: SECURITIES 81.00					03/11/2005 2.00	01/25/2012
6,005.00		6004.88 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 6,054.00					08/26/2010 -49.00	01/25/2012
129.00		129.09 MASTR ALTERNATIVE LOAN TRUST 12/0 PROPERTY TYPE: SECURITIES 127.00					02/22/2010 2.00	01/25/2012
147,090.00		145000. GENERAL ELECTIRC CAP CORP 08/13/ PROPERTY TYPE: SECURITIES 150,551.00					12/22/2010 -3,461.00	01/31/2012

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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)	
13,691.00		128. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 12,068.00				01/05/2012 1,623.00	02/01/2012
5,669.00		53. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 4,979.00				09/27/2011 690.00	02/01/2012
8,129.00		76. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 7,130.00				09/27/2011 999.00	02/01/2012
11,753.00		126. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 10,878.00				12/30/2011 875.00	02/01/2012
373.00		4. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 342.00				04/15/2011 31.00	02/01/2012
22,967.00		64. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 23,006.00				09/20/2011 -39.00	02/01/2012
36,918.00		386. PERRIGO CO COM PROPERTY TYPE: SECURITIES 29,522.00				03/09/2011 7,396.00	02/01/2012
10,994.00		251. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 9,824.00				12/30/2011 1,170.00	02/01/2012
394.00		9. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 318.00				11/03/2011 76.00	02/01/2012
3,645.00		101. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 3,990.00				12/07/2011 -345.00	02/01/2012
42,800.00		1186. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 46,033.00				12/07/2011 -3,233.00	02/01/2012

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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)	
5,108.00		5000. GOLDMAN SACHS GROUP INC 02/13/03 6 PROPERTY TYPE: SECURITIES 5,132.00				11/30/2009 -24.00	02/07/2012
263.00		262.62 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 276.00				07/09/2004 -13.00	02/07/2012
41,182.00		3000. CORNING INC PROPERTY TYPE: SECURITIES 57,795.00				04/13/2011 -16,613.00	02/08/2012
40,798.00		2972. CORNING INC PROPERTY TYPE: SECURITIES 51,403.00				06/27/2011 -10,605.00	02/08/2012
18,135.00		883. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 15,379.00				12/01/2010 2,756.00	02/08/2012
24,624.00		1199. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 19,212.00				11/22/2010 5,412.00	02/08/2012
2,490.00		249. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,002.00				03/25/2010 488.00	02/08/2012
8,961.00		896. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 6,469.00				11/18/2009 2,492.00	02/08/2012
2,280.00		228. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,616.00				02/22/2010 664.00	02/08/2012
16,593.00		1218. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 15,367.00				07/27/2011 1,226.00	02/08/2012
16,786.00		3023. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 30,293.00				04/28/2011 -13,507.00	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)	
2,214.00		343. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,778.00					03/30/2011 -1,564.00	02/08/2012
225.00		10. AAR CORP COM PROPERTY TYPE: SECURITIES 235.00					08/30/2011 -10.00	02/09/2012
32,939.00		1489. AAR CORP COM PROPERTY TYPE: SECURITIES 35,057.00					08/30/2011 -2,118.00	02/09/2012
6,504.00		294. AAR CORP COM PROPERTY TYPE: SECURITIES 6,884.00					08/29/2011 -380.00	02/09/2012
337.00		15. AAR CORP COM PROPERTY TYPE: SECURITIES 351.00					08/29/2011 -14.00	02/09/2012
60,412.00		900. AMGEN INC PROPERTY TYPE: SECURITIES 50,333.00					04/20/2011 10,079.00	02/09/2012
5,169.00		77. AMGEN INC PROPERTY TYPE: SECURITIES 4,239.00					11/19/2007 930.00	02/09/2012
35,509.00		529. AMGEN INC PROPERTY TYPE: SECURITIES 28,667.00					03/30/2011 6,842.00	02/09/2012
9,033.00		1397. CBIZ INC PROPERTY TYPE: SECURITIES 8,946.00					11/05/2010 87.00	02/09/2012
65.00		10. CBIZ INC PROPERTY TYPE: SECURITIES 63.00					11/04/2010 2.00	02/09/2012
10,843.00		1677. CBIZ INC PROPERTY TYPE: SECURITIES 10,112.00					10/06/2010 731.00	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)	
69,289.00		1063. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 66,388.00					07/27/2006 2,901.00	02/09/2012
93,668.00		1437. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 83,820.00					06/07/2010 9,848.00	02/09/2012
11,081.00		170. JOHNSON & JOHNSON PROPERTY TYPE: SECURITIES 9,836.00					12/29/2008 1,245.00	02/09/2012
116,076.00		110000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 116,785.00					01/31/2012 -709.00	02/09/2012
206.00		32. TSAKOS ENERGY NAVIGATION LTD ISIN BM PROPERTY TYPE: SECURITIES 352.00					03/30/2011 -146.00	02/09/2012
6,282.00		974. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 10,728.00					03/30/2011 -4,446.00	02/09/2012
1,812.00		281. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,033.00					03/21/2011 -1,221.00	02/09/2012
386.00		385.72 GE CAP CORP 12/01/02 4.996 12/10/ PROPERTY TYPE: SECURITIES 402.00					03/25/2011 -16.00	02/10/2012
15,926.00		1636. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 11,595.00					02/22/2010 4,331.00	02/10/2012
38,663.00		1592. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 35,126.00					07/20/2011 3,537.00	02/10/2012
42,294.00		40000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 42,725.00					01/31/2012 -431.00	02/10/2012

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Kind of Property		Description				P or D	Date acquired	Date sold
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31,720.00		30000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 31,930.00					01/25/2012 -210.00	02/10/2012
4,994.00		814. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 8,785.00					03/21/2011 -3,791.00	02/10/2012
102,051.00		100000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 100,699.00					05/06/2011 1,352.00	02/13/2012
72,137.00		65000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 72,467.00					01/18/2012 -330.00	02/13/2012
38,843.00		35000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 38,943.00					02/10/2012 -100.00	02/13/2012
327,392.00		295000. UNITED STATES TREAS NTS 05/15/11 PROPERTY TYPE: SECURITIES 295,645.00					06/14/2011 31,747.00	02/13/2012
6,974.00		1114. TSAKOS ENERGY NAVIGATION LTD ISIN PROPERTY TYPE: SECURITIES 12,022.00					03/21/2011 -5,048.00	02/13/2012
7,743.00		1237. TSAKOS ENERGY NAVIGATION LTD ISIN PROPERTY TYPE: SECURITIES 13,093.00					03/16/2011 -5,350.00	02/13/2012
44.00		7. TSAKOS ENERGY NAVIGATION LTD ISIN BMG PROPERTY TYPE: SECURITIES 74.00					03/16/2011 -30.00	02/13/2012
2,172.00		347. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 3,673.00					03/16/2011 -1,501.00	02/13/2012
22,418.00		254. DEERE & CO PROPERTY TYPE: SECURITIES 20,654.00					01/05/2012 1,764.00	02/14/2012

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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)	
5,296.00		60. DEERE & CO PROPERTY TYPE: SECURITIES 4,826.00					11/30/2011 470.00	02/14/2012
23,918.00		271. DEERE & CO PROPERTY TYPE: SECURITIES 21,376.00					11/30/2011 2,542.00	02/14/2012
11,562.00		131. DEERE & CO PROPERTY TYPE: SECURITIES 10,311.00					08/29/2011 1,251.00	02/14/2012
17,563.00		254. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 17,528.00					02/01/2012 35.00	02/14/2012
8,782.00		127. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 8,611.00					12/23/2011 171.00	02/14/2012
207.00		3. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 112.00					05/26/2010 95.00	02/14/2012
36,449.00		384. PERRIGO CO COM PROPERTY TYPE: SECURITIES 29,369.00					03/09/2011 7,080.00	02/14/2012
22,681.00		39. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 19,197.00					03/29/2011 3,484.00	02/14/2012
369.00		6. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 333.00					05/27/2011 36.00	02/14/2012
15,552.00		253. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 13,915.00					05/26/2011 1,637.00	02/14/2012
11,705.00		267. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 13,096.00					06/09/2011 -1,391.00	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)	
11,091.00		253. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 8,503.00					10/01/2010 2,588.00	02/15/2012
6,481.00		134. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 5,805.00					11/11/2011 676.00	02/15/2012
12,286.00		254. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 10,891.00					11/30/2011 1,395.00	02/15/2012
1,270.00		1269.57 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,346.00					09/30/2010 -76.00	02/15/2012
244.00		2. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 188.00					09/27/2011 56.00	02/15/2012
15,401.00		126. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 11,766.00					08/31/2011 3,635.00	02/15/2012
337.00		337.37 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 330.00					09/06/2007 7.00	02/15/2012
1,998.00		1997.51 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,113.00					09/21/2009 -115.00	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
2,162.00		2161.83 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,114.00					09/06/2007 48.00	02/15/2012
186.00		186.49 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 186.00					06/11/2007	02/15/2012

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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)	
13.00		13.48 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 14.00				03/01/2007 -1.00	02/15/2012
1,506.00		1506.32 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,504.00				02/22/2011 2.00	02/15/2012
1.00		1.19 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 1.00				01/26/2007	02/15/2012
1,057.00		1057.22 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 1,062.00				06/07/2007 -5.00	02/15/2012
618.00		617.67 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 635.00				03/17/2011 -17.00	02/15/2012
6,045.00		6045.23 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 6,412.00				01/24/2012 -367.00	02/15/2012
4,472.00		4472.48 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,527.00				09/10/2008 -55.00	02/15/2012
1,041.00		1041.1 FHRR R013 AB 06/01/07 6.000 12/15 PROPERTY TYPE: SECURITIES 1,040.00				06/21/2007 1.00	02/15/2012
21,371.00		637. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 20,292.00				12/23/2011 1,079.00	02/15/2012
13,185.00		393. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 10,023.00				08/29/2011 3,162.00	02/15/2012
43,446.00		641. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 23,910.00				05/26/2010 19,536.00	02/15/2012

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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)	
252.00		251.91 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 161.00					02/20/2009 91.00	02/15/2012
4,643.00		166. ORACLE CORP PROPERTY TYPE: SECURITIES 5,367.00					01/24/2011 -724.00	02/15/2012
15,328.00		548. ORACLE CORP PROPERTY TYPE: SECURITIES 17,519.00					01/20/2011 -2,191.00	02/15/2012
15,999.00		572. ORACLE CORP PROPERTY TYPE: SECURITIES 8,580.00					08/08/2006 7,419.00	02/15/2012
12,500.00		25000. RAMC 2006-1 AF4 3/1/2006 STEP CPN PROPERTY TYPE: SECURITIES 24,999.00					03/06/2006 -12,499.00	02/15/2012
45,969.00		45968.72 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 47,757.00					02/11/2011 -1,788.00	02/18/2012
20,589.00		1264. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 13,851.00					08/04/2011 6,738.00	02/21/2012
15,735.00		966. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 9,779.00					08/08/2011 5,956.00	02/21/2012
21,185.00		117. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 24,074.00					08/29/2011 -2,889.00	02/22/2012
71,703.00		396. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 78,429.00					08/16/2011 -6,726.00	02/22/2012
11,644.00		100. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 11,717.00					01/24/2012 -73.00	02/22/2012

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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)	
233.00		2. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 198.00					06/22/2011 35.00	02/22/2012
42,915.00		641. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 23,910.00					05/26/2010 19,005.00	02/22/2012
8,716.00		92. PERRIGO CO COM PROPERTY TYPE: SECURITIES 7,036.00					03/09/2011 1,680.00	02/22/2012
15,537.00		164. PERRIGO CO COM PROPERTY TYPE: SECURITIES 12,337.00					03/10/2011 3,200.00	02/22/2012
5,169.00		319. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 3,229.00					08/08/2011 1,940.00	02/22/2012
18,425.00		1137. PRESTIGE BRANDS HLDGS INC PROPERTY TYPE: SECURITIES 10,501.00					09/30/2011 7,924.00	02/22/2012
8,206.00		128. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 7,040.00					05/26/2011 1,166.00	02/22/2012
3,258.00		514. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 5,440.00					03/16/2011 -2,182.00	02/22/2012
11,059.00		132. DEERE & CO PROPERTY TYPE: SECURITIES 10,389.00					08/29/2011 670.00	02/23/2012
30,663.00		366. DEERE & CO PROPERTY TYPE: SECURITIES 27,633.00					08/12/2011 3,030.00	02/23/2012
6,152.00		37. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 6,431.00					09/27/2011 -279.00	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)	
15,794.00		95. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 16,123.00					09/27/2011 -329.00	02/23/2012
4,655.00		28. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 4,663.00					08/31/2011 -8.00	02/23/2012
79,536.00		1389. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 66,090.00					09/24/2010 13,446.00	02/23/2012
2,978.00		52. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 2,034.00					12/23/2005 944.00	02/23/2012
42,206.00		383. UNION PAC CORP PROPERTY TYPE: SECURITIES 40,344.00					12/23/2011 1,862.00	02/23/2012
5,290.00		48. UNION PAC CORP PROPERTY TYPE: SECURITIES 4,845.00					11/03/2011 445.00	02/23/2012
101,957.00		100000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 100,699.00					05/06/2011 1,258.00	02/23/2012
42,184.00		40000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 42,898.00					01/31/2012 -714.00	02/23/2012
31,638.00		30000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 32,060.00					01/25/2012 -422.00	02/23/2012
42,184.00		40000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 42,573.00					01/25/2012 -389.00	02/23/2012
210,922.00		200000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 204,742.00					07/21/2011 6,180.00	02/23/2012

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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)	
326,929.00		310000. UNITED STATES TREAS NTS 05/02/11 PROPERTY TYPE: SECURITIES 311,441.00				05/05/2011 15,488.00	02/23/2012
22,331.00		588. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 18,685.00				09/20/2010 3,646.00	02/23/2012
132,771.00		3496. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 97,321.00				06/04/2009 35,450.00	02/23/2012
166,496.00		4384. VERIZON COMMUNICATIONS COM PROPERTY TYPE: SECURITIES 120,685.00				06/22/2010 45,811.00	02/23/2012
5,909.00		926. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 9,801.00				03/16/2011 -3,892.00	02/23/2012
5,443.00		853. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 8,509.00				06/27/2011 -3,066.00	02/23/2012
4,898.00		759. TSAKOS ENERGY NAVIGATION LTD ISIN B PROPERTY TYPE: SECURITIES 7,571.00				06/27/2011 -2,673.00	02/24/2012
7,330.00		1136. TSAKOS ENERGY NAVIGATION LTD ISIN PROPERTY TYPE: SECURITIES 11,309.00				06/27/2011 -3,979.00	02/24/2012
9,305.00		1442. TSAKOS ENERGY NAVIGATION LTD ISIN PROPERTY TYPE: SECURITIES 10,146.00				08/12/2011 -841.00	02/24/2012
531.00		531.13 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 492.00				03/24/2010 39.00	02/25/2012
981.00		980.82 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 954.00				02/26/2010 27.00	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)	
318.00		318.03 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 303.00					01/05/2010 15.00	02/25/2012
723.00		722.92 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 700.00					03/24/2010 23.00	02/25/2012
2,480.00		2480.26 CSFB 2004-7 6A1 10/01/04 5.250 1 PROPERTY TYPE: SECURITIES 2,499.00					01/27/2010 -19.00	02/25/2012
395.00		394.69 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 400.00					10/02/2007 -5.00	02/25/2012
5,500.00		5500.36 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 5,743.00					02/04/2011 -243.00	02/25/2012
1,716.00		1716.37 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,747.00					09/05/2007 -31.00	02/25/2012
368.00		367.67 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 375.00					09/12/2007 -7.00	02/25/2012
438.00		437.65 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 440.00					06/14/2011 -2.00	02/25/2012
125.00		125.41 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 125.00					01/03/2011	02/25/2012
303.00		303.25 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 318.00					09/15/2011 -15.00	02/25/2012
2,319.00		2319.12 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 2,288.00					03/10/2011 31.00	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)	
130.00		130.27 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 131.00					05/17/2011 -1.00	02/25/2012
441.00		440.5 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 462.00					08/11/2011 -21.00	02/25/2012
899.00		899.49 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 899.00					05/11/2007	02/25/2012
1,391.00		1391.21 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,455.00					12/07/2009 -64.00	02/25/2012
2,454.00		2454.09 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 2,460.00					08/28/2007 -6.00	02/25/2012
56.00		56.33 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 60.00					11/08/2010 -4.00	02/25/2012
5,491.00		5490.7 FN 725027 12/01/03 5.000 11/01/33 PROPERTY TYPE: SECURITIES 5,871.00					11/09/2010 -380.00	02/25/2012
562.00		562.48 FN 725943 10/01/04 5.500 10/01/34 PROPERTY TYPE: SECURITIES 552.00					08/30/2007 10.00	02/25/2012
2,207.00		2207.47 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,100.00					09/04/2007 107.00	02/25/2012
4,523.00		4523.26 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 4,441.00					08/29/2007 82.00	02/25/2012
1,062.00		1061.68 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,064.00					08/28/2007 -2.00	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)	
1,963.00		1962.81 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,128.00					07/16/2010 -165.00	02/25/2012
4,677.00		4676.64 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 4,411.00					08/17/2007 266.00	02/25/2012
1,034.00		1034.17 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 988.00					09/25/2007 46.00	02/25/2012
405.00		405.31 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 398.00					08/30/2007 7.00	02/25/2012
1,511.00		1511.25 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 1,494.00					09/11/2007 17.00	02/25/2012
462.00		461.51 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 439.00					09/04/2007 23.00	02/25/2012
918.00		917.74 FN 829196 07/01/05 5.000 07/01/35 PROPERTY TYPE: SECURITIES 873.00					09/04/2007 45.00	02/25/2012
3,520.00		3519.73 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 3,546.00					09/19/2007 -26.00	02/25/2012
1,567.00		1566.75 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 1,569.00					10/15/2007 -2.00	02/25/2012
763.00		763.25 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 782.00					05/29/2009 -19.00	02/25/2012
2,354.00		2353.93 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 2,453.00					08/04/2009 -99.00	02/25/2012

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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)	
763.00		763.41 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 763.00				09/17/2007	02/25/2012
2,709.00		2709.46 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 2,910.00				05/24/2010	02/25/2012
						-201.00	
1,441.00		1441.41 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,495.00				01/04/2011	02/25/2012
						-54.00	
3,105.00		3105.27 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,185.00				12/14/2010	02/25/2012
						-80.00	
80.00		80.45 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 84.00				07/27/2010	02/25/2012
						-4.00	
1,516.00		1515.54 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,589.00				11/17/2010	02/25/2012
						-73.00	
857.00		857.44 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 868.00				07/14/2011	02/25/2012
						-11.00	
6,249.00		6248.87 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 6,467.00				03/11/2011	02/25/2012
						-218.00	
3,079.00		3079.14 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 3,262.00				07/01/2010	02/25/2012
						-183.00	
337.00		337.39 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 352.00				07/21/2010	02/25/2012
						-15.00	
340.00		340.04 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 339.00				05/03/2011	02/25/2012
						1.00	

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156.00		155.8 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 163.00				07/18/2011 -7.00	02/25/2012
335.00		335.01 FN AE4592 09/01/10 4.000 09/01/40 PROPERTY TYPE: SECURITIES 355.00				01/03/2012 -20.00	02/25/2012
206.00		205.66 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 210.00				12/28/2010 -4.00	02/25/2012
335.00		334.85 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 331.00				12/30/2010 4.00	02/25/2012
725.00		725.09 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 753.00				09/23/2010 -28.00	02/25/2012
606.00		606.22 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 597.00				03/11/2005 9.00	02/25/2012
1,001.00		1001.11 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 1,009.00				08/26/2010 -8.00	02/25/2012
71.00		70.74 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 70.00				02/22/2010 1.00	02/25/2012
12,285.00		172. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 12,597.00				02/01/2012 -312.00	02/28/2012
5,786.00		81. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 5,769.00				01/24/2012 17.00	02/28/2012
12,714.00		178. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 8,959.00				03/01/2010 3,755.00	02/28/2012

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2,427.00		29. DEERE & CO PROPERTY TYPE: SECURITIES 2,190.00					08/12/2011 237.00	02/28/2012
17,489.00		209. DEERE & CO PROPERTY TYPE: SECURITIES 12,186.00					05/21/2010 5,303.00	02/28/2012
2,581.00		82. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 2,189.00					01/05/2012 392.00	02/28/2012
1,446.00		46. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,228.00					01/05/2012 218.00	02/28/2012
7,526.00		239.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 6,351.00					12/23/2011 1,175.00	02/28/2012
2,011.00		64. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,689.00					01/04/2012 322.00	02/28/2012
1,068.00		34. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 871.00					12/08/2011 197.00	02/28/2012
974.00		31. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 792.00					12/08/2011 182.00	02/28/2012
1,964.00		62.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,588.00					12/07/2011 376.00	02/28/2012
2,514.00		80. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 2,033.00					12/07/2011 481.00	02/28/2012
2,263.00		72. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 1,689.00					04/29/2011 574.00	02/28/2012

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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)	
4,761.00		151.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 3,506.00					04/29/2011	02/28/2012 1,255.00
3,127.00		99.5 POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 2,256.00					04/29/2011	02/28/2012 871.00
1,100.00		35. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 780.00					04/29/2011	02/28/2012 320.00
2,860.00		91. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 2,006.00					04/28/2011	02/28/2012 854.00
63.00		2. POST HLDGS INC COMMON PROPERTY TYPE: SECURITIES 44.00					04/28/2011	02/28/2012 19.00
4,075.00		49. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 3,465.00					10/19/2011	02/28/2012 610.00
10,395.00		125. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,433.00					02/17/2011	02/28/2012 4,962.00
3,571.00		32. UNION PAC CORP PROPERTY TYPE: SECURITIES 3,230.00					11/03/2011	02/28/2012 341.00
23,433.00		210. UNION PAC CORP PROPERTY TYPE: SECURITIES 20,182.00					10/21/2011	02/28/2012 3,251.00
21,051.00		254. DEERE & CO PROPERTY TYPE: SECURITIES 14,810.00					05/21/2010	02/29/2012 6,241.00
42,765.00		516. DEERE & CO PROPERTY TYPE: SECURITIES 29,422.00					06/30/2010	02/29/2012 13,343.00

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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)	
28,427.00		343. DEERE & CO PROPERTY TYPE: SECURITIES 19,554.00					05/26/2010 8,873.00	02/29/2012
59,451.00		1044. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 62,209.00					03/18/2011 -2,758.00	02/29/2012
13,553.00		238. INTERNATIONAL FLAVORS & FRAGRANCES PROPERTY TYPE: SECURITIES 13,841.00					03/17/2011 -288.00	02/29/2012
18,520.00		15000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 19,388.00					09/23/2011 -868.00	02/29/2012
43,214.00		35000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 44,592.00					12/30/2011 -1,378.00	02/29/2012
43,214.00		35000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 44,059.00					09/30/2011 -845.00	02/29/2012
49,388.00		40000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 49,125.00					09/27/2011 263.00	02/29/2012
37,041.00		30000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 36,063.00					09/06/2011 978.00	02/29/2012
80,255.00		65000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 76,621.00					10/27/2011 3,634.00	02/29/2012
49,388.00		40000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 44,503.00					08/09/2011 4,885.00	02/29/2012
74,081.00		60000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 57,338.00					03/31/2011 16,743.00	02/29/2012

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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)	
216,070.00		175000. UNITED STATES TREAS BDS 11/15/10 PROPERTY TYPE: SECURITIES 162,319.00				02/10/2011 53,751.00	02/29/2012
5,191.00		136. ALTERA CORP COM PROPERTY TYPE: SECURITIES 5,374.00				11/11/2011 -183.00	03/01/2012
19,619.00		514. ALTERA CORP COM PROPERTY TYPE: SECURITIES 19,280.00				11/11/2011 339.00	03/01/2012
173,719.00		150000. CD 2007-CD5 A4 11/01/07 VAR 11/1 PROPERTY TYPE: SECURITIES 162,328.00				01/05/2011 11,391.00	03/05/2012
168,575.00		155000. GECMC 2005-C1 A5 02/01/05 VAR 06 PROPERTY TYPE: SECURITIES 163,670.00				01/06/2011 4,905.00	03/05/2012
53,250.00		50000. CMAT 1999-C1 B 3/11/1999 7.230 1/ PROPERTY TYPE: SECURITIES 54,666.00				06/06/2006 -1,416.00	03/06/2012
70,273.00		65829.061 FN AE9687 11/01/10 4.000 11/01 PROPERTY TYPE: SECURITIES 64,996.00				12/30/2010 5,277.00	03/06/2012
13,881.00		26. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 6,675.00				07/08/2010 7,206.00	03/07/2012
22,423.00		42. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 3,903.00				03/11/2009 18,520.00	03/07/2012
16,379.00		99. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 16,486.00				08/31/2011 -107.00	03/07/2012
2,517.00		29. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 1,260.00				02/17/2011 1,257.00	03/07/2012

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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)	
5,120.00		59. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 2,511.00				03/03/2011 2,609.00	03/07/2012
25,158.00		25000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 25,218.00				02/29/2012 -60.00	03/07/2012
358.00		357.51 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 375.00				07/09/2004 -17.00	03/07/2012
156,635.00		148030.339 FN AE4592 09/01/10 4.000 09/0 PROPERTY TYPE: SECURITIES 156,797.00				01/03/2012 -162.00	03/09/2012
12,952.00		134. MCDONALDS CORP PROPERTY TYPE: SECURITIES 11,476.00				08/02/2011 1,476.00	03/09/2012
19,473.00		645. ORACLE CORP PROPERTY TYPE: SECURITIES 9,675.00				08/08/2006 9,798.00	03/09/2012
8,464.00		13. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 6,399.00				03/29/2011 2,065.00	03/09/2012
8,464.00		13. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 6,196.00				03/24/2011 2,268.00	03/09/2012
5,737.00		75. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 7,142.00				07/25/2011 -1,405.00	03/09/2012
14,458.00		189. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 16,740.00				07/13/2011 -2,282.00	03/09/2012
5,533.00		51. UNION PAC CORP PROPERTY TYPE: SECURITIES 4,901.00				10/21/2011 632.00	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)	
8,463.00		78. UNION PAC CORP PROPERTY TYPE: SECURITIES 5,500.00					04/28/2008	03/09/2012
							2,963.00	
4,022.00		4022.39 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 4,188.00					03/25/2011	03/10/2012
							-166.00	
9,643.00		214. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 10,268.00					06/09/2011	03/14/2012
							-625.00	
6,280.00		75. AIRGAS INC PROPERTY TYPE: SECURITIES 6,081.00					02/22/2012	03/14/2012
							199.00	
11,508.00		129. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 3,247.00					05/26/2010	03/14/2012
							8,261.00	
6,759.00		173. ALTERA CORP COM PROPERTY TYPE: SECURITIES 6,489.00					11/11/2011	03/14/2012
							270.00	
11,168.00		199. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 10,411.00					02/07/2012	03/14/2012
							757.00	
10,178.00		209. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 8,962.00					11/30/2011	03/14/2012
							1,216.00	
3,484.00		41. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 3,364.00					11/03/2011	03/14/2012
							120.00	
7,478.00		88. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 6,598.00					06/09/2011	03/14/2012
							880.00	
39,609.00		68. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 6,319.00					03/11/2009	03/14/2012
							33,290.00	

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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)	
1,747.00		3. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 259.00					12/29/2008	03/14/2012
							1,488.00	
7,076.00		59. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 5,898.00					06/22/2011	03/14/2012
							1,178.00	
9,716.00		113. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 8,895.00					06/24/2011	03/14/2012
							821.00	
7,817.00		289. CARDTRONICS INC PROPERTY TYPE: SECURITIES 7,655.00					11/30/2011	03/14/2012
							162.00	
7,800.00		69. CATERPILLAR INC PROPERTY TYPE: SECURITIES 8,004.00					02/22/2012	03/14/2012
							-204.00	
10,702.00		152. COCA COLA CO PROPERTY TYPE: SECURITIES 10,287.00					08/12/2011	03/14/2012
							415.00	
4,013.00		57. COCA COLA CO PROPERTY TYPE: SECURITIES 3,843.00					08/02/2011	03/14/2012
							170.00	
2,122.00		28. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 1,460.00					03/01/2010	03/14/2012
							662.00	
3,196.00		39. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 3,230.00					03/09/2012	03/14/2012
							-34.00	
10,931.00		122. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 10,838.00					03/09/2012	03/14/2012
							93.00	
90.00		1. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 66.00					11/04/2010	03/14/2012
							24.00	

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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)	
8,662.00		70. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,537.00					08/31/2011 2,125.00	03/14/2012
7,342.00		134. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 6,808.00					11/30/2011 534.00	03/14/2012
4,328.00		79. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 3,835.00					11/30/2011 493.00	03/14/2012
12,293.00		419. EMC CORP/MASS PROPERTY TYPE: SECURITIES 11,745.00					02/28/2012 548.00	03/14/2012
6,875.00		59. EOG RES INC PROPERTY TYPE: SECURITIES 6,883.00					02/28/2012 -8.00	03/14/2012
12,787.00		148. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 12,902.00					04/21/2011 -115.00	03/14/2012
9,072.00		105. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 9,031.00					04/21/2011 41.00	03/14/2012
10,899.00		109. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 9,314.00					04/15/2011 1,585.00	03/14/2012
10,701.00		201. FASTENAL CO PROPERTY TYPE: SECURITIES 6,318.00					02/11/2011 4,383.00	03/14/2012
8,500.00		123. FISERV INC PROPERTY TYPE: SECURITIES 8,197.00					02/28/2012 303.00	03/14/2012
3,732.00		54. FISERV INC PROPERTY TYPE: SECURITIES 3,501.00					04/15/2011 231.00	03/14/2012

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7,378.00		118. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 7,561.00					02/23/2012 -183.00	03/14/2012
4,968.00		128. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 5,978.00					02/01/2012 -1,010.00	03/14/2012
427.00		11. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 510.00					01/25/2012 -83.00	03/14/2012
6,462.00		209. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 5,330.00					08/29/2011 1,132.00	03/14/2012
6,641.00		134. HOME DEPOT INC PROPERTY TYPE: SECURITIES 6,035.00					01/24/2012 606.00	03/14/2012
9,802.00		354. INTEL CORP PROPERTY TYPE: SECURITIES 8,809.00					11/30/2011 993.00	03/14/2012
23,744.00		116. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 18,336.00					01/24/2011 5,408.00	03/14/2012
7,436.00		14. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 7,267.00					03/01/2012 169.00	03/14/2012
6,623.00		151.99938 J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 7,179.00					02/01/2011 -556.00	03/14/2012
305.00		7.00062 J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 331.00					02/01/2011 -26.00	03/14/2012
4,226.00		97. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,462.00					02/01/2011 -236.00	03/14/2012

