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Form **990-PF**

Return of Private Foundation or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

OMB No 1545-0052

2011Department of the Treasury
Internal Revenue Service

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 **03/01/11**, and ending **02/29/12**

Name of foundation PALMER HOME INC		A Employer identification number 51-0066737
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 1751	Room/suite	B Telephone number (see instructions) 302-697-2831
City or town, state, and ZIP code DOVER DE 19903		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 4,667,750	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received (attach schedule)	52,795			
2	Check ☒ if the foundation is not required to attach Sch. B				
3	Interest on savings and temporary cash investments	50,188	50,188		
4	Dividends and interest from securities	67,192	67,192		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10 STMT 1	160,105			
b	Gross sales price for assets on line 6a 2,545,799				
7	Capital gain net income (from Part IV, line 2)		160,105		
8	Net short-term capital gain			0	
9	Income modifications				
10a	Gross sales less returns & 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	330,280	277,485	0	
13	Compensation of officers, directors, trustees, etc.	0			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)				
b	Accounting fees (attach schedule) STMT 2	9,140	6,855		2,285
c	Other professional fees (attach schedule) STMT 3	33,330	33,330		
17	Interest				
18	Taxes (attach schedule) (see instructions) STMT 4	2,404	31		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule) STMT 5	254			254
24	Total operating and administrative expenses. Add lines 13 through 23	45,128	40,216	0	2,539
25	Contributions, gifts, grants paid	270,206			270,206
26	Total expenses and disbursements. Add lines 24 and 25	315,334	40,216	0	272,745
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	14,946			
b	Net investment income (if negative, enter -0-)		237,269		
c	Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2011)

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SCANNED JUL 19 2012 Revenue

Operating and Administrative Expenses

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		595,016	729,208	746,801
	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 ▶	0			
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges		2,293	1,420	1,420
	10a	Investments—U S and state government obligations (attach schedule) STMT 6		69,180	165,261	165,514
	b	Investments—corporate stock (attach schedule) SEE STMT 7		3,102,073	2,764,515	3,133,868
	c	Investments—corporate bonds (attach schedule) SEE STMT 8		455,205	578,309	620,147
	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)		4,223,767	4,238,713	4,667,750	
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)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☒					
	24	Unrestricted		4,223,767	4,238,713	
	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				
	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)		4,223,767	4,238,713	
	31	Total liabilities and net assets/fund balances (see instructions)		4,223,767	4,238,713	

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	4,223,767
2	Enter amount from Part I, line 27a	2	14,946
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	4,238,713
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	4,238,713

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 SEE ATTACHED STATEMENT	P	VARIOUS	VARIOUS
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 2,545,799		2,385,694	160,105
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
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	160,105
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	-17,733

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	233,957	4,542,833	0.051500
2009	240,157	3,907,298	0.061464
2008	245,970	4,147,743	0.059302
2007	264,122	4,848,176	0.054479
2006	253,521	4,802,397	0.052791

2 Total of line 1, column (d)	2	0.279536
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	0.055907
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	4,695,089
5 Multiply line 4 by line 3	5	262,488
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,373
7 Add lines 5 and 6	7	264,861
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	272,745

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	2,373
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	2,373
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	2,373
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	3,793
b	Exempt foreign organizations—tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	3,793
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	1,420
11	Enter the amount of line 10 to be Credited to 2012 estimated tax 1,420 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?		
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) NONE		
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		
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? Website address ▶ N/A	13	X	
14	The books are in care of ▶ JEAN DELEO 18 CHADWICK DRIVE Located at ▶ DOVER DE ZIP+4 ▶ 19901 Telephone no ▶ 302-697-2831			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15		
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No 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 N/A ▶ ☐	1b	
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? N/A	1c	
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 ▶ 20 , 20 , 20 , 20 ☐ 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) N/A	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011) N/A	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

5a During the year did the foundation pay or incur any amount to				
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions)	☐ Yes ☒ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?	N/A	5b		
Organizations relying on a current notice regarding disaster assistance check here	☐			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	N/A ☐ Yes ☐ No			
If "Yes," attach the statement required by Regulations section 53.4945-5(d)				
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b		X
If "Yes" to 6b, file Form 8870				
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No			
b If Yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A	7b		

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 9				

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

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

Total number of other employees paid over \$50,000

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1 N/A	
2	
All other program-related investments See instructions	
3	
Total Add lines 1 through 3	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	4,731,587
b	Average of monthly cash balances	1b	1
c	Fair market value of all other assets (see instructions)	1c	35,000
d	Total (add lines 1a, b, and c)	1d	4,766,588
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0
2	Acquisition indebtedness applicable to line 1 assets	2	0
3	Subtract line 2 from line 1d	3	4,766,588
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see instructions)	4	71,499
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,695,089
6	Minimum investment return. Enter 5% of line 5	6	234,754

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	
2a	Tax on investment income for 2011 from Part VI, line 5	2a	
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	

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	272,745
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	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	272,745
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	2,373
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	270,372

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 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007				
c From 2008				
d From 2009				
e From 2010				
f Total of lines 3a through e				
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ <u>0</u>				
a Applied to 2010, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2011 distributable amount				
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010				
e Excess from 2011				

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

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 **N/A**

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	0				0
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed	272,745	233,957	241,176	247,237	995,115
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	272,745	233,957	241,176	247,237	995,115
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	156,503	151,428	130,243	138,258	576,432
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

N/A

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

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

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

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

JEAN DELEO**PALMER HOME, INC., P.O. BOX 1751, DOVER DE 19903**

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

LETTER FORM-BENEFIT TO ELDERLY

c Any submission deadlines

SEPTEMBER 1

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

501(C)(3) ORGANIZATION & BENEFIT ELDERLY

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 10				270,206
Total			▶ 3a	270,206
b Approved for future payment N/A				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					50,188
4	Dividends and interest from securities					67,192
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory					160,105
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a					
b						
c						
d						
e						
12	Subtotal Add columns (b), (d), and (e)		0		0	277,485
13	Total. Add line 12, columns (b), (d), and (e)					277,485

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

[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
N/A		

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.	May the IRS discuss this return with the preparer shown below (see instructions)? ☐ Yes ☐ No	
Sign Here 	7/6/2012	
Signature of officer or trustee	Date	
	Title	
PRESIDENT		
Paid Preparer Use Only	Print/Type preparer's name RAYMOND F. BOOK, III	Preparer's signature 
	Date 06/21/12	Check ☐ if self-employed
Firm's name	RAYMOND F. BOOK & ASSOCIATES, P.A.	
	PTIN P00109363	
	Firm's EIN 51-0345018	
Firm's address	220 BEISER BLVD. DOVER, DE 19904-7790	
	Phone no 302-734-5826	

PH6737 PALMER HOME INC

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Federal Statements

Statement 1 - Form 990-PF, Part I, Line 6a - Sale of Assets

Whom Sold	Description	Date Acquired	Date Sold	How Received		Cost	Expense	Depreciation	Net Gain / Loss
					Sale Price				
SEE ATTACHED STATEMENT		VARIOUS	VARIOUS	PURCHASE		2,385,694	\$		\$ 160,105
					2,545,799	\$		\$	
TOTAL					2,545,799	\$	0	\$	160,105

Statement 2 - Form 990-PF, Part I, Line 16b - Accounting Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
RAYMOND F BOOK, JR. & CO., PA, C	\$ 9,140	\$ 6,855	\$	\$ 2,285
TOTAL	\$ 9,140	\$ 6,855	\$ 0	\$ 2,285

Statement 3 - Form 990-PF, Part I, Line 16c - Other Professional Fees

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
MERRILL LYNCH INVESTMENT FEE	\$ 150	150	\$	\$
CONSULTANT FEE	33,180	33,180		
TOTAL	\$ 33,330	\$ 33,330	\$ 0	\$ 0

PH6737 PALMER HOME INC
51-0066737
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Federal Statements

Statement 4 - Form 990-PF, Part I, Line 18 - Taxes

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
FOREIGN INVESTMENT TAX	\$ 31	31	\$	\$
FEDERAL EXCISE TAX	2,373			
TOTAL	\$ 2,404	\$ 31	\$ 0	\$ 0

Statement 5 - Form 990-PF, Part I, Line 23 - Other Expenses

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
EXPENSES			\$	
OFFICE	254			254
TOTAL	\$ 254	\$ 0	\$ 0	\$ 254

Federal Statements**Statement 6 - Form 990-PF, Part II, Line 10a - US and State Government Investments**

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 69,180	\$ 165,261	COST	\$ 165,514
TOTAL	\$ 69,180	\$ 165,261		\$ 165,514

Statement 7 - Form 990-PF, Part II, Line 10b - Corporate Stock Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 3,102,073	\$ 2,764,515	COST	\$ 3,133,868
TOTAL	\$ 3,102,073	\$ 2,764,515		\$ 3,133,868

Statement 8 - Form 990-PF, Part II, Line 10c - Corporate Bond Investments

Description	Beginning of Year	End of Year	Basis of Valuation	Fair Market Value
	\$ 455,205	\$ 578,309	COST	\$ 620,147
TOTAL	\$ 455,205	\$ 578,309		\$ 620,147

PH6737 PALMER HOME INC

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Federal Statements

Statement 9 - Form 990-PF, Part VIII, Line 1 - List of Officers, Directors, Trustees, Etc.

Name and Address	Title	Average Hours	Compensation	Benefits	Expenses
JEAN DELEO 18 CHADWICK DRIVE DOVER DE 19901	PRESIDENT	2.00	0	0	0
CAROL BRAVERMAN 108 OLD CAMDEN RD CAMDEN DE 19934	V PRESIDENT	1.00	0	0	0
ELLEN HARBESON 4 BALTRAY DRIVE DOVER DE 19904	SECRETARY	1.00	0	0	0
SUSAN ROSELLO 626 N STATE STREET DOVER DE 19901	FINANCE	1.00	0	0	0
JEAN HITCHENS 630 N STATE STREET DOVER DE 19904	FINANCE	1.00	0	0	0

PH6737 PALMER HOME INC

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Federal Statements

Form 990-PF, Part XV, Line 2b - Application Format and Required Contents

Description

LETTER FORM-BENEFIT TO ELDERLY

Form 990-PF, Part XV, Line 2c - Submission Deadlines

Description

SEPTEMBER 1

Form 990-PF, Part XV, Line 2d - Award Restrictions or Limitations

Description

501(C)(3) ORGANIZATION & BENEFIT ELDERLY

PH6737 PALMER HOME INC
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Federal Statements

Statement 10 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the Year

Name		Address		Relationship	Status	Purpose	Amount
CANCER CARE CONNECTION NEWARK DE 19711 DELAWARE HOSPICE DOVER DE 19901 MILFORD HOUSING DEVELOPMENT MILFORD DE 19963 FOOD BANK OF DE MILFORD DE 19963 FREDERICA SENIOR CENTER FREDERICA DE 19946 GENERATIONS HOME CARE DOVER DE 19904 HARRINGTON SENIOR CENTER HARRINGTON DE 19952 HARVEST YEARS SENIOR CENT CAMDEN DE 19934 KENT COUNTY SPCA CAMDEN DE 19934 CANCER SUPPORT COMMUNITY DOVER DE 19904 MAMIE WARREN SENIOR CENTE SMYRNA DE 19977 MILFORD SENIOR CENTER MILFORD DE 19963 MODERN MATURITY SENIOR CE DOVER DE 19904 SALVATION ARMY DOVER DE 19903 THE ARC OF DELAWARE DOVER DE 19903 WESLEY COLLEGE DOVER DE 19901							
				1 INNOVATION WAY STE 400		BENEFIT ELDERLY	6,500
				911 S SUPONT HWY		BENEFIT ELDERLY	20,000
				977 E MASTEN CIRCLE		BENEFIT ELDERLY	35,000
				1040 MATTLIND WAY		BENEFIT ELDERLY	26,000
				P.O. BOX 165		BENEFIT ELDERLY	16,000
				753 A WALKER ROAD		BENEFIT ELDERLY	37,500
				102 FLEMMING STREET		BENEFIT ELDERLY	3,000
				30 SOUTH STREET		BENEFIT ELDERLY	24,556
				32 SHELTER CIRCLE		BENEFIT ELDERLY	8,000
				812 S BRADFORD STREET		BENEFIT ELDERLY	2,500
				1775 WHEATLEYS POND ROAD		BENEFIT ELDERLY	15,000
				111 PARK AVENUE		BENEFIT ELDERLY	25,000
				1121 FORREST AVENUE		BENEFIT ELDERLY	17,700
				P.O. BOX 123		BENEFIT ELDERLY	20,000
				P.O. BOX 562		BENEFIT ELDERLY	10,000
				120 N STATE STREET		BENEFIT ELDERLY	3,450

PH6737 PALMER HOME INC
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Federal Statements

Statement 10 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the
Year (continued)

Name	Address	Relationship	Status	Purpose	Amount
TOTAL					270,206

PALMER HOME, INC.
51-0066737

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LINE 2

<u>SAVINGS & TEMPORARY INVESTMENTS</u>	<u>BOOK VALUE</u> <u>2/29/2012</u>	<u>MARKET VALUE</u> <u>2/29/2012</u>	<u>MATURITY</u> <u>DATE</u>
MERRILL LYNCH - CMA	89,208	89,208	
AMER EXPRESS CENT BK - CD	50,000	51,090	4/29/2013
AMER EXPRESS CENT BK - CD	50,000	51,507	8/19/2014
BMW BANK OF NO AMER -CD	55,000	56,871	9/30/2014
CAPITAL ONE BANK - CD	75,000	77,804	5/7/2013
CAPMARK BANK -CD	75,000	75,566	5/29/2012
DISCOVER BANK -CD	100,000	103,246	7/15/2014
FIRSTBANK OF PUERTO RICO - CD	25,000	25,338	7/23/2012
GOLDMAN SACHS BK -CD	75,000	78,314	6/25/2013
M&T BANK FMRLY PROVIDENT BK MD -CD	50,000	50,758	8/8/2012
SALLIE MAE BANK - CD	50,000	52,099	5/13/2014
SAVINGS BONDS	35,000	35,000	
	<u>729,208</u>	<u>746,801</u>	

PALMER HOME, INC.
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LINE 10 (A)

<u>U.S. AND STATE GOVERNMENT OBLIGATIONS</u>	<u>BOOK VALUE</u> <u>2/29/2012</u>	<u>MARKET VALUE</u> <u>2/29/2012</u>
US TREASURY NOTE	4,961	5,037
US TREASURY NOTE	9,051	9,066
US TREASURY NOTE	5,968	5,949
US TREASURY NOTE	15,074	15,055
US TREASURY NOTE	8,040	8,029
US TREASURY NOTE	9,110	9,066
US TREASURY NOTE	5,033	5,007
US TREASURY NOTE	17,114	17,025
US TREASURY NOTE	12,071	12,017
US TREASURY NOTE	7,409	7,702
US TREASURY NOTE	4,206	4,401
US TREASURY NOTE	46,102	46,061
US TREASURY NOTE	21,122	21,099
	<u>165,261</u>	<u>165,514</u>

PALMER HOME, INC.
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LINE 10(B)

<u>CORPORATE STOCK</u>	<u>#SHARES</u>	<u>BOOK VALUE</u> <u>2/29/2012</u>	<u>MARKET VALUE</u> <u>2/29/2012</u>
IVY ASSET STRATEGY FUND CL	3948	87,992	97,397
FRACTIONAL SHARE	0 885	21	22
COHEN & STEERS PFD SECS	8310	101,925	102,545
FRACTIONAL SHARE	0.547	6	7
BLACKROCK GLOBAL ALLOCATION FD INC	8595	155,040	156,945
FRACTIONAL SHARE	0 293	5	4
OPPENHEIMER DEVELOPING MKTS FD CL C	2298	69,830	74,547
FRACTIONAL SHARE	0 977	28	32
THORNBURG INTERNATIONAL VALUE FD C	2138	53,901	53,771
FRACTIONAL SHARE	0 228	5	6
ALCOA INC	1736	24,223	17,655
AES CORP	1319	16,204	17,886
AMERIPRISE FINL INC	533	22,635	29,720
AT&T INC	819	25,236	25,053
AMN ELEC POWER CO	663	25,207	24,935
AMER EXPRESS COMPANY	560	22,654	29,618
ANADARKO PETE CORP	126	7,419	10,599
BAKER HUGHES INC	570	23,002	23,632
COMCAST CRP NEW CL A	1296	27,777	38,109
CHEVRON CORP	410	32,553	46,922
CBS CORP NEW	632	10,632	18,897
CA INC	583	11,774	15,758
CLIFFS NATURAL RESOURCES INC	212	12,991	13,458
CITIGROUP INC COM NEW	445	11,884	14,827
CISCO SYSTEMS INC COM	1081	17,475	21,491
DELL INC	2011	31,956	34,790
DEVON ENERGY CORP NEW	689	22,566	23,459
DANA HLDG CORP	972	17,155	15,552
ENERGIZER HLDGS INC COM	288	20,784	22,018
ENSCO PLC-SPON ADR	625	29,565	36,438
GAP INC DELAWARE	1052	19,364	24,575
GENERAL ELECTRIC	1732	40,700	32,995
HONEYWELL INTL INC DEL	618	26,426	36,814
HOLOGIC INC	1321	23,743	27,384
HOME DEPOT INC	836	23,443	39,769
INTEL CORP	1285	25,160	34,541
JPMORGAN CHASE & CO	985	42,650	38,651
JOHNSON AND JOHNSON	264	16,179	17,181
KRAFT FOODS INC VA CL A	978	30,790	37,232

KIMBERLY CLARK	364	23,318	26,528
LAM RESEARCH CORP	202	8,631	8,423
LENNAR CORP	1099	14,950	25,695
MEADWESTVACO CORP	438	12,126	13,263
MEDTRONIC INC	273	10,579	10,407
MYLAN INC	837	15,503	19,619
NABORS INDUSTRIES LTD	775	22,223	16,880
PFIZER INC	2018	44,943	42,630
STATE STREET CORP	689	29,309	29,096
SYMANTEC CORP	984	16,273	17,555
TE CONNECTIVITY LTD	834	21,478	30,483
TENET HEALTHCARE CORP	2246	10,019	12,803
TEXTRON INC	1399	29,945	38,486
THERMO FISHER SCIENTIFIC INC	199	9,647	11,267
TIME WARNER INC	433	15,979	16,112
TRAVELERS COS INC	585	29,190	33,912
TYCO INTL LTD, NAMEN-AKT	558	21,875	28,916
TEREX CORP DEL NEW	965	23,330	24,501
VALERO ENERGY CORP NEW	711	15,673	17,412
WEATHERFORD INTL LTD	807	13,820	12,896
YAHOO INC	627	10,674	9,299
ABERCROMBIE & FITCH CO	208	13,069	9,524
AMAZON COM INC	87	16,139	15,633
ALLERGAN INC	171	12,032	15,320
AMER EXPRESS COMPANY	223	11,130	11,794
ASML HLDG N.V NEW YORK REGISTRY	321	13,433	14,622
APPLE INC	219	25,077	118,794
BOEING COMPANY	180	12,303	13,491
BORG WARNER INC	192	11,813	15,905
BIOGEN IDEC INC	141	16,296	16,422
BG GROUP PLC	475	11,551	11,410
CITRIX SYSTEMS INC COM	178	9,474	13,304
COGNIZANT TECH SOLUTNS A	246	16,479	17,454
COACH INC	164	5,734	12,274
CERNER CORP	90	5,120	6,645
COVIDIEN PLC SHS	232	11,404	12,122
COCA COLA COM	344	22,367	24,032
COMERICA INC	436	15,989	12,945
DANAHER CORP DEL	212	11,366	11,200
E M C CORPORATION MASS	546	7,601	15,119
EOG RESOURCES INC	180	18,649	20,495
EDWARDS LIFESCIENCES CRP	160	10,682	11,701
EXPRESS SCRIPTS INC COM	259	14,495	13,812
FAMILY DOLLAR STORES	270	15,712	14,577
FEDEX CORP DELAWARE	124	11,149	11,159
GOOGLE INC CL A	64	37,901	39,568
GILEAD SCIENCES INC	102	5,475	4,645
ILLUMINA INC	222	14,839	11,378
INTEL CORP	506	11,818	13,601
JPMORGAN CHASE & CO	492	16,325	19,306
JOY GLOBAL INC DEL	193	17,803	16,783
JOHNSON AND JOHNSON	249	16,345	16,205

