



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



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

OMB No 1545-0052

2011

Department 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

JUL 1, 2011

, and ending

JUN 30, 2012

Name of foundation

E.O. ROBINSON MOUNTAIN FUND

A Employer identification number

61-0449642

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

P.O. BOX 54930

Room/suite

B Telephone number

(859) 269-2624

City or town, state, and ZIP code

LEXINGTON, KY 40555-4930

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 changeD 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 foundationE 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)

▶ \$ 15,332,357. (Part I, column (d) must be on cash basis)

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))

(a) Revenue and expenses per books

(b) Net investment income

(c) Adjusted net income

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

Revenue	1	Contributions, gifts, grants, etc., received			N/A	
	2	Check ☒ If the foundation is not required to attach Sch. B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	446,900.	446,900.		STATEMENT 1
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	<41,086.>			
	b	Gross sales price for all assets on line 6a	3,002,354.			
	7	Capital gain net income (from Part IV, line 2)		0.		
	8	Net short-term capital gain				
Operating and Administrative Expenses	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less: Cost of goods sold				
	c	Gross profit or (loss)				
	11	Other income	4,307.	4,307.		STATEMENT 2
	12	Total. Add lines 1 through 11	410,121.	451,207.		
	13	Compensation of officers, directors, trustees, etc.	40,000.	10,000.		30,000.
	14	Other employee salaries and wages	63,011.	0.		63,011.
	15	Pension plans, employee benefits	25,686.	5,137.		20,549.
	16a	Legal fees				
	b	Accounting fees	13,029.	4,000.		9,029.
	c	Other professional fees				
	17	Interest				
	18	Taxes	16,771.	2,506.		10,023.
	19	Depreciation and depletion	81,494.	0.		
	20	Occupancy				
	21	Travel, conferences, and meetings	97.	20.		77.
22	Printing and publications					
23	Other expenses	117,281.	28,821.		85,195.	
24	Total operating and administrative expenses. Add lines 13 through 23	357,369.	50,484.		217,884.	
25	Contributions, gifts, grants paid	464,200.			464,200.	
26	Total expenses and disbursements. Add lines 24 and 25	821,569.	50,484.		682,084.	
27	Subtract line 26 from line 12	<411,448.>				
a	Excess of revenue over expenses and disbursements					
b	Net investment income (if negative, enter -0-)		400,723.			
c	Adjusted net income (if negative, enter -0-)			N/A		

123501
12-02-11

LHA For Paperwork Reduction Act Notice, see instructions.

Form 990-PF (2011)

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	106,425.	75,679.	75,679.
	2 Savings and temporary cash investments	288,693.	538,197.	538,197.
	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			
	7 Other notes and loans receivable ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges		5,313.	5,313.
	10a Investments - U S and state government obligations STMT 6	4,249,739.	3,384,608.	3,643,488.
	b Investments - corporate stock STMT 7	7,624,688.	7,868,194.	9,714,285.
	c Investments - corporate bonds			
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other			
	14 Land, buildings, and equipment basis ▶ 2,434,385.			
	Less accumulated depreciation ▶ 1,078,990.	1,388,015.	1,355,395.	1,355,395.
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	13,657,560.	13,227,386.	15,332,357.
	17 Accounts payable and accrued expenses			
	18 Grants payable	14,000.		
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ ACCRUED EXCISE TAX)	13,155.	0.	
23 Total liabilities (add lines 17 through 22)	27,155.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ X			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	13,630,405.	13,227,386.	
	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	13,630,405.	13,227,386.		
31 Total liabilities and net assets/fund balances	13,657,560.	13,227,386.		

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	13,630,405.
2 Enter amount from Part I, line 27a	2	<411,448.>
3 Other increases not included in line 2 (itemize) ▶ UNREALIZED GAINS	3	8,429.
4 Add lines 1, 2, and 3	4	13,227,386.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	13,227,386.

Form 990-PF (2011)

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 STMT FROM PNC INVESTMENTS (I)	P	VARIOUS	VARIOUS
b SEE ATTACHED STMT FROM HUNTINGTON INVESTMENTS (II)	P	VARIOUS	VARIOUS
d HUNTINGTON SHORT TERM CAPITAL LOSS	P	VARIOUS	VARIOUS
e HUNTINGTON LONG TERM CAPITAL GAINS		VARIOUS	VARIOUS

(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 1,854,298.		1,738,740.	115,558.
b			
c 1,171,771.		1,304,700.	<132,929.>
d <27,117.>			<27,117.>
e 3,402.			3,402.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			115,558.
b			
c			<132,929.>
d			<27,117.>
e			3,402.

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	<41,086.>
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) If (loss), enter -0- in Part I, line 8	If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

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 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	668,749.	13,860,038.	.048250
2009	621,922.	12,684,468.	.049030
2008	442,085.	11,857,331.	.037284
2007	975,185.	16,114,321.	.060517
2006	743,343.	16,439,425.	.045217

2 Total of line 1, column (d)	2	.240298
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	.048060
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	13,711,744.
5 Multiply line 4 by line 3	5	658,986.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	4,007.
7 Add lines 5 and 6	7	662,993.
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	730,958.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary-see instructions)		1	4,007.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	4,007.
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	4,007.
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a 9,320.		
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	9,320.
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	5,313.
11 Enter the amount of line 10 to be credited to 2012 estimated tax	5,313. Refunded	11	0.

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
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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
1c 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 \$ 0. (2) On foundation managers \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?		X
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) KY		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Form 990-PF (2011)

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 ► JUANITA STOLLINGS Telephone no ► (859) 269-2624 Located at ► P.O. BOX 54930, LEXINGTON, KY ZIP+4 ► 40555			
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 N/A			
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?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ►		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions) 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 ►		
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

Form 990-PF (2011)

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)?

☐ 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

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?

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

6b

X

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.

(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 8		40,000.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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

Form 990-PF (2011)

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	13,216,186.
b	Average of monthly cash balances	1b	704,366.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	13,920,552.
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	13,920,552.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	208,808.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	13,711,744.
6	Minimum investment return. Enter 5% of line 5	6	685,587.

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	685,587.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	4,007.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	4,007.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	681,580.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	681,580.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	681,580.

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	682,084.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	48,874.
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	730,958.
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	5	4,007.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	726,951.

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.

Form 990-PF (2011)

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				681,580.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			12,211.	
b Total for prior years		0.		
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	0.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 730,958.				
a Applied to 2010, but not more than line 2a			12,211.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				681,580.
e Remaining amount distributed out of corpus	37,167.			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	37,167.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
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		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2010 Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	37,167.			
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	37,167.			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
SEE ATTACHED STATEMENT III				464,200.
Total			3a	464,200.
b Approved for future payment				
NONE				
Total			3b	0.

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
	(a) Business code	(b) Amount	(c) Exclu- sion 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					
4 Dividends and interest from securities			14	446,900.	
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			14	4,307.	
8 Gain or (loss) from sales of assets other than inventory			14	<41,086.>	
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.		410,121.	0.
13 Total. Add line 12, columns (b), (d), and (e)				410,121.	0.

(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 | | X |
| | (2) Other assets | | X |
| b | Other transactions | | |
| | (1) Sales of assets to a noncharitable exempt organization | | X |
| | (2) Purchases of assets from a noncharitable exempt organization | | X |
| | (3) Rental of facilities, equipment, or other assets | | X |
| | (4) Reimbursement arrangements | | X |
| | (5) Loans or loan guarantees | | X |
| | (6) Performance of services or membership or fundraising solicitations | | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | | 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		

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

1/16/13
Date

Secretary Treasurer

May the IRS discuss this return with the preparer shown below (see instr)?

☒ X	Yes	☐	No
--	-----	--------------------------	----

☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name

BRAD OBERLANDER

Preparer's signature

B. Chelander CPA

Date _____

1/8/13

Check ☐ if
self-employed

PTIN

P00737422

Firm's name ▶ FISTER, WILLIAMS & OBERLANDER, PLLC

Firm's EIN ► 61-1373721

Firm's address ► 401 LEWIS HARGETT CIRCLE, SUITE 110
LEXINGTON, KY 40503

Phone no 859-219-0098

Form **990-PF** (2011)

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
-------------	--	-----------	---

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
PNC INVESTMENTS	446,900.	0.	446,900.
TOTAL TO FM 990-PF, PART I, LN 4	446,900.	0.	446,900.

FORM 990-PF	OTHER INCOME	STATEMENT	2
-------------	--------------	-----------	---

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
GAS ROYALTIES	4,307.	4,307.	
TOTAL TO FORM 990-PF, PART I, LINE 11	4,307.	4,307.	

FORM 990-PF	ACCOUNTING FEES	STATEMENT	3
-------------	-----------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	13,029.	4,000.		9,029.
TO FORM 990-PF, PG 1, LN 16B	13,029.	4,000.		9,029.

FORM 990-PF	TAXES	STATEMENT	4
-------------	-------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAX	4,222.	0.		0.
PAYROLL TAXES	12,549.	2,506.		10,023.
TO FORM 990-PF, PG 1, LN 18	16,771.	2,506.		10,023.

FORM 990-PF OTHER EXPENSES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
UTILITIES	11,757.	1,176.		10,581.
TELEPHONE	1,138.	569.		569.
INSURANCE	23,732.	2,000.		21,732.
OFFICE SUPPLIES	1,487.	744.		743.
MAINTENANCE AND REPAIRS	13,316.	1,332.		11,984.
MISCELLANEOUS EXPENSES	3,265.	0.		0.
INVESTMENT FEES	62,586.	23,000.		39,586.
TO FORM 990-PF, PG 1, LN 23	117,281.	28,821.		85,195.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 6

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS AND US GOV'T OBLIGATIONS	X		3,384,608.	3,643,488.
TOTAL U.S. GOVERNMENT OBLIGATIONS			3,384,608.	3,643,488.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			3,384,608.	3,643,488.

FORM 990-PF CORPORATE STOCK STATEMENT 7

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
EQUITIES & MUTUAL FUNDS	7,868,194.	9,714,285.
TOTAL TO FORM 990-PF, PART II, LINE 10B	7,868,194.	9,714,285.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 8

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
JUANITA STOLLINGS P.O. BOX 54930 LEXINGTON, KY 40555	SECRETARY/TREASURER 30.00	40,000.	0.	0.
JUDGE WILLIAM ENGLE, III P.O. BOX 54930 LEXINGTON, KY 40555	CHAIRMAN 1.00	0.	0.	0.
J. HAGAN CODELL P.O. BOX 54930 LEXINGTON, KY 40555	VICE CHAIRMAN 1.00	0.	0.	0.
JUDGE SARA WALTER COMBS P.O. BOX 54930 LEXINGTON, KY 40555	DIRECTOR 1.00	0.	0.	0.
SUSAN DUFF P.O. BOX 54930 LEXINGTON, KY 40555	DIRECTOR 1.00	0.	0.	0.
HAROLD H. MULLIS P.O. BOX 54930 LEXINGTON, KY 40555	DIRECTOR 1.00	0.	0.	0.
JAMES L HURLEY P.O. BOX 54930 LEXINGTON, KY 40555	DIRECTOR 1.00	0.	0.	0.
RONALD M JOHNSON P.O. BOX 54930 LEXINGTON, KY 40555	DIRECTOR 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		40,000.	0.	0.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 9

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTEDJUANITA STOLLINGS
P.O. BOX 54930
LEXINGTON, KY 40555TELEPHONE NUMBER

(859) 269-2624

FORM AND CONTENT OF APPLICATIONS

REQUESTS ARE INITIATED BY A FORMAL APPLICATION FORM; A COPY OF TAX EXEMPT STATUS UNDER SEC 501(C)(3) OF THE INTERNAL REVENUE CODE IS REQUIRED; COST AND PROJECT DETAILS MUST BE PROVIDED.

ANY SUBMISSION DEADLINES

MARCH 1 AND SEPTEMBER 1.

RESTRICTIONS AND LIMITATIONS ON AWARDS

AWARDS ARE RESTRICTED TO THE BENEFIT OF RESIDENTS OF 30 COUNTIES IN EASTERN KENTUCKY.



E O ROBINSON MOUNTAIN FUND
CONSOLIDATED ACCOUNT STATEMENT
Account number 21-80-501-5826011
July 1, 2011 - June 29, 2012

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
XCEL ENERGY INC 21-80-660-5826003	12	19 22083	- 230 65	10/19/11	25 41	304 92	74 27
ZEBRA TECHNOLOGIES CORP CLASS A 21-80-692-5826003	16	24 85500	- 397 68	10/20/11	33 79	540 66	142 98
ZEBRA TECHNOLOGIES CORP CLASS A 21-80-692-5826003	1	24 86000	- 24 86	10/26/11	35 18	35 18	10 32
Total			- \$1,738,739.67			\$1,854,297.50	\$115,557.83

• We have been unable to obtain tax cost information for these assets. If you have any information regarding tax cost call Charles Eisenstat your Account Advisor

Attachment I

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
COVIDIEN PLC ISIN IE00B68SQD29 SEDOL B68SQD2 21-80-640-5826003	78	\$53 52385	-\$4,174 86	10/17/11	\$44 78	\$3,492 44	-\$68
HERBALIFE LTD 21-80-640-5826003	93	29 76366	-2,768 02	08/11/11	54 48	5,066 46	2,298 44
PLATINUM UNDERWRITERS HLDGS 21-80-692-5826003	13	29 03000	-377 39	08/12/11	30 47	396 10	18 71
PLATINUM UNDERWRITERS HLDGS 21-80-692-5826003	1	29 03000	-29 03	10/26/11	33 36	33 36	4 33
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	47	9 85191	-463 04	08/23/11	8 27	388 68	-74 36
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	56	11 50946	-644 53	10/11/11	11 47	642 30	-2 23
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	31	13 64581	-423 02	10/19/11	12 62	391 25	-31 77
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	79	14 67722	-1,159 50	10/20/11	13 48	1,064 58	-94 92
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	36	16 14139	-581 09	10/21/11	12 99	467 65	-113 44
XYRATEX LTD SEDOL B01LTW6 ISIN BMG982681089 21-80-692-5826003	4	16 43500	-65 74	10/26/11	13 18	52 72	-13 02

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
NOBLE CORPORATION SEDOL B6529D7 ISIN CH0033347318 21-80-640-5826003	98	44 77388	- 4,387 84	07/12/11	36 49	3,576 39	- 811 45
CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113 21-80-660-5826003	42	34 98357	- 1,469 31	08/23/11	50 68	2,128 68	659 37
CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113 21-80-660-5826003	39	34 98333	- 1,364 35	09/23/11	52 98	2,066 18	701 83
ASML HOLDING NV F ISIN USN070591862 21-80-640-5826003	105	30 87505	- 3,241 88	07/15/11	34 15	3,585 89	344.01
ROYAL CARIBBEAN CRUISES LTD SEDOL 2754907 ISIN LR0008862868 21-80-660-5826003	85	42 00000	- 3,570 00	08/03/11	28 06	2,384 90	- 1,185.10
AGL RES INC 21-80-692-5826003	34	34 12147	- 1,160 13	08/12/11	38 42	1,306 14	146.01
AGL RES INC 21-80-692-5826003	1	35 53000	- 35 53	10/26/11	41.73	41 73	1.89
AT&T INC NTS 06 300% DUE 01/15/2038 21-80-572-5826029	5,000	100 72400	- 5,036 20	07/08/11	109 71	5,485 55	449 35
ABERCROMBIE & FITCH CO CL A 21-80-640-5826003	79	57 27835	- 4,524 99	11/08/11	55 94	4,419 31	- 105.68
ACME PACKET INC 21-80-640-5826003	61	74 95164	- 4,572 05	11/01/11	38 04	2,320 35	- 2,251 70
AGILENT TECHNOLOGIES (IPO) 21-80-640-5826003	89	49 22393	- 4,380 93	09/27/11	33 95	3,021 50	- 1,359 43

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
ALBEMARLE CORP 21-80-660-5826003	65	57 33877	-3,727 02	07/06/11	70 32	4,570 39	843 37
AMAZON COM INC 21-80-640-5826003	19	68 05421	-1,293 03	08/11/11	196 43	3,732 11	2,437 08
AMERICAN EAGLE OUTFITTERS INC 21-80-692-5826003	38	13 02500	-494 95	08/12/11	11 85	450 30	-44 65
AMERICAN EAGLE OUTFITTERS INC 21-80-692-5826003	85	11 50800	-978 18	09/26/11	12 23	1,039 57	61 39
AMERICAN EAGLE OUTFITTERS INC 21-80-692-5826003	1	12 75000	-12 75	10/26/11	13 26	13 26	0 51
AMGEN INC SR UNSEC 03 450% DUE 10/01/2020 21-80-572-5826029	20,000	99 62900	-19,925 80	08/15/11	101 21	20,242 00	316 20
AMSURG CORP 21-80-692-5826003	1	18 40000	-18 40	10/26/11	24 99	24 99	6 59
ANN INC 21-80-692-5826003	3	17 39667	-52 19	10/26/11	27 08	81 24	29 05
APPLE INC 21-80-640-5826003	7	55 69286	-389 85	07/29/11	391 43	2,739 93	2,350 08
APPLE INC 21-80-640-5826003	6	55 69167	-334 15	08/19/11	363 40	2,180 35	1,846 20
APPLE INC 21-80-640-5826003	6	55 69167	-334 15	09/23/11	404 29	2,425 71	2,091 56
APTARGROUP INC 21-80-692-5826003	1	28 11000	-28 11	10/26/11	49 05	49 05	20 94
APTARGROUP INC 21-80-692-5826003	58	34 85931	-2,021 84	11/09/11	47 59	2,760 23	738 39
ARCH CHEMICALS INC MERGED 10/20/2011 @ \$47 20 P/S 21-80-692-5826003	28	36 67893	-1,027 01	08/01/11	47 09	1,318 51	291 50

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
ARCH CHEMICALS INC MERGED 10/20/2011 @ \$47.20 P/S 21-80-572-5826003	71	36.67873	-2,604.19	08/08/11	46.60	3,308.42	704.23
AUTODESK INC 21-80-640-5826003	107	38.34280	-4,102.68	07/05/11	38.70	4,140.75	38.07
BP PLC SPONSORED ADR 21-80-001-5826003	0.186	42.74194	-7.95	07/01/11	44.27	8.23	0.28
BNP PARIBAS SER BKNT CO GTD SEDOL B3QB126 / ISIN US05567LT315 05.000% DUE 01/15/2021 21-80-572-5826029	10,000	99.23300	-9,923.30	08/18/11	102.48	10,248.20	324.90
BAIDU INC 21-80-640-5826003	100	13.97990	-1,397.99	10/03/11	107.87	10,786.95	9,388.96
BANC OF AMERICA COMMERCIAL MTG SERIES 2002-2 CLASS A3 05.118% DUE 07/11/2043 21-80-572-5826029	219.170	99.08747	-217.17	07/01/11	1.00	219.17	2.00
BANC OF AMERICA COMMERCIAL MTG SERIES 2002-2 CLASS A3 05.118% DUE 07/11/2043 21-80-572-5826029	1,097.550	99.08615	-1,087.52	08/01/11	1.00	1,097.55	10.03
BANC OF AMERICA COMMERCIAL MTG SERIES 2002-2 CLASS A3 05.118% DUE 07/11/2043 21-80-572-5826029	3,235.600	99.08580	-3,206.02	09/01/11	1.00	3,235.60	29.58
BANC OF AMERICA COMMERCIAL MTG SERIES 2002-2 CLASS A3 05.118% DUE 07/11/2043 21-80-572-5826029	6,525.860	99.08594	-6,466.21	10/01/11	1.00	6,525.86	59.65
BANC OF AMERICA COMMERCIAL MTG SERIES 2002-2 CLASS A3 05.118% DUE 07/11/2043 21-80-572-5826029	1,107.240	99.08602	-1,097.12	11/01/11	1.00	1,107.24	10.12

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
BANCORPSOUTH INC 21-80-692-5826003	45	12 56356	- 565 36	09/02/11	9 99	449 55	- 115 81
BANCORPSOUTH INC 21-80-692-5826003	1	12 58000	- 12 58	10/26/11	9 53	9 53	- 3 63
BANK OF AMERICA NOTES 05.650% DUE 05/01/2018 21-80-572-5826029	5,000	103 65600	- 5,182 80	08/01/11	106 69	5,334 55	151 75
BANK OF AMERICA NOTES 05.650% DUE 05/01/2018 21-80-572-5826029	5,000	103 65600	- 5,182 80	08/02/11	106 69	5,334 25	151 45
BANK OF AMERICA CORP SR NTS 06 500% DUE 08/01/2016 21-80-572-5826029	10,000	110 60500	- 11,060 50	06/30/11	111 55	11,155 00	94 50
BANK OF NOVA SCOTIA SEDOL B3NR006 ISIN US064149C886 04.375% DUE 01/13/2021 21-80-572-5826029	5,000	99 84000	- 4,992 00	08/10/11	108 23	5,411 50	419 50
BANK OF NOVA SCOTIA SEDOL B3NR006 ISIN US064149C886 04.375% DUE 01/13/2021 21-80-572-5826029	10,000	99 84000	- 9,984 00	11/14/11	108 94	10,893 50	909 50
BARD C R INC 21-80-640-5826003	40	113 76600	- 4,550 64	10/18/11	84 63	3,385 20	- 1,165 44
BE AEROSPACE INC 21-80-692-5826003	1	34 77000	- 34 77	10/26/11	37 85	37 85	3 08
BELDEN INC 21-80-692-5826003	23	18 58609	- 427 48	08/05/11	31 36	721 34	293 86
BELDEN INC 21-80-692-5826003	16	19 48500	- 311 76	11/01/11	31 57	505 11	193 35

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
BELO CORPORATION 21-80-692-5826003	4	3 15000	- 12 60	10/26/11	6 36	25 45	12 85
BERKSHIRE HATHAWAY FIN CO GUARNT 04 250% DUE 01/15/2021 21-80-572-5826029	20,000	99 94700	- 19,989 40	09/14/11	107 24	21,448 40	1,457 80
BERRY PETROLEUM CO CLASS A 21-80-692-5826003	13	29 81923	- 387 65	08/31/11	49 86	648 17	260 52
BERRY PETROLEUM CO CLASS A 21-80-692-5826003	1	29 92000	- 29 92	10/26/11	44 33	44 33	14 41
BLUE COAT SYSTEMS INC MERGED 02/15/12 @ \$25 81 P/S 21-80-692-5826003	45	22 01400	- 990 63	08/02/11	18 73	842 85	- 147 78
BLUE COAT SYSTEMS INC MERGED 02/15/12 @ \$25 81 P/S 21-80-692-5826003	68	22 02735	- 1,497 86	08/18/11	12 76	867 81	- 630 05
BLUE COAT SYSTEMS INC MERGED 02/15/12 @ \$25 81 P/S 21-80-692-5826003	77	22 02740	- 1,696 11	10/12/11	15 50	1,193 22	- 502 89
BRADY CORPORATION CL A 21-80-692-5826003	27	27 10185	- 731 75	09/09/11	26 17	706 58	- 25 17
BRADY CORPORATION CL A 21-80-692-5826003	13	28 09692	- 365 26	10/26/11	29 97	389 60	24 34
BRIGGS & STRATTON CORP 21-80-692-5826003	36	21 23889	- 764 60	08/05/11	15 95	574 20	- 190 40
BROCADE COMMUNICATIONS SYS 21-80-660-5826003	608	6 04240	- 3,673 78	08/23/11	3 42	2,082 00	- 1,591 78
BROCADE COMMUNICATIONS SYS 21-80-692-5826003	46	3 38043	- 155 50	09/30/11	4 47	205 64	50 14
BROCADE COMMUNICATIONS SYS 21-80-692-5826003	64	3 38031	- 216 34	10/31/11	4 35	278 39	62 05

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
BRUKER CORP 21-80-640-5826003	242	12 78219	- 3,093 29	08/19/11	12 98	3,141 39	48 10
CBL & ASSOC PPTYS INC REIT	1	8 04000	- 8 04	10/26/11	14 40	14 40	6 36
21-80-692-5826003							
CMS ENERGY CORP 21-80-660-5826003	14	12 89571	- 180 54	10/19/11	20 65	289 14	108 60
CMS ENERGY CORP 21-80-660-5826003	96	13 04573	- 1,252 39	10/24/11	21 03	2,019 02	766 63
CNOOC LTD SPON ADR	29	217 39690	- 6,304 51	07/05/11	236 09	6,846 40	541 89
21-80-640-5826003							
CABOT OIL & GAS CORP COM 21-80-660-5826003	28	52 34750	- 1,465 73	09/12/11	70 42	1,971 71	505 98
CABOT OIL & GAS CORP COM 21-80-660-5826003	43	52 34744	- 2,250 94	09/26/11	61 35	2,638 01	387 07
CACI INTL INC CLA	12	48 79917	- 585 59	06/28/11	62 59	751 07	165 48
21-80-692-5826003							
CACI INTL INC CLA	1	49 57000	- 49 57	10/26/11	54 14	54 14	4 57
21-80-692-5826003							
CALLAWAY GOLF CO 21-80-692-5826003	7	6 52000	- 45 64	10/26/11	5 62	39 34	- 6 30
CAPITAL ONE BANK NTS	5,000	109 35400	- 5,467 70	07/14/11	108 59	5,429 35	- 38 35
06 500% DUE 06/13/2013 21-80-572-5826029							
CASEYS GENERAL STORES INC 21-80-692-5826003	9	39 63889	- 356 75	08/17/11	42 00	377 95	21 20
CELANESE CORP-SERIES A 21-80-660-5826003	73	42 55575	- 3,106 57	10/05/11	31 50	2,299 38	- 807 19

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
CENTRAL GARDEN & PET CO 21-80-692-5826003	1	10 05000	- 10 05	10/26/11	8.28	8.28	- 177
CENTRAL GARDEN AND PET CO CL A	1	9.95000	- 9.95	10/26/11	8.45	8.45	- 130
21-80-692-5826003							
CENTURYLINK INC 21-80-660-5826003	155	39 09510	- 6,059.74	07/20/11	37.98	5,886.26	- 173.48
CERNER CORP 21-80-640-5826003	74	59.74892	- 4,421.42	10/20/11	65.86	4,873.20	451.78
CISCO SYSTEMS INC NOTES	10,000	108.31400	- 10,831.40	08/15/11	113.56	11,356.40	525.00
05 900% DUE 02/15/2039 21-80-572-5826029							
CLEAN HARBORS INC 21-80-692-5826003	6	30.74000	- 184.44	08/03/11	57.11	342.65	158.21
CLEAN HARBORS INC 21-80-692-5826003	11	30.74000	- 338.14	10/20/11	52.61	578.70	240.56
CLEARWIRE CORP CLASS A	391	7.44540	- 2,911.15	07/28/11	2.05	802.82	- 2,108.33
21-80-660-5826003							
COHERENT INC 21-80-692-5826003	8	29.41000	- 235.28	07/12/11	57.00	455.99	22
COHERENT INC 21-80-692-5826003	17	29.50882	- 501.65	08/15/11	46.45	789.56	287.91
COHERENT INC 21-80-692-5826003	10	29.85300	- 298.53	10/21/11	47.92	479.19	180.66
COHERENT INC 21-80-692-5826003	1	29.93000	- 29.93	10/26/11	48.64	48.64	18.71
COMTECH TELECOMMUNICATIONS CORP 21-80-692-5826003	13	23.22462	- 301.92	09/23/11	26.90	349.70	47.78
COMTECH TELECOMMUNICATIONS CORP 21-80-692-5826003	37	24.34595	- 900.80	09/29/11	27.70	1,024.81	124.01