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3,758.00		118. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,853.00				11/03/2011 -95.00	03/14/2012
4,268.00		134. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 4,326.00				11/03/2011 -58.00	03/14/2012
3,551.00		50. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 1,865.00				05/26/2010 1,686.00	03/14/2012
8,173.00		132. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 6,500.00				09/27/2011 1,673.00	03/14/2012
3,344.00		54. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,926.00				11/17/2010 1,418.00	03/14/2012
10,638.00		25. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 10,487.00				03/09/2012 151.00	03/14/2012
6,309.00		221. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 6,320.00				02/28/2012 -11.00	03/14/2012
12,885.00		133. MCDONALDS CORP PROPERTY TYPE: SECURITIES 11,390.00				08/02/2011 1,495.00	03/14/2012
10,274.00		57. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 8,693.00				08/12/2011 1,581.00	03/14/2012
8,000.00		246. MICROSOFT CORP PROPERTY TYPE: SECURITIES 7,956.00				03/01/2012 44.00	03/14/2012
12,327.00		152. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 12,095.00				02/14/2011 232.00	03/14/2012

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11,899.00		119. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 12,421.00					06/09/2011 -522.00	03/14/2012
8,092.00		270. ORACLE CORP PROPERTY TYPE: SECURITIES 4,050.00					08/08/2006 4,042.00	03/14/2012
10,038.00		113. PVH CORP COMMON PROPERTY TYPE: SECURITIES 9,590.00					02/29/2012 448.00	03/14/2012
4,158.00		40. PERRIGO CO COM PROPERTY TYPE: SECURITIES 3,009.00					03/10/2011 1,149.00	03/14/2012
9,151.00		134. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 6,972.00					08/16/2011 2,179.00	03/14/2012
7,745.00		44. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 7,327.00					08/31/2011 418.00	03/14/2012
6,504.00		10. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 4,766.00					03/24/2011 1,738.00	03/14/2012
9,230.00		136. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 9,100.00					12/30/2011 130.00	03/14/2012
12,817.00		196. QUALCOMM INC PROPERTY TYPE: SECURITIES 12,583.00					03/09/2012 234.00	03/14/2012
7,325.00		99. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 7,430.00					02/28/2012 -105.00	03/14/2012
8,690.00		345. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 8,221.00					02/29/2012 469.00	03/14/2012

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12,531.00		168. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 14,880.00					07/13/2011 -2,349.00	03/14/2012
7,626.00		124. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 7,444.00					02/07/2012 182.00	03/14/2012
307.00		5. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 297.00					11/03/2011 10.00	03/14/2012
3,132.00		36. STERICYCLE INC PROPERTY TYPE: SECURITIES 1,040.00					12/23/2005 2,092.00	03/14/2012
10,140.00		150. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 8,250.00					05/26/2011 1,890.00	03/14/2012
9,371.00		104. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 4,426.00					03/03/2011 4,945.00	03/14/2012
3,075.00		28. UNION PAC CORP PROPERTY TYPE: SECURITIES 1,974.00					04/28/2008 1,101.00	03/14/2012
5,787.00		67. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 6,070.00					05/13/2011 -283.00	03/14/2012
3,110.00		36. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,187.00					05/13/2011 -77.00	03/14/2012
12,980.00		234. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 12,498.00					02/01/2012 482.00	03/14/2012
12,370.00		249. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 8,785.00					11/03/2011 3,585.00	03/14/2012

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10,640.00		320. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 10,115.00					03/01/2012 525.00	03/14/2012
8,350.00		125. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 8,138.00					02/15/2012 212.00	03/14/2012
3,657.00		100. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 3,881.00					12/07/2011 -224.00	03/14/2012
10,673.00		304. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 10,581.00					12/23/2011 92.00	03/14/2012
1,535.00		1534.63 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,627.00					09/30/2010 -92.00	03/15/2012
461.00		461.25 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 451.00					09/06/2007 10.00	03/15/2012
1,975.00		1974.83 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,089.00					09/21/2009 -114.00	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
2,113.00		2113.41 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,067.00					09/06/2007 46.00	03/15/2012
261.00		261.17 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 260.00					06/11/2007 1.00	03/15/2012
7.00		6.56 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 7.00					03/01/2007	03/15/2012

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1,756.00		1756.07 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,753.00				02/22/2011 3.00	03/15/2012
		.36 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES				01/26/2007	03/15/2012
6.00		6.24 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 6.00				06/07/2007	03/15/2012
663.00		663.19 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 682.00				03/17/2011 -19.00	03/15/2012
3,792.00		3791.57 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 4,021.00				01/24/2012 -229.00	03/15/2012
3,923.00		3922.92 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 3,971.00				09/10/2008 -48.00	03/15/2012
1,191.00		1191.19 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,190.00				06/21/2007 1.00	03/15/2012
241.00		241.4 MDST 2005-1 M2 11/01/05 7.079 01/1 PROPERTY TYPE: SECURITIES 154.00				02/20/2009 87.00	03/15/2012
82,858.00		85000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 85,060.00				02/13/2012 -2,202.00	03/15/2012
21,884.00		246. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,192.00				05/26/2010 15,692.00	03/16/2012
17,252.00		246. COCA COLA CO PROPERTY TYPE: SECURITIES 16,584.00				08/02/2011 668.00	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)	
10,932.00		246. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 11,316.00					02/01/2011 -384.00	03/16/2012
18,295.00		616. ORACLE CORP PROPERTY TYPE: SECURITIES 9,240.00					08/08/2006 9,055.00	03/16/2012
10,743.00		221. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 7,797.00					11/03/2011 2,946.00	03/16/2012
3,257.00		67. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,323.00					12/30/2010 934.00	03/16/2012
3,986.00		82. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 2,637.00					10/29/2010 1,349.00	03/16/2012
38,687.00		38687.46 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 40,193.00					02/11/2011 -1,506.00	03/18/2012
67,796.00		70000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 70,049.00					02/13/2012 -2,253.00	03/20/2012
889.00		888.96 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 824.00					03/24/2010 65.00	03/25/2012
738.00		738.23 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 718.00					02/26/2010 20.00	03/25/2012
410.00		410.18 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 391.00					01/05/2010 19.00	03/25/2012
125.00		124.74 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 121.00					03/24/2010 4.00	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)	
338.00		337.94 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 340.00				01/27/2010 -2.00	03/25/2012
525.00		524.99 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 532.00				10/02/2007 -7.00	03/25/2012
4,838.00		4838.23 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 5,051.00				02/04/2011 -213.00	03/25/2012
2,116.00		2115.67 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,153.00				09/05/2007 -37.00	03/25/2012
98.00		98.31 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 100.00				09/12/2007 -2.00	03/25/2012
505.00		505.06 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 508.00				06/14/2011 -3.00	03/25/2012
831.00		831.21 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 827.00				01/03/2011 4.00	03/25/2012
431.00		431.23 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 452.00				09/15/2011 -21.00	03/25/2012
339.00		339.07 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 334.00				03/10/2011 5.00	03/25/2012
154.00		154.34 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 155.00				05/17/2011 -1.00	03/25/2012
1,187.00		1186.55 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,274.00				01/26/2012 -87.00	03/25/2012

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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)	
1,347.00		1346.59 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,411.00					08/11/2011 -64.00	03/25/2012
1,020.00		1020.2 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 1,019.00					05/11/2007 1.00	03/25/2012
1,778.00		1777.8 FANNIE MAE 10/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 1,859.00					12/07/2009 -81.00	03/25/2012
3,046.00		3046.19 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 3,053.00					08/28/2007 -7.00	03/25/2012
55.00		54.53 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 59.00					11/08/2010 -4.00	03/25/2012
6,365.00		6364.65 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 6,805.00					11/09/2010 -440.00	03/25/2012
1,027.00		1027.31 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,008.00					08/30/2007 19.00	03/25/2012
1,465.00		1465.33 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,394.00					09/04/2007 71.00	03/25/2012
5,576.00		5576.39 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,475.00					08/29/2007 101.00	03/25/2012
950.00		949.88 FN 745257 01/01/06 6.000 01/01/36 PROPERTY TYPE: SECURITIES 952.00					08/28/2007 -2.00	03/25/2012
2,256.00		2255.58 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,445.00					07/16/2010 -189.00	03/25/2012

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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)	
4,878.00		4877.7 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 4,600.00					08/17/2007	03/25/2012
							278.00	
1,423.00		1423.44 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,360.00					09/25/2007	03/25/2012
							63.00	
240.00		240.35 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 236.00					08/30/2007	03/25/2012
							4.00	
412.00		411.94 FN 810961 04/01/05 5.000 04/01/20 PROPERTY TYPE: SECURITIES 407.00					09/11/2007	03/25/2012
							5.00	
630.00		630.26 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 600.00					09/04/2007	03/25/2012
							30.00	
1,179.00		1179.41 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,122.00					09/04/2007	03/25/2012
							57.00	
1,204.00		1203.51 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 1,213.00					09/19/2007	03/25/2012
							-9.00	
4,584.00		4584.13 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 4,590.00					10/15/2007	03/25/2012
							-6.00	
2,123.00		2122.67 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,174.00					05/29/2009	03/25/2012
							-51.00	
3,266.00		3265.72 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,403.00					08/04/2009	03/25/2012
							-137.00	
467.00		467.09 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 467.00					09/17/2007	03/25/2012

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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)	
1,478.00		1478.17 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 1,588.00					05/24/2010	03/25/2012
							-110.00	
2,504.00		2504.36 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,597.00					01/04/2011	03/25/2012
							-93.00	
3,020.00		3019.62 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,251.00					02/09/2012	03/25/2012
							-231.00	
3,052.00		3052.39 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,131.00					12/14/2010	03/25/2012
							-79.00	
79.00		79.08 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 83.00					07/27/2010	03/25/2012
							-4.00	
2,442.00		2441.61 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,561.00					11/17/2010	03/25/2012
							-119.00	
973.00		973.17 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 985.00					07/14/2011	03/25/2012
							-12.00	
5,235.00		5235.45 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 5,418.00					03/11/2011	03/25/2012
							-183.00	
103.00		102.94 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 109.00					07/01/2010	03/25/2012
							-6.00	
691.00		691.04 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 721.00					07/21/2010	03/25/2012
							-30.00	
137.00		136.91 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 137.00					05/03/2011	03/25/2012

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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)	
152.00		151.83 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 159.00					07/18/2011 -7.00	03/25/2012
270.00		270.316 FN AE4592 09/01/10 4.000 09/01/4 PROPERTY TYPE: SECURITIES 286.00					01/03/2012 -16.00	03/25/2012
198.00		198.34 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 203.00					12/28/2010 -5.00	03/25/2012
360.00		360.15 FN AE9687 11/01/10 4.000 11/01/40 PROPERTY TYPE: SECURITIES 356.00					12/30/2010 4.00	03/25/2012
881.00		881.15 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 915.00					09/23/2010 -34.00	03/25/2012
374.00		374.39 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 369.00					03/11/2005 5.00	03/25/2012
162.00		161.52 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 163.00					08/26/2010 -1.00	03/25/2012
1,725.00		1725.28 MASTR ALTERNATIVE LOAN TRUST 12/ PROPERTY TYPE: SECURITIES 1,699.00					02/22/2010 26.00	03/25/2012
2,023.00		2022.64 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 1,982.00					02/10/2012 41.00	03/25/2012
13,711.00		347. ALTERA CORP COM PROPERTY TYPE: SECURITIES 13,016.00					11/11/2011 695.00	03/27/2012
38,328.00		970. ALTERA CORP COM PROPERTY TYPE: SECURITIES 27,785.00					07/23/2010 10,543.00	03/27/2012

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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)	
85,035.00		770. UNION PAC CORP PROPERTY TYPE: SECURITIES 54,291.00					04/28/2008	03/27/2012
							30,744.00	
69,497.00		70000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 70,180.00					03/06/2012	03/27/2012
							-683.00	
59,569.00		60000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 60,040.00					02/29/2012	03/27/2012
							-471.00	
9,943.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,104.00					02/29/2012	03/29/2012
							-161.00	
59,660.00		60000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 60,600.00					03/05/2012	03/29/2012
							-940.00	
59,660.00		60000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 60,511.00					02/29/2012	03/29/2012
							-851.00	
49,717.00		50000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 50,012.00					03/05/2012	03/29/2012
							-295.00	
69,573.00		1528. AFLAC INC PROPERTY TYPE: SECURITIES 87,375.00					04/28/2011	04/03/2012
							-17,802.00	
78,269.00		1719. AFLAC INC PROPERTY TYPE: SECURITIES 72,278.00					10/21/2011	04/03/2012
							5,991.00	
79,559.00		1511. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 80,340.00					06/28/2011	04/03/2012
							-781.00	
29,170.00		554. ENSCO INTL LTD ADR PROPERTY TYPE: SECURITIES 28,931.00					12/27/2010	04/03/2012
							239.00	

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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)	
23,854.00		1094. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 17,530.00				11/22/2010 6,324.00	04/03/2012
117,745.00		5400. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 77,926.00				06/11/2009 39,819.00	04/03/2012
25,381.00		1164. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 16,767.00				12/02/2009 8,614.00	04/03/2012
21,063.00		966. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 13,901.00				10/04/2011 7,162.00	04/03/2012
6,759.00		310. HOLOGIC INC COM PROPERTY TYPE: SECURITIES 3,735.00				12/29/2008 3,024.00	04/03/2012
460.00		459.73 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 483.00				07/09/2004 -23.00	04/07/2012
318,225.00		290000. TSY INFL IX N/B 07/29/11 0.625 0 PROPERTY TYPE: SECURITIES 311,489.00				12/14/2011 6,736.00	04/09/2012
9,995.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,163.00				02/29/2012 -168.00	04/09/2012
34,981.00		35000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 35,505.00				02/29/2012 -524.00	04/09/2012
59,967.00		60000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 60,858.00				03/05/2012 -891.00	04/09/2012
24,986.00		25000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 25,320.00				02/29/2012 -334.00	04/09/2012

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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)	
49,973.00		50000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 50,227.00					03/05/2012 -254.00	04/09/2012
34,981.00		35000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 35,005.00					02/23/2012 -24.00	04/09/2012
7,625.00		7625.44 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 7,940.00					03/25/2011 -315.00	04/10/2012
5,034.00		364. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 4,592.00					07/27/2011 442.00	04/10/2012
15,657.00		1132. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 11,709.00					05/05/2011 3,948.00	04/10/2012
5,984.00		236. CARDTRONICS INC PROPERTY TYPE: SECURITIES 6,251.00					11/30/2011 -267.00	04/11/2012
1,749.00		69. CARDTRONICS INC PROPERTY TYPE: SECURITIES 1,828.00					11/30/2011 -79.00	04/11/2012
7,935.00		313. CARDTRONICS INC PROPERTY TYPE: SECURITIES 7,547.00					08/29/2011 388.00	04/11/2012
21,516.00		247. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 16,208.00					11/04/2010 5,308.00	04/11/2012
5,681.00		407. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 4,210.00					05/05/2011 1,471.00	04/11/2012
2,177.00		156. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 1,597.00					05/20/2011 580.00	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)	
891.00		10. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 1,044.00					06/09/2011 -153.00	04/11/2012
10,158.00		114. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 11,873.00					06/09/2011 -1,715.00	04/11/2012
17,316.00		618. ORACLE CORP PROPERTY TYPE: SECURITIES 9,270.00					08/08/2006 8,046.00	04/11/2012
10,289.00		151. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 13,374.00					07/13/2011 -3,085.00	04/11/2012
6,610.00		97. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 8,331.00					06/09/2011 -1,721.00	04/11/2012
17,450.00		695. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 15,377.00					01/12/2012 2,073.00	04/13/2012
4,319.00		172. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 3,665.00					11/11/2011 654.00	04/13/2012
4,917.00		193. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 4,113.00					11/11/2011 804.00	04/13/2012
3,191.00		3190.65 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 3,382.00					09/30/2010 -191.00	04/15/2012
396.00		396.14 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 388.00					09/06/2007 8.00	04/15/2012
2,479.00		2478.96 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,622.00					09/21/2009 -143.00	04/15/2012

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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)	
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
1,796.00		1796.34 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,757.00					09/06/2007 39.00	04/15/2012
803.00		802.68 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 799.00					06/11/2007 4.00	04/15/2012
5.00		5.25 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 5.00					03/01/2007	04/15/2012
1,816.00		1815.75 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,812.00					02/22/2011 4.00	04/15/2012
2.00		2.4 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 2.00					01/26/2007	04/15/2012
7.00		6.93 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 7.00					06/07/2007	04/15/2012
1,152.00		1151.84 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 1,185.00					03/17/2011 -33.00	04/15/2012
3,512.00		3511.67 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 3,725.00					01/24/2012 -213.00	04/15/2012
6,289.00		6289.48 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 6,366.00					09/10/2008 -77.00	04/15/2012
1,442.00		1441.66 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,440.00					06/21/2007 2.00	04/15/2012

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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)	
143.00		142.57 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 91.00					02/20/2009 52.00	04/15/2012
667.00		24. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 612.00					08/29/2011 55.00	04/16/2012
57,225.00		2058. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 47,932.00					08/12/2011 9,293.00	04/16/2012
86,004.00		3093. HMS HLDGS CORP PROPERTY TYPE: SECURITIES 48,262.00					12/14/2009 37,742.00	04/16/2012
6,978.00		282. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 6,010.00					11/11/2011 968.00	04/16/2012
15,144.00		612. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 11,407.00					10/26/2011 3,737.00	04/16/2012
3,836.00		155. PIPER JAFFRAY COS PROPERTY TYPE: SECURITIES 2,809.00					10/25/2011 1,027.00	04/16/2012
10,405.00		140. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 10,497.00					06/09/2011 -92.00	04/17/2012
7,952.00		107. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 7,833.00					06/22/2011 119.00	04/17/2012
18,948.00		739. CARDTRONICS INC PROPERTY TYPE: SECURITIES 17,818.00					08/29/2011 1,130.00	04/17/2012
22,939.00		616. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 23,909.00					12/07/2011 -970.00	04/17/2012

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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)	
30,344.00		30343.82 SBM7 200-KEY2 A3 9/1/2002 4.865 PROPERTY TYPE: SECURITIES 31,524.00					02/11/2011 -1,180.00	04/18/2012
40,614.00		1129. ALTERA CORP COM PROPERTY TYPE: SECURITIES 32,339.00					07/23/2010 8,275.00	04/20/2012
648.00		18. ALTERA CORP COM PROPERTY TYPE: SECURITIES 503.00					08/04/2010 145.00	04/20/2012
2,028.00		38. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 1,845.00					11/30/2011 183.00	04/20/2012
13,500.00		253. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 12,008.00					12/23/2011 1,492.00	04/20/2012
13,607.00		255. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 11,213.00					09/13/2011 2,394.00	04/20/2012
3,842.00		72. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 2,618.00					12/12/2006 1,224.00	04/20/2012
2,690.00		34. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 1,769.00					08/16/2011 921.00	04/20/2012
26,665.00		337. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 16,648.00					08/12/2011 10,017.00	04/20/2012
856.00		855.61 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 793.00					03/24/2010 63.00	04/25/2012
11,473.00		158. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 11,567.00					06/22/2011 -94.00	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)	
18,880.00		260. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 18,828.00					08/16/2011 52.00	04/25/2012
5,519.00		76. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 5,394.00					08/29/2011 125.00	04/25/2012
268.00		268. BANK OF AMERICA MTG SECURITIES 07/0 PROPERTY TYPE: SECURITIES 261.00					02/26/2010 7.00	04/25/2012
476.00		476.45 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 454.00					01/05/2010 22.00	04/25/2012
2,229.00		2229.35 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 2,158.00					03/24/2010 71.00	04/25/2012
7,119.00		69. CATERPILLAR INC PROPERTY TYPE: SECURITIES 8,208.00					02/22/2012 -1,089.00	04/25/2012
12,174.00		118. CATERPILLAR INC PROPERTY TYPE: SECURITIES 13,688.00					02/22/2012 -1,514.00	04/25/2012
13,206.00		128. CATERPILLAR INC PROPERTY TYPE: SECURITIES 14,813.00					02/28/2012 -1,607.00	04/25/2012
18,467.00		179. CATERPILLAR INC PROPERTY TYPE: SECURITIES 20,479.00					02/29/2012 -2,012.00	04/25/2012
17,879.00		247. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 19,029.00					03/16/2012 -1,150.00	04/25/2012
10,423.00		144. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 7,509.00					03/01/2010 2,914.00	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)	
7,455.00		103. COGNIZANT TECHNOLOGY SOLUTIONS CORP PROPERTY TYPE: SECURITIES 5,184.00					03/01/2010 2,271.00	04/25/2012
928.00		928.14 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 935.00					01/27/2010 -7.00	04/25/2012
787.00		787.23 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 798.00					10/02/2007 -11.00	04/25/2012
6,041.00		6041.48 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 6,308.00					02/04/2011 -267.00	04/25/2012
1,999.00		1998.61 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 2,034.00					09/05/2007 -35.00	04/25/2012
156.00		155.53 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 159.00					09/12/2007 -3.00	04/25/2012
590.00		590.2 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 594.00					06/14/2011 -4.00	04/25/2012
783.00		783.18 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 779.00					01/03/2011 4.00	04/25/2012
564.00		563.51 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 591.00					09/15/2011 -27.00	04/25/2012
3,648.00		3648.15 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 3,599.00					03/10/2011 49.00	04/25/2012
340.00		339.57 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 342.00					05/17/2011 -2.00	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)	
1,381.00		1381.36 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,483.00					01/26/2012 -102.00	04/25/2012
599.00		598.9 FN AL0150 03/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 628.00					08/11/2011 -29.00	04/25/2012
1,011.00		1011.29 FNBR 2007-B2 AB 05/01/07 5.500 1 PROPERTY TYPE: SECURITIES 1,011.00					05/11/2007	04/25/2012
1,812.00		1811.52 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,894.00					12/07/2009 -82.00	04/25/2012
2,596.00		2595.81 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 2,602.00					08/28/2007 -6.00	04/25/2012
57.00		57.23 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 61.00					11/08/2010 -4.00	04/25/2012
5,776.00		5776.41 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 6,176.00					11/09/2010 -400.00	04/25/2012
1,538.00		1538.14 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,509.00					08/30/2007 29.00	04/25/2012
856.00		855.53 FN 733756 08/01/03 5.000 09/01/33 PROPERTY TYPE: SECURITIES 814.00					09/04/2007 42.00	04/25/2012
5,108.00		5108.22 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,016.00					08/29/2007 92.00	04/25/2012
1,262.00		1261.51 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,264.00					08/28/2007 -2.00	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)	
124.00		124.05 FN 747562 11/01/03 5.500 11/01/33 PROPERTY TYPE: SECURITIES 134.00					07/16/2010 -10.00	04/25/2012
2,217.00		2216.75 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 2,091.00					08/17/2007 126.00	04/25/2012
1,047.00		1046.78 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,000.00					09/25/2007 47.00	04/25/2012
56.00		55.8 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 55.00					08/30/2007 1.00	04/25/2012
1,564.00		1564.15 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 1,546.00					09/11/2007 18.00	04/25/2012
406.00		406.06 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 386.00					09/04/2007 20.00	04/25/2012
1,852.00		1851.86 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,762.00					09/04/2007 90.00	04/25/2012
5,649.00		5648.53 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 5,691.00					09/19/2007 -42.00	04/25/2012
1,619.00		1618.81 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 1,621.00					10/15/2007 -2.00	04/25/2012
904.00		903.58 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 925.00					05/29/2009 -21.00	04/25/2012
3,201.00		3200.95 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,335.00					08/04/2009 -134.00	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)	
717.00		716.83 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 716.00					09/17/2007 1.00	04/25/2012
4,103.00		4103.2 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 4,407.00					05/24/2010 -304.00	04/25/2012
2,287.00		2287.24 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,372.00					01/04/2011 -85.00	04/25/2012
3,692.00		3692.03 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,975.00					02/09/2012 -283.00	04/25/2012
5,888.00		5888.11 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 6,039.00					12/14/2010 -151.00	04/25/2012
77.00		76.91 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 80.00					07/27/2010 -3.00	04/25/2012
2,249.00		2249.46 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,359.00					11/17/2010 -110.00	04/25/2012
1,215.00		1215.25 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,230.00					07/14/2011 -15.00	04/25/2012
5,158.00		5157.63 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 5,337.00					03/11/2011 -179.00	04/25/2012
97.00		97.37 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 103.00					07/01/2010 -6.00	04/25/2012
717.00		717.03 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 748.00					07/21/2010 -31.00	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)	
443.00		443.29 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 442.00					05/03/2011 1.00	04/25/2012
761.00		761.11 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 795.00					07/18/2011 -34.00	04/25/2012
1,443.00		1443.07 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 1,475.00					12/28/2010 -32.00	04/25/2012
728.00		728.46 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 757.00					09/23/2010 -29.00	04/25/2012
562.00		562.13 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 554.00					03/11/2005 8.00	04/25/2012
161.00		161.03 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 162.00					08/26/2010 -1.00	04/25/2012
48.00		48.37 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 48.00					02/22/2010	04/25/2012
152,023.00		4728. MICROSOFT CORP PROPERTY TYPE: SECURITIES 117,857.00					08/18/2010 34,166.00	04/25/2012
18,038.00		561. MICROSOFT CORP PROPERTY TYPE: SECURITIES 13,789.00					10/08/2010 4,249.00	04/25/2012
1,289.00		1289.3 RAMP 2003-RZ5 A7 12/01/03 STEP CP PROPERTY TYPE: SECURITIES 1,264.00					02/10/2012 25.00	04/25/2012
9,580.00		122. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 10,617.00					03/27/2012 -1,037.00	04/26/2012

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9,580.00		122.00491 BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 9,604.00				06/24/2011 -24.00	04/26/2012
9,972.00		126.99509 BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 9,997.00				06/24/2011 -25.00	04/26/2012
48,354.00		1850. CARDTRONICS INC PROPERTY TYPE: SECURITIES 44,606.00				08/29/2011 3,748.00	04/26/2012
21,825.00		123. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 21,476.00				04/11/2012 349.00	04/26/2012
177.00		1. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 153.00				08/12/2011 24.00	04/26/2012
17,989.00		243. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 20,871.00				06/09/2011 -2,882.00	04/26/2012
370.00		5. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 415.00				12/30/2010 -45.00	04/26/2012
35,460.00		1056.7 CITIGROUP INC PROPERTY TYPE: SECURITIES 51,620.00				01/27/2011 -16,160.00	04/27/2012
26,074.00		777. CITIGROUP INC PROPERTY TYPE: SECURITIES 37,102.00				12/27/2010 -11,028.00	04/27/2012
10,614.00		316.3 CITIGROUP INC PROPERTY TYPE: SECURITIES 13,674.00				12/01/2010 -3,060.00	04/27/2012
7,474.00		215. DOW CHEM CO PROPERTY TYPE: SECURITIES 9,159.00				05/04/2006 -1,685.00	04/27/2012

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4,519.00		130. DOW CHEM CO PROPERTY TYPE: SECURITIES 5,256.00					05/28/2008 -737.00	04/27/2012
31,948.00		919. DOW CHEM CO PROPERTY TYPE: SECURITIES 25,585.00					08/08/2011 6,363.00	04/27/2012
36,641.00		1054. DOW CHEM CO PROPERTY TYPE: SECURITIES 28,415.00					07/29/2010 8,226.00	04/27/2012
23,933.00		552. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 23,500.00					12/27/2010 433.00	04/27/2012
54,845.00		1265. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 50,749.00					12/23/2005 4,096.00	04/27/2012
80,004.00		11770. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 47,689.00					12/14/2011 32,315.00	04/27/2012
19,779.00		403. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 17,120.00					04/28/2011 2,659.00	04/27/2012
14,478.00		295. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 11,419.00					04/21/2011 3,059.00	04/27/2012
85,485.00		85000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 85,060.00					02/13/2012 425.00	04/27/2012
29,606.00		876. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 28,121.00					03/18/2011 1,485.00	04/27/2012
34,743.00		1028. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 29,917.00					07/26/2011 4,826.00	04/27/2012

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21,258.00		629. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 17,409.00					11/12/2008 3,849.00	04/27/2012
140,725.00		4574. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 129,144.00					09/20/2011 11,581.00	04/30/2012
21,260.00		691. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 19,448.00					10/21/2011 1,812.00	04/30/2012
70,883.00		2303. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 64,816.00					10/21/2011 6,067.00	04/30/2012
26,915.00		1880. CORNING INC PROPERTY TYPE: SECURITIES 32,516.00					06/27/2011 -5,601.00	04/30/2012
28,633.00		2000. CORNING INC PROPERTY TYPE: SECURITIES 30,780.00					11/11/2011 -2,147.00	04/30/2012
63,536.00		4438. CORNING INC PROPERTY TYPE: SECURITIES 68,301.00					11/11/2011 -4,765.00	04/30/2012
16,721.00		1168. CORNING INC PROPERTY TYPE: SECURITIES 16,731.00					11/03/2011 -10.00	04/30/2012
51,851.00		3628. CORNING INC PROPERTY TYPE: SECURITIES 51,968.00					11/03/2011 -117.00	04/30/2012
14,653.00		173. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 11,352.00					11/04/2010 3,301.00	05/03/2012
16,770.00		198. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 12,897.00					10/01/2010 3,873.00	05/03/2012

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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)	
55,251.00		55000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 56,048.00				03/05/2012 -797.00	05/03/2012
15,069.00		15000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 15,120.00				02/29/2012 -51.00	05/03/2012
5,023.00		5000. UNITED STATES TREAS NTS 02/29/12 0 PROPERTY TYPE: SECURITIES 5,039.00				03/05/2012 -16.00	05/03/2012
25,114.00		25000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 25,160.00				02/29/2012 -46.00	05/03/2012
10,046.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,057.00				02/29/2012 -11.00	05/03/2012
165,754.00		165000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 165,786.00				04/30/2012 -32.00	05/03/2012
45,206.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,190.00				04/27/2012 16.00	05/03/2012
20,091.00		20000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 20,076.00				02/29/2012 15.00	05/03/2012
1,110.00		20. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,068.00				02/01/2012 42.00	05/03/2012
14,490.00		261. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 11,069.00				02/10/2011 3,421.00	05/03/2012
11,992.00		216. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 7,091.00				09/02/2010 4,901.00	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)	
37,514.00		1105. ALTERA CORP COM PROPERTY TYPE: SECURITIES 30,885.00					08/04/2010	05/04/2012
							6,629.00	
25,224.00		743. ALTERA CORP COM PROPERTY TYPE: SECURITIES 19,594.00					09/02/2010	05/04/2012
							5,630.00	
7,555.00		77. CATERPILLAR INC PROPERTY TYPE: SECURITIES 8,810.00					02/29/2012	05/04/2012
							-1,255.00	
25,216.00		257. CATERPILLAR INC PROPERTY TYPE: SECURITIES 28,537.00					02/01/2012	05/04/2012
							-3,321.00	
12,559.00		128. CATERPILLAR INC PROPERTY TYPE: SECURITIES 13,833.00					03/07/2012	05/04/2012
							-1,274.00	
75,451.00		769. CATERPILLAR INC PROPERTY TYPE: SECURITIES 80,191.00					01/18/2012	05/04/2012
							-4,740.00	
6,862.00		65. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,070.00					08/31/2011	05/04/2012
							792.00	
7,706.00		73. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 6,744.00					01/04/2012	05/04/2012
							962.00	
11,612.00		110. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 7,924.00					07/20/2010	05/04/2012
							3,688.00	
27,589.00		620. FASTENAL CO PROPERTY TYPE: SECURITIES 19,490.00					02/11/2011	05/04/2012
							8,099.00	
4,612.00		128. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 6,675.00					02/01/2012	05/04/2012
							-2,063.00	