JUNIPER NETWORKS INC	426	16,244	9,696
KOHL'S CORP WISC PV 1CT	217	10,679	10,781
LAUDER ESTEE COS INC A	266	12,266	15,572
LAS VEGAS SANDS CORP	362	16,277	20,131
MONSANTO CO NEW DEL	422	30,570	32,654
MEAD JOHNSON NUTRITION CO	251	12,259	19,515
MCDONALD'S CORP	209	17,265	20,750
MICROSOFT CORP	828	20,661	26,281
NATIONAL-OILWELL VARCO INC	220	16,807	18,157
NETAPP INC	208	8,924	8,944
NETFLIX COM INC	123	11,131	13,620
OCCIDENTAL PETE CORP CAL	114	11,691	11,898
ORACLE CORP \$0.01 DEL	1249	33,949	36,540
PHILIP MORRIS INTL INC	288	23,345	24,054
PEPSICO INC	165	11,206	10,385
PRAXAIR INC	108	10,420	11,772
PRECISION CASTPARTS	144	18,093	24,110
PROCTER & GAMBLE CO	240	15,882	16,229
QUALCOMM INC	307	17,378	19,089
RANGE RESOURCES CORP DEL	143	7,346	9,106
ROCKWELL AUTOMATION INC	287	21,942	22,954
SANDISK CORP INC	389	19,249	19,248
STERICYCLE INC	64	5,118	5,553
SALESFORCE COM INC	87	10,861	12,455
SCHLUMBERGER LTD	362	27,221	28,095
SIGMA ALDRICH CORP	154	11,037	11,056
STARBUCKS CORP	374	9,984	18,161
STARWOOD HOTELS & RESORTS WORLDWIDE	389	21,771	20,967
TIME WARNER INC	318	11,696	11,833
TYSON FOODS INC CL A	718	13,284	13,577
UNITEDHEALTH GROUP INC	167	6,214	9,310
UNION PACIFIC CORP	177	15,773	19,514
UNITED TECHS CORP	71	4,122	5,955
V F CORPORATION	88	6,980	12,852
VERIFONE SYSTEMS INC	206	8,351	9,865
YUM BRANDS INC	189	10,556	12,517
LOOMIS SAYLES HI INCOME OPPORTUNITIES	1733	16,446	17,573
LOOMIS SAYLES SECURITIZED ASSETS FD	23337	251,562	260,441
TOTAL		<u>2,764,515</u>	<u>3,133,868</u>

PALMER HOME, INC.
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PAGE 2 - PART II
LINE 10(C)

<u>CORPORATE BONDS</u>	BOOK VALUE 2/29/2012	MARKET VALUE 2/29/2012
BELL ATLANTIC PENN	51,317	51,205
HSBC FINANCE CORP	75,000	78,934
HSBC USA INC NEW	10,252	12,160
HSBC USA INC NEW	6,151	7,296
HSBC USA INC NEW	34,873	41,344
JPM CAPXXVIII	49,773	48,788
GENERAL ELECTRIC CAPITAL	50,666	52,198
ALCOA INC	3,961	4,129
ALTRIA GROUP INC	5,778	6,838
BUNGE LIMITED FINANCE CO	4,092	4,168
BELLSOUTH CORP	3,153	3,446
BURLINGTN NORTH SANTA FE	7,408	7,965
NEWS AMERICA INC	3,073	3,505
ALLY FINANCIAL INC	6,486	7,111
GEORGIA PACIFIC CORP	2,686	3,808
INTL PAPER CO	3,015	3,761
CITIGROUP INC	12,196	12,799
COMCAST CORP	6,492	7,997
CCO HLDGS LLC/CAP CORP	4,010	4,270
CITIZENS COMMUNICATIONS	4,038	4,130
CAPITAL ONE FINANCIAL CO	3,873	4,285
CSC HOLDINGS INC	4,135	4,520
DIRECTV HLDG/FIN INC	7,133	7,777
DOMINION RESOURCES INC	5,386	5,828
EMBARQ CORP	9,626	10,685
ENERGY TRANSFER PARTNERS	3,295	3,435
EXPRESS SCRIPTS INC	7,946	8,270
FORD MOTOR CREDIT CO	5,661	6,425
GENERAL ELEC CAP CORP	6,355	6,545
GENERAL ELEC CAP CORP SER MTN	4,890	6,172
GOLDMAN SACHS GROUP INC	7,323	7,586
JPMORGAN CHASE & CO	9,090	9,349
KRAFT FOODS INC	7,343	7,646
MORGAN STANLEY	6,864	7,082
NABORS INDUSTRIES INC	5,990	6,942
NEWFIELD EXPLORATION CO	4,175	4,330
NEWMONT MINING CORP	5,366	5,669
NISOURCE FINANCE CORP	3,331	3,568
OCCIDENTAL PETROLEUM COR	7,973	8,104
OWENS CORNING INC	3,942	4,279
PROCTER & GAMBLE CO	7,994	8,130
PRUDENTIAL FINANCIAL INC	4,165	4,358
VALERO ENERGY CORP	6,638	7,930
SPRINT CAP CORP	9,523	8,580
AT&T INC	6,150	7,171
SIMON PROPERTY GROUP INC	2,967	3,579
TIME WARNER INCORPORATED	3,119	3,663
TIME WARNER CABLE INC	7,447	8,237
UNITEDHEALTH GROUP	5,550	5,777
USG CORP	3,232	3,684

US WEST TELECOM INC	3,551	4,000
US STEEL CORP	3,946	4,170
WAL-MART STORES	5,614	7,083
WELLS FARGO & CO	5,076	5,515
WYNDHAM WORLDWIDE	4,200	4,540
WHIRLPOOL CORP	3,154	3,345
ARCELORMITTAL	7,930	8,127
BP CAPITAL MARKETS	5,144	5,641
ANHEUSER-BUSCH INBEV SA	7,156	7,964
TALISMAN ENERGY	4,996	6,553
SHELL INTERNATIONAL FIN	3,408	4,200
MCDONALD'S CORP	3,232	3,551
	<u>578,309</u>	<u>620,147</u>

PALMER HOME, INC.						
FORM 990						
FYE 2/29/12						
INVESTMENT	PURCHASE DATE	SALE DATE		SALE PROCEEDS	COST	GAIN (LOSS)
CAPITAL GAINS						
205SH MORGAN STANLEY	05/21/09	02/24/11	LT	4,155	2,696	1,459
300SH MORGAN STANLEY	05/21/09	02/24/11	LT	6,091	3,945	2,146
200SH MORGAN STANLEY	05/21/09	02/24/11	LT	4,063	2,630	1,433
1045SH MORGAN STANLEY	05/21/09	02/24/11	LT	21,237	13,742	7,495
716SH MORGAN STANLEY	05/21/09	02/24/11	LT	14,551	9,379	5,172
100SH MORGAN STANLEY	05/21/09	02/24/11	LT	2,033	1,310	723
100SH MORGAN STANLEY	05/21/09	02/24/11	LT	2,034	1,310	724
84SH MORGAN STANLEY	05/21/09	02/24/11	LT	1,710	1,100	610
23SH ALCOA INC	10/02/09	03/14/11	LT	367	296	71
5SH AMERIPRISE FINL INC	07/24/09	03/14/11	LT	306	122	184
3SH AT&T INC	06/01/04	03/14/11	LT	84	71	13
7SH AT&T INC	04/26/06	03/14/11	LT	196	184	12
2SH BAKER HUGHES INC	02/25/09	03/14/11	LT	137	59	78
1SH BAKER HUGHES INC	02/26/09	03/14/11	LT	69	30	39
7SH BAKER HUGHES INC	02/26/09	03/28/11	LT	521	210	311
19SH BAKER HUGHES INC	03/03/09	03/28/11	LT	1,415	533	882
15SH BAKER HUGHES INC	03/05/09	03/28/11	LT	1,117	403	714
2SH BAKER HUGHES INC	03/11/09	03/28/11	LT	149	56	93
11SH BAKER HUGHES INC	03/13/09	03/28/11	LT	819	318	501
8SH BAKER HUGHES INC	03/24/09	03/28/11	LT	596	272	324
17SH COMCAST CORP NEW CL A	08/18/06	03/14/11	LT	414	391	23
6SH CVS CAREMARK CORP	10/10/08	03/14/11	LT	201	181	20
3SH CHEVRON CORP	06/01/04	03/14/11	LT	299	184	115
8SH CA INC	04/16/09	03/14/11	LT	182	140	42
6SH DEVON ENERGY CORP NEW	06/04/09	03/14/11	LT	530	389	141
8SH ENSCO PLC-SPON ADR	10/20/09	03/14/11	LT	443	377	66
1SH GAP INC DELAWARE	07/25/07	03/14/11	LT	22	18	4
5SH HONEYWELL INTL INC DEL	07/07/06	03/14/11	LT	278	198	80
9SH HOME DEPOT INC	03/25/08	03/14/11	LT	328	257	71
13SH INTEL CORP	09/12/08	03/14/11	LT	270	259	11
2SH INTL BUSINESS MACHINES	08/18/06	03/14/11	LT	321	160	161
11SH KIMBERLY CLARK	8/18/2006	3/14/2011	LT	706	679	27
13SH LENNAR CORP CL A	11/04/08	03/14/11	LT	251	112	139
14SH LENNAR CORP CL A	11/24/08	03/14/11	LT	270	60	210
26SH MEADWESTVACO CORP	08/18/06	03/14/11	LT	727	661	66
20SH MBIA INC COM	09/30/09	03/14/11	LT	202	157	45
3SH TYCO INTL LTD NAMEN-AKT	11/06/06	03/14/11	LT	133	132	1
22SH TEXTRON INC	02/05/10	03/14/11	LT	576	414	162
12SH TRAVELERS COS INC	08/18/06	03/14/11	LT	706	535	171
28SH TIME WARNER INC SHS	08/18/06	03/01/11	LT	1,054	972	82
45SH TIME WARNER INC SHS	08/18/06	03/09/11	LT	1,647	1,562	85
8SH TIME WARNER INC SHS	08/18/06	03/14/11	LT	288	278	10
4SH USS STS STL CORP NEW	03/24/09	03/14/11	LT	218	96	122
9SH WATSON PHARMACEUTICALS	08/18/06	03/14/11	LT	511	230	281

66SH WATSON PHARMACEUTICALS	08/18/06	03/16/11	LT	3,604	1,689	1,915
73SH WATSON PHARMACEUTICALS	08/18/06	03/21/11	LT	4,005	1,868	2,137
46SH WATSON PHARMACEUTICALS	08/18/06	03/25/11	LT	2,576	1,177	1,399
10SH WATSON PHARMACEUTICALS	05/10/07	03/25/11	LT	560	310	250
21SH YAHOO INC	08/14/09	03/14/11	LT	361	313	48
193SH WASTE MANAGEMENT INC NEW	08/18/06	03/01/11	LT	7,092	6,630	462
54SH WASTE MANAGEMENT INC NEW	09/17/08	03/01/11	LT	1,984	1,832	152
30SH WASTE MANAGEMENT INC NEW	09/09/09	03/01/11	LT	1,102	896	206
29SH WSTE MANAGEMENT INC NEW	11/18/09	03/01/11	LT	1,066	947	119
2SH ADOBE SYS DEL PV\$0.001	05/01/09	03/14/11	LT	67	55	12
127SH ADOBE SYS DEL PV \$0.001	05/01/09	03/15/11	LT	4,206	3,506	700
24SH AMAZON COM INC COM	12/04/08	03/01/11	LT	4,066	1,137	2,929
8SH AMGEN INC COM PV \$0.0001	06/29/09	03/14/11	LT	428	422	6
1SH APPLE INC	03/29/07	03/14/11	LT	353	94	259
10SH APPLE INC	03/24/08	03/14/11	LT	3,526	1,401	2,125
7SH CITRIX SYSTEMS INC COM	10/09/09	03/14/11	LT	497	292	205
3SH CANADIAN NATURAL RES LTD	07/05/05	03/14/11	LT	137	58	79
7SH COACH INC	01/28/10	03/14/11	LT	371	245	126
25SH COVIDIEN PLC SHS	01/26/10	03/14/11	LT	1,300	1,272	28
18SH COCA COLA COM	01/13/10	03/14/11	LT	1,147	1,028	119
14SH CUMMINS INC COM	05/01/09	03/14/11	LT	1,360	477	883
12SH DENBURY RES INC	03/10/10	03/14/11	LT	272	192	80
40SH E M C CORPORATION MASS	04/09/09	03/14/11	LT	1,043	529	514
13SH EMERSON ELEC CO	4/9/2009	3/14/2011	LT	762	415	347
14SH JPMORGAN CHASE & CO	3/13/2009	3/14/2011	LT	629	334	295
10SH MEAD JOHNSON NUTRTION CO	12/18/09	03/14/11	LT	573	417	156
46SH ORACLE CORP \$0.01 DEL	08/31/07	03/14/11	LT	1,442	932	510
21SH PROCTER & GAMBLE CO	06/25/09	03/14/11	LT	1,281	1,089	192
12SH ROCKWELL COLLINS INC	03/09/10	03/14/11	LT	756	727	29
50SH ROCKWELL COLLINS INC	03/09/10	03/18/11	LT	3,126	3,030	96
26SH ROCKWELL COLLINS INC	03/09/10	03/23/11	LT	1,649	1,575	74
79SH ROCKWELL COLLINS INC	03/09/10	03/24/11	LT	5,013	4,787	226
5SH SCHLUMBERGER LTD	01/11/10	03/14/11	LT	421	352	69
63SH TARGET CORP COM	10/09/09	03/07/11	LT	3,236	3,144	92
59SH TARGET CORP COM	11/18/09	03/07/11	LT	3,031	2,842	189
122SH TARGET CORP COM	01/22/10	03/07/11	LT	6,267	6,183	84
2SH 3M COMPANY	12/14/09	03/14/11	LT	180	164	16
10SH UNITEDHEALTH GROUP INC	12/16/09	03/14/11	LT	431	320	111
9SH UNITED TECHS CORP COM	05/21/09	03/14/11	LT	725	453	272
2000 CITIGROUP INC 5.00% 2014	09/14/07	03/01/11	LT	2,102	1,921	181
2000 CITIGROUP INC 5.00% 2014	03/31/08	03/01/11	LT	2,102	1,899	203
1000 CITIGROUP INC 5.00% 2014	04/28/08	03/01/11	LT	1,051	943	108
1000 WACHOVIA CORP 5.75% 2018	01/30/08	03/23/11	LT	1,112	1,000	112
1000 WACHOVIA CORP 5.75% 2018	04/28/08	03/23/11	LT	1,112	998	114
2000 US TSY 1.125% JUNE 30 2011	07/10/09	03/09/11	LT	2,006	2,001	5
49SH ALCOA INC	10/02/09	04/11/11	LT	874	630	244
195SH CVS CAREMARK CORP	10/10/08	03/31/11	LT	6,640	5,870	770
54SH CVS CAREMARK CORP	10/15/08	03/31/11	LT	1,839	1,490	349
24SH CVS CAREMARK CORP	01/09/09	03/31/11	LT	817	630	187

30SH CVS CAREMARK CORP	01/12/09	03/31/11	LT	1,022	750	272
23SH CVS CAREMARK CORP	11/05/09	03/31/11	LT	783	660	123
22SH CVS CAREMARK CORP	11/18/09	03/31/11	LT	749	674	75
2SH MBIA INC COM	09/30/09	04/18/11	LT	20	16	4
93SH MBIA INC COM	10/14/09	04/18/11	LT	927	572	355
18SH MBIA INC COM	10/15/09	04/18/11	LT	179	109	70
32SH MBIA INC COM	10/16/09	04/18/11	LT	319	179	140
4SH TYCO INTL LTD NAMEN-AKT	11/17/06	04/14/11	LT	208	186	22
11SH TYCO INTL LTD NAMEN-AKT	01/29/07	04/14/11	LT	572	537	35
21SH TYCO INTL LTD NAMEN-AKT	03/05/07	04/14/11	LT	1,092	988	104
20SH TYCO INTL LTD NAMEN-AKT	03/20/07	04/14/11	LT	1,040	947	93
5SH TYCO INTL LTD NAMEN-AKT	03/26/07	04/14/11	LT	260	245	15
1SH TYCO INTL LTD NAMEN-AKT	05/10/07	04/14/11	LT	52	48	4
1SH WATSON PHARMACEUTICALS	05/10/07	03/29/11	LT	56	31	25
84SH WATSON PHARMACEUTICALS	06/21/07	03/29/11	LT	4,668	2,750	1,918
2SH WATSON PHARMACEUTICALS	06/21/07	03/31/11	LT	112	65	47
49SH WATSON PHARMACEUTICALS	11/18/09	03/31/11	LT	2,743	1,758	985
67SH ADOBE SYS DEL PV \$0.001	05/01/09	04/25/11	LT	2,228	1,850	378
100SH ADOBE SYS DEL PV \$0.001	07/20/09	04/25/11	LT	3,326	3,124	202
83SH ADOBE SYS DEL PV \$0.001	07/20/09	04/26/11	LT	2,744	2,593	151
48SH AMGEN INC COM PV \$0.0001	06/29/09	03/31/11	LT	2,574	2,534	40
56SH AMGEN INC COM PV \$0.0001	06/29/09	04/01/11	LT	2,991	2,957	34
57SH CANADIAN NATURAL RES LTD	07/05/05	04/14/11	LT	2,526	1,098	1,428
13SH CANADIAN NATURAL RES LTD	04/27/06	04/14/11	LT	576	394	182
2000SH CHESAPEAKE ENERGY 7.62% 13	11/19/08	04/11/11	LT	2,215	2,039	176
\$25,000 CD CAPITAL ONE BK (USA)	04/28/08	05/09/11	LT	25,000	25,000	-
1394SH OPPENHMR DEV MKTS CL C	11/11/09	05/02/11	LT	49,970	37,865	12,105
0.335SH OPPENHEIMER DEVELOPING	11/11/09	05/02/11	LT	12	9	3
4SH BAKER HUGHES INC	03/24/09	04/27/11	LT	304	136	168
14SH BAKER HUGHES INC	04/09/09	04/27/11	LT	1,063	426	637
4SH BAKER HUGHES INC	04/21/09	04/27/11	LT	304	124	180
53SH CBS CORP NEW CL B	05/06/10	05/16/11	LT	1,371	785	586
59SH CA INC	04/16/09	05/13/11	LT	1,338	1,031	307
27SH MEADWESTVACO CORP	08/18/06	04/28/11	LT	906	686	220
153SH TENET HEALTHCARE CORP-WASH	01/29/07	04/11/11	LT	(988)	(1,094)	106
47SH TENET HEALTHCARE CORP-WASH	03/20/07	04/11/11	LT	(303)	(306)	3
17SH TENET HEALTHCARE CORP-WASH	03/22/07	04/11/11	LT	(110)	(116)	6
1SH TYCO INTL LTD NAMEN-AKT-WASH	03/28/07	04/14/11	LT	(52)	(73)	21
110SH YAHOO INC	08/14/09	05/12/11	LT	1,897	1,641	256
55SH YAHOO INC	08/17/09	05/12/11	LT	948	802	146
1SH YAHOO INC	08/18/09	05/12/11	LT	17	15	2
6SH YAHOO INC	08/19/09	05/12/11	LT	103	88	15
17SH AMAZON COM INC COM	12/04/08	05/03/11	LT	3,399	805	2,594
25SH AMAZON COM INC COM	12/04/08	05/17/11	LT	4,819	1,184	3,635
29SH ALLERGAN INC	11/02/09	05/03/11	LT	2,308	1,646	662
10SH ALLERGAN INC	11/02/09	05/18/11	LT	840	567	273
12SH ALLERGAN INC	11/02/09	05/19/11	LT	1,006	681	325
36SH ALLERGAN INC	11/04/09	05/19/11	LT	3,019	2,091	928
40SH ALLERGAN INC	11/04/09	05/24/11	LT	3,285	2,323	962

