

Edgar Filing: DOW CHEMICAL CO /DE/ - Form 13F-HR

DOW CHEMICAL CO /DE/
Form 13F-HR
April 25, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended March 31, 2011

Check here if Amendment; Amendment Number:

This Amendment (Check is a restatement
only one); adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: Diamond Capital Management Inc.
Address: Dorinco 100
Midland, MI 48674
13F File Number: 28-7248

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Kenneth J. Van Heel
Title: President, Diamond Capital Management Inc.
Phone: 989-636-1915

Signature, Place, and Date of Signing:

/S/ KENNETH J. VAN HEEL, MIDLAND, MICHIGAN, (April 25, 2011)
Report Type (Check one only):

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

List of Other Managers

Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES AND EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0
Form 13F Information Table Entry Total: 70
Form 13F Information table Value Total(x 1000): \$830,932

Edgar Filing: DOW CHEMICAL CO /DE/ - Form 13F-HR

For Period Ending: 3/31/2011

FORM 13F

Name of Reporting Manager: Diamond Capital Management Inc.

ITEM 1:	ITEM 2:	ITEM 3:	ITEM 4:	ITEM 5:	ITEM 6:			
					INVESTMENT DISCRETION			
NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	FAIR SHARES	CALL /PUT	(A) SOLE	(B) SHARED AS DEFINED	(C) (SHARED) OTHER
IShares MSCI Emerging Market	Common Stock	464287234	169,649	3,485,698		X		
SPDR TR	Common Stock	78462F103	164,939	1,243,978		X		
ISHARES S&P 500 INDEX FUND	Common Stock	464287200	72,678	546,412		X		
ENERGY SELECT SECTOR SPDR	Common Stock	81369Y506	53,477	670,563		X		
SPDR FINANCIAL INDEX	Common Stock	81369Y605	34,789	2,122,603		X		
VANGUARD EMERGING MARKETS ETF	Common Stock	922042858	31,868	651,022		X		
SPDR INDUSTRIAL	Common Stock	81369Y704	25,164	668,107		X		
VANGUARD LARGE CAPE MONSANTO CO	Common Stock	922908637	24,916	410,000		X		
BANKAMERICA CORP	Common Stock	61166W101	8,967	124,095		X		
NABORS INDUSTRIES	Common Stock	060505104	8,731	655,000		X		
SPDR TECHNOLOGY INDEX	Common Stock	G6359F103	8,506	280,000		X		
SPDR CONSUMER STAPLES	Common Stock	81369Y803	8,446	324,082		X		
CISCO SYS INC	Common Stock	81369Y308	8,314	277,876		X		
Intercontinental Exchange Inc.	Common Stock	17275R102	7,961	464,200		X		
Jacobs Engineering Group Inc.	Common Stock	45865V100	7,907	64,000		X		
VALERO ENERGY	Common Stock	469814107	7,509	146,000		X		
SYMANTEC CORP	Common Stock	91913Y100	7,246	243,000		X		
The Mosaic Company	Common Stock	871503108	6,919	373,200		X		
Archer-Daniels-Midland Company	Common Stock	61945A107	6,898	87,600		X		
MICROSOFT CORP	Common Stock	039483102	6,482	180,000		X		
BOSTON SCIENTIFIC CORPORATION	Common Stock	594918104	6,269	246,900		X		
GENERAL MOTORS Co.	Common Stock	101137107	6,191	861,000		X		
MARATHON OIL CORPORATION	Common Stock	37045V100	5,958	192,000		X		
SPDR HEALTH CARE	Common Stock	565849106	5,864	110,000		X		
CME Group Inc.	Common Stock	81369Y209	5,855	176,821		X		
Petroleo Brasileiro S.A.	Common Stock	12572Q105	5,850	19,400		X		
NOKIA CORP	Common Stock	71654V408	5,660	140,000		X		
Marvell Technology Group Ltd	Common Stock	654902204	5,244	616,200		X		
Gilead Sciences, Inc.	Common Stock	565849106	5,054	325,000		X		
SPDR UTILITIES	Common Stock	G5876H105	4,986	117,400		X		

Edgar Filing: DOW CHEMICAL CO /DE/ - Form 13F-HR

INDEX	Common Stock	81369Y886	4,893	153,533	X
USX - U.S. STEEL					
GROUP	Common Stock	912909108	4,768	88,400	X
AT&T CORP	Common Stock	00206R102	4,591	150,000	X
ENSCO PLC	Common Stock	29358Q109	4,512	78,000	X
BUNGE LIMITED	Common Stock	G16962105	4,340	60,000	X
Nucor Corporation	Common Stock	670346105	4,326	94,000	X
NVIDIA CORPORATION	Common Stock	67066G104	4,264	231,000	X
INSULET	Common Stock	45784P101	4,254	206,315	X
AETNA INC	Common Stock	00817Y108	4,211	112,500	X
MASCO CORP	Common Stock	574599106	4,047	290,700	X
GOOGLE INCORPORATED	Common Stock	38259P508	3,873	6,600	X
AMR CORP	Common Stock	001765106	3,839	594,200	X
MERCK & CO INC	Common Stock	58933Y105	3,136	95,000	X
MOTOROLA SOLUTIONS INC	Common Stock	620076307	3,094	69,243	X
GAP INC DEL	Common Stock	364760108	2,946	130,000	X
Covidien PLC	Common Stock	G2554F113	2,867	55,200	X
CITIGROUP INC	Common Stock	172967101	2,652	600,000	X
ENTROPIC					
COMMUNICATIONS	Common Stock	29384R105	2,589	306,444	X
Consumer Discretionary					
Select Sector SP	Common Stock	81369Y407	2,571	65,827	X
MATERIALS SELECT					
SECTOR SPDR	Common Stock	81369Y100	2,361	59,005	X
ARCH COAL, INC	Common Stock	039380100	2,325	64,500	X
RESEARCH IN MOTION	Common Stock	760975102	2,290	40,500	X
The Hartford Financial					
Services Group	Common Stock	416515104	2,154	80,000	X
JP MORGAN CHASE & CO	Common Stock	46625H100	2,075	45,000	X
PATRIOT COAL					
CORPORATION	Common Stock	70336T104	2,066	80,000	X
MEDTRONIC INC	Common Stock	585055106	1,949	49,530	X
NEUROGESX INC	Common Stock	641252101	1,859	459,032	X
AES CORP	Common Stock	00130H105	1,495	115,000	X
ADOBE SYSTEMS INC.	Common Stock	00724F101	1,492	45,000	X
Motorola Mobility					
Holdings Inc.	Common Stock	620097105	1,477	60,550	X
SUNPOWER					
CORPORATION	Common Stock	867652109	1,383	80,700	X
CORNING INC.	Common Stock	219350105	1,320	64,000	X
AMERICAN INTLE GROUP INC	Common Stock	026874107	1,230	35,000	X
APPLE COMPUTER INC	Common Stock	037833100	1,115	3,200	X
ALCATEL-LUCENT	Common Stock	013904305	988	170,000	X
Mylan Inc.	Common Stock	628530107	913	40,300	X
BROADCAM CORPORATION	Common Stock	111320107	788	20,000	X
DELL COMPUTER CORP	Common Stock	24702R101	653	45,000	X
CONSOL Energy Inc.	Common Stock	20854P109	590	11,000	X
Allegheny Technologies,					
Inc.	Common Stock	01741R102	339	5,000	X

COLUMN TOTALS			830,932		
			=====		