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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)	
396.00		11. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 569.00				01/25/2012 -173.00	05/04/2012
25,293.00		702. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 32,516.00				01/25/2012 -7,223.00	05/04/2012
4,215.00		117. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 5,178.00				02/22/2012 -963.00	05/04/2012
9,944.00		276. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 12,155.00				01/24/2012 -2,211.00	05/04/2012
19,571.00		621. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 20,048.00				11/03/2011 -477.00	05/04/2012
3,199.00		45. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 3,581.00				02/14/2011 -382.00	05/04/2012
6,896.00		97. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 7,694.00				02/14/2011 -798.00	05/04/2012
7,606.00		107. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 8,460.00				02/10/2011 -854.00	05/04/2012
17,173.00		246. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 20,402.00				12/30/2010 -3,229.00	05/04/2012
20,739.00		261. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 23,106.00				05/13/2011 -2,367.00	05/04/2012
8,740.00		110. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 9,502.00				04/20/2011 -762.00	05/04/2012

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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)	
80,856.00		80000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 80,697.00					02/29/2012 159.00	05/07/2012
90,967.00		90000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 90,063.00					02/13/2012 904.00	05/07/2012
364.00		363.9 VALT 2002-1 A4 06/01/02 VAR 05/07/ PROPERTY TYPE: SECURITIES 382.00					07/09/2004 -18.00	05/07/2012
202.00		. COMVERSE TECHNOLOGY INC. - SECURITY LI PROPERTY TYPE: SECURITIES					202.00	05/07/2012
126.00		19. COMVERSE TECHNOLOGY INC. - SECURITY PROPERTY TYPE: SECURITIES					126.00	05/07/2012
123.00		19. COMVERSE TECHNOLOGY INC COM PAR \$0.1 PROPERTY TYPE: SECURITIES 126.00					12/09/2011 -3.00	05/08/2012
7,796.00		1093.388 FIFTH THIRD INTERNATIONAL EQUIT PROPERTY TYPE: SECURITIES 17,144.00					12/10/2007 -9,348.00	05/08/2012
31,499.00		4417.807 FIFTH THIRD INTERNATIONAL EQUIT PROPERTY TYPE: SECURITIES 26,595.00					12/10/2008 4,904.00	05/08/2012
2433481.00		341301.636 FIFTH THIRD INTERNATIONAL EQU PROPERTY TYPE: SECURITIES 4010294.00					12/28/2005 -157681300	05/08/2012
95,122.00		13341.067 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 115,000.00					02/03/2011 -19,878.00	05/08/2012
304,267.00		42674.253 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 300,000.00					06/17/2010 4,267.00	05/08/2012

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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)	
458,357.00		64285.714 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 450,000.00				06/23/2010 8,357.00	05/08/2012
343,891.00		48231.511 FIFTH THIRD INTERNATIONAL EQUI PROPERTY TYPE: SECURITIES 300,000.00				12/24/2008 43,891.00	05/08/2012
781,233.00		109569.903 FIFTH THIRD INTERNATIONAL EQU PROPERTY TYPE: SECURITIES 659,611.00				12/10/2008 121,622.00	05/08/2012
591.00		. COMVERSE TECHNOLOGY INC. - SECURITY LI PROPERTY TYPE: SECURITIES				591.00	05/08/2012
371.00		56. COMVERSE TECHNOLOGY INC. - SECURITY PROPERTY TYPE: SECURITIES				371.00	05/08/2012
361.00		56. COMVERSE TECHNOLOGY INC COM PAR \$0.1 PROPERTY TYPE: SECURITIES 371.00				12/09/2011 -10.00	05/09/2012
5,091.00		5090.85 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 5,301.00				03/25/2011 -210.00	05/10/2012
1,323.00		1323.37 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,403.00				09/30/2010 -80.00	05/15/2012
472.00		472.32 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 462.00				09/06/2007 10.00	05/15/2012
2,682.00		2682.26 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,837.00				09/21/2009 -155.00	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

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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)	
2,483.00		2482.51 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,428.00				09/06/2007 55.00	05/15/2012
1,039.00		1038.93 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 1,035.00				06/11/2007 4.00	05/15/2012
8.00		7.96 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 8.00				03/01/2007	05/15/2012
1,799.00		1799.12 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,796.00				02/22/2011 3.00	05/15/2012
1.00		1.4 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 1.00				01/26/2007	05/15/2012
6.00		6.27 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 6.00				06/07/2007	05/15/2012
1,150.00		1149.6 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 1,183.00				03/17/2011 -33.00	05/15/2012
5,660.00		5659.65 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 6,003.00				01/24/2012 -343.00	05/15/2012
3,218.00		3217.8 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 3,257.00				09/10/2008 -39.00	05/15/2012
1,677.00		1677.42 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,675.00				06/21/2007 2.00	05/15/2012
314.00		313.77 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 201.00				02/20/2009 113.00	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)	
251.00		251.3 GINNIE MAE 04/01/12 1.803 06/16/41 PROPERTY TYPE: SECURITIES 254.00					03/27/2012 -3.00	05/16/2012
1,074.00		81. AAR CORP COM PROPERTY TYPE: SECURITIES 1,897.00					08/29/2011 -823.00	05/18/2012
1,685.00		127. AAR CORP COM PROPERTY TYPE: SECURITIES 2,450.00					05/28/2008 -765.00	05/18/2012
16,182.00		1220. AAR CORP COM PROPERTY TYPE: SECURITIES 21,164.00					09/23/2011 -4,982.00	05/18/2012
21,995.00		674. ALLSTATE CORP PROPERTY TYPE: SECURITIES 22,949.00					04/28/2010 -954.00	05/18/2012
42,992.00		1419. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 30,680.00					10/14/2011 12,312.00	05/18/2012
91.00		3. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 57.00					08/12/2011 34.00	05/18/2012
39,234.00		783. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 34,646.00					01/12/2012 4,588.00	05/18/2012
50,358.00		523. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 88,817.00					12/27/2010 -38,459.00	05/18/2012
8,955.00		93. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 15,247.00					01/27/2011 -6,292.00	05/18/2012
8,745.00		485. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 7,934.00					08/12/2011 811.00	05/18/2012

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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)	
75,221.00		2265. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 90,866.00				12/23/2005 -15,645.00	05/18/2012
45,950.00		1874. NYSE EURONEXT PROPERTY TYPE: SECURITIES 53,459.00				03/16/2010 -7,509.00	05/18/2012
4,621.00		1699. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 16,845.00				12/02/2010 -12,224.00	05/18/2012
1,083.00		398. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,659.00				08/18/2010 -2,576.00	05/18/2012
1,053.00		387. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,557.00				08/18/2010 -2,504.00	05/18/2012
83.00		30. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 276.00				08/18/2010 -193.00	05/18/2012
1,664.00		599. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 5,437.00				08/19/2010 -3,773.00	05/18/2012
36,875.00		1729. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 36,146.00				06/27/2011 729.00	05/18/2012
30,000.00		30000. SBM7 2002-KEY2 C 09/01/02 VAR 03/ PROPERTY TYPE: SECURITIES 29,930.00				01/17/2006 70.00	05/18/2012
14,632.00		315. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 12,193.00				04/21/2011 2,439.00	05/18/2012
38,867.00		1248. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 34,541.00				11/12/2008 4,326.00	05/18/2012

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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)	
5,278.00		398. AAR CORP COM PROPERTY TYPE: SECURITIES 6,904.00					09/23/2011 -1,626.00	05/21/2012
6,498.00		490. AAR CORP COM PROPERTY TYPE: SECURITIES 8,103.00					12/29/2008 -1,605.00	05/21/2012
716.00		54. AAR CORP COM PROPERTY TYPE: SECURITIES 862.00					08/26/2010 -146.00	05/21/2012
12,011.00		187. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 13,273.00					08/29/2011 -1,262.00	05/22/2012
43,161.00		672. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 38,352.00					10/20/2010 4,809.00	05/22/2012
95,056.00		1480. ANADARKO PETE CORP COM PROPERTY TYPE: SECURITIES 82,582.00					09/20/2010 12,474.00	05/22/2012
20,607.00		246. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 16,024.00					10/01/2010 4,583.00	05/22/2012
132.00		4. FACEBOOK INC CL A PROPERTY TYPE: SECURITIES 152.00					05/17/2012 -20.00	05/22/2012
9,443.00		292. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 12,860.00					01/24/2012 -3,417.00	05/22/2012
2,490.00		77. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 3,235.00					01/12/2012 -745.00	05/22/2012
8,292.00		150. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 5,349.00					11/17/2010 2,943.00	05/22/2012

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12,327.00		223. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,996.00					10/29/2008 8,331.00	05/22/2012
55,436.00		55000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 55,806.00					02/23/2012 -370.00	05/23/2012
10,079.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 10,036.00					02/23/2012 43.00	05/23/2012
5,040.00		5000. UNITED STATES TREAS NTS 02/29/12 0 PROPERTY TYPE: SECURITIES 5,017.00					02/23/2012 23.00	05/23/2012
5,040.00		5000. UNITED STATES TREAS NTS 02/29/12 0 PROPERTY TYPE: SECURITIES 5,010.00					02/29/2012 30.00	05/23/2012
25,198.00		25000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 25,050.00					02/23/2012 148.00	05/23/2012
100,793.00		100000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 100,035.00					02/23/2012 758.00	05/23/2012
920.00		920.42 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 853.00					03/24/2010 67.00	05/25/2012
856.00		855.78 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 832.00					02/26/2010 24.00	05/25/2012
937.00		937.3 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 894.00					01/05/2010 43.00	05/25/2012
1,331.00		1330.58 CWHL 2004-J6 1A2 07/01/04 5.250 PROPERTY TYPE: SECURITIES 1,288.00					03/24/2010 43.00	05/25/2012

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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)	
331.00		330.64 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 333.00					01/27/2010	05/25/2012
							-2.00	
498.00		497.71 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 504.00					10/02/2007	05/25/2012
							-6.00	
4,279.00		4279.33 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 4,468.00					02/04/2011	05/25/2012
							-189.00	
1,856.00		1856.16 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 1,889.00					09/05/2007	05/25/2012
							-33.00	
90.00		89.84 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 92.00					09/12/2007	05/25/2012
							-2.00	
368.00		367.79 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 370.00					06/14/2011	05/25/2012
							-2.00	
813.00		813.35 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 809.00					01/03/2011	05/25/2012
							4.00	
639.00		638.71 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 670.00					09/15/2011	05/25/2012
							-31.00	
1,209.00		1208.54 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,192.00					03/10/2011	05/25/2012
							17.00	
131.00		130.95 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 132.00					05/17/2011	05/25/2012
							-1.00	
1,463.00		1462.59 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,570.00					01/26/2012	05/25/2012
							-107.00	

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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)	
963.00		962.93 FN AL0789 09/01/11 4.000 09/01/41 PROPERTY TYPE: SECURITIES 1,013.00					03/20/2012 -50.00	05/25/2012
1,250.00		1250.26 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,310.00					08/11/2011 -60.00	05/25/2012
974.00		973.87 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 973.00					05/11/2007 1.00	05/25/2012
1,437.00		1436.8 FANNIE MAE 10/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 1,502.00					12/07/2009 -65.00	05/25/2012
122.00		122.03 FN 684200 01/01/03 6.000 01/01/33 PROPERTY TYPE: SECURITIES 122.00					08/28/2007	05/25/2012
1,146.00		1145.74 FN 697220 07/01/03 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,230.00					11/08/2010 -84.00	05/25/2012
5,287.00		5286.6 FN 725027 12/01/03 5.000 11/01/33 PROPERTY TYPE: SECURITIES 5,653.00					11/09/2010 -366.00	05/25/2012
2,629.00		2629.28 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,579.00					08/30/2007 50.00	05/25/2012
2,536.00		2535.77 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,412.00					09/04/2007 124.00	05/25/2012
5,584.00		5583.65 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,482.00					08/29/2007 102.00	05/25/2012
1,398.00		1397.64 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,401.00					08/28/2007 -3.00	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)	
3,916.00		3916.14 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 4,245.00					07/16/2010 -329.00	05/25/2012
3,904.00		3903.95 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,682.00					08/17/2007 222.00	05/25/2012
1,107.00		1107.37 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,058.00					09/25/2007 49.00	05/25/2012
111.00		111.37 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 109.00					08/30/2007 2.00	05/25/2012
427.00		426.96 FN 810961 04/01/05 5.000 04/01/20 PROPERTY TYPE: SECURITIES 422.00					09/11/2007 5.00	05/25/2012
1,109.00		1108.75 FN 814475 03/01/05 5.000 03/01/3 PROPERTY TYPE: SECURITIES 1,055.00					09/04/2007 54.00	05/25/2012
1,034.00		1034.31 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 984.00					09/04/2007 50.00	05/25/2012
4,507.00		4506.92 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 4,541.00					09/19/2007 -34.00	05/25/2012
1,280.00		1279.64 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 1,281.00					10/15/2007 -1.00	05/25/2012
1,309.00		1309.09 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,341.00					05/29/2009 -32.00	05/25/2012
3,728.00		3727.76 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,884.00					08/04/2009 -156.00	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)	
685.00		684.82 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 684.00					09/17/2007 1.00	05/25/2012
1,533.00		1533.46 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 1,647.00					05/24/2010 -114.00	05/25/2012
2,759.00		2758.97 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,862.00					01/04/2011 -103.00	05/25/2012
3,181.00		3181.48 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,425.00					02/09/2012 -244.00	05/25/2012
3,435.00		3434.78 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,523.00					12/14/2010 -88.00	05/25/2012
2,093.00		2092.98 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,185.00					07/27/2010 -92.00	05/25/2012
2,661.00		2661.27 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,791.00					11/17/2010 -130.00	05/25/2012
1,244.00		1244.42 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,260.00					07/14/2011 -16.00	05/25/2012
4,144.00		4144.31 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 4,289.00					03/11/2011 -145.00	05/25/2012
103.00		103.17 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 109.00					07/01/2010 -6.00	05/25/2012
919.00		919.41 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 959.00					07/21/2010 -40.00	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)	
436.00		436.47 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 436.00					05/03/2011	05/25/2012
159.00		158.53 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 166.00					07/18/2011	05/25/2012
196.00		195.59 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 200.00					12/28/2010	05/25/2012
732.00		732.35 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 761.00					09/23/2010	05/25/2012
3,836.00		3835.55 J P MORGAN MTG TR 08/01/04 4.500 PROPERTY TYPE: SECURITIES 3,864.00					01/20/2010	05/25/2012
1,243.00		1242.7 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 1,224.00					03/11/2005	05/25/2012
2,483.00		2483.01 MALT 2004-7 10A1 07/01/04 6.000 PROPERTY TYPE: SECURITIES 2,503.00					08/26/2010	05/25/2012
269.00		268.53 MASTR ALTERNATIVE LOAN TRUST 12/0 PROPERTY TYPE: SECURITIES 265.00					02/22/2010	05/25/2012
1,481.00		1481.49 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 1,452.00					02/10/2012	05/25/2012
135,991.00		135000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 135,021.00					02/23/2012	05/25/2012
91,356.00		1601. COGNIZANT TECHNOLOGY SOLUTIONS COR PROPERTY TYPE: SECURITIES 80,577.00					03/01/2010	05/31/2012

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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)	
5,477.00		118. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 7,743.00					02/23/2012 -2,266.00	05/31/2012
17,544.00		378. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 24,220.00					02/23/2012 -6,676.00	05/31/2012
24,429.00		61. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 26,111.00					04/11/2012 -1,682.00	05/31/2012
400.00		1. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 419.00					03/09/2012 -19.00	05/31/2012
4,994.00		32. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 4,881.00					08/12/2011 113.00	05/31/2012
14,203.00		91. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 9,718.00					07/25/2008 4,485.00	05/31/2012
6,305.00		99. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 7,535.00					02/28/2012 -1,230.00	05/31/2012
9,553.00		150. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 11,257.00					02/28/2012 -1,704.00	05/31/2012
2,623.00		76. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 2,950.00					12/07/2011 -327.00	05/31/2012
34,033.00		986. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 30,788.00					09/20/2010 3,245.00	05/31/2012
27,130.00		786. WILLIAMS SONOMA INC COM PROPERTY TYPE: SECURITIES 24,343.00					09/21/2010 2,787.00	05/31/2012

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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)	
54,582.00		1833. FOOT LOCKER INC COMMON STOCK PROPERTY TYPE: SECURITIES 34,744.00					08/12/2011 19,838.00	06/04/2012
30,107.00		2462. GANNETT INC PROPERTY TYPE: SECURITIES 34,529.00					01/03/2012 -4,422.00	06/04/2012
20,102.00		221. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 36,232.00					01/27/2011 -16,130.00	06/04/2012
4,093.00		45. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 7,231.00					11/22/2010 -3,138.00	06/04/2012
48,988.00		8842. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 35,825.00					12/14/2011 13,163.00	06/04/2012
77,687.00		14009. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 56,760.00					12/14/2011 20,927.00	06/04/2012
35,449.00		1616. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 35,656.00					07/20/2011 -207.00	06/04/2012
2,475.00		54. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 2,090.00					04/21/2011 385.00	06/04/2012
19,434.00		424. UMB FINL CORP COM PROPERTY TYPE: SECURITIES 16,382.00					04/20/2011 3,052.00	06/04/2012
445.00		155. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,407.00					08/19/2010 -962.00	06/05/2012
5,965.00		89. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 7,006.00					06/24/2011 -1,041.00	06/06/2012

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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)	
2,346.00		35. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 2,435.00					06/24/2011 -89.00	06/06/2012
12,317.00		370. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 15,544.00					01/12/2012 -3,227.00	06/06/2012
20,349.00		372. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 6,666.00					10/29/2008 13,683.00	06/06/2012
2,221.00		35. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 2,627.00					02/28/2012 -406.00	06/06/2012
15,611.00		246. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 18,233.00					04/11/2012 -2,622.00	06/06/2012
13,390.00		211. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 15,424.00					01/05/2012 -2,034.00	06/06/2012
11,953.00		126. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 5,363.00					03/03/2011 6,590.00	06/06/2012
445.00		445.09 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 467.00					07/09/2004 -22.00	06/07/2012
40,279.00		40279.41 GE CAP CORP 12/01/02 4.996 12/1 PROPERTY TYPE: SECURITIES 41,939.00					03/25/2011 -1,660.00	06/10/2012
5,039.00		5000.16926 UNITED STATES TREAS NTS 02/29 PROPERTY TYPE: SECURITIES 5,093.00					02/23/2012 -54.00	06/12/2012
50,390.00		49999.83074 UNITED STATES TREAS NTS 02/2 PROPERTY TYPE: SECURITIES 50,928.00					02/23/2012 -538.00	06/12/2012

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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)	
45,352.00		45000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 45,541.00				04/30/2012 -189.00	06/12/2012
5,484.00		87. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 6,053.00				06/24/2011 -569.00	06/14/2012
8,509.00		135. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 9,366.00				10/11/2011 -857.00	06/14/2012
100,788.00		1599. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 63,807.00				06/03/2010 36,981.00	06/14/2012
32,588.00		517. BORG WARNER AUTOMOTIVE INC COM PROPERTY TYPE: SECURITIES 20,162.00				06/14/2010 12,426.00	06/14/2012
40,191.00		861. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 55,168.00				02/23/2012 -14,977.00	06/14/2012
49,405.00		1477. FREEPORT COPPER & GOLD INC CLASS B PROPERTY TYPE: SECURITIES 62,051.00				01/12/2012 -12,646.00	06/14/2012
38,360.00		247. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 26,378.00				07/25/2008 11,982.00	06/14/2012
2,886.00		45. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 3,289.00				01/05/2012 -403.00	06/14/2012
30,718.00		479. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 34,783.00				12/23/2011 -4,065.00	06/14/2012
8,208.00		128. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 9,251.00				01/04/2012 -1,043.00	06/14/2012

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4,361.00		68. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,769.00				12/08/2011 -408.00	06/14/2012
1,218.00		19. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 1,329.00				12/08/2011 -111.00	06/14/2012
7,141.00		132. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 8,594.00				02/15/2012 -1,453.00	06/14/2012
9,359.00		173. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 11,200.00				02/01/2012 -1,841.00	06/14/2012
6,384.00		118.00022 WESCO INTL INC COM PROPERTY TYPE: SECURITIES 7,624.00				02/01/2012 -1,240.00	06/14/2012
3,841.00		70.99978 WESCO INTL INC COM PROPERTY TYPE: SECURITIES 4,587.00				02/01/2012 -746.00	06/14/2012
1,195.00		1194.93 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,267.00				09/30/2010 -72.00	06/15/2012
360.00		360.33 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 353.00				09/06/2007 7.00	06/15/2012
2,366.00		2365.9 FG G04356 05/01/08 6.000 05/01/38 PROPERTY TYPE: SECURITIES 2,503.00				09/21/2009 -137.00	06/15/2012
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
2,092.00		2091.91 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,046.00				09/06/2007 46.00	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)	
996.00		995.73 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 992.00				06/11/2007 4.00	06/15/2012
9.00		9.33 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 9.00				03/01/2007	06/15/2012
1,905.00		1904.9 FG J13584 11/01/10 3.500 11/01/25 PROPERTY TYPE: SECURITIES 1,901.00				02/22/2011 4.00	06/15/2012
1.00		1.22 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 1.00				01/26/2007	06/15/2012
3,673.00		3672.66 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 3,688.00				06/07/2007 -15.00	06/15/2012
2,181.00		2181.17 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 2,244.00				03/17/2011 -63.00	06/15/2012
4,353.00		4352.76 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 4,617.00				01/24/2012 -264.00	06/15/2012
204.00		203.64 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 206.00				09/10/2008 -2.00	06/15/2012
1,816.00		1816.29 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,814.00				06/21/2007 2.00	06/15/2012
266.00		266.45 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 171.00				02/20/2009 95.00	06/15/2012
252.00		252.28 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 255.00				03/27/2012 -3.00	06/16/2012

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36,950.00		25000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 35,387.00					01/18/2012 1,563.00	06/18/2012
7,390.00		5000. US TREASURY NOTE 5.375% DUE 2/15/2 PROPERTY TYPE: SECURITIES 6,935.00					02/07/2012 455.00	06/18/2012
14,780.00		10000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 13,455.00					03/30/2012 1,325.00	06/18/2012
21,871.00		20000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 21,959.00					05/31/2012 -88.00	06/18/2012
10,936.00		10000. UNITED STATES TREAS BDS 02/15/12 PROPERTY TYPE: SECURITIES 10,087.00					02/29/2012 849.00	06/18/2012
71,739.00		70000. UNITED STATES TREAS NTS 12/31/11 PROPERTY TYPE: SECURITIES 69,754.00					01/05/2012 1,985.00	06/18/2012
114,654.00		115000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 114,600.00					04/27/2012 54.00	06/18/2012
50,504.00		50000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 51,129.00					02/23/2012 -625.00	06/18/2012
20,202.00		20000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 20,241.00					04/30/2012 -39.00	06/18/2012
30,302.00		30000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 30,005.00					02/23/2012 297.00	06/18/2012
10,038.00		1768. CBIZ INC PROPERTY TYPE: SECURITIES 10,661.00					10/06/2010 -623.00	06/20/2012

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227.00		40. CBIZ INC PROPERTY TYPE: SECURITIES 234.00					10/28/2010 -7.00	06/20/2012
1,521.00		576. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 5,229.00					08/19/2010 -3,708.00	06/20/2012
4,206.00		1593. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 14,420.00					08/19/2010 -10,214.00	06/20/2012
55.00		21. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 177.00					09/21/2010 -122.00	06/20/2012
256.00		97. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 820.00					09/21/2010 -564.00	06/20/2012
1,365.00		517. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 4,369.00					09/21/2010 -3,004.00	06/20/2012
45,857.00		767. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 24,755.00					12/17/2009 21,102.00	06/20/2012
45,585.00		1391. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 38,499.00					11/12/2008 7,086.00	06/20/2012
72,458.00		2211. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 56,518.00					09/24/2010 15,940.00	06/20/2012
299.00		54. CBIZ INC PROPERTY TYPE: SECURITIES 316.00					10/28/2010 -17.00	06/21/2012
18,658.00		3368. CBIZ INC PROPERTY TYPE: SECURITIES 19,677.00					10/28/2010 -1,019.00	06/21/2012

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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)	
12,686.00		2290. CBIZ INC PROPERTY TYPE: SECURITIES 13,373.00					09/24/2010 -687.00	06/21/2012
9,545.00		1723. CBIZ INC PROPERTY TYPE: SECURITIES 9,528.00					09/22/2010 17.00	06/21/2012
36,297.00		35000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 36,431.00					05/31/2012 -134.00	06/21/2012
25,927.00		25000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 25,018.00					02/13/2012 909.00	06/21/2012
45,524.00		1699. INTEL CORP PROPERTY TYPE: SECURITIES 48,332.00					04/27/2012 -2,808.00	06/22/2012
977.00		977.29 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 906.00					03/24/2010 71.00	06/25/2012
70.00		70.48 BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 69.00					02/26/2010 1.00	06/25/2012
624.00		624.07 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 596.00					01/05/2010 28.00	06/25/2012
104.00		104.31 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 101.00					03/24/2010 3.00	06/25/2012
433.00		432.81 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 436.00					01/27/2010 -3.00	06/25/2012
469.00		469.29 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 476.00					10/02/2007 -7.00	06/25/2012

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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)	
4,212.00		4212.42 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 4,398.00				02/04/2011 -186.00	06/25/2012
3,960.00		3960.44 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,031.00				09/05/2007 -71.00	06/25/2012
94.00		93.81 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 96.00				09/12/2007 -2.00	06/25/2012
599.00		599.42 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 603.00				06/14/2011 -4.00	06/25/2012
839.00		838.91 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 835.00				01/03/2011 4.00	06/25/2012
412.00		412.29 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 433.00				09/15/2011 -21.00	06/25/2012
420.00		419.93 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 414.00				03/10/2011 6.00	06/25/2012
175.00		175.12 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 176.00				05/17/2011 -1.00	06/25/2012
1,279.00		1279.24 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,374.00				01/26/2012 -95.00	06/25/2012
1,078.00		1078.13 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,134.00				03/20/2012 -56.00	06/25/2012
1,147.00		1146.81 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,202.00				08/11/2011 -55.00	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)	
1,033.00		1032.8 FNBR 2007-B2 AB 05/01/07 5.500 12 PROPERTY TYPE: SECURITIES 1,032.00					05/11/2007 1.00	06/25/2012
1,572.00		1571.5 FANNIE MAE 10/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 1,643.00					12/07/2009 -71.00	06/25/2012
4,287.00		4286.99 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 4,297.00					08/28/2007 -10.00	06/25/2012
1,437.00		1436.97 FN 697220 07/01/03 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,542.00					11/08/2010 -105.00	06/25/2012
5,468.00		5468.05 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 5,847.00					11/09/2010 -379.00	06/25/2012
2,297.00		2297.38 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 2,253.00					08/30/2007 44.00	06/25/2012
2,030.00		2030.28 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,931.00					09/04/2007 99.00	06/25/2012
5,798.00		5797.87 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,693.00					08/29/2007 105.00	06/25/2012
1,845.00		1845.21 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,850.00					08/28/2007 -5.00	06/25/2012
2,930.00		2929.83 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 3,176.00					07/16/2010 -246.00	06/25/2012
551.00		551.42 FN 771031 04/01/04 5.000 04/01/34 PROPERTY TYPE: SECURITIES 520.00					08/17/2007 31.00	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)	
1,396.00		1396.46 FN 788519 07/01/04 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,334.00					09/25/2007 62.00	06/25/2012
541.00		540.54 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 530.00					08/30/2007 11.00	06/25/2012
461.00		461.4 FN 810961 04/01/05 5.000 04/01/20 PROPERTY TYPE: SECURITIES 456.00					09/11/2007 5.00	06/25/2012
1,230.00		1229.88 FN 814475 03/01/05 5.000 03/01/3 PROPERTY TYPE: SECURITIES 1,170.00					09/04/2007 60.00	06/25/2012
581.00		581.47 FN 829196 07/01/05 5.000 07/01/35 PROPERTY TYPE: SECURITIES 553.00					09/04/2007 28.00	06/25/2012
4,673.00		4672.56 FANNIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 4,708.00					09/19/2007 -35.00	06/25/2012
401.00		401.04 FN 831926 12/01/06 6.000 12/01/36 PROPERTY TYPE: SECURITIES 402.00					10/15/2007 -1.00	06/25/2012
1,414.00		1413.65 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,448.00					05/29/2009 -34.00	06/25/2012
3,042.00		3042.28 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,170.00					08/04/2009 -128.00	06/25/2012
694.00		693.59 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 693.00					09/17/2007 1.00	06/25/2012
5,332.00		5331.62 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 5,726.00					05/24/2010 -394.00	06/25/2012

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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)	
1,726.00		1726.44 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,791.00				01/04/2011 -65.00	06/25/2012
2,502.00		2502.37 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 2,694.00				02/09/2012 -192.00	06/25/2012
3,581.00		3580.54 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 3,672.00				12/14/2010 -91.00	06/25/2012
79.00		79.17 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 83.00				07/27/2010 -4.00	06/25/2012
2,086.00		2086.26 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,188.00				11/17/2010 -102.00	06/25/2012
830.00		830.12 FN AB1952 11/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 840.00				07/14/2011 -10.00	06/25/2012
3,079.00		3078.84 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 3,186.00				03/11/2011 -107.00	06/25/2012
1,146.00		1146.04 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 1,214.00				07/01/2010 -68.00	06/25/2012
631.00		631.32 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 659.00				07/21/2010 -28.00	06/25/2012
415.00		415.22 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 414.00				05/03/2011 1.00	06/25/2012
1,776.00		1775.66 FN AE2497 09/01/10 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,856.00				07/18/2011 -80.00	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)	
3,486.00		3486.22 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 3,564.00					12/28/2010 -78.00	06/25/2012
6,162.00		6161.74 FHASI 2004-5 2A1 06/01/04 6.250 PROPERTY TYPE: SECURITIES 6,401.00					09/23/2010 -239.00	06/25/2012
3,358.00		3357.84 J P MORGAN MTG TR 08/01/04 4.500 PROPERTY TYPE: SECURITIES 3,383.00					01/20/2010 -25.00	06/25/2012
745.00		745.41 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 734.00					03/11/2005 11.00	06/25/2012
105.00		104.88 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 106.00					08/26/2010 -1.00	06/25/2012
97.00		97.16 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 96.00					02/22/2010 1.00	06/25/2012
2,352.00		2351.96 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 2,305.00					02/10/2012 47.00	06/25/2012
78,227.00		1733. P G & E CORPORATION PROPERTY TYPE: SECURITIES 66,582.00					06/25/2009 11,645.00	06/27/2012
109,964.00		3502. MATTEL INC PROPERTY TYPE: SECURITIES 83,556.00					10/01/2007 26,408.00	06/28/2012
8,792.00		280. MATTEL INC PROPERTY TYPE: SECURITIES 4,359.00					12/29/2008 4,433.00	06/28/2012
3,840.00		1585. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 13,393.00					09/21/2010 -9,553.00	06/28/2012