115SH ALLEGHENY TECH INC	05/05/10	05/18/11	LT	7,671	5,808	1,863
102SH ALLEGHENY TECH INC	05/05/10	05/19/11	LT	6,705	5,151	1,554
23SH APPLE INC	03/24/08	05/03/11	LT	8,017	3,223	4,794
52SH CITRIX SYSTEMS INC COM	10/09/09	05/03/11	LT	4,225	2,171	2,054
29SH CITRIX SYSTEMS INC COM	10/09/09	05/18/11	LT	2,366	1,211	1,155
54SH CITRIX SYSTEMS INC COM	10/09/09	05/20/11	LT	4,552	2,255	2,297
23SH CANADIAN NATURAL RES LTD	04/27/06	05/03/11	LT	1,045	698	347
22SH CANADIAN NATURAL RES LTD	09/26/06	05/03/11	LT	1,000	498	502
108SH CANADIAN NATURAL RES LTD	09/26/06	05/12/11	LT	4,503	2,442	2,061
29SH COACH INC	01/28/10	05/03/11	LT	1,709	1,014	695
24SH COVIDIEN PLC SHS NEW	01/26/10	05/03/11	LT	1,334	1,221	113
117SH COA COLA COM	01/13/10	04/28/11	LT	7,867	6,682	1,185
12SH COCA COLA COM	01/13/10	05/03/11	LT	812	685	127
17SH COCA COLA COM	01/28/10	05/03/11	LT	1,150	926	224
22SH CUMMINS INC COM	05/01/09	05/03/11	LT	2,574	749	1,825
8SH CUMMINS INC COM	05/01/09	05/12/11	LT	907	272	635
29SH CUMMINS INC COM	07/21/09	05/12/11	LT	3,289	1,180	2,109
26SH CUMMINS INC COM	07/21/09	05/13/11	LT	2,915	1,058	1,857
47SH CUMMINS INC COM	07/21/09	05/16/11	LT	5,197	1,913	3,284
7SH CUMMINS INC COM	07/21/09	05/17/11	LT	763	285	478
25SH CUMMINS INC COM	07/21/09	05/23/11	LT	2,590	1,018	1,572
32SH CUMMINS INC COM	04/29/10	05/23/11	LT	3,316	2,431	885
390SH DENBURY RES INC	03/10/10	04/28/11	LT	8,459	6,248	2,211
73SH E M C CORPORATION MASS	04/09/09	05/03/11	LT	2,027	966	1,061
23SH EMERSON ELEC CO	04/09/09	05/03/11	LT	1,334	735	599
41SH EMERSON ELEC CO	04/09/09	05/12/11	LT	2,227	1,310	917
77SH EMERSON ELEC CO	04/30/09	05/12/11	LT	4,182	2,614	1,568
137SH EMERSON ELEC CO	09/10/09	05/12/11	LT	7,440	5,411	2,029
28SH JPMORGAN CHASE & CO	03/13/09	05/03/11	LT	1,281	667	614
30SH MEAD JOHNSON NUTRTION CO	12/18/09	05/03/11	LT	1,975	1,251	724
111SH ORACLE CORP \$0.01 DEL	08/31/07	05/03/11	LT	4,026	2,249	1,777
56SH ORACLE CORP \$0.01 DEL	04/01/08	05/03/11	LT	2,031	1,140	891
45SH ORACLE CORP \$0.01 DEL	04/01/08	05/18/11	LT	1,518	916	602
166SH ORACLE CORP \$0.01 DEL	04/01/08	05/23/11	LT	5,530	3,380	2,150
23SH ORACLE CORP \$0.01 DEL	10/29/08	05/23/11	LT	766	403	363
26SH PROCTER & GAMBLE CO	06/26/09	05/03/11	LT	1,702	1,348	354
22SH ROCKWELL COLLINS INC	03/09/10	05/03/11	LT	1,404	1,333	71
28SH SCHLUMBERGER LTD	01/11/10	05/03/11	LT	2,428	1,972	456
53SH SCHLUMBERGER LTD	01/11/10	05/12/11	LT	4,368	3,732	636
32SH SALESFORCE COM INC	05/21/10	05/23/11	LT	4,657	2,623	2,034
1SH SALESFORCE COM INC	05/21/10	05/24/11	LT	148	82	66
155SH STARBUCKS CORP	05/10/10	05/18/11	LT	5,558	4,141	1,417
9SH STARBUCKS CORP	05/13/10	05/18/11	LT	323	249	74
15SH 3M COMPANY	12/14/09	05/03/11	LT	1,457	1,229	228
57SH UNITEDHEALTH GROUP INC	12/16/09	05/03/11	LT	2,833	1,826	1,007
20SH UNITEDHEALTH GROUP INC	12/16/09	05/18/11	LT	1,012	641	371
88SH UNITEDHEALTH GROUP INC	12/16/09	05/19/11	LT	4,442	2,819	1,623
10SH UNITED TECHS CORP COM	05/21/09	05/03/11	LT	897	504	393
16SH VF CORPORATION	04/22/10	05/03/11	LT	1,595	1,389	206

2,000SH MORGAN STANLEY 4.75% 2014	09/14/07	05/02/11	LT	2,103	1,874	229
20SH BAKER HUGHES INC	04/21/09	06/07/11	LT	1,465	621	844
4SH BAKER HUGHES INC	06/23/09	06/07/11	LT	293	143	150
113SH CBS CORP NEW CL B	05/06/10	05/26/11	LT	3,073	1,674	1,399
48SH MEADWESTVACO CORP	08/18/06	06/14/11	LT	1,563	1,220	343
55SH ALLEGHENY TECH INC	5/5/2010	6/23/2011	LT	3,297	2,778	519
89SH BOEING COMPANY	5/27/2010	6/23/2011	LT	6,343	5,766	577
67SH CITRIX SYSTEMS INC COM	10/9/2009	6/17/2011	LT	4,983	2,797	2,186
188SH E M C CORPORATION MASS	4/9/2009	6/10/2011	LT	4,976	2,486	2,490
100SH JPMORGAN CHASE & CO	3/13/2009	6/23/2011	LT	3,983	2,383	1,600
78SH JPMORGAN CHASE & CO	6/10/2009	6/23/2011	LT	3,107	2,755	352
3000 CREDIT SUISSE FB 4.87% 15	2/19/2008	5/26/2011	LT	3,285	2,946	339
1000 VODAFONE GROUP PL 6.15% 37	5/15/2007	6/23/2011	LT	1,093	989	104
2000 VODAFONE GROUP PL 6.15% 37	11/15/07	06/23/11	LT	2,186	1,974	212
2000 USD TELEFONICA EM 6.22% 17	10/17/07	06/23/11	LT	2,202	2,042	160
2000 USD TELEFONICA EM 6.22% 17	11/15/07	06/23/11	LT	2,202	2,056	146
27000 US TSY 1.125% JUN 30 2011	03/16/10	06/30/11	LT	27,000	27,000	-
25000 CD NBT BANK NA 4.4%	07/14/08	07/25/11	LT	25,000	25,000	-
14SH BAKER HUGHES INC	06/23/09	07/22/11	LT	1,116	501	615
15SH BAKER HUGHES INC	07/01/09	07/22/11	LT	1,196	555	641
8SH BAKER HUGHES INC	07/06/09	07/22/11	LT	638	272	366
9SH BAKER HUGHES INC	07/10/09	07/22/11	LT	717	305	412
167SH FLEXTRONICS INTL LTD	05/05/09	06/30/11	LT	1,070	678	392
323SH FLEXTRONICS INTL LTD	06/26/09	06/30/11	LT	2,070	1,368	702
38SH INTEL CORP	09/12/08	07/20/11	LT	877	756	121
87SH INTEL CORP	09/17/08	07/20/11	LT	2,008	1,661	347
21SH INTL BUSINESS MACHINES	08/18/06	07/20/11	LT	3,851	1,675	2,176
3SH TE CONNECTIVITY LTD	03/20/07	07/13/11	LT	109	107	2
11SH TE CONNECTIVITY LTD	05/10/07	07/13/11	LT	400	395	5
5SH TE CONNECTIVITY LTD	08/28/07	07/13/11	LT	182	175	7
31SH TE CONNECTIVITY LTD	08/28/07	07/20/11	LT	1,127	1,087	40
6SH AMAZON COM INC COM	12/04/08	07/13/11	LT	1,289	284	1,005
6SH AMAZON COM INC COM	12/09/08	07/13/11	LT	1,289	309	980
40SH SALESFORCE COM INC	05/21/10	07/21/10	LT	5,909	3,278	2,631
1000 SPRINT CAP CORP 6.87% 2028	10/17/07	07/07/11	LT	964	962	2
362SH LS SECURITIZED ASSET FD	03/19/10	07/07/11	LT	4,025	3,826	199
22SH DEVON ENERGY CORP NEW	06/04/09	08/05/11	LT	1,514	1,427	87
17SH DEVON ENERGY CORP NEW	06/08/09	08/05/11	LT	1,170	1,079	91
3SH DEVON ENERGY CORP NEW	06/09/09	08/05/11	LT	206	191	15
12SH DEVON ENERGY CORP NEW	06/10/09	08/05/11	LT	826	762	64
9SH DEVON ENERGY CORP NEW	06/16/09	8/5/2011	LT	619	576	43
7SH DEVON ENERGY CORP NEW	06/17/09	08/05/11	LT	482	430	52
3SH DEVON ENERGY CORP NEW	06/17/09	08/05/11	LT	206	184	22
11SH INTL BUSINESS MACHINES	08/18/06	08/17/11	LT	1,882	877	1,005
25SH MOTOROLA MOBILITY	11/27/07	08/23/11	LT	950	862	88
20SH MOTOROLA MOBILITY	01/24/08	08/23/11	LT	760	692	68
25SH MOTOROLA MOBILITY	03/25/08	08/23/11	LT	950	822	128
21SH MOTOROLA MOBILITY	09/11/08	08/23/11	LT	798	576	222
27SH MOTOROLA MOBILITY	10/15/08	08/23/11	LT	1,026	489	537

9SH MOTOROLA MOBILITY	06/24/09	08/23/11	LT	342	193	149
8SH MOTOROLA MOBILITY	07/01/09	08/23/11	LT	304	177	127
17SH MOTOROLA MOBILITY	11/18/09	08/23/11	LT	646	498	148
12SH MOTOROLA MOBILITY	01/25/10	08/23/11	LT	456	299	157
16SH MOTOROLA MOBILITY	01/28/10	08/23/11	LT	608	358	250
47SH MOTOROLA MOBILITY	05/04/10	08/23/11	LT	1,785	1,100	685
11SH MBIA INC COM	10/16/09	08/09/11	LT	77	61	16
116SH MBIA INC COM	10/19/09	08/09/11	LT	807	657	150
142SH MBIA INC COM	10/30/09	08/09/11	LT	988	578	410
13SH MBIA INC COM	11/10/09	08/09/11	LT	90	52	38
134SH MBIA INC COM	11/10/09	08/15/11	LT	902	531	371
94SH MBIA INC COM	11/18/09	08/15/11	LT	633	360	273
144SH MBIA INC COM	11/25/09	08/15/11	LT	970	519	451
64SH MBIA INC COM	12/07/09	08/15/11	LT	431	242	189
33SH AMAZON COM INC COM	12/09/08	07/27/11	LT	7,388	1,699	5,689
11SH CITRIX SYSTEMS INC COM	10/09/09	08/11/11	LT	684	459	225
59SH CITRIX SYSTEMS INC COM	10/23/09	08/11/11	LT	3,666	2,323	1,343
17SH CITRIX SYSTEMS INC COM	10/23/09	08/12/11	LT	1,045	669	376
110SH CANADIAN NATURAL RES LTD	09/26/06	08/11/11	LT	3,941	2,488	1,453
49SH CHECK POINT SOFTWARE TECH	07/13/10	08/05/11	LT	2,574	1,583	991
43SH CHECK POINT SOFTWARE TECH	07/13/10	08/08/11	LT	2,139	1,390	749
70SH CATERPILLAR INC DEL	07/28/10	08/15/11	LT	6,373	4,860	1,513
32SH CUMMINS INC COM	04/29/10	08/09/11	LT	2,894	2,431	463
31SH CUMMINS INC COM	04/29/10	08/10/11	LT	2,719	2,355	364
24SH SALESFORCE COM INC	05/21/10	07/27/11	LT	3,502	1,967	1,535
2,000 EL PASO NATURAL G 7.25% 18	11/19/09	08/11/11	LT	2,265	1,995	270
1,000 XEROX CORPORATION 6.87% 11	05/10/07	08/15/11	LT	1,000	1,000	-
1,000 XEROX CORPORATION 6.87% 11	04/07/08	08/15/11	LT	1,000	1,000	-
4,000 GOLDMAN SACHS GRO 5.15% 14	05/06/09	08/10/11	LT	4,172	3,946	226
445 SH OPPENHMR DEV MKTS CL C	11/11/09	09/06/11	LT	13,631	12,087	1,544
0.665 SH OPPENHMR DEV MKTS CL C	11/11/09	09/06/11	LT	20	18	2
1 SH OPPENHMR DEV MKTS CL C	12/09/09	09/06/11	LT	31	27	4
206 SH OPPENHMR DEV MKTS CL C	04/27/10	09/06/11	LT	6,310	5,915	395
0.251 SH OPPENHEIMER DEVELOPING	04/27/10	09/06/11	LT	8	7	1
66 SH AMERIPRISE FINL INC	07/24/09	09/06/11	LT	2,724	1,613	1,111
89SH AMN ELEC POWER CO	08/18/06	09/06/11	LT	3,364	3,237	127
2 SH ANADARKO PETE CORP	05/14/10	09/06/11	LT	137	114	23
18 SH ANADARKO PETE CORP	05/21/10	09/06/11	LT	1,229	957	272
38 SH ANADARKO PETE CORP	06/03/10	09/06/11	LT	2,594	1,685	909
15 SH BAKER HUGHES INC	07/10/09	09/06/11	LT	854	509	345
10 SH BAKER HUGHES INC	07/10/09	09/06/11	LT	569	343	226
15 SH BAKER HUGHES INC	08/05/09	09/06/11	LT	854	583	271
44 SH CHEVRON CORP	06/01/04	09/06/11	LT	4,162	2,705	1,457
10 SH CHEVRON CORP	03/31/05	09/06/11	LT	946	584	362
6 SH CBS CORP NEW CL B	05/06/10	09/06/11	LT	136	89	47
84 SH CBS CORP NEW CL B	05/06/10	09/06/11	LT	1,906	1,253	653
6 SH CBS CORP NEW CL B	05/10/10	09/06/11	LT	136	92	44
8 SH CA INC	04/16/09	09/06/11	LT	158	140	18
45 SH CA INC	04/21/09	09/06/11	LT	886	773	113

7 SH CA INC	04/27/09	09/06/11	LT	138	126	12
3 SH DEVON ENERGY CORP NEW	06/17/09	09/06/11	LT	190	184	6
5 SH CEVON ENERGY CORP NEW	06/18/09	09/06/11	LT	316	308	8
4 SH DEVON ENERGY CORP NEW	06/19/09	09/06/11	LT	253	236	17
11 SH DEVON ENERGY CORP NEW	06/22/09	09/06/11	LT	696	625	71
7 SH DEVON ENERGY CORP NEW	06/23/09	09/06/11	LT	443	395	48
3 SH DEVON ENERGY CORP NEW	06/25/09	09/06/11	LT	190	172	18
7 SH DEVON ENERGY CORP NEW	06/26/09	09/06/11	LT	443	388	55
14 SH ENSCO PLC-SPON ADR	10/28/09	09/06/11	LT	655	653	2
20 SH HONEYWELL INTL INC DEL	07/07/06	09/06/11	LT	893	792	101
1 SH HONEYWELL INTL INC DEL	07/10/06	09/06/11	LT	45	39	6
58 SH HONEYWELL INTL INC DEL	08/18/06	09/06/11	LT	2,589	2,288	301
108 SH HOME DEPOT INC	03/25/08	09/06/11	LT	3,444	3,085	359
108 SH INTEL CORP	09/17/08	09/06/11	LT	2,100	2,062	38
39 SH INTEL CORP	09/25/08	09/06/11	LT	758	736	22
4 SH INTL BUSINESS MACHINES	08/18/06	09/06/11	LT	658	319	339
18 SH INTL BUSINESS MACHINES	09/26/06	09/06/11	LT	2,960	1,478	1,482
2 SH INTL BUSINESS MACHINES	11/15/06	09/06/11	LT	329	186	143
13 SH INTL BUSINESS MACHINES	11/15/06	09/13/11	LT	2,108	1,207	901
15 SH INTL BUSINESS MACHINES	11/17/06	09/13/11	LT	2,432	1,404	1,028
15 SH INTL BUSINESS MACHINES	01/29/07	09/15/11	LT	2,518	1,473	1,045
2 SH INTL BUSINESS MACHINES	01/29/07	09/22/11	LT	338	196	142
16 SH INTL BUSINESS MACHINES	04/18/07	09/22/11	LT	2,702	1,516	1,186
17 SH INTL BUSINESS MACHINES	07/31/07	09/22/11	LT	2,871	1,924	947
3 SH INTL BUSINESS MACHINES	07/31/07	09/27/11	LT	535	339	196
6 SH INTL BUSINESS MACHINES	09/27/07	09/27/11	LT	1,070	703	367
17 SH INTL BUSINESS MACHINES	11/13/07	09/27/11	LT	3,031	1,777	1,254
6 SH INTL BUSINESS MACHINES	11/18/09	09/27/11	LT	1,070	767	303
129 SH KRAFT FOODS INC VA CL A	08/18/06	09/06/11	LT	4,374	4,183	191
24 SH KIMBERLY CLARK	08/18/06	09/06/11	LT	1,631	1,481	150
32 SH KIMBERLY CLARK	09/06/06	09/06/11	LT	2,175	2,037	138
49 SH LENNAR CORP CL A	11/24/08	09/06/11	LT	671	212	459
65 SH LENNAR CORP CL A	12/26/08	09/06/11	LT	890	545	345
56 SH LENNAR CORP CL A	01/12/09	09/06/11	LT	766	481	285
77 SH MEADWESTVACO CORP	08/18/06	09/06/11	LT	1,999	1,957	42
86 SH TRAVELERS COS INC	08/18/06	09/06/11	LT	4,152	3,836	316
5 SH UNITED STS STL CORP NEW	03/24/09	09/06/11	LT	135	119	16
25 SH UNITED STS STL CORP NEW	03/30/09	09/06/11	LT	676	531	145
15 SH UNITED STS STL CORP NEW	04/30/09	09/06/11	LT	406	391	15
22 SH AMAZON COM INC COM	12/09/08	09/06/11	LT	4,715	1,133	3,582
24 SH ALLERGAN INC	11/04/09	09/06/11	LT	1,886	1,394	492
27 SH APPLE INC	03/24/08	09/06/11	LT	10,155	3,783	6,372
7 SH APPLE INC	03/25/08	09/06/11	LT	2,633	1,000	1,633
14 SH BORG WARNER INC COM	08/11/10	09/06/11	LT	936	640	296
8 SH CITRIX SYSTEMS INC COM	10/23/09	09/06/11	LT	444	315	129
34 SH CITRIX SYSTEMS INC COM	04/22/10	09/06/11	LT	1,888	1,622	266
24 SH CANADIAN NATURAL RES LTD	09/26/06	09/06/11	LT	827	543	284
21 SH COACH INC	01/28/10	09/06/11	LT	1,106	734	372
83 SH COCA COLA COM	01/28/10	09/06/11	LT	5,741	4,519	1,222