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
COMTECH TELECOMMUNICATIONS CORP 21-80-692-5826003	7	24 84000	- 173 88	10/18/11	31 58	221 06	47 18
CONAGRA FOODS INC 21-80-660-5826003	141	22 54582	- 3,178 96	10/19/11	25 51	3,596 47	417 51
CONSOL ENERGY INC 21-80-660-5826003	75	50 43853	- 3,782 89	11/11/11	42 73	3,204 49	- 578 40
COOPER TIRE & RUBBER CO 21-80-692-5826003	3	11 60667	- 34 82	10/26/11	14 03	42 09	7 27
CORN PRODS INTL INC NAME CHG 06/04/12 SEE 457187102	11	37 80000	- 415 80	08/12/11	45 24	497 64	81 84
21-80-692-5826003	23	37 80043	- 869 41	10/27/11	49 95	1,148 92	279 51
CORN PRODS INTL INC NAME CHG 06/04/12 SEE 457187102	2	18 84500	- 37 69	10/26/11	8 35	16 70	- 20 99
21-80-692-5826003	43 230	76 38214	- 33 02	07/01/11	1 00	43 23	10 21
COURIER CORP 21-80-692-5826003	16 300	76 38037	- 12 45	08/01/11	1 00	16 30	3 85
CREDIT SUISSE MTG CAPITAL SERIES 2007-C2 CLASS A2 VAR% DUE 01/25/2049	91 580	76 37039	- 69 94	09/01/11	1 00	91 58	21 64
21-80-572-5826029	81 170	76 37058	- 61 99	10/01/11	1 00	81 17	19 18
CREDIT SUISSE MTG CAPITAL SERIES 2007-C2 CLASS A2 VAR% DUE 01/25/2049							
21-80-572-5826029							

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
CREDIT SUISSE MTG CAPITAL SERIES 2007-C2 CLASS A2 VAR% DUE 01/25/2049 21-80-572-5826029	524 470	76 37424	- 400 56	11/01/11	1 00	524 47	123 91
DIEBOLD INC 21-80-692-5826003	1	30 16000	- 30 16	10/26/11	31 57	31 57	1 41
DIGITAL RIV INC 21-80-692-5826003	6	25 20000	- 151 20	10/26/11	21 85	131 12	- 20 08
DISH NETWORK CORP CL A 21-80-660-5826003	84	12 59143	- 1,057 68	07/19/11	31 23	2,623 14	1,565 46
DISH NETWORK CORP CL A 21-80-660-5826003	78	15 58795	- 1,215 86	09/29/11	26 96	2,102 47	886 61
DISH NETWORK CORP CL A 21-80-660-5826003	76	22 63408	- 1,720 19	10/06/11	25 18	1,913 34	193 15
DISH NETWORK CORP CL A 21-80-660-5826003	95	30 06200	- 2,855 89	11/11/11	25 13	2,387 38	- 468 51
DOW CHEMICAL CO/THE NTS 08 550% DUE 05/15/2019 21-80-572-5826029	8,000	123 98600	- 9,918 88	06/29/11	129 04	10,323 12	4
DUKE ENERGY CAROLINAS 1ST MTG 05 300% DUE 02/15/2040 21-80-572-5826029	10,000	99 57300	- 9,957 30	07/22/11	105 65	10,565 00	607 70
EQT CORPORATION 21-80-640-5826003	88	47 60795	- 4,189 50	11/07/11	62 57	5,506 46	1,316 96
EDUCATION REALTY TRUST INC 21-80-692-5826003	5	3 50400	- 17 52	10/26/11	9 42	47 11	29 59

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
EDUCATION REALTY TRUST INC 21-80-692-5826003	77	4 32675	-333 16	11/08/11	9 41	724 59	391 43
EMPLOYERS HOLDINGS INC 21-80-692-5826003	1	15 04000	-15 04	10/26/11	16 00	15 99	0 75
EMULEX CORP COM NEW 21-80-692-5826003	4	9 15000	-36 60	10/26/11	7 13	28 52	-8 08
ENERGIZER HLDGS INC 21-80-660-5826003	31	67 04290	-2,078 33	07/29/11	80 62	2,499 17	420 84
EQUITY ONE INC REIT 21-80-692-5826003	3	14 11333	-42 34	10/26/11	16 77	50 31	7 97
ETHAN ALLEN INTERIORS INC 21-80-692-5826003	1	14 00000	-14 00	10/26/11	20 17	20 17	6 17
FEDERAL HOME LN MTG CORP GOLD POOL # G05205 05 000% DUE 01/01/2039 21-80-572-5826029	521 700	101 81330	-531 16	06/30/11	1 00	521 70	-9 46
FEDERAL HOME LN MTG CORP GOLD POOL # G05205 05 000% DUE 01/01/2039 21-80-572-5826029	558 300	101 81265	-568 42	07/31/11	1 00	558 30	-10 12
FEDERAL HOME LN MTG CORP GOLD POOL # G05205 05 000% DUE 01/01/2039 21-80-572-5826029	610 970	101 81187	-622 04	08/31/11	1 00	610 97	-11 07
FEDERAL HOME LN MTG CORP GOLD POOL # G05205 05 000% DUE 01/01/2039 21-80-572-5826029	686 340	101 81251	-698 78	09/30/11	1 00	686 34	-12 44
FEDERAL HOME LN MTG CORP GOLD POOL # G05205 05 000% DUE 01/01/2039 21-80-572-5826029	840 350	101 81234	-855 58	10/31/11	1 00	840 35	-15 23

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP GOLD POOL # J00042 04 500% DUE 09/01/2020 21-80-572-5826029	92 220	97 13728	- 89 58	06/30/11	1 00	92 22	2 64
FEDERAL HOME LOAN MTG CORP GOLD POOL # J00042 04 500% DUE 09/01/2020 21-80-572-5826029	159 600	97 14286	- 155 04	07/31/11	1 00	159 60	4 56
FEDERAL HOME LOAN MTG CORP GOLD POOL # J00042 04 500% DUE 09/01/2020 21-80-572-5826029	254 850	97 13949	- 247 56	08/31/11	1 00	254 85	7 29
FEDERAL HOME LOAN MTG CORP GOLD POOL # J00042 04 500% DUE 09/01/2020 21-80-572-5826029	178 120	97 14238	- 173 03	09/30/11	1 00	178 12	5 09
FEDERAL HOME LOAN MTG CORP GOLD POOL # J00042 04 500% DUE 09/01/2020 21-80-572-5826029	101 880	97 14370	- 98 97	10/31/11	1 00	101 88	2 91
FEDERAL HOME LOAN MTG CORP POOL #1N1477 VAR % DUE 05/01/2037 21-80-572-5826029	137 220	105 00656	- 144 09	05/31/11	1 00	137 22	- 6 87
FEDERAL HOME LOAN MTG CORP POOL #1N1477 VAR % DUE 05/01/2037 21-80-572-5826029	104 770	105 01098	- 110 02	06/30/11	1 00	104 77	- 5 25
FEDERAL HOME LOAN MTG CORP POOL #1N1477 VAR % DUE 05/01/2037 21-80-572-5826029	135 280	105 00444	- 142 05	07/31/11	1 00	135 28	- 6 77

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP POOL #1N1477 VAR % DUE 05/01/2037 21-80-572-5826029	78 180	105 01407	-82 10	08/31/11	1 00	78 18	-3 92
FEDERAL HOME LOAN MTG CORP POOL #1N1477 VAR % DUE 05/01/2037 21-80-572-5826029	0 500	106 00000	-0 53 *	09/30/11	1 00	0 50	-0 03
FEDERAL HOME LOAN MTG CORP POOL #1L0199 VAR % DUE 09/01/2035 21-80-572-5826029	85	101 63529	-86 39	05/31/11	1 00	85 00	-1 39
FEDERAL HOME LOAN MTG CORP POOL #1L0199 VAR % DUE 09/01/2035 21-80-572-5826029	154 440	101 63818	-156 97	06/30/11	1 00	154 44	-2 53
FEDERAL HOME LOAN MTG CORP POOL #1L0199 VAR % DUE 09/01/2035 21-80-572-5826029	200 220	101 63820	-203 50	07/31/11	1 00	200 22	-3 28
FEDERAL HOME LOAN MTG CORP POOL #1L0199 VAR % DUE 09/01/2035 21-80-572-5826029	100 170	101 63722	-101 81	08/31/11	1 00	100 17	-1 64
FEDERAL HOME LOAN MTG CORP POOL #1L0199 VAR % DUE 09/01/2035 21-80-572-5826029	107 710	101 63402	-109 47	09/30/11	1 00	107 71	-1 76
FEDERAL HOME LN MTG CORP POOL # 1L1302 VAR % DUE 04/01/2036 21-80-572-5826029	111 750	105 84340	-118 28	05/31/11	1 00	111 75	-6 53

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LN MTG CORP POOL # 1L1302 VAR % DUE 04/01/2036 21-80-572-5826029	206 130	105 84583	- 218 18	06/30/11	1 00	206 13	- 12 05
FEDERAL HOME LN MTG CORP POOL # 1L1302 VAR % DUE 04/01/2036 21-80-572-5826029	320 800	105 84788	- 339 56	07/31/11	1 00	320 80	- 18 76
FEDERAL HOME LN MTG CORP POOL # 1L1302 VAR % DUE 04/01/2036 21-80-572-5826029	185 290	105 84489	- 196 12	08/31/11	1 00	185 29	- 10 83
FEDERAL HOME LN MTG CORP POOL # 1L1302 VAR % DUE 04/01/2036 21-80-572-5826029	237 140	105 84887	- 251 01	09/30/11	1 00	237 14	- 13 87
FEDERAL HOME LOAN MTG CORP GOLD POOL #G11720 04 500% DUE 08/01/2020 21-80-572-5826029	213 900	96 56381	- 206 55	06/30/11	1 00	213 90	7 35
FEDERAL HOME LOAN MTG CORP GOLD POOL #G11720 04 500% DUE 08/01/2020 21-80-572-5826029	231 860	96 56258	- 223 89	07/31/11	1 00	231 86	7 97
FEDERAL HOME LOAN MTG CORP GOLD POOL #G11720 04 500% DUE 08/01/2020 21-80-572-5826029	243 620	96 56432	- 235 25	08/31/11	1 00	243 62	8 37
FEDERAL HOME LOAN MTG CORP GOLD POOL #G11720 04 500% DUE 08/01/2020 21-80-572-5826029	246 100	96 56237	- 237 64	09/30/11	1 00	246 10	8 46

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP GOLD POOL #G11720 04 500% DUE 08/01/2020 21-80-572-5826029	271 850	96 56428	- 262 51	10/31/11	1 00	271.85	9 34
FEDERAL HOME LN MTG CORP GOLD POOL # C01120 07 000% DUE 01/01/2031 21-80-572-5826029	35 330	105 06652	- 37.12	06/30/11	1 00	35 33	- 1 79
FEDERAL HOME LN MTG CORP GOLD POOL # C01120 07 000% DUE 01/01/2031 21-80-572-5826029	9 150	105 02732	- 9 61	07/31/11	1 00	9 15	- 0 46
FEDERAL HOME LN MTG CORP GOLD POOL # C01120 07 000% DUE 01/01/2031 21-80-572-5826029	83 120	105 07700	- 87 34	08/31/11	1 00	83.12	- 4 22
FEDERAL HOME LN MTG CORP GOLD POOL # C01120 07 000% DUE 01/01/2031 21-80-572-5826029	82 870	105 08025	- 87 08	09/30/11	1.00	82 87	- 4 21
FEDERAL HOME LN MTG CORP GOLD POOL # C01120 07 000% DUE 01/01/2031 21-80-572-5826029	7 790	105 13479	- 8 19	10/31/11	1 00	7 79	- 0 40
FEDERAL HOME LOAN MTG CORP GOLD POOL #C28305 07 000% DUE 06/01/2029 21-80-572-5826029	2 700	103 70370	- 2 80	06/30/11	1 00	2 70	- 0 10
FEDERAL HOME LOAN MTG CORP GOLD POOL #C28305 07 000% DUE 06/01/2029 21-80-572-5826029	2 730	104 02930	- 2 84	07/31/11	1 00	2 73	- 0 11

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP GOLD POOL #C28305 07 000% DUE 06/01/2029 21-80-572-5826029	3 950	103 79747	- 4 10	08/31/11	1 00	3 95	- 0 15
FEDERAL HOME LOAN MTG CORP GOLD POOL #C28305 07 000% DUE 06/01/2029 21-80-572-5826029	2 760	103 98551	- 2 87	09/30/11	1 00	2 76	- 0 11
FEDERAL HOME LOAN MTG CORP GOLD POOL #C28305 07 000% DUE 06/01/2029 21-80-572-5826029	2 780	103 95683	- 2 89	10/31/11	1 00	2 78	- 0 11
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19109 05 000% DUE 04/01/2020 21-80-572-5826029	393	100 70992	- 395 79	06/30/11	1 00	393 00	- 2 79
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19109 05 000% DUE 04/01/2020 21-80-572-5826029	90 600	100 70640	- 91 24	07/31/11	1 00	90 60	- 0 64
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19109 05 000% DUE 04/01/2020 21-80-572-5826029	88 320	100 71332	- 88 95	08/31/11	1 00	88 32	- 0 63
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19109 05 000% DUE 04/01/2020 21-80-572-5826029	427 080	100 71181	- 430 12	09/30/11	1 00	427 08	- 3 04
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19109 05 000% DUE 04/01/2020 21-80-572-5826029	390 850	100 71127	- 393 63	10/31/11	1 00	390 85	- 2 78

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19875 04 500% DUE 08/01/2020 21-80-572-5826029	652 040	97 78081	- 637 57	06/30/11	1 00	652 04	14 47
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19875 04 500% DUE 08/01/2020 21-80-572-5826029	361 940	97 78140	- 353 91	07/31/11	1 00	361 94	8 03
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19875 04 500% DUE 08/01/2020 21-80-572-5826029	105 700	97 78619	- 103 36	08/31/11	1 00	105 70	2 34
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19875 04 500% DUE 08/01/2020 21-80-572-5826029	718 490	97 78146	- 702 55	09/30/11	1 00	718 49	15 94
FEDERAL HOME LOAN MTG CORP GOLD POOL #B19875 04 500% DUE 08/01/2020 21-80-572-5826029	793 390	97 78167	- 775 79	10/31/11	1 00	793 39	17 60
FEDERAL NATL MTG ASSN POOL #254548 05 500% DUE 12/01/2032 21-80-572-5826029	512 370	101 70385	- 521 10	06/30/11	1 00	512 37	- 8 73
FEDERAL NATL MTG ASSN POOL #254548 05 500% DUE 12/01/2032 21-80-572-5826029	484 460	101 70293	- 492 71	07/31/11	1 00	484 46	- 8 25
FEDERAL NATL MTG ASSN POOL #254548 05 500% DUE 12/01/2032 21-80-572-5826029	579	101 70294	- 588 86	08/31/11	1 00	579 00	- 9 86

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #254548 05 500% DUE 12/01/2032 21-80-572-5826029	590 870	101 70257	- 600 93	09/30/11	1 00	590 87	- 10 06
FEDERAL NATL MTG ASSN POOL #254548 05 500% DUE 12/01/2032 21-80-572-5826029	631 250	101 70297	- 642 00	10/31/11	1 00	631 25	- 10 75
FEDERAL NATL MTG ASSN POOL #256269 05 500% DUE 05/01/2036 21-80-572-5826029	339 290	97 64214	- 331 29	06/30/11	1 00	339 29	8 00
FEDERAL NATL MTG ASSN POOL #256269 05 500% DUE 05/01/2036 21-80-572-5826029	465 450	97 64099	- 454 47	07/31/11	1 00	465 45	10 98
FEDERAL NATL MTG ASSN POOL #256269 05 500% DUE 05/01/2036 21-80-572-5826029	317 350	97 63983	- 309 86	08/31/11	1 00	317 35	7 49
FEDERAL NATL MTG ASSN POOL #256269 05 500% DUE 05/01/2036 21-80-572-5826029	453 470	97 64042	- 442 77	09/30/11	1 00	453 47	10 70
FEDERAL NATL MTG ASSN POOL #256269 05 500% DUE 05/01/2036 21-80-572-5826029	646 460	97 64100	- 631 21	10/31/11	1 00	646 46	15 25
FEDERAL NATL MTG ASSN POOL #AH9719 04 500% DUE 04/01/2041 21-80-572-5826029	147 640	104 13167	- 153 74	06/30/11	1 00	147 64	- 6 10

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #AH9719 04 500% DUE 04/01/2041 21-80-572-5826029	203 960	104 13316	- 212 39	07/31/11	1 00	203 96	- 8 43
FEDERAL NATL MTG ASSN POOL #AH9719 04 500% DUE 04/01/2041 21-80-572-5826029	182 170	104 13350	- 189 70	08/31/11	1 00	182 17	- 7 53
FEDERAL NATL MTG ASSN POOL #AH9719 04 500% DUE 04/01/2041 21-80-572-5826029	851 980	104 13273	- 887 19	09/30/11	1 00	851 98	- 35 21
FEDERAL NATL MTG ASSN POOL #AH9719 04 500% DUE 04/01/2041 21-80-572-5826029	923 400	104 13255	- 961 56	10/31/11	1 00	923 40	- 38 16
FEDERAL NATL MTG ASSN POOL #636568 07 000% DUE 04/01/2032 21-80-572-5826029	1 980	104 04040	- 2 06	06/30/11	1 00	1 98	- 0 08
FEDERAL NATL MTG ASSN POOL #636568 07 000% DUE 04/01/2032 21-80-572-5826029	1 990	104 02010	- 2 07	07/31/11	1 00	1 99	- 0 08
FEDERAL NATL MTG ASSN POOL #636568 07 000% DUE 04/01/2032 21-80-572-5826029	2 010	103 98010	- 2 09	08/31/11	1 00	2 01	- 0 08
FEDERAL NATL MTG ASSN POOL #636568 07 000% DUE 04/01/2032 21-80-572-5826029	2 020	103 96040	- 2 10	09/30/11	1 00	2 02	- 0 08

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #636568 07 000% DUE 04/01/2032 21-80-572-5826029	2 090	103 82775	- 2 17	10/31/11	1 00	2 09	- 0 08
FEDERAL NATL MTG ASSN SERIES 2003-83 CLASS TH 04 500% DUE 11/25/2016 21-80-572-5826029	492 190	94 15673	- 463 43	07/01/11	1 00	492 19	28 76
FEDERAL NATL MTG ASSN SERIES 2003-83 CLASS TH 04 500% DUE 11/25/2016 21-80-572-5826029	483 620	94 15657	- 455 36	08/01/11	1 00	483 62	28 26
FEDERAL NATL MTG ASSN SERIES 2003-83 CLASS TH 04 500% DUE 11/25/2016 21-80-572-5826029	475 190	94 15602	- 447 42	09/01/11	1 00	475 19	27 77
FEDERAL NATL MTG ASSN SERIES 2003-83 CLASS TH 04 500% DUE 11/25/2016 21-80-572-5826029	466 900	94 15507	- 439 61	10/01/11	1 00	466 90	27 29
FEDERAL NATL MTG ASSN SERIES 2003-83 CLASS TH 04 500% DUE 11/25/2016 21-80-572-5826029	458 730	94 15560	- 431 92	11/01/11	1 00	458 73	26 81
FEDERAL NATL MTG ASSN SERIES 2005-19 CLASS PA 05 500% DUE 07/25/2034 21-80-572-5826029	361 870	100 62453	- 364 13	07/01/11	1 00	361 87	- 2 26
FEDERAL NATL MTG ASSN SERIES 2005-19 CLASS PA 05 500% DUE 07/25/2034 21-80-572-5826029	276 480	100 62572	- 278 21	08/01/11	1 00	276 48	- 1 73

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN SERIES 2005-19 CLASS PA 05 500% DUE 07/25/2034 21-80-572-5826029	363 790	100 62399	- 366 06	09/01/11	1 00	363 79	- 2 27
FEDERAL NATL MTG ASSN SERIES 2005-19 CLASS PA 05 500% DUE 07/25/2034 21-80-572-5826029	317 640	100 62650	- 319 63	10/01/11	1 00	317 64	- 1 99
FEDERAL NATL MTG ASSN SERIES 2005-19 CLASS PA 05 500% DUE 07/25/2034 21-80-572-5826029	315 990	100 62344	- 317 96	11/01/11	1 00	315 99	- 1 97
FEDERAL NATL MTG ASSN SERIES 2005-51 CLASS PB 05 500% DUE 08/25/2028 21-80-572-5826029	332 940	100 37544	- 334 19	07/01/11	1 00	332 94	- 1 25
FEDERAL HOME LOAN MTG CORP SERIES 2864 CLASS NA 05 500% DUE 01/15/2031 21-80-572-5826029	507 570	101 77709	- 516 59	07/01/11	1 00	507 57	- 9 02
FEDERAL HOME LOAN MTG CORP SERIES 2864 CLASS NA 05 500% DUE 01/15/2031 21-80-572-5826029	476 720	101 77672	- 485 19	08/01/11	1 00	476 72	- 8 47
FEDERAL HOME LOAN MTG CORP SERIES 2864 CLASS NA 05 500% DUE 01/15/2031 21-80-572-5826029	487 690	101 77777	- 496 36	09/01/11	1 00	487 69	- 8 67
FEDERAL HOME LOAN MTG CORP SERIES 2864 CLASS NA 05 500% DUE 01/15/2031 21-80-572-5826029	487 300	101 77714	- 495 96	10/01/11	1 00	487 30	- 8 66

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL HOME LOAN MTG CORP SERIES 2864 CLASS NA 05 500% DUE 01/15/2031 21-80-572-5826029	467 330	101 77819	- 475 64	11/01/11	1 00	467 33	- 8 31
FEDERAL NATL MTG ASSN POOL #725027 05 000% DUE 11/01/2033 21-80-572-5826029	382 250	95 98430	- 366 90	06/30/11	1 00	382 25	15 35
FEDERAL NATL MTG ASSN POOL #725027 05 000% DUE 11/01/2033 21-80-572-5826029	350 430	95 98208	- 336 35	07/31/11	1 00	350 43	14 08
FEDERAL NATL MTG ASSN POOL #725027 05 000% DUE 11/01/2033 21-80-572-5826029	401 750	95 98258	- 385 61	08/31/11	1 00	401 75	16 14
FEDERAL NATL MTG ASSN POOL #725027 05 000% DUE 11/01/2033 21-80-572-5826029	396 030	95 98263	- 380 12	09/30/11	1 00	396 03	15 91
FEDERAL NATL MTG ASSN POOL #725027 05 000% DUE 11/01/2033 21-80-572-5826029	551 440	95 98324	- 529 29	10/31/11	1 00	551 44	22 15
FEDERAL NATL MTG ASSN POOL #725704 06 000% DUE 08/01/2034 21-80-572-5826029	1,427 080	102 65647	- 1,464 99	06/30/11	1 00	1,427 08	- 37 91
FEDERAL NATL MTG ASSN POOL #725704 06 000% DUE 08/01/2034 21-80-572-5826029	1,147 360	102 65653	- 1,177 84	07/31/11	1 00	1,147 36	- 30 48

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #725704 06 000% DUE 08/01/2034 21-80-572-5826029	1,606 550	102 65662	- 1,649 23	08/31/11	1 00	1,606 55	- 42 68
FEDERAL NATL MTG ASSN POOL #725704 06 000% DUE 08/01/2034 21-80-572-5826029	1,334 710	102 65676	- 1,370 17	09/30/11	1 00	1,334 71	- 35 46
FEDERAL NATL MTG ASSN POOL #725704 06 000% DUE 08/01/2034 21-80-572-5826029	1,442 720	102 65679	- 1,481 05	10/31/11	1 00	1,442 72	- 38 33
FEDERAL NATL MTG ASSN POOL #725705 05 000% DUE 08/01/2034 21-80-572-5826029	557 880	97 71815	- 545 15	06/30/11	1 00	557 88	12 73
FEDERAL NATL MTG ASSN POOL #725705 05 000% DUE 08/01/2034 21-80-572-5826029	530 360	97 71853	- 518 26	07/31/11	1 00	530 36	12 10
FEDERAL NATL MTG ASSN POOL #725705 05 000% DUE 08/01/2034 21-80-572-5826029	556 450	97 71947	- 543 76	08/31/11	1 00	556 45	12 69
FEDERAL NATL MTG ASSN POOL #725705 05 000% DUE 08/01/2034 21-80-572-5826029	598 490	97 71926	- 584 84	09/30/11	1 00	598 49	13 65
FEDERAL NATL MTG ASSN POOL #725705 05 000% DUE 08/01/2034 21-80-572-5826029	707 730	97 71947	- 691 59	10/31/11	1 00	707 73	16 14

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #725946 05 500% DUE 11/01/2034 21-80-572-5826029	403 240	99 05515	-399 43	06/30/11	1 00	403 24	3 81
FEDERAL NATL MTG ASSN POOL #725946 05 500% DUE 11/01/2034 21-80-572-5826029	379 450	99 05389	-375 86	07/31/11	1 00	379 45	3 59
FEDERAL NATL MTG ASSN POOL #725946 05 500% DUE 11/01/2034 21-80-572-5826029	439 800	99 05412	-435 64	08/31/11	1 00	439 80	4 16
FEDERAL NATL MTG ASSN POOL #725946 05 500% DUE 11/01/2034 21-80-572-5826029	457	99 05470	-452 68	09/30/11	1 00	457 00	4 32
FEDERAL NATL MTG ASSN POOL #725946 05 500% DUE 11/01/2034 21-80-572-5826029	434 020	99 05534	-429 92	10/31/11	1 00	434 02	4 10
FEDERAL NATL MTG ASSN POOL #745140 05 000% DUE 12/01/2035 21-80-572-5826029	157 280	93 82630	-147 57	06/30/11	1 00	157 28	9 71
FEDERAL NATL MTG ASSN POOL #745140 05 000% DUE 12/01/2035 21-80-572-5826029	150 210	93 82864	-140 94	07/31/11	1 00	150 21	9 27
FEDERAL NATL MTG ASSN POOL #745140 05 000% DUE 12/01/2035 21-80-572-5826029	165 440	93 82858	-155 23	08/31/11	1 00	165 44	10 21