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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)	
51.00		21. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 177.00				09/21/2010 -126.00	06/28/2012
581.00		240. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,932.00				05/18/2011 -1,351.00	06/28/2012
24,774.00		251. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,318.00				05/26/2010 18,456.00	06/29/2012
8,861.00		179. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 11,993.00				04/17/2012 -3,132.00	06/29/2012
4,455.00		90. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 2,573.00				11/30/2011 1,882.00	06/29/2012
5,396.00		109. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 3,064.00				12/30/2011 2,332.00	06/29/2012
11,185.00		125. EOG RES INC PROPERTY TYPE: SECURITIES 14,582.00				02/28/2012 -3,397.00	06/29/2012
21,873.00		258. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 22,190.00				04/21/2011 -317.00	06/29/2012
13,217.00		247. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 4,426.00				10/29/2008 8,791.00	06/29/2012
1,857.00		21. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,798.00				08/02/2011 59.00	06/29/2012
19,277.00		218. MCDONALDS CORP PROPERTY TYPE: SECURITIES 17,567.00				05/13/2011 1,710.00	06/29/2012

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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)	
1,150.00		13. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,022.00				04/29/2011 128.00	06/29/2012
10,705.00		127. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 13,227.00				06/09/2011 -2,522.00	06/29/2012
149,473.00		150000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 149,268.00				03/05/2012 205.00	06/29/2012
159,438.00		160000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 158,688.00				03/15/2012 750.00	06/29/2012
65,566.00		65000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 65,010.00				02/23/2012 556.00	06/29/2012
7,736.00		129. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 7,277.00				05/22/2012 459.00	06/29/2012
65,660.00		65000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 65,010.00				02/23/2012 650.00	07/02/2012
376.00		376.02 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 395.00				07/09/2004 -19.00	07/07/2012
170,072.00		165000. UNITED STATES TREAS NTS 12/31/11 PROPERTY TYPE: SECURITIES 164,420.00				01/05/2012 5,652.00	07/09/2012
13,485.00		13484.86 GE CAP CORP 12/01/02 4.996 12/1 PROPERTY TYPE: SECURITIES 14,041.00				03/25/2011 -556.00	07/10/2012
95,048.00		95000. US TREASURY NT 06/15/12 0.375 06/ PROPERTY TYPE: SECURITIES 94,915.00				06/29/2012 133.00	07/10/2012

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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)	
32,392.00		30000. TYCO INTL GROUP 10/05/09 4.125 10 PROPERTY TYPE: SECURITIES 31,293.00					12/17/2009 1,099.00	07/12/2012
7,455.00		5000. US TREASURY NOTE 5.375% DUE 2/15/2 PROPERTY TYPE: SECURITIES 6,728.00					03/30/2012 727.00	07/13/2012
22,365.00		15000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 18,255.00					07/29/2011 4,110.00	07/13/2012
37,275.00		25000. US TREASURY NOTE 5.375% DUE 2/15/ PROPERTY TYPE: SECURITIES 29,663.00					07/21/2011 7,612.00	07/13/2012
2,291.00		2291.37 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 2,429.00					09/30/2010 -138.00	07/15/2012
373.00		373.29 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 365.00					09/06/2007 8.00	07/15/2012
2,217.00		2217.49 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,346.00					09/21/2009 -129.00	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
2,609.00		2609.47 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 2,552.00					09/06/2007 57.00	07/15/2012
778.00		777.78 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 775.00					06/11/2007 3.00	07/15/2012
4,316.00		4316.39 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 4,370.00					03/01/2007 -54.00	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)	
2,001.00		2001.02 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 1,997.00					02/22/2011 4.00	07/15/2012
4.00		3.56 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 4.00					01/26/2007	07/15/2012
8.00		8.35 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 8.00					06/07/2007	07/15/2012
2,466.00		2466.46 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 2,537.00					03/17/2011 -71.00	07/15/2012
6,020.00		6020.37 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 6,385.00					01/24/2012 -365.00	07/15/2012
212.00		212. FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 215.00					09/10/2008 -3.00	07/15/2012
1,259.00		1258.97 FHRR R013 AB 06/01/07 6.000 12/1 PROPERTY TYPE: SECURITIES 1,257.00					06/21/2007 2.00	07/15/2012
206.00		205.67 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 132.00					02/20/2009 74.00	07/15/2012
253.00		253.34 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 256.00					03/27/2012 -3.00	07/16/2012
182,693.00		180000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 180,028.00					02/23/2012 2,665.00	07/16/2012
10,918.00		186. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 9,731.00					02/07/2012 1,187.00	07/17/2012

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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)	
11,329.00		193. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 9,821.00				02/01/2012 1,508.00	07/17/2012
15,584.00		467. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 13,129.00				12/30/2011 2,455.00	07/17/2012
2,870.00		86. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 2,412.00				12/23/2011 458.00	07/17/2012
215,311.00		215000. US TREASURY NT 06/15/12 0.375 06 PROPERTY TYPE: SECURITIES 214,807.00				06/29/2012 504.00	07/17/2012
5,778.00		957. CBIZ INC PROPERTY TYPE: SECURITIES 5,292.00				09/22/2010 486.00	07/18/2012
80,109.00		2009. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 59,143.00				06/23/2010 20,966.00	07/18/2012
15,633.00		1147. INTELIGENT INC PROPERTY TYPE: SECURITIES 15,863.00				05/20/2010 -230.00	07/18/2012
11,641.00		. ENRON CORP - SECURITY LITIGATION PAYME PROPERTY TYPE: SECURITIES				11,641.00	07/18/2012
25,472.00		498. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 18,105.00				12/12/2006 7,367.00	07/19/2012
38,576.00		1789.00249 KROGER CO PROPERTY TYPE: SECURITIES 41,716.00				04/30/2012 -3,140.00	07/19/2012
42,694.00		1979.99751 KROGER CO PROPERTY TYPE: SECURITIES 46,170.00				04/30/2012 -3,476.00	07/19/2012

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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)	
9,516.00		173. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 12,370.00				02/01/2012 -2,854.00	07/19/2012
3,905.00		71. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 5,067.00				02/01/2012 -1,162.00	07/19/2012
1,155.00		21. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 1,357.00				02/01/2012 -202.00	07/19/2012
54,181.00		985. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 57,696.00				01/12/2012 -3,515.00	07/19/2012
43,070.00		783. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 45,691.00				01/12/2012 -2,621.00	07/19/2012
43,841.00		797. WESCO INTL INC COM PROPERTY TYPE: SECURITIES 46,508.00				01/12/2012 -2,667.00	07/19/2012
41,678.00		5787. XEROX CORP PROPERTY TYPE: SECURITIES 62,626.00				01/27/2011 -20,948.00	07/19/2012
24,285.00		3372. XEROX CORP PROPERTY TYPE: SECURITIES 32,843.00				03/29/2010 -8,558.00	07/19/2012
3,186.00		1240. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 9,983.00				05/18/2011 -6,797.00	07/20/2012
6,489.00		370. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 7,119.00				06/27/2011 -630.00	07/20/2012
11,500.00		279. AFLAC INC PROPERTY TYPE: SECURITIES 11,731.00				10/21/2011 -231.00	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)	
62,696.00		1521. AFLAC INC PROPERTY TYPE: SECURITIES 54,863.00					08/24/2011 7,833.00	07/25/2012
492.00		491.8 AMSI 2003-IA1 A4 10/01/03 VAR 11/2 PROPERTY TYPE: SECURITIES 456.00					03/24/2010 36.00	07/25/2012
778.00		778.01 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 757.00					02/26/2010 21.00	07/25/2012
483.00		482.74 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 461.00					01/05/2010 22.00	07/25/2012
765.00		765.1 CWHL 2004-J6 1A2 07/01/04 5.250 08 PROPERTY TYPE: SECURITIES 741.00					03/24/2010 24.00	07/25/2012
326.00		326.15 CSFB 2004-7 6A1 10/01/04 5.250 10 PROPERTY TYPE: SECURITIES 329.00					01/27/2010 -3.00	07/25/2012
658.00		658.01 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 667.00					10/02/2007 -9.00	07/25/2012
4,950.00		4949.59 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 5,168.00					02/04/2011 -218.00	07/25/2012
4,632.00		4632.06 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,715.00					09/05/2007 -83.00	07/25/2012
187.00		187.1 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 191.00					09/12/2007 -4.00	07/25/2012
733.00		733.28 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 738.00					06/14/2011 -5.00	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)	
124.00		124.42 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 124.00					01/03/2011	07/25/2012
1,017.00		1016.77 FN AH6622 02/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,067.00					09/15/2011	07/25/2012
							-50.00	
1,770.00		1769.82 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,746.00					03/10/2011	07/25/2012
							24.00	
807.00		806.83 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 813.00					05/17/2011	07/25/2012
							-6.00	
1,179.00		1179.26 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,266.00					01/26/2012	07/25/2012
							-87.00	
1,069.00		1068.57 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,124.00					03/20/2012	07/25/2012
							-55.00	
1,465.00		1464.71 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 1,535.00					08/11/2011	07/25/2012
							-70.00	
1,089.00		1088.54 FNBR 2007-B2 AB 05/01/07 5.500 1 PROPERTY TYPE: SECURITIES 1,088.00					05/11/2007	07/25/2012
							1.00	
1,459.00		1459.2 FANNIE MAE 10/01/09 4.500 11/25/2 PROPERTY TYPE: SECURITIES 1,526.00					12/07/2009	07/25/2012
							-67.00	
117.00		116.94 FN 684200 01/01/03 6.000 01/01/33 PROPERTY TYPE: SECURITIES 117.00					08/28/2007	07/25/2012
830.00		829.93 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 891.00					11/08/2010	07/25/2012
							-61.00	

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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)	
5,339.00		5338.77 FN 725027 12/01/03 PROPERTY TYPE: SECURITIES 5,708.00		5.000 11/01/3		11/09/2010 -369.00	07/25/2012
1,314.00		1314.44 FN 725943 10/01/04 PROPERTY TYPE: SECURITIES 1,289.00		5.500 10/01/3		08/30/2007 25.00	07/25/2012
1,506.00		1506.49 FN 733756 08/01/03 PROPERTY TYPE: SECURITIES 1,433.00		5.000 09/01/3		09/04/2007 73.00	07/25/2012
5,467.00		5466.79 FN 735230 01/01/05 PROPERTY TYPE: SECURITIES 5,368.00		5.500 02/01/3		08/29/2007 99.00	07/25/2012
1,152.00		1152.15 FN 745257 01/01/06 PROPERTY TYPE: SECURITIES 1,155.00		6.000 01/01/3		08/28/2007 -3.00	07/25/2012
1,001.00		1001.45 FN 747562 11/01/03 PROPERTY TYPE: SECURITIES 1,086.00		5.500 11/01/3		07/16/2010 -85.00	07/25/2012
12,554.00		12554.43 FN 771031 04/01/04 PROPERTY TYPE: SECURITIES 11,840.00		5.000 04/01/3		08/17/2007 714.00	07/25/2012
1,356.00		1355.97 FN 788519 07/01/04 PROPERTY TYPE: SECURITIES 1,296.00		5.000 07/01/3		09/25/2007 60.00	07/25/2012
235.00		234.74 FN 793372 09/01/04 PROPERTY TYPE: SECURITIES 230.00		5.500 09/01/34		08/30/2007 5.00	07/25/2012
1,471.00		1471.18 FN 810961 04/01/05 PROPERTY TYPE: SECURITIES 1,454.00		5.000 04/01/2		09/11/2007 17.00	07/25/2012
1,714.00		1714.23 FN 814475 03/01/05 PROPERTY TYPE: SECURITIES 1,631.00		5.000 03/01/3		09/04/2007 83.00	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)	
1,519.00		1518.75 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,445.00				09/04/2007 74.00	07/25/2012
3,388.00		3388.17 FANNIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 3,414.00				09/19/2007 -26.00	07/25/2012
1,744.00		1743.79 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 1,746.00				10/15/2007 -2.00	07/25/2012
760.00		760.27 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 779.00				05/29/2009 -19.00	07/25/2012
3,483.00		3482.78 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,629.00				08/04/2009 -146.00	07/25/2012
624.00		623.69 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 623.00				09/17/2007 1.00	07/25/2012
1,428.00		1428.1 FN 916933 05/01/07 5.500 05/01/37 PROPERTY TYPE: SECURITIES 1,534.00				05/24/2010 -106.00	07/25/2012
2,378.00		2378.02 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,466.00				01/04/2011 -88.00	07/25/2012
3,410.00		3410.22 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,671.00				02/09/2012 -261.00	07/25/2012
4,862.00		4862. FN AA7686 06/01/09 4.500 06/01/39 PROPERTY TYPE: SECURITIES 4,987.00				12/14/2010 -125.00	07/25/2012
78.00		77.62 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 81.00				07/27/2010 -3.00	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)	
2,253.00		2252.74 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,363.00				11/17/2010 -110.00	07/25/2012
1,348.00		1347.52 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,364.00				07/14/2011 -16.00	07/25/2012
4,059.00		4058.55 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 4,200.00				03/11/2011 -141.00	07/25/2012
2,372.00		2371.64 FN AD6193 06/01/10 5.000 06/01/4 PROPERTY TYPE: SECURITIES 2,512.00				07/01/2010 -140.00	07/25/2012
939.00		939.14 FN AD6369 05/01/10 4.500 05/01/40 PROPERTY TYPE: SECURITIES 980.00				07/21/2010 -41.00	07/25/2012
336.00		335.5 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 335.00				05/03/2011 1.00	07/25/2012
149.00		149.11 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 156.00				07/18/2011 -7.00	07/25/2012
220.00		220.27 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 225.00				12/28/2010 -5.00	07/25/2012
767.00		766.98 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 797.00				09/23/2010 -30.00	07/25/2012
4,186.00		4185.59 J P MORGAN MTG TR 08/01/04 4.500 PROPERTY TYPE: SECURITIES 4,217.00				01/20/2010 -31.00	07/25/2012
1,368.00		1367.75 JPMMT 2005-A2 5A1 03/01/05 VAR 0 PROPERTY TYPE: SECURITIES 1,347.00				03/11/2005 21.00	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)	
106.00		105.5 MALT 2004-7 10A1 07/01/04 6.000 06 PROPERTY TYPE: SECURITIES 106.00				08/26/2010	07/25/2012
44.00		44.27 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 44.00				02/22/2010	07/25/2012
380.00		57. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 404.00				02/22/2010	07/25/2012
346.00		52. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 368.00				02/22/2010	07/25/2012
200.00		30. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 212.00				02/22/2010	07/25/2012
7,573.00		1137. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 8,032.00				12/02/2009	07/25/2012
1,239.00		186. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,313.00				02/22/2010	07/25/2012
1,812.00		272. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,896.00				02/19/2010	07/25/2012
1,050.00		407. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,277.00				05/18/2011	07/25/2012
2,082.00		807. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 6,150.00				05/20/2011	07/25/2012
4,673.00		822. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 7,482.00				04/08/2011	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)	
2,285.00		402. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 3,530.00					03/30/2011 -1,245.00	07/25/2012
1,256.00		1255.65 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 1,231.00					02/10/2012 25.00	07/25/2012
28,948.00		369. AIRGAS INC PROPERTY TYPE: SECURITIES 33,588.00					04/20/2012 -4,640.00	07/26/2012
10,042.00		128. AIRGAS INC PROPERTY TYPE: SECURITIES 11,634.00					04/17/2012 -1,592.00	07/26/2012
13,184.00		240. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 12,192.00					05/22/2012 992.00	07/26/2012
5,054.00		92. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,931.00					04/15/2011 1,123.00	07/26/2012
15,931.00		290. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 12,341.00					03/31/2011 3,590.00	07/26/2012
5,594.00		104. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,864.00					10/29/2008 3,730.00	07/26/2012
11,834.00		220. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,801.00					06/11/2009 8,033.00	07/26/2012
2,528.00		47. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 812.00					06/11/2009 1,716.00	07/26/2012
19,168.00		122. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 21,258.00					04/25/2012 -2,090.00	07/26/2012

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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)	
19,796.00		126. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 20,982.00				08/31/2011 -1,186.00	07/26/2012
2,569.00		43. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 3,009.00				12/08/2011 -440.00	07/26/2012
7,469.00		125. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 8,697.00				12/07/2011 -1,228.00	07/26/2012
9,560.00		160. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 11,132.00				12/07/2011 -1,572.00	07/26/2012
8,604.00		144. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 9,251.00				04/29/2011 -647.00	07/26/2012
2,928.00		49. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 3,105.00				04/29/2011 -177.00	07/26/2012
6,047.00		117. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,600.00				05/22/2012 -553.00	07/26/2012
19,484.00		377. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 12,377.00				09/02/2010 7,107.00	07/26/2012
8,526.00		142. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 8,816.00				04/29/2011 -290.00	07/27/2012
4,203.00		70. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 4,269.00				04/29/2011 -66.00	07/27/2012
10,927.00		182. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 10,984.00				04/28/2011 -57.00	07/27/2012

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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)	
240.00		4. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 240.00					04/28/2011	07/27/2012
15,087.00		254. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 16,093.00					04/29/2011	07/30/2012
3,386.00		57. RALCORP HOLDINGS INC NEW COM PROPERTY TYPE: SECURITIES 3,539.00					04/29/2011	07/30/2012
9,384.00		119. AIRGAS INC PROPERTY TYPE: SECURITIES 10,816.00					04/17/2012	08/01/2012
29,021.00		368. AIRGAS INC PROPERTY TYPE: SECURITIES 32,959.00					03/27/2012	08/01/2012
9,621.00		122. AIRGAS INC PROPERTY TYPE: SECURITIES 10,663.00					05/22/2012	08/01/2012
10,094.00		128. AIRGAS INC PROPERTY TYPE: SECURITIES 10,872.00					03/16/2012	08/01/2012
3,611.00		63. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 3,206.00					02/01/2012	08/01/2012
24,649.00		430. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 21,787.00					05/26/2011	08/01/2012
19,619.00		369. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 15,703.00					03/31/2011	08/01/2012
31,756.00		614. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 10,608.00					06/11/2009	08/01/2012

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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)	
15,459.00		312. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 10,032.00					10/29/2010 5,427.00	08/01/2012
9,563.00		193. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 5,995.00					08/16/2011 3,568.00	08/01/2012
116,847.00		100000. CREDIT SUISSE MEDIUM TERM SUB 08 PROPERTY TYPE: SECURITIES 103,693.00					02/16/2011 13,154.00	08/02/2012
17,010.00		245. FISERV INC PROPERTY TYPE: SECURITIES 16,741.00					04/11/2012 269.00	08/07/2012
4,027.00		58. FISERV INC PROPERTY TYPE: SECURITIES 3,760.00					04/15/2011 267.00	08/07/2012
5,207.00		75. FISERV INC PROPERTY TYPE: SECURITIES 4,747.00					04/15/2011 460.00	08/07/2012
1,302.00		1302.45 VALT 2002-1 A4 06/01/02 VAR 05/0 PROPERTY TYPE: SECURITIES 1,368.00					07/09/2004 -66.00	08/07/2012
9,902.00		119. AIRGAS INC PROPERTY TYPE: SECURITIES 10,108.00					03/16/2012 -206.00	08/09/2012
25,713.00		309. AIRGAS INC PROPERTY TYPE: SECURITIES 25,054.00					02/22/2012 659.00	08/09/2012
15,561.00		187. AIRGAS INC PROPERTY TYPE: SECURITIES 15,093.00					01/12/2012 468.00	08/09/2012
8,919.00		18. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 9,343.00					03/01/2012 -424.00	08/09/2012

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6,937.00		14. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 7,218.00					02/28/2012 -281.00	08/09/2012
923.00		25. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 1,150.00					02/01/2011 -227.00	08/09/2012
35,922.00		973. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 44,096.00					01/26/2011 -8,174.00	08/09/2012
32,231.00		370. MCDONALDS CORP PROPERTY TYPE: SECURITIES 29,075.00					04/29/2011 3,156.00	08/09/2012
9,144.00		125. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,770.00					04/26/2012 -1,626.00	08/09/2012
19,609.00		122. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 20,316.00					08/31/2011 -707.00	08/09/2012
16,605.00		249. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 16,661.00					12/30/2011 -56.00	08/09/2012
8,536.00		128. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 8,516.00					12/23/2011 20.00	08/09/2012
21,635.00		248. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 10,555.00					03/03/2011 11,080.00	08/09/2012
19,083.00		249. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 21,509.00					04/20/2011 -2,426.00	08/09/2012
3,937.00		76. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,495.00					09/02/2010 1,442.00	08/09/2012

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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)	
15,128.00		292. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 8,393.00				08/20/2009 6,735.00	08/09/2012
67,709.00		67708.56 GE CAP CORP 12/01/02 4.996 12/1 PROPERTY TYPE: SECURITIES 70,499.00				03/25/2011 -2,790.00	08/10/2012
25,592.00		25000. UNITED STATES TREAS NTS 12/31/11 PROPERTY TYPE: SECURITIES 24,912.00				01/05/2012 680.00	08/10/2012
15,562.00		15000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 15,731.00				07/13/2012 -169.00	08/10/2012
57,060.00		55000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 57,065.00				08/07/2012 -5.00	08/10/2012
7,197.00		87. AIRGAS INC PROPERTY TYPE: SECURITIES 7,022.00				01/12/2012 175.00	08/14/2012
248.00		3. AIRGAS INC PROPERTY TYPE: SECURITIES 242.00				01/12/2012 6.00	08/14/2012
2,866.00		513. CBIZ INC PROPERTY TYPE: SECURITIES 2,837.00				09/22/2010 29.00	08/14/2012
4,037.00		57. FISERV INC PROPERTY TYPE: SECURITIES 3,608.00				04/15/2011 429.00	08/14/2012
22,098.00		312. FISERV INC PROPERTY TYPE: SECURITIES 19,701.00				02/25/2011 2,397.00	08/14/2012
1,603.00		232. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,617.00				02/19/2010 -14.00	08/14/2012

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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)	
2,197.00		318. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,214.00				02/19/2010 -17.00	08/14/2012
4,228.00		612. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 4,143.00				11/13/2009 85.00	08/14/2012
2,820.00		1000. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 7,620.00				05/20/2011 -4,800.00	08/14/2012
17,443.00		109. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 18,151.00				08/31/2011 -708.00	08/14/2012
20,964.00		131. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 21,593.00				11/03/2011 -629.00	08/14/2012
15,043.00		94. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 15,440.00				11/30/2011 -397.00	08/14/2012
63,371.00		396. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 63,887.00				09/13/2011 -516.00	08/14/2012
20,964.00		131. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES 21,036.00				09/23/2011 -72.00	08/14/2012
2,349.00		156. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 3,001.00				06/27/2011 -652.00	08/14/2012
7,687.00		898. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 9,111.00				04/21/2011 -1,424.00	08/14/2012
12,866.00		149. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 6,342.00				03/03/2011 6,524.00	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)	
18,997.00		220. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 9,184.00					02/11/2011 9,813.00	08/14/2012
30,091.00		364. AIRGAS INC PROPERTY TYPE: SECURITIES 29,378.00					01/12/2012 713.00	08/15/2012
74,234.00		898. AIRGAS INC PROPERTY TYPE: SECURITIES 71,427.00					01/05/2012 2,807.00	08/15/2012
2,703.00		493. CBIZ INC PROPERTY TYPE: SECURITIES 2,726.00					09/22/2010 -23.00	08/15/2012
1,145.00		1145.12 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,214.00					09/30/2010 -69.00	08/15/2012
350.00		349.79 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 343.00					09/06/2007 7.00	08/15/2012
2,249.00		2248.62 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,379.00					09/21/2009 -130.00	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 -52.00	08/15/2012
1,365.00		1365.31 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,335.00					09/06/2007 30.00	08/15/2012
1,419.00		1418.74 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 1,413.00					06/11/2007 6.00	08/15/2012
9.00		8.77 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 9.00					03/01/2007	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)	
2,435.00		2435.02 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 2,430.00				02/22/2011 5.00	08/15/2012
2.00		1.74 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 2.00				01/26/2007	08/15/2012
4,601.00		4601.33 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 4,621.00				06/07/2007 -20.00	08/15/2012
1,140.00		1140.2 FG A97897 03/01/11 4.500 04/01/41 PROPERTY TYPE: SECURITIES 1,173.00				03/17/2011 -33.00	08/15/2012
4,561.00		4560.71 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 4,837.00				01/24/2012 -276.00	08/15/2012
2,488.00		2487.68 FG A30941 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 2,518.00				09/10/2008 -30.00	08/15/2012
264.00		264.45 MDST 2005-1 M2 11/01/05 7.079 01/ PROPERTY TYPE: SECURITIES 170.00				02/20/2009 94.00	08/15/2012
6,531.00		761. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 7,721.00				04/21/2011 -1,190.00	08/15/2012
1,734.00		202. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 2,044.00				04/14/2011 -310.00	08/15/2012
2,350.00		58. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 3,212.00				09/21/2010 -862.00	08/15/2012
83,374.00		2058. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 111,474.00				09/20/2010 -28,100.00	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)	
160,560.00		160000. FEDERAL HOME LOAN BANK 05/04/12 PROPERTY TYPE: SECURITIES 159,475.00					05/03/2012 1,085.00	08/16/2012
254.00		254.43 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 257.00					03/27/2012 -3.00	08/16/2012
5,274.00		748. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 5,064.00					11/13/2009 210.00	08/16/2012
2,383.00		338. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 2,288.00					11/13/2009 95.00	08/16/2012
2,300.00		796. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 6,066.00					05/20/2011 -3,766.00	08/16/2012
3,054.00		204. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 3,925.00					06/27/2011 -871.00	08/16/2012
25,086.00		248. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 6,242.00					05/26/2010 18,844.00	08/17/2012
7,411.00		84. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 7,225.00					04/21/2011 186.00	08/17/2012
14,558.00		165. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 14,181.00					02/28/2011 377.00	08/17/2012
9,239.00		18. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 9,280.00					02/28/2012 -41.00	08/17/2012
32,851.00		64. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 32,625.00					02/15/2012 226.00	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)	
5,133.00		10. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 5,096.00					02/23/2012 37.00	08/17/2012
20,604.00		509. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 14,984.00					06/23/2010 5,620.00	08/17/2012
58,290.00		1440. KRAFT FOODS INC CL A PROPERTY TYPE: SECURITIES 41,256.00					06/07/2010 17,034.00	08/17/2012
62,744.00		860. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 74,095.00					04/26/2012 -11,351.00	08/17/2012
9,047.00		124. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,644.00					06/14/2012 -1,597.00	08/17/2012
1,003.00		347. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,644.00					05/20/2011 -1,641.00	08/17/2012
748.00		252. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 1,920.00					05/20/2011 -1,172.00	08/17/2012
3,534.00		1190. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 8,995.00					06/29/2011 -5,461.00	08/17/2012
12,795.00		121. PERRIGO CO COM PROPERTY TYPE: SECURITIES 13,885.00					08/01/2012 -1,090.00	08/17/2012
12,794.00		120.99553 PERRIGO CO COM PROPERTY TYPE: SECURITIES 12,914.00					04/17/2012 -120.00	08/17/2012
13,218.00		125.00447 PERRIGO CO COM PROPERTY TYPE: SECURITIES 13,342.00					04/17/2012 -124.00	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)	
26,013.00		246. PERRIGO CO COM PROPERTY TYPE: SECURITIES 26,125.00					04/20/2012 -112.00	08/17/2012
26,013.00		246. PERRIGO CO COM PROPERTY TYPE: SECURITIES 25,855.00					06/06/2012 158.00	08/17/2012
211.00		2. PERRIGO CO COM PROPERTY TYPE: SECURITIES 208.00					05/31/2012 3.00	08/17/2012
17,572.00		250. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 15,442.00					04/20/2012 2,130.00	08/17/2012
3,932.00		260. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 5,002.00					06/27/2011 -1,070.00	08/17/2012
8,953.00		169. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 4,857.00					08/20/2009 4,096.00	08/17/2012
4,132.00		78. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,196.00					07/30/2009 1,936.00	08/17/2012
8,701.00		122. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 10,472.00					06/14/2012 -1,771.00	08/21/2012
35,091.00		492. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 41,992.00					05/03/2012 -6,901.00	08/21/2012
26,389.00		370. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 31,365.00					05/04/2012 -4,976.00	08/21/2012
17,474.00		245. MEAD JOHNSON NUTRITION COMPANY PROPERTY TYPE: SECURITIES 19,840.00					06/06/2012 -2,366.00	08/21/2012

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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)	
169,421.00		140000. MICHIGAN FIN AUTH REV 06/27/12 5 PROPERTY TYPE: SECURITIES 170,696.00					07/16/2012 -1,275.00	08/21/2012
6,657.00		242. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 6,611.00					05/04/2012 46.00	08/21/2012
10,068.00		366. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 9,208.00					04/11/2012 860.00	08/21/2012
578.00		21. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 500.00					02/29/2012 78.00	08/21/2012
55,872.00		55000. US TREASURY NOTES 04/15/11 1.250 PROPERTY TYPE: SECURITIES 55,385.00					05/06/2011 487.00	08/21/2012
49,112.00		615. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 53,125.00					04/20/2011 -4,013.00	08/21/2012
33,303.00		398. AMGEN INC PROPERTY TYPE: SECURITIES 21,568.00					03/30/2011 11,735.00	08/22/2012
72,797.00		870. AMGEN INC PROPERTY TYPE: SECURITIES 45,102.00					03/02/2011 27,695.00	08/22/2012
24,349.00		291. AMGEN INC PROPERTY TYPE: SECURITIES 14,052.00					01/28/2008 10,297.00	08/22/2012
2,920.00		529. CBIZ INC PROPERTY TYPE: SECURITIES 2,925.00					09/22/2010 -5.00	08/22/2012
48,113.00		849. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 41,475.00					06/04/2012 6,638.00	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)	
40,916.00		722. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 31,946.00					01/12/2012 8,970.00	08/22/2012
2,967.00		1029. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 7,778.00					06/29/2011 -4,811.00	08/22/2012
92.00		32. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 231.00					06/28/2011 -139.00	08/22/2012
7,497.00		1409. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 14,119.00					04/28/2011 -6,622.00	08/22/2012
1,701.00		112. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 2,155.00					06/27/2011 -454.00	08/22/2012
2,096.00		138. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 2,600.00					05/31/2011 -504.00	08/22/2012
7,773.00		72. EOG RES INC PROPERTY TYPE: SECURITIES 8,399.00					02/28/2012 -626.00	08/23/2012
5,614.00		52. EOG RES INC PROPERTY TYPE: SECURITIES 6,033.00					02/22/2012 -419.00	08/23/2012
21,438.00		246. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 21,143.00					02/28/2011 295.00	08/23/2012
10,967.00		125. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 13,019.00					06/09/2011 -2,052.00	08/23/2012
7,588.00		1441. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 14,440.00					04/28/2011 -6,852.00	08/23/2012