21 SH E M C CORPORATION MASS	04/09/09	09/06/11	LT	447	278	169
49 SH E M C CORPORATION MASS	06/03/09	09/06/11	LT	1,042	612	430
32 SH MEAD JOHNSON NUTRTION CO	12/18/09	09/06/11	LT	2,231	1,335	896
14 SH NETFLIX COM INC	09/01/10	09/06/11	LT	3,032	1,856	1,176
9 SH NETFLIX COM INC	09/01/10	09/15/11	LT	1,537	1,193	344
64 SH ORACLE CORP \$0.01 DEL	10/29/08	09/06/11	LT	1,679	1,123	556
51 SH ORACLE CORP \$0.01 DEL	04/13/10	09/06/11	LT	1,338	1,330	8
3 SH PRECISION CASTPARTS	07/27/10	09/06/11	LT	464	362	102
18 SH PRECISION CASTPARTS	07/28/10	09/06/11	LT	2,783	2,205	578
2 SH PROCTER & GAMBLE CO	06/25/09	09/06/11	LT	124	104	20
77 SH PROCTER & GAMBLE CO	07/07/09	09/06/11	LT	4,786	4,022	764
18 SH PROCTER & GAMBLE CO	07/07/09	09/26/11	LT	1,126	940	186
17 SH PROCTER & GAMBLE CO	07/07/09	09/27/11	LT	1,071	888	183
22 SH SCHLUMBERGER LTD	01/11/10	09/06/11	LT	1,615	1,549	66
54 SH STARBUCKS CORP	05/13/10	09/06/11	LT	2,021	1,492	529
5 SH 3M COMPANY	06/10/10	09/06/11	LT	387	387	-
17 SH UNITEDHEALTH GROUP INC	12/16/09	09/06/11	LT	772	545	227
50 SH UNITEDHEALTH GROUP INC	01/21/10	09/06/11	LT	2,271	1,708	563
18 SH UNITED TECHS CORP COM	05/21/09	09/06/11	LT	1,259	906	353
18 SH V F CORPORATION	04/22/10	09/06/11	LT	2,004	1,563	441
3 SH V F CORPORATION	04/23/10	09/06/11	LT	334	259	75
28 SH V F CORPORATION	04/23/10	09/16/11	LT	3,477	2,421	1,056
7 SH INTL BUSINESS MACHINES	11/18/09	09/28/11	LT	1,252	895	357
11 SH INTL BUSINESS MACHINES	05/04/10	09/28/11	LT	1,968	1,398	570
20 SH INTL BUSINESS MACHINES	05/04/10	09/29/11	LT	3,603	2,543	1,060
45 SH TRAVELERS COS INC	08/18/06	09/28/11	LT	2,202	2,007	195
41 SH YAHOO INC	11/12/09	10/24/11	LT	679	662	17
1 SH YAHOO INC	11/18/09	10/24/11	LT	17	16	1
22 SH CHEVRON CORP	03/31/05	10/28/11	LT	2,409	1,284	1,125
43 SH INTEL CORP	09/25/08	11/07/11	LT	1,025	812	213
80 SH MEADWESTVACO CORP	08/18/06	10/28/11	LT	2,310	2,034	276
14 SH MOTOROLA SOLUTIONS INC	01/24/08	11/03/11	LT	649	593	56
14 SH TRAVELERS COS INC	08/18/06	10/28/11	LT	832	625	207
29 SH AMAZON COM INC COM	12/09/08	10/26/11	LT	5,856	1,493	4,363
35 SH AMAZON COM INC COM	07/24/09	10/26/11	LT	7,068	3,016	4,052
13 SH AMAZON COM INC COM	09/09/10	10/26/11	LT	2,625	1,816	809
14 SH CANADIAN NATURAL RES LTD	09/26/06	10/06/11	LT	422	317	105
40 SH CANADIAN NATURAL RES LTD	10/29/08	10/06/11	LT	1,205	943	262
15 SH MEAD JOHNSON NUTRITION CO	12/18/09	09/30/11	LT	1,037	626	411
17 SH MEAN JOHNSON NUTRITION CO	01/06/10	09/30/11	LT	1,175	763	412
25,000 US TSY 1.000% OCT 31 2011	03/16/10	10/31/11	LT	25,000	25,000	-
17 SH AMAZON.COM INC COM	09/09/10	11/22/11	LT	3,245	2,375	870
12 SH AMAZON.COM INC COM	09/14/10	11/22/11	LT	2,291	1,754	537
27 SH CITRIX SYSTEMS INC COM	04/22/10	10/27/11	LT	2,044	1,288	756
81 SH PROCTER & GAMBLE CO	07/07/09	10/28/11	LT	5,231	4,230	1,001
43 SH PROCTER & GAMBLE CO	07/08/09	10/28/11	LT	2,777	2,260	517
117 SH UNITEDHEALTH GROUP INC	01/21/10	11/07/11	LT	5,299	3,997	1,302
54 SH UNITEDHEALTH GROUP INC	06/16/10	11/07/11	LT	2,446	1,702	744
9 SH V F CORPORATION	04/23/10	11/04/11	LT	1,229	778	451

14 SH V F CORPORATION	07/15/10	11/04/11	LT	1,911	1,060	851
10 SH MOTOROLA SOLUTIONS INC	01/24/08	12/16/11	LT	461	424	37
29 SH MOTOROLA SOLUTIONS INC	03/25/08	12/16/11	LT	1,337	1,141	196
8 SH MOTOROLA SOLUTIONS INC	09/11/08	12/16/11	LT	369	259	110
15 SH MOTOROLA SOLUTIONS INC	09/11/08	12/20/11	LT	696	485	211
31 SH MOTOROLA SOLUTIONS INC	10/15/08	12/20/11	LT	1,439	671	768
11 SH MOTOROLA SOLUTIONS INC	06/24/09	12/20/11	LT	511	285	226
8 SH MOTOROLA SOLUTIONS INC	07/01/09	12/20/11	LT	371	212	159
20 SH MOTOROLA SOLUTIONS INC	11/18/09	12/20/11	LT	929	692	237
14 SH MOTOROLA SOLUTIONS INC	01/25/10	12/20/11	LT	650	420	230
2 SH MOTOROLA SOLUTIONS INC	01/28/10	12/20/11	LT	93	53	40
16 SH MOTOROLA SOLUTIONS INC	01/28/10	12/22/11	LT	744	427	317
53 SH MOTOROLA SOLUTIONS INC	05/04/10	12/22/11	LT	2,466	1,484	982
38 SH MOTOROLA SOLUTIONS INC	10/01/10	12/22/11	LT	1,768	1,315	453
1 SH MOTOROLA SOLUTIONS INC	10/01/10	12/22/11	LT	47	35	12
11 SH MOTOROLA SOLUTIONS INC	10/11/10	12/22/11	LT	512	371	141
36 SH MOTOROLA SOLUTIONS INC	11/04/10	12/22/11	LT	1,675	1,174	501
10 SH TYCO INTL LTD NAMEN-AKT CXL	05/10/07	06/17/11	LT	(469)	(474)	5
28 SH TYCO INTL LTD NAMEN-AKT CXL	06/20/07	06/17/11	LT	(1,314)	(1,426)	112
13 SH TYCO INTL LTD NAMEN-AKT CXL	06/20/07	09/06/11	LT	(513)	(659)	146
67 SH TYCO INTL LTD NAMEN-AKT CXL	11/06/07	09/06/11	LT	(2,644)	(2,687)	43
13 SH COCA COLA COM	01/28/10	12/22/11	LT	899	708	191
62 SH COCA COLA COM	02/10/10	12/22/11	LT	4,286	3,341	945
61 SH PROCTER & GAMBLE CO	07/08/09	12/05/11	LT	3,949	3,206	743
38 SH 3M COMPANY	06/10/10	12/02/11	LT	3,038	2,940	98
78 SH 3M COMPANY	06/10/10	12/05/11	LT	6,333	6,034	299
2000 SH USD TELEFONICA EM 6.22% 17	10/17/07	06/23/11	LT	2,202	2,042	160
2000 SH USD TELEFONICA EM 6.22% 17	11/15/07	06/23/11	LT	2,202	2,056	146
28 SH CA INC	04/27/09	01/23/12	LT	629	502	127
6 SH CA INC	05/05/09	01/23/12	LT	135	104	31
6 SH DEVON ENERGY CORP NEW	06/26/09	01/09/12	LT	394	332	62
16 SH DEVON ENERGY CORP NEW	07/01/09	01/09/12	LT	1,051	896	155
1 SH DEVON ENERGY CORP NEW	07/06/09	01/09/12	LT	66	51	15
31 SH HONEYWELL INTL INC DEL	08/18/06	12/30/11	LT	1,701	1,223	478
37 SH KRAFT FOODS INC VA CL A	08/18/06	01/20/12	LT	1,421	1,200	221
25 SH LENNAR CORP CL A	01/12/09	01/11/12	LT	550	215	335
12 SH LENNAR CORP CL A	01/15/09	01/11/12	LT	264	96	168
54 SH MEANWESTVACO CORP	08/18/06	01/09/12	LT	1,588	1,373	215
5 SH MOTOROLA SOLUTIONS INC	11/04/10	12/30/11	LT	233	163	70
40 SH MOTOROLA SOLUTIONS INC	11/11/10	12/30/11	LT	1,862	1,311	551
13 SH TYCO INTL LTD NAMEN-AKT CXL	11/17/06	03/14/11	LT	(574)	(606)	32
4 SH TYCO INTL LTD NAMEN-AKT	11/17/06	04/14/11	LT	208	187	21
11 SH TYCO INTL LTD NAMEN-AKT	01/29/07	04/14/11	LT	572	539	33
21 SH TYCO INTL LTD NAMEN-AKT	03/05/07	04/14/11	LT	1,092	993	99
20 SH TYCO INTL LTD NAMEN-AKT	03/20/07	04/14/11	LT	1,040	952	88
5 SH TYCO INTL LTD NAMEN-AKT	03/26/07	04/14/11	LT	260	246	14
1 SH TYCO INTL LTD NAMEN-AKT CXL	03/28/07	04/14/11	LT	(52)	(73)	21
1 SH TYCO INTL LTD NAMEN-AKT	05/10/07	04/14/11	LT	52	48	4
10 SH TYCO INTL LTD NAMEN-AKT CXL	05/10/07	06/17/11	LT	(469)	(476)	7

28 SH TYCO INTL LTD NAMEN-AKT CXL	06/20/07	06/17/11	LT	(1,314)	(1,433)	119
13 SH TYCO INTL LTD NAMEN-AKT CXL	06/20/07	09/06/11	LT	(513)	(665)	152
67 SH TYCO INTL LTD NAMEN-AKT CXL	11/06/07	09/06/11	LT	(2,644)	(2,721)	77
14 SH TRAVELERS COS INC	08/18/06	01/23/12	LT	843	625	218
1000 DUKE ENERGY CORP 6.25% 12	04/04/08	01/17/12	LT	1,000	1,000	-
1000 DUKE ENERGY CORP 6.25% 12	04/28/08	01/17/12	LT	1,000	1,000	-
3 SH AMERIPRISE FINL INC	07/24/09	02/13/12	LT	165	73	92
19 SH AMERIPRISE FINL INC	07/27/09	02/13/12	LT	1,043	505	538
26 SH AMN ELEC POWER CO	08/18/06	02/13/12	LT	1,032	946	86
12 SH AMER EXPRESS COMPANY	04/26/06	02/13/12	LT	625	594	31
11 SH ANADARKO PETE CORP	06/03/10	02/10/12	LT	956	488	468
28 SH ANADARKO PETE CORP	07/16/10	02/10/12	LT	2,434	1,350	1,084
16 SH ANADARKO PETE CORP	07/16/10	02/22/12	LT	1,403	771	632
13 SH BAKER HUGHES INC	08/05/09	02/13/12	LT	619	505	114
9 SH BAKER HUGHES INC	08/31/09	02/13/12	LT	429	312	117
59 SH COMCAST CORP NEW CL A	03/05/07	02/13/12	LT	1,618	1,501	117
17 SH CHEVRON CORP	03/31/05	02/13/12	LT	1,805	992	813
31 SH CBS CORP NEW CL B	05/10/10	02/13/12	LT	937	477	460
24 SH CA INC	05/05/09	02/13/12	LT	643	414	229
1 SH DEVON ENERGY CORP NEW	07/06/09	02/13/12	LT	65	51	14
16 SH DEVON ENERGY CORP NEW	07/17/09	02/13/12	LT	1,048	894	154
25 SH ENSCO PLC-SPON ADR	10/24/09	02/13/12	LT	1,409	1,290	119
1 SH ENSCO PLC-SPON ADR	10/28/09	02/13/12	LT	56	47	9
42 SH GAP INC DELAWARE	07/25/07	02/13/12	LT	908	759	149
26 SH HONEYWELL INTL INC DEL	08/18/06	02/13/12	LT	1,557	1,025	532
38 SH HOME DEPOT INC	03/25/08	02/13/12	LT	1,746	1,085	661
7 SH HOME DEPOT INC	06/05/08	02/13/12	LT	322	196	126
24 SH HOME DEPOT INC	06/05/08	02/22/12	LT	1,125	671	454
30 SH INTEL CORP	09/25/08	02/13/12	LT	799	566	233
38 SH KRAFT FOODS INC VA CL A	08/18/06	02/13/12	LT	1,467	1,232	235
38 SH KIMBERLY CLARK	09/06/06	02/10/12	LT	2,719	2,419	300
51 SH LENNAR CORP CL A	01/15/09	02/09/12	LT	1,213	408	805
7 SH LENNAR CORP CL A	01/15/09	02/13/12	LT	166	56	110
38 SH LENNAR CORP CL A	01/30/09	02/13/12	LT	898	293	605
12 SH LENNAR CORP CL A	02/24/09	02/13/12	LT	284	83	201
3 SH LENNAR CORP CL A	05/28/09	02/13/12	LT	71	26	45
14 SH LENNAR CORP CL A	05/28/09	02/13/12	LT	324	122	202
20 SH MEADWESTVACO CORP	08/18/06	02/13/12	LT	600	508	92
10 SH SYMANTEC CORP COM	04/23/10	02/13/12	LT	179	171	8
150 SH TENET HEALTHCARE CORP	12/03/07	02/13/12	LT	871	812	59
13 SH TYCO INTL LTD NAMEN-AKT	11/06/07	02/13/12	LT	646	531	115
2 SH TYCO INTL LTD NAMEN-AKT	12/17/07	02/13/12	LT	99	82	17
32 SH TEXTRON INC	02/05/10	02/13/12	LT	892	603	289
42 SH TEXTRON INC	02/08/10	02/13/12	LT	1,171	792	379
22 SH TRAVELERS COS INC	08/18/06	02/13/12	LT	1,300	981	319
35 SH TEREX CORP DEL NEW COM	06/07/10	02/01/12	LT	762	714	48
26 SH TEREX CORP DEL NEW COM	06/07/10	02/09/12	LT	592	530	62
3 SH AMAZON COM INC COM	09/14/10	02/13/12	LT	569	439	130
1 SH ALLERGAN INC	11/04/09	02/13/12	LT	88	58	30

4 SH ALLERGAN INC	02/05/10	02/13/12	LT	352	230	122
3 SH APPLE INC	03/25/08	02/13/12	LT	1,498	428	1,070
11 SH BORG WARNER INC COM	08/11/10	02/13/12	LT	863	503	360
5 SH BOEING COMPANY	06/11/10	02/13/12	LT	375	324	51
65 SH CITRIX SYSTEMS INC COM	04/22/10	01/27/12	LT	4,252	3,100	1,152
20 SH CITRIX SYSTEMS INC COM	04/22/10	01/30/12	LT	1,283	954	329
7 SH CITRIX SYSTEMS INC COM	04/22/10	02/13/12	LT	515	334	181
8 SH COACH INC	01/28/10	02/13/12	LT	598	280	318
33 SH COACH INC	01/28/10	02/17/12	LT	2,478	1,154	1,324
12 SH COVIDIEN PLC SHS NEW	02/01/10	02/13/12	LT	624	603	21
6 SH COCA COLA COM	02/10/10	02/09/12	LT	408	323	85
88 SH COCA COLA COM	03/05/10	02/09/12	LT	5,981	4,805	1,176
76 SH COCA COLA COM	03/05/10	02/10/12	LT	5,135	4,149	986
16 SH COCA COLA COM	03/05/10	02/13/12	LT	1,096	874	222
13 SH E M C CORPORATION MASS	06/03/09	02/13/12	LT	343	162	181
4 SH EOG RESOURCES INC	10/15/10	02/13/12	LT	452	400	52
6 SH EOG RESOURCES INC	10/18/10	02/13/12	LT	678	607	71
12 SH MEAD JOHNSON NUTRITION CO	01/06/10	02/13/12	LT	904	539	365
5 SH ORACLE CORP \$0.01 DEL	04/13/10	02/13/12	LT	142	130	12
4 SH PRECISION CASTPARTS	07/28/10	02/13/12	LT	683	490	193
18 SH SCHLUMBERGER LTD	01/11/10	02/13/12	LT	1,403	1,268	135
9 SH STARBUCKS CORP	05/13/10	02/13/12	LT	442	249	193
48 SH STARBUCKS CORP	05/13/10	02/17/12	LT	2,333	1,326	1,007
122 SH UNITEDHEALTH GROUP INC	06/16/10	02/03/12	LT	6,296	3,845	2,451
4 SH UNITEDHEALTH GROUP INC	06/16/10	02/13/12	LT	216	126	90
55 SH UNITED TECHS CORP COM	05/21/09	02/03/12	LT	4,455	2,769	1,686
10 SH UNITED TECHS CORP COM	07/20/09	02/03/12	LT	810	544	266
2 SH UNITED TECHS CORP COM	07/20/09	02/13/12	LT	169	109	60
3 SH V F CORPORATION	07/15/10	02/13/12	LT	426	227	199
9 SH V F CORPORATION	07/15/10	02/17/12	LT	1,324	682	642
10 SH V F CORPORATION	07/15/10	02/21/12	LT	1,465	757	708
3000 TRANSOCEAN INC 6.5% 2020	01/05/11	02/15/12	LT	3,356	3,220	136
SUBTOTAL LT GAIN				1,019,558	740,992	278,566
3SH ALLSTATE CORP DEL COM	11/10/10	03/14/11	ST	96	92	4
3SH ANADARKO PETE CORP	05/14/10	03/14/11	ST	230	172	58
7SH CBS CORP NEW CL B	05/06/10	03/14/11	ST	164	104	60
6SH DANA HLDG CORP	12/14/10	03/14/11	ST	104	103	1
75SH SPRINT NEXTEL CORP	07/20/10	03/14/11	ST	377	347	30
11SH TEREX CORP DEL NEW COM	06/07/10	03/14/11	ST	376	224	152
37SH WASTE MANAGEMENT INC NEW	05/04/10	03/01/11	ST	1,360	1,265	95
43SH WASTE MANAGEMENT INC NEW	11/04/10	03/01/11	ST	1,580	1,543	37
4SH AMERICAN TOWER CORP CL A	04/08/10	03/14/11	ST	200	168	32
8SH ALLEGHENY TECH INC	05/05/10	03/14/11	ST	506	404	102
4SH BAKER HUGHES INC	01/28/11	03/14/11	ST	274	272	2
12SH BOEING COMPANY	05/27/10	03/14/11	ST	844	777	67
39SH BOEING COMPANY	05/27/10	03/16/11	ST	2,645	2,527	118
6SH CHECK POINT SOFTWRE TECH	07/12/10	03/14/11	ST	292	186	106
5SH CATERPILLAR INC DEL	07/27/10	03/14/11	ST	505	346	159

21SH CORNING INC	05/28/10	03/14/11	ST	447	366	81
3SH EOG RESOURCES INC	10/14/10	03/14/11	ST	317	297	20
9SH FREEPRT-McMRAN CPR & GLD	10/01/10	03/14/11	ST	437	398	39
3SH 5 NETWORKS INC COM	08/17/10	03/14/11	ST	326	263	63
68SH F5 NETWORKS INC COM	08/17/10	03/22/11	ST	6,366	5,964	402
14SH F5 NETWORKS INC COM	08/18/10	03/22/11	ST	1,311	1,240	71
9SH JUNIPER NETWORKS INC	11/11/10	03/14/11	ST	389	310	79
24SH NETFLIX COM INC	08/06/10	03/01/11	ST	4,906	2,825	2,081
21SH NETFLIX COM INC	08/06/10	03/09/11	ST	4,051	2,472	1,579
3SH NETFLIX COM INC	08/06/10	03/14/11	ST	602	353	249
13SH NORDSTROM INC	09/14/10	03/14/11	ST	559	459	100
34SH PRICELINE COM INC	07/13/10	02/24/11	ST	15,566	7,238	8,328
68SH POTASH CORP SASKATCHEWAN	11/04/10	03/14/11	ST	3,665	3,183	482
7SH PRECISION CASTPARTS	07/27/10	03/14/11	ST	1,005	845	160
5SH SALESFORCE COM INC	05/21/10	03/14/11	ST	624	410	214
33SH STARBUCK S CORP	05/10/10	03/14/11	ST	1,179	882	297
2SH V F CORPORATION	4/22/2010	03/14/11	ST	193	174	19
1000 US TSY 1.125% JUNE 30 2011	3/16/2010	3/9/2011	ST	1,003	1,002	1
43SH CVS CAREMARK CORP	06/30/10	03/31/11	ST	1,464	1,273	191
39SH CVS CAREMARK CORP	11/04/10	03/31/11	ST	1,328	1,223	105
76SH WATSON PHARMAECUTICALS	05/04/10	03/31/11	ST	4,255	3,278	977
38SH WATSON PHARMACEUTICALS	11/04/10	03/31/11	ST	2,127	1,918	209
65SH ADOBE SYS DEL PV 40.001	11/11/10	04/26/11	ST	2,149	1,939	210
151SH ADOBE SYS DEL PV \$0.001	11/12/10	04/26/11	ST	4,992	4,456	536
7SH AMERICAN TOWER CORP CL A	04/08/10	04/07/11	ST	355	294	61
67SH AMERICAN TOWER CORP CL A	04/09/10	04/07/11	ST	3,400	2,851	549
109SH AMERICAN TOWER CORP CL A	04/09/10	04/08/11	ST	5,498	4,639	859
19SH AMERICAN TOWER CORP CL A	06/04/10	04/08/11	ST	958	788	170
114SH AMERICAN TOWER CORP CL A	06/04/10	04/11/11	ST	5,726	4,728	998
78SH FREEPRT-McMRAN CPR & GLD	10/01/10	04/14/11	ST	4,066	3,453	613
0.514SH OPPENHMR DEV MKTS CL C	11/03/10	05/02/11	ST	18	17	1
94SH CBS CORP NEW CL B	05/06/10	05/02/11	ST	2,435	1,393	1,042
31SH ALLEGHENY TECH INC	05/05/10	05/03/11	ST	2,179	1,566	613
21SH BORG WARNER INC COM	07/14/10	05/03/11	ST	1,566	893	673
29SH BORG WARNER INC COM	07/14/10	05/16/11	ST	2,131	1,233	898
46SH BORG WARNER INC COM	07/14/10	05/17/11	ST	3,308	1,955	1,353
44SH BORG WARNER INC COM	07/14/10	05/24/11	ST	2,925	1,870	1,055
30SH BORG WARNER INC COM	08/11/10	05/24/11	ST	1,994	1,371	623
7SH BORG WARNER INC COM	08/11/10	05/25/11	ST	467	320	147
19SH BAKER HUGHES INC	01/28/11	05/03/11	ST	1,377	1,291	86
7SH BG GROUP PLC SPON ADR	04/19/11	05/03/11	ST	867	851	16
30SH BOEING COMPANY	05/27/10	05/03/11	ST	2,381	1,944	437
44SH CHECK POINT SOFTWRE TECH	07/12/10	05/03/11	ST	2,400	1,363	1,037
50SH CHECK POINT SOFTWRE TECH	07/12/10	05/18/11	ST	2,722	1,549	1,173
13SH CHECK POINT SOFTWRE TECH	07/13/10	05/18/11	ST	708	420	288
20SH CHECK POINT SOFTWRE TECH	07/13/10	05/19/11	ST	1,095	646	449
70SH CHECK POINT SOFTWRE TECH	07/13/10	05/25/11	ST	3,721	2,262	1,459
25SH CATERPILLAR INC DEL	07/27/10	05/03/11	ST	2,831	1,729	1,102
38SH CATERPILLAR INC DEL	07/27/10	05/12/11	ST	4,099	2,628	1,471