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL # 745140 05 000% DUE 12/01/2035 21-80-572-5826029	167 870	93 82856	- 157 51	09/30/11	1 00	167 87	10 36
FEDERAL NATL MTG ASSN POOL # 745140 05 000% DUE 12/01/2035 21-80-572-5826029	196 720	93 82879	- 184 58	10/31/11	1 00	196 72	12 14
FEDERAL NATL MTG ASSN POOL # 745412 05 500% DUE 12/01/2035 21-80-572-5826029	579 920	99 05504	- 574 44	06/30/11	1 00	579 92	5 48
FEDERAL NATL MTG ASSN POOL # 745412 05 500% DUE 12/01/2035 21-80-572-5826029	584 310	99 05530	- 578 79	07/31/11	1 00	584 31	5 52
FEDERAL NATL MTG ASSN POOL # 745412 05 500% DUE 12/01/2035 21-80-572-5826029	539 720	99 05507	- 534 62	08/31/11	1 00	539 72	5 10
FEDERAL NATL MTG ASSN POOL # 745412 05 500% DUE 12/01/2035 21-80-572-5826029	681 200	99 05461	- 674 76	09/30/11	1 00	681 20	6 44
FEDERAL NATL MTG ASSN POOL # 745412 05 500% DUE 12/01/2035 21-80-572-5826029	640 270	99 05509	- 634 22	10/31/11	1 00	640 27	6 05
FEDERAL NATL MTG ASSN POOL # 779519 05 000% DUE 06/01/2019 21-80-572-5826029	116 820	101 07858	- 118 08	06/30/11	1 00	116 82	- 1 26

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #779519 05 000% DUE 06/01/2019 21-80-572-5826029	114 260	101 07649	- 115 49	07/31/11	1 00	114 26	- 1 23
FEDERAL NATL MTG ASSN POOL #779519 05 000% DUE 06/01/2019 21-80-572-5826029	118 470	101 08044	- 119 75	08/31/11	1 00	118 47	- 1 28
FEDERAL NATL MTG ASSN POOL #779519 05 000% DUE 06/01/2019 21-80-572-5826029	118 210	101 07436	- 119 48	09/30/11	1 00	118 21	- 1 27
FEDERAL NATL MTG ASSN POOL #779519 05 000% DUE 06/01/2019 21-80-572-5826029	120 130	101 08216	- 121 43	10/31/11	1 00	120 13	- 1 30
FEDERAL NATL MTG ASSN POOL #808715 06 000% DUE 03/01/2035 21-80-572-5826029	10 480	103 24427	- 10 82	06/30/11	1 00	10 48	- 0 34
FEDERAL NATL MTG ASSN POOL #808715 06 000% DUE 03/01/2035 21-80-572-5826029	10 530	103 22887	- 10 87	07/31/11	1 00	10 53	- 0 34
FEDERAL NATL MTG ASSN POOL #808715 06 000% DUE 03/01/2035 21-80-572-5826029	11 170	103 22292	- 11 53	08/31/11	1 00	11 17	- 0 36
FEDERAL NATL MTG ASSN POOL #808715 06 000% DUE 03/01/2035 21-80-572-5826029	10 690	103 18054	- 11 03	09/30/11	1 00	10 69	- 0 34

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #808715 06 000% DUE 03/01/2035 21-80-572-5826029	10,740	103 25885	- 11 09	10/31/11	1.00	10 74	- 0 35
FEDERAL NATL MTG ASSN POOL # 828346 05 000% DUE 07/01/2035 21-80-572-5826029	287,630	94 04791	- 270 51	06/30/11	1.00	287 63	17.12
FEDERAL NATL MTG ASSN POOL # 828346 05 000% DUE 07/01/2035 21-80-572-5826029	383 600	94 04588	- 360 76	07/31/11	1.00	383 60	22 84
FEDERAL NATL MTG ASSN POOL # 828346 05 000% DUE 07/01/2035 21-80-572-5826029	392 570	94 04692	- 369 20	08/31/11	1.00	392 57	23 37
FEDERAL NATL MTG ASSN POOL # 828346 05 000% DUE 07/01/2035 21-80-572-5826029	359 700	94 04782	- 338 29	09/30/11	1.00	359 70	21 41
FEDERAL NATL MTG ASSN POOL # 828346 05 000% DUE 07/01/2035 21-80-572-5826029	400 860	94 04780	- 377 00	10/31/11	1.00	400 86	23 86
FEDERAL NATL MTG ASSN POOL #835465 04 500% DUE 09/01/2020 21-80-572-5826029	287 700	94 82795	- 272 82	06/30/11	1.00	287 70	14 88
FEDERAL NATL MTG ASSN POOL #835465 04 500% DUE 09/01/2020 21-80-572-5826029	261 130	94 83016	- 247 63	07/31/11	1.00	261 13	13 50

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #835465	363 040	94 82702	-344 26	08/31/11	1 00	363 04	18 78
04 500% DUE 09/01/2020							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #835465	357 150	94 82850	-338 68	09/30/11	1 00	357 15	18 47
04 500% DUE 09/01/2020							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #835465	332 810	94 82888	-315 60	10/31/11	1 00	332 81	17 21
04 500% DUE 09/01/2020							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 844799	257 250	93 31390	-240 05	06/30/11	1 00	257 25	17 20
04 500% DUE 10/01/2035							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 844799	294 740	93 31275	-275 03	07/31/11	1 00	294 74	19 71
04 500% DUE 10/01/2035							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 844799	270 860	93 31389	-252 75	08/31/11	1 00	270 86	18 11
04 500% DUE 10/01/2035							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 844799	403 320	93 31300	-376 35	09/30/11	1 00	403 32	26 97
04 500% DUE 10/01/2035							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 844799	208 110	93 31123	-194 19	10/31/11	1 00	208 11	13 92
04 500% DUE 10/01/2035							
21-80-572-5826029							

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL # 851119 06 000% DUE 04/01/2036 21-80-572-5826029	15 750	104 25397	- 16 42	06/30/11	1.00	15 75	- 0 67
FEDERAL NATL MTG ASSN POOL # 851119 06 000% DUE 04/01/2036 21-80-572-5826029	603 200	104 23408	- 628 74	07/31/11	1.00	603 20	- 25 54
FEDERAL NATL MTG ASSN POOL # 851119 06 000% DUE 04/01/2036 21-80-572-5826029	14 930	104 21969	- 15 56	08/31/11	1.00	14 93	- 0 63
FEDERAL NATL MTG ASSN POOL # 851119 06 000% DUE 04/01/2036 21-80-572-5826029	1,042 800	104 23475	- 1,086 96	09/30/11	1.00	1,042 80	- 44 16
FEDERAL NATL MTG ASSN POOL # 851119 06 000% DUE 04/01/2036 21-80-572-5826029	15 090	104 24122	- 15 73	10/31/11	1.00	15 09	- 0 64
FEDERAL NATL MTG ASSN POOL # 851542 05 500% DUE 02/01/2021 21-80-572-5826029	382 920	100 79651	- 385 97	06/30/11	1.00	382 92	- 3 05
FEDERAL NATL MTG ASSN POOL # 851542 05 500% DUE 02/01/2021 21-80-572-5826029	191 880	100 79737	- 193 41	07/31/11	1.00	191 88	- 1 53
FEDERAL NATL MTG ASSN POOL # 851542 05 500% DUE 02/01/2021 21-80-572-5826029	461 620	100 79719	- 465 30	08/31/11	1.00	461 62	- 3 68

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #851542 05 500% DUE 02/01/2021 21-80-572-5826029	37 070	100 80928	- 37 37	09/30/11	1 00	37 07	- 0 30
FEDERAL NATL MTG ASSN POOL #851542 05 500% DUE 02/01/2021 21-80-572-5826029	301 610	100 79573	- 304 01	10/31/11	1 00	301 61	- 2 40
FEDERAL NATL MTG ASSN POOL #889452 05 500% DUE 05/01/2038 21-80-572-5826029	2,081 470	108 44547	- 2,257 26	08/31/11	1 00	2,081 47	- 175.79
FEDERAL NATL MTG ASSN POOL #889452 05 500% DUE 05/01/2038 21-80-572-5826029	3,220 720	108 44532	- 3,492 72	09/30/11	1 00	3,220 72	- 272 00
FEDERAL NATL MTG ASSN POOL #889452 05 500% DUE 05/01/2038 21-80-572-5826029	2,022 400	108 44541	- 2,193 20	10/31/11	1 00	2,022 40	- 170 80
FEDERAL NATL MTG ASSN POOL #938469 05 000% DUE 07/01/2022 21-80-572-5826029	355 620	96 54688	- 343 34	06/30/11	1 00	355 62	12 28
FEDERAL NATL MTG ASSN POOL #938469 05 000% DUE 07/01/2022 21-80-572-5826029	868 960	96 54645	- 838 95	07/31/11	1.00	868 96	30 01
FEDERAL NATL MTG ASSN POOL #938469 05 000% DUE 07/01/2022 21-80-572-5826029	80 990	96 54278	- 78 19	08/31/11	1 00	80 99	2 80

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #938469 05 000% DUE 07/01/2022 21-80-572-5826029	85 340	96 54324	- 82 39	09/30/11	1 00	85 34	2 95
FEDERAL NATL MTG ASSN POOL #938469 05 000% DUE 07/01/2022 21-80-572-5826029	654 470	96 54682	- 631 87	10/31/11	1 00	654 47	22 60
FEDERAL NATL MTG ASSN POOL #961484 04 500% DUE 02/01/2023 21-80-572-5826029	89 440	102 60510	- 91 77	06/30/11	1 00	89 44	- 2 33
FEDERAL NATL MTG ASSN POOL #961484 04 500% DUE 02/01/2023 21-80-572-5826029	79 570	102 61405	- 81 65	07/31/11	1 00	79 57	- 2 08
FEDERAL NATL MTG ASSN POOL #961484 04 500% DUE 02/01/2023 21-80-572-5826029	427 100	102 60829	- 438 24	08/31/11	1 00	427 10	- 11 14
FEDERAL NATL MTG ASSN POOL #961484 04 500% DUE 02/01/2023 21-80-572-5826029	107 600	102 61152	- 110 41	09/30/11	1 00	107 60	- 2 81
FEDERAL NATL MTG ASSN POOL #961484 04 500% DUE 02/01/2023 21-80-572-5826029	602 690	102 60997	- 618 42	10/31/11	1 00	602 69	- 15 73
FEDERAL NATL MTG ASSN POOL #992706 04 500% DUE 02/01/2039 21-80-572-5826029	683 510	101 39135	- 693 02	06/30/11	1 00	683 51	- 9 51

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL # 992706	645 240	101 39018	- 654 21	07/31/11	1 00	645 24	- 8 97
04 500% DUE 02/01/2039							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 992706	2,090 150	101 39081	- 2,119 22	08/31/11	1 00	2,090 15	- 29 07
04 500% DUE 02/01/2039							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 992706	2,780 720	101 39065	- 2,819 39	09/30/11	1 00	2,780 72	- 38 67
04 500% DUE 02/01/2039							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 992706	1,369 840	101 39067	- 1,388 89	10/31/11	1 00	1,369 84	- 19 05
04 500% DUE 02/01/2039							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 995018	666 330	104 51578	- 696 42	06/30/11	1 00	666 33	- 30 09
05 500% DUE 06/01/2038							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 995018	607 100	104 51491	- 634 51	07/31/11	1 00	607 10	- 27 41
05 500% DUE 06/01/2038							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 995018	623	104 51525	- 651 13	08/31/11	1 00	623 00	- 28 13
05 500% DUE 06/01/2038							
21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL # 995018	636 980	104 51506	- 665 74	09/30/11	1 00	636 98	- 28 76
05 500% DUE 06/01/2038							
21-80-572-5826029							

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL # 995018 05 500% DUE 06/01/2038 21-80-572-5826029	646 260	104 51521	- 675 44	10/31/11	1 00	646 26	- 29 18
FEDERAL NATL MTG ASSN POOL # 995350 VAR % DUE 09/01/2038 21-80-572-5826029	1,462 530	103 59377	- 1,515 09	06/30/11	1 00	1,462 53	- 52 56
FEDERAL NATL MTG ASSN POOL # 995350 VAR % DUE 09/01/2038 21-80-572-5826029	326 440	103 59331	- 338 17	07/31/11	1 00	326 44	- 11 73
FEDERAL NATL MTG ASSN POOL # 995350 VAR % DUE 09/01/2038 21-80-572-5826029	675 890	103 59378	- 700 18	08/31/11	1 00	675 89	- 24 29
FEDERAL NATL MTG ASSN POOL # 995350 VAR % DUE 09/01/2038 21-80-572-5826029	327 490	103 59400	- 339 26	09/30/11	1 00	327 49	- 11 77
FEDERAL NATL MTG ASSN POOL # 995350 VAR % DUE 09/01/2038 21-80-572-5826029	921 890	103 59370	- 955 02	10/31/11	1 00	921 89	- 33 13
FEDERAL NATL MTG ASSN POOL #AA0916 05 000% DUE 08/01/2037 21-80-572-5826029	1,011 780	106 62496	- 1,078 81	06/30/11	1 00	1,011 78	- 67 03
FEDERAL NATL MTG ASSN POOL #AA0916 05 000% DUE 08/01/2037 21-80-572-5826029	618 970	106 62552	- 659 98	07/31/11	1 00	618 97	- 41 01

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #AA0916 05 000% DUE 08/01/2037 21-80-572-5826029	1,012 020	106 62536	- 1,079 07	08/31/11	1 00	1,012 02	- 67 05
FEDERAL NATL MTG ASSN POOL #AA0916 05 000% DUE 08/01/2037 21-80-572-5826029	1,987 730	106 62515	- 2,119 42	09/30/11	1 00	1,987 73	- 131 69
FEDERAL NATL MTG ASSN POOL #AA0916 05 000% DUE 08/01/2037 21-80-572-5826029	994 760	106 62471	- 1,060 66	10/31/11	1 00	994 76	- 65 90
FEDERAL NATL MTG ASSN POOL #AB1845 04 000% DUE 11/01/2040 21-80-572-5826029	331 090	104 40666	- 345 68	08/31/11	1 00	331 09	- 14 59
FEDERAL NATL MTG ASSN POOL #AB1845 04 000% DUE 11/01/2040 21-80-572-5826029	1,310 550	104 40655	- 1,368 30	09/30/11	1 00	1,310 55	- 57 75
FEDERAL NATL MTG ASSN POOL #AB1845 04 000% DUE 11/01/2040 21-80-572-5826029	1,911 130	104 40629	- 1,995 34	10/31/11	1 00	1,911 13	- 84 21
FEDERAL NATL MTG ASSN POOL #AB2077 04 000% DUE 01/01/2041 21-80-572-5826029	340 620	98 72585	- 336 28	06/30/11	1 00	340 62	4 34
FEDERAL NATL MTG ASSN POOL #AB2077 04 000% DUE 01/01/2041 21-80-572-5826029	263 790	98 72626	- 260 43	07/31/11	1 00	263 79	3 36

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #AB2077	241 890	98 72669	- 238 81	08/31/11	1 00	241 89	3 08
04 000% DUE 01/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2077	367 730	98 72733	- 363 05	09/30/11	1 00	367 73	4 68
04 000% DUE 01/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2077	249 690	98 72642	- 246 51	10/31/11	1 00	249 69	3 18
04 000% DUE 01/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2275	350 890	101 74984	- 357 03	06/30/11	1 00	350 89	- 6 14
04 500% DUE 02/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2275	318 260	101 75014	- 323 83	07/31/11	1 00	318 26	- 5 57
04 500% DUE 02/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2275	1,047 060	101 74966	- 1,065 38	08/31/11	1 00	1,047 06	- 18 32
04 500% DUE 02/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2275	1,954 520	101 74979	- 1,988 72	09/30/11	1 00	1,954 52	- 34 20
04 500% DUE 02/01/2041 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AB2275	895 790	101 75041	- 911 47	10/31/11	1 00	895 79	- 15 68
04 500% DUE 02/01/2041 21-80-572-5826029							

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #AB2333 04 000% DUE 02/01/2041 21-80-572-5826029	119 980	98 22470	- 117 85	06/30/11	1 00	119 98	2 13
FEDERAL NATL MTG ASSN POOL #AB2333 04 000% DUE 02/01/2041 21-80-572-5826029	106 650	98 22785	- 104 76	07/31/11	1 00	106 65	1 89
FEDERAL NATL MTG ASSN POOL #AB2333 04 000% DUE 02/01/2041 21-80-572-5826029	130 670	98 22454	- 128 35	08/31/11	1 00	130 67	2 32
FEDERAL NATL MTG ASSN POOL #AB2333 04 000% DUE 02/01/2041 21-80-572-5826029	619 200	98 22674	- 608 22	09/30/11	1 00	619 20	10 98
FEDERAL NATL MTG ASSN POOL #AB2333 04 000% DUE 02/01/2041 21-80-572-5826029	639 250	98 22605	- 627 91	10/31/11	1 00	639 25	11 34
FEDERAL NATL MTG ASSN POOL # MA0500 05 000% DUE 07/01/2040 21-80-572-5826029	82 920	105 22190	- 87 25	06/30/11	1 00	82 92	- 4 33
FEDERAL NATL MTG ASSN POOL # MA0500 05 000% DUE 07/01/2040 21-80-572-5826029	325 470	105 22014	- 342 46	07/31/11	1 00	325 47	- 16 99
FEDERAL NATL MTG ASSN POOL # MA0500 05 000% DUE 07/01/2040 21-80-572-5826029	421 790	105 21824	- 443 80	08/31/11	1 00	421 79	- 22 01

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL # MA0500 05 000% DUE 07/01/2040 21-80-572-5826029	472 070	105 21956	- 496 71	09/30/11	1 00	472 07	- 24 64
FEDERAL NATL MTG ASSN POOL # MA0500 05 000% DUE 07/01/2040 21-80-572-5826029	614 700	105 21881	- 646 78	10/31/11	1 00	614 70	- 32 08
FEDERAL NATL MTG ASSN POOL #AD6938 04 500% DUE 06/01/2040 21-80-572-5826029	181 830	102 87631	- 187 06	06/30/11	1 00	181 83	- 5 23
FEDERAL NATL MTG ASSN POOL #AD6938 04 500% DUE 06/01/2040 21-80-572-5826029	660 800	102 87530	- 679 80	07/31/11	1 00	660 80	- 19 00
FEDERAL NATL MTG ASSN POOL #AD6938 04 500% DUE 06/01/2040 21-80-572-5826029	665 270	102 87552	- 684 40	08/31/11	1 00	665 27	- 19 13
FEDERAL NATL MTG ASSN POOL #AD6938 04 500% DUE 06/01/2040 21-80-572-5826029	892 950	102 87474	- 918 62	09/30/11	1 00	892 95	- 25 67
FEDERAL NATL MTG ASSN POOL #AD6938 04 500% DUE 06/01/2040 21-80-572-5826029	545 850	102 87442	- 561 54	10/31/11	1 00	545 85	- 15 69
FEDERAL NATL MTG ASSN POOL #AE0981 03 500% DUE 03/01/2041 21-80-572-5826029	755 400	101 54752	- 767 09	10/31/11	1 00	755 40	- 11 69

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
FEDERAL NATL MTG ASSN POOL #AE6344	64 600	102 04334	- 65 92	06/30/11	1 00	64 60	- 1 32
04 500% DUE 11/01/2040 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AE6344	66 670	102 05490	- 68 04	07/31/11	1 00	66 67	- 1 37
04 500% DUE 11/01/2040 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AE6344	256 520	102 05052	- 261 78	08/31/11	1 00	256 52	- 5 26
04 500% DUE 11/01/2040 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AE6344	66 360	102 04943	- 67 72	09/30/11	1 00	66 36	- 1 36
04 500% DUE 11/01/2040 21-80-572-5826029							
FEDERAL NATL MTG ASSN POOL #AE6344	414 010	102 05068	- 422 50	10/31/11	1 00	414 01	- 8 49
04 500% DUE 11/01/2040 21-80-572-5826029							
FEDERATED INVS INC PA CL B	3	20 98000	- 62 94	10/26/11	19 49	58 47	- 4 47
21-80-692-5826003							
FIFTH THIRD BANCORP 21-80-660-5826003	280	12 34111	- 3,455 51	08/10/11	9 99	2,795 83	- 659 68
FIRST HORIZON NATL CORP 21-80-692-5826003	1	7 13000	- 7 13	10/26/11	6 90	6 90	- 0 23
FIRSTMERIT CORPORATION 21-80-692-5826003	1	11 93000	- 11 93	10/26/11	13 54	13 54	1 61
FORTINET INC 21-80-640-5826003	216	20 33394	- 4,392 13	07/26/11	20 55	4,438 91	46 78
FOSSIL INC 21-80-640-5826003	40	108 00050	- 4,320 02	08/22/11	74 22	2,968 71	- 1,351 31

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
G & K SERVICES INC CL A 21-80-692-5826003	21	21 42095	- 449 84	08/23/11	26 14	548 97	99 13
G & K SERVICES INC CL A 21-80-692-5826003	1	21 81000	- 21 81	10/26/11	29 40	29 40	
GOVT NATL MTG ASSN POOL # 724216 04 500% DUE 08/15/2039	155 110	105 80233	- 164 11	06/30/11	1 00	155 11	- 9 00
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724216 04 500% DUE 08/15/2039	324 090	105 80394	- 342 90	07/31/11	1 00	324 09	- 18 81
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724216 04 500% DUE 08/15/2039	247 190	105 80525	- 261 54	08/31/11	1 00	247 19	- 14 35
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724216 04 500% DUE 08/15/2039	225 460	105 80591	- 238 55	09/30/11	1 00	225 46	- 13 09
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724216 04 500% DUE 08/15/2039	553 070	105 80397	- 585 17	10/31/11	1 00	553 07	- 32 40
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724267 05 000% DUE 09/15/2039	163 430	104 00171	- 169 97	06/30/11	1 00	163 43	- 6 54
21-80-572-5826029							
GOVT NATL MTG ASSN POOL # 724267 05 000% DUE 09/15/2039	270 170	104 00118	- 280 98	07/31/11	1 00	270 17	- 10 81
21-80-572-5826029							

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
GOVT NATL MTG ASSN POOL #724267 05 000% DUE 09/15/2039 21-80-572-5826029	353 390	104 00125	- 367 53	08/31/11	1 00	353 39	- 14 14
GOVT NATL MTG ASSN POOL #724267 05 000% DUE 09/15/2039 21-80-572-5826029	385 790	103 99959	- 401 22	09/30/11	1 00	385 79	- 15 43
GOVT NATL MTG ASSN POOL #724267 05 000% DUE 09/15/2039 21-80-572-5826029	409 070	103 99932	- 425 43	10/31/11	1 00	409 07	- 16 36
GOVERNMENT NATL MTG ASSN POOL #781048 06 500% DUE 06/15/2029 21-80-572-5826029	28 740	103 68824	- 29 80	06/30/11	1 00	28 74	- 1 06
GOVERNMENT NATL MTG ASSN POOL #781048 06 500% DUE 06/15/2029 21-80-572-5826029	28 600	103 70629	- 29 66	07/31/11	1 00	28 60	- 1 06
GOVERNMENT NATL MTG ASSN POOL #781048 06 500% DUE 06/15/2029 21-80-572-5826029	50 750	103 70443	- 52 63	08/31/11	1 00	50 75	- 1 88
GOVERNMENT NATL MTG ASSN POOL #781048 06 500% DUE 06/15/2029 21-80-572-5826029	55 800	103 69176	- 57 86	09/30/11	1 00	55 80	- 2 06
GOVERNMENT NATL MTG ASSN POOL #781048 06 500% DUE 06/15/2029 21-80-572-5826029	42 180	103 69844	- 43 74	10/31/11	1 00	42 18	- 1 56

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
GOVT NATL MTG ASSN POOL #781590 05 500% DUE 04/15/2033 21-80-572-5826029	149 760	100 24706	- 150 13	06/30/11	1 00	149 76	- 0 37
GOVT NATL MTG ASSN POOL #781590 05 500% DUE 04/15/2033 21-80-572-5826029	181 390	100 24808	- 181 84	07/31/11	1 00	181 39	- 0 45
GOVT NATL MTG ASSN POOL #781590 05 500% DUE 04/15/2033 21-80-572-5826029	172 440	100 24936	- 172 87	08/31/11	1 00	172 44	- 0 43
GOVT NATL MTG ASSN POOL #781590 05 500% DUE 04/15/2033 21-80-572-5826029	139 310	100 25124	- 139 66	09/30/11	1 00	139 31	- 0 35
GOVT NATL MTG ASSN POOL #781590 05 500% DUE 04/15/2033 21-80-572-5826029	149 540	100 24743	- 149 91	10/31/11	1 00	149 54	- 0 37
GOVT NATL MTG ASSN POOL #781602 07 000% DUE 01/15/2033 21-80-572-5826029	10 590	105 47686	- 11 17	06/30/11	1 00	10 59	- 0 58
GOVT NATL MTG ASSN POOL #781602 07 000% DUE 01/15/2033 21-80-572-5826029	10 960	105 47445	- 11 56	07/31/11	1 00	10 96	- 0 60
GOVT NATL MTG ASSN POOL #781602 07 000% DUE 01/15/2033 21-80-572-5826029	11 580	105 44041	- 12 21	08/31/11	1 00	11 58	- 0 63



E O ROBINSON MOUNTAIN FUND
CONSOLIDATED ACCOUNT STATEMENT
Account number 21-80-501-5826011
July 1, 2011 - June 29, 2012

Page 460 of 478

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
GOVT NATL MTG ASSN POOL #781602 07 000% DUE 01/15/2033 21-80-572-5826029	6 680	105 53892	- 7 05	09/30/11	1 00	6 68	- 0 37
GOVT NATL MTG ASSN POOL #781602 07 000% DUE 01/15/2033 21-80-572-5826029	8 340	105 51559	- 8 80	10/31/11	1 00	8 34	- 0 46
GOVT NATL MTG ASSN POOL #622506 06 000% DUE 10/15/2033 21-80-572-5826029	8 420	103 56295	- 8 72	06/30/11	1 00	8 42	- 0 30
GOVT NATL MTG ASSN POOL #622506 06 000% DUE 10/15/2033 21-80-572-5826029	8 310	103 61011	- 8 61	07/31/11	1 00	8 31	- 0 30
GOVT NATL MTG ASSN POOL #622506 06 000% DUE 10/15/2033 21-80-572-5826029	8 440	103 55450	- 8 74	08/31/11	1 00	8 44	- 0 30
GOVT NATL MTG ASSN POOL #622506 06 000% DUE 10/15/2033 21-80-572-5826029	290 690	103 59489	- 301 14	09/30/11	1 00	290 69	- 10 45
GOVT NATL MTG ASSN POOL #622506 06 000% DUE 10/15/2033 21-80-572-5826029	8 050	103 60248	- 8 34	10/31/11	1 00	8 05	- 0 29
GOVT NATL MTG ASSN I POOL #695539 06 000% DUE 09/15/2038 21-80-572-5826029	16 240	104 61823	- 16 99	06/30/11	1 00	16 24	- 0 75