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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)	
2,807.00		189. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 3,561.00					05/31/2011 -754.00	08/23/2012
11,548.00		463. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 10,216.00					07/20/2011 1,332.00	08/23/2012
26,638.00		1068. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 19,570.00					08/04/2011 7,068.00	08/23/2012
20,228.00		811. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 13,220.00					08/29/2011 7,008.00	08/23/2012
6,759.00		752. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 7,609.00					04/14/2011 -850.00	08/23/2012
1,034.00		115. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 1,161.00					04/29/2011 -127.00	08/23/2012
21,271.00		371. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 18,798.00					05/26/2011 2,473.00	08/24/2012
30,291.00		1219. INTEL CORP PROPERTY TYPE: SECURITIES 32,706.00					06/14/2012 -2,415.00	08/24/2012
522.00		21. INTEL CORP PROPERTY TYPE: SECURITIES 560.00					06/29/2012 -38.00	08/24/2012
1,166.00		437. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 3,154.00					06/28/2011 -1,988.00	08/24/2012
779.00		292. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 2,107.00					06/28/2011 -1,328.00	08/24/2012

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3,245.00		37. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 3,854.00					06/09/2011 -609.00	08/24/2012
50,686.00		578. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 31,176.00					10/30/2008 19,510.00	08/24/2012
9,147.00		123.0002 POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 9,889.00					04/25/2012 -742.00	08/24/2012
9,072.00		121.9998 POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 9,809.00					04/25/2012 -737.00	08/24/2012
14,055.00		189. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 9,337.00					08/12/2011 4,718.00	08/24/2012
4,759.00		64. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 2,379.00					12/01/2010 2,380.00	08/24/2012
28,450.00		378. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 26,286.00					05/22/2012 2,164.00	08/24/2012
29,542.00		369. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 31,875.00					04/20/2011 -2,333.00	08/24/2012
13,108.00		249. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 12,682.00					08/14/2012 426.00	08/24/2012
1,217.00		1216.99 AMSI 2003-IA1 A4 10/01/03 VAR 11 PROPERTY TYPE: SECURITIES 1,129.00					03/24/2010 88.00	08/25/2012
95.00		94.52 BANK OF AMERICA MTG SECURITIES 07/ PROPERTY TYPE: SECURITIES 92.00					02/26/2010 3.00	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)	
499.00		499.31 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 477.00					01/05/2010 22.00	08/25/2012
1,717.00		1717.2 CWHL 2004-J6 1A2 07/01/04 5.250 0 PROPERTY TYPE: SECURITIES 1,662.00					03/24/2010 55.00	08/25/2012
1,736.00		1735.58 CSFB 2004-7 6A1 10/01/04 5.250 1 PROPERTY TYPE: SECURITIES 1,749.00					01/27/2010 -13.00	08/25/2012
640.00		639.53 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 648.00					10/02/2007 -8.00	08/25/2012
3,383.00		3382.82 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 3,532.00					02/04/2011 -149.00	08/25/2012
6,884.00		6884.27 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 7,007.00					09/05/2007 -123.00	08/25/2012
81.00		81.31 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 83.00					09/12/2007 -2.00	08/25/2012
630.00		629.52 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 633.00					06/14/2011 -3.00	08/25/2012
785.00		785.48 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 782.00					01/03/2011 3.00	08/25/2012
314.00		313.71 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 329.00					09/15/2011 -15.00	08/25/2012
1,606.00		1606.33 FN AH7572 03/01/11 4.000 03/01/4 PROPERTY TYPE: SECURITIES 1,584.00					03/10/2011 22.00	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)	
172.00		172.37 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 174.00				05/17/2011 -2.00	08/25/2012
2,636.00		2636.48 FN AJ1413 09/01/11 4.500 09/01/4 PROPERTY TYPE: SECURITIES 2,831.00				01/26/2012 -195.00	08/25/2012
1,579.00		1578.93 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,661.00				03/20/2012 -82.00	08/25/2012
2,152.00		2151.59 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 2,255.00				08/11/2011 -103.00	08/25/2012
1,168.00		1167.52 FNBR 2007-B2 AB 05/01/07 5.500 1 PROPERTY TYPE: SECURITIES 1,167.00				05/11/2007 1.00	08/25/2012
1,586.00		1585.77 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,658.00				12/07/2009 -72.00	08/25/2012
2,536.00		2535.99 FN 684200 01/01/03 6.000 01/01/3 PROPERTY TYPE: SECURITIES 2,542.00				08/28/2007 -6.00	08/25/2012
50.00		49.78 FN 697220 07/01/03 5.000 07/01/33 PROPERTY TYPE: SECURITIES 53.00				11/08/2010 -3.00	08/25/2012
5,130.00		5130. FN 725027 12/01/03 5.000 11/01/33 PROPERTY TYPE: SECURITIES 5,485.00				11/09/2010 -355.00	08/25/2012
1,276.00		1276.34 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,252.00				08/30/2007 24.00	08/25/2012
2,584.00		2584.2 FN 733756 08/01/03 5.000 09/01/33 PROPERTY TYPE: SECURITIES 2,458.00				09/04/2007 126.00	08/25/2012

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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)	
5,467.00		5467.3 FN 735230 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 5,368.00				08/29/2007 99.00	08/25/2012
1,415.00		1415.34 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,419.00				08/28/2007 -4.00	08/25/2012
2,032.00		2031.88 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,203.00				07/16/2010 -171.00	08/25/2012
5,019.00		5018.65 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 4,733.00				08/17/2007 286.00	08/25/2012
587.00		587.03 FN 788519 07/01/04 5.000 07/01/34 PROPERTY TYPE: SECURITIES 561.00				09/25/2007 26.00	08/25/2012
658.00		658.23 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 646.00				08/30/2007 12.00	08/25/2012
2,523.00		2522.57 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 2,493.00				09/11/2007 30.00	08/25/2012
286.00		285.74 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 272.00				09/04/2007 14.00	08/25/2012
1,136.00		1136.36 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,081.00				09/04/2007 55.00	08/25/2012
1,308.00		1308.13 FAMMIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 1,318.00				09/19/2007 -10.00	08/25/2012
918.00		918.49 FN 831926 12/01/06 6.000 12/01/36 PROPERTY TYPE: SECURITIES 920.00				10/15/2007 -2.00	08/25/2012

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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)	
192.00		191.78 FN 835148 09/01/05 5.000 09/01/35 PROPERTY TYPE: SECURITIES 196.00					05/29/2009 -4.00	08/25/2012
4,666.00		4665.64 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 4,862.00					08/04/2009 -196.00	08/25/2012
526.00		526.11 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 526.00					09/17/2007	08/25/2012
2,751.00		2751.47 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 2,955.00					05/24/2010 -204.00	08/25/2012
2,080.00		2079.5 FN 931765 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 2,157.00					01/04/2011 -77.00	08/25/2012
3,027.00		3027.31 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,259.00					02/09/2012 -232.00	08/25/2012
4,739.00		4739.46 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 4,861.00					12/14/2010 -122.00	08/25/2012
1,098.00		1097.59 FN AA9176 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 1,146.00					07/27/2010 -48.00	08/25/2012
2,291.00		2290.7 FN AA9346 08/13/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 2,402.00					11/17/2010 -111.00	08/25/2012
1,604.00		1603.72 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 1,624.00					07/14/2011 -20.00	08/25/2012
3,942.00		3941.57 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 4,079.00					03/11/2011 -137.00	08/25/2012

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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)	
558.00		558.43 FN MA1138 07/01/12 3.500 #N/A N/A PROPERTY TYPE: SECURITIES 591.00					06/29/2012 -33.00	08/25/2012
735.00		735.2 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 779.00					07/01/2010 -44.00	08/25/2012
1,690.00		1690.32 FN AD6369 05/01/10 4.500 05/01/4 PROPERTY TYPE: SECURITIES 1,764.00					07/21/2010 -74.00	08/25/2012
468.00		467.62 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 467.00					05/03/2011 1.00	08/25/2012
702.00		701.7 FN AE2497 09/01/10 4.500 09/01/40 PROPERTY TYPE: SECURITIES 733.00					07/18/2011 -31.00	08/25/2012
2,648.00		2647.62 FN AE8736 12/01/10 4.500 12/01/4 PROPERTY TYPE: SECURITIES 2,707.00					12/28/2010 -59.00	08/25/2012
12,178.00		12177.74 FHASI 2004-5 2A1 06/01/04 6.250 PROPERTY TYPE: SECURITIES 12,650.00					09/23/2010 -472.00	08/25/2012
2,967.00		2967.06 J P MORGAN MTG TR 08/01/04 4.500 PROPERTY TYPE: SECURITIES 2,989.00					01/20/2010 -22.00	08/25/2012
501.00		501.24 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 494.00					03/11/2005 7.00	08/25/2012
108.00		107.97 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 109.00					08/26/2010 -1.00	08/25/2012
486.00		485.94 MASTR ALTERNATIVE LOAN TRUST 12/0 PROPERTY TYPE: SECURITIES 479.00					02/22/2010 7.00	08/25/2012

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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)	
2,163.00		2162.56 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 2,119.00					02/10/2012 44.00	08/25/2012
26,309.00		610. FASTENAL CO PROPERTY TYPE: SECURITIES 27,670.00					07/19/2012 -1,361.00	08/31/2012
21,133.00		490. FASTENAL CO PROPERTY TYPE: SECURITIES 21,170.00					07/26/2012 -37.00	08/31/2012
388.00		9. FASTENAL CO PROPERTY TYPE: SECURITIES 283.00					02/11/2011 105.00	08/31/2012
23,160.00		119. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 23,001.00					05/31/2012 159.00	08/31/2012
23,939.00		123. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 23,773.00					06/06/2012 166.00	08/31/2012
1,557.00		8. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 1,265.00					01/24/2011 292.00	08/31/2012
26,590.00		54. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 27,516.00					02/23/2012 -926.00	08/31/2012
3,939.00		8. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 4,052.00					02/14/2012 -113.00	08/31/2012
13,261.00		121. PERRIGO CO COM PROPERTY TYPE: SECURITIES 12,700.00					04/17/2012 561.00	08/31/2012
13,371.00		122. PERRIGO CO COM PROPERTY TYPE: SECURITIES 12,685.00					05/31/2012 686.00	08/31/2012

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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)	
27,289.00		249. PERRIGO CO COM PROPERTY TYPE: SECURITIES 18,731.00				03/10/2011 8,558.00	08/31/2012
162,606.00		160000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 160,025.00				02/23/2012 2,581.00	08/31/2012
10,163.00		10000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 9,997.00				02/29/2012 166.00	08/31/2012
50,814.00		50000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 49,906.00				03/05/2012 908.00	08/31/2012
35,570.00		35000. UNITED STATES TREAS NTS 02/29/12 PROPERTY TYPE: SECURITIES 34,635.00				02/23/2012 935.00	08/31/2012
29,313.00		1204. INTEL CORP PROPERTY TYPE: SECURITIES 32,135.00				06/29/2012 -2,822.00	09/04/2012
584.00		24. INTEL CORP PROPERTY TYPE: SECURITIES 597.00				11/30/2011 -13.00	09/04/2012
120,024.00		1444. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 77,886.00				10/30/2008 42,138.00	09/04/2012
2,387.00		29. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 1,564.00				10/30/2008 823.00	09/05/2012
15,640.00		190. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 10,248.00				10/30/2008 5,392.00	09/05/2012
14,817.00		180. OCCIDENTAL PETE CORP PROPERTY TYPE: SECURITIES 9,468.00				11/26/2008 5,349.00	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)	
102,055.00		100000. UNITED STATES TREAS NTS 01/31/12 PROPERTY TYPE: SECURITIES 100,473.00				08/21/2012 1,582.00	09/05/2012
22,052.00		248. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 21,315.00				02/28/2011 737.00	09/06/2012
30,056.00		61. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 30,900.00				02/14/2012 -844.00	09/06/2012
290.00		289.93 VALT 2002-1 A4 06/01/02 VAR 05/07 PROPERTY TYPE: SECURITIES 304.00				07/09/2004 -14.00	09/07/2012
8,347.00		8347.01 AMERICREDIT AUTOMOBILE RECEIVABL PROPERTY TYPE: SECURITIES 8,347.00				01/31/2012	09/08/2012
1,164.00		1163.91 GE CAP CORP 12/01/02 4.996 12/10 PROPERTY TYPE: SECURITIES 1,212.00				03/25/2011 -48.00	09/10/2012
6,249.00		117. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 6,624.00				05/22/2012 -375.00	09/11/2012
14,689.00		275. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 14,268.00				07/25/2012 421.00	09/11/2012
63,723.00		1193. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 38,504.00				12/17/2009 25,219.00	09/11/2012
20,458.00		383. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 11,125.00				09/09/2008 9,333.00	09/11/2012
17,403.00		292. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 12,920.00				01/12/2012 4,483.00	09/12/2012

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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)	
69,433.00		1165. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 46,551.00				10/17/2011 22,882.00	09/12/2012
122,289.00		2307. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 67,011.00				09/09/2008 55,278.00	09/12/2012
39,332.00		742. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 19,062.00				12/29/2008 20,270.00	09/12/2012
46,785.00		1395. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 29,259.00				09/05/2008 17,526.00	09/13/2012
17,132.00		682. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 18,510.00				05/27/2011 -1,378.00	09/13/2012
23,311.00		928. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 23,656.00				05/19/2011 -345.00	09/13/2012
16,127.00		642. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 15,963.00				12/15/2011 164.00	09/13/2012
4,597.00		183. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 3,105.00				04/26/2010 1,492.00	09/13/2012
52,752.00		2100. COEUR D ALENE MINES CORP IDAHO COM PROPERTY TYPE: SECURITIES 31,670.00				01/27/2010 21,082.00	09/13/2012
500,105.00		455000. US TREASURY NOTE 01/15/12 0.125 PROPERTY TYPE: SECURITIES 470,702.00				04/09/2012 29,403.00	09/13/2012
1,376.00		81. AAR CORP COM PROPERTY TYPE: SECURITIES 1,762.00				08/29/2011 -386.00	09/14/2012

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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)	
1,325.00		78. AAR CORP COM PROPERTY TYPE: SECURITIES 1,375.00				05/28/2008 -50.00	09/14/2012
10,275.00		276. AT&T INC PROPERTY TYPE: SECURITIES 9,030.00				04/27/2012 1,245.00	09/14/2012
2,118.00		53. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,543.00				06/09/2011 -425.00	09/14/2012
2,758.00		69. AGILENT TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 3,153.00				06/09/2011 -395.00	09/14/2012
2,829.00		288. ALCOA INC PROPERTY TYPE: SECURITIES 3,385.00				08/08/2011 -556.00	09/14/2012
5,096.00		46. ALEXION PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 1,158.00				05/26/2010 3,938.00	09/14/2012
3,813.00		96. ALLSTATE CORP PROPERTY TYPE: SECURITIES 3,269.00				04/28/2010 544.00	09/14/2012
2,505.00		76. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 1,594.00				09/05/2008 911.00	09/14/2012
1,984.00		161. AMERICAN EQUITY INVT LIFE HLDG PROPERTY TYPE: SECURITIES 2,077.00				05/06/2011 -93.00	09/14/2012
4,248.00		72. AMERICAN EXPRESS CO PROPERTY TYPE: SECURITIES 3,648.00				05/26/2011 600.00	09/14/2012
8,741.00		146. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 6,286.00				08/24/2011 2,455.00	09/14/2012

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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)	
5,121.00		143. AMETEK INC NEW COM PROPERTY TYPE: SECURITIES 4,010.00					12/23/2011 1,111.00	09/14/2012
6,311.00		77. AMGEN INC PROPERTY TYPE: SECURITIES 3,718.00					01/28/2008 2,593.00	09/14/2012
6,433.00		69. APACHE CORP COM PROPERTY TYPE: SECURITIES 7,701.00					02/22/2012 -1,268.00	09/14/2012
27,821.00		40. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES 3,450.00					12/29/2008 24,371.00	09/14/2012
3,184.00		117. ARCHER DANIELS MIDLAND CO PROPERTY TYPE: SECURITIES 3,205.00					09/12/2012 -21.00	09/14/2012
2,197.00		327. AURICO GOLD INC PROPERTY TYPE: SECURITIES 3,183.00					02/23/2012 -986.00	09/14/2012
3,190.00		96. AVNET INC COM PROPERTY TYPE: SECURITIES 2,839.00					03/18/2010 351.00	09/14/2012
5,798.00		171. B B & T CORPORATION COM PROPERTY TYPE: SECURITIES 4,051.00					12/15/2011 1,747.00	09/14/2012
7,887.00		181. BP AMOCO PLC - SPONS ADR PROPERTY TYPE: SECURITIES 8,136.00					10/31/2011 -249.00	09/14/2012
4,671.00		79. BEAM INC PROPERTY TYPE: SECURITIES 4,933.00					07/17/2012 -262.00	09/14/2012
5,046.00		33. BIOGEN IDEC INC PROPERTY TYPE: SECURITIES 3,299.00					06/22/2011 1,747.00	09/14/2012

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270.00		45. CBIZ INC PROPERTY TYPE: SECURITIES 249.00					09/22/2010 21.00	09/14/2012
8,351.00		175. CIGNA CORP PROPERTY TYPE: SECURITIES 8,614.00					04/03/2012 -263.00	09/14/2012
1,596.00		34. CVS CORP PROPERTY TYPE: SECURITIES 1,596.00					09/13/2012	09/14/2012
2,836.00		93. CARDTRONICS INC PROPERTY TYPE: SECURITIES 2,588.00					05/31/2012 248.00	09/14/2012
8,434.00		199. CENTURYTEL INC PROPERTY TYPE: SECURITIES 7,852.00					06/27/2011 582.00	09/14/2012
10,076.00		86. CHEVRONTExACO CORP PROPERTY TYPE: SECURITIES 4,868.00					12/23/2005 5,208.00	09/14/2012
11,194.00		572. CISCO SYS INC PROPERTY TYPE: SECURITIES 11,550.00					02/23/2012 -356.00	09/14/2012
299.00		8.6 CITIGROUP INC PROPERTY TYPE: SECURITIES 372.00					12/01/2010 -73.00	09/14/2012
11,124.00		320.4 CITIGROUP INC PROPERTY TYPE: SECURITIES 13,844.00					12/01/2010 -2,720.00	09/14/2012
9,029.00		236. COCA COLA CO PROPERTY TYPE: SECURITIES 9,197.00					06/29/2012 -168.00	09/14/2012
4,999.00		53. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 4,704.00					05/03/2012 295.00	09/14/2012

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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)	
6,472.00		63. COSTCO WHOLESALE CORP PROPERTY TYPE: SECURITIES 5,955.00				06/29/2012 517.00	09/14/2012
3,860.00		37. CUMMINS ENGINE INC PROPERTY TYPE: SECURITIES 3,821.00				08/17/2012 39.00	09/14/2012
3,772.00		58. DSW INC CL A PROPERTY TYPE: SECURITIES 3,784.00				09/06/2012 -12.00	09/14/2012
4,558.00		83. DANAHER CORPORATION PROPERTY TYPE: SECURITIES 3,018.00				12/12/2006 1,540.00	09/14/2012
2,247.00		208. DELL INC PROPERTY TYPE: SECURITIES 3,761.00				02/08/2012 -1,514.00	09/14/2012
3,298.00		99. DISH NETWORK CORP CL A PROPERTY TYPE: SECURITIES 2,799.00				09/20/2011 499.00	09/14/2012
4,645.00		144. DOW CHEM CO PROPERTY TYPE: SECURITIES 3,882.00				07/29/2010 763.00	09/14/2012
5,632.00		203. EMC CORP/MASS PROPERTY TYPE: SECURITIES 5,690.00				02/28/2012 -58.00	09/14/2012
527.00		19. EMC CORP/MASS PROPERTY TYPE: SECURITIES 529.00				05/26/2011 -2.00	09/14/2012
5,041.00		43. EOG RES INC PROPERTY TYPE: SECURITIES 5,088.00				02/28/2012 -47.00	09/14/2012
2,297.00		48. EATON CORP PROPERTY TYPE: SECURITIES 2,469.00				02/08/2012 -172.00	09/14/2012

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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)	
4,909.00		98. EBAY INC PROPERTY TYPE: SECURITIES 4,571.00				08/17/2012 338.00	09/14/2012
3,591.00		56. ECOLAB INC COM PROPERTY TYPE: SECURITIES 3,802.00				06/29/2012 -211.00	09/14/2012
3,872.00		86. EDISON INTERNATIONAL PROPERTY TYPE: SECURITIES 3,389.00				06/12/2006 483.00	09/14/2012
875.00		18. ENTERTAINMENT PROPERTIES TRUST COM PROPERTY TYPE: SECURITIES 774.00				06/20/2012 101.00	09/14/2012
1,776.00		9. EQUINIX INC PROPERTY TYPE: SECURITIES 1,773.00				08/31/2012 3.00	09/14/2012
4,425.00		124. EXELON CORP COMM STK PROPERTY TYPE: SECURITIES 5,268.00				09/26/2011 -843.00	09/14/2012
4,001.00		64. EXPRESS SCRIPTS HOLDINGS PROPERTY TYPE: SECURITIES 4,016.00				08/31/2012 -15.00	09/14/2012
9,206.00		100. EXXON MOBIL CORPORATION PROPERTY TYPE: SECURITIES 8,595.00				02/28/2011 611.00	09/14/2012
5,458.00		93. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 3,958.00				03/31/2011 1,500.00	09/14/2012
3,659.00		83. FASTENAL CO PROPERTY TYPE: SECURITIES 2,609.00				02/11/2011 1,050.00	09/14/2012
3,297.00		392. FIRST NIAGARA FINL GROUP INC NEW PROPERTY TYPE: SECURITIES 3,207.00				09/11/2012 90.00	09/14/2012

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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)	
5,679.00		79. FISERV INC PROPERTY TYPE: SECURITIES 4,988.00				02/25/2011 691.00	09/14/2012
2,038.00		34. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 2,179.00				02/23/2012 -141.00	09/14/2012
4,330.00		247. GANNETT INC PROPERTY TYPE: SECURITIES 3,464.00				01/03/2012 866.00	09/14/2012
6,963.00		104. GENERAL DYNAMICS CORP PROPERTY TYPE: SECURITIES 7,028.00				04/25/2012 -65.00	09/14/2012
11,123.00		504. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 9,148.00				03/17/2010 1,975.00	09/14/2012
4,568.00		207. GENERAL ELEC CO PROPERTY TYPE: SECURITIES 3,471.00				09/16/2009 1,097.00	09/14/2012
6,302.00		262. GENERAL MTRS CO PROPERTY TYPE: SECURITIES 5,755.00				08/17/2012 547.00	09/14/2012
4,493.00		72. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 4,151.00				08/14/2012 342.00	09/14/2012
1,685.00		27. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 1,079.00				10/17/2011 606.00	09/14/2012
3,991.00		33. GOLDMAN SACHS GROUP PROPERTY TYPE: SECURITIES 5,303.00				11/22/2010 -1,312.00	09/14/2012
3,553.00		5. GOOGLE INC-CL A PROPERTY TYPE: SECURITIES 3,488.00				09/06/2012 65.00	09/14/2012

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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)	
1,310.00		69. GREENBRIER COS INC COM PROPERTY TYPE: SECURITIES 980.00					08/08/2011 330.00	09/14/2012
2,689.00		72. HALLIBURTON CO PROPERTY TYPE: SECURITIES 2,470.00					09/07/2012 219.00	09/14/2012
5,034.00		248. HARTFORD FINANCIAL SVCS GRP PROPERTY TYPE: SECURITIES 4,832.00					09/12/2012 202.00	09/14/2012
1,291.00		63. HELIX ENERGY SOLUTIONS GROUP PROPERTY TYPE: SECURITIES 1,031.00					08/12/2011 260.00	09/14/2012
3,882.00		55. HERSHEY FOODS CORP PROPERTY TYPE: SECURITIES 4,015.00					09/06/2012 -133.00	09/14/2012
6,726.00		113. HOME DEPOT INC PROPERTY TYPE: SECURITIES 5,970.00					06/29/2012 756.00	09/14/2012
1,400.00		60. INTEL CORP PROPERTY TYPE: SECURITIES 1,493.00					11/30/2011 -93.00	09/14/2012
2,520.00		108. INTEL CORP PROPERTY TYPE: SECURITIES 2,683.00					11/11/2011 -163.00	09/14/2012
7,932.00		340. INTEL CORP PROPERTY TYPE: SECURITIES 9,672.00					04/27/2012 -1,740.00	09/14/2012
11,364.00		55. INTERNATIONAL BUSINESS MACHS PROPERTY TYPE: SECURITIES 8,694.00					01/24/2011 2,670.00	09/14/2012
1,490.00		3. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 1,520.00					02/14/2012 -30.00	09/14/2012

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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)	
4,268.00		103. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 4,668.00					01/26/2011 -400.00	09/14/2012
7,168.00		173. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES 6,940.00					12/23/2005 228.00	09/14/2012
3,397.00		117. JOHNSON CTLS INC PROPERTY TYPE: SECURITIES 3,777.00					11/03/2011 -380.00	09/14/2012
2,253.00		27. KANSAS CITY SOUTHERN IND. COM PROPERTY TYPE: SECURITIES 1,007.00					05/26/2010 1,246.00	09/14/2012
7,547.00		839. KEYCORP COMMON PROPERTY TYPE: SECURITIES 7,018.00					07/26/2011 529.00	09/14/2012
3,428.00		144. KROGER CO PROPERTY TYPE: SECURITIES 3,433.00					04/30/2012 -5.00	09/14/2012
3,658.00		60. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 3,659.00					09/06/2012 -1.00	09/14/2012
1,199.00		68. MARTEN TRANS LTD PROPERTY TYPE: SECURITIES 1,555.00					04/04/2011 -356.00	09/14/2012
6,344.00		14. MASTERCARD INC CL A PROPERTY TYPE: SECURITIES 6,221.00					04/11/2012 123.00	09/14/2012
4,048.00		144. MAXIM INTEGRATED PRODUCTS PROPERTY TYPE: SECURITIES 4,118.00					02/28/2012 -70.00	09/14/2012
1,373.00		15. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,179.00					04/29/2011 194.00	09/14/2012

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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)	
3,662.00		40. MCDONALDS CORP PROPERTY TYPE: SECURITIES 1,752.00					12/22/2006 1,910.00	09/14/2012
1,202.00		153. MEADOWBROOK INS GROUP INC COM PROPERTY TYPE: SECURITIES 1,202.00					02/19/2010	09/14/2012
10,919.00		250. MERCK & CO INC NEW PROPERTY TYPE: SECURITIES 8,879.00					12/14/2011 2,040.00	09/14/2012
3,546.00		20. METTLER-TOLEDO INTL INC PROPERTY TYPE: SECURITIES 2,136.00					07/25/2008 1,410.00	09/14/2012
6,688.00		215. MICROSOFT CORP PROPERTY TYPE: SECURITIES 7,028.00					04/20/2012 -340.00	09/14/2012
3,988.00		45. MONSANTO CO NEW PROPERTY TYPE: SECURITIES 4,006.00					08/09/2012 -18.00	09/14/2012
2,384.00		89. NYSE EURONEXT PROPERTY TYPE: SECURITIES 2,539.00					03/16/2010 -155.00	09/14/2012
6,316.00		74. NATIONAL-OILWELL INC COM PROPERTY TYPE: SECURITIES 5,851.00					02/10/2011 465.00	09/14/2012
1,448.00		124. NAVIGANT CONSULTING INC PROPERTY TYPE: SECURITIES 1,270.00					05/20/2011 178.00	09/14/2012
1,307.00		120. INTELIGENT INC PROPERTY TYPE: SECURITIES 1,660.00					05/20/2010 -353.00	09/14/2012
6,033.00		89. NEXTERA ENERGY INC PROPERTY TYPE: SECURITIES 4,780.00					03/02/2011 1,253.00	09/14/2012

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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)	
255.00		91. NORTH AMERICAN ENERGY PARTNERS PROPERTY TYPE: SECURITIES 657.00					06/28/2011 -402.00	09/14/2012
1,076.00		136. OFFICEMAX INC DEL PROPERTY TYPE: SECURITIES 1,363.00					04/28/2011 -287.00	09/14/2012
4,823.00		349. OLD NATL BANCORP IND PROPERTY TYPE: SECURITIES 4,287.00					02/24/2009 536.00	09/14/2012
6,415.00		195. ORACLE CORP PROPERTY TYPE: SECURITIES 6,281.00					08/17/2012 134.00	09/14/2012
903.00		21. P G & E CORPORATION PROPERTY TYPE: SECURITIES 807.00					06/25/2009 96.00	09/14/2012
1,327.00		14. PVH CORP COMMON PROPERTY TYPE: SECURITIES 1,188.00					02/29/2012 139.00	09/14/2012
4,644.00		49. PVH CORP COMMON PROPERTY TYPE: SECURITIES 4,015.00					02/14/2012 629.00	09/14/2012
3,072.00		162. PEPCO HLDGS INC PROPERTY TYPE: SECURITIES 3,654.00					12/23/2005 -582.00	09/14/2012
1,572.00		14. PERRIGO CO COM PROPERTY TYPE: SECURITIES 1,053.00					03/10/2011 519.00	09/14/2012
2,095.00		305. PETROQUEST ENERGY INC COM PROPERTY TYPE: SECURITIES 2,544.00					07/27/2011 -449.00	09/14/2012
1,249.00		206. PHOTRONICS INC COM PROPERTY TYPE: SECURITIES 1,809.00					03/30/2011 -560.00	09/14/2012

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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)	
4,515.00		53. POLARIS INDS INC COM PROPERTY TYPE: SECURITIES 4,381.00					04/25/2012 134.00	09/14/2012
3,849.00		6. PRICELINE COM INC COM NEW PROPERTY TYPE: SECURITIES 3,966.00					06/29/2012 -117.00	09/14/2012
2,492.00		86. PRINCIPAL FINL GROUP INC PROPERTY TYPE: SECURITIES 2,405.00					09/11/2012 87.00	09/14/2012
4,073.00		59. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES 3,925.00					12/23/2011 148.00	09/14/2012
3,742.00		180. PROGRESSIVE CORP OHIO COM PROPERTY TYPE: SECURITIES 3,763.00					06/27/2011 -21.00	09/14/2012
5,794.00		99. PRUDENTIAL FINL INC PROPERTY TYPE: SECURITIES 7,826.00					03/24/2008 -2,032.00	09/14/2012
7,218.00		111. QUALCOMM INC PROPERTY TYPE: SECURITIES 7,369.00					04/11/2012 -151.00	09/14/2012
1,139.00		19. REINSURANCE GROUP AMER INC COM NEW PROPERTY TYPE: SECURITIES 743.00					12/23/2005 396.00	09/14/2012
7,380.00		98. ROYAL DUTCH SHELL PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 7,668.00					04/28/2011 -288.00	09/14/2012
500.00		19. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 453.00					02/29/2012 47.00	09/14/2012
3,998.00		152. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 3,584.00					02/28/2012 414.00	09/14/2012