17SH CATERPILLAR INC DEL	07/27/10	05/12/11	ST	1,840	1,176	664
14SH CATERPILLAR INC DEL	07/28/10	05/12/11	ST	1,515	972	543
63SH CATERPILLAR INC DEL	07/28/10	05/16/11	ST	6,691	4,374	2,317
10SH CAMERON INTL CORP	08/16/10	05/03/11	ST	510	383	127
125SH CAMERON INTL CORP	08/16/10	05/18/11	ST	6,009	4,792	1,217
82SH CAMERON INTL CORP	08/16/10	05/24/11	ST	3,846	3,143	703
78SH CORNING INC	05/28/11	05/03/11	ST	1,595	1,360	235
430SH CORNING INC	05/28/10	05/18/11	ST	8,740	7,499	1,241
111SH CORNING INC	06/11/10	05/18/11	ST	2,256	2,030	226
346SH CORNING INC	06/11/10	05/19/11	ST	6,947	6,328	619
11SH EXPRESS SCRIPTS INC COM	06/14/10	05/03/11	ST	639	587	52
4SH EOG RESOURCES INC	10/14/10	05/03/11	ST	431	395	36
15SH EOG RESOURCES INC	10/15/10	05/03/11	ST	1,617	1,500	117
30SH EOG RESOURCES INC	10/15/10	05/24/11	ST	3,190	3,001	189
54SH FREEPRT-MCMRAN CPR & GLD	10/01/10	05/03/11	ST	2,885	2,391	494
121SH FREEPRT-MCMRAN CPR & GLD	10/01/10	05/04/11	ST	6,209	5,357	852
71SH FREEPRT-MCMRAN CPR & GLD	10/01/11	05/12/11	ST	3,460	3,143	317
5SH FREEPRT-MCMRAN CPR & GLD	10/01/10	05/23/11	ST	236	221	15
43SH JUNIPER NETWORKDS INC	11/11/10	05/03/11	ST	1,602	1,481	121
10SH NETFLIX COM INC	08/06/10	05/03/11	ST	2,325	1,177	1,148
29SH NORDSTROM INC	09/14/10	05/03/11	ST	1,403	1,024	379
67SH NORDSTROM INC	09/14/10	05/18/11	ST	3,091	2,366	725
48SH POTASH CORP SASKATCHEWAN	11/04/10	05/03/11	ST	2,609	2,247	362
69SH POTASH CORP SASKATCHEWAN	11/04/10	05/12/11	ST	3,531	3,230	301
16SH PRECISION CASTPARTS	07/27/10	05/03/11	ST	2,472	1,931	541
29SH SANDISK CORP INC	12/06/10	05/03/11	ST	1,386	1,383	3
20SH SINA CORPORATION	01/13/11	05/03/11	ST	2,546	1,723	823
14SH SALESFORCE COM INC	05/21/10	05/03/11	ST	1,863	1,147	716
32SH SALESFORCE COM INC	05/21/10	05/18/11	ST	4,206	2,623	1,583
57SH STARBUCKS CORP	05/10/10	05/03/11	ST	2,058	1,523	535
15SH WATERS CORP	02/10/11	05/03/11	ST	1,466	1,188	278
20SH CHECK POINT SOFTWARE TECH	07/13/10	06/22/11	ST	1,073	646	427
66SH CHECK POINT SOFTWARE TECH	07/13/10	06/23/11	ST	3,538	2,133	1,405
30SH CATERPILLAR INC DEL	07/28/10	06/13/11	ST	2,868	2,083	785
126SH CAMERON INTL CORP	08/16/10	06/01/11	ST	5,935	4,830	1,105
28SH NETFLIX COM INC	08/06/10	06/07/11	ST	7,435	3,296	4,139
13SH NETFLIX COM INC	08/06/10	06/16/11	ST	3,278	1,530	1,748
109SH NORDSTROM INC	09/14/10	06/23/11	ST	4,963	3,849	1,114
9SH NORDSTROM INC	09/14/10	06/24/11	ST	406	318	88
114SH NORDSTROM INC	09/15/10	06/24/11	ST	5,142	4,040	1,102
13SH NORDSTROM INC	09/15/10	06/27/11	ST	584	461	123
42SH SINA CORPORATION	01/13/11	06/09/11	ST	3,846	3,618	228
5000 LLOYDS TSB BK PLC 6.37% 21	01/14/11	06/23/11	ST	5,132	5,038	94
3SH NETFLIX COM INC	08/06/10	07/05/11	ST	862	353	509
8SH NETFLIX COM INC	09/01/10	07/05/11	ST	2,299	1,060	1,239
12SH NETFLIX COM INC	09/01/10	07/13/11	ST	3,569	1,591	1,978
35SH SINA CORPORATION	01/13/11	07/12/11	ST	3,738	3,015	723
21SH SINA CORPORATION	01/13/11	07/19/11	ST	2,512	1,809	703
3000 US TSY 4.375% MAY 15 2041	07/05/11	07/08/11	ST	3,036	3,000	36

33SH MOTOROLA MOBILITY	10/01/10	08/23/11	ST	1,253	960	293
10SH MOTOROLA MOBILITY	10/11/10	08/23/11	ST	380	281	99
36SH MOTOROLA MOBILITY	11/04/10	08/23/11	ST	1,367	981	386
35SH MOTOROLA MOBILITY	11/11/10	08/23/11	ST	1,329	959	370
62SH MOTOROLA MOBILITY	01/11/11	08/23/11	ST	2,355	1,999	356
48SH MOTOROLA MOBILITY	01/27/11	08/23/11	ST	1,823	1,484	339
54SH MOTOROLA MOBILITY	02/16/11	08/23/11	ST	2,051	1,577	474
73SH MOTOROLA MOBILITY	03/11/11	08/23/11	ST	2,773	1,841	932
47SH MOTOROLA MOBILITY	05/09/11	08/23/11	ST	1,785	1,172	613
112SH MOTOROLA MOBILITY	06/08/11	08/23/11	ST	4,254	2,634	1,620
1SH MOTOROLA MOBILITY	08/03/11	08/23/11	ST	38	22	16
128SH CHECK POINT SOFTWARE TECH	09/30/10	08/08/11	ST	6,368	4,738	1,630
32SH CHECK POINT SOFTWARE TECH	09/30/10	08/09/11	ST	1,553	1,185	368
106SH POTASH CORP SASKATCHEWAN	11/04/10	08/19/11	ST	5,413	4,962	451
97SH POTASH CORP SASKATCHEWAN	12/16/10	08/19/11	ST	4,953	4,517	436
50SH POTASH CORP SASKATCHEWAN	12/16/10	08/22/11	ST	2,585	2,328	257
5SH SINA CORPORATION	01/13/11	08/03/11	ST	499	431	68
8SH SINA CORPORATION	01/14/11	08/03/11	ST	798	694	104
27SH SINA CORPORATION	01/14/11	08/04/11	ST	2,581	2,343	238
4SH SALESFORCE COM INC	11/09/10	07/27/11	ST	584	457	127
4SH SALESFORCE COM INC	11/09/10	07/28/11	ST	581	457	124
32SH SALESFORCE COM INC	11/09/10	07/29/11	ST	4,614	3,656	958
3,000 CITIGROUP INC 5.37% 2020	03/01/11	08/16/11	ST	3,232	3,102	130
8,000 US TSY 4.375% MAY 15 2041	07/05/11	08/26/11	ST	9,301	7,999	1,302
32 SH JOHNSON AND JOHNSON COM	03/01/11	09/06/11	ST	2,061	1,942	119
80 SH MYLAN INC	08/23/11	09/06/11	ST	1,538	1,451	87
18 SH LAUDER ESTEE COS INC A	08/10/11	09/06/11	ST	1,705	1,656	49
83 SH LAS VEGAS SANDS CORP	06/07/11	09/06/11	ST	3,766	3,361	405
27 SH MCDONALDS CORP COM	05/25/11	09/06/11	ST	2,388	2,238	150
51 SH MICROSOFT CORP	08/09/11	09/06/11	ST	1,292	1,285	7
14 SH PRAXAIR INC	08/26/11	09/06/11	ST	1,341	1,317	24
35 SH REPUBLIC SERVICES INC	08/18/11	09/06/11	ST	1,003	956	47
7 SH STERICYCLE INC COM	08/19/11	09/06/11	ST	574	560	14
12 SH SINA CORPORATION	01/14/11	09/06/11	ST	1,210	1,041	169
4,000 US TSY 4.375% MAY 15 2041	07/05/11	09/01/11	ST	4,548	3,999	549
10,000 US TSY 3.125% MAY 15 2021	06/24/11	09/01/11	ST	10,792	10,207	585
10 SH INTL BUSINESS MACHINES	11/04/10	09/29/11	ST	1,801	1,465	336
13 SH INTL BUSINESS MACHINES	11/04/10	09/30/11	ST	2,302	1,904	398
16 SH INTL BUSINESS MACHINES	05/09/11	09/30/11	ST	2,834	2,710	124
6,000 US TSY 1.000% OCT 31 2011	03/01/11	10/31/11	ST	6,000	6,000	-
18,000 US TSY 1.000% OCT 31 2011	09/15/11	10/31/11	ST	18,000	18,000	-
241 SH INTEL CORP	05/19/11	11/04/11	ST	5,731	5,665	66
65 SH KIMBERLY CLARK	09/22/11	12/05/11	ST	4,578	4,473	105
1 SH KIMBERLY CLARK	09/22/11	12/06/11	ST	71	69	2
54 SH KOHLS CORP WISC PV 1CT	08/11/11	12/12/11	ST	2,733	2,587	146
54 SH LAS VEGAS SANDS CORP	06/07/11	11/29/11	ST	2,413	2,187	226
220 SH MICROSOFT CORP	08/09/11	12/02/11	ST	5,556	5,545	11
36 SH TYCO INTL LTD NAMEN-AKT CXL	06/10/11	09/06/11	ST	(1,421)	(1,668)	247
281 SH WAL-MART STORES INC	06/23/11	12/05/11	ST	16,371	14,907	1,464

5,000 US TSY 1.75% MAY 31 2016	05/26/11	11/29/11	ST	5,209	5,005	204
3,000 US TSY 1.75% MAY 31 2016	08/10/11	11/29/11	ST	3,126	3,111	15
33 SH MOTOROLA SOLUTIONS INC	05/09/11	12/30/11	ST	1,536	1,523	13
35 SH MOTOROLA SOLUTIONS INC	08/03/11	12/30/11	ST	1,629	1,492	137
170 SH AMN ELEC POWER CO	05/23/11	01/17/12	ST	7,050	6,539	511
8 SH AMN ELEC POWER CO	05/23/11	01/18/12	ST	331	308	23
129 SH AMN ELEC POWER CO	05/24/11	01/18/12	ST	5,341	4,992	349
12 SH GOOGLE INC CL A	02/11/11	01/12/12	ST	7,545	7,486	59
4 SH GOOGLE INC CL A	02/11/11	01/12/12	ST	2,515	2,500	15
4 SH GOOGLE INC CL A	02/14/11	01/12/12	ST	2,515	2,514	1
10 SH KIMBERLY CLARK	09/22/11	01/05/12	ST	728	688	40
85 SH KIMBERLY CLARK	10/03/11	01/05/12	ST	6,190	6,021	169
38 SH KIMBERLY CLARK	10/03/11	01/06/12	ST	2,759	2,692	67
16 SH KIMBERLY CLARK	10/03/11	01/09/12	ST	1,163	1,133	30
107 SH LAS VEGAS SANDS CORP	06/08/11	01/24/12	ST	5,097	4,321	776
33 SH NETFLIX COM INC	11/04/11	01/26/12	ST	3,819	2,986	833
7 SH WAL-MART STORES INC	06/23/11	01/04/12	ST	418	371	47
29 SH WAL-MART STORES INC	06/24/11	01/04/12	ST	1,733	1,540	193
44 SH WAL-MART STORES INC	07/21/11	01/05/12	ST	2,590	2,358	232
53 SH WAL-MART STORES INC	10/04/11	01/05/12	ST	3,120	2,755	365
2000 US TSY 1.75% MAY 31 2016	08/10/11	01/04/12	ST	2,088	2,072	16
5000 US TSY 1.75% MAY 31 2016	09/15/11	01/04/12	ST	5,221	5,196	25
8000 US TSY 3.125% MAY 15 2021	06/24/11	01/05/12	ST	8,850	8,161	689
4000 US TSY 3.125% MAY 15 2021	09/15/11	01/05/12	ST	4,425	4,381	44
0.098 SH THORNBURG INTNL VL FD C	09/26/11	02/09/12	ST	2	2	-
83 SH AES CORP	06/29/11	02/13/12	ST	1,087	1,047	40
5 SH CLIFFS NATURAL RESOURCES	10/21/11	02/13/12	ST	360	297	63
23 SH CITIGROUP INC COM NEW	11/21/11	02/13/12	ST	769	575	194
48 SH CISCO SYSTEMS INC COM	07/20/11	02/13/12	ST	959	756	203
12 SH ENERGIZER HLDGS INC COM	04/06/11	02/13/12	ST	918	874	44
12 SH JOHNSON AND JOHNSON COM	03/01/11	02/13/12	ST	776	728	48
15 SH MEDTRONIC INC COM	12/30/11	02/13/12	ST	606	578	28
35 SH MYLAN INC	08/23/11	02/13/12	ST	801	635	166
9 SH THERMO FISHER SCIENTIFIC	10/04/11	02/13/12	ST	502	448	54
29 SH WEATHERFORD INTL LTD	08/15/11	02/13/12	ST	519	512	7
2 SH BIOGEN IDEC INC	11/02/11	02/13/12	ST	239	227	12
7 SH COGNIZANT TECH SOLUTNS A	01/05/12	02/13/12	ST	495	468	27
3 SH CERNER CORP COM	11/21/11	02/13/12	ST	211	171	40
8 SH GILEAD SCIENCES INC COM	02/03/12	02/13/12	ST	440	429	11
6 SH INTEL CORP	05/19/11	02/13/12	ST	160	141	19
18 SH JPMORGAN CHASE & CO	12/02/11	02/13/12	ST	689	584	105
6 SH KOHLS CORP WISC PV 1CT	08/11/11	02/13/12	ST	302	287	15
4 SH LAUDER ESTEE COS INC A	08/10/11	02/13/12	ST	225	184	41
22 SH LAS VEGAS SANDS CORP CXL	06/07/11	01/24/12	ST	(1,048)	(1,070)	22
5 SH LAS VEGAS SANDS CORP	06/08/11	02/13/12	ST	255	202	53
6 SH MONSANTO CO NEW DEL COM	05/31/11	02/13/12	ST	469	425	44
4 SH MCDONALDS CORP COM	05/25/11	02/13/12	ST	399	332	67
21 SH MICROSOFT CORP	08/09/11	02/13/12	ST	642	529	113
3 SH NATIONAL OILWELL VARCO	03/16/11	02/13/12	ST	248	224	24

1 SH OCCIDENTAL PETE CORP CAL	02/03/12	02/13/12	ST	103	103	-
6 SH PRAXAIR INC	08/26/11	02/13/12	ST	645	564	81
1 SH QUALCOMM INC	07/21/11	02/13/12	ST	62	57	5
2 SH STERICYCLE INC COM	08/19/11	02/13/12	ST	171	160	11
1 SH SALESFORCE COM INC	12/05/11	02/13/12	ST	132	125	7
6 SH SIGMA ALDRICH CORP	06/23/11	02/13/12	ST	425	408	17
101 SH TYCO INTL LTD NAMEN-AKT	06/10/11	02/10/12	ST	4,974	4,704	270
1 SH TYCO INTL LTD NAMEN-AKT	06/10/11	02/13/12	ST	50	47	3
40 SH TYCO INTL LTD NAMEN-AKT	06/29/11	02/13/12	ST	1,985	1,956	29
94 SH TYCO INTL LTD NAMEN-AKT	06/30/11	02/13/12	ST	4,664	4,640	24
24 SH TYCO INTL LTD NAMEN-AKT	07/01/11	02/13/12	ST	1,191	1,188	3
17 SH TIME WARNER INC SHS	05/19/11	02/13/12	ST	644	625	19
33 SH TYSON FOODS INC CL A	06/23/11	02/13/12	ST	627	612	15
6 SH UNION PACIFIC CORP	10/06/11	02/13/12	ST	676	534	142
4 SH VERIFONE SYSTEMS INC	09/19/11	02/13/12	ST	184	158	26
40 SH YUM BRANDS INC	05/23/11	02/03/12	ST	2,566	2,237	329
3 SH YUM BRANDS INC	05/23/11	02/13/12	ST	194	168	26
2000 TRANSOCEAN INC 6.5% 2020	09/15/11	02/15/12	ST	2,237	2,208	29
SUBTOTAL ST GAIN				556,641	462,577	94,064
SUBTOTAL CAPITAL GAIN				1,576,199	1,203,569	372,630
CAPITAL LOSSES						
12SH AT&T INC	08/18/06	03/14/11	LT	337	364	(27)
15SH AMN ELEC POWER CO	08/18/06	03/14/11	LT	528	546	(18)
9SH AMER EXPRESS COMPANY	10/13/05	03/14/11	LT	392	433	(41)
18SH DELL INC	12/27/07	03/14/11	LT	272	451	(179)
40SH FLEXTRONICS INTL LTD	08/18/06	03/14/11	LT	298	447	(149)
14SH GENERAL ELECTRIC	06/07/07	03/14/11	LT	274	517	(243)
30SH HOLOGIC INC	04/24/08	03/14/11	LT	633	841	(208)
16SH JPMORGAN CHASE CO	08/18/06	03/14/11	LT	718	727	(9)
12SH KRAFT FOODS INC VA CLA	08/18/06	03/14/11	LT	376	389	(13)
16SH MORGAN STANLEY	12/14/09	03/14/11	LT	445	475	(30)
3SH MOTOROLA SOLUTIONS INC	11/06/07	03/14/11	LT	123	214	(91)
5SH MOTOROLA MOBILITY	11/06/07	03/14/11	LT	123	298	(175)
8SH MOTOROLA MOBILITY	11/13/07	03/14/11	LT	197	452	(255)
4SH MOTOROLA MOBILITY	11/27/07	03/14/11	LT	98	203	(105)
26SH PFIZER INC	10/12/05	03/14/11	LT	512	658	(146)
64SH TENET HEALTHCARE CORP	01/29/07	03/14/11	LT	450	458	(8)
13SH TYCO INTL LTD NAMEN-AKT	11/17/06	03/14/11	LT	574	606	(32)
6SH TYCO ELECTRONICS LTD	03/05/07	03/14/11	LT	204	213	(9)
17SH TYCO ELECTRONICS LTD	03/20/07	03/14/11	LT	579	606	(27)
2SH VALERO ENERGY CORP NEW	08/15/08	03/14/11	LT	57	69	(12)
6SH VALERO ENERGY CORP NEW	09/03/08	03/14/11	LT	170	209	(39)
2SH COLGATE PALMOLIVE	01/25/10	03/14/11	LT	156	161	(5)
67SH COLGATE PALMOLIVE	01/25/10	03/17/11	LT	5,140	5,396	(256)
22SH COLGATE PALMOLIVE	01/25/10	03/18/11	LT	1,690	1,772	(82)
9SH RANGE RESOURCES CORP DEL	05/01/08	03/14/11	LT	450	579	(129)
153SH TENET HEALTHCARE CORP	1/29/2007	4/11/2011	LT	988	1,094	(106)
47SH TENET HEALTHCARE CORP	3/20/2007	4/11/2011	LT	303	306	(3)