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
GOVT NATL MTG ASSN I POOL #695539 06/000% DUE 09/15/2038 21-80-572-5826029	5,259 300	104 64054	- 5,503 36	07/31/11	1 00	5,259 30	- 244 06
GOVT NATL MTG ASSN I POOL #695539 06/000% DUE 09/15/2038 21-80-572-5826029	10 480	104 67557	- 10 97	08/31/11	1 00	10 48	- 0 49
GOVT NATL MTG ASSN I POOL #695539 06/000% DUE 09/15/2038 21-80-572-5826029	10 540	104 64896	- 11 03	09/30/11	1 00	10 54	- 0 49
GOVT NATL MTG ASSN I POOL #695539 06/000% DUE 09/15/2038 21-80-572-5826029	10 600	104 62264	- 11 09	10/31/11	1 00	10 60	- 0 49
GOVT NATL MTG ASSN I POOL #697586 05/500% DUE 11/15/2038 21-80-572-5826029	429 190	104 26618	- 447 50	06/30/11	1 00	429 19	- 18 31
GOVT NATL MTG ASSN I POOL #697586 05/500% DUE 11/15/2038 21-80-572-5826029	704 050	104 26532	- 734 08	07/31/11	1 00	704 05	- 30 03
GOVT NATL MTG ASSN I POOL #697586 05/500% DUE 11/15/2038 21-80-572-5826029	343 250	104 26511	- 357 89	08/31/11	1 00	343 25	- 14 64
GOVT NATL MTG ASSN I POOL #697586 05/500% DUE 11/15/2038 21-80-572-5826029	909 730	104 26610	- 948 54	09/30/11	1 00	909 73	- 38 81

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
GOVT NATL MTG ASSN I POOL #697586 05 500% DUE 11/15/2038 21-80-572-5826029	671 440	104 26546	- 700 08	10/31/11	1 00	671 44	- 28 64
GARDNER DENVER INC 21-80-692-5826003	2	45 00000	- 90 00	08/03/11	82 49	164 98	74 98
GARDNER DENVER INC 21-80-692-5826003	33	46 35848	- 1,529 83	08/19/11	66 55	2,196 11	666 28
GEN PROBE INC 21-80-692-5826003	67	71 22269	- 4,771 92	07/20/11	62 96	4,218 37	- 553 55
GENERAL CABLE CORP DEL NEW 21-80-692-5826003	1	28 34000	- 28 34	10/26/11	27 01	27 01	- 1 33
GENERAL ELEC CAP CORP SR UNSEC 02 950% DUE 05/09/2016 21-80-572-5826029	10,000	99 80600	- 9,980 60	08/26/11	100 21	10,020 70	40 10
GENERAL ELEC CAP CORP SR UNSEC 02 950% DUE 05/09/2016 21-80-572-5826029	5,000	99 80600	- 4,990 30	10/04/11	98 90	4,945 05	- 45 25
GLAXO SMITHKLINE ADR 21-80-730-5826003	39	50 01000	- 1,950 39	08/16/11	41 98	1,637 20	- 31 19
GOODRICH PETE CORP 21-80-692-5826003	2	15 08000	- 30 16	10/26/11	15 78	31 56	1 40
GREAT PLAINS ENERGY INC 21-80-692-5826003	28	13 58821	- 380 47	07/01/11	20 75	581 08	200 61
GREAT PLAINS ENERGY INC 21-80-692-5826003	3	13 58667	- 40 76	10/26/11	20 67	62 01	21 25
HANCOCK HOLDING CO 21-80-692-5826003	95	26 14189	- 2,483 48	07/05/11	31 11	2,955 24	471 76
HANCOCK HOLDING CO 21-80-692-5826003	18	28 99500	- 521 91	08/12/11	28 59	514 62	- 7 29

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
HASBRO INC 21-80-660-5826003	57	45 07544	- 2,569 30	08/15/11	37.67	2,147 34	- 421 96
HASBRO INC 21-80-660-5826003	68	47 64735	- 3,240 02	09/16/11	35 84	2,436 93	- 803 09
HEINZ H J CO 21-80-660-5826003	63	50 82746	- 3,202 13	09/22/11	49 06	3,090 59	- 111 54
HELMERICH & PAYNE INC 21-80-660-5826003	64	58 64359	- 3,753 19	08/23/11	51 62	3,303 39	- 449 80
HGREGG INC 21-80-692-5826003	3	16 34333	- 49 03	10/26/11	12 78	38 34	- 10 69
HGREGG INC 21-80-692-5826003	34	17 62471	- 599 24	11/01/11	12 04	409 36	- 189 88
HOLLYFRONTIER CORP 21-80-660-5826003	0 278	57 44604	- 15 97	07/13/11	71 90	19 99	4 02
HOLLYFRONTIER CORP 21-80-660-5826003	0 013	58 46154	- 0 76 *	07/13/11	71 90	0 93	0 17
HOLLYFRONTIER CORP 21-80-640-5826003	22	57 39318	- 1,262 65	08/08/11	62 80	1,381 59	118 94
HOLLYFRONTIER CORP 21-80-660-5826003	23	57 43957	- 1,321 11	08/17/11	70 64	1,624 70	303 59
HOLLYFRONTIER CORP 21-80-660-5826003	24	57 43917	- 1,378 54	08/19/11	66 83	1,603 78	223 24
HOLLYFRONTIER CORP 21-80-660-5826003	152	29 20691	- 4,439 45	10/26/11	29 47	4,479 45	40 00
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02 790% DUE 01/15/2013	3,134 030	99 99681	- 3,133 93	07/15/11	1 00	3,134 03	0 10
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02 790% DUE 01/15/2013	2,951 970	99 99661	- 2,951 87	08/15/11	1 00	2,951 97	0 10

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02 790% DUE 01/15/2013 21-80-572-5826029	2,956 350	99 99662	-2,956 25	09/15/11	1 00	2,956 35	0 10
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02 790% DUE 01/15/2013 21-80-572-5826029	2,819 750	99 99681	-2,819 66	10/15/11	1 00	2,819 75	0 09
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02 790% DUE 01/15/2013 21-80-572-5826029	2,626 720	99 99657	-2,626 63	11/15/11	1 00	2,626 72	0 09
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02 310% DUE 05/15/2013 21-80-572-5826029	4,202 480	99 98311	-4,201 77	07/15/11	1 00	4,202 48	0 71
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02 310% DUE 05/15/2013 21-80-572-5826029	3,934 180	99 98297	-3,933 51	08/15/11	1 00	3,934 18	0 67
HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02 310% DUE 05/15/2013 21-80-572-5826029	31,000	99 98306	-30,994 75	08/18/11	100 67	31,208 28	213 53
HORACE MANN EDUCATORS CORP NEW 21-80-692-5826003	1	16 49000	-16 49	10/26/11	12 69	12 69	-3 80
HOST HOTELS & RESORTS INC REIT	22	11 25682	-247 65	10/21/11	13 34	293 47	45 82
21-80-660-5826003	54	9 83889	-531 30	08/02/11	18 05	974 68	443 38
HUNTSMAN CORP 21-80-692-5826003	137	11 57489	-1,585 76	08/05/11	12 11	1,659 28	73 52

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
HUNTSMAN CORP 21-80-660-5826003	231	13 02511	-3,008 80	08/29/11	13 15	3,036 74	27 94
HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02 030% DUE 08/15/2013 21-80-572-5826029	3,278 770	99 99726	-3,278 68	07/15/11	1 00	3,278 77	
HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02 030% DUE 08/15/2013 21-80-572-5826029	3,123 720	99 99744	-3,123 64	08/15/11	1 00	3,123 72	0 08
HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02 030% DUE 08/15/2013 21-80-572-5826029	29,585	99 99730	-29,584 20	08/18/11	100 71	29,794 17	209 97
IBERDROLA SA SPON ADR 21-80-730-5826003	0 842	40 51069	-34 11	08/17/11	29 74	25 04	-9 07
IBERDROLA SA SPON ADR 21-80-730-5826003	74	30 69203	-2,271 21	08/24/11	29 09	2,152 86	-118 35
IBERIBANK CORP 21-80-692-5826003	1	39 50000	-39 50	10/26/11	51 26	51 26	11 76
IDEX CORP 21-80-692-5826003	1	33 45000	-33 45	10/26/11	35 47	35 47	2 02
IMAX CORP ISIN CA45245E1097 SEDOL 2473859 21-80-640-5826003	171	19 76918	-3,380 53	07/13/11	28 25	4,831 22	1,450 69
INFINITY PROPERTY & CASUALTY 21-80-692-5826003	1	43 53000	-43 53	10/26/11	57 31	57 31	13 78
INNOPHOS HOLDINGS INC 21-80-692-5826003	21	33 00619	-693 13	07/11/11	50 35	1,057 23	364 10

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
INTERFACE INC CLASS A EXCH 5/14/2012 SEE 458665304 21-80-692-5826003	3	8 21000	- 24 63	10/26/11	13 68	41 04	16 41
INTERMEC INC 21-80-692-5826003	2	7 53500	- 15 07	10/26/11	7 48	14 96	- 0 11
INTERNATIONAL SPEEDWAY CORP CL A 21-80-692-5826003	24	27 88458	- 669 23	10/12/11	22 73	545 51	- 123 72
J P MORGAN CHASE COMML MTG SECS SERIES 2001-C1 CLASS A3 05 857% DUE 10/12/2011 21-80-572-5826029	2,545 020	100 59371	- 2,560 13	07/01/11	1 00	2,545 02	- 15 11
J P MORGAN CHASE COMML MTG SECS SERIES 2001-C1 CLASS A3 05 857% DUE 10/12/2011 21-80-572-5826029	2,125 900	100 59410	- 2,138 53	08/01/11	1 00	2,125 90	- 12 63
J P MORGAN CHASE COMML MTG SECS SERIES 2001-C1 CLASS A3 05 857% DUE 10/12/2011 21-80-572-5826029	1,675 810	100 59374	- 1,685 76	09/01/11	1 00	1,675 81	- 9 95
J P MORGAN CHASE COMML MTG SECS SER 2007-LD11 CLASS A2 05 8036% DUE 06/15/2049 21-80-572-5826029	5 590	77 45975	- 4 33	09/01/11	1 00	5 59	
J P MORGAN CHASE COMML MTG SECS SER 2007-LD11 CLASS A2 05 8036% DUE 06/15/2049 21-80-572-5826029	20 510	77 42565	- 15 88	10/01/11	1 00	20 51	4 63
J P MORGAN CHASE COMML MTG SECS SER 2007-LD11 CLASS A2 05 8036% DUE 06/15/2049 21-80-572-5826029	19 180	77 42440	- 14 85	11/01/11	1 00	19 18	4 33

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
JABIL CIRCUIT 21-80-660-5826003	211	15 36038	- 3,241 04	07/06/11	20.44	4,313.26	1,072.22
JP MORGAN CHASE COMM MTG SEC SERIES 2007-LD12 CLASS A2 05 827% DUE 02/15/2051 21-80-572-5826029	25 220	77 00238	- 19 42	08/01/11	1 00	25 22	
JP MORGAN CHASE COMM MTG SEC SERIES 2007-LD12 CLASS A2 05 827% DUE 02/15/2051 21-80-572-5826029	79 050	77 00190	- 60 87	09/01/11	1 00	79 05	18 18
JP MORGAN CHASE COMM MTG SEC SERIES 2007-LD12 CLASS A2 05 827% DUE 02/15/2051 21-80-572-5826029	95 490	77 00283	- 73 53	10/01/11	1 00	95 49	21 96
KADANT INC 21-80-692-5826003	1	21 00000	- 21.00	10/26/11	18 96	18 96	- 2 04
KAYDON CORP 21-80-692-5826003	2	27 88000	- 55 76	10/26/11	30 86	61 72	5 96
KEY ENERGY SERVICES INC 21-80-692-5826003	54	5 96389	- 322 05	08/03/11	18 63	1,006 02	683 97
KEY ENERGY SERVICES INC 21-80-692-5826003	2	6 04500	- 12 09	10/26/11	11 94	23 88	
KINETIC CONCEPTS INC COM NEW MERGED 11/7/2011 @ 68 50 P/S 21-80-660-5826003	49	37 15510	- 1,820 60	08/15/11	66 00	3,233 94	1,413.34
KINETIC CONCEPTS INC COM NEW MERGED 11/7/2011 @ 68 50 P/S 21-80-660-5826003	80	40 75925	- 3,260.74	09/26/11	65 37	5,229 34	1,968 60
KRAFT FOODS INC SR UNSEC 05 375% DUE 02/10/2020 21-80-572-5826029	5,000	106 75600	- 5,337 80	07/15/11	111 40	5,570 10	232 30

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
KRAFT FOODS INC SR UNSEC 05 375% DUE 02/10/2020 21-80-572-5826029	10,000	106 75600	- 10,675 60	07/15/11	111 43	11,142 50	466 90
LABORATORY CORP OF AMERICA HLDG 21-80-640-5826003	48	93 90750	- 4,507 56	09/13/11	81 51	3,912 50	- 595 06
LIBERTY GLOBAL INC CLA 21-80-660-5826003	55	40 51800	- 2,228 49	08/23/11	35 91	1,975 07	- 253 42
LITTELFUSE INC 21-80-692-5826003	1	33 67000	- 33 67	10/26/11	47 55	47 55	13 88
LITTELFUSE INC 21-80-692-5826003	6	33 85333	- 203 12	11/02/11	46 04	276 24	73 12
MFA FINANCIAL INC 21-80-692-5826003	370	7 30130	- 2,701 48	09/02/11	7 02	2,597 50	- 103 98
MFA FINANCIAL INC 21-80-692-5826003	1	8 00000	- 8 00	10/26/11	6 76	6 76	- 1 24
MENS WAREHOUSE INC 21-80-692-5826003	1	24 47000	- 24 47	10/26/11	29 10	29 10	4 63
MERCADOLIBRE INC 21-80-640-5826003	78	41 56436	- 3,242 02	10/31/11	65 75	5,128 64	1,886 62
MERCK & CO INC SR UNSEC 03 875% DUE 01/15/2021 21-80-572-5826029	10,000	99 69800	- 9,969 80	08/15/11	106 84	10,683 60	713 80
MID AMER APT CMNTYS INC 21-80-692-5826003	1	46 17000	- 46 17	10/26/11	59 46	59 46	13 29
MOODY'S CORP 21-80-640-5826003	102	41 36471	- 4,219 20	09/07/11	29 35	2,994 01	- 1,225 19
MORGAN STANLEY SUB NTS 04 750% DUE 04/01/2014 21-80-572-5826029	15,000	102 80700	- 15,421 05	10/19/11	97 73	14,659 65	- 761 40

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
NATIONAL GRID PLC SP ADR 21-80-730-5826003	32	65 60656	- 2,099 41	08/25/11	48 45	1,550 40	- 549 01
NATIONAL PENN BANCSHARES INC 21-80-692-5826003	2	5 61000	- 11 22	10/26/11	7 78	15 56	
NETFLIX INC 21-80-640-5826003	25	126 79200	- 3,169 80	09/19/11	160 51	4,012 71	842 91
NETLOGIC MICROSYSTEMS INC MERGED 2/17/2012 @ \$50.00 P/S 21-80-640-5826003	108	39 00259	- 4,212 28	09/15/11	48 12	5,196 43	984 15
NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR 21-80-640-5826003	132	28 72508	- 3,791 71	10/05/11	24 56	3,241 22	- 550 49
NEWELL RUBBERMAID INC 21-80-660-5826003	191	13 91162	- 2,657 12	10/28/11	15 44	2,949 02	291 90
NEWFIELD EXPLORATION CO 21-80-660-5826003	33	61 02818	- 2,013 93	07/29/11	67 96	2,242 72	228 79
NEWFIELD EXPLORATION CO 21-80-660-5826003	69	68 00188	- 4,692 13	09/30/11	40 12	2,768 33	- 1,923 80
NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 05 000% DUE 09/15/2014 21-80-572-5826029	1,053 590	99 98956	- 1,053 48	07/15/11	1 00	1,053 59	0 11
NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 05 000% DUE 09/15/2014 21-80-572-5826029	963 920	99 98963	- 963 82	08/15/11	1 00	963 92	0 10
NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 05 000% DUE 09/15/2014 21-80-572-5826029	1,035 750	99 98938	- 1,035 64	09/15/11	1 00	1,035 75	0 11

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 05 000% DUE 09/15/2014 21-80-572-5826029	925 640	99 98920	- 925 54	10/15/11	1 00	925 64	0 10
NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 05 000% DUE 09/15/2014 21-80-572-5826029	884 170	99 98869	- 884 07	11/15/11	1 00	884 17	0 10
NORTHEAST UTILITIES 21-80-660-5826003	11	26 60182	- 292 62	09/26/11	34 07	374 76	82 14
OIL STATES INTERNATIONAL INC 21-80-660-5826003	28	72 72321	- 2,036 25	08/05/11	72 68	2,035 11	- 1 14
OIL STATES INTERNATIONAL INC 21-80-660-5826003	38	75 89026	- 2,883 83	08/23/11	56 75	2,156 39	- 727 44
OMNIVISION TECHNOLOGIES INC 21-80-640-5826003	155	22 85639	- 3,542 74	08/30/11	18 32	2,838 97	- 703 77
ON SEMICONDUCTOR CORPORATION 21-80-660-5826003	336	7 70521	- 2,588 95	10/10/11	7 26	2,440 59	- 148 36
PACKAGING CORP PKG 21-80-692-5826003	1	22 80000	- 22 80	10/26/11	26 00	26 00	3 20
PACWEST BANCORP 21-80-692-5826003	3	14 39333	- 43 18	10/26/11	17 91	53 73	4 86
PANTRY INC 21-80-692-5826003	3	11 93000	- 35 79	10/26/11	13 55	40 65	1 14
PARAMETRIC TECHNOLOGY CORP 21-80-692-5826003	2	17 51000	- 35 02	10/26/11	18 08	36 16	1,112 44
POLYCOM INC 21-80-660-5826003	72	17 48944	- 1,259 24	07/06/11	32 94	2,371 68	- 309 91
POLYCOM INC 21-80-640-5826003	224	17 74951	- 3,975 89	10/24/11	16 37	3,665 98	201 26
PORTLAND GENERAL ELECTRIC CO 21-80-692-5826003	31	18 74774	- 581 18	07/27/11	25 24	782 44	

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
PORTLAND GENERAL ELECTRIC CO 21-80-692-5826003	40	20 92600	- 837 04	08/09/11	21 70	867 86	30 82
PORTLAND GENERAL ELECTRIC CO 21-80-692-5826003	1	27 80000	- 27 80	10/26/11	24 52	24 52	- 3 28
PRICELINE COM INC 21-80-640-5826003	11	223 98455	- 2,463 83	08/10/11	498 03	5,478 18	3,014 35
PROASSURANCE CORPORATION 21-80-692-5826003	35	50 08771	- 1,753 07	08/17/11	69 01	2,415 25	662 18
PROASSURANCE CORPORATION 21-80-692-5826003	5	50 57000	- 252 85	10/24/11	77 45	387 24	134 39
PROASSURANCE CORPORATION 21-80-692-5826003	1	51 34000	- 51 34	10/26/11	76 73	76 72	25 38
PRUDENTIAL JENNISON 20/20 FOCUS FUND #451 CLASS Z	11,061 947	10 74000	- 118,805 31	07/25/11	18 08	200,000 00	81,194.69
QUALITY SYSTEMS INC 21-80-640-5826003	100	45 79210	- 4,579 21	10/28/11	38 79	3,878 68	- 700 53
QUEST SOFTWARE INC 21-80-660-5826003	164	22 91030	- 3,757 29	11/11/11	19 22	3,151.63	- 605.66
RTI INTERNATIONAL METALS 21-80-692-5826003	22	23 35045	- 513 71	07/14/11	32 42	713 24	19 24
RANGE RES CORP 21-80-660-5826003	28	54 14929	- 1,516 18	10/18/11	74 59	2,088 39	572 21
REGIS CORP 21-80-692-5826003	2	13 04500	- 26 09	10/26/11	16 28	32 56	6 47
RIVERBED TECHNOLOGY INC 21-80-640-5826003	121	14 36397	- 1,738 04	07/25/11	31 48	3,809 01	2,070 97
RYDER SYSTEM INC 21-80-660-5826003	66	38 40773	- 2,534 91	08/05/11	48 20	3,180 87	645 96
SLM CORP 21-80-660-5826003	21	8 74524	- 183 65	10/24/11	14 37	301 76	118 11



E O ROBINSON MOUNTAIN FUND
CONSOLIDATED ACCOUNT STATEMENT
Account number 21-80-501-5826011
July 1, 2011 - June 29, 2012

Page 472 of 478

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
ST JUDE MEDICAL INC 21-80-640-5826003	84	51 45048	- 4,321 84	08/18/11	40 81	3,428 35	- 893 49
SANDERSON FARMS INC 21-80-692-5826003	8	39 27000	- 314 16	10/19/11	49 35	394 83	86 67
SANDERSON FARMS INC 21-80-692-5826003	23	41 16783	- 946 86	11/03/11	49 71	1,143 31	196 45
SANOFI SPONSORED ADR 21-80-730-5826003	0 942	36 00849	- 33 92	07/12/11	38 25	36 03	2 11
SCHWEITZER MAUDUIT INTL INC 21-80-692-5826003	17	51 66824	- 878 36	08/05/11	56 01	952 15	73 79
SCHWEITZER MAUDUIT INTL INC 21-80-692-5826003	10	52 00100	- 520 01	08/09/11	53 32	533 19	13 18
SCHWEITZER MAUDUIT INTL INC 21-80-692-5826003	3	52 00000	- 156 00	08/12/11	54 75	164 25	8 25
SCHWEITZER MAUDUIT INTL INC 21-80-692-5826003	13	52 00154	- 676 02	10/25/11	70 52	916 73	240 71
SEVEN & I HOLDINGS UNSPN ADR 21-80-730-5826003	29	40 31862	- 1,169 24	10/20/11	55 93	1,621 97	452 73
SIGNATURE BK NEW YORK N Y 21-80-692-5826003	10	33 16300	- 331 63	08/15/11	53 28	532 78	20 15
SINGAPORE TELECOMMUNICATION ADR ISIN US82929R3049 SEDOL B0ZZNW5 21-80-730-5826003	80	24 74000	- 1,979 20	07/19/11	26 52	2,121 56	142 36
JM SMUCKER CO/THE-NEW COM WI 21-80-660-5826003	4	38 84000	- 155 36	08/05/11	73 97	295 87	140 51
JM SMUCKER CO/THE-NEW COM WI 21-80-660-5826003	25	38 83960	- 970 99	10/21/11	76 51	1,912 73	941 74
JM SMUCKER CO/THE-NEW COM WI 21-80-660-5826003	4	38 84000	- 155 36	10/24/11	77 11	308 43	153 07

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
SOCIETE GENERALE FRANCE SPONSORED ADR 21-80-001-5826003	0 574	34 14634	- 19 60	11/25/11	9 92	5 70	- 13 90
STARBUCKS CORP 21-80-640-5826003	147	15 87197	- 2,333 18	08/10/11	35 40	5,203 35	2,870 17
STERIS CORP 21-80-692-5826003	1	34 63000	- 34 63	10/26/11	30 53	30 53	- 4 10
STILLWATER MINING COMPANY 21-80-660-5826003	165	22 91527	- 3,781 02	09/28/11	8 87	1,463 59	- 2,317 43
SYNOPSYS INC 21-80-692-5826003	30	20 99433	- 629 83	08/18/11	23 80	714 12	84 29
SYNOPSYS INC 21-80-692-5826003	2	21 24000	- 42 48	10/26/11	26 57	53 14	10 66
TCF FINANCIAL CORP 21-80-692-5826003	5	9 92400	- 49 62	10/26/11	10 92	54 60	4 98
TALEO CORP CLASS A MERGED 04/09/2012 @ \$46 00 P/S 21-80-640-5826003	116	25 61310	- 2,971 12	08/19/11	22 26	2,581 88	- 389 24
TELEDYNE TECHNOLOGIES INC 21-80-692-5826003	36	29 14722	- 1,049 30	08/17/11	51 33	1,847 72	798 42
TELEDYNE TECHNOLOGIES INC 21-80-692-5826003	12	29 55917	- 354 71	09/08/11	51 52	618 26	28 84
TELEDYNE TECHNOLOGIES INC 21-80-692-5826003	6	29 83333	- 179 00	10/21/11	54 98	329 87	150 87
TELEFLEX INC 21-80-692-5826003	12	42 10333	- 505 24	09/22/11	52 52	630 26	125 02
TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS 21-80-730-5826003	108	12 35843	- 1,334 71	08/24/11	15 95	1,722 19	387 48
TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS 21-80-730-5826003	75	14 09013	- 1,056 76	10/04/11	14 30	1,072 62	15 86

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
TEREX CORP NEW 21-80-692-5826003	234	18 88603	-4,419 33	09/23/11	10 88	2,544 70	-1,874 63
TEREX CORP NEW 21-80-692-5826003	31	13 54387	-419 86	10/27/11	18 12	561.71	141.63
TETRA TECH INC NEW 21-80-692-5826003	1	18 73000	-18 73	10/26/11	21 83	21 83	3 10
THERMO FISHER SCIENTIFIC SR INT'S 03 200% DUE 05/01/2015 21-80-572-5826029	10,000	99 58700	-9,958 70	11/08/11	105 76	10,575 90	617 20
THOMPSON CREEK METALS CO INC ISIN CA8847681027 SEDOL B07T4P2 21-80-660-5826003	252	13 54341	-3,412 94	08/12/11	7 91	1,994 04	-1,418 90
TIM PARTICIPACOE SA ADR 21-80-640-5826003	0 264	28 03030	-7 40	08/10/11	25 71	6 79	-0 61
TOWERS WATSON & CO CLASS A 21-80-692-5826003	8	41 22750	-329 82	07/11/11	63 32	506 56	176 74
TOWERS WATSON & CO CLASS A 21-80-692-5826003	5	41 22800	-206 14	08/05/11	56 32	281 60	75 46
TOWERS WATSON & CO CLASS A 21-80-692-5826003	6	41 64667	-249 88	10/10/11	62 30	373 79	123 91
TOWERS WATSON & CO CLASS A 21-80-692-5826003	6	43 11667	-258 70	10/20/11	62 72	376 31	117 61
TRIUMPH GROUP INC NEW 21-80-692-5826003	16	28 29000	-452 64	08/04/11	48 66	778 55	325 91
TRIUMPH GROUP INC NEW 21-80-692-5826003	8	28 49750	-227 98	08/18/11	45 54	364 32	136 34