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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)	
4,104.00		89. SANDISK CORP COM PROPERTY TYPE: SECURITIES 3,315.00					06/20/2012 789.00	09/14/2012
7,175.00		164. SANOFI CHANGED FROM SANOFI-AVENTIS PROPERTY TYPE: SECURITIES 6,930.00					08/15/2012 245.00	09/14/2012
5,755.00		74. SCHLUMBERGER LTD PROPERTY TYPE: SECURITIES 6,137.00					12/30/2010 -382.00	09/14/2012
1,780.00		60. SKYWORKS SOLUTIONS INC PROPERTY TYPE: SECURITIES 1,822.00					08/31/2012 -42.00	09/14/2012
5,397.00		74. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 5,378.00					09/06/2012 19.00	09/14/2012
495.00		31. SPARTAN STORES INC COM PROPERTY TYPE: SECURITIES 584.00					05/31/2011 -89.00	09/14/2012
1,486.00		63. SPIRIT AEROSYSTEMS HOLD-CL A PROPERTY TYPE: SECURITIES 1,027.00					08/29/2011 459.00	09/14/2012
3,526.00		38. STERICYCLE INC PROPERTY TYPE: SECURITIES 3,462.00					06/29/2012 64.00	09/14/2012
1,424.00		147. SYMMETRY MED INC PROPERTY TYPE: SECURITIES 1,485.00					04/29/2011 -61.00	09/14/2012
4,395.00		95. TJX COMPANIES INC PROPERTY TYPE: SECURITIES 4,412.00					09/06/2012 -17.00	09/14/2012
5,687.00		76. TERADATA CORP DEL PROPERTY TYPE: SECURITIES 5,285.00					05/22/2012 402.00	09/14/2012

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3,189.00		78. TEVA PHARMACEUTICAL-SP ADR PROPERTY TYPE: SECURITIES 4,225.00					09/20/2010 -1,036.00	09/14/2012
4,247.00		135. TIBCO SOFTWARE INC PROPERTY TYPE: SECURITIES 4,582.00					05/03/2012 -335.00	09/14/2012
8,855.00		198. TIME WARNER INC PROPERTY TYPE: SECURITIES 7,672.00					08/16/2007 1,183.00	09/14/2012
3,896.00		40. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 3,871.00					05/22/2012 25.00	09/14/2012
3,749.00		37. ULTA SALON COSMETICS & FRAGRANCE PROPERTY TYPE: SECURITIES 1,545.00					02/11/2011 2,204.00	09/14/2012
4,251.00		33. UNION PAC CORP PROPERTY TYPE: SECURITIES 4,065.00					07/19/2012 186.00	09/14/2012
1,452.00		57. UNITED BANKSHARES INC W VA PROPERTY TYPE: SECURITIES 1,482.00					06/20/2012 -30.00	09/14/2012
1,393.00		17. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,468.00					04/20/2011 -75.00	09/14/2012
4,580.00		85. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 2,393.00					07/30/2009 2,187.00	09/14/2012
3,287.00		61. UNITEDHEALTH GROUP INC PROPERTY TYPE: SECURITIES 1,567.00					12/29/2008 1,720.00	09/14/2012
2,492.00		120. UNUMPROVIDENT CORP PROPERTY TYPE: SECURITIES 2,768.00					02/08/2012 -276.00	09/14/2012

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6,241.00		108. VALSPAR CORPORATION COM PROPERTY TYPE: SECURITIES 5,501.00					08/14/2012 740.00	09/14/2012
8,251.00		157. VIACOM INC-B PROPERTY TYPE: SECURITIES 7,032.00					03/21/2011 1,219.00	09/14/2012
1,829.00		88. W&T OFFSHORE INC PROPERTY TYPE: SECURITIES 1,870.00					04/03/2012 -41.00	09/14/2012
6,398.00		178. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 5,626.00					03/01/2012 772.00	09/14/2012
7,548.00		210. WELLS FARGO COMPANY PROPERTY TYPE: SECURITIES 7,215.00					09/12/2012 333.00	09/14/2012
5,791.00		155. WISCONSIN ENERGY CORP PROPERTY TYPE: SECURITIES 6,315.00					08/01/2012 -524.00	09/14/2012
2,705.00		347. XEROX CORP PROPERTY TYPE: SECURITIES 3,380.00					03/29/2010 -675.00	09/14/2012
3,793.00		72. AON PLC CL A PROPERTY TYPE: SECURITIES 824.00					06/27/2011 2,969.00	09/14/2012
977.00		32. ASPEN INSURANCE HOLDINGS LTD PROPERTY TYPE: SECURITIES 831.00					12/15/2011 146.00	09/14/2012
2,970.00		51. ENSCO PLC SHS CLASS A PROPERTY TYPE: SECURITIES 2,663.00					12/27/2010 307.00	09/14/2012
6,847.00		263. INVESCO LTD ADR PROPERTY TYPE: SECURITIES 5,361.00					11/11/2011 1,486.00	09/14/2012

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2,319.00		140. NABORS INDUSTRIES LTD COMMON PROPERTY TYPE: SECURITIES 2,019.00					07/19/2012 300.00	09/14/2012
2,046.00		68. SEAGATE TECHNOLOGY PLC SHS PROPERTY TYPE: SECURITIES 1,590.00					06/06/2012 456.00	09/14/2012
5,020.00		129. NOBLE CORPORATION PROPERTY TYPE: SECURITIES 5,970.00					03/31/2011 -950.00	09/14/2012
3,568.00		266. UBS AG-NEW PROPERTY TYPE: SECURITIES 3,475.00					04/12/2012 93.00	09/14/2012
3,787.00		3786.85 CNH EQUIP TR 2010-A A4 03/25/10 PROPERTY TYPE: SECURITIES 3,862.00					12/17/2010 -75.00	09/15/2012
967.00		967.48 CONSECO FINANCE HOME EQUITY LN TR PROPERTY TYPE: SECURITIES 1,026.00					09/30/2010 -59.00	09/15/2012
346.00		346.23 FG G12433 11/01/06 4.500 06/01/21 PROPERTY TYPE: SECURITIES 339.00					09/06/2007 7.00	09/15/2012
2,776.00		2776.07 FG G04356 05/01/08 6.000 05/01/3 PROPERTY TYPE: SECURITIES 2,937.00					09/21/2009 -161.00	09/15/2012
1,176.00		1176.07 FG G0-5733 11/01/09 5.000 11/01/ PROPERTY TYPE: SECURITIES 1,243.00					06/14/2010 -67.00	09/15/2012
1,518.00		1518.13 FG G18020 11/01/04 4.500 11/01/1 PROPERTY TYPE: SECURITIES 1,485.00					09/06/2007 33.00	09/15/2012
725.00		724.64 FH 1H1348 10/01/06 VAR 10/01/36 PROPERTY TYPE: SECURITIES 722.00					06/11/2007 3.00	09/15/2012

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6.00		6.14 FH 1J1540 02/01/07 VAR 03/01/37 PROPERTY TYPE: SECURITIES 6.00					03/01/2007	09/15/2012
2,512.00		2511.51 FG J13584 11/01/10 3.500 11/01/2 PROPERTY TYPE: SECURITIES 2,507.00					02/22/2011	09/15/2012
2.00		2.28 FH 1G2580 12/01/06 VAR 01/01/37 PROPERTY TYPE: SECURITIES 2.00					01/26/2007	09/15/2012
6.00		6.18 FH 1G2601 01/01/07 VAR 02/01/37 PROPERTY TYPE: SECURITIES 6.00					06/07/2007	09/15/2012
1,541.00		1540.91 FG A97897 03/01/11 4.500 04/01/4 PROPERTY TYPE: SECURITIES 1,585.00					03/17/2011	09/15/2012
3,651.00		3651.08 FG A14481 10/01/03 4.500 10/01/3 PROPERTY TYPE: SECURITIES 3,872.00					01/24/2012	09/15/2012
192.00		191.8 FG A30941 01/01/05 5.500 02/01/35 PROPERTY TYPE: SECURITIES 194.00					09/10/2008	09/15/2012
334.00		334.2 MDST 2005-1 M2 11/01/05 7.079 01/1 PROPERTY TYPE: SECURITIES 216.00					02/20/2009	09/15/2012
255.00		255.25 GINNIE MAE 04/01/12 1.803 06/16/4 PROPERTY TYPE: SECURITIES 258.00					03/27/2012	09/16/2012
17,053.00		17052.66 NOMURA ASSET SECS CORP 03/30/98 PROPERTY TYPE: SECURITIES 18,273.00					07/19/2006	09/17/2012
755.00		755.21 WACHOVIA BK COMMRL MTG TR 12/01/ PROPERTY TYPE: SECURITIES 798.00					02/16/2011	09/17/2012

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10,278.00		10000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 10,488.00					07/13/2012 -210.00	09/19/2012
5,139.00		5000. UNITED STATES TREAS NTS 02/15/12 1 PROPERTY TYPE: SECURITIES 5,234.00					06/29/2012 -95.00	09/19/2012
41,111.00		40000. UNITED STATES TREAS NTS 02/15/12 PROPERTY TYPE: SECURITIES 41,420.00					06/29/2012 -309.00	09/19/2012
816.00		815.59 AMSI 2003-IA1 A4 10/01/03 VAR 11/ PROPERTY TYPE: SECURITIES 757.00					03/24/2010 59.00	09/25/2012
459.00		459.12 BANK OF AMERICA MTG SECURITIES 07 PROPERTY TYPE: SECURITIES 446.00					02/26/2010 13.00	09/25/2012
308.00		308.29 CWALT INC 12/01/04 5.000 02/25/20 PROPERTY TYPE: SECURITIES 295.00					01/05/2010 13.00	09/25/2012
97.00		97.17 CWHL 2004-J6 1A2 07/01/04 5.250 08 PROPERTY TYPE: SECURITIES 94.00					03/24/2010 3.00	09/25/2012
1,112.00		1111.97 CSFB 2004-7 6A1 10/01/04 5.250 1 PROPERTY TYPE: SECURITIES 1,120.00					01/27/2010 -8.00	09/25/2012
13,707.00		242. FMC CORP COM NEW PROPERTY TYPE: SECURITIES 10,298.00					03/31/2011 3,409.00	09/25/2012
647.00		646.97 FN 254193 01/01/02 6.000 02/01/22 PROPERTY TYPE: SECURITIES 656.00					10/02/2007 -9.00	09/25/2012
4,217.00		4216.59 FN 254880 07/01/03 4.500 08/01/2 PROPERTY TYPE: SECURITIES 4,402.00					02/04/2011 -185.00	09/25/2012

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)	
4,577.00		4577.45 FN 256845 07/01/07 6.500 08/01/3 PROPERTY TYPE: SECURITIES 4,659.00					09/05/2007 -82.00	09/25/2012
87.00		86.91 FN 596500 07/01/01 6.500 07/01/16 PROPERTY TYPE: SECURITIES 89.00					09/12/2007 -2.00	09/25/2012
963.00		962.72 FN AH0943 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 969.00					06/14/2011 -6.00	09/25/2012
129.00		128.65 FN AH1018 12/01/10 4.000 12/01/40 PROPERTY TYPE: SECURITIES 128.00					01/03/2011 1.00	09/25/2012
663.00		662.98 FN AH6622 02/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 696.00					09/15/2011 -33.00	09/25/2012
331.00		331.43 FN AH7572 03/01/11 4.000 03/01/41 PROPERTY TYPE: SECURITIES 327.00					03/10/2011 4.00	09/25/2012
141.00		141.36 FN AH8957 03/01/11 4.000 04/01/41 PROPERTY TYPE: SECURITIES 142.00					05/17/2011 -1.00	09/25/2012
2,860.00		2860.2 FN AJ1413 09/01/11 4.500 09/01/41 PROPERTY TYPE: SECURITIES 3,071.00					01/26/2012 -211.00	09/25/2012
1,889.00		1889.12 FN AL0789 09/01/11 4.000 09/01/4 PROPERTY TYPE: SECURITIES 1,987.00					03/20/2012 -98.00	09/25/2012
2,100.00		2099.65 FN AL0150 03/01/11 4.000 02/01/4 PROPERTY TYPE: SECURITIES 2,200.00					08/11/2011 -100.00	09/25/2012
479.00		478.97 FN AO4131 06/01/12 3.500 06/01/42 PROPERTY TYPE: SECURITIES 513.00					07/17/2012 -34.00	09/25/2012

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)	
1,184.00		1183.71 FNBR 2007-B2 AB 05/01/07 5.500 1 PROPERTY TYPE: SECURITIES 1,183.00					05/11/2007 1.00	09/25/2012
1,340.00		1339.69 FANNIE MAE 10/01/09 4.500 11/25/ PROPERTY TYPE: SECURITIES 1,401.00					12/07/2009 -61.00	09/25/2012
111.00		110.83 FN 684200 01/01/03 6.000 01/01/33 PROPERTY TYPE: SECURITIES 111.00					08/28/2007	09/25/2012
1,702.00		1702.35 FN 697220 07/01/03 5.000 07/01/3 PROPERTY TYPE: SECURITIES 1,827.00					11/08/2010 -125.00	09/25/2012
6,131.00		6131.46 FN 725027 12/01/03 5.000 11/01/3 PROPERTY TYPE: SECURITIES 6,556.00					11/09/2010 -425.00	09/25/2012
1,399.00		1398.97 FN 725943 10/01/04 5.500 10/01/3 PROPERTY TYPE: SECURITIES 1,372.00					08/30/2007 27.00	09/25/2012
2,560.00		2560.21 FN 733756 08/01/03 5.000 09/01/3 PROPERTY TYPE: SECURITIES 2,435.00					09/04/2007 125.00	09/25/2012
6,004.00		6003.58 FN 735230 01/01/05 5.500 02/01/3 PROPERTY TYPE: SECURITIES 5,895.00					08/29/2007 109.00	09/25/2012
1,448.00		1447.57 FN 745257 01/01/06 6.000 01/01/3 PROPERTY TYPE: SECURITIES 1,451.00					08/28/2007 -3.00	09/25/2012
2,315.00		2315.47 FN 747562 11/01/03 5.500 11/01/3 PROPERTY TYPE: SECURITIES 2,510.00					07/16/2010 -195.00	09/25/2012
3,445.00		3445.43 FN 771031 04/01/04 5.000 04/01/3 PROPERTY TYPE: SECURITIES 3,249.00					08/17/2007 196.00	09/25/2012

FORM 990-PF - PART IV
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)	
692.00		692.47 FN 788519 07/01/04 5.000 07/01/34 PROPERTY TYPE: SECURITIES 662.00				09/25/2007 30.00	09/25/2012
907.00		906.82 FN 793372 09/01/04 5.500 09/01/34 PROPERTY TYPE: SECURITIES 890.00				08/30/2007 17.00	09/25/2012
1,369.00		1368.67 FN 810961 04/01/05 5.000 04/01/2 PROPERTY TYPE: SECURITIES 1,353.00				09/11/2007 16.00	09/25/2012
48.00		47.53 FN 814475 03/01/05 5.000 03/01/35 PROPERTY TYPE: SECURITIES 45.00				09/04/2007 3.00	09/25/2012
1,007.00		1006.62 FN 829196 07/01/05 5.000 07/01/3 PROPERTY TYPE: SECURITIES 958.00				09/04/2007 49.00	09/25/2012
2,440.00		2439.78 FANNIE MAE 11/01/06 6.000 11/01/ PROPERTY TYPE: SECURITIES 2,458.00				09/19/2007 -18.00	09/25/2012
2,947.00		2946.81 FN 831926 12/01/06 6.000 12/01/3 PROPERTY TYPE: SECURITIES 2,950.00				10/15/2007 -3.00	09/25/2012
1,183.00		1182.63 FN 835148 09/01/05 5.000 09/01/3 PROPERTY TYPE: SECURITIES 1,211.00				05/29/2009 -28.00	09/25/2012
3,447.00		3447.02 FN 889987 10/01/08 5.500 08/01/3 PROPERTY TYPE: SECURITIES 3,592.00				08/04/2009 -145.00	09/25/2012
631.00		631.34 FN 897936 09/01/06 5.500 08/01/21 PROPERTY TYPE: SECURITIES 631.00				09/17/2007	09/25/2012
6,911.00		6911.19 FN 916933 05/01/07 5.500 05/01/3 PROPERTY TYPE: SECURITIES 7,423.00				05/24/2010 -512.00	09/25/2012

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)	
3,083.00		3082.54 FN 931765 08/01/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 3,197.00					01/04/2011 -114.00	09/25/2012
2,872.00		2871.54 FN AA4584 03/01/09 4.500 04/01/3 PROPERTY TYPE: SECURITIES 3,091.00					02/09/2012 -219.00	09/25/2012
5,282.00		5282.22 FN AA7686 06/01/09 4.500 06/01/3 PROPERTY TYPE: SECURITIES 5,418.00					12/14/2010 -136.00	09/25/2012
76.00		76.15 FN AA9176 08/01/09 4.500 08/01/39 PROPERTY TYPE: SECURITIES 80.00					07/27/2010 -4.00	09/25/2012
2,006.00		2006.38 FN AA9346 08/13/09 4.500 08/01/3 PROPERTY TYPE: SECURITIES 2,104.00					11/17/2010 -98.00	09/25/2012
2,193.00		2192.76 FN AB1952 11/01/10 4.000 12/01/4 PROPERTY TYPE: SECURITIES 2,220.00					07/14/2011 -27.00	09/25/2012
6,148.00		6147.51 FN AB2452 02/01/11 4.000 03/01/2 PROPERTY TYPE: SECURITIES 6,362.00					03/11/2011 -214.00	09/25/2012
663.00		663.45 FN MA1138 07/01/12 3.500 #N/A N/A PROPERTY TYPE: SECURITIES 702.00					06/29/2012 -39.00	09/25/2012
98.00		98.06 FN AD6193 06/01/10 5.000 06/01/40 PROPERTY TYPE: SECURITIES 104.00					07/01/2010 -6.00	09/25/2012
1,275.00		1274.77 FN AD6369 05/01/10 4.500 05/01/4 PROPERTY TYPE: SECURITIES 1,330.00					07/21/2010 -55.00	09/25/2012
649.00		648.52 FN AE0996 02/01/11 4.000 02/01/41 PROPERTY TYPE: SECURITIES 647.00					05/03/2011 2.00	09/25/2012

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)	
1,761.00		1761.01 FN AE2497 09/01/10 4.500 09/01/4 PROPERTY TYPE: SECURITIES 1,840.00					07/18/2011 -79.00	09/25/2012
926.00		925.6 FN AE8736 12/01/10 4.500 12/01/40 PROPERTY TYPE: SECURITIES 946.00					12/28/2010 -20.00	09/25/2012
460.00		459.75 FHASI 2004-5 2A1 06/01/04 6.250 0 PROPERTY TYPE: SECURITIES 478.00					09/23/2010 -18.00	09/25/2012
27,631.00		1210. INTEL CORP PROPERTY TYPE: SECURITIES 30,062.00					11/11/2011 -2,431.00	09/25/2012
90,338.00		3956. INTEL CORP PROPERTY TYPE: SECURITIES 96,739.00					10/19/2011 -6,401.00	09/25/2012
14,501.00		635. INTEL CORP PROPERTY TYPE: SECURITIES 15,456.00					12/23/2011 -955.00	09/25/2012
30,074.00		1317. INTEL CORP PROPERTY TYPE: SECURITIES 31,799.00					10/21/2011 -1,725.00	09/25/2012
30,029.00		1315. INTEL CORP PROPERTY TYPE: SECURITIES 31,558.00					11/03/2011 -1,529.00	09/25/2012
2,284.00		2284.11 J P MORGAN MTG TR 08/01/04 4.500 PROPERTY TYPE: SECURITIES 2,301.00					01/20/2010 -17.00	09/25/2012
491.00		491.07 JPMMT 2005-A2 5A1 03/01/05 VAR 04 PROPERTY TYPE: SECURITIES 484.00					03/11/2005 7.00	09/25/2012
107.00		106.57 MALT 2004-7 10A1 07/01/04 6.000 0 PROPERTY TYPE: SECURITIES 107.00					08/26/2010	09/25/2012

**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)	
48.00		47.63 MASTR ALTERNATIVE LOAN TRUST 12/01 PROPERTY TYPE: SECURITIES 47.00					02/22/2010 1.00	09/25/2012
1,747.00		1747.04 RAMP 2003-RZ5 A7 12/01/03 STEP C PROPERTY TYPE: SECURITIES 1,712.00					02/10/2012 35.00	09/25/2012
9,610.00		357. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 8,418.00					02/28/2012 1,192.00	09/25/2012
6,676.00		248. SALLY BEAUTY CO INC PROPERTY TYPE: SECURITIES 5,799.00					02/15/2012 877.00	09/25/2012
3,431.00		48. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 3,489.00					09/06/2012 -58.00	09/25/2012
5,289.00		74. SNAP-ON INC COMMON PROPERTY TYPE: SECURITIES 4,571.00					04/20/2012 718.00	09/25/2012
51,945.00		656. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 56,666.00					04/20/2011 -4,721.00	09/25/2012
14,808.00		187. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 14,356.00					11/30/2011 452.00	09/25/2012
TOTAL GAIN(LOSS)							----- -42,742. =====	

09/01/2012 - 09/30/2012

TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Cash & Equivalents									
6.8800		CASH	\$1.000	\$6.88	0.0%	\$6.88			
73,833.0000		FEDERATED PRIME VALUE OBLIGATIONS FUND SERVICE SHARES (INCOME INVESTMENT) CUSIP - 99FEDPVO1	\$1.000	\$73,833.00	0.1%	\$73,833.00		\$7.37	
1,136,957.0000		FEDERATED PRIME VALUE OBLIGATIONS FUND SERVICE SHARES CUSIP - 99FEDPVO1	\$1.000	\$1,136,957.00	2.2%	\$1,136,957.00		\$113.70	
				\$1,210,796.88	2.3%	\$1,210,796.88		\$121.07	0.0%

Cash & Equivalents - Total

Fixed Income									
25,000.0000		AT&T INC. 12/06/07 6.300 01/15/38 CUSIP - 00206RAG7	\$131.272	\$32,818.00	0.1%	\$24,889.75	\$7,928.25	\$1,575.00	4.8%
150,000.0000		ALLY AUTO REC TR 11/04/10 1.350 12/15/15 SERIES 2010-4 CL A-4 CUSIP - 02005PAD7	\$101.541	\$152,311.50	0.3%	\$148,790.05	\$3,521.45	\$2,025.00	1.3%
80,000.0000		ALLY AUTO REC TR 12/10/10 2.450 06/15/16 SERIE 2010-5 CLASS B CUSIP - 02005RAD3	\$104.017	\$83,213.60	0.2%	\$79,090.63	\$4,122.97	\$1,960.00	2.4%
131,652.9900		AMERICREDIT AUTOMOBILE RECEIVABLE 02/08/12 0.910 10/08/15 SERIE 2012-1 CL A2 BKD NTS CUSIP - 03064UAB6	\$100.323	\$132,078.23	0.2%	\$131,645.75	\$432.48	\$1,198.04	0.9%
24,918.5380		AMSI 2003-1A1 A4 10/01/03 VAR 11/25/33 CUSIP - 03072SLD5	\$99.979	\$24,913.31	0.0%	\$23,140.59	\$1,772.72	\$1,237.21	5.0%

09/01/2012 - 09/30/2012

TR U/W ELMA M LAPP FDN 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									
65,000.0000		AUTOZONE INC SR NT 11/15/10 4.000 11/15/20 CUSIP - 053332AL6	\$109.134	\$70,937.10	0.1%	\$63,388.21	\$7,548.89	\$2,600.00	3.7%
45,000.0000		BB&T CORPORATION 10/27/04 5.250 11/01/19 CUSIP - 054937AF4	\$115.720	\$52,074.00	0.1%	\$45,468.45	\$6,605.55	\$2,362.50	4.5%
28,825.3630		BANK OF AMERICA MTG SECURITIES 07/01/04 5.750 08/25/34 SERIES 2004-7 CLASS 2-A-1 CUSIP - 05949AQB9	\$103.111	\$29,722.12	0.1%	\$28,032.69	\$1,689.43	\$1,657.46	5.6%
150,000.0000		BACM 2006-2 A4 6/1/2006 VAR 5/10/2045 CUSIP - 05950EAE8	\$115.477	\$173,215.50	0.3%	\$172,423.83	\$791.67	\$8,874.77	5.1%
130,000.0000		BANK OF AMERICA CORP 10/26/06 5.625 10/14/16 CUSIP - 060505CS1	\$112.597	\$146,376.10	0.3%	\$131,283.40	\$15,092.70	\$7,312.50	5.0%
95,000.0000		BK OF AMER AUTO TR 04/18/12 1.590 02/15/17 CLASS B SERIES 2012-1 CUSIP - 06052YAE9	\$101.361	\$96,292.95	0.2%	\$96,083.59	\$209.36	\$1,510.50	1.6%
175,000.0000		BEAR STEARNS CMBS 2007-TOP 26 04/01/07 5.471 01/12/45 SER A-4 CUSIP - 07388VAE8	\$116.173	\$203,302.75	0.4%	\$164,547.85	\$38,754.90	\$9,574.25	4.7%
75,000.0000		BERKSHIRE HATHAWAY INC DEL 02/11/10 3.200 02/11/15 SR NT CUSIP - 084670AV0	\$106.077	\$79,557.75	0.2%	\$74,937.75	\$4,620.00	\$2,400.00	3.0%
70,000.0000		BIOMED RLTY L P 06/28/12 4.250 07/15/22 CUSIP - 09064AAG6	\$104.242	\$72,969.40	0.1%	\$69,388.20	\$3,581.20	\$2,975.00	4.1%

09/01/2012 - 09/30/2012

TR U/W ELMA M LAPP FDN 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									
60,000.0000		BOEING CO 11/20/09 3.750 11/20/16 CUSIP - 097023BC8	\$111.694	\$67,016.40	0.1%	\$61,553.20	\$5,463.20	\$2,250.00	3.4%
70,000.0000		BOSTON PTYS LTD PARTNERSHIP 11/18/10 4.125 05/15/21 CUSIP - 10112RAS3	\$108.192	\$75,734.40	0.1%	\$67,464.79	\$8,269.61	\$2,887.50	3.8%
40,000.0000		BURLINGTON NORTH SANTA F 04/13/07 5.650 05/01/17 CUSIP - 12189TAY0	\$119.556	\$47,822.40	0.1%	\$43,366.80	\$4,455.60	\$2,260.00	4.7%
60,000.0000		CBS CORP NEW GTD SR NT 06/20/12 1.950 07/01/17 CUSIP - 124857AH6	\$102.506	\$61,503.60	0.1%	\$59,314.80	\$2,188.80	\$1,170.00	1.9%
70,000.0000		CIGNA CORP 11/10/11 4.000 02/15/22 CUSIP - 125509BS7	\$107.784	\$75,448.80	0.1%	\$70,340.90	\$5,107.90	\$2,800.00	3.7%
146,213.1500		CNH EQUIP TR 2010-A 4 03/25/10 2.490 01/15/16 CUSIP - 12612BAD2	\$101.294	\$148,105.15	0.3%	\$149,131.70	\$(1,026.55)	\$3,640.71	2.5%
35,000.0000		CVS CAREMARK CORP 05/25/07 5.750 06/01/17 CUSIP - 126650BH2	\$120.604	\$42,211.40	0.1%	\$37,449.65	\$4,761.75	\$2,012.50	4.8%
24,022.4900		CWALT INC 12/01/04 5.000 02/25/20 SERIES 2004-30CB CLASS 3-A-1 CUSIP - 12667FJ63	\$103.278	\$24,809.95	0.0%	\$22,973.03	\$1,836.92	\$1,201.12	4.8%
15,705.5970		CWHL 2004-36 1A2 07/01/04 5.250 08/25/24 CUSIP - 12669FY98	\$97.281	\$15,278.56	0.0%	\$15,207.37	\$71.19	\$824.54	5.4%
30,000.0000		CA INC SR NT 11/13/09 5.375 12/01/19	\$114.595	\$34,378.50	0.1%	\$30,683.70	\$3,694.80	\$1,612.50	4.7%

09/01/2012 - 09/30/2012

TR U/W ELMA M LAPP FDN 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									
		CUSIP - 12673PAC9							
50,000.0000		CANADIAN NATL RESOURCES 03/19/07 6.250 03/15/38 CUSIP - 136385ALS	\$130.620	\$65,310.00	0.1%	\$53,221.50	\$12,088.50	\$3,125.00	4.8%
45,000.0000		CARDINAL HEALTH INC SR NT 12/13/10 4.625 12/15/20 CUSIP - 14149YAT5	\$113.780	\$51,201.00	0.1%	\$48,631.50	\$2,569.50	\$2,081.25	4.1%
160,000.0000		CARMAX AUTO TR 03/17/11 2.630 11/15/16 SERIE 2011-1 CLASS B CUSIP - 14313HAE5	\$103.262	\$165,219.20	0.3%	\$166,050.00	\$(830.80)	\$4,208.00	2.5%
60,000.0000		CHURCH & DWIGHT INC NT 09/26/12 2.875 10/01/22 CUSIP - 171340AH5	\$101.462	\$60,877.20	0.1%	\$59,943.00	\$934.20	\$1,725.00	2.8%
45,000.0000		CINTAS CORP NO 2 SR NT 05/23/11 4.300 06/01/21 CUSIP - 17252MAK6	\$110.112	\$49,550.40	0.1%	\$44,966.70	\$4,583.70	\$1,935.00	3.9%
35,000.0000		CISCO SYS INC 02/17/09 4.950 02/15/19 CUSIP - 17275RAE2	\$119.617	\$41,865.95	0.1%	\$34,920.90	\$6,945.05	\$1,732.50	4.1%
50,000.0000		CITIGROUP INC 11/21/07 6.125 11/21/17 CUSIP - 172967EM9	\$117.664	\$58,832.00	0.1%	\$46,761.01	\$12,070.99	\$3,062.50	5.2%
135,000.0000		CITIBANK CR CARD ISSUANCE TR 12/12/03 4.750 12/10/15 SER 2003-A10 CL A CUSIP - 17305EBY0	\$105.269	\$142,113.15	0.3%	\$145,699.81	\$(3,586.66)	\$6,412.50	4.5%
35,000.0000		CLOROX CO 11/09/09 3.550 11/01/15 CUSIP - 189054AR0	\$107.211	\$37,523.85	0.1%	\$35,106.00	\$2,417.85	\$1,242.50	3.3%