17SH TENET HEALTHCARE CORP	03/22/07	04/11/11	LT	110	116	(6)
1SH TYCO INTL LTD NAMEN-AKT	03/28/04	04/14/11	LT	52	73	(21)
31SH AMGEN INC COM PV \$0.0001	1/27/2010	4/1/2011	LT	1,656	1,767	(111)
74SH AMGEN INC COM PV \$0.0001	01/27/10	04/15/11	LT	4,118	4,217	(99)
40SH AMGEN INC COM PV \$0.0001	02/09/10	04/15/11	LT	2,226	2,304	(78)
37SH AMGEN INC COM PV \$0.0001	02/09/10	04/18/11	LT	2,035	2,131	(96)
21SH RANGE RESOURCES CORP DEL	05/01/08	05/03/11	LT	1,149	1,351	(202)
67SH RANGE RESOURCES CORP DEL	05/01/08	05/18/11	LT	3,539	4,309	(770)
135SH FLEXTRONICS INTL LTD	08/18/06	06/20/11	LT	850	1,510	(660)
55SH FLEXTRONICS INTL LTD	11/15/06	06/20/11	LT	346	626	(280)
176SH FLEXTRONICS INTL LTD	11/15/06	06/23/11	LT	1,125	2,005	(880)
107SH FLEXTRONICS INTL LTD	04/03/07	06/23/11	LT	684	1,151	(467)
19SH FLEXTRONICS INTL LTD	04/03/07	06/27/11	LT	121	204	(83)
22SH FLEXTRONICS INTL LTD	10/22/07	06/27/11	LT	140	254	(114)
178SH FLEXTRONICS SINTL LTD	10/24/07	06/27/11	LT	1,132	2,100	(968)
131SH FLEXTRONICS INTL LTD	01/08/08	06/27/11	LT	833	1,471	(638)
1SH TYCO INTL LTD NAMEN-AKT	04/22/07	06/17/11	LT	47	71	(24)
10SH TYCO INTL LTD NAMEN-AKT	05/10/07	06/17/11	LT	469	474	(5)
28SH TYCO INTL LTD NAMEN-AKT	06/20/07	06/17/11	LT	1,314	1,426	(112)
131SH JPMORGAN CHASE & CO	04/15/10	06/23/11	LT	5,218	6,281	(1,063)
1000 USD TELECOM IT CA 6.00% 34	05/10/07	06/23/11	LT	844	942	(98)
2000 USD TELECOM IT CA 6.00% 34	11/15/07	06/23/11	LT	1,689	1,937	(248)
1000 USD TELECOM IT CA 6.00% 34	04/28/08	06/23/11	LT	844	909	(65)
262SH FLEXTRONICS INTL LTD	01/08/08	06/30/11	LT	1,679	2,941	(1,262)
163SH FLEXTRONICS INTL LTD	03/25/08	06/30/11	LT	1,045	1,650	(605)
169SH FLEXTRONICS INTL LTD	05/01/08	06/30/11	LT	1,083	1,843	(760)
211SH FLEXTRONICS INTL LTD	11/18/09	06/30/11	LT	1,352	1,542	(190)
261SH FLEXTRONICS INTL TLD	05/04/10	06/30/11	LT	1,673	1,931	(258)
5SH TE CONNECTIVITY LTD	03/26/07	07/13/11	LT	182	184	(2)
1SH TE CONNECTIVITY LTD	03/28/07	07/13/11	LT	36	55	(19)
41SH TE CONNECTIVITY LTD	06/20/07	07/13/11	LT	1,492	1,579	(87)
39SH YAHOO INC	08/19/09	07/25/11	LT	539	574	(35)
27SH YAHOO INC	08/24/09	07/25/11	LT	373	406	(33)
2000 SPRINT CAP CORP 6.87% 2028	05/11/07	07/07/11	LT	1,928	2,006	(78)
158SH AT&T INC	08/18/06	08/15/11	LT	4,530	4,792	(262)
5SH MOTOROLA MOBILITY	11/06/07	08/16/11	LT	190	321	(131)
5SH MOTOROLA MOBILITY	11/06/07	08/23/11	LT	190	240	(50)
8SH MOTOROLA MOBILITY	11/13/07	08/16/11	LT	304	489	(185)
8SH MOTOROLA MOBILITY	11/13/07	08/23/11	LT	304	359	(55)
25SH MOTOROLA MOBILITY	11/27/07	08/16/11	LT	949	1,267	(318)
3SH MOTOROLA MOBILITY	11/27/07	08/23/11	LT	114	152	(38)
4SH MOTOROLA MOBILITY	11/27/07	08/23/11	LT	152	221	(69)
22SH MOTOROLA MOBILITY	12/21/07	08/23/11	LT	836	1,207	(371)
12SH MOTOROLA MOBILITY	12/27/07	08/23/11	LT	456	665	(209)
11SH MOTOROLA MOBILITY	01/02/08	08/23/11	LT	418	597	(179)
63SH EXPRESS SCRIPTS INC COM	06/14/10	08/04/11	LT	3,212	3,364	(152)
43SH ROCKWELL COLLINS INC	03/09/10	08/09/11	LT	2,065	2,606	(541)
12SH ROCKWELL COLLINS INC	03/09/10	08/10/11	LT	555	727	(172)
116SH ROCKWELL COLLINS INC	04/29/10	08/10/11	LT	5,369	7,672	(2,303)

30SH ROCKWELL COLLINS INC	04/29/10	08/11/11	LT	1,329	1,984	(655)
1,748 SH IVY ASSET STRATEGY FD C	09/04/08	09/06/11	LT	39,989	42,271	(2,282)
0.239 SH IVY ASSET STRATEGY	09/04/09	09/06/11	LT	5	6	(1)
1 SH THORNBURG INTNL VL FD C	02/08/07	09/06/11	LT	23	28	(5)
6 SH THORNBURG INTNL VL FD C	02/08/07	09/06/11	LT	136	166	(30)
1,751 SH THORNBURG INTNL VL FD C	02/08/07	09/06/11	LT	39,830	48,438	(8,608)
88 SH ALCOA INC	10/02/09	09/06/11	LT	1,025	1,132	(107)
56 SH ALCOA INC	10/02/09	09/06/11	LT	652	720	(68)
65 SH ALCOA INC	10/09/09	09/06/11	LT	757	923	(166)
110 SH AT&T INC	08/18/06	09/06/11	LT	3,047	3,336	(289)
3 SH AMER EXPRESS COMPANY	10/13/05	09/06/11	LT	143	144	(1)
9 SH AMER EXPRESS COMPANY	10/13/05	09/06/11	LT	430	462	(32)
12 SH AMER EXPRESS COMPANY	04/26/06	09/06/11	LT	573	620	(47)
20 SH AMER EXPRESS COMPANY	05/10/07	09/06/11	LT	954	1,249	(295)
4 SH AMER EXPRESS COMPANY	05/10/07	09/06/11	LT	191	250	(59)
17 SH AMER EXPRESS COMPANY	06/20/07	09/06/11	LT	811	1,063	(252)
46 SH COMCAST CORP NEW CL A	08/18/06	09/06/11	LT	945	1,059	(114)
101 SH COMCAST CORP NEW CL A	03/05/07	09/06/11	LT	2,075	2,569	(494)
32 SH DELL INC	12/27/07	09/06/11	LT	452	802	(350)
18 SH DELL INC	12/27/07	09/06/11	LT	254	452	(198)
62 SH DELL INC	01/02/08	09/06/11	LT	876	1,500	(624)
67 SH DELL INC	01/02/08	09/06/11	LT	947	1,664	(717)
59 SH DELL INC	01/25/08	09/06/11	LT	834	1,202	(368)
19 SH ENSCO PLC-SPON ADR	10/20/09	09/06/11	LT	888	895	(7)
25 SH ENSCO PLC-SPON ADR	10/22/09	09/06/11	LT	1,169	1,213	(44)
17 SH ENSCO PLC-SPON ADR	10/26/09	09/06/11	LT	795	853	(58)
62 SH GAP INC DELAWARE	07/25/07	09/06/11	LT	970	1,104	(134)
53 SH GAP INC DELAWARE	07/25/07	09/06/11	LT	829	944	(115)
23 SH GAP INC DELAWARE	09/27/07	09/06/11	LT	360	423	(63)
18 SH GENERAL ELECTRIC	06/07/07	09/06/11	LT	271	664	(393)
14 SH GENERAL ELECTRIC	06/08/07	09/06/11	LT	211	511	(300)
97 SH GENERAL ELECTRIC	08/31/07	09/06/11	LT	1,462	3,780	(2,318)
14 SH GENERAL ELECTRIC	09/10/07	09/06/11	LT	211	542	(331)
35 SH HOLOGIC INC	04/24/08	09/06/11	LT	552	981	(429)
27 SH HOLOGIC INC	04/28/08	09/06/11	LT	426	791	(365)
27 SH HOLOGIC INC	04/30/08	09/06/11	LT	426	808	(382)
30 SH HOLOGIC INC	04/30/08	09/06/11	LT	473	898	(425)
39 SH HOLOGIC INC	05/01/08	09/06/11	LT	615	936	(321)
92 SH JPMORGAN CHASE & CO	08/18/06	09/06/11	LT	3,054	4,182	(1,128)
76 SH MORGAN STANLEY	12/14/09	09/06/11	LT	1,161	2,256	(1,095)
76 SH MORGAN STANLEY	12/14/09	09/22/11	LT	993	2,433	(1,440)
30 SH MORGAN STANLEY	12/16/09	09/06/11	LT	458	904	(446)
30 SH MORGAN STANLEY	12/16/09	09/22/11	LT	392	974	(582)
19 SH MORGAN STANLEY	12/17/09	09/06/11	LT	290	562	(272)
14 SH MORGAN STANLEY	12/17/09	09/22/11	LT	183	414	(231)
19 SH MORGAN STANLEY	12/17/09	09/22/11	LT	248	606	(358)
32 SH MORGAN STANLEY	12/18/09	09/22/11	LT	418	931	(513)
15 SH MORGAN STANLEY	12/22/06	09/22/11	LT	196	450	(254)
32 SH MORGAN STANLEY	12/22/09	09/22/11	LT	418	959	(541)

33 SH MORGAN STANLEY	12/24/09	09/22/11	LT	431	976	(545)
36 SH MORGAN STANLEY	12/28/09	09/22/11	LT	470	1,058	(588)
29 SH MORGAN STANLEY	12/31/09	09/22/11	LT	379	855	(476)
20 SH MORGAN STANLEY	01/13/10	09/22/11	LT	261	624	(363)
2 SH MOTOROLA SOLUTIONS INC	11/06/07	09/06/11	LT	79	142	(63)
10 SH MOTOROLA SOLUTIONS INC	11/13/07	09/06/11	LT	396	679	(283)
36 SH MOTOROLA SOLUTIONS INC	11/27/07	09/06/11	LT	1,426	2,177	(751)
7 SH MOTOLOA SOLUTIONS INC	12/21/07	09/06/11	LT	277	460	(183)
72 SH PFIZER INC	10/12/85	09/06/11	LT	1,336	1,822	(486)
36 SH PFIZER INC	04/26/06	09/06/11	LT	668	900	(232)
106 SH PFIZER INC	09/07/06	09/06/11	LT	1,967	2,922	(955)
12 SH PFIZER INC	09/07/06	09/06/11	LT	223	331	(108)
49 SH PFIZER INC	10/11/06	09/06/11	LT	909	1,336	(427)
39 SH PFIZER INC	10/20/06	09/06/11	LT	724	1,068	(344)
21 SH STATE STREET CORP	04/14/10	09/06/11	LT	678	999	(321)
27 SH STATE STREET CORP	04/14/10	09/06/11	LT	872	1,284	(412)
6 SH STATE STREET CORP	04/14/10	09/06/11	LT	194	302	(108)
13 SH STATE STREET CORP	04/20/10	09/06/11	LT	420	583	(163)
453 SH SPRINT NEXTEL CORP	07/20/10	09/06/11	LT	1,524	2,098	(574)
61 SH SPRINT NEXTEL CORP	07/20/10	09/06/11	LT	205	285	(80)
22 SH SPRINT NEXTEL CORP	07/20/10	09/06/11	LT	74	103	(29)
105 SH SYMANTEC CORP COM	04/23/10	09/06/11	LT	1,676	1,791	(115)
153 SH TENET HEALTHCARE CORP	02/21/07	09/06/11	LT	769	1,076	(307)
5 SH TENET HEALTHCARE CORP	03/22/07	09/06/11	LT	25	34	(9)
47 SH TENET HEALTHCARE CORP	04/12/07	09/06/11	LT	236	301	(65)
17 SH TENET HEALTHCARE CORP	04/14/07	09/06/11	LT	85	114	(29)
158 SH TENET HEALTHCARE CORP	12/03/07	09/06/11	LT	794	855	(61)
13 SH TYCO INTL LTD NAMEN-AKT	06/20/07	09/06/11	LT	513	659	(146)
67 SH TYCO INTL LTD NAMEN-AKT	11/06/07	09/06/11	LT	2,644	2,687	(43)
155 SH TEXTRON INC	02/05/10	09/06/11	LT	2,321	2,919	(598)
3 SH TIME WARNER INC SHS	08/18/06	09/06/11	LT	89	104	(15)
25 SH TIME WARNER INC SHS	03/02/07	09/06/11	LT	743	1,052	(309)
24 SH TIME WARNER INC SHS	03/05/07	09/06/11	LT	713	1,011	(298)
20 SH TE CONNECTIVITY LTD	08/28/07	09/06/11	LT	571	701	(130)
75 SH TE CONNECTIVITY LTD	09/12/07	09/06/11	LT	2,142	2,455	(313)
96 SH TEREX CORP DEL NEW COM	06/07/10	09/06/11	LT	1,350	1,959	(609)
3 SH UNITED STS STL CORP NEW	05/04/09	09/06/11	LT	81	94	(13)
7 SH UNITED STS STL CORP NEW	05/05/09	09/06/11	LT	189	211	(22)
27 SH VALERO ENERGY CORP NEW	09/03/08	09/06/11	LT	580	941	(361)
30 SH VALERO ENERGY CORP NEW	09/05/08	09/06/11	LT	644	963	(319)
17 SH VALERO ENERGY CORP NEW	9/10/2008	09/06/11	LT	365	519	(154)
2 SH VALERO ENERGY CORP NEW	9/17/2008	9/6/2011	LT	43	62	(19)
51 SH YAHOO INC	8/24/2009	9/6/2011	LT	651	766	(115)
26 SH YAHOO INC	8/25/2009	9/6/2011	LT	332	392	(60)
53 SH YAHOO INC	9/2/2009	9/6/2011	LT	676	752	(76)
16 SH YAHOO INC	10/09/09	09/06/11	LT	204	271	(67)
9 SH YAHOO INC	10/09/09	09/07/11	LT	121	152	(31)
61 SH YAHOO INC	10/23/09	09/07/11	LT	817	1,047	(230)
46 SH YAHOO INC	10/28/09	09/07/11	LT	616	749	(133)

10 SH YAHOO INC	11/12/09	09/07/11	LT	134	161	(27)
18 SH ALLEGHENY TECH INC	05/05/10	09/06/11	LT	791	909	(118)
44 SH ALLEGHENY TECH INC	05/05/10	09/22/11	LT	1,671	2,222	(551)
19 SH ALLEGHENY TECH INC	05/10/10	09/22/11	LT	722	1,036	(314)
15 SH BOEING COMPANY	05/27/10	09/06/11	LT	934	972	(38)
10 SH BOEING COMPANY	06/11/10	09/06/11	LT	623	648	(25)
48 SH BOEING COMPANY	06/11/10	09/22/11	LT	2,781	3,112	(331)
95 SH BOEING COMPANY	06/11/10	09/27/11	LT	6,024	6,159	(135)
21 SH COVIDIEN PLC SHS NEW	01/26/10	09/06/11	LT	1,049	1,069	(20)
9 SH COVIDIEN PLC SHS NEW	02/01/10	09/06/11	LT	450	452	(2)
39 SH EXPRESS SCRIPTS INC COM	06/14/10	09/06/11	LT	1,763	2,083	(320)
18 SH RANGE RESOURCES CORP DEL	05/01/08	09/06/11	LT	1,136	1,158	(22)
9 SH 3M COMPANY	12/14/09	09/06/11	LT	697	737	(40)
2 SH DELL INC	01/25/08	09/29/11	LT	30	41	(11)
50 SH DELL INC	02/04/08	09/29/11	LT	756	1,000	(244)
18 SH DELL INC	02/12/08	09/29/11	LT	272	354	(82)
32 SH MORGAN STANLEY	12/18/09	10/05/11	LT	463	1,076	(613)
15 SH MORGAN STANLEY	12/22/09	10/05/11	LT	217	518	(301)
17 SH MORGAN STANLEY	01/13/10	10/05/11	LT	246	530	(284)
23 SH MORGAN STANLEY	01/15/10	10/05/11	LT	333	695	(362)
51 SH MORGAN STANLEY	01/21/10	10/05/11	LT	737	1,497	(760)
12 SH MORGAN STANLEY	01/22/10	10/05/11	LT	174	338	(164)
15 SH MORGAN STANLEY	01/25/10	10/05/11	LT	217	418	(201)
34 SH MORGAN STANLEY	01/26/10	10/05/11	LT	492	950	(458)
15 SH MORGAN STANLEY	01/27/10	10/05/11	LT	217	408	(191)
16 SH MORGAN STANLEY	01/29/10	10/05/11	LT	231	443	(212)
75 SH MORGAN STANLEY	04/27/10	10/05/11	LT	1,084	2,317	(1,233)
44 SH MORGAN STANLEY	05/04/10	10/05/11	LT	636	1,304	(668)
16 SH MORGAN STANLEY	05/04/10	10/07/11	LT	230	474	(244)
29 SH MORGAN STANLEY	05/06/10	10/07/11	LT	417	819	(402)
27 SH STATE STREET CORP CXL	04/14/10	09/06/11	LT	(872)	(1,284)	412
27 SH STATE STREET CORP	04/14/10	09/06/11	LT	872	1,284	(412)
6 SH STATE STREET CORP CXL	04/14/10	09/06/11	LT	(194)	(302)	108
6 SH STATE STREET CORP	04/14/10	09/06/11	LT	194	302	(108)
22 SH SPRINT NEXTEL CORP CXL	07/20/10	09/06/11	LT	(74)	(103)	29
22 SH SPRINT NEXTEL CORP	07/20/10	09/06/11	LT	74	103	(29)
105 SH SYMANTEC CORP COM CXL	04/23/10	09/06/11	LT	(1,676)	(1,791)	115
97 SH SYMANTEC CORP COM	04/23/10	09/06/11	LT	1,549	1,654	(105)
8 SH SYMANTEC CORP COM	04/23/10	09/06/11	LT	128	136	(8)
12 SH UNITED STS STL CORP NEW	05/05/09	10/05/11	LT	270	362	(92)
6 SH UNITED STS STL CORP NEW	05/05/09	10/05/11	LT	135	180	(45)
23 SH UNITED STS STL CORP NEW	05/13/09	10/05/11	LT	517	636	(119)
3 SH UNITED STS STL CORP NEW	05/15/09	10/05/11	LT	67	83	(16)
1 SH UNITED STS STL CORP NEW	06/23/09	10/05/11	LT	22	34	(12)
25 SH UNITED STS STL CORP NEW	06/23/09	10/10/11	LT	571	838	(267)
12 SH UNITED STS STL CORP NEW	07/09/09	10/10/11	LT	274	381	(107)
15 SH UNITED STS STL CORP NEW	11/02/09	10/10/11	LT	343	525	(182)
4 SH UNITED STS STL CORP NEW	11/18/08	10/10/11	LT	91	171	(80)
28 SH UNITED STS STL CORP NEW	11/18/09	10/13/11	LT	666	1,196	(530)