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
TRIUMPH GROUP INC NEW 21-80-692-5826003	1	28 50000	- 28 50	10/26/11	56 43	56 43	27 93
USA TREASURY NOTE 04 500% DUE 02/15/2036 21-80-572-5826029	15,000	101 15627	- 15,173 44	07/26/11	105 23	15,784 57	611 13
USA TREASURY NOTE 04 500% DUE 02/15/2036 21-80-572-5826029	10,000	102 87310	- 10,287 31	08/16/11	115 64	11,564 06	1,276 75
USA TREASURY NOTES 01 125% DUE 01/15/2012 21-80-572-5826029	40,000	100 42188	- 40,168 75	10/14/11	100 27	40,106 25	- 62 50
USA TREASURY NOTES 01 125% DUE 01/15/2012 21-80-572-5826029	50,000	100 42188	- 50,210 94	10/26/11	100 23	50,117 19	- 93 75
USA TREASURY NOTES 01 375% DUE 04/15/2012 21-80-572-5826029	10,000	100 83590	- 10,083 59	11/07/11	100 57	10,056 64	- 26 95
USA TREASURY NOTES 01 000% DUE 07/31/2011 21-80-572-5826029	170,000	100 62109	- 171,055 85	07/12/11	100 04	170,073 05	- 982 80
USA TREASURY NOTES 01 000% DUE 10/31/2011 21-80-572-5826029	25,000	100 43360	- 25,108 40	08/16/11	100 19	25,047 85	- 62 55
USA TREASURY NOTES 01 000% DUE 10/31/2011 21-80-572-5826029	335,000	100 43359	- 336,452 52	08/25/11	100 18	335,601 96	- 850 56
USA TREASURY NOTES 01 375% DUE 01/15/2013 21-80-572-5826029	5,000	101 11320	- 5,055 66	07/28/11	101 49	5,074 60	18 94
USA TREASURY NOTES 01 375% DUE 01/15/2013 21-80-572-5826029	45,000	101 18013	- 45,531 06	08/16/11	101 67	45,750 59	219 53

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
USA TREASURY NOTES 02 250% DUE 01/31/2015 21-80-572-5826029	80,000	104.59961	- 83,679.69	07/28/11	104.75	83,800.00	120.31
USA TREASURY NOTES 02 625% DUE 08/15/2020 21-80-572-5826029	10,000	93.12500	- 9,312.50	08/16/11	104.28	10,427.73	1,115.23
USA TREASURY NOTES 01 250% DUE 10/31/2015 21-80-572-5826029	5,000	97.22660	- 4,861.33	07/28/11	100.20	5,009.77	148.44
UNITED TECHNOLOGIES CORP 21-80-640-5826003	49	87.15980	- 4,270.83	10/06/11	70.42	3,450.68	- 820.15
VALEANT PHARMACEUTICALS INTE ISIN CA91911K1021 SEDOL B41NYW4 21-80-640-5826003	81	52.77926	- 4,275.12	08/12/11	40.41	3,273.09	- 1,002.03
VEECO INSTRUMENTS INC DEL 21-80-640-5826003	73	45.66014	- 3,333.19	07/07/11	45.37	3,312.06	- 21.13
VERIZON COMMUNICATIONS NOTES 06 400% DUE 02/15/2038 21-80-572-5826029	15,000	117.37800	- 17,606.70	07/08/11	112.45	16,866.75	- 739.95
VERTEX PHARMACEUTICALS INC 21-80-640-5826003	77	56.11662	- 4,320.98	11/09/11	30.70	2,364.18	- 1,956.80
VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01 310% DUE 01/20/2014 21-80-572-5826029	2,045.460	99.99560	- 2,045.37	07/20/11	1.00	2,045.46	0.09
VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01 310% DUE 01/20/2014 21-80-572-5826029	2,570.810	99.99533	- 2,570.69	08/20/11	1.00	2,570.81	0.12
VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01 310% DUE 01/20/2014 21-80-572-5826029	24,840.760	99.99537	- 24,839.61	08/18/11	100.49	24,962.06	122.45



E O ROBINSON MOUNTAIN FUND
CONSOLIDATED ACCOUNT STATEMENT
Account number 21-80-501-5826011
July 1, 2011 - June 29, 2012

Page 477 of 478

Detail

Realized gain/loss detail

Description	Quantity	Average tax cost per unit	Total tax cost	Sale date	Sale price per unit	Total proceeds	Net realized gain/loss
WMS INDUSTRIES INC 21-80-692-5826003	26	19 21962	- 499 71	08/15/11	22 22	577 72	78 01
WACHOVIA BANK COMMERCIAL MTG TR SERIES 2007-C33 CLASS A2 VAR % DUE 02/15/2051 21-80-572-5826029	46 040	76 65074	- 35 29	07/01/11	1 00	46 04	10 00
WACHOVIA BANK COMMERCIAL MTG TR SERIES 2007-C33 CLASS A2 VAR % DUE 02/15/2051 21-80-572-5826029	17 190	76 67248	- 13 18	08/01/11	1 00	17 19	4 01
WACHOVIA BANK COMMERCIAL MTG TR SERIES 2007-C33 CLASS A2 VAR % DUE 02/15/2051 21-80-572-5826029	81 980	76 65284	- 62 84	09/01/11	1 00	81 98	19 14
WACHOVIA BANK COMMERCIAL MTG TR SERIES 2007-C33 CLASS A2 VAR % DUE 02/15/2051 21-80-572-5826029	12 810	76 65886	- 9 82	10/01/11	1 00	12 81	2 99
WACHOVIA BANK COMMERCIAL MTG TR SERIES 2007-C33 CLASS A2 VAR % DUE 02/15/2051 21-80-572-5826029	11 760	76 61565	- 9 01	11/01/11	1 00	11 76	2 75
WATERS CORP 21-80-640-5826003	50	89 73520	- 4,486 76	08/03/11	81 44	4,072 03	- 414 73
WATTS WATER TECHNOLOGIES INC CLASS A 21-80-692-5826003	10	29 93100	- 299 31	11/03/11	35 86	358 60	59 29
WESTAR ENERGY INC 21-80-692-5826003	2	21 49000	- 42 98	10/26/11	27 25	54 50	11 52
WESTAR ENERGY INC 21-80-660-5826003	130	24 27992	- 3,156 39	11/14/11	27 42	3,564 96	408 57
WYNDHAM WORLDWIDE CORP 21-80-660-5826003	113	30 30000	- 3,423 90	08/08/11	26 24	2,964 65	- 459 25

154.9 UNITS OF FNMA POOL #851542 5.5% 02/01/2021	06/25/2012	01/05/2006	154.90	156.13	1.23-
383.66 UNITS OF FNMA POOL #938469 5% 07/01/2022	06/25/2012	07/11/2007	383.66	370.41	13.25
438.76 UNITS OF FNMA POOL #961484 4.5% 02/01/2023	06/25/2012	04/03/2009	438.76	450.21	11.45-
41.83 UNITS OF FNMA POOL #992706 4.5% 02/01/2039	06/25/2012	04/03/2009	41.83	42.41	0.58-
920.62 UNITS OF FNMA POOL #995018 5.5% 06/01/2038	06/25/2012	09/22/2009	920.62	962.19	41.57-
949.59 UNITS OF FNMA POOL #995350 4.581% 09/01/2038	06/25/2012	06/02/2009	949.59	983.71	34.12-
1206.05 UNITS OF FNMA POOL #AA0916 5% 08/01/2037	06/25/2012	08/12/2010	1,206.05	1,285.95	79.90-
1403.11 UNITS OF FNMA POOL #AB2275 4.5% 02/01/2041	06/25/2012	02/23/2011	1,403.11	1,427.66	24.55-
322.84 UNITS OF FNMA POOL #AB2333 4% 02/01/2041	06/25/2012	02/23/2011	322.84	317.11	5.73
717.42 UNITS OF FNMA POOL #MA0500 5% 08/01/2040	06/25/2012	12/21/2010	717.42	754.86	37.44-
399.02 UNITS OF FNMA POOL #AD6938 4.5% 06/01/2040	06/25/2012	06/10/2010	399.02	410.49	11.47-
656.44 UNITS OF FNMA POOL #AE6344 4.5% 11/01/2040	06/25/2012	12/17/2010	656.44	669.90	13.46-
304.68 UNITS OF FNMA SERIES 2005-19 CLASS PA CMO 5.5% 07/25/2034	06/25/2012	03/29/2007	304.68	306.58	1.90-
** TOTAL LONG TERM CAPITAL GAIN (LOSS)			1,171,770.61	1,304,699.55	132,928.94-
** LONG TERM CAPITAL GAINS DIVIDENDS					
28301.773 BASIS SHARES OF PRUDENTIAL JENNISON 20/20 FOCUS FUND - CLASS Z					3,401.88
** TOTAL LONG TERM CAPITAL GAINS DIVIDENDS			0.00	0.00	3,401.88

SUMMARY

Description	Amount
** SUMMARY OF CAPITAL GAINS AND LOSSES **	
TOTAL SHORT TERM CAPITAL GAIN (LOSS)	27,116.79-
TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS	0.00
NET SHORT TERM CAPITAL GAIN (LOSS)	27,116.79-
TOTAL LONG TERM CAPITAL GAIN (LOSS)	132,928.94-
TOTAL LONG TERM CAPITAL GAINS DIVIDENDS	3,401.88
TOTAL 28% RATE CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1250 CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1202 CAPITAL GAINS DIVIDENDS	0.00
NET LONG TERM CAPITAL GAIN (LOSS)	129,527.06-
NET CAPITAL GAIN (LOSS)	156,643.85-

Attachment II



THE HUNTINGTON
Realized Gain/Loss Report

Run on 10/10/2012 11:30:25 AM

Start Date: 07/01/2011

End Date: 06/30/2012

Account: 5036000027

Administrator: Barry Cooper 859-281-2423

E.O. ROBINSON MOUNTAIN FUND

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss Covered
** SHORT TERM CAPITAL GAIN (LOSS)					
240000 UNITS OF US TREASURY 1.125% 01/15/2012	01/15/2012	08/25/2011	240,000.00	240,000.00	0.00
567.52 UNITS OF FNMA POOL #AH9719 4.5% 04/01/2041	01/25/2012	06/21/2011	567.52	600.21	32.69-
1902.39 UNITS OF FNMA POOL #889452 5.5% 05/01/2038	01/25/2012	07/28/2011	1,902.39	2,063.05	160.66-
1120.99 UNITS OF FNMA POOL #AB1845 4% 11/01/2040	01/25/2012	08/16/2011	1,120.99	1,170.38	49.39-
1495.01 UNITS OF FNMA POOL #AB2275 4.5% 02/01/2041	01/25/2012	02/23/2011	1,495.01	1,521.17	26.16-
434.49 UNITS OF FNMA POOL #AB2333 4% 02/01/2041	01/25/2012	02/23/2011	434.49	426.78	7.71
594.28 UNITS OF FNMA POOL #AE0981 3.5% 03/01/2041	01/25/2012	10/17/2011	594.28	603.47	9.19-
11 SHARES OF BANCORPSOUTH INC	02/01/2012	07/01/2011	125.29	138.37	13.08- Covered
20 SHARES OF BRIGGS & STRATTON	02/01/2012	03/30/2011	308.20	431.95	123.75- Covered
51 SHARES OF BRIGGS & STRATTON	02/01/2012	03/31/2011	785.90	1,143.66	357.76- Covered
39 SHARES OF BRIGGS & STRATTON	02/01/2012	04/01/2011	600.98	886.07	285.09- Covered
17 SHARES OF BRIGGS & STRATTON	02/01/2012	05/06/2011	261.97	384.71	122.74- Covered
1 SHARES OF BRIGGS & STRATTON	02/01/2012	10/26/2011	15.40	14.41	0.99 Covered
43 SHARES OF ALLEGHENY TECHNOLOGIES INC	02/01/2012	08/12/2011	1,980.11	2,060.73	80.62- Covered
22 SHARES OF ALLEGHENY TECHNOLOGIES INC	02/01/2012	08/15/2011	1,013.08	1,076.96	63.88- Covered
1 SHARES OF DOLE FOOD CO INC	02/01/2012	02/25/2011	9.64	14.60	4.96- Covered
98 SHARES OF DOLE FOOD CO INC	02/01/2012	06/23/2011	944.75	1,291.64	346.89- Covered
1 SHARES OF DOLE FOOD CO INC	02/01/2012	06/27/2011	9.64	13.32	3.68- Covered
142 SHARES OF CHESAPEAKE ENERGY CORP W/1 RT/SH	02/01/2012	05/11/2011	2,980.53	4,395.21	1,414.68- Covered
209 SHARES OF CHEMTURA CORPORATION	02/01/2012	05/17/2011	2,934.32	3,624.35	690.03- Covered
447 SHARES OF FERRO CORP	02/01/2012	08/18/2011	3,035.11	3,848.67	813.56- Covered
22 SHARES OF FERRO CORP	02/01/2012	11/01/2011	149.38	150.43	1.05- Covered
180 SHARES OF GRAFTECH INTERNATIONAL LTD	02/01/2012	05/17/2011	2,964.56	3,680.42	715.86- Covered
41 SHARES OF GDF SUEZ SPON ADR	02/01/2012	04/04/2011	1,138.14	1,649.20	511.06- Covered
47 SHARES OF GDF SUEZ SPON ADR	02/01/2012	05/06/2011	1,304.69	1,809.01	504.32- Covered
140 SHARES OF	02/01/2012	09/23/2011	2,557.76	2,969.09	411.33- Covered

ELECTRONIC ARTS INC					
13 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	02/18/2011	336.70	388.96	52.26- Covered
8 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	02/24/2011	207.20	223.84	16.64- Covered
1 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	03/29/2011	25.90	29.24	3.34- Covered
1 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	10/26/2011	25.92	23.60	2.32 Covered
1 SHARES OF INTERFACE INC	02/01/2012	03/29/2011	13.26	17.69	4.43- Covered
20 SHARES OF INTERFACE INC	02/01/2012	04/28/2011	265.25	377.99	112.74- Covered
1 SHARES OF INTERFACE INC	02/01/2012	06/27/2011	13.26	18.37	5.11- Covered
81 SHARES OF NETAPP INC	02/01/2012	08/23/2011	3,078.75	3,002.71	76.04 Covered
160 SHARES OF ORION MARINE GROUP INC	02/01/2012	02/15/2011	1,155.19	1,995.17	839.98- Covered
30 SHARES OF ORION MARINE GROUP INC	02/01/2012	02/17/2011	216.60	377.69	161.09- Covered
59 SHARES OF ORION MARINE GROUP INC	02/01/2012	02/18/2011	425.98	753.24	327.26- Covered
25 SHARES OF ORION MARINE GROUP INC	02/01/2012	02/23/2011	180.50	306.49	125.99- Covered
18 SHARES OF ORION MARINE GROUP INC	02/01/2012	02/25/2011	129.96	223.56	93.60- Covered
36 SHARES OF ORION MARINE GROUP INC	02/01/2012	03/07/2011	259.92	396.54	136.62- Covered
18 SHARES OF ORION MARINE GROUP INC	02/01/2012	03/29/2011	129.96	200.85	70.89- Covered
43 SHARES OF ORION MARINE GROUP INC	02/01/2012	05/13/2011	310.46	438.49	128.03- Covered
3 SHARES OF ORION MARINE GROUP INC	02/01/2012	10/26/2011	21.65	19.14	2.51 Covered
9 SHARES OF SYNOVUS FINL CORP	02/01/2012	10/26/2011	15.12	12.06	3.06 Covered
15 SHARES OF SOCIETE GENERALE -SPONS ADR	02/01/2012	07/08/2011	83.25	169.50	86.25- Covered
1 SHARES OF SOCIETE GENERALE -SPONS ADR	02/01/2012	07/08/2011	5.55	2.21	3.34 Covered
39 SHARES OF SANDERSON FARMS INC W/1 RT/SH	02/01/2012	06/07/2011	2,001.43	1,612.60	388.83 Covered
13 SHARES OF SANDERSON FARMS INC W/1 RT/SH	02/01/2012	08/17/2011	667.15	556.50	110.65 Covered
48 SHARES OF PARTNERRE LTD	02/01/2012	03/24/2011	3,158.33	3,610.74	452.41- Covered
27 SHARES OF WYNN RESORTS LTD	02/01/2012	09/15/2011	3,140.57	4,015.74	875.17- Covered
245 SHARES OF TREASURY WINE ESTATES ADR	02/01/2012	05/23/2011	877.08	943.25	66.17- Covered
1 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	03/29/2011	3.16	14.79	11.63- Covered
62 SHARES OF CAMDEN PROPERTY TRUST	02/01/2012	03/01/2011	3,998.30	3,618.80	379.50 Covered
3 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	02/25/2011	20.04	23.01	2.97- Covered
37 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	03/24/2011	247.16	254.56	7.40- Covered
110 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	04/05/2011	734.80	786.50	51.70- Covered
78 SHARES OF CIT GROUP INC	02/01/2012	02/14/2011	3,038.05	3,717.43	679.38- Covered
53 SHARES OF CIT GROUP INC	02/01/2012	07/06/2011	2,064.31	2,322.76	258.45- Covered

1 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	03/29/2011	17.60	17.20	0.40 Covered
46 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	11/09/2011	809.58	684.92	124.66 Covered
21 SHARES OF CF INDUSTRIES HOLDINGS INC	02/01/2012	10/24/2011	3,858.46	3,328.84	529.62 Covered
27 SHARES OF BRADY CORPORATION CL A	02/01/2012	04/06/2011	886.94	994.09	107.15- Covered
22 SHARES OF BRADY CORPORATION CL A	02/01/2012	05/18/2011	722.70	767.47	44.77- Covered
7 SHARES OF BRADY CORPORATION CL A	02/01/2012	05/23/2011	229.95	240.24	10.29- Covered
81 SHARES OF BELO CORPORATION CL A	02/01/2012	05/25/2011	615.67	612.36	3.31 Covered
2 SHARES OF BELO CORPORATION CL A	02/01/2012	06/27/2011	15.21	14.74	0.47 Covered
32 SHARES OF ANN INC	02/01/2012	02/03/2011	786.55	743.35	43.20 Covered
25 SHARES OF ANN INC	02/01/2012	05/20/2011	614.49	746.74	132.25- Covered
1 SHARES OF AMSURG CORP	02/01/2012	06/27/2011	25.90	25.78	0.12 Covered
15 SHARES OF AMSURG CORP	02/01/2012	10/28/2011	388.64	388.82	0.18- Covered
80 SHARES OF AMERICAN EXPRESS	02/01/2012	10/31/2011	4,055.92	4,153.70	97.78- Covered
49 SHARES OF AMERICAN EAGLE OUTFITTERS INC NEW	02/01/2012	10/14/2011	710.02	624.73	85.29 Covered
6 SHARES OF BOSTON PRIVATE FINL HOLDING	02/01/2012	03/29/2011	50.59	40.68	9.91 Covered
255 SHARES OF BOSTON PRIVATE FINL HOLDING	02/01/2012	06/21/2011	2,150.02	1,677.11	472.91 Covered
2 SHARES OF ETHAN ALLEN INC	02/01/2012	02/25/2011	47.96	44.94	3.02 Covered
70 SHARES OF ENERGEN CORP	02/01/2012	09/29/2011	3,381.63	2,998.68	382.95 Covered
84 SHARES OF DIRECTV CLASS A	02/01/2012	07/13/2011	3,804.28	4,460.69	656.41- Covered
180 SHARES OF DOUGLAS EMMETT INC W/I	02/01/2012	08/31/2011	3,792.61	3,238.22	554.39 Covered
44 SHARES OF DIGITAL RIVER INC	02/01/2012	02/01/2011	720.27	1,412.84	692.57- Covered
35 SHARES OF DIGITAL RIVER INC	02/01/2012	05/04/2011	572.95	1,108.44	535.49- Covered
22 SHARES OF DIGITAL RIVER INC	02/01/2012	07/29/2011	360.14	554.40	194.26- Covered
130 SHARES OF COCA-COLA ENTERPRISES	02/01/2012	04/27/2011	3,508.64	3,691.25	182.61- Covered
52 SHARES OF DECKERS OUTDOOR CORP	02/01/2012	03/23/2011	4,394.43	4,158.30	236.13 Covered
54 SHARES OF DIEBOLD INC W/1 RT/SH	02/01/2012	02/25/2011	1,759.91	1,861.25	101.34- Covered
13 SHARES OF DIEBOLD INC W/1 RT/SH	02/01/2012	04/28/2011	423.68	421.20	2.48 Covered
8 SHARES OF DIEBOLD INC W/1 RT/SH	02/01/2012	06/27/2011	260.72	241.28	19.44 Covered
107 SHARES OF CUBIST PHARMACEUTICALS INC	02/01/2012	10/28/2011	4,463.31	4,237.37	225.94 Covered
55 SHARES OF COGNIZANT TECH SOLUTIONS CRP	02/01/2012	10/18/2011	4,025.37	3,872.32	153.05 Covered
35 SHARES OF CONAGRA FOODS INC	02/01/2012	09/15/2011	937.65	825.91	111.74 Covered
32 SHARES OF CAMERON INTERNATIONAL CORP W/1 RT P/S EXP 10/31/2017	02/01/2012	03/07/2011	1,733.09	1,983.70	250.61- Covered

82 SHARES OF INFORMATICA CORP	02/01/2012	05/19/2011	3,570.21	4,508.75	938.54- Covered
39 SHARES OF HUNTSMAN CORP	02/01/2012	06/17/2011	523.37	657.40	134.03- Covered
2 SHARES OF HUNTSMAN CORP	02/01/2012	06/27/2011	26.84	36.08	9.24- Covered
81 SHARES OF HUNTSMAN CORP	02/01/2012	08/04/2011	1,087.00	1,154.65	67.65- Covered
98 SHARES OF HUNTSMAN CORP	02/01/2012	08/05/2011	1,315.15	1,191.54	123.61 Covered
1 SHARES OF HORACE MANN EDUCATORS	02/01/2012	02/25/2011	16.11	16.80	0.69- Covered
17 SHARES OF HORACE MANN EDUCATORS	02/01/2012	03/11/2011	273.88	286.28	12.40- Covered
15 SHARES OF HORACE MANN EDUCATORS	02/01/2012	03/17/2011	241.66	247.34	5.68- Covered
16 SHARES OF HORACE MANN EDUCATORS	02/01/2012	03/18/2011	257.77	266.40	8.63- Covered
35 SHARES OF HORACE MANN EDUCATORS	02/01/2012	03/21/2011	563.87	592.70	28.83- Covered
112 SHARES OF GOLDCORP INC	02/01/2012	07/20/2011	5,412.96	6,072.06	659.10- Covered
69 SHARES OF GREIF INC CL A	02/01/2012	06/03/2011	3,419.57	4,429.79	1,010.22- Covered
5 SHARES OF GREIF INC CL A	02/01/2012	09/02/2011	247.79	250.15	2.36- Covered
120 SHARES OF FIRST REPUBLIC BANK/SF SAN FRAN	02/01/2012	07/13/2011	3,638.33	3,678.62	40.29- Covered
2 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	03/29/2011	17.76	22.14	4.38- Covered
54 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	06/29/2011	479.54	511.34	31.80- Covered
181 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	08/15/2011	1,607.36	1,290.33	317.03 Covered
86 SHARES OF FIRSTMERIT CORP	02/01/2012	06/08/2011	1,379.50	1,376.42	3.08 Covered
1 SHARES OF FIRSTMERIT CORP	02/01/2012	06/27/2011	16.04	16.28	0.24- Covered
83 SHARES OF FIRSTMERIT CORP	02/01/2012	09/02/2011	1,331.39	989.98	341.41 Covered
186 SHARES OF FIFTH THIRD BANCORP	02/01/2012	07/20/2011	2,447.71	2,300.04	147.67 Covered
37 SHARES OF F5 NETWORKS INC	02/01/2012	11/07/2011	4,513.17	3,959.50	553.67 Covered
8 SHARES OF ENERGIZER HOLDINGS INC	02/01/2012	02/03/2011	619.99	536.34	83.65 Covered
39 SHARES OF PANTRY INC	02/01/2012	08/19/2011	475.04	465.26	9.78 Covered
72 SHARES OF OPEN TEXT CORP	02/01/2012	04/01/2011	3,720.16	4,593.45	873.29- Covered
13 SHARES OF OM GROUP INC	02/01/2012	02/14/2011	357.90	488.67	130.77- Covered
10 SHARES OF OM GROUP INC	02/01/2012	03/15/2011	275.30	350.00	74.70- Covered
156 SHARES OF NUANCE COMMUNICATIONS COMMON STOCK NEW	02/01/2012	10/24/2011	4,567.59	4,054.17	513.42 Covered
65 SHARES OF MEAD JOHNSON NUTRITION CO	02/01/2012	06/02/2011	4,805.35	4,382.85	422.50 Covered
135 SHARES OF MAXIM INTEGRATED	02/01/2012	05/06/2011	3,674.62	3,764.26	89.64- Covered
65 SHARES OF	02/01/2012	02/23/2011	1,697.83	2,363.82	665.99- Covered

LEGG MASON INC					
108 SHARES OF	02/01/2012	09/13/2011	3,463.54	3,030.36	433.18 Covered
MARSH & MCLENNAN COS INC					
265 SHARES OF	02/01/2012	02/03/2011	3,264.87	3,617.73	352.86- Covered
MASCO CORP					
188 SHARES OF	02/01/2012	05/17/2011	2,316.21	2,447.46	131.25- Covered
MASCO CORP					
2 SHARES OF	02/01/2012	02/25/2011	17.26	21.90	4.64- Covered
INTERMEC INC COMMON STOCK					
38 SHARES OF	02/01/2012	04/19/2011	327.93	427.86	99.93- Covered
INTERMEC INC COMMON STOCK					
2 SHARES OF	02/01/2012	06/27/2011	17.26	21.70	4.44- Covered
INTERMEC INC COMMON STOCK					
87 SHARES OF	02/01/2012	08/05/2011	750.80	673.43	77.37 Covered
INTERMEC INC COMMON STOCK					
68 SHARES OF	02/01/2012	08/08/2011	586.81	512.37	74.44 Covered
INTERMEC INC COMMON STOCK					
28 SHARES OF	02/01/2012	11/08/2011	241.64	223.68	17.96 Covered
INTERMEC INC COMMON STOCK					
99 SHARES OF	02/01/2012	11/08/2011	1,977.98	1,901.38	76 60 Covered
POLYCOM					
71 SHARES OF	02/01/2012	09/16/2011	3,833.92	3,185.49	648.43 Covered
PETSMART					
110 SHARES OF	02/01/2012	02/25/2011	3,571.85	3,632.02	60.17- Covered
PATTERSON CO INC					
48 SHARES OF	02/01/2012	07/19/2011	3,692.57	3,623.13	69.44 Covered
PVH CORP					
26 SHARES OF	02/01/2012	11/01/2011	2,000.14	1,887.63	112.51 Covered
PVH CORP					
176 SHARES OF	02/01/2012	08/25/2011	3,358.10	3,078.15	279.95 Covered
HILLSHIRE BRANDS CO					
1 SHARES OF	02/01/2012	02/25/2011	17 52	17.68	0.16- Covered
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016					
56 SHARES OF	02/01/2012	06/08/2011	981.14	790.15	190.99 Covered
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016					
3 SHARES OF	02/01/2012	06/27/2011	52.56	44.49	8.07 Covered
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016					
57 SHARES OF	02/01/2012	07/20/2011	3,307.64	3,586.58	278.94- Covered
RANGE RESOURCES CORP					
6 SHARES OF	02/01/2012	08/09/2011	348.17	324.89	23 28 Covered
RANGE RESOURCES CORP					
1 SHARES OF	02/01/2012	06/27/2011	25.63	35.18	9.55- Covered
RTI INTERNATIONAL METALS INC					
35 SHARES OF	02/01/2012	08/09/2011	897.09	865.90	31.19 Covered
RTI INTERNATIONAL METALS INC					
1 SHARES OF	02/01/2012	10/26/2011	25.63	25.70	0.07- Covered
RTI INTERNATIONAL METALS INC					
159 SHARES OF	02/01/2012	05/09/2011	3,757.09	3,739.19	17.90 Covered
SPIRIT AEROSYSTEMS HOLD-CL A					
28 SHARES OF	02/01/2012	04/11/2011	325.63	250.31	75.32 Covered
SCIENTIFIC GAMES CORP					
7 SHARES OF	02/01/2012	06/27/2011	81.41	67.34	14.07 Covered
SCIENTIFIC GAMES CORP					
74 SHARES OF	02/01/2012	09/15/2011	860.58	584.97	275.61 Covered
SCIENTIFIC GAMES CORP					
3 SHARES OF	02/01/2012	10/26/2011	34.89	25.98	8.91 Covered
SCIENTIFIC GAMES CORP					
27 SHARES OF	02/01/2012	02/04/2011	1,901.03	1,513.61	387.42 Covered
SCHWEITZER-MANDUIT INTL INC					
146 SHARES OF	02/01/2012	06/17/2011	4,090.85	4,091.83	0.98- Covered
TIM PARTICIPACOES SA					
63 SHARES OF	02/01/2012	06/22/2011	3,786.22	4,222.23	436.01- Covered
TUPPERWARE CORP TUPPERWARE BRANDS					
CORP					
72 SHARES OF	02/01/2012	06/21/2011	3,943.37	4,178.12	234.75- Covered