09/01/2012 - 09/30/2012

TR U/W ELMA M LAPP FDN 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									
40,000.0000		COCA COLA BOTTLING CO CONS 03/27/03 5.300 04/01/15 CUSIP - 191098AF9	\$108.992	\$43,596.80	0.1%	\$43,052.40	\$544.40	\$2,120.00	4.9%
50,000.0000		COMCAST CORP 06/18/09 5.700 07/01/19 CUSIP - 20030NAZ4	\$122.406	\$61,203.00	0.1%	\$55,142.75	\$6,060.25	\$2,850.00	4.7%
45,000.0000		CONOCOPHILLIPS 05/08/08 5.900 05/15/38 CUSIP - 20825CAP9	\$133.274	\$59,973.30	0.1%	\$44,829.90	\$15,143.40	\$2,655.00	4.4%
67,053.3090		CONSECO FINANCE HOME EQUITY LN TR 04/25/02 STEP CPN 05/15/33 SERIE 2002-B CLASS A3 CUSIP - 20847TBQ3	\$102.315	\$68,605.59	0.1%	\$71,076.51	\$(2,470.92)	\$4,941.83	7.2%
27,300.1070		CSFB 2004-7 6A1 10/01/04 5.250 10/25/19 CUSIP - 2254WOKD6	\$101.598	\$27,736.36	0.1%	\$27,504.86	\$231.50	\$1,433.26	5.2%
60,000.0000		DARDEN RESTAURANTS INC SR NT 10/11/11 4.500 10/15/21 CUSIP - 237194AU4	\$107.390	\$64,434.00	0.1%	\$59,760.60	\$4,673.40	\$2,700.00	4.2%
35,000.0000		WALT DISNEY COMPANY 12/04/07 4.700 12/01/12 CUSIP - 254687AV8	\$100.709	\$35,248.15	0.1%	\$34,920.20	\$327.95	\$1,645.00	4.7%
55,000.0000		DUKE ENERGY INDIANA 07/09/10 3.750 07/15/20 CUSIP - 263901AC4	\$110.826	\$60,954.30	0.1%	\$55,117.65	\$5,836.65	\$2,062.50	3.4%
70,000.0000		ENTERPRISE PRODS OPER LLC 01/13/11 3.200 02/01/16 CUSIP - 29379VAS2	\$105.423	\$73,796.10	0.1%	\$69,930.70	\$3,865.40	\$2,240.00	3.0%
49,226.7000		FG G18020 11/01/04 4.500 11/01/19	\$107.473	\$52,905.41	0.1%	\$48,140.78	\$4,764.63	\$2,215.20	4.2%

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TR U/W ELMA M LAPP FDN 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)									

9,537.0800	FG G12433	11/01/06 4.500 06/01/21	\$107.630	\$10,264.76	0.0%	\$9,341.56	\$923.20	\$429.17	4.2%
	CUSIP - 3128M1SW0								
63,078.6600	FG G04356	05/01/08 6.000 05/01/38	\$111.118	\$70,091.75	0.1%	\$66,725.39	\$3,366.36	\$3,784.72	5.4%
	CUSIP - 3128M6E53								
46,581.9130	FG G0-5733	11/01/09 5.000 11/01/39	\$110.643	\$51,539.63	0.1%	\$49,216.67	\$2,322.96	\$2,329.10	4.5%
	CUSIP - 3128M7V29								
14,574.4700	FH 1H1348	10/01/06 VAR 10/01/36	\$107.846	\$15,717.98	0.0%	\$14,512.99	\$1,204.99	\$846.92	5.4%
	CUSIP - 3128NGEV3								
58,993.6900	FH 1J1540	02/01/07 VAR 03/01/37	\$108.438	\$63,971.58	0.1%	\$59,731.10	\$4,240.48	\$3,395.68	5.3%
	CUSIP - 3128NHV91								
121,755.5200	FG J13584	11/01/10 3.500 11/01/25	\$107.493	\$130,878.66	0.2%	\$121,527.22	\$9,351.44	\$4,261.44	3.3%
	CUSIP - 3128PS6V4								
55,489.3800	FH 1G2580	12/01/06 VAR 01/01/37	\$108.729	\$60,333.05	0.1%	\$55,888.19	\$4,444.86	\$3,393.73	5.6%
	CUSIP - 3128QS2M7								
50,288.7600	FH 1G2601	01/01/07 VAR 02/01/37	\$108.770	\$54,699.08	0.1%	\$50,504.83	\$4,194.25	\$3,045.49	5.6%
	CUSIP - 3128QS333								
147,252.3900	FG C0-4037	06/01/12 3.500 06/01/42	\$107.430	\$158,193.24	0.3%	\$154,131.84	\$4,061.40	\$5,153.83	3.3%
	CUSIP - 31292LPW9								
97,771.2910	FG A97897	03/01/11 4.500 04/01/41	\$111.478	\$108,993.48	0.2%	\$100,582.22	\$8,411.26	\$4,399.71	4.0%

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TR U/W ELMA M LAPP FDN 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									
CUSIP - 312946X27									
101,036.0520	FG A14481	10/01/03 4.500 10/01/33	\$107.806	\$108,922.93	0.2%	\$107,161.36	\$1,761.57	\$4,546.62	4.2%
CUSIP - 31296N6S1									
97,649.9000	FG A30941	01/01/05 5.500 02/01/35	\$109.717	\$107,138.54	0.2%	\$98,839.99	\$8,298.55	\$5,370.74	5.0%
CUSIP - 31297LBJ8									
155,000.0000	FEDERAL HOME LOAN BANK	05/04/12 1.000 06/21/17	\$101.216	\$156,884.80	0.3%	\$154,491.60	\$2,393.20	\$1,550.00	1.0%
CUSIP - 313379DD8									
60,000.0000	FREDDIE MAC	02/20/02 6.250 07/15/32	\$150.933	\$90,559.80	0.2%	\$73,681.74	\$16,878.06	\$3,750.00	4.1%
CUSIP - 31344AKX1									
145,000.0000	FREDDIE MAC	02/01/12 2.303 09/25/18	\$105.936	\$153,607.20	0.3%	\$147,333.59	\$6,273.61	\$3,339.35	2.2%
SER K-705 CL A-2									
CUSIP - 3137AKKC4									
160,000.0000	FREDDIE MAC	04/01/12 2.220 12/25/18	\$105.640	\$169,024.00	0.3%	\$166,200.00	\$2,824.00	\$3,552.00	2.1%
SERIE K-707 CLASS A-2									
CUSIP - 3137ANMN2									
160,000.0000	FHLMC MULTIFAMILY STR PASS THRU	06/01/12 2.130 01/25/19	\$104.991	\$167,985.60	0.3%	\$162,391.84	\$5,593.76	\$3,408.00	2.0%
SER K708 CL A2									
CUSIP - 3137AQT24									
19,433.8200	FN 254193	01/01/02 6.000 02/01/22	\$110.431	\$21,460.96	0.0%	\$19,697.99	\$1,762.97	\$1,166.03	5.4%
CUSIP - 31371KKE0									
125,480.2280	FN 254880	07/01/03 4.500 08/01/23	\$110.053	\$138,094.76	0.3%	\$131,009.18	\$7,085.58	\$5,646.61	4.1%
CUSIP - 31371LCR8									

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TR U/W ELMA M LAPP FDN CONS

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

73,450.7400	FN 256845	07/01/07 6.500 08/01/37 CUSIP - 31371NHW8	\$113.950	\$83,697.12	0.2%	\$74,759.07	\$8,938.05	\$4,774.30	5.7%
74,337.5820	FN AH8957	03/01/11 4.000 04/01/41 CUSIP - 3138AA5T4	\$111.502	\$82,887.89	0.2%	\$74,883.49	\$8,004.40	\$2,973.50	3.6%
133,870.5160	FN AJ1413	09/01/11 4.500 09/01/41 CUSIP - 3138A5S89	\$110.396	\$147,787.69	0.3%	\$143,743.46	\$4,044.23	\$6,024.17	4.1%
70,865.5620	FN AH0943	12/01/10 4.000 12/01/40 CUSIP - 3138A2BM0	\$109.909	\$77,887.63	0.1%	\$71,297.37	\$6,590.26	\$2,834.62	3.6%
72,759.4570	FN AH1018	12/01/10 4.000 12/01/40 CUSIP - 3138A2DY2	\$110.221	\$80,196.20	0.2%	\$72,395.66	\$7,800.54	\$2,910.38	3.6%
72,621.5030	FN AH6622	02/01/11 4.000 03/01/41 CUSIP - 3138A8LC8	\$111.502	\$80,974.43	0.2%	\$76,184.48	\$4,789.95	\$2,904.86	3.6%
182,926.0560	FN AH7572	03/01/11 4.000 03/01/41 CUSIP - 3138A9MW1	\$111.502	\$203,966.21	0.4%	\$180,439.44	\$23,526.77	\$7,317.04	3.6%
139,126.7220	FN AL0150	03/01/11 4.000 02/01/41 CUSIP - 3138EGEY6	\$109.909	\$152,912.79	0.3%	\$145,800.45	\$7,112.34	\$5,565.07	3.6%
103,338.9270	FN AL0789	09/01/11 4.000 09/01/41 CUSIP - 3138EG2X1	\$109.909	\$113,578.78	0.2%	\$108,683.49	\$4,895.29	\$4,133.56	3.6%
108,463.8150	FN AO4131	06/01/12 3.500 06/01/42 CUSIP - 3138LUSV8	\$108.817	\$118,027.07	0.2%	\$116,124.07	\$1,903.00	\$3,796.23	3.2%

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TR U/W ELMA M LAPP FDN 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									

3,666.2500	FN 596500	07/01/01 6.500 07/01/16 CUSIP - 31387WU28	\$107.392	\$3,937.26	0.0%	\$3,743.01	\$194.25	\$238.31	6.1%
110,000.0000	FNMA	09/01/05 5.000 03/25/34 SERIES 2005-86 CLASS WD CUSIP - 31394UCZ3	\$106.184	\$116,802.40	0.2%	\$102,842.84	\$13,959.56	\$5,500.00	4.7%
130,000.0000	FREDDIE MAC	11/01/04 5.000 11/15/34 SER 2893 CL PE CUSIP - 31395HWC0	\$113.426	\$147,453.80	0.3%	\$132,275.00	\$15,178.80	\$6,500.00	4.4%
8,892.4800	FNBR 2007-B2 AB	05/01/07 5.500 12/25/20 CUSIP - 31396V2P2	\$102.221	\$9,089.98	0.0%	\$8,885.54	\$204.44	\$489.09	5.4%
75,000.0000	FHR 3316 EC	05/01/07 5.500 03/15/35 CUSIP - 31397HJH2	\$103.180	\$77,385.00	0.1%	\$72,846.68	\$4,538.32	\$4,125.00	5.3%
63,570.4870	FANNIE MAE	10/01/09 4.500 11/25/24 SERIES 2009-88 CLASS HE CUSIP - 31398F4Q1	\$108.059	\$68,693.63	0.1%	\$66,470.90	\$2,222.73	\$2,860.67	4.2%
43,874.9200	FN 684200	01/01/03 6.000 01/01/33 CUSIP - 31400DD1	\$112.993	\$49,575.59	0.1%	\$43,977.76	\$5,597.83	\$2,632.50	5.3%
17,491.9800	FN 697220	07/01/03 5.000 07/01/33 CUSIP - 31400TSH1	\$109.900	\$19,223.69	0.0%	\$18,773.82	\$449.87	\$874.60	4.5%
138,943.2070	FN 725027	12/01/03 5.000 11/01/33 CUSIP - 31402CPL0	\$109.900	\$152,698.58	0.3%	\$148,560.71	\$4,137.87	\$6,947.16	4.5%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS									
(continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
(continued)									
45,000.4700	FN 725943	10/01/04 5.500 10/01/34 CUSIP - 31402DP46	\$110.412	\$49,685.92	0.1%	\$44,135.62	\$5,550.30	\$2,475.03	5.0%
54,977.9000	FN 733756	08/01/03 5.000 09/01/33 CUSIP - 31402NE53	\$109.900	\$60,420.71	0.1%	\$52,297.72	\$8,122.99	\$2,748.90	4.5%
158,590.2000	FN 735230	01/01/05 5.500 02/01/35 CUSIP - 31402QY39	\$110.412	\$175,102.61	0.3%	\$155,715.76	\$19,386.85	\$8,722.46	5.0%
51,498.2000	FN 745257	01/01/06 6.000 01/01/36 CUSIP - 31403CS56	\$112.400	\$57,883.98	0.1%	\$51,618.89	\$6,265.09	\$3,089.89	5.3%
44,579.6310	FN 747562	11/01/03 5.500 11/01/33 CUSIP - 31403FQP2	\$113.881	\$50,767.73	0.1%	\$48,327.11	\$2,440.62	\$2,451.88	4.8%
212,990.6700	FN 771031	04/01/04 5.000 04/01/34 CUSIP - 31404KSU7	\$111.821	\$238,168.30	0.5%	\$200,668.63	\$37,499.67	\$10,649.53	4.5%
25,663.1200	FN 788519	07/01/04 5.000 07/01/34 CUSIP - 31405GAU4	\$109.290	\$28,047.22	0.1%	\$24,524.33	\$3,522.89	\$1,283.16	4.6%
25,040.8000	FN 793372	09/01/04 5.500 09/01/34 CUSIP - 31405MMV6	\$113.881	\$28,516.71	0.1%	\$24,567.36	\$3,949.35	\$1,377.24	4.8%
31,077.6200	FN 810961	04/01/05 5.000 04/01/20 CUSIP - 31406H5W3	\$109.196	\$33,935.52	0.1%	\$30,713.44	\$3,222.08	\$1,553.88	4.6%
18,044.8000	FN 814475	03/01/05 5.000 03/01/35 CUSIP - 31406M2G0	\$109.478	\$19,755.09	0.0%	\$17,165.14	\$2,589.95	\$902.24	4.6%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS									
(continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est Annual Income	Est Yield
(continued)									
23,575.4200	FN 829196	07/01/05 5.000 07/01/35 CUSIP - 31407FGD6	\$109.478	\$25,809.90	0.0%	\$22,426.13	\$3,383.77	\$1,178.77	4.6%
78,299.7900	FAMMIE MAE	11/01/06 6.000 11/01/36 CUSIP - 31407JEZ1	\$111.650	\$87,421.72	0.2%	\$78,887.05	\$8,534.67	\$4,697.99	5.4%
58,388.9200	FN 831926	12/01/06 6.000 12/01/36 CUSIP - 31407JHB1	\$112.618	\$65,756.43	0.1%	\$58,461.91	\$7,294.52	\$3,503.34	5.3%
80,657.3100	FN 835148	09/01/05 5.000 09/01/35 CUSIP - 31407MZW0	\$113.946	\$91,905.78	0.2%	\$82,598.12	\$9,307.66	\$4,032.87	4.4%
148,990.1500	FN 889987	10/01/08 5.500 08/01/38 CUSIP - 31410XXQ2	\$114.506	\$170,602.66	0.3%	\$155,252.40	\$15,350.26	\$8,194.46	4.8%
19,068.6200	FN 897936	09/01/06 5.500 08/01/21 CUSIP - 31410USZ6	\$109.150	\$20,813.40	0.0%	\$19,050.72	\$1,762.68	\$1,048.77	5.0%
93,571.4780	FN 916933	05/01/07 5.500 05/01/37 CUSIP - 31411WV20	\$112.662	\$105,419.50	0.2%	\$100,501.61	\$4,917.89	\$5,146.43	4.9%
113,939.2860	FN 931765	08/01/09 4.500 08/01/39 CUSIP - 31412QFE4	\$113.115	\$128,882.42	0.2%	\$118,176.40	\$10,706.02	\$5,127.27	4.0%
126,591.0520	FN AA4584	03/01/09 4.500 04/01/39 CUSIP - 31416NCW0	\$111.240	\$140,819.89	0.3%	\$136,283.18	\$4,536.71	\$5,696.60	4.0%
186,652.6270	FN AA7686	06/01/09 4.500 06/01/39 CUSIP - 31416RRG0	\$111.240	\$207,632.38	0.4%	\$191,435.60	\$16,196.78	\$8,399.37	4.0%

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TR U/W ELMA M LAPP FDN 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									
42,713.2860	FN AA9176	08/01/09 4.500 08/01/39 CUSIP - 31416TFS3	\$111.553	\$47,647.95	0.1%	\$44,595.37	\$3,052.58	\$1,922.10	4.0%
103,337.8840	FN AA9346	08/13/09 4.500 08/01/39 CUSIP - 31416TL49	\$111.240	\$114,953.06	0.2%	\$108,375.61	\$6,577.45	\$4,650.20	4.0%
140,308.0400	FN AB1952	11/01/10 4.000 12/01/40 CUSIP - 31416XE22	\$111.315	\$156,183.89	0.3%	\$140,637.68	\$15,546.21	\$5,612.32	3.6%
160,629.2750	FN AB2452	02/01/11 4.000 03/01/26 CUSIP - 31416XWNG	\$108.085	\$173,616.15	0.3%	\$166,226.22	\$7,389.93	\$6,425.17	3.7%
148,778.1200	FN MA1138	07/01/12 3.500 #N/A N/A CUSIP - 31418AHQ4	\$107.692	\$160,222.13	0.3%	\$157,332.86	\$2,889.27	\$5,207.23	3.3%
66,583.4120	FN AD6193	06/01/10 5.000 06/01/40 CUSIP - 31418T3B1	\$110.665	\$73,684.53	0.1%	\$70,536.81	\$3,147.72	\$3,329.17	4.5%
45,471.1770	FN AD6369	05/01/10 4.500 05/01/40 CUSIP - 31418UCF9	\$111.240	\$50,582.14	0.1%	\$47,446.33	\$3,135.81	\$2,046.20	4.0%
39,853.8860	FN AE0996	02/01/11 4.000 02/01/41 CUSIP - 31419BDA0	\$109.909	\$43,803.01	0.1%	\$39,772.93	\$4,030.08	\$1,594.16	3.6%
88,220.7500	FN AE2497	09/01/10 4.500 09/01/40 CUSIP - 31419CX32	\$112.615	\$99,349.80	0.2%	\$92,190.69	\$7,159.11	\$3,969.93	4.0%
133,057.7420	FN AE8736	12/01/10 4.500 12/01/40 CUSIP - 31419KV69	\$111.271	\$148,054.68	0.3%	\$136,030.74	\$12,023.94	\$5,987.60	4.0%

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TR U/W ELMA M LAPP FDN 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									

20,675.5030	FHAI	2004-5 2A1 06/01/04 6.250 08/25/17 CUSIP - 32051D5T5	\$103.341	\$21,366.27	0.0%	\$21,476.67	\$(110.40)	\$1,292.22	6.0%
35,000.0000	FLORIDA PWR & LT	03/17/09 5.960 04/01/39 CUSIP - 341081FB8	\$136.578	\$47,802.30	0.1%	\$34,974.45	\$12,827.85	\$2,086.00	4.4%
110,000.0000	GENERAL ELEC CAP CORP MEDIUM	04/21/08 5.625 05/01/18 CUSIP - 36962G3U6	\$117.930	\$129,723.00	0.2%	\$121,380.60	\$8,342.40	\$6,187.50	4.8%
55,000.0000	GENERAL MILS INC SR NT	02/03/09 5.650 02/15/19 CUSIP - 370334BH6	\$121.469	\$66,807.95	0.1%	\$58,784.15	\$8,023.80	\$3,107.50	4.7%
140,000.0000	GEORGIA ST	12/22/09 5.000 07/01/19 REF-SER I CUSIP - 373384PL4	\$126.024	\$176,433.60	0.3%	\$174,506.27	\$1,927.33	\$7,000.00	4.0%
30,000.0000	GOLDMAN SACHS GROUP INC	02/13/03 6.125 02/15/33 CUSIP - 38141GCU6	\$112.393	\$33,717.90	0.1%	\$30,694.35	\$3,023.55	\$1,837.50	5.4%
165,000.0000	GINNIE MAE	11/01/11 2.764 06/16/43 SER 2011-144 CL AD CUSIP - 38376G6X3	\$106.418	\$175,589.70	0.3%	\$166,650.00	\$8,939.70	\$4,559.99	2.6%
155,000.0000	GINNIE MAE	09/01/12 1.388 09/16/44 SER 2012-109 CL AB CUSIP - 383788G29	\$101.695	\$157,627.72	0.3%	\$156,550.00	\$1,077.72	\$2,151.18	1.4%
158,733.4000	GINNIE MAE	04/01/12 1.803 06/16/41 SER 2012-046 CL AC CUSIP - 383788SQ3	\$102.654	\$162,946.18	0.3%	\$160,320.75	\$2,625.43	\$2,861.73	1.8%

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TR U/W ELMA M LAPP FDN 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)	

110,000.0000	GCCFC 2004-GG1 A7 05/01/04 VAR 06/10/36 CUSIP - 396789FT1	\$105.585	\$116,143.50	0.2%	\$115,598.82	\$544.68	\$5,848.70	5.0%
75,000.0000	HEINZ H J CO SR NOTE 09/12/11 3.125 09/12/21 CUSIP - 423074AM5	\$104.026	\$78,019.50	0.1%	\$74,118.00	\$3,901.50	\$2,343.75	3.0%
35,000.0000	HUSKY ENERGY INC 05/11/09 5.900 06/15/14 CUSIP - 448055AE3	\$108.557	\$37,994.95	0.1%	\$38,272.15	\$(277.20)	\$2,065.00	5.4%
75,000.0000	IBM CORP 11/27/02 5.875 11/29/32 CUSIP - 459200BB6	\$136.856	\$102,642.00	0.2%	\$81,874.75	\$20,767.25	\$4,406.25	4.3%
88,369.8500	J P MORGAN MTG TR 08/01/04 4.500 09/25/34 SER 2004-S1 CL 1-A-2 CUSIP - 466247EL3	\$101.541	\$89,731.63	0.2%	\$89,032.63	\$699.00	\$3,976.64	4.4%
4,109.5500	JPMMT 2005-A2 5A1 03/01/05 VAR 04/25/35 CUSIP - 466247NU3	\$101.983	\$4,191.04	0.0%	\$4,048.55	\$142.49	\$175.92	4.2%
70,000.0000	JP MORGAN CHASE & CO 12/20/07 6.000 01/15/18 CUSIP - 46625HGY0	\$119.226	\$83,458.20	0.2%	\$77,716.50	\$5,741.70	\$4,200.00	5.0%
110,000.0000	JPMCC 2005-LDP5 A4 12/01/05 VAR 12/15/44 CUSIP - 46625YXP3	\$112.599	\$123,858.90	0.2%	\$119,934.38	\$3,924.52	\$5,895.39	4.8%
30,000.0000	JPM CHASE CAPITAL XXI 02/02/07 VAR 02/02/37 CUSIP - 48123KAA4	\$69.443	\$20,832.90	0.0%	\$29,798.70	\$(8,965.80)	\$417.78	2.0%
50,000.0000	KINDER MORGAN ENERGY PARTNERS 05/14/09 5.625 02/15/15	\$109.928	\$54,964.00	0.1%	\$56,807.00	\$(1,843.00)	\$2,812.50	5.1%

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TR U/W ELMA M LAPP FDN 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)									
35,000.0000		CUSIP - 494550BA3 KROGER CO SR NT 03/27/08 6.900 04/15/38 CUSIP - 501044CK5	\$126.108	\$44,137.80	0.1%	\$38,763.90	\$5,373.90	\$2,415.00	5.5%
55,079.0710		MALT 2004-7 10A1 07/01/04 6.000 06/25/34 CUSIP - 576434TN4	\$106.464	\$58,639.38	0.1%	\$55,526.59	\$3,112.79	\$3,304.74	5.6%
9,483.6240		MASTR ALTERNATIVE LOAN TRUST 12/01/04 5.500 01/25/25 SERIE 2004-12 CLASS 8-A-1 CUSIP - 576434ZX5	\$101.020	\$9,580.36	0.0%	\$9,341.38	\$238.98	\$521.60	5.4%
35,000.0000		METLIFE INC 05/29/09 6.750 06/01/16 CUSIP - 59156RAU2	\$119.692	\$41,892.20	0.1%	\$35,233.80	\$6,658.40	\$2,362.50	5.6%
44,723.9300		MDST 2005-1 M2 11/01/05 7.079 01/15/40 CUSIP - 595481AC6	\$101.541	\$45,413.13	0.1%	\$28,906.23	\$16,506.90	\$3,166.01	7.0%
30,000.0000		MORGAN STANLEY 10/18/06 5.750 10/18/16 CUSIP - 61746BDB9	\$109.945	\$32,983.50	0.1%	\$28,625.78	\$4,357.72	\$1,725.00	5.2%
50,000.0000		NISSAN AUTO RECV 09/22/10 1.310 09/15/16 2010-A-4 CUSIP - 65476BAD5	\$100.969	\$50,484.50	0.1%	\$49,991.56	\$492.94	\$655.00	1.3%
7,947.3400		NOMURA ASSET SECS CORP 03/30/98 VAR 03/15/30 VAR DUE 03/17/2028 CUSIP - 655356JK0	\$100.708	\$8,003.61	0.0%	\$8,516.07	\$(512.46)	\$582.34	7.3%
0.0100		NAA 206 AF1 3A2 05/01/06 VAR 06/25/36 CUSIP - 65536PAN0	\$1.508		0.0%				

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS

(continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
(continued)									
Fixed Income									
75,000.0000		OMNICOM GROUP INC 08/05/10 4.450 08/15/20 CUSIP - 682134AC5	\$111.298	\$83,473.50	0.2%	\$73,878.45	\$9,595.05	\$3,337.50	4.0%
60,000.0000		PRUDENTIAL FINL INC MTNS 01/14/10 3.875 01/14/15 CUSIP - 74432QBL8	\$106.213	\$63,727.80	0.1%	\$61,454.60	\$2,273.20	\$2,325.00	3.6%
50,000.0000		RPM INTL INC 06/15/04 6.250 12/15/13 CUSIP - 749685AM5	\$105.033	\$52,516.50	0.1%	\$55,888.00	\$(3,371.50)	\$3,125.00	6.0%
62,496.3390		RAMP 2003-RZ5 A7 12/01/03 STEP CPN 09/25/33 CUSIP - 760985H79	\$102.846	\$64,274.98	0.1%	\$61,246.41	\$3,028.57	\$3,106.07	4.8%
50,000.0000		RIO TINTO FIN USA LTD 11/02/10 3.500 11/02/20 CUSIP - 767201AK2	\$105.496	\$52,748.00	0.1%	\$49,612.50	\$3,135.50	\$1,750.00	3.3%
60,000.0000		RYDER SYS INC MEDIUM TERM NTS 05/24/11 3.500 06/01/17 CUSIP - 78355HJR1	\$105.900	\$63,540.00	0.1%	\$59,893.20	\$3,646.80	\$2,100.00	3.3%
100,000.0000		SHELL INTL FIN B V 03/25/10 4.375 03/25/20 CUSIP - 822582AM4	\$117.123	\$117,123.00	0.2%	\$99,904.00	\$17,219.00	\$4,375.00	3.7%
75,000.0000		SIMON PPTY GROUP LP NT 08/16/10 4.375 03/01/21 CUSIP - 828807CF2	\$113.032	\$84,774.00	0.2%	\$75,251.25	\$9,522.75	\$3,281.25	3.9%
55,000.0000		TIME WARNER CABLE INC 04/09/07 5.850 05/01/17 CUSIP - 88732JAH1	\$119.116	\$65,513.80	0.1%	\$59,768.60	\$5,745.20	\$3,217.50	4.9%
35,000.0000		TRANS-CANADA PL 03/20/06 5.850 03/15/36 CUSIP - 89352HAB5	\$131.332	\$45,966.20	0.1%	\$37,558.85	\$8,407.35	\$2,047.50	4.5%

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TR U/W ELMA M LAPP FDN 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									
65,000.0000		UBS AG STAMFORD BRH MEDIUM 04/25/08 5.750 04/25/18 CUSIP - 90261XFA5	\$117.843	\$76,597.95	0.1%	\$70,270.85	\$6,327.10	\$3,737.50	4.9%
120,000.0000		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	\$122,846.40	0.2%	\$119,794.80	\$3,051.60	\$1,980.00	1.6%
215,000.0000		US TREASURY N/B 02/15/01 5.375 02/15/31 CUSIP - 912810FP8	\$144.641	\$310,978.15	0.6%	\$241,577.54	\$69,400.61	\$11,556.25	3.7%
580,000.0000		UNITED STATES TREAS BDS 02/15/12 3.125 02/15/42 CUSIP - 912810QU5	\$106.375	\$616,975.00	1.2%	\$596,518.95	\$20,456.05	\$18,125.00	2.9%
305,000.0000		US TREASURY NOTES 04/15/11 1.250 04/15/14 CUSIP - 912828QC7	\$101.559	\$309,754.95	0.6%	\$307,132.61	\$2,622.34	\$3,812.50	1.2%
40,000.0000		UNITED STATES TREAS NTS 01/31/12 1.250 01/31/19 CUSIP - 912828SD3	\$102.133	\$40,853.20	0.1%	\$40,189.06	\$664.14	\$500.00	1.2%
445,000.0000		UNITED STATES TREAS NTS 02/15/12 1.750 02/15/22 CUSIP - 912828SF8	\$104.008	\$462,835.60	0.9%	\$457,563.49	\$5,272.11	\$8,900.00	1.9%
5,000.0000		US TREASURY NT 06/15/12 0.375 06/15/15 CUSIP - 912828SZ4	\$100.211	\$5,010.55	0.0%	\$4,995.51	\$15.04	\$18.75	0.4%
665,000.0000		UNITED STATES TREAS NTS 08/31/12 0.625 08/31/17 CUSIP - 912828TM2	\$100.063	\$665,418.95	1.3%	\$664,909.38	\$509.57	\$4,156.25	0.6%
70,000.0000		UNITEDHEALTH GROUP INC 02/07/08 4.875 02/15/13	\$101.574	\$71,101.80	0.1%	\$74,256.00	\$(3,154.20)	\$3,412.50	4.8%