15 SH UNITED STS STL CORP NEW	01/26/10	10/13/11	LT	357	765	(408)
25 SH UNITED STS STL CORP NEW	01/26/10	10/17/11	LT	587	1,274	(687)
5 SH UNITED STS STL CORP NEW	05/04/10	10/17/11	LT	117	262	(145)
6 SH UNITED STS STL CORP NEW	05/14/10	10/17/11	LT	141	314	(173)
16 SH UNITED STS STL CORP NEW	05/14/10	10/18/11	LT	369	837	(468)
36 SH UNITED STS STL CORP NEW	06/30/10	10/18/11	LT	831	1,421	(590)
32 SH UNITED STS STL CORP NEW	06/30/10	10/20/11	LT	720	1,263	(543)
36 SH UNITED STS STL CORP NEW	07/27/10	10/20/11	LT	810	1,664	(854)
26 SH ALLEGHENY TECH INC	05/10/10	10/04/11	LT	836	1,417	(581)
74 SH CANADIAN NATURAL RES LTD	09/25/08	10/06/11	LT	2,229	2,963	(734)
42 SH CANADIAN NATURAL RES LTD	09/30/08	10/06/11	LT	1,265	1,416	(151)
6 SH NETFLIX.COM INC	09/01/10	09/29/11	LT	669	795	(126)
40 SH JPMORGAN CHASE & CO	08/18/06	11/03/11	LT	1,350	1,818	(468)
29 SH MORGAN STANLEY	05/06/10	11/03/11	LT	478	819	(341)
49 SH MORGAN STANLEY	05/10/10	11/03/11	LT	807	1,415	(608)
35 SH MORGAN STANLEY	05/10/10	11/07/11	LT	577	1,011	(434)
34 SH MORGAN STANLEY	05/13/10	11/07/11	LT	560	957	(397)
41 SH MORGAN STANLEY	11/04/10	11/07/11	LT	676	1,073	(397)
37 SH MORGAN STANLEY	11/04/10	11/11/11	LT	605	968	(363)
18 SH MOTOROLA SOLUTIONS INC	12/21/07	10/28/11	LT	856	1,182	(326)
15 SH MOTOROLA SOLUTIONS INC	12/27/07	10/28/11	LT	713	994	(281)
5 SH MOTOROLA SOLUTIONS INC	01/02/08	10/28/11	LT	238	324	(86)
6 SH MOTOROLA SOLUTIONS INC	01/02/08	11/03/11	LT	278	389	(111)
10 SH TYCO INTL LTD NAMEN-AKT	05/10/07	06/17/11	LT	469	476	(7)
28 SH TYCO INTL LTD NAMEN-AKT	06/20/07	06/17/11	LT	1,314	1,433	(119)
13 SH TYCO INTL LTD NAMEN-AKT	06/20/07	09/06/11	LT	513	665	(152)
67 SH TYCO INTL LTD NAMEN-AKT	11/06/07	09/06/11	LT	2,644	2,721	(77)
10 SH TE CONNECTIVITY LTD	09/12/07	11/30/11	LT	311	327	(16)
3 SH TE CONNECTIVITY LTD	09/14/07	11/30/11	LT	93	99	(6)
85 SH TE CONNECTIVITY LTD	09/27/07	11/30/11	LT	2,642	2,980	(338)
1 SH TE CONNECTIVITY LTD	10/03/07	11/30/11	LT	31	36	(5)
28 SH TE CONNECTIVITY LTD	10/03/07	12/23/11	LT	876	996	(120)
47 SH YAHOO INC	11/18/09	12/15/11	LT	713	752	(39)
29 SH YAHOO INC	11/19/09	12/15/11	LT	440	451	(11)
27 SH YAHOO INC	12/09/09	12/15/11	LT	410	412	(2)
41 SH YAHOO INC	01/07/10	12/15/11	LT	622	687	(65)
19 SH YAHOO INC	01/27/10	12/15/11	LT	288	308	(20)
49 SH YAHOO INC	01/27/10	12/19/11	LT	729	794	(65)
132 SH YAHOO INC	03/26/10	12/19/11	LT	1,964	2,170	(206)
84 SH YAHOO INC	05/04/10	12/19/11	LT	1,250	1,375	(125)
6 SH YAHOO INC	05/10/10	12/19/11	LT	89	98	(9)
64 SH YAHOO INC	05/10/10	12/22/11	LT	1,033	1,049	(16)
2,000 SH USD TELEFONICA EM 6.22% 17 CXL	10/17/07	06/23/11	LT	(2,202)	(2,042)	(160)
2,000 SH USD TELEFONICA EM 6.22% 17 CXL	11/15/07	06/23/11	LT	(2,202)	(2,056)	(146)
239 SH TENET HEALTHCARE CORP	12/03/07	01/10/12	LT	1,214	1,293	(79)
3 SH TYCO INTL LTD NAMEN-AKT CXL	11/06/06	03/14/11	LT	(133)	(132)	(1)
3 SH TYCO INTL LTD NAMEN-AKT	11/06/06	03/14/11	LT	133	133	-
13 SH TYCO INTL LTD NAMEN-AKT	11/17/06	03/14/11	LT	574	609	(35)
4 SH TYCO INTL LTD NAMEN-AKT CXL	11/17/06	04/14/11	LT	(208)	(186)	(22)

11 SH TYCO INTL LTD NAMEN-AKT CXL	01/29/07	04/14/11	LT	(572)	(537)	(35)
21 SH TYCO INTL LTD NAMEN-AKT CXL	03/05/07	04/14/11	LT	(1,092)	(988)	(104)
20 SH TYCO INTL LTD NAMEN-AKT CXL	03/20/07	04/14/11	LT	(1,040)	(947)	(93)
5 SH TYCO INTL LTD NAMEN-AKT CXL	03/26/07	04/14/11	LT	(260)	(245)	(15)
1 SH TYCO INTL LTD NAMEN-AKT COR	03/28/07	04/14/11	LT	52	73	(21)
1 SH TYCO INTL LTD NAMEN-AKT CXL	05/10/07	04/14/11	LT	(52)	(48)	(4)
10 SH TYCO INTL LTD NAMEN-AKT	05/10/07	06/17/11	LT	469	479	(10)
28 SH TYCO INTL LTD NAMEN-AKT	06/20/07	06/17/11	LT	1,314	1,439	(125)
13 SH TYCO INTL LTD NAMEN-AKT	06/20/07	09/06/11	LT	513	668	(155)
67 SH TYCO INTL LTD NAMEN-AKT	11/06/07	09/06/11	LT	2,644	2,736	(92)
15 SH ILLUMINA INC COM	01/13/11	01/26/12	LT	788	1,034	(246)
14 SH ILLUMINA INC COM	01/14/11	01/26/12	LT	736	961	(225)
2 SH ILLUMINA INC COM	01/14/11	01/26/12	LT	105	133	(28)
1000 DUKE ENERGY CORP 6.25% 12	05/10/07	01/17/12	LT	1,000	1,000	-
49 SH THORNBURG INTNL VL FD C	02/08/07	02/09/12	LT	1,217	1,355	(138)
1 SH THORNBURG INTNL VL FD C	02/28/07	02/09/12	LT	25	28	(3)
6 SH THORNBURG INTNL VL FD C	02/28/07	02/09/12	LT	149	160	(11)
1 SH THORNBURG INTNL VL FD C	06/27/07	02/09/12	LT	25	31	(6)
2 SH THORNBURG INTNL VL FD C	09/26/07	02/09/12	LT	50	68	(18)
82 SH THORNBURG INTNL VL FD C	11/19/07	02/09/12	LT	2,037	2,535	(498)
86 SH THORNBURG INTNL VL FD C	11/19/07	02/09/12	LT	2,136	2,658	(522)
1 SH THORNBURG INTNL VL FD C	11/20/07	02/09/12	LT	25	31	(6)
1785 SH THORNBURG INTNL VL FD C	03/05/08	02/09/12	LT	44,335	50,377	(6,042)
40 SH ALCOA INC	10/09/09	02/13/12	LT	414	568	(154)
27 SH ALCOA INC	10/13/09	02/13/12	LT	280	383	(103)
19 SH ALCOA INC	10/15/09	02/13/12	LT	197	270	(73)
26 SH AT&T INC	08/18/06	02/13/12	LT	779	789	(10)
9 SH AMER EXPRESS COMPANY	05/10/07	02/13/12	LT	469	543	(74)
36 SH DELL INC	02/12/08	02/13/12	LT	645	708	(63)
60 SH DELL INC	03/04/08	02/13/12	LT	1,075	1,163	(88)
70 SH DANA HLDG CORP	12/14/10	02/13/12	LT	1,119	1,200	(81)
39 SH GENERAL ELECTRIC	09/10/07	02/13/12	LT	742	1,509	(767)
22 SH GENERAL ELECTRIC	09/14/07	02/13/12	LT	419	893	(474)
14 SH GENERAL ELECTRIC	09/14/07	02/13/12	LT	266	568	(302)
27 SH HOLOGIC INC	04/28/08	01/31/12	LT	548	810	(262)
27 SH HOLOGIC INC	04/28/08	02/13/12	LT	567	780	(213)
27 SH HOLOGIC INC	04/30/08	01/31/12	LT	548	827	(279)
27 SH HOLOGIC INC	04/30/08	02/13/12	LT	567	798	(231)
1 SH HOLOGIC INC	05/01/08	01/31/12	LT	20	24	(4)
1 SH HOLOGIC INC	05/01/08	02/13/12	LT	21	23	(2)
19 SH HOLOGIC INC	05/05/08	01/31/12	LT	386	413	(27)
2 SH HOLOGIC INC	05/05/08	02/13/12	LT	42	44	(2)
17 SH JPMORGAN CHASE & CO	08/18/06	02/13/12	LT	650	773	(123)
36 SH PFIZER INC	04/26/06	02/13/12	LT	771	852	(81)
5 SH PRIZER INC	09/07/06	02/13/12	LT	107	131	(24)
21 SH STATE STREET CORP	04/14/10	02/13/12	LT	848	1,071	(223)
6 SH STATE STREET CORP	04/20/10	02/13/12	LT	242	269	(27)
264 SH SPRINT NEXTEL CORP	07/20/10	01/31/12	LT	554	1,233	(679)
453 SH SPRINT NEXTEL CORP	07/20/10	01/31/12	LT	951	2,137	(1,186)

61 SH SPRINT NEXTEL CORP	07/20/10	01/31/12	LT	128	290	(162)
213 SH SPRINT NEXTEL CORP	07/21/10	01/31/12	LT	447	986	(539)
133 SH SPRINT NEXTEL CORP	07/26/10	01/31/12	LT	279	656	(377)
266 SH SPRINT NEXTEL CORP	07/27/10	01/31/12	LT	559	1,301	(742)
579 SH SPRINT NEXTEL CORP	08/02/10	01/31/12	LT	1,216	2,721	(1,505)
22 SH SPRINT NEXTEL CORP	08/13/10	01/31/12	LT	46	96	(50)
204 SH SPRINT NEXTEL CORP	08/16/10	01/31/12	LT	428	887	(459)
172 SH SPRINT NEXTEL CORP	08/27/10	01/31/12	LT	361	690	(329)
191 SH SPRINT NEXTEL CORP	10/27/10	01/31/12	LT	401	815	(414)
391 SH SPRINT NEXTEL CORP	11/04/10	01/31/12	LT	821	1,595	(774)
435 SH SPRINT NEXTEL CORP	12/02/10	01/31/12	LT	913	1,701	(788)
446 SH SPRINT NEXTEL CORP	01/21/11	01/31/12	LT	937	1,918	(981)
24 SH TIME WARNER INC SHS	03/05/07	02/13/12	LT	909	1,011	(102)
16 SH CONNECTIVITY LTD	10/03/07	02/13/12	LT	562	569	(7)
15 SH CONNECTIVITY LTD	12/17/07	02/13/12	LT	527	547	(20)
33 TEREX CORP DEL NEW COM	06/07/10	02/09/12	LT	752	783	(31)
47 SH TEREX CORP DEL NEW COM	06/07/10	02/13/12	LT	1,086	1,116	(30)
19 SH VALERO ENERGY CORP NEW	09/17/08	02/13/12	LT	465	589	(124)
1 SH VALERO ENERGY CORP NEW	09/25/08	02/13/12	LT	24	35	(11)
24 SH YAHOO INC	05/10/10	02/13/12	LT	388	393	(5)
10 SH JUNIPER NETWORKS INC	11/12/10	02/13/12	LT	223	351	(128)
3 SH RANGE RESOURCES CORP DEL	05/01/08	02/13/12	LT	190	193	(3)
SUBTOTAL LT LOSS				362,557	463,315	(100,758)
200SH METLIFE INC	04/28/10	02/24/11	ST	4,646	4,820	(174)
100SH METLIFE INC	04/28/10	02/24/11	ST	2,323	2,408	(85)
400SH METLIFE INC	04/28/10	02/24/11	ST	9,303	9,633	(330)
300SH METLIFE INC	04/28/10	02/24/11	ST	6,980	7,225	(245)
100SH METLIFE INC	04/28/10	02/24/11	ST	2,327	2,409	(82)
600SH METLIFE INC	04/28/10	02/24/11	ST	13,967	14,455	(488)
2SH JOHNSON AND JOHNSON COM	03/01/11	03/14/11	ST	118	121	(3)
6SH STATE STREET CORP	04/14/10	03/14/11	ST	259	285	(26)
347SH SPRINT NEXTEL CORP	07/20/10	03/21/11	ST	1,461	1,607	(146)
286SH SPRINT NEXTEL CORP	07/20/10	03/21/11	ST	1,204	1,325	(121)
2SH CME GROUP INC	12/01/10	03/14/11	ST	580	598	(18)
2SH DEVON ENERGY CORP NEW	03/07/11	03/14/11	ST	177	181	(4)
1SH GOOGLE INC CL A	02/11/11	03/14/11	ST	571	624	(53)
6SH HEWLETT PACKARD CO DEL	02/09/11	03/14/11	ST	249	291	(42)
2SH ILLUMINA INC COM	01/12/11	03/14/11	ST	128	134	(6)
304SH NVIDIA	01/07/11	03/10/11	ST	5,559	5,909	(350)
379SH NVIDIA	01/07/11	03/10/11	ST	6,931	7,366	(435)
5SH NETAPP INC	09/15/10	03/14/11	ST	233	246	(13)
13SH SANDISK CORP INC	12/06/10	03/14/11	ST	580	620	(40)
36SH TARGET CORP COM	07/26/10	03/07/11	ST	1,849	1,889	(40)
70SH TARGET CORP COM	07/26/10	03/08/11	ST	3,599	3,674	(75)
5000 TOTAL CAPITAL SA 3.00% 15	01/19/11	03/01/11	ST	5,108	5,127	(19)
36SH CVS CAREMARK CORP	05/04/10	03/31/11	ST	1,226	1,323	(97)
39SH NETAPP INC	09/15/10	04/04/11	ST	1,779	1,919	(140)
334SH NETAPP INC	09/15/10	04/05/11	ST	15,388	16,431	(1,043)

18SH COGNIZANT TECH SOLUTNS A	03/22/11	05/03/11	ST	1,381	1,385	(4)
4SH CME GROUP INC	12/01/10	05/03/11	ST	1,177	1,196	(19)
13SH COMERICA INC COM	04/07/11	05/03/11	ST	493	499	(6)
13SH DEVON ENERGY CORP NEW	03/07/11	05/03/11	ST	1,133	1,174	(41)
47SH FREEPRT-MCMRAN CPR & GLD	10/26/10	05/23/11	ST	2,220	2,261	(41)
10SH FLOWSERVE CORP	02/03/11	05/03/11	ST	1,241	1,274	(33)
14SH FLOWSERVE CORP	02/03/11	05/25/11	ST	1,641	1,783	(142)
37SH FLOWSERVE CORP	02/04/11	05/25/11	ST	4,337	4,780	(443)
7SH FIRST SOLAR INC	03/15/11	05/03/11	ST	950	1,104	(154)
4SH GOOGLE INC CL A	02/11/11	05/03/11	ST	2,147	2,495	(348)
37SH HEWLETT PACKARD CO DEL	02/09/11	05/03/11	ST	1,480	1,795	(315)
9SH NATIONAL-OILWELL VARCO	03/16/11	05/03/11	ST	651	672	(21)
15SH ROCKWELL AUTOMATION INC	02/11/11	05/03/11	ST	1,276	1,319	(43)
25SH STARWOOD HOTELS AND	01/21/11	05/03/11	ST	1,454	1,551	(97)
52SH STARWOOD HOTELS AND	01/21/11	05/18/11	ST	2,976	3,225	(249)
53SH TEXTRON INC	04/07/11	05/03/11	ST	1,331	1,475	(144)
134SH TEXTRON INC	04/07/11	05/18/11	ST	3,163	3,729	(566)
23SH TEXTRON INC	04/07/11	05/18/11	ST	543	694	(151)
30SH TEXTRON INC	04/07/11	05/19/11	ST	711	905	(194)
61SH TEXTRON INC	04/07/11	05/19/11	ST	1,446	1,816	(370)
73SH TEXTRON INC	04/07/11	05/23/11	ST	1,632	2,173	(541)
23SH TEXTRON INC	04/07/11	05/23/11	ST	514	739	(225)
30SH TEXTRON INC	04/07/11	05/23/11	ST	671	960	(289)
61SH TEXTRON INC	04/07/11	05/23/11	ST	1,364	1,959	(595)
42SH TEXTRON INC	04/08/11	05/23/11	ST	939	1,153	(214)
29SH TEXTRON INC	04/08/11	05/23/11	ST	648	796	(148)
44SH TEXTRON INC	04/08/11	05/23/11	ST	984	1,208	(224)
19SH COGNIZANT TECH SOLUTNS A	03/22/11	06/14/11	ST	1,342	1,462	(120)
18SH COGNIZANT TECH SOLUTNS A	03/22/11	06/14/11	ST	1,272	1,475	(203)
26SH COGNIZANT TECH SOLUTNS A	03/23/11	06/14/11	ST	1,837	1,985	(148)
24SH COGNIZANT TECH SOLUTNS A	03/23/11	06/15/11	ST	1,668	1,832	(164)
72SH DEVON ENERGY CORP NEW	03/07/11	06/23/11	ST	5,534	6,501	(967)
2SH DEVON ENERGY CORP NEW	03/07/11	06/23/11	ST	154	182	(28)
11SH DEVON ENERGY CORP NEW	03/08/11	06/23/11	ST	846	982	(136)
21SH DEVON ENERGY CORP NEW	03/08/11	06/24/11	ST	1,627	1,875	(248)
44SH DEVON ENERGY CORP NEW	03/10/11	06/24/11	ST	3,409	3,815	(406)
82SH FREEPRT-MCMRAN CPR & GLD	10/26/10	06/23/11	ST	3,913	3,945	(32)
11SH FLOWSERVE CORP	2/4/2011	06/06/11	ST	1,238	1,421	(183)
28SH FLOWSERVE CORP	2/4/2011	06/07/11	ST	3,149	3,617	(468)
14SH FLOWSERVE CORP	2/4/2011	06/08/11	ST	1,551	1,808	(257)
2SH FLOWSERVE CORP	3/3/2011	06/08/11	ST	222	259	(37)
23SH FLOWSERVE CORP	3/3/2011	06/10/11	ST	2,448	2,984	(536)
10SH FLOWSERVE CORP	3/3/2011	06/13/11	ST	1,053	1,297	(244)
25SH FLOWSERVE CORP	3/4/2011	06/13/11	ST	2,632	3,200	(568)
52SH FIRST SOLAR INC	3/15/2011	05/27/11	ST	6,186	8,202	(2,016)
32SH FIRST SOLAR INC	3/15/2011	06/23/11	ST	3,894	5,047	(1,153)
42SH FIRST SOLAR INC	3/31/2011	06/23/11	ST	5,111	6,749	(1,638)
1SH FIRST SOLAR INC	4/1/2011	06/23/11	ST	122	162	(40)
4SH FIRST SOLAR INC	4/1/2011	06/24/11	ST	482	648	(166)