TERADATA CORP					
47 SHARES OF	02/01/2012	06/30/2011	476.11	657.98	181.87- Covered
TCF FINL CORP					
72 SHARES OF	02/01/2012	08/12/2011	729.36	714.48	14.88 Covered
TCF FINL CORP					
22 SHARES OF	02/01/2012	04/12/2011	413.66	355.08	58.58 Covered
TNS INC					
149 SHARES OF	02/01/2012	05/17/2011	4,490.84	5,288.96	798.12- Covered
STERIS CORP					
10 SHARES OF	02/01/2012	11/02/2011	301.40	291.09	10.31 Covered
STERIS CORP					
67 SHARES OF	02/01/2012	10/21/2011	3,663.48	3,220.92	442.56 Covered
STARWOOD HOTELS & RESORTS NEW					
COMMON					
25 SHARES OF	02/01/2012	04/01/2011	646.50	693.19	46.69- Covered
TEXTRON INC					
5 SHARES OF	02/01/2012	05/06/2011	195.51	182.05	13.46 Covered
WATTS WATER TECHNOLOGIES -A					
1 SHARES OF	02/01/2012	02/25/2011	37.89	48.34	10.45- Covered
ENDURANCE SPECIALTY HOLDINGS					
21 SHARES OF	02/01/2012	10/26/2011	795.68	776.78	18.90 Covered
ENDURANCE SPECIALTY HOLDINGS					
75 SHARES OF	02/01/2012	02/23/2011	2,731.45	2,481.49	249.96 Covered
XILINX					
36 SHARES OF	02/01/2012	02/24/2011	1,311.09	1,181.44	129.65 Covered
XILINX					
110 SHARES OF	02/01/2012	04/25/2011	3,065.70	4,467.25	1,401.55- Covered
WADDELL & REED FINANCIAL CL A					
64 SHARES OF	02/01/2012	07/07/2011	3,761.84	4,425.48	663.64- Covered
WATSON PHARMACEUTICALS INC					
126 SHARES OF	02/01/2012	04/14/2011	2,809.75	3,881.82	1,072.07- Covered
WMS IND INC					
23 SHARES OF	02/01/2012	04/18/2011	512.89	725.19	212.30- Covered
WMS IND INC					
15 SHARES OF	02/01/2012	07/06/2011	334.49	420.27	85.78- Covered
WMS IND INC					
4 SHARES OF	02/01/2012	08/05/2011	89.20	76.88	12.32 Covered
WMS IND INC					
49 SHARES OF	02/01/2012	08/09/2011	1,092.68	970.06	122.62 Covered
WMS IND INC					
14 SHARES OF	02/01/2012	11/04/2011	312.19	313.63	1.44- Covered
WMS IND INC					
337 SHARES OF	02/01/2012	10/20/2011	1,570.39	1,600.45	30.06- Covered
CARREFOUR SA					
99 SHARES OF	02/01/2012	10/17/2011	4,387.59	3,950.25	437.34 Covered
ASML HOLDING NV -NY REG SHS					
29 SHARES OF	02/01/2012	07/22/2011	1,010.40	993.82	16.58 Covered
PLATINUM UNDERWRITERS HLDGS					
175 SHARES OF	02/01/2012	03/25/2011	2,968.03	4,089.23	1,121.20- Covered
WARNER CHILCOTT PLC CLASS-A					
103 SHARES OF	02/01/2012	06/17/2011	1,746.89	2,369.47	622.58- Covered
WARNER CHILCOTT PLC CLASS-A					
34 SHARES OF	02/02/2012	07/19/2011	1,536.43	1,477.55	58.88 Covered
ENI SPA					
221 SHARES OF	02/02/2012	07/26/2011	5,719.39	6,070.30	350.91- Covered
EMC CORP/MASS					
33 SHARES OF	02/02/2012	03/15/2011	1,863.15	1,522.94	340.21 Covered
CORN PRODUCTS INTL INC					
36 SHARES OF	02/02/2012	03/16/2011	2,032.52	1,635.13	397.39 Covered
CORN PRODUCTS INTL INC					
29 SHARES OF	02/02/2012	07/28/2011	1,637.31	1,515.24	122.07 Covered
CORN PRODUCTS INTL INC					
14 SHARES OF	02/02/2012	09/08/2011	790.43	653.66	136.77 Covered
CORN PRODUCTS INTL INC					
19 SHARES OF	02/02/2012	09/28/2011	1,072.72	769.45	303.27 Covered

CORN PRODUCTS INTL INC					
65 SHARES OF	02/02/2012	02/22/2011	3,790.72	3,738.46	52.26 Covered
CYTEC INDUSTRIES INC					
109 SHARES OF	02/02/2012	07/27/2011	3,756.07	4,371.17	615.10- Covered
COMPLETE PRODUCTION SERVICES					
22 SHARES OF	02/02/2012	02/11/2011	342.54	508.64	166.10- Covered
COOPER TIRE & RUBBER					
1 SHARES OF	02/02/2012	02/25/2011	15.57	23.26	7.69- Covered
COOPER TIRE & RUBBER					
26 SHARES OF	02/02/2012	06/01/2011	404.81	602.93	198.12- Covered
COOPER TIRE & RUBBER					
42 SHARES OF	02/02/2012	08/05/2011	653.93	501.46	152.47 Covered
COOPER TIRE & RUBBER					
49 SHARES OF	02/02/2012	08/15/2011	762.92	609.95	152.97 Covered
COOPER TIRE & RUBBER					
64 SHARES OF	02/02/2012	08/18/2011	996.46	742.73	253.73 Covered
COOPER TIRE & RUBBER					
23 SHARES OF	02/02/2012	10/10/2011	358.11	281.52	76.59 Covered
COOPER TIRE & RUBBER					
355 SHARES OF	02/02/2012	02/09/2011	2,023.49	2,460.72	437.23- Covered
BOSTON SCIENTIFIC CORP					
291 SHARES OF	02/02/2012	05/06/2011	1,658.69	2,246.52	587.83- Covered
BOSTON SCIENTIFIC CORP					
14 SHARES OF	02/02/2012	06/16/2011	556.21	444.08	112.13 Covered
BELDEN INC					
61 SHARES OF	02/02/2012	05/05/2011	3,044.45	4,330.99	1,286.54- Covered
BAKER HUGHES INC					
68 SHARES OF	02/02/2012	08/15/2011	3,393.82	4,357.45	963.63- Covered
BAKER HUGHES INC					
26 SHARES OF	02/02/2012	05/10/2011	1,183.25	1,166.53	16.72 Covered
BP PLC SPONS ADR					
2 SHARES OF	02/02/2012	06/28/2011	91.03	85.43	5.60 Covered
BP PLC SPONS ADR					
47 SHARES OF	02/02/2012	03/09/2011	3,865.67	4,308.37	442.70- Covered
AGRIUM INC					
2 SHARES OF	02/02/2012	02/25/2011	39.76	47.70	7.94- Covered
HEALTHSOUTH CORP					
31 SHARES OF	02/02/2012	08/01/2011	616.27	705.53	89.26- Covered
HEALTHSOUTH CORP					
25 SHARES OF	02/02/2012	08/19/2011	496.99	472.99	24.00 Covered
HEALTHSOUTH CORP					
20 SHARES OF	02/02/2012	09/20/2011	397.59	305.80	91.79 Covered
HEALTHSOUTH CORP					
49 SHARES OF	02/02/2012	09/21/2011	974.11	777.12	196.99 Covered
HEALTHSOUTH CORP					
32 SHARES OF	02/02/2012	10/03/2011	636.16	470.05	166.11 Covered
HEALTHSOUTH CORP					
1 SHARES OF	02/02/2012	10/26/2011	19.88	17.76	2.12 Covered
HEALTHSOUTH CORP					
101 SHARES OF	02/02/2012	02/22/2011	6,259.87	6,297.48	37.61- Covered
HELMERICH & PAYNE INC					
57 SHARES OF	02/02/2012	08/15/2011	3,532.80	3,397.03	135.77 Covered
HELMERICH & PAYNE INC					
118 SHARES OF	02/02/2012	08/04/2011	3,846.74	3,872.34	25.60- Covered
GENERAL CABLE CORP					
10 SHARES OF	02/02/2012	09/02/2011	325.99	283.39	42.60 Covered
GENERAL CABLE CORP					
44 SHARES OF	02/02/2012	11/01/2011	1,434.38	979.88	454 50 Covered
GENERAL CABLE CORP					
11 SHARES OF	02/02/2012	11/01/2011	358.59	240.13	118.46 Covered
GENERAL CABLE CORP					
8 SHARES OF	02/02/2012	02/02/2011	265.60	256.64	8.96 Covered
G & K SERVICES INC CL A					
8 SHARES OF	02/02/2012	02/03/2011	265.60	263.52	2.08 Covered
G & K SERVICES INC CL A					

15 SHARES OF G & K SERVICES INC CL A	02/02/2012	02/07/2011	498.00	507.44	9.44- Covered
9 SHARES OF G & K SERVICES INC CL A	02/02/2012	02/25/2011	298.80	289.70	9.10 Covered
8 SHARES OF G & K SERVICES INC CL A	02/02/2012	03/17/2011	265.56	248.68	16.88 Covered
103 SHARES OF FRANCE TELECOM SPONS ADR	02/02/2012	07/08/2011	1,552.19	2,108.22	556.03- Covered
1 SHARES OF FEDERATED INVESTORS	02/02/2012	02/25/2011	17.91	27.50	9.59- Covered
2 SHARES OF FEDERATED INVESTORS	02/02/2012	06/27/2011	35.82	47.84	12.02- Covered
81 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	02/24/2011	904.75	957.51	52.76- Covered
40 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	02/25/2011	446.79	477.19	30.40- Covered
3 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	06/27/2011	33.51	36.12	2.61- Covered
61 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	08/08/2011	681.36	648.31	33.05 Covered
115 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	08/17/2011	1,284.52	1,042.22	242.30 Covered
1 SHARES OF FIRST MIDWEST BANCORP	02/02/2012	10/26/2011	11.17	9.37	1.80 Covered
2 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	03/29/2011	21.20	21.10	0.10 Covered
58 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	05/02/2011	614.79	566.05	48.74 Covered
55 SHARES OF EQT CORP	02/02/2012	07/29/2011	2,762.13	3,509.61	747.48- Covered
42 SHARES OF EQT CORP	02/02/2012	08/05/2011	2,109.26	2,298.68	189.42- Covered
33 SHARES OF EQT CORP	02/02/2012	10/18/2011	1,657.28	2,174.04	516.76- Covered
21 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	05/06/2011	384.30	364.67	19.63 Covered
80 SHARES OF PPL CORPORATION	02/02/2012	04/13/2011	2,216.79	2,145.23	71.56 Covered
82 SHARES OF PPL CORPORATION	02/02/2012	06/17/2011	2,272.22	2,226.96	45.26 Covered
172 SHARES OF NVIDIA CORP	02/02/2012	02/22/2011	2,622.95	4,197.63	1,574.68- Covered
207 SHARES OF NVIDIA CORP	02/02/2012	08/12/2011	3,156.69	2,852.54	304.15 Covered
35 SHARES OF NVIDIA CORP	02/02/2012	08/15/2011	533.73	461.25	72.48 Covered
130 SHARES OF NASDAQ OMX GROUP	02/02/2012	02/28/2011	3,214.84	3,662.48	447.64- Covered
48 SHARES OF NASDAQ OMX GROUP	02/02/2012	09/16/2011	1,187.02	1,206.97	19.95- Covered
49 SHARES OF NASDAQ OMX GROUP	02/02/2012	09/19/2011	1,211.74	1,185.00	26.74 Covered
17 SHARES OF MASTERCARD INC CL A	02/02/2012	08/11/2011	6,470.07	5,595.01	875.06 Covered
49 SHARES OF LIBERTY GLOBAL INC CL A	02/02/2012	05/03/2011	2,289.24	2,240.89	48.35 Covered
72 SHARES OF LIBERTY GLOBAL INC CL A	02/02/2012	10/12/2011	3,363.77	2,793.60	570.17 Covered
84 SHARES OF KOMATSU LTD	02/02/2012	03/08/2011	2,354.47	2,691.86	337.39- Covered
55 SHARES OF KOMATSU LTD	02/02/2012	03/09/2011	1,541.62	1,750.71	209.09- Covered
173 SHARES OF KOMATSU LTD	02/02/2012	10/20/2011	4,849.10	3,936.48	912.62 Covered
12 SHARES OF	02/02/2012	06/27/2011	422.99	435.11	12.12- Covered

KAYDON CORP W/1 RT/SH					
9 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	06/29/2011	317.24	330.21	12.97- Covered
170 SHARES OF PATTERSON-UTI ENERGY INC	02/02/2012	02/09/2011	3,206.15	4,354.50	1,148.35- Covered
154 SHARES OF PATTERSON-UTI ENERGY INC	02/02/2012	08/16/2011	2,904.40	4,177.42	1,273.02- Covered
31 SHARES OF SALESFORCE.COM INC	02/02/2012	09/01/2011	3,712.18	4,018.11	305.93- Covered
32 SHARES OF SALESFORCE.COM INC	02/02/2012	10/03/2011	3,831.92	3,675.73	156.19 Covered
10 SHARES OF SANOFI ADR	02/02/2012	06/24/2011	367.50	371.48	3.98- Covered
2 SHARES OF ROYAL DUTCH SHELL PLC -ADR	02/02/2012	06/27/2011	144.02	112.14	31.88 Covered
34 SHARES OF TEVA PHARMACEUTICAL -SP ADR	02/02/2012	06/02/2011	1,561.93	1,711.85	149.92- Covered
33 SHARES OF TEVA PHARMACEUTICAL -SP ADR	02/02/2012	06/15/2011	1,515.99	1,632.04	116.05- Covered
37 SHARES OF TEVA PHARMACEUTICAL -SP ADR	02/02/2012	06/22/2011	1,699.75	1,763.05	63.30- Covered
42 SHARES OF TEVA PHARMACEUTICAL -SP ADR	02/02/2012	08/09/2011	1,929.44	1,622.01	307.43 Covered
26 SHARES OF SWIFT ENERGY CO	02/02/2012	06/14/2011	829.13	897.07	67.94- Covered
21 SHARES OF SWIFT ENERGY CO	02/02/2012	08/31/2011	669.68	659.60	10.08 Covered
13 SHARES OF SWIFT ENERGY CO	02/02/2012	09/29/2011	414.57	331.86	82.71 Covered
71 SHARES OF SCRIPPS NETWORKS INTER CL A	02/02/2012	03/24/2011	3,015.38	3,603.33	587.95- Covered
48 SHARES OF SCRIPPS NETWORKS INTER CL A	02/02/2012	05/13/2011	2,038.57	2,458.88	420.31- Covered
54 SHARES OF SCRIPPS NETWORKS INTER CL A	02/02/2012	07/01/2011	2,293.38	2,666.41	373.03- Covered
39 SHARES OF TETRA TECH INC	02/02/2012	03/08/2011	912.70	919.07	6.37- Covered
22 SHARES OF TETRA TECH INC	02/02/2012	03/09/2011	514.85	519.86	5.01- Covered
62 SHARES OF TETRA TECH INC	02/02/2012	10/18/2011	1,450.96	1,260.07	190.89 Covered
42 SHARES OF TETRA TECH INC	02/02/2012	10/24/2011	982.90	936.46	46.44 Covered
43 SHARES OF VMWARE INC CLASS A	02/02/2012	09/01/2011	4,053.96	3,968.15	85.81 Covered
46 SHARES OF VMWARE INC CLASS A	02/02/2012	10/03/2011	4,336.79	3,710.27	626.52 Covered
77 SHARES OF ACCENTURE PLC CL A	02/02/2012	05/17/2011	4,479.81	4,343.53	136.28 Covered
70 SHARES OF ACCENTURE PLC CL A	02/02/2012	07/06/2011	4,072.55	4,323.42	250.87- Covered
63 SHARES OF ZURICH FINANCIAL SVCS ADR	02/02/2012	07/11/2011	1,523.94	1,534.46	10.52- Covered
149 SHARES OF ZIONS BANCORP	02/02/2012	04/12/2011	2,560.07	3,612.77	1,052.70- Covered
42 SHARES OF ZIONS BANCORP	02/02/2012	08/02/2011	721.63	901.71	180.08- Covered
45 SHARES OF ZIONS BANCORP	02/02/2012	08/15/2011	773.17	773.09	0.08 Covered
36 SHARES OF ZIONS BANCORP	02/02/2012	10/26/2011	618.55	607.81	10.74 Covered
83 SHARES OF TESCO PLC SPONSORED ADR	02/02/2012	02/04/2011	1,259.91	1,633.11	373.20- Covered
80 SHARES OF TESCO PLC SPONSORED ADR	02/02/2012	03/01/2011	1,214.38	1,596.10	381.72- Covered

69 SHARES OF TESCO PLC SPONSORED ADR	02/02/2012	04/11/2011	1,047.40	1,346.77	299.37- Covered
18 SHARES OF PACWEST BANCORP	02/02/2012	03/28/2011	390.42	374.93	15.49 Covered
4 SHARES OF PACWEST BANCORP	02/02/2012	03/29/2011	86.76	83.95	2.81 Covered
7 SHARES OF PACWEST BANCORP	02/02/2012	06/27/2011	151.81	140.20	11.61 Covered
296 SHARES OF BROCADE COMMUNICATIONS SYS	02/02/2012	08/05/2011	1,707.89	1,036.00	671.89 Covered
14 SHARES OF BROCADE COMMUNICATIONS SYS	02/02/2012	08/10/2011	80.77	47.33	33.44 Covered
120 SHARES OF BROCADE COMMUNICATIONS SYS	02/02/2012	08/15/2011	692.39	436.80	255.59 Covered
2 SHARES OF BROCADE COMMUNICATIONS SYS	02/02/2012	10/26/2011	11.54	8.54	3.00 Covered
51 SHARES OF TAKEDA PHARMACEUTICAL CO SP ADR	02/02/2012	06/23/2011	1,110.76	1,155.76	45.00- Covered
129 SHARES OF KONINKLIJKE AHOLD NV SP ADR	02/02/2012	08/25/2011	1,719.53	1,471.68	247.85 Covered
25 SHARES OF RWE AKTIENGESELLSCHAF -SP ADR	02/02/2012	06/15/2011	1,007.23	1,355.96	348.73- Covered
50 SHARES OF RWE AKTIENGESELLSCHAF -SP ADR	02/02/2012	08/18/2011	2,014.46	1,848.44	166.02 Covered
42 SHARES OF RWE AKTIENGESELLSCHAF -SP ADR	02/02/2012	08/25/2011	1,692.14	1,538.35	153.79 Covered
448.85 UNITS OF FNMA POOL #AH9719 4.5% 04/01/2041	02/27/2012	06/21/2011	448.85	474.71	25.86-
1715.87 UNITS OF FNMA POOL #889452 5.5% 05/01/2038	02/27/2012	07/28/2011	1,715.87	1,860.78	144.91-
1544.18 UNITS OF FNMA POOL #AB1845 4% 11/01/2040	02/27/2012	08/16/2011	1,544.18	1,612.22	68.04-
749.74 UNITS OF FNMA POOL #AE0981 3.5% 03/01/2041	02/27/2012	10/17/2011	749.74	761.34	11.60-
170000 UNITS OF US TREASURY N/B .875% 02/29/2012	02/29/2012	07/12/2011	170,000.00	170,000.00	0.00
60000 UNITS OF US TREASURY N/B .875% 02/29/2012	02/29/2012	08/18/2011	60,000.00	60,000.00	0.00
25000 UNITS OF US TREASURY N/B .875% 02/29/2012	02/29/2012	08/18/2011	25,000.00	25,000.00	0.00
818.29 UNITS OF FNMA POOL #AH9719 4.5% 04/01/2041	03/26/2012	06/21/2011	818.29	865.43	47.14-
3497.71 UNITS OF FNMA POOL #889452 5.5% 05/01/2038	03/26/2012	07/28/2011	3,497.71	3,793.10	295.39-
2196.38 UNITS OF FNMA POOL #AB1845 4% 11/01/2040	03/26/2012	08/16/2011	2,196.38	2,293.16	96.78-
879.1 UNITS OF FNMA POOL #AE0981 3.5% 03/01/2041	03/26/2012	10/17/2011	879.10	892.70	13.60-
10000 UNITS OF US TREASURY 1.375% 04/15/2012	04/15/2012	06/30/2011	10,000.00	10,000.00	0.00
15000 UNITS OF US TREASURY 1.375% 04/15/2012	04/15/2012	08/19/2011	15,000.00	15,000.00	0.00
849.41 UNITS OF FNMA POOL #AH9719 4.5% 04/01/2041	04/25/2012	06/21/2011	849.41	898.34	48.93-
2258.14 UNITS OF FNMA POOL #889452 5.5% 05/01/2038	04/25/2012	07/28/2011	2,258.14	2,448.85	190.71-
1908.04 UNITS OF FNMA POOL #AB1845 4% 11/01/2040	04/25/2012	08/16/2011	1,908.04	1,992.11	84.07-
953.65 UNITS OF FNMA POOL #AE0981 3.5% 03/01/2041	04/25/2012	10/17/2011	953.65	968.40	14.75-
279 SHARES OF ABB LTD SPON ADR	05/15/2012	10/07/2011	4,592.23	4,947.76	355.53- Covered
101 SHARES OF BARRICK GOLD CORP	05/15/2012	07/21/2011	3,677.74	5,016.41	1,338.67- Covered
30 SHARES OF	05/15/2012	07/28/2011	1,461.87	1,513.75	51.88- Covered

COHERENT INC					
18 SHARES OF	05/15/2012	08/03/2011	855.70	775.61	80.09 Covered
INNOPHOS HOLDINGS INC					
14 SHARES OF	05/15/2012	11/09/2011	665.54	631.26	34.28 Covered
INNOPHOS HOLDINGS INC					
19 SHARES OF	05/15/2012	06/27/2011	735.28	744.42	9.14- Covered
IDACORP					
20 SHARES OF	05/15/2012	09/29/2011	736.58	624.19	112.39 Covered
ZEBRA TECHNOLOGIES W/1 RT/SH					
56 SHARES OF	05/15/2012	11/14/2011	2,970.34	3,237.47	267.13- Covered
CHECK POINT SOFTWARE TECH					
448.07 UNITS OF	05/25/2012	06/21/2011	448.07	473.88	25.81-
FNMA POOL #AH9719 4.5% 04/01/2041					
2674.94 UNITS OF	05/25/2012	07/28/2011	2,674.94	2,900.85	225.91-
FNMA POOL #889452 5.5% 05/01/2038					
1158.52 UNITS OF	05/25/2012	08/16/2011	1,158.52	1,209.57	51.05-
FNMA POOL #AB1845 4% 11/01/2040					
700.14 UNITS OF	05/25/2012	10/17/2011	700.14	710.97	10.83-
FNMA POOL #AE0981 3.5% 03/01/2041					
3088.85 UNITS OF	06/25/2012	07/28/2011	3,088.85	3,349.71	260.86-
FNMA POOL #889452 5.5% 05/01/2038					
1701.3 UNITS OF	06/25/2012	08/16/2011	1,701.30	1,776.26	74.96-
FNMA POOL #AB1845 4% 11/01/2040					
710.4 UNITS OF	06/25/2012	10/17/2011	710.40	721.39	10.99-
FNMA POOL #AE0981 3.5% 03/01/2041					
** TOTAL SHORT TERM CAPITAL GAIN (LOSS)			1,000,046.83	1,027,163.62	27,116.79-
** LONG TERM CAPITAL GAIN (LOSS)					
1795.74 UNITS OF	01/11/2012	01/17/2007	1,795.74	1,779.33	16.41
BANK OF AMERICA COMM MTG INC 5.118%					
07/11/2043					
238.8 UNITS OF	01/17/2012	09/05/2007	238.80	230.59	8.21
FHLMC GOLD POOL #G11720 4.5% 08/01/2020					
742.03 UNITS OF	01/17/2012	08/04/2009	742.03	755.48	13.45-
FHLMC GOLD POOL #G05205 5% 01/01/2039					
344.05 UNITS OF	01/17/2012	11/23/2005	344.05	334.21	9.84
FHLMC GOLD POOL #J00042 4.5% 09/01/2020					
35.77 UNITS OF	01/17/2012	06/09/2003	35.77	37.59	1.82-
FHLMC GOLD POOL #C01120 7% 01/01/2031					
2.8 UNITS OF	01/17/2012	06/19/2002	2.80	2.91	0.11-
FHLMC GOLD POOL #C28305 7% 06/01/2029					
106.71 UNITS OF	01/17/2012	08/10/2005	106.71	104.34	2.37
FHLMC GOLD POOL #B19875 4.5% 08/01/2020					
354.08 UNITS OF	01/17/2012	06/15/2005	354.08	356.60	2.52-
FHLMC GOLD POOL #B19109 5% 04/01/2020					
462.47 UNITS OF	01/17/2012	08/05/2008	462.47	470.69	8.22-
FHLMC SERIES 2864 5.5% 01/15/2031					
375.37 UNITS OF	01/17/2012	11/22/2010	375.37	397.16	21.79-
GNMA POOL #724216 4.5% 08/15/2039					
454.42 UNITS OF	01/17/2012	03/24/2010	454.42	472.60	18.18-
GNMA POOL #724267 5% 09/15/2039					
38.34 UNITS OF	01/17/2012	10/17/2002	38.34	39.76	1.42-
GNMA POOL #781048 6.5% 06/15/2029					
8.14 UNITS OF	01/17/2012	09/13/2004	8.14	8.43	0.29-
GNMA POOL #622506 6% 10/15/2033					
10.71 UNITS OF	01/17/2012	04/13/2009	10.71	11.21	0.50-
GNMA POOL #695539 6% 09/15/2038					
909.08 UNITS OF	01/17/2012	04/13/2009	909.08	947.86	38.78-
GNMA POOL #697586 5.5% 11/15/2038					
2397.41 UNITS OF	01/17/2012	05/05/2009	2,397.41	2,397.33	0.08
HONDA AUTO RECEIVABLES OWNER TR SERIES					
2009-2 CLASS A3 CMO 2.79% 01/15/2013					