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TR U/W ELMA M LAPP FDN 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									
		CUSIP - 91324PBH4							
35,000.0000		UNIVERSITY TEX UNIV REVS FING 09/15/10 4.794 08/15/46 CUSIP - 9151375R0	\$118.419	\$41,446.65	0.1%	\$35,000.00	\$6,446.65	\$1,677.90	4.0%
20,792.4400		VALT 2002-1 A4 06/01/02 VAR 05/07/27 CUSIP - 92178PAD9	\$105.082	\$21,849.11	0.0%	\$21,832.07	\$17.04	\$1,366.06	6.3%
105,000.0000		VERIZON GLOBAL 09/13/05 4.900 09/15/15 CUSIP - 92344GAW6	\$112.529	\$118,155.45	0.2%	\$114,457.35	\$3,698.10	\$5,145.00	4.4%
25,000.0000		VIRGINIA ELECTRIC POWER 12/04/07 6.350 11/30/37 CUSIP - 927804FE9	\$139.726	\$34,931.50	0.1%	\$24,943.75	\$9,987.75	\$1,587.50	4.5%
149,244.7900		WACHOVIA BK COMMIRCL MTG TR 12/01/03 VAR 12/15/35 SER 2003-C9 CL A-4 CUSIP - 929766MU4	\$103.923	\$155,099.66	0.3%	\$157,756.41	\$(2,656.75)	\$7,480.15	4.8%
115,000.0000		WESTPAC BKG CORP 12/09/10 3.000 12/09/15 CUSIP - 961214BP7	\$105.933	\$121,822.95	0.2%	\$117,112.55	\$4,710.40	\$3,450.00	2.8%
				Fixed Income - Total	29.3%	\$14,527,192.56	\$960,748.79	\$561,630.42	3.6%

Equities

2,219.0000	AON	AON PLC CL A CUSIP - G0408V102	\$52.290	\$116,031.51	0.2%	\$109,569.26	\$6,462.25	\$1,397.97	1.2%
1,329.0000	AHL	ASPEN INSURANCE HOLDINGS LTD CUSIP - G05384105	\$30.490	\$40,521.21	0.1%	\$34,501.37	\$6,019.84	\$903.72	2.2%
2,279.0000	ESV	ENSCO PLC SHS CLASS A CUSIP - G3157S106	\$54.560	\$124,342.24	0.2%	\$119,012.34	\$5,329.90	\$3,361.53	2.7%
10,583.0000	IVZ	INVESCO LTD ADR	\$24.990	\$264,469.17	0.5%	\$193,564.20	\$70,904.97	\$7,302.27	2.8%

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TR U/W ELMA M LAPP FDN CONS

(continued)

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
		CUSIP - G491BT108							
6,854.0000	NBR	NABORS INDUSTRIES LTD COMMON	\$14.030	\$96,161.62	0.2%	\$82,593.65	\$13,567.97		
		CUSIP - G6359F103							
3,200.0000	STX	SEAGATE TECHNOLOGY PLC SHS	\$30.960	\$99,072.00	0.2%	\$74,835.20	\$24,236.80	\$4,096.00	4.1%
		CUSIP - G7945M107							
4,988.0000	NE	NOBLE CORPORATION	\$35.780	\$178,470.64	0.3%	\$218,300.39	\$(39,829.75)	\$2,763.35	1.5%
		CUSIP - H5833N103							
12,600.0000	UBS	UBS AG-NEW	\$12.180	\$153,468.00	0.3%	\$155,793.25	\$(2,325.25)	\$1,360.80	0.9%
		CUSIP - H89231338							
7,560.0000	AIR	AAR CORP	\$16.420	\$124,135.20	0.2%	\$111,246.22	\$12,888.98	\$2,268.00	1.8%
		COM							
		CUSIP - 000361105							
12,561.0000	T	AT&T INC	\$37.700	\$473,549.70	0.9%	\$386,217.71	\$87,331.99	\$22,107.36	4.7%
		CUSIP - 00206R102							
5,421.0000	A	AGILENT TECHNOLOGIES INC	\$38.450	\$208,437.45	0.4%	\$178,195.50	\$30,241.95	\$2,168.40	1.0%
		CUSIP - 00846U101							
11,113.0000	AA	ALCOA INC	\$8.855	\$98,405.62	0.2%	\$111,191.80	\$(12,786.18)	\$1,333.56	1.4%
		CUSIP - 013817101							
2,289.0000	ALXN	ALEXION PHARMACEUTICALS INC	\$114.400	\$261,861.60	0.5%	\$57,613.34	\$204,248.26		
		CUSIP - 015351109							
4,406.0000	ALL	ALLSTATE CORP	\$39.610	\$174,521.66	0.3%	\$148,328.57	\$26,193.09	\$3,877.28	2.2%
		CUSIP - 020002101							
3,853.0000	MO	ALTRIA GROUP INC	\$33.390	\$128,651.67	0.2%	\$75,673.65	\$52,978.02	\$6,781.28	5.3%
		CUSIP - 02209S103							
6,234.0000	AEL	AMERICAN EQUITY INVT LIFE HLDG	\$11.630	\$72,501.42	0.1%	\$78,874.57	\$(6,373.15)	\$748.08	1.0%
		CUSIP - 025676206							
3,614.0000	AXP	AMERICAN EXPRESS CO	\$56.860	\$205,492.04	0.4%	\$181,662.37	\$23,829.67	\$2,891.20	1.4%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
		CUSIP - 025816109							
5,615.0000	AMP	AMERIPRISE FINANCIAL INC CUSIP - 03076C106	\$56.690	\$318,314.35	0.6%	\$204,535.08	\$113,779.27	\$7,861.00	2.5%
6,867.0000	AME	AMETEK INC NEW COM CUSIP - 031100100	\$35.450	\$243,435.15	0.5%	\$170,035.52	\$73,399.63	\$1,648.08	0.7%
3,818.0000	AMGN	AMGEN INC CUSIP - 031162100	\$84.290	\$321,819.22	0.6%	\$176,204.26	\$145,614.96	\$5,497.92	1.7%
3,077.0000	APA	APACHE CORP CUSIP - 037411105	\$86.470	\$266,068.19	0.5%	\$317,967.03	\$(51,898.84)	\$2,092.36	0.8%
1,747.0000	AAPL	APPLE INC CUSIP - 037833100	\$667.105	\$1,165,432.44	2.2%	\$127,366.34	\$1,038,066.10	\$18,518.20	1.6%
5,916.0000	ADM	ARCHER DANIELS MIDLAND CO CUSIP - 039483102	\$27.180	\$160,796.88	0.3%	\$161,905.24	\$(1,108.36)	\$4,141.20	2.6%
16,550.0000	AUQ	AURICO GOLD INC CUSIP - 05155C105	\$6.990	\$115,684.50	0.2%	\$122,385.60	\$(6,701.10)		
2,806.0000	AVT	AVNET INC CUSIP - 053807103	\$29.090	\$81,626.54	0.2%	\$70,438.34	\$11,188.20	\$841.80	1.0%
7,099.0000	BBT	B B & T CORPORATION COM CUSIP - 054937107	\$33.160	\$235,402.84	0.4%	\$168,161.82	\$67,241.02	\$5,679.20	2.4%
8,780.0000	BP	BP P.L.C. SPONSORED ADR CUSIP - 055622104	\$42.360	\$371,920.80	0.7%	\$368,179.15	\$3,741.65	\$16,857.60	4.5%
3,976.0000	BEAM	BEAM INC CUSIP - 073730103	\$57.540	\$228,779.04	0.4%	\$237,130.83	\$(8,351.79)	\$3,260.32	1.4%
	BMET	BIOMET INC CUSIP - 090613100	\$45.990		0.0%	\$84,472.92	\$(84,472.92)		
1,446.0000	BIIB	BIODEN IDEC INC	\$149.210	\$215,757.66	0.4%	\$119,076.41	\$96,681.25		

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS (continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
		CUSIP - 09062X103							
2,283.0000	CBZ	CBIZ INC	\$6.020	\$13,743.66	0.0%	\$12,624.99	\$1,118.67		
		CUSIP - 124805102							
8,731.0000	CI	CIGNA CORP	\$47.170	\$411,841.27	0.8%	\$385,951.12	\$25,890.15	\$349.24	0.1%
		CUSIP - 125509109							
1,745.0000	CVS	CVS/CAREMARK CORPORATION	\$48.420	\$84,492.90	0.2%	\$81,927.93	\$2,564.97	\$1,134.25	1.3%
		CUSIP - 126650100							
4,337.0000	CATM	CARDTRONICS INC	\$29.760	\$129,069.12	0.2%	\$104,316.93	\$24,752.19		
		CUSIP - 14161H108							
7,699.0000	CTL	CENTURYLINK INC COM	\$40.400	\$311,039.60	0.6%	\$276,838.16	\$34,201.44	\$22,327.10	7.2%
		CUSIP - 156700106							
3,352.0000	CVX	CHEVRON CORPORATION	\$116.560	\$390,709.12	0.7%	\$189,731.41	\$200,977.71	\$12,067.20	3.1%
		CUSIP - 166764100							
26,000.0000	CSCO	CISCO SYSTEMS INC	\$19.095	\$496,470.00	0.9%	\$515,740.88	\$(19,270.88)	\$14,560.00	2.9%
		CUSIP - 17275R102							
15,661.0000	C	CITIGROUP INC	\$32.720	\$512,427.92	1.0%	\$509,574.02	\$2,853.90	\$626.44	0.1%
		CUSIP - 172967424							
11,324.0000	KO	COCA COLA CO	\$37.930	\$429,519.32	0.8%	\$343,531.08	\$85,988.24	\$11,550.48	2.7%
		CUSIP - 191216100							
2,409.0000	COO	COOPER COS INC	\$94.460	\$227,554.14	0.4%	\$201,496.52	\$26,057.62	\$144.54	0.1%
		CUSIP - 216648402							
3,012.0000	COST	COSTCO WHOLESALE CORP	\$100.160	\$301,681.92	0.6%	\$215,743.06	\$85,938.86	\$3,313.20	1.1%
		CUSIP - 22160K105							
1,807.0000	CMI	CUMMINS INC	\$92.210	\$166,623.47	0.3%	\$138,006.58	\$28,616.89	\$3,614.00	2.2%
		CUSIP - 231021106							
3,011.0000	DSW	DSW INC	\$66.720	\$200,893.92	0.4%	\$192,156.24	\$8,737.68	\$2,167.92	1.1%
		CL A							
		CUSIP - 23334L102							

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS									
(continued)									
Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
3,976.0000	DHR	DANAHER CORP CUSIP - 235851102	\$55.150	\$219,276.40	0.4%	\$121,292.06	\$97,984.34	\$397.60	0.2%
8,996.0000	DELL	DELL INC CUSIP - 24702R101	\$9.855	\$88,655.58	0.2%	\$159,968.89	\$(71,313.31)	\$2,878.72	3.2%
3,789.0000	DISH	DISH NETWORK CORP CL A CUSIP - 25470M109	\$30.610	\$115,981.29	0.2%	\$106,957.97	\$9,023.32	\$7,578.00	6.5%
6,588.0000	DOW	DOW CHEM CO CUSIP - 260543103	\$28.955	\$190,755.54	0.4%	\$150,277.48	\$40,478.06	\$8,432.64	4.4%
10,842.0000	EMC	E M C CORP/MASS CUSIP - 268648102	\$27.270	\$295,661.34	0.6%	\$168,565.05	\$127,096.29		
2,168.0000	EOG	EOG RES INC COM CUSIP - 26875P101	\$112.050	\$242,924.40	0.5%	\$239,156.65	\$3,767.75	\$1,474.24	0.6%
2,295.0000	ETN	EATON CORP CUSIP - 278058102	\$47.270	\$108,484.65	0.2%	\$95,883.25	\$12,601.40	\$3,488.40	3.2%
4,819.0000	EBAY	EBAY INC COM CUSIP - 278642103	\$48.370	\$233,095.03	0.4%	\$215,009.56	\$18,085.47		
2,650.0000	ECL	ECOLAB INC CUSIP - 278865100	\$64.810	\$171,746.50	0.3%	\$174,805.23	\$(3,058.73)	\$2,120.00	1.2%
3,331.0000	EIX	EDISON INTL COM CUSIP - 281020107	\$45.690	\$152,193.39	0.3%	\$126,877.34	\$25,316.05	\$4,330.30	2.8%
542.0000	EQIX	EQUINIX INC CUSIP - 29444U502	\$206.050	\$111,679.10	0.2%	\$105,932.05	\$5,747.05		
6,010.0000	EXC	EXELON CORP CUSIP - 30161N101	\$35.580	\$213,835.80	0.4%	\$242,101.60	\$(28,265.80)	\$12,621.00	5.9%
3,734.0000	ESRX	EXPRESS SCRIPTS HOLDINGS	\$62.630	\$233,860.42	0.4%	\$231,620.24	\$2,240.18		

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
		CUSIP - 30219G108							
5,060.0000	XOM	EXXON MOBIL CORP CUSIP - 30231G102	\$91.450	\$462,737.00	0.9%	\$777,221.10	\$(314,484.10)	\$11,536.80	2.5%
4,336.0000	FMC	FMC CORP CUSIP - 302491303	\$55.380	\$240,127.68	0.5%	\$159,018.21	\$81,109.47	\$1,560.96	0.7%
4,217.0000	FAST	FASTENAL CO CUSIP - 311900104	\$42.990	\$181,288.83	0.3%	\$126,959.28	\$54,329.55	\$3,204.92	1.8%
19,885.0000	FNFG	FIRST NIAGARA FINL GROUP INC NEW CUSIP - 33582V108	\$8.070	\$160,471.95	0.3%	\$159,141.96	\$1,329.99	\$6,363.20	4.0%
3,855.0000	FISV	FISERV INC CUSIP - 337738108	\$74.030	\$285,385.65	0.5%	\$237,141.59	\$48,244.06		
1,566.0000	FLR	FLUOR CORP NEW COM CUSIP - 343412102	\$56.280	\$88,134.48	0.2%	\$96,302.00	\$(8,167.52)	\$1,002.24	1.1%
11,602.0000	GCI	GANNETT INC COM CUSIP - 364730101	\$17.750	\$205,935.50	0.4%	\$162,716.89	\$43,218.61	\$9,281.60	4.5%
4,787.0000	GD	GENERAL DYNAMICS CORP CUSIP - 369550108	\$66.120	\$316,516.44	0.6%	\$307,343.32	\$9,173.12	\$9,765.48	3.1%
29,058.0000	GE	GENERAL ELECTRIC CO CUSIP - 369604103	\$22.710	\$659,907.18	1.2%	\$476,972.62	\$182,934.56	\$19,759.44	3.0%
13,052.0000	GM	GENERAL MTRS CO CUSIP - 37045V100	\$22.750	\$296,933.00	0.6%	\$265,924.42	\$31,008.58		
5,216.0000	GILD	GILEAD SCIENCES INC COMMON CUSIP - 375558103	\$66.330	\$345,977.28	0.7%	\$277,470.12	\$68,507.16		
1,544.0000	GS	GOLDMAN SACHS GROUP CUSIP - 38141G104	\$113.680	\$175,521.92	0.3%	\$203,289.70	\$(27,767.78)	\$2,840.96	1.6%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS (continued)

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
422.0000	GOOG	GOOGLE INC-CL A CUSIP - 38259P508	\$754.500	\$318,399.00	0.6%	\$297,705.37	\$20,693.63		
3,238.0000	GBX	GREENBRIER COS INC COM CUSIP - 393657101	\$16.140	\$52,261.32	0.1%	\$42,983.57	\$9,277.75	\$518.08	1.0%
3,676.0000	HAL	HALLIBURTON CO CUSIP - 406216101	\$33.690	\$123,844.44	0.2%	\$126,093.78	\$(2,249.34)	\$1,323.36	1.1%
12,545.0000	HIG	HARTFORD FINANCIAL SERVICES GRP CUSIP - 416515104	\$19.440	\$243,874.80	0.5%	\$244,404.27	\$(529.47)	\$5,018.00	2.1%
2,998.0000	HLX	HELIUM ENERGY SOLUTIONS GROUP CUSIP - 42330P107	\$18.270	\$54,773.46	0.1%	\$48,422.81	\$6,350.65		
2,771.0000	HSY	THE HERSHEY COMPANY COM CUSIP - 427866108	\$70.890	\$196,436.19	0.4%	\$199,236.29	\$(2,800.10)	\$4,211.92	2.1%
5,421.0000	HD	HOME DEPOT INC CUSIP - 437076102	\$60.370	\$327,265.77	0.6%	\$232,142.66	\$95,123.11	\$6,288.36	1.9%
	ITW	ILLINOIS TOOL WKS INC CUSIP - 452308109	\$59.470		0.0%	\$274,641.75	\$(274,641.75)		
16,572.0000	INTC	INTEL CORP CUSIP - 458140100	\$22.655	\$375,438.66	0.7%	\$401,268.95	\$(25,830.29)	\$14,914.80	4.0%
2,771.0000	IBM	INTERNATIONAL BUSINESS MACHS CUSIP - 459200101	\$207.450	\$574,843.95	1.1%	\$302,971.76	\$271,872.19	\$9,421.40	1.6%
120.0000	ISRG	INTUITIVE SURGICAL INC CUSIP - 46120E602	\$495.630	\$59,475.60	0.1%	\$60,785.00	\$(1,309.40)		
87,775.0000	EFA	ISHARES MSCI EAFE INDEX FD CUSIP - 464287465	\$53.000	\$4,652,075.00	8.8%	\$4,529,347.49	\$122,727.51	\$150,797.45	3.2%
13,294.0000	JPM	JP MORGAN CHASE & CO CUSIP - 46625H100	\$40.480	\$538,141.12	1.0%	\$502,001.92	\$36,139.20	\$15,952.80	3.0%

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TR U/W ELMA M LAPP FDN CONS

(continued)

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
(continued)									
5,783.0000	JCI	JOHNSON CTLS INC CUSIP - 478366107	\$27.400	\$158,454.20	0.3%	\$144,588.31	\$13,865.89	\$4,163.76	2.6%
1,205.0000	KSU	KANSAS CITY SOUTHERN CUSIP - 485170302	\$75.780	\$91,314.90	0.2%	\$42,091.30	\$49,223.60	\$939.90	1.0%
42,030.0000	KEY	KEYCORP NEW CUSIP - 493267108	\$8.740	\$367,342.20	0.7%	\$305,582.12	\$61,760.08	\$8,406.00	2.3%
7,207.0000	KR	KROGER CO CUSIP - 501044101	\$23.540	\$169,652.78	0.3%	\$165,982.27	\$3,670.51	\$4,324.20	2.5%
3,012.0000	EL	LAUDER ESTEE COS INC CL A CUSIP - 518439104	\$61.570	\$185,448.84	0.4%	\$74,562.93	\$110,885.91	\$1,581.30	0.9%
3,325.0000	MRTN	MARTEN TRANS LTD CUSIP - 573075108	\$17.570	\$58,420.25	0.1%	\$66,932.56	\$(8,512.31)	\$332.50	0.6%
663.0000	MA	MASTERCARD INC CL A CUSIP - 57636Q104	\$451.480	\$299,331.24	0.6%	\$239,594.18	\$59,737.06	\$795.60	0.3%
7,228.0000	MXIM	MAXIM INTEGRATED PRODS INC COM CUSIP - 57772K101	\$26.622	\$192,425.26	0.4%	\$201,397.01	\$(8,971.75)	\$6,938.88	3.6%
2,650.0000	MCD	MCDONALDS CORP CUSIP - 580135101	\$91.750	\$243,137.50	0.5%	\$116,100.48	\$127,037.02	\$8,162.00	3.4%
7,751.0000	MIG	MEADOWBROOK INS GROUP INC COM CUSIP - 58319P108	\$7.690	\$59,605.19	0.1%	\$53,190.42	\$6,414.77	\$1,550.20	2.6%
10,233.0000	MRK	MERCK & CO INC NEW CUSIP - 58933Y105	\$45.095	\$461,457.14	0.9%	\$358,651.73	\$102,805.41	\$17,191.44	3.7%
964.0000	MTD	METTLER-TOLEDO INTL INC CUSIP - 592688105	\$170.740	\$164,593.36	0.3%	\$100,169.48	\$64,423.88		

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
16,828.0000	MSFT	MICROSOFT CORP CUSIP - 594918104	\$29.760	\$500,801.28	0.9%	\$464,588.30	\$36,212.98	\$15,481.76	3.1%
2,168.0000	MON	MONSANTO CO NEW CUSIP - 61166W101	\$91.020	\$197,331.36	0.4%	\$189,925.90	\$7,405.46	\$3,252.00	1.6%
4,226.0000	NYX	NYSE EURONEXT CUSIP - 629491101	\$24.650	\$104,170.90	0.2%	\$113,595.79	\$(9,424.89)	\$5,071.20	4.9%
3,373.0000	NOV	NATIONAL-OILWELL INC COM CUSIP - 637071101	\$80.110	\$270,211.03	0.5%	\$248,934.60	\$21,276.43	\$1,619.04	0.6%
5,542.0000	NCI	NAVIGANT CONSULTING INC CUSIP - 63935N107	\$11.050	\$61,239.10	0.1%	\$55,791.89	\$5,447.21		
5,852.0000	IQNT	INTELIQUENT INC CUSIP - 64128B108	\$9.390	\$54,950.28	0.1%	\$74,104.03	\$(19,153.75)		
2,461.0000	NEE	NEXTERA ENERGY INC CUSIP - 65339F101	\$70.330	\$173,082.13	0.3%	\$111,501.62	\$61,580.51	\$5,906.40	3.4%
4,547.0000	NOA	NORTH AMERICAN ENERGY PARTNERS CUSIP - 656844107	\$2.880	\$13,095.36	0.0%	\$30,534.22	\$(17,438.86)		
6,780.0000	OMX	OFFICEMAX INC DEL CUSIP - 67622P101	\$7.810	\$52,951.80	0.1%	\$51,795.37	\$1,156.43	\$542.40	1.0%
13,465.0000	ONB	OLD NATL BANCORP IND CUSIP - 680033107	\$13.610	\$183,258.65	0.3%	\$142,809.55	\$40,449.10	\$4,847.40	2.6%
9,638.0000	ORCL	ORACLE CORPORATION CUSIP - 68389X105	\$31.460	\$303,211.48	0.6%	\$211,223.42	\$91,988.06	\$2,313.12	0.8%
1,024.0000	PCG	PG & E CORP CUSIP - 69331C108	\$42.670	\$43,694.08	0.1%	\$39,342.08	\$4,352.00	\$1,863.68	4.3%
2,771.0000	PVH	PVH CORP COMMON CUSIP - 693656100	\$93.720	\$259,698.12	0.5%	\$207,828.00	\$51,870.12	\$415.65	0.2%
6,391.0000	POM	PEPCO HLDGS INC	\$18.900	\$120,789.90	0.2%	\$134,346.63	\$(13,556.73)	\$6,902.28	5.7%

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TR U/W ELMA M LAPP FDN CONS

(continued)

PORTFOLIO POSITIONS

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
		CUSIP - 713291102							
843.0000	PRGO	PERRIGO CO COM	\$116.170	\$97,931.31	0.2%	\$68,105.63	\$29,825.68	\$269.76	0.3%
		CUSIP - 714290103							
11,803.0000	PQ	PETROQUEST ENERGY INC COM	\$6.710	\$79,198.13	0.1%	\$91,120.94	\$(11,922.81)		
		CUSIP - 716748108							
10,290.0000	PLAB	PHOTONICS INC COM	\$5.370	\$55,257.30	0.1%	\$81,732.66	\$(26,475.36)		
		CUSIP - 719405102							
2,650.0000	PII	POLARIS INDS INC COM	\$80.870	\$214,305.50	0.4%	\$99,225.72	\$115,079.78	\$3,922.00	1.8%
		CUSIP - 731068102							
271.0000	PCLN	PRICELINE COM INC COM NEW	\$619.070	\$167,767.97	0.3%	\$133,775.78	\$33,992.19		
		CUSIP - 741503403							
4,352.0000	PFG	PRINCIPAL FINL GROUP INC COM	\$26.940	\$117,242.88	0.2%	\$121,623.16	\$(4,380.28)	\$3,655.68	3.1%
		CUSIP - 74251V102							
2,891.0000	PG	PROCTER & GAMBLE CO COM	\$69.360	\$200,519.76	0.4%	\$189,320.81	\$11,198.95	\$6,498.97	3.2%
		CUSIP - 742718109							
8,181.0000	PGR	PROGRESSIVE CORP OHIO COM	\$20.740	\$169,673.94	0.3%	\$166,129.80	\$3,544.14	\$3,329.67	2.0%
		CUSIP - 743315103							
3,956.0000	PRU	PRUDENTIAL FINL INC COM	\$54.510	\$215,641.56	0.4%	\$271,992.12	\$(56,350.56)	\$5,736.20	2.7%
		CUSIP - 744320102							
5,421.0000	QCOM	QUALCOMM INC COM	\$62.470	\$338,649.87	0.6%	\$311,688.60	\$26,961.27	\$5,421.00	1.6%
		CUSIP - 747525103							
851.0000	RGA	REINSURANCE GROUP AMER INC COM NEW	\$57.870	\$49,247.37	0.1%	\$31,390.00	\$17,857.37	\$816.96	1.7%
		CUSIP - 759351604							

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
4,801.0000	RDS B	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS CUSIP - 780259107	\$71.300	\$342,311.30	0.6%	\$346,151.79	\$(3,840.49)	\$16,515.44	4.8%
7,828.0000	SBH	SALLY BEAUTY CO INC CUSIP - 79546E104	\$25.090	\$196,404.52	0.4%	\$163,393.54	\$33,010.98	\$4,070.56	2.1%
4,356.0000	SNDK	SANDISK CORP CUSIP - 80004C101	\$43.430	\$189,181.08	0.4%	\$156,891.76	\$32,289.32		
8,200.0000	SNY	SANOFI CHANGED FROM SANOFT-AVENTIS ADR CUSIP - 80105N105	\$43.060	\$353,092.00	0.7%	\$308,829.60	\$44,262.40	\$11,734.20	3.3%
3,373.0000	SLB	SCHLUMBERGER LTD CUSIP - 806857108	\$72.330	\$243,969.09	0.5%	\$265,248.30	\$(21,279.21)	\$3,710.30	1.5%
3,012.0000	SWKS	SKYWORKS SOLUTIONS INC CUSIP - 83088M102	\$23.560	\$70,962.72	0.1%	\$89,919.64	\$(18,956.92)		
3,613.0000	SNA	SNAP ON INC COM CUSIP - 833034101	\$71.870	\$259,666.31	0.5%	\$162,803.44	\$96,862.87	\$4,913.68	1.9%
1,575.0000	SPTN	SPARTAN STORES INC COM CUSIP - 846822104	\$15.310	\$24,113.25	0.0%	\$27,843.56	\$(3,730.31)	\$504.00	2.1%
3,170.0000	SPR	SPIRIT AEROSYSTEMS HOLD-CL A CUSIP - 848574109	\$22.210	\$70,405.70	0.1%	\$51,540.41	\$18,865.29		
1,807.0000	SRCL	STERICYCLE INC CUSIP - 858912108	\$90.483	\$163,502.96	0.3%	\$108,310.05	\$55,192.91		
7,333.0000	SMA	SYMMETRY MED INC CUSIP - 871546206	\$9.890	\$72,523.37	0.1%	\$65,870.54	\$6,652.83		
4,819.0000	TJX	TJX COS INC NEW COM CUSIP - 872540109	\$44.790	\$215,843.01	0.4%	\$219,747.77	\$(3,904.76)	\$2,216.74	1.0%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est. Annual Income	Est. Yield
Equities									
3,855.0000	TDC	TERADATA CORP DEL CUSIP - 88076W103	\$75.410	\$290,705.55	0.5%	\$208,670.69	\$82,034.86		
3,876.0000	TEVA	TEVA PHARMACEUTICAL INDS LTD ADR CUSIP - 881624209	\$41.410	\$160,505.16	0.3%	\$178,271.37	\$(17,766.21)	\$2,996.15	1.9%
6,626.0000	TIBX	TIBCO SOFTWARE INC CUSIP - 88632Q103	\$30.225	\$200,270.85	0.4%	\$211,322.71	\$(11,051.86)		
7,684.0000	TWX	TIME WARNER INC CUSIP - 887317303	\$45.335	\$348,354.14	0.7%	\$253,797.33	\$94,556.81	\$7,991.36	2.3%
1,928.0000	TSCO	TRACTOR SUPPLY CO CUSIP - 892356106	\$98.890	\$190,659.92	0.4%	\$180,088.81	\$10,571.11	\$1,542.40	0.8%
1,807.0000	ULTA	ULTA SALON COSMETICS & FRAGRANCE CUSIP - 90384S303	\$96.305	\$174,023.14	0.3%	\$75,433.58	\$98,589.56		
1,566.0000	UNP	UNION PAC CORP CUSIP - 907818108	\$118.700	\$185,884.20	0.4%	\$145,073.28	\$40,810.92	\$3,758.40	2.0%
2,822.0000	UBSI	UNITED BANKSHARES INC W VA COM CUSIP - 909907107	\$24.910	\$70,296.02	0.1%	\$73,109.85	\$(2,813.83)	\$3,499.28	5.0%
7,284.0000	UNH	UNITEDHEALTH GROUP INC CUSIP - 91324P102	\$55.410	\$403,606.44	0.8%	\$190,222.91	\$213,383.53	\$6,191.40	1.5%
5,677.0000	UNM	UNUM GROUP CUSIP - 91529Y106	\$19.220	\$109,111.94	0.2%	\$123,774.17	\$(14,662.23)	\$2,952.04	2.7%
5,421.0000	VAL	VALSPAR CORPORATION CUSIP - 920355104	\$56.100	\$304,118.10	0.6%	\$169,125.01	\$134,993.09	\$4,336.80	1.4%
6,070.0000	VIAB	VIACOM INC-B CUSIP - 92553P201	\$53.590	\$325,291.30	0.6%	\$193,995.26	\$131,296.04	\$6,677.00	2.1%
4,376.0000	WTI	W&T OFFSHORE INC CUSIP - 92922P106	\$18.780	\$82,181.28	0.2%	\$80,364.12	\$1,817.16	\$1,400.32	1.7%

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TR U/W ELMA M LAPP FDN CONS

PORTFOLIO POSITIONS**(continued)**

Quantity	Symbol	Description	Current Price	Market Value	% of Acct	Cost Basis	Unrealized Gain/(Loss)	Est Annual Income	Est Yield
Equities									
18,468.0000	WFC	WELLS FARGO & COMPANY CUSIP - 949746101	\$34.530	\$637,700.04	1.2%	\$554,088.51	\$83,611.53	\$16,251.84	2.5%
7,590.0000	WEC	WISCONSIN ENERGY CORP COM CUSIP - 976657106	\$37.670	\$285,915.30	0.5%	\$243,840.83	\$42,074.47	\$9,108.00	3.2%
16,942.0000	XRX	XEROX CORP COM CUSIP - 984121103	\$7.340	\$124,354.28	0.2%	\$158,223.94	\$(33,869.66)	\$2,880.14	2.3%
Equities - Total				\$36,125,169.27	68.3%	\$30,979,847.23	\$5,145,322.04	\$764,196.52	2.1%
Real Estate Investments									
875.0000	EPR	ENTERTAINMENT PROPERTIES TRUST COM CUSIP - 29380T105	\$44.430	\$38,876.25	0.1%	\$37,633.75	\$1,242.50	\$2,625.00	6.8%
Real Estate Investments - Total				\$38,876.25	0.1%	\$37,633.75	\$1,242.50	\$2,625.00	6.8%
Total Portfolio Positions				\$52,862,783.75	100.0%	\$46,755,470.42	\$6,107,313.33	\$1,328,573.01	2.5%