416SH HEWLETT PACKARD CO DEL	2/9/2011	06/23/11	ST	14,483	20,177	(5,694)
17SH ROCKWELL AUTOMATION INC	02/11/11	06/15/11	ST	1,331	1,495	(164)
12SH ROCKWELL AUTOMATION INC	02/14/11	06/15/11	ST	939	1,061	(122)
14SH ROCKWELL AUTOMATION INC	02/14/11	06/16/11	ST	1,098	1,238	(140)
84SH SANDISK CORP INC	12/06/10	06/23/11	ST	3,589	4,007	(418)
13SH SANDISK CORP INC	12/06/10	06/23/11	ST	555	708	(153)
87SH SANDISK CORP INC	12/07/10	06/23/11	ST	3,717	4,209	(492)
83SH SANDISK CORP INC	12/07/10	06/24/11	ST	3,417	4,015	(598)
56SH SANDISK CORP INC	02/15/11	06/24/11	ST	2,305	2,878	(573)
77SH TEXTRON INC	04/08/11	05/31/11	ST	1,761	2,115	(354)
78SH TEXTRON INC	04/08/11	06/01/11	ST	1,756	2,142	(386)
42SH TEXTRON INC	04/08/11	06/01/11	ST	946	1,287	(341)
29SH TEXTRON INC	04/08/11	06/01/11	ST	653	904	(251)
7SH TEXTRON INC	04/11/11	06/01/11	ST	158	190	(32)
3000 ROYAL BK OF SCOTL 5.62% 20	09/09/10	06/23/11	ST	2,974	3,064	(90)
115SH ALLSTATE CORP DEL COM	11/10/10	07/20/11	ST	3,251	3,508	(257)
52SH ALLSTATE CORP DEL COM	12/08/10	07/20/11	ST	1,470	1,585	(115)
80SH ALLSTATE CORP DEL COM	02/11/11	07/20/11	ST	2,261	2,514	(253)
74SH ALLSTATE CORP DEL COM	03/09/11	07/20/11	ST	2,092	2,372	(280)
47SH ALLSTATE CORP DEL COM	03/29/11	07/20/11	ST	1,329	1,492	(163)
34SH ALLSTATE CORP DEL COM	05/09/11	07/20/11	ST	961	1,130	(169)
77SH ALLSTATE CORP DEL COM	05/11/11	07/20/11	ST	2,177	2,553	(376)
36SH ALLSTATE CORP DEL COM	05/12/11	07/20/11	ST	1,018	1,184	(166)
57SH ALLSTATE CORP DEL COM	06/03/11	07/20/11	ST	1,611	1,753	(142)
262SH FLEXTRONICS INTL LTD	11/04/10	06/30/11	ST	1,679	1,886	(207)
98SH FLEXTRONICS INTL LTD	05/06/11	06/30/11	ST	628	688	(60)
105SH MBIA INC COM	11/04/10	08/15/11	ST	707	1,257	(550)
143SH MBIA INC COM	11/19/10	08/15/11	ST	963	1,501	(538)
125SH MBIA INC COM	03/03/11	08/15/11	ST	842	1,349	(507)
75SH MBIA INC COM	05/09/11	08/15/11	ST	505	747	(242)
229SH MBIA INC COM	05/13/11	08/15/11	ST	1542	2,196	(654)
84SH MBIA INC COM	05/23/11	08/15/11	ST	566	741	(175)
140SH MBIA INC COM	06/28/11	08/15/11	ST	943	1,105	(162)
45SH BAKER HUGHES INC	01/28/11	08/09/11	ST	2,712	3,058	(346)
74SH COGNIZANT TECH SOLUTNS A	03/23/11	08/02/11	ST	5308	5,650	(342)
20SH COGNIZANT TECH SOLUTNS A	03/24/11	08/02/11	ST	1,435	1,551	(116)
2SH COGNIZANT TECH SOLUTNS A	03/24/11	08/09/11	ST	127	155	(28)
12SH COGNIZANT TECH SOLUTNS A	04/25/11	08/09/11	ST	765	981	(216)
56SH COGNIZANT TECH SOLUTNS A	04/26/11	08/09/11	ST	3569	4,585	(1,016)
1SH COGNIZANT TECH SOLUTNS A	04/27/11	08/09/11	ST	64	82	(18)
50SH CATERPILLAR INC DEL	02/18/11	08/15/11	ST	4552	5,262	(710)
78SH POTASH CORP SASKATCHEWANT	01/06/11	08/22/11	ST	4,032	4,315	(283)
43SH ROCKWELL AUTOMATION INC	02/14/11	08/23/11	ST	2370	3,803	(1,433)
65SH ROCKWELL AUTOMATION INC	02/15/11	08/23/11	ST	3,583	5,755	(2,172)
22SH ROCKWELL AUTOMATION INC	02/16/11	08/23/11	ST	1213	1,987	(774)
72SH STRYKER CORP	05/12/11	08/04/11	ST	3,672	4,525	(853)
18SH STRYKER CORP	05/12/11	08/11/11	ST	833	1,131	(298)
46SH STRYKER CORP	05/13/11	08/11/11	ST	2,129	2,910	(781)
83SH STRYKER CORP	05/13/11	08/18/11	ST	3724	5,250	(1,526)

45SH STRYKER CORP	05/16/11	08/18/11	ST	2,019	2,877	(858)
8SH STRYKER CORP	05/16/11	08/19/11	ST	357	512	(155)
35SH STRYKER CORP	05/19/11	08/19/11	ST	1,561	2,240	(679)
60SH STRYKER CORP	05/20/11	08/19/11	ST	2676	3,822	(1,146)
0.247 SH IVY ASSET STRATEGY FD C	11/03/10	09/06/11	ST	6	6	-
0.477 SH THORNBURG INTNL VL FD C	06/24/11	09/06/11	ST	11	12	(1)
267 SH ALLEGHENY TECH INC	08/26/11	09/06/11	ST	11656	11,994	(338)
145 SH AES CORP	06/29/11	09/06/11	ST	1,504	1,829	(325)
93 SH CISCO SYSTEMS INC COM	07/20/11	09/06/11	ST	1404	1,464	(60)
93 SH DANA HLDG CORP	12/14/10	09/06/11	ST	1,104	1,595	(491)
45 SH DANA HLDG CORP	12/14/10	09/06/11	ST	534	772	(238)
32 SH ENERGIZER HLDGS INC COM	04/06/11	09/06/11	ST	2,284	2,331	(47)
75 SH NABORS INDUSTRIES LTD	03/31/11	09/06/11	ST	1,270	2,271	(1,001)
36 SH AMN ELEC POWER CO	05/23/11	09/06/11	ST	1,361	1,385	(24)
19 SH BAKER HUGHES INC	01/28/11	09/06/11	ST	1,082	1,291	(209)
8 SH BG GROUP PLC SPON ADR	04/19/11	09/06/11	ST	786	973	(187)
4 SH CME GROUP INC	12/01/10	09/06/11	ST	1,015	1,196	(181)
46 SH COMERICA INC COM	04/07/11	09/06/11	ST	1036	1,765	(729)
28 SH DANAHER CORP DEL COM	05/16/11	09/06/11	ST	1,193	1,515	(322)
18 SH EOG RESOURCES INC	10/15/10	09/06/11	ST	1553	1,800	(247)
33 SH EOG RESOURCES INC	10/15/10	09/22/11	ST	2,565	3,301	(736)
3 SH FREEPRT-MCMRAN CPR & GLD	10/26/10	09/06/11	ST	132	144	(12)
39 SH FREEPRT-MCMRAN CPR & GLD	11/01/10	09/06/11	ST	1,716	1,868	(152)
63 SH FREEPRT-MCMRAN CPR & GLD	11/01/10	09/22/11	ST	2,057	3,018	(961)
7 SH GOOGLE INC CL A	02/11/11	09/06/11	ST	3616	4,367	(751)
20 SH GILEAD SCIENCES INC COM	07/21/11	09/06/11	ST	769	860	(91)
139 SH GILEAD SCIENCES INC COM	07/21/11	09/27/11	ST	5575	5,976	(401)
51 SH ILLUMINA INC COM	01/12/11	09/06/11	ST	2,501	3,410	(909)
2 SH ILLUMINA INC COM	01/13/11	09/06/11	ST	98	138	(40)
96 SH INTEL CORP	05/18/11	09/06/11	ST	1,867	2,291	(424)
40 SH JUNIPER NETWORKS INC	11/11/10	09/06/11	ST	792	1,377	(585)
11 SH JUNIPER NETWORKS INC	11/12/10	09/06/11	ST	218	386	(168)
73 SH JOHNSON AND JOHNSON COM	05/12/11	09/06/11	ST	4,701	4,859	(158)
18 SH KOHLS CORP WISC PV 1CT	08/11/11	09/06/11	ST	779	862	(83)
107 SH KROGER CO	06/24/11	09/06/11	ST	2,427	2,621	(194)
30 SH MONSANTO CO NEW DEL COM	05/31/11	09/06/11	ST	1926	2,125	(199)
27 SH NATIONAL-OILWELL VARCO	03/16/11	09/06/11	ST	1,695	2,016	(321)
37 SH PEPSICO INC	05/18/11	09/06/11	ST	2,301	2,630	(329)
28 SH QUALCOMM INC	07/21/11	09/06/11	ST	1,371	1,594	(223)
30 SH RAYTHEON CO DELAWARE NEW	05/18/11	09/06/11	ST	1216	1,478	(262)
24 SH STARWOOD HOTELS AND	01/21/11	09/06/11	ST	974	1,489	(515)
11 SH STARWOOD HOTELS AND	01/24/11	09/06/11	ST	446	687	(241)
19 SH SIGMA ALDRICH CORP	06/23/11	09/06/11	ST	1,162	1,292	(130)
36 SH TYCO INTL LTD NAMEN-AKT	06/10/11	09/06/11	ST	1421	1,668	(247)
30 SH TIME WARNER INC SHS	05/19/11	09/06/11	ST	891	1,103	(212)
68 SH TYSON FOODS INC CL A	06/23/11	09/06/11	ST	1,139	1,260	(121)
36 SH TYSON FOODS INC CL A	06/23/11	09/06/11	ST	603	667	(64)
33 SH WATERS CORP	02/10/11	09/06/11	ST	2,489	2,613	(124)
44 SH WAL-MART STORES INC	06/23/11	09/06/11	ST	2264	2,334	(70)

35 SH YUM BRANDS INC	05/20/11	09/06/11	ST	1,817	1,971	(154)
145 SH AES CORP CXL	06/29/11	09/06/11	ST	-1504	(1,829)	325
95 SH AES CORP	06/29/11	09/06/11	ST	986	1,198	(212)
50 SH AES CORP	06/29/11	09/06/11	ST	519	631	(112)
8 SH UNITED STS STL CORP NEW	11/04/10	10/20/11	ST	180	376	(196)
15 SH UNITED STS STL CORP NEW	11/04/10	10/21/11	ST	346	705	(359)
61 SH UNITED STS STL CORP NEW	04/19/11	10/21/11	ST	1406	3,211	(1,805)
42 SH UNITED STS STL CORP NEW	04/27/11	10/21/11	ST	968	2,007	(1,039)
37 SH UNITED STS STL CORP NEW	05/09/11	10/21/11	ST	853	1,732	(879)
22 SH ALLEGHENY TECH INC	10/18/10	10/04/11	ST	707	1,050	(343)
88 SH ALLEGHENY TECH INC	10/19/10	10/04/11	ST	2829	4,109	(1,280)
51 SH ALLEGHENY TECH INC	10/19/10	10/05/11	ST	1,680	2,381	(701)
151 SH BAKER HUGHES INC	01/28/11	09/29/11	ST	7265	10,261	(2,996)
48 SH CANADIAN NATURAL RES LTD	10/21/10	10/06/11	ST	1,446	1,713	(267)
102 SH CANADIAN NATURAL RES LTD	10/21/10	10/07/11	ST	3048	3,640	(592)
23 SH CANADIAN NATURAL RES LTD	11/15/10	10/07/11	ST	687	902	(215)
46 SH CANADIAN NATURAL RES LTD	11/16/10	10/07/11	ST	1,375	1,751	(376)
15 SH CME GROUP INC	12/01/10	10/25/11	ST	3,922	4,486	(564)
1 SH CME GROUP INC	12/02/10	10/25/11	ST	261	310	(49)
19 SH CME GROUP INC	12/02/10	10/26/11	ST	4994	5,891	(897)
252 SH FREEPRT-MCMRAN CPR & GLD	11/01/10	09/29/11	ST	7,917	12,072	(4,155)
24 SH FREEPRT-MCMRAN CPR & GLD	11/09/10	09/29/11	ST	754	1,287	(533)
72 SH FREEPRT-MCMRAN CPR & GLD	11/15/10	09/29/11	ST	2,262	3,745	(1,483)
15 SH ILLUMINA INC COM	01/13/11	10/03/11	ST	575	1,034	(459)
30 SH ILLUMINA INC COM	01/13/11	10/04/11	ST	1,139	2,068	(929)
14 SH LAS VEGAS SANDS CORP	06/07/11	10/03/11	ST	518	567	(49)
60 SH LAS VEGAS SANDS CORP	06/07/11	10/03/11	ST	2,221	2,430	(209)
34 SH NETFLIX COM INC	12/09/10	09/29/11	ST	3789	6,453	(2,664)
17 SH NETFLIX COM INC	04/26/11	09/29/11	ST	1,894	3,960	(2,066)
14 SH NETFLIX COM INC	07/26/11	09/29/11	ST	1,560	3,578	(2,018)
47 SH SINA CORPORATION	01/14/11	09/29/11	ST	3,430	4,079	(649)
27 SH SINA CORPORATION	01/14/11	09/30/11	ST	1,886	2,343	(457)
10 SH SINA CORPORATION	01/18/11	09/30/11	ST	698	872	(174)
44 SH WAL-MART STORES INC CXL	06/23/11	09/06/11	ST	2,264	2,334	(70)
44 SH WAL-MART STORES INC	06/23/11	09/06/11	ST	2,264	2,334	(70)
58 SH YUM BRANDS INC	05/20/11	09/30/11	ST	2872	3,266	(394)
35 SH YUM BRANDS INC	05/23/11	09/30/11	ST	1,733	1,957	(224)
32 SH COMCAST CORP	09/06/11	11/25/11	ST	800	829	(29)
1100 SH COMCAST CORP	09/06/11	11/25/11	ST	27,500	28,511	(1,011)
818 SH COMCAST CORP	09/06/11	11/25/11	ST	20,450	21,215	(765)
2 SH CME GROUP INC	12/02/10	10/27/11	ST	547	620	(73)
34 SH MORGAN STANLEY	02/02/11	11/11/11	ST	556	1,014	(458)
65 SH MORGAN STANLEY	02/02/11	11/17/11	ST	941	1,938	(997)
17 SH MORGAN STANLEY	02/09/11	11/17/11	ST	246	512	(266)
57 SH MORGAN STANLEY	02/09/11	11/21/11	ST	776	1,717	(941)
77 SH MORGAN STANLEY	05/09/11	11/21/11	ST	1048	1,929	(881)
61 SH MORGAN STANLEY	06/03/11	11/21/11	ST	831	1,418	(587)
9 SH INTEL CORP	05/18/11	11/04/11	ST	214	215	(1)
76 SH JOHNSON AND JOHNSON COM	05/12/11	11/04/11	ST	4,855	5,058	(203)

19 SH RAYTHEON CO DELAWARE NEW	05/18/11	10/28/11	ST	824	936	(112)
47 SH RAYTHEON CO DELAWARE NEW	05/19/11	10/28/11	ST	2,039	2,334	(295)
24 SH STARWOOD HOTELS AND	01/21/11	11/23/11	ST	1058	1,534	(476)
37 SH STARWOOD HOTELS AND	01/24/11	11/23/11	ST	1,630	2,310	(680)
77 SH ILLUMINA INC COM	01/13/11	12/12/11	ST	2,091	5,309	(3,218)
56 SH JOHNSON AND JOHNSON COM	05/12/11	12/02/11	ST	3,559	3,727	(168)
50 SH JOHNSON AND JOHNSON COM	06/23/11	12/02/11	ST	3178	3,255	(77)
14 SH LAS VEGAS SANDS CORP	06/07/11	11/29/11	ST	626	661	(35)
38 SH LAS VEGAS SANDS CORP	06/07/11	11/29/11	ST	1698	1,849	(151)
150 SH PEPSICO INC	05/18/11	12/01/11	ST	9,622	10,662	(1,040)
7 SH PEPSICO INC	06/03/11	12/01/11	ST	449	482	(33)
31 SH PROCTER & GAMBLE CO	05/12/11	12/05/11	ST	2,007	2,059	(52)
200 SH REPUBLIC SERVICES INC	08/18/11	12/08/11	ST	5,362	5,463	(101)
192 SH REPUBLIC SERVICES INC	08/19/11	12/08/11	ST	5,148	5,268	(120)
48 SH RAYTHEON CO DELAWARE NEW	05/19/11	12/02/11	ST	2,181	2,384	(203)
73 SH RAYTHEON CO DELAWARE NEW	05/20/11	12/02/11	ST	3,316	3,616	(300)
15 SH RAYTHEON CO DELAWARE NEW	05/23/11	12/02/11	ST	681	741	(60)
40 SH RAYTHEON CO DELAWARE NEW	05/23/11	12/05/11	ST	1,826	1,977	(151)
36 SH TYCO INTL LTD NAMEN-AKT	06/10/11	09/06/11	ST	1421	1,677	(256)
27 SH WATERS CORP	02/10/11	12/12/11	ST	1,981	2,138	(157)
7 SH WATERS CORP	02/10/11	12/13/11	ST	511	554	(43)
32 SH WATERS CORP	02/11/11	12/13/11	ST	2,335	2,545	(210)
1 SH GOOGLE INC CL A	02/11/11	01/12/12	ST	629	682	(53)
37 SH ILLUMINA INC COM	03/16/11	01/26/12	ST	1,944	2,362	(418)
57 SH KROGER CO	06/24/11	01/20/12	ST	1,361	1,396	(35)
5 SH KROGER CO	06/27/11	01/20/12	ST	119	122	(3)
170 SH KROGER CO	06/27/11	01/23/12	ST	4,098	4,133	(35)
22 SH LAS VEGAS SANDS CORP	06/07/11	01/24/12	ST	1,048	1,070	(22)
31 SH WATERS CORP	02/11/11	01/11/12	ST	2,327	2,465	(138)
40 SH WATERS CORP	02/14/11	01/11/12	ST	3,002	3,201	(199)
5 SH WATERS CORP	02/15/11	01/11/12	ST	375	400	(25)
21 SH WATES CORP	05/24/11	01/11/12	ST	1,576	2,039	(463)
43 SH WATES CORP	05/25/11	01/11/12	ST	3,227	4,202	(975)
37 SH WATERS CORP	07/26/11	01/11/12	ST	2,777	3,309	(532)
5000 US TSY 3.125% NOV 15 2041	11/23/11	01/06/12	ST	5,066	5,246	(180)
6 SH LAM RESEARCH CORP COM	01/30/12	02/13/12	ST	253	255	(2)
289 SH SPRINT NEXTEL CORP	05/09/11	01/31/12	ST	607	1,516	(909)
630 SH SPRINT NEXTEL CORP	07/28/11	01/31/12	ST	1,323	2,684	(1,361)
262 SH SPRINT NEXTEL CORP	09/30/11	01/31/12	ST	550	807	(257)
824 SH SPRINT NEXTEL CORP	10/10/11	01/31/12	ST	1,730	1,828	(98)
183 SH SPRINT NEXTEL CORP	11/07/11	01/31/12	ST	384	527	(143)
4 SH ABERCROMBIE & FITCH CO	09/29/11	02/13/12	ST	179	258	(79)
7 SH BG GROUP PLC SPON ADR	04/19/11	02/13/12	ST	809	851	(42)
9 SH COMERICA INC COM	04/07/11	02/13/12	ST	272	345	(73)
8 SH DANAHER CORP DEL COM	05/16/11	02/13/12	ST	415	433	(18)
9 SH FAMILY DOLLAR STORES	10/19/11	02/13/12	ST	516	520	(4)
1 SH GOOGLE INC CL A	02/14/11	02/13/12	ST	612	628	(16)
8 SH ILLUMINA INC COM	03/16/11	02/13/12	ST	431	511	(80)
6 SH JOY GLOBAL INC DEL COM	01/25/12	02/13/12	ST	513	545	(32)

9 SH JOHNSON AND JOHNSON COM	06/23/11	02/13/12	ST	582	586	(4)
103 SH KROGER CO	06/27/11	02/10/12	ST	2,433	2,504	(71)
81 SH KROGER CO	06/27/11	02/13/12	ST	1,910	1,969	(59)
189 SH KROGER CO	07/05/11	02/13/12	ST	4,457	4,745	(288)
104 SH KROGER CO	07/05/11	02/14/12	ST	2,456	2,611	(155)
22 SH LAS VEGAS SANDS CORP	06/07/11	01/24/12	ST	1,048	1,070	(22)
49 SH LORILLARD INC	10/04/11	01/31/12	ST	5,265	5,419	(154)
40 SH LORILLARD INC	10/04/11	02/01/12	ST	4,313	4,424	(111)
7 SH PEPSICO INC	06/03/11	02/13/12	ST	445	482	(37)
6 SH PROCTER GAMBLE CO	05/12/11	02/13/12	ST	386	399	(13)
12 SH SANDISK CORP INC	12/05/11	02/13/12	ST	561	611	(50)
SUBTOTAL ST LOSS				607,043	718,810	(111,767)
SUBTOTAL CAPITAL LOSS				969,600	1,182,125	(212,525)
NET CAPITAL GAIN				2,545,799	2,385,694	160,105
Not a workpaper- transferred into CSA						