237.31 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	01/17/2012	02/13/2009	237.31	183.73	53.58
106.003006 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	01/17/2012	02/19/2009	106.00	81.88	24.12
156.886994 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	01/17/2012	03/12/2009	156.89	120.80	36.09
788.18 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	01/17/2012	02/19/2009	788.18	788.10	0.08
20697.67 UNITS OF CREDIT SUISSE MTG CAP CERT SERIES 2007- C2 CLASS A2 CMO V/R 5.448% 01/15/2049	01/18/2012	02/11/2009	20,697.67	15,807.85	4,889.82
123.43 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	01/20/2012	08/21/2008	123.43	123.74	0.31-
19.41 UNITS OF GNMA POOL #781602 7% 01/15/2033	01/20/2012	06/05/2003	19.41	20.47	1.06-
692.06 UNITS OF FNMA POOL #254548 5.5% 12/01/2032	01/25/2012	12/04/2008	692.06	703.85	11.79-
87.103234 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	01/25/2012	04/05/2006	87.10	85.05	2.05
252.226766 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	01/25/2012	04/11/2006	252.23	252.80	0.57-
2.06 UNITS OF FNMA POOL #636568 7% 04/01/2032	01/25/2012	10/23/2002	2.06	2.14	0.08-
507.9 UNITS OF FNMA POOL #725027 5% 11/01/2033	01/25/2012	09/05/2007	507.90	487.90	20.00
1450.74 UNITS OF FNMA POOL 6% 08/01/2034	01/25/2012	04/22/2009	1,450.74	1,489.28	38.54-
712.1 UNITS OF FNMA POOL #725705 5% 08/01/2034	01/25/2012	10/05/2005	712.10	695.86	16.24
477.26 UNITS OF FNMA POOL #725946 5.5% 11/01/2034	01/25/2012	04/23/2007	477.26	472.75	4.51
220.05 UNITS OF FNMA 30YR MEGA POOL 5% 11/01/2035	01/25/2012	07/31/2007	220.05	206.47	13.58
613.15 UNITS OF FNMA FNMA 5.5% 12/01/2035	01/25/2012	04/23/2007	613.15	607.35	5.80
692.34 UNITS OF FNMA POOL #779519 5% 06/01/2019	01/25/2012	06/09/2005	692.34	699.80	7.46-
10.87 UNITS OF FNMA POOL #808715 6% 03/01/2035	01/25/2012	02/07/2005	10.87	11.22	0.35-
360.7 UNITS OF FNMA POOL #828346 5% 07/01/2035	01/25/2012	07/27/2007	360.70	339.23	21.47
213.11 UNITS OF FNMA POOL# 835465 4.5% 09/01/2020	01/25/2012	07/11/2007	213.11	202.09	11.02
509.34 UNITS OF FNMA POOL #844799 4.5% 10/01/2035	01/25/2012	10/26/2005	509.34	475.28	34.06
576.98 UNITS OF FNMA POOL #851119 6% 04/01/2036	01/25/2012	04/03/2009	576.98	601.41	24.43-
88.61 UNITS OF FNMA POOL #938469 5% 07/01/2022	01/25/2012	07/11/2007	88.61	85.55	3.06
99.11 UNITS OF FNMA POOL #961484 4.5% 02/01/2023	01/25/2012	04/03/2009	99.11	101.70	2.59-
2386.58 UNITS OF FNMA POOL #992706 4.5% 02/01/2039	01/25/2012	04/03/2009	2,386.58	2,419.77	33.19-
653.51 UNITS OF FNMA POOL #995018 5.5% 06/01/2038	01/25/2012	09/22/2009	653.51	683.02	29.51-
1000.89 UNITS OF FNMA POOL #995350 4.581% 09/01/2038	01/25/2012	06/02/2009	1,000.89	1,036.86	35.97-
605.02 UNITS OF FNMA POOL #AA0916 5% 08/01/2037	01/25/2012	08/12/2010	605.02	645.10	40.08-
505.29 UNITS OF FNMA POOL #MA0500 5% 08/01/2040	01/25/2012	12/21/2010	505.29	531.66	26.37-

648.3 UNITS OF FNMA POOL #AD6938 4.5% 06/01/2040	01/25/2012	06/10/2010	648.30	666.94	18.64-
63.81 UNITS OF FNMA POOL #AE6344 4.5% 11/01/2040	01/25/2012	12/17/2010	63.81	65.12	1.31-
442.77 UNITS OF FNMA SERIES 2003-83 CLASS TH CMO 4.5% 11/25/2016	01/25/2012	06/23/2006	442.77	416.90	25.87
312.72 UNITS OF FNMA SERIES 2005-19 CLASS PA CMO 5.5% 07/25/2034	01/25/2012	03/29/2007	312.72	314.67	1.95-
96.50 UNITS OF FNMA POOL #851542 5.5% 02/01/2021	01/25/2012	01/05/2006	96.50	97.27	0.77-
93 SHARES OF BANCORPSOUTH INC	02/01/2012	10/21/2005	1,059.26	2,035.77	976.51- Non Covered
4 SHARES OF BANCORPSOUTH INC	02/01/2012	11/09/2005	45.56	90.24	44.68- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	12/22/2005	11.39	22.67	11.28- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	01/03/2006	11.39	22.41	11.02- Non Covered
3 SHARES OF BANCORPSOUTH INC	02/01/2012	02/03/2006	34.17	69.54	35.37- Non Covered
2 SHARES OF BANCORPSOUTH INC	02/01/2012	03/01/2006	22.78	48.54	25.76- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	05/30/2006	11.39	26.16	14.77- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	06/02/2006	11.39	26.20	14.81- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	06/30/2006	11.39	26.10	14.71- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	08/31/2006	11.39	28.06	16.67- Non Covered
9 SHARES OF BANCORPSOUTH INC	02/01/2012	10/25/2006	102.51	229.05	126.54- Non Covered
8 SHARES OF BANCORPSOUTH INC	02/01/2012	10/26/2006	91.12	202.32	111.20- Non Covered
2 SHARES OF BANCORPSOUTH INC	02/01/2012	11/01/2006	22.78	50.10	27.32- Non Covered
9 SHARES OF BANCORPSOUTH INC	02/01/2012	02/27/2007	102.51	227.88	125.37- Non Covered
18 SHARES OF BANCORPSOUTH INC	02/01/2012	07/30/2007	205.02	420.30	215.28- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	08/28/2009	11.39	23.22	11.83- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	10/28/2009	11.39	23.73	12.34- Non Covered
1 SHARES OF BANCORPSOUTH INC	02/01/2012	12/28/2009	11.39	23.64	12.25- Non Covered
18 SHARES OF BANCORPSOUTH INC	02/01/2012	03/03/2010	205.00	345.36	140.36- Non Covered
2 SHARES OF BANCORPSOUTH INC	02/01/2012	04/27/2010	22.78	43.58	20.80- Non Covered
289 SHARES OF BANCO SANTANDER SA -SPON ADR	02/01/2012	07/30/2007	2,335.07	5,348.93	3,013.86- Non Covered
61 SHARES OF BMC SOFTWARE INC W/1 RT/SH	02/01/2012	04/29/2010	2,197.78	2,441.46	243.68- Non Covered
4 SHARES OF EDISON INTERNATIONAL FORMERLY SCE CORPORATION	02/01/2012	02/12/2007	164.39	185.01	20.62- Non Covered
18 SHARES OF EDISON INTERNATIONAL FORMERLY SCE CORPORATION	02/01/2012	02/27/2007	739.79	837.27	97.48- Non Covered
40 SHARES OF EDISON INTERNATIONAL FORMERLY SCE CORPORATION	02/01/2012	01/02/2008	1,643.97	2,117.43	473.46- Non Covered

221 SHARES OF DOLE FOOD CO INC	02/01/2012	10/26/2009	2,130.50	2,686.79	556.29- Non Covered
3 SHARES OF DOLE FOOD CO INC	02/01/2012	10/14/2010	28.92	29.21	0.29- Non Covered
112 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	03/05/2007	981.15	1,556.80	575.65- Non Covered
44 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	03/06/2007	385.45	606.76	221.31- Non Covered
23 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	03/07/2007	201.49	314.87	113.38- Non Covered
21 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	04/09/2007	183.97	315.25	131.28- Non Covered
23 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	05/11/2007	201.49	334.88	133.39- Non Covered
20 SHARES OF CENTRAL GARDEN & PET CO	02/01/2012	06/06/2007	175.20	260.20	85.00- Non Covered
241 SHARES OF GENWORTH FINANCIAL INC	02/01/2012	11/16/2009	1,875.06	2,745.83	870.77- Non Covered
10 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/20/2010	259.00	285.39	26.39- Non Covered
12 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/21/2010	310.80	349.08	38.28- Non Covered
9 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/22/2010	233.10	263.24	30.14- Non Covered
9 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/23/2010	233.10	270.72	37.62- Non Covered
12 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/26/2010	310.80	370.32	59.52- Non Covered
10 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/27/2010	259.00	307.58	48.58- Non Covered
14 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	04/28/2010	362.60	428.10	65.50- Non Covered
7 SHARES OF INTERNATIONAL SPEEDWAY CORP	02/01/2012	05/04/2010	181.30	213.08	31.78- Non Covered
1 SHARES OF INTERFACE INC	02/01/2012	04/06/2006	13.26	15.36	2.10- Non Covered
16 SHARES OF INTERFACE INC	02/01/2012	05/04/2006	212.20	215.20	3.00- Non Covered
3 SHARES OF INTERFACE INC	02/01/2012	05/05/2006	39.79	40.59	0.80- Non Covered
1 SHARES OF INTERFACE INC	02/01/2012	11/01/2006	13.26	14.61	1.35- Non Covered
37 SHARES OF INTERFACE INC	02/01/2012	11/15/2006	490.72	567.42	76.70- Non Covered
11 SHARES OF INTERFACE INC	02/01/2012	05/08/2007	145.89	183.15	37.26- Non Covered
19 SHARES OF INTERFACE INC	02/01/2012	07/30/2007	251.99	359.29	107.30- Non Covered
22 SHARES OF INTERFACE INC	02/01/2012	08/28/2007	291.78	390.78	99.00- Non Covered
20 SHARES OF INTERFACE INC	02/01/2012	10/25/2007	265.25	328.16	62.91- Non Covered
60 SHARES OF INTERFACE INC	02/01/2012	10/08/2008	795.79	502.20	293.59 Non Covered
11 SHARES OF INTERFACE INC	02/01/2012	02/24/2010	145.89	92.39	53.50 Non Covered
1 SHARES OF INTERFACE INC	02/01/2012	03/30/2010	13.26	11.82	1.44 Non Covered
1 SHARES OF INTERFACE INC	02/01/2012	05/26/2010	13.26	12.22	1.04 Non Covered
2 SHARES OF INTERFACE INC	02/01/2012	06/28/2010	26.53	23.62	2.91 Non Covered
2 SHARES OF INTERFACE INC	02/01/2012	08/27/2010	26.53	25.56	0.97 Non Covered
1 SHARES OF	02/01/2012	10/27/2010	13.26	14.23	0.97- Non

INTERFACE INC					Covered
1 SHARES OF	02/01/2012	12/30/2010	13.26	15.83	2.57- Non
INTERFACE INC					Covered
155 SHARES OF	02/01/2012	03/16/2010	3,175.88	3,012.07	163.81 Non
HOLOGIC INC					Covered
27 SHARES OF	02/01/2012	10/26/2009	273.22	475.87	202.65- Non
HH GREGG INC					Covered
5 SHARES OF	02/01/2012	11/23/2009	50.60	94.79	44.19- Non
HH GREGG INC					Covered
19 SHARES OF	02/01/2012	02/12/2010	192.28	363.79	171.51- Non
HH GREGG INC					Covered
18 SHARES OF	02/01/2012	02/17/2010	182.16	351.00	168.84- Non
HH GREGG INC					Covered
11 SHARES OF	02/01/2012	03/08/2010	111.32	242.21	130.89- Non
HH GREGG INC					Covered
11 SHARES OF	02/01/2012	03/10/2010	111.32	251.77	140.45- Non
HH GREGG INC					Covered
2 SHARES OF	02/01/2012	06/28/2010	20.24	52.18	31.94- Non
HH GREGG INC					Covered
31 SHARES OF	02/01/2012	07/14/2010	313.72	690.67	376.95- Non
HH GREGG INC					Covered
48 SHARES OF	02/01/2012	07/23/2010	485.75	1,059.02	573.27- Non
HH GREGG INC					Covered
34 SHARES OF	02/01/2012	11/04/2010	344.08	759.55	415.47- Non
HH GREGG INC					Covered
17 SHARES OF	02/01/2012	11/10/2010	172.04	386.07	214.03- Non
HH GREGG INC					Covered
21 SHARES OF	02/01/2012	12/23/2010	212.52	455.49	242.97- Non
HH GREGG INC					Covered
1 SHARES OF	02/01/2012	12/30/2010	10.12	21.44	11.32- Non
HH GREGG INC					Covered
240 SHARES OF	02/01/2012	05/13/2009	1,886.36	2,239.85	353.49- Non
JANUS CAPITAL GROUP INC					Covered
135 SHARES OF	02/01/2012	10/21/2005	2,350.39	2,447.55	97.16- Non
FIRST FINANCIAL BANCORP					Covered
5 SHARES OF	02/01/2012	11/09/2005	87.05	94.30	7.25- Non
FIRST FINANCIAL BANCORP					Covered
3 SHARES OF	02/01/2012	01/10/2006	52.23	54.78	2.55- Non
FIRST FINANCIAL BANCORP					Covered
2 SHARES OF	02/01/2012	01/11/2006	34.82	36.30	1.48- Non
FIRST FINANCIAL BANCORP					Covered
43 SHARES OF	02/01/2012	10/21/2005	527.20	1,498.55	971.35- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	12/20/2005	12.26	36.01	23.75- Non
COURIER CORP					Covered
2 SHARES OF	02/01/2012	12/22/2005	24.52	72.26	47.74- Non
COURIER CORP					Covered
3 SHARES OF	02/01/2012	01/06/2006	36.78	105.93	69.15- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	01/09/2006	12.26	37.15	24.89- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	03/01/2006	12.26	38.98	26.72- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	05/30/2006	12.26	39.30	27.04- Non
COURIER CORP					Covered
10 SHARES OF	02/01/2012	06/07/2006	122.60	383.50	260.90- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	06/30/2006	12.26	39.37	27.11- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	07/18/2006	12.26	37.11	24.85- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	07/19/2006	12.26	38.80	26.54- Non
COURIER CORP					Covered
1 SHARES OF	02/01/2012	07/21/2006	12.26	36.09	23.83- Non
COURIER CORP					Covered

1 SHARES OF COURIER CORP	02/01/2012	08/31/2006	12.26	37.93	25.67- Non Covered
4 SHARES OF COURIER CORP	02/01/2012	07/30/2007	49.04	147.08	98.04- Non Covered
8 SHARES OF COURIER CORP	02/01/2012	11/07/2007	98.08	272.08	174.00- Non Covered
12 SHARES OF COURIER CORP	02/01/2012	11/09/2007	147.13	396.24	249.11- Non Covered
11 SHARES OF COURIER CORP	02/01/2012	11/12/2007	134.87	364.28	229.41- Non Covered
2 SHARES OF COURIER CORP	02/01/2012	02/08/2008	24.53	53.96	29.43- Non Covered
124 SHARES OF PAN AMERICAN SILVER CORP	02/01/2012	10/25/2010	2,849.77	3,892.68	1,042.91- Non Covered
1 SHARES OF KADANT INC	02/01/2012	05/18/2006	24.42	24.90	0.48- Non Covered
1 SHARES OF KADANT INC	02/01/2012	05/23/2006	24.42	24.47	0.05- Non Covered
19 SHARES OF KADANT INC	02/01/2012	06/15/2006	463.97	399.00	64.97 Non Covered
14 SHARES OF KADANT INC	02/01/2012	11/29/2006	341.87	335.44	6.43 Non Covered
4 SHARES OF KADANT INC	02/01/2012	01/03/2007	97.68	97.76	0.08- Non Covered
12 SHARES OF KADANT INC	02/01/2012	02/21/2007	293.04	302.88	9.84- Non Covered
9 SHARES OF KADANT INC	02/01/2012	02/27/2007	219.78	217.80	1.98 Non Covered
26 SHARES OF KADANT INC	02/01/2012	03/08/2007	634.91	621.66	13.25 Non Covered
15 SHARES OF KADANT INC	02/01/2012	07/27/2007	366.29	407.70	41.41- Non Covered
15 SHARES OF KADANT INC	02/01/2012	07/30/2007	366.29	396.00	29.71- Non Covered
10 SHARES OF KADANT INC	02/01/2012	09/15/2008	244.20	245.80	1.60- Non Covered
1 SHARES OF KADANT INC	02/01/2012	01/27/2011	24.42	23.03	1.39 Covered
52 SHARES OF NATIONAL GRID PLC -SP ADR	02/01/2012	07/30/2007	2,618.14	3,646.24	1,028.10- Non Covered
122 SHARES OF LINCOLN NATIONAL CORP	02/01/2012	01/13/2011	2,646.18	3,586.85	940.67- Covered
176 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	10/21/2005	1,960.66	1,772.32	188.34 Non Covered
2 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	12/20/2005	22.28	22.00	0.28 Non Covered
2 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	01/03/2006	22.28	22.36	0.08- Non Covered
1 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	02/17/2006	11.14	11.83	0.69- Non Covered
2 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	04/06/2006	22.28	25.94	3.66- Non Covered
2 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	05/18/2006	22.28	24.26	1.98- Non Covered
1 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	05/31/2006	11.14	12.19	1.05- Non Covered
6 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	06/30/2006	66.84	67.32	0.48- Non Covered
3 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	08/14/2006	33.42	31.74	1.68 Non Covered
8 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	08/15/2006	89.12	85.76	3.36 Non Covered
6 SHARES OF CARDINAL FINANCIAL CORP	02/01/2012	08/25/2006	66.84	63.30	3.54 Non Covered
1 SHARES OF	02/01/2012	08/31/2006	11.14	11.03	0.11 Non

CARDINAL FINANCIAL CORP					Covered
2 SHARES OF	02/01/2012	10/02/2006	22.28	21.46	0.82 Non
CARDINAL FINANCIAL CORP					Covered
56 SHARES OF	02/01/2012	10/11/2007	623.84	572.79	51.05 Non
CARDINAL FINANCIAL CORP					Covered
2 SHARES OF	02/01/2012	11/30/2010	22.28	20.46	1.82 Non
CARDINAL FINANCIAL CORP					Covered
949 SHARES OF	02/01/2012	10/01/2009	1,594.76	3,416.40	1,821.64- Non
SYNOVUS FINL CORP					Covered
598 SHARES OF	02/01/2012	05/28/2009	1,243.87	2,928.82	1,684.95- Non
SPRINT NEXTEL CORP					Covered
160 SHARES OF	02/01/2012	05/29/2009	332.81	817.41	484.60- Non
SPRINT NEXTEL CORP					Covered
241 SHARES OF	02/01/2012	10/14/2009	501.30	829.04	327.74- Non
SPRINT NEXTEL CORP					Covered
424 SHARES OF	02/01/2012	10/25/2010	881.94	2,047.88	1,165.94- Non
SPRINT NEXTEL CORP					Covered
356 SHARES OF	02/01/2012	07/30/2007	1,975.76	12,171.95	10,196.19- Non
SOCIETE GENERALE -SPONS ADR					Covered
78 SHARES OF	02/01/2012	05/08/2008	432.89	1,777.60	1,344.71- Non
SOCIETE GENERALE -SPONS ADR					Covered
32 SHARES OF	02/01/2012	07/13/2007	303.69	396.48	92.79- Non
CENTRAL GARDEN & PET CO					Covered
29 SHARES OF	02/01/2012	07/17/2007	275.22	370.33	95.11- Non
CENTRAL GARDEN & PET CO					Covered
30 SHARES OF	02/01/2012	07/23/2007	284.71	378.36	93.65- Non
CENTRAL GARDEN & PET CO					Covered
8 SHARES OF	02/01/2012	07/30/2007	75.92	93.44	17.52- Non
CENTRAL GARDEN & PET CO					Covered
23 SHARES OF	02/01/2012	08/10/2007	218.28	281.48	63.20- Non
CENTRAL GARDEN & PET CO					Covered
56 SHARES OF	02/01/2012	09/11/2007	531.45	624.13	92.68- Non
CENTRAL GARDEN & PET CO					Covered
26 SHARES OF	02/01/2012	09/18/2007	246.74	258.74	12.00- Non
CENTRAL GARDEN & PET CO					Covered
1 SHARES OF	02/01/2012	06/25/2009	9.49	10.13	0.64- Non
CENTRAL GARDEN & PET CO					Covered
1 SHARES OF	02/01/2012	08/28/2009	9.49	11.21	1.72- Non
CENTRAL GARDEN & PET CO					Covered
3 SHARES OF	02/01/2012	10/27/2010	28.47	30.90	2.43- Non
CENTRAL GARDEN & PET CO					Covered
5 SHARES OF	02/01/2012	01/27/2011	47.45	51.55	4.10- Covered
CENTRAL GARDEN & PET CO					
90 SHARES OF	02/01/2012	06/08/2010	2,605.44	2,783.89	178.45- Non
LAZARD LTD -CL A					Covered
89 SHARES OF	02/01/2012	10/21/2005	281.32	3,274.31	2,992.99- Non
SCHOOL SPECIALTY INC					Covered
14 SHARES OF	02/01/2012	11/22/2005	44.25	505.82	461.57- Non
SCHOOL SPECIALTY INC					Covered
5 SHARES OF	02/01/2012	11/25/2005	15.80	182.70	166.90- Non
SCHOOL SPECIALTY INC					Covered
3 SHARES OF	02/01/2012	11/30/2005	9.48	110.64	101.16- Non
SCHOOL SPECIALTY INC					Covered
1 SHARES OF	02/01/2012	12/20/2005	3.16	35.83	32.67- Non
SCHOOL SPECIALTY INC					Covered
1 SHARES OF	02/01/2012	01/03/2006	3.16	36.71	33.55- Non
SCHOOL SPECIALTY INC					Covered
4 SHARES OF	02/01/2012	01/11/2006	12.64	146.96	134.32- Non
SCHOOL SPECIALTY INC					Covered
13 SHARES OF	02/01/2012	04/17/2006	41.09	469.43	428.34- Non
SCHOOL SPECIALTY INC					Covered
2 SHARES OF	02/01/2012	04/19/2006	6.32	71.88	65.56- Non
SCHOOL SPECIALTY INC					Covered
1 SHARES OF	02/01/2012	05/31/2006	3.16	36.03	32.87- Non
SCHOOL SPECIALTY INC					Covered

5 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	12/04/2006	15.80	186.95	171.15- Non Covered
1 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	07/30/2007	3.16	35.11	31.95- Non Covered
9 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	08/25/2008	28.45	276.20	247.75- Non Covered
1 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	02/24/2010	3.16	21.81	18.65- Non Covered
35 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	03/04/2010	110.63	752.12	641.49- Non Covered
1 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	04/27/2010	3.16	24.21	21.05- Non Covered
29 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	06/11/2010	91.67	580.46	488.79- Non Covered
12 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	06/14/2010	37.93	243.89	205.96- Non Covered
17 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	06/16/2010	53.74	354.41	300.67- Non Covered
4 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	06/28/2010	12.64	77.52	64.88- Non Covered
12 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	08/11/2010	37.93	216.38	178.45- Non Covered
26 SHARES OF SCHOOL SPECIALTY INC	02/01/2012	08/20/2010	82.22	351.52	269.30- Non Covered
35 SHARES OF CACI INTL INC CL A W/1 RIGHT PER SH	02/01/2012	05/24/2007	2,060.76	1,746.70	314.06 Non Covered
11 SHARES OF CACI INTL INC CL A W/1 RIGHT PER SH	02/01/2012	06/13/2007	647.67	555.83	91.84 Non Covered
5 SHARES OF CACI INTL INC CL A W/1 RIGHT PER SH	02/01/2012	06/29/2007	294.39	247.85	46.54 Non Covered
12 SHARES OF CACI INTL INC CL A W/1 RIGHT PER SH	02/01/2012	10/01/2007	706.54	622.93	83.61 Non Covered
122 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	05/20/2009	814.96	854.00	39.04- Non Covered
147 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	05/21/2009	981.96	1,034.73	52.77- Non Covered
104 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	05/22/2009	694.72	708.36	13.64- Non Covered
1 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	05/28/2009	6.68	6.60	0.08 Non Covered
1 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	11/23/2009	6.68	7.24	0.56- Non Covered
30 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	12/08/2009	200.40	215.07	14.67- Non Covered
2 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	04/27/2010	13.36	19.26	5.90- Non Covered
38 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	06/24/2010	253.82	247.75	6.07 Non Covered
4 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	08/27/2010	26.72	26.16	0.56 Non Covered
3 SHARES OF CALLAWAY GOLF COMPANY	02/01/2012	11/30/2010	20.04	22.89	2.85- Non Covered
50 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	05/02/2008	879.99	1,339.06	459.07- Non Covered
14 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	05/06/2008	246.40	377.13	130.73- Non Covered
21 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	05/07/2008	369.59	566.47	196.88- Non Covered
8 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	05/08/2008	140.80	208.37	67.57- Non Covered
45 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	05/09/2008	791.99	1,182.91	390.92- Non Covered
76 SHARES OF CBL & ASSOCIATES PROPERTIES	02/01/2012	10/09/2008	1,337.58	835.89	501.69 Non Covered
18 SHARES OF	02/01/2012	09/03/2009	316.80	144.09	172.71 Non

CBL & ASSOCIATES PROPERTIES					Covered
3 SHARES OF	02/01/2012	12/28/2009	52.80	31.23	21.57 Non
CBL & ASSOCIATES PROPERTIES					Covered
2 SHARES OF	02/01/2012	04/27/2010	35.20	29.48	5.72 Non
CBL & ASSOCIATES PROPERTIES					Covered
2 SHARES OF	02/01/2012	12/30/2010	35.20	35.54	0.34 Non
CBL & ASSOCIATES PROPERTIES					Covered
17 SHARES OF	02/01/2012	05/18/2007	558.45	620.84	62.39 Non
BRADY CORPORATION CL A					Covered
8 SHARES OF	02/01/2012	05/31/2007	262.80	298.24	35.44 Non
BRADY CORPORATION CL A					Covered
14 SHARES OF	02/01/2012	06/07/2007	459.90	501.48	41.58 Non
BRADY CORPORATION CL A					Covered
21 SHARES OF	02/01/2012	09/13/2007	689.85	751.90	62.05 Non
BRADY CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	07/30/2009	32.85	29.55	3.30 Non
BRADY CORPORATION CL A					Covered
14 SHARES OF	02/01/2012	10/16/2009	459.88	401.77	58.11 Non
BRADY CORPORATION CL A					Covered
7 SHARES OF	02/01/2012	04/12/2010	229.95	224.27	5.68 Non
BRADY CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	04/27/2010	32.85	34.31	1.46 Non
BRADY CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	10/27/2010	32.85	30.52	2.33 Non
BRADY CORPORATION CL A					Covered
4 SHARES OF	02/01/2012	11/30/2010	131.40	123.16	8.24 Non
BRADY CORPORATION CL A					Covered
111 SHARES OF	02/01/2012	10/21/2005	843.69	1,868.99	1,025.30 Non
BELO CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	11/09/2005	7.60	17.51	9.91 Non
BELO CORPORATION CL A					Covered
24 SHARES OF	02/01/2012	12/16/2005	182.42	406.60	224.18 Non
BELO CORPORATION CL A					Covered
5 SHARES OF	02/01/2012	12/20/2005	38.00	86.07	48.07 Non
BELO CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	12/22/2005	7.60	17.13	9.53 Non
BELO CORPORATION CL A					Covered
1 SHARES OF	02/01/2012	01/03/2006	7.60	17.35	9.75 Non
BELO CORPORATION CL A					Covered
6 SHARES OF	02/01/2012	02/21/2006	45.61	103.18	57.57 Non
BELO CORPORATION CL A					Covered
3 SHARES OF	02/01/2012	03/01/2006	22.80	51.69	28.89 Non
BELO CORPORATION CL A					Covered
21 SHARES OF	02/01/2012	06/20/2006	159.62	295.89	136.27 Non
BELO CORPORATION CL A					Covered
18 SHARES OF	02/01/2012	07/30/2007	136.82	264.40	127.58 Non
BELO CORPORATION CL A					Covered
52 SHARES OF	02/01/2012	08/27/2007	395.24	738.43	343.19 Non
BELO CORPORATION CL A					Covered
36 SHARES OF	02/01/2012	10/08/2007	273.63	571.55	297.92 Non
BELO CORPORATION CL A					Covered
20 SHARES OF	02/01/2012	10/09/2007	152.02	310.34	158.32 Non
BELO CORPORATION CL A					Covered
30 SHARES OF	02/01/2012	11/05/2007	228.03	417.38	189.35 Non
BELO CORPORATION CL A					Covered
44 SHARES OF	02/01/2012	06/27/2008	334.44	326.48	7.96 Non
BELO CORPORATION CL A					Covered
26 SHARES OF	02/01/2012	07/18/2008	197.62	170.52	27.10 Non
BELO CORPORATION CL A					Covered
51 SHARES OF	02/01/2012	10/20/2008	387.64	160.71	226.93 Non
BELO CORPORATION CL A					Covered
5 SHARES OF	02/01/2012	08/28/2009	38.00	18.19	19.81 Non
BELO CORPORATION CL A					Covered
8 SHARES OF	02/01/2012	11/23/2009	60.81	39.59	21.22 Non
BELO CORPORATION CL A					Covered

3 SHARES OF BELO CORPORATION CL A	02/01/2012	03/30/2010	22.80	20.13	2.67 Non Covered
4 SHARES OF BELO CORPORATION CL A	02/01/2012	06/28/2010	30.40	26.20	4.20 Non Covered
2 SHARES OF BELO CORPORATION CL A	02/01/2012	08/27/2010	15.20	10.82	4.38 Non Covered
4 SHARES OF BELO CORPORATION CL A	02/01/2012	09/27/2010	30.40	24.12	6.28 Non Covered
35 SHARES OF ANN INC	02/01/2012	07/30/2010	860.29	608.92	251.37 Non Covered
37 SHARES OF ANN INC	02/01/2012	08/02/2010	909.45	665.26	244.19 Non Covered
2 SHARES OF ANN INC	02/01/2012	12/30/2010	49.16	55.94	6.78- Non Covered
15 SHARES OF ANN INC	02/01/2012	01/04/2011	368.69	380.40	11.71- Covered
21 SHARES OF ANN INC	02/01/2012	01/20/2011	516.17	476.49	39.68 Covered
2 SHARES OF ANN INC	02/01/2012	01/27/2011	49.16	44.70	4.46 Covered
29 SHARES OF AMSURG CORP	02/01/2012	05/30/2008	751.38	785.74	34.36- Non Covered
48 SHARES OF AMSURG CORP	02/01/2012	06/02/2008	1,243.66	1,326.42	82.76- Non Covered
10 SHARES OF AMSURG CORP	02/01/2012	06/03/2008	259.09	268.74	9.65- Non Covered
23 SHARES OF AMSURG CORP	02/01/2012	08/13/2009	595.92	449.43	146.49 Non Covered
1 SHARES OF AMSURG CORP	02/01/2012	08/28/2009	25.91	20.80	5.11 Non Covered
1 SHARES OF AMSURG CORP	02/01/2012	11/23/2009	25.91	21.32	4.59 Non Covered
1 SHARES OF AMSURG CORP	02/01/2012	01/27/2010	25.91	22.04	3.87 Non Covered
52 SHARES OF AMSURG CORP	02/01/2012	04/26/2010	1,347.29	1,115.35	231.94 Non Covered
6 SHARES OF AMSURG CORP	02/01/2012	04/27/2010	155.46	128.75	26.71 Non Covered
16 SHARES OF AMSURG CORP	02/01/2012	07/26/2010	414.55	302.40	112.15 Non Covered
9 SHARES OF AMSURG CORP	02/01/2012	07/30/2010	233.19	165.63	67.56 Non Covered
1 SHARES OF AMSURG CORP	02/01/2012	12/30/2010	25.91	21.66	4.25 Non Covered
288 SHARES OF AMERICAN EAGLE OUTFITTERS INC NEW	02/01/2012	12/03/2010	4,173.15	4,507.00	333.85- Non Covered
31 SHARES OF AMERICAN EAGLE OUTFITTERS INC NEW	02/01/2012	12/22/2010	449.19	446.70	2.49 Non Covered
32 SHARES OF AMERICAN EAGLE OUTFITTERS INC NEW	02/01/2012	12/30/2010	463.68	469.76	6.08- Non Covered
1 SHARES OF AMERICAN EAGLE OUTFITTERS INC NEW	02/01/2012	01/27/2011	14.49	14.82	0.33- Covered
52 SHARES OF ALEXANDRIA REAL ESTATE EQUITIES	02/01/2012	03/19/2009	3,791.76	1,966.14	1,825.62 Non Covered
13 SHARES OF ALEXANDRIA REAL ESTATE EQUITIES	02/01/2012	05/19/2009	947.94	438.84	509.10 Non Covered
86 SHARES OF AETNA INC NEW	02/01/2012	07/15/2009	3,870.79	2,252.35	1,618.44 Non Covered
19 SHARES OF AETNA INC NEW	02/01/2012	07/20/2009	855.17	487.57	367.60 Non Covered
25 SHARES OF BOSTON PRIVATE FINL HOLDING	02/01/2012	10/31/2008	210.79	224.75	13.96- Non Covered
39 SHARES OF BOSTON PRIVATE FINL HOLDING	02/01/2012	11/03/2008	328.83	347.88	19.05- Non Covered
24 SHARES OF	02/01/2012	11/04/2008	202.35	218.64	16.29- Non

BOSTON PRIVATE FINL HOLDING					Covered
15 SHARES OF	02/01/2012	11/05/2008	126.47	129.60	3.13- Non
BOSTON PRIVATE FINL HOLDING					Covered
5 SHARES OF	02/01/2012	04/27/2010	42.16	41.04	1.12 Non
BOSTON PRIVATE FINL HOLDING					Covered
23 SHARES OF	02/01/2012	05/25/2010	193.92	152.93	40.99 Non
BOSTON PRIVATE FINL HOLDING					Covered
23 SHARES OF	02/01/2012	05/26/2010	193.92	165.12	28.80 Non
BOSTON PRIVATE FINL HOLDING					Covered
21 SHARES OF	02/01/2012	06/28/2010	177.06	144.06	33.00 Non
BOSTON PRIVATE FINL HOLDING					Covered
3 SHARES OF	02/01/2012	07/29/2010	25.29	20.34	4.95 Non
BOSTON PRIVATE FINL HOLDING					Covered
3 SHARES OF	02/01/2012	10/27/2010	25.29	20.25	5.04 Non
BOSTON PRIVATE FINL HOLDING					Covered
27 SHARES OF	02/01/2012	11/30/2010	227.65	144.72	82.93 Non
BOSTON PRIVATE FINL HOLDING					Covered
108 SHARES OF	02/01/2012	10/21/2005	2,061.75	2,422.92	361.17- Non
EQUITY ONE INC					Covered
7 SHARES OF	02/01/2012	11/09/2005	133.63	163.43	29.80- Non
EQUITY ONE INC					Covered
3 SHARES OF	02/01/2012	01/03/2006	57.27	70.02	12.75- Non
EQUITY ONE INC					Covered
2 SHARES OF	02/01/2012	01/27/2006	38.18	48.54	10.36- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	02/07/2006	19.09	23.74	4.65- Non
EQUITY ONE INC					Covered
7 SHARES OF	02/01/2012	03/06/2006	133.63	163.59	29.96- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	03/27/2006	19.09	24.10	5.01- Non
EQUITY ONE INC					Covered
2 SHARES OF	02/01/2012	08/14/2006	38.18	48.62	10.44- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	08/31/2006	19.09	25.26	6.17- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	11/01/2006	19.09	25.25	6.16- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	01/03/2007	19.09	26.52	7.43- Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	02/01/2007	19.09	27.88	8.79- Non
EQUITY ONE INC					Covered
11 SHARES OF	02/01/2012	06/22/2007	209.99	288.09	78.10- Non
EQUITY ONE INC					Covered
28 SHARES OF	02/01/2012	08/12/2008	534.53	568.96	34.43- Non
EQUITY ONE INC					Covered
36 SHARES OF	02/01/2012	04/13/2009	687.26	508.14	179.12 Non
EQUITY ONE INC					Covered
45 SHARES OF	02/01/2012	09/23/2009	859.06	735.26	123.80 Non
EQUITY ONE INC					Covered
3 SHARES OF	02/01/2012	09/29/2009	57.27	48.12	9.15 Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	10/28/2009	19.09	15.07	4.02 Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	09/27/2010	19.09	16.82	2.27 Non
EQUITY ONE INC					Covered
1 SHARES OF	02/01/2012	10/27/2010	19.09	18.86	0.23 Non
EQUITY ONE INC					Covered
21 SHARES OF	02/01/2012	12/02/2010	400.89	364.51	36.38 Non
EQUITY ONE INC					Covered
17 SHARES OF	02/01/2012	12/03/2010	324.53	298.86	25.67 Non
EQUITY ONE INC					Covered
14 SHARES OF	02/01/2012	01/22/2007	335.71	509.04	173.33- Non
ETHAN ALLEN INC					Covered
27 SHARES OF	02/01/2012	01/23/2007	647.45	986.58	339.13- Non
ETHAN ALLEN INC					Covered

33 SHARES OF ETHAN ALLEN INC	02/01/2012	01/24/2007	791.32	1,235.85	444.53- Non Covered
14 SHARES OF ETHAN ALLEN INC	02/01/2012	01/25/2007	335.71	530.32	194.61- Non Covered
1 SHARES OF ETHAN ALLEN INC	02/01/2012	01/31/2007	23.98	37.75	13.77- Non Covered
13 SHARES OF ETHAN ALLEN INC	02/01/2012	02/12/2007	311.73	495.43	183.70- Non Covered
1 SHARES OF ETHAN ALLEN INC	02/01/2012	02/27/2007	23.98	37.94	13.96- Non Covered
4 SHARES OF ETHAN ALLEN INC	02/01/2012	05/03/2007	95.92	143.40	47.48- Non Covered
2 SHARES OF ETHAN ALLEN INC	02/01/2012	08/28/2009	47.96	31.12	16.84 Non Covered
10 SHARES OF ETHAN ALLEN INC	02/01/2012	09/29/2009	239.79	170.73	69.06 Non Covered
34 SHARES OF ETHAN ALLEN INC	02/01/2012	10/09/2009	815.30	535.54	279.76 Non Covered
2 SHARES OF ETHAN ALLEN INC	02/01/2012	10/27/2009	47.96	27.99	19.97 Non Covered
1 SHARES OF ETHAN ALLEN INC	02/01/2012	12/28/2009	23.98	14.17	9.81 Non Covered
9 SHARES OF ETHAN ALLEN INC	02/01/2012	05/26/2010	215.82	181.04	34.78 Non Covered
27 SHARES OF ETHAN ALLEN INC	02/01/2012	07/15/2010	647.45	385.75	261.70 Non Covered
2 SHARES OF ETHAN ALLEN INC	02/01/2012	07/29/2010	47.96	31.10	16.86 Non Covered
1 SHARES OF ETHAN ALLEN INC	02/01/2012	09/27/2010	23.98	17.37	6.61 Non Covered
232 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	10/21/2005	2,449.98	3,524.08	1,074.10- Non Covered
9 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	10/24/2005	95.04	137.97	42.93- Non Covered
9 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	11/09/2005	95.04	144.00	48.96- Non Covered
10 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	04/03/2006	105.60	152.40	46.80- Non Covered
2 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	08/14/2006	21.12	31.40	10.28- Non Covered
34 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	07/30/2007	359.05	439.28	80.23- Non Covered
30 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	08/12/2008	316.81	339.19	22.38- Non Covered
10 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	05/28/2009	105.62	44.93	60.69 Non Covered
2 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	07/30/2009	21.12	9.96	11.16 Non Covered
5 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	11/23/2009	52.80	25.05	27.75 Non Covered
1 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	12/28/2009	10.56	5.00	5.56 Non Covered
6 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	02/24/2010	63.36	32.45	30.91 Non Covered
2 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	06/28/2010	21.12	13.04	8.08 Non Covered
6 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	08/27/2010	63.36	41.22	22.14 Non Covered
4 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	12/30/2010	42.24	31.36	10.88 Non Covered
1 SHARES OF EDUCATION REALTY TRUST INC	02/01/2012	01/27/2011	10.56	7.75	2.81 Covered
1 SHARES OF DIGITAL RIVER INC	02/01/2012	12/28/2009	16.37	26.98	10.61- Non Covered
14 SHARES OF	02/01/2012	01/12/2010	229.17	371.83	142.66- Non

DIGITAL RIVER INC						Covered
15 SHARES OF	02/01/2012	04/13/2010	245.55	468.13	222.58-	Non
DIGITAL RIVER INC						Covered
58 SHARES OF	02/01/2012	05/03/2010	949.45	1,672.93	723.48-	Non
DIGITAL RIVER INC						Covered
19 SHARES OF	02/01/2012	05/06/2010	311.03	532.74	221.71-	Non
DIGITAL RIVER INC						Covered
1 SHARES OF	02/01/2012	11/30/2010	16.37	37.15	20.78-	Non
DIGITAL RIVER INC						Covered
22 SHARES OF	02/01/2012	01/18/2011	360.14	815.32	455.18-	Covered
DIGITAL RIVER INC						
22 SHARES OF	02/01/2012	01/19/2011	360.14	791.89	431.75-	Covered
DIGITAL RIVER INC						
40 SHARES OF	02/01/2012	01/31/2011	654.79	1,281.60	626.81-	Covered
DIGITAL RIVER INC						
13 SHARES OF	02/01/2012	12/17/2007	423.68	423.88	0.20-	Non
DIEBOLD INC W/1 RT/SH						Covered
42 SHARES OF	02/01/2012	08/26/2008	1,368.82	1,655.51	286.69-	Non
DIEBOLD INC W/1 RT/SH						Covered
10 SHARES OF	02/01/2012	08/27/2008	325.91	390.63	64.72-	Non
DIEBOLD INC W/1 RT/SH						Covered
13 SHARES OF	02/01/2012	09/12/2008	423.68	455.19	31.51-	Non
DIEBOLD INC W/1 RT/SH						Covered
9 SHARES OF	02/01/2012	09/23/2008	293.32	301.81	8.49-	Non
DIEBOLD INC W/1 RT/SH						Covered
2 SHARES OF	02/01/2012	09/28/2009	65.18	65.05	0.13	Non
DIEBOLD INC W/1 RT/SH						Covered
1 SHARES OF	02/01/2012	09/29/2009	32.59	32.57	0.02	Non
DIEBOLD INC W/1 RT/SH						Covered
53 SHARES OF	02/01/2012	08/31/2010	3,897.54	3,245.80	651.74	Non
CLIFFS NATURAL RESOURCES						Covered
129 SHARES OF	02/01/2012	05/13/2010	3,455.90	3,206.51	249.39	Non
CONAGRA FOODS INC						Covered
43 SHARES OF	02/01/2012	10/26/2010	2,328.83	1,911.48	417.35	Non
CAMERON INTERNATIONAL CORP W/1 RT P/S						Covered
EXP 10/31/2017						
21 SHARES OF	02/01/2012	11/06/2007	864.34	742.16	122.18	Non
IDEX CORP						Covered
21 SHARES OF	02/01/2012	11/07/2007	864.34	753.96	110.38	Non
IDEX CORP						Covered
39 SHARES OF	02/01/2012	11/08/2007	1,605.21	1,381.81	223.40	Non
IDEX CORP						Covered
2 SHARES OF	02/01/2012	11/21/2007	82.32	66.91	15.41	Non
IDEX CORP						Covered
14 SHARES OF	02/01/2012	09/09/2008	576.23	480.48	95.75	Non
IDEX CORP						Covered
45 SHARES OF	02/01/2012	05/27/2010	603.89	450.87	153.02	Non
HUNTSMAN CORP						Covered
43 SHARES OF	02/01/2012	05/28/2010	577.05	437.31	139.74	Non
HUNTSMAN CORP						Covered
9 SHARES OF	02/01/2012	06/01/2010	120.78	88.85	31.93	Non
HUNTSMAN CORP						Covered
3 SHARES OF	02/01/2012	07/29/2010	40.26	31.29	8.97	Non
HUNTSMAN CORP						Covered
1 SHARES OF	02/01/2012	09/27/2010	13.42	11.64	1.78	Non
HUNTSMAN CORP						Covered
1 SHARES OF	02/01/2012	10/27/2010	13.42	13.76	0.34-	Non
HUNTSMAN CORP						Covered
1 SHARES OF	02/01/2012	01/27/2011	13.42	17.21	3.79-	Covered
HUNTSMAN CORP						
43 SHARES OF	02/01/2012	07/02/2009	2,271.65	1,698.50	573.15	Non
IBERIABANK CORP						Covered
1 SHARES OF	02/01/2012	01/27/2010	52.83	54.52	1.69-	Non
IBERIABANK CORP						Covered
34 SHARES OF	02/01/2012	03/04/2010	1,796.18	1,963.49	167.31-	Non

IBERIABANK CORP						Covered
11 SHARES OF	02/01/2012	10/14/2010	581.12	587.73	6.61-	Non Covered
IBERIABANK CORP						
6 SHARES OF	02/01/2012	10/15/2010	316.97	316.68	0.29	Non Covered
IBERIABANK CORP						
151 SHARES OF	02/01/2012	10/21/2005	2,432.71	2,807.09	374.38-	Non Covered
HORACE MANN EDUCATORS						
5 SHARES OF	02/01/2012	11/09/2005	80.55	96.65	16.10-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	11/30/2005	16.11	18.86	2.75-	Non Covered
HORACE MANN EDUCATORS						
3 SHARES OF	02/01/2012	01/03/2006	48.33	57.78	9.45-	Non Covered
HORACE MANN EDUCATORS						
5 SHARES OF	02/01/2012	02/14/2006	80.55	95.50	14.95-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	03/01/2006	16.11	18.92	2.81-	Non Covered
HORACE MANN EDUCATORS						
3 SHARES OF	02/01/2012	03/06/2006	48.33	55.02	6.69-	Non Covered
HORACE MANN EDUCATORS						
2 SHARES OF	02/01/2012	03/27/2006	32.22	37.66	5.44-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	04/06/2006	16.11	18.47	2.36-	Non Covered
HORACE MANN EDUCATORS						
20 SHARES OF	02/01/2012	04/11/2006	322.21	395.54	73.33-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	08/31/2006	16.11	18.43	2.32-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	11/01/2006	16.11	19.95	3.84-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	02/27/2007	16.11	20.62	4.51-	Non Covered
HORACE MANN EDUCATORS						
14 SHARES OF	02/01/2012	07/30/2007	225.57	254.24	28.67-	Non Covered
HORACE MANN EDUCATORS						
1 SHARES OF	02/01/2012	10/27/2010	16.11	18.73	2.62-	Non Covered
HORACE MANN EDUCATORS						
193 SHARES OF	02/01/2012	07/24/2009	3,508.77	2,927.08	581.69	Non Covered
HARTFORD FINANCIAL SVCS GRP INC						
63 SHARES OF	02/01/2012	10/29/2009	1,145.35	1,598.81	453.46-	Non Covered
HARTFORD FINANCIAL SVCS GRP INC						
30 SHARES OF	02/01/2012	08/20/2009	3,266.03	2,780.69	485.34	Non Covered
FRANKLIN RES INC						
40 SHARES OF	02/01/2012	10/16/2008	355.21	387.91	32.70-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
95 SHARES OF	02/01/2012	10/20/2008	843.63	921.38	77.75-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
99 SHARES OF	02/01/2012	10/31/2008	879.15	968.43	89.28-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
4 SHARES OF	02/01/2012	06/25/2009	35.52	47.39	11.87-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
4 SHARES OF	02/01/2012	09/29/2009	35.52	54.00	18.48-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
5 SHARES OF	02/01/2012	12/28/2009	44.40	67.30	22.90-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
4 SHARES OF	02/01/2012	03/30/2010	35.52	56.00	20.48-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
3 SHARES OF	02/01/2012	06/28/2010	26.64	36.48	9.84-	Non Covered
FIRST HORIZON NATIONAL CORP COMMON STOCK						
2 SHARES OF	02/01/2012	08/27/2010	17.76	20.56	2.80-	Non

FIRST HORIZON NATIONAL CORP COMMON STOCK					Covered
4 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	09/27/2010	35.52	44.24	8.72- Non Covered
130 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	11/04/2010	1,154.44	1,287.77	133.33- Non Covered
7 SHARES OF FIRST HORIZON NATIONAL CORP COMMON STOCK	02/01/2012	12/30/2010	62.16	82.74	20.58- Non Covered
133 SHARES OF FIRSTMERIT CORP	02/01/2012	10/21/2005	2,133.41	3,363.88	1,230.47- Non Covered
5 SHARES OF FIRSTMERIT CORP	02/01/2012	11/09/2005	80.20	106.96	26.76- Non Covered
6 SHARES OF FIRSTMERIT CORP	02/01/2012	02/03/2006	96.24	148.74	52.50- Non Covered
1 SHARES OF FIRSTMERIT CORP	02/01/2012	02/17/2006	16.04	24.98	8.94- Non Covered
10 SHARES OF FIRSTMERIT CORP	02/01/2012	04/03/2006	160.41	246.70	86.29- Non Covered
1 SHARES OF FIRSTMERIT CORP	02/01/2012	12/28/2009	16.04	20.42	4.38- Non Covered
1 SHARES OF FIRSTMERIT CORP	02/01/2012	02/24/2010	16.04	21.18	5.14- Non Covered
28 SHARES OF FIRSTMERIT CORP	02/01/2012	05/19/2010	449.14	535.90	86.76- Non Covered
17 SHARES OF FIFTH THIRD BANCORP	02/01/2012	01/29/2010	223.72	209.99	13.73 Non Covered
188 SHARES OF FIFTH THIRD BANCORP	02/01/2012	12/17/2010	2,474.03	2,661.14	187.11- Non Covered
48 SHARES OF ENERGIZER HOLDINGS INC	02/01/2012	11/23/2010	3,719.92	3,294.68	425.24 Non Covered
71 SHARES OF PANTRY INC	02/01/2012	03/26/2007	864.78	3,230.97	2,366.19- Non Covered
15 SHARES OF PANTRY INC	02/01/2012	03/27/2007	182.70	687.15	504.45- Non Covered
8 SHARES OF PANTRY INC	02/01/2012	04/09/2007	97.44	348.88	251.44- Non Covered
8 SHARES OF PANTRY INC	02/01/2012	05/23/2007	97.44	348.00	250.56- Non Covered
8 SHARES OF PANTRY INC	02/01/2012	06/19/2007	97.44	387.04	289.60- Non Covered
9 SHARES OF PANTRY INC	02/01/2012	07/11/2007	109.62	361.35	251.73- Non Covered
18 SHARES OF PANTRY INC	02/01/2012	07/11/2007	219.24	657.34	438.10- Non Covered
19 SHARES OF PANTRY INC	02/01/2012	06/17/2009	231.42	329.01	97.59- Non Covered
14 SHARES OF PANTRY INC	02/01/2012	06/18/2009	170.52	237.50	66.98- Non Covered
2 SHARES OF PANTRY INC	02/01/2012	06/25/2009	24.36	33.64	9.28- Non Covered
14 SHARES OF PANTRY INC	02/01/2012	07/16/2009	170.52	236.94	66.42- Non Covered
15 SHARES OF PANTRY INC	02/01/2012	07/28/2009	182.70	250.84	68.14- Non Covered
7 SHARES OF PANTRY INC	02/01/2012	07/30/2009	85.26	120.91	35.65- Non Covered
4 SHARES OF PANTRY INC	02/01/2012	08/07/2009	48.72	63.86	15.14- Non Covered
1 SHARES OF PANTRY INC	02/01/2012	10/27/2010	12.18	19.17	6.99- Non Covered
24 SHARES OF PANTRY INC	02/01/2012	12/02/2010	292.32	491.28	198.96- Non Covered

9 SHARES OF PANTRY INC	02/01/2012	12/30/2010	109.62	184.23	74.61- Non Covered
40 SHARES OF PANTRY INC	02/01/2012	01/19/2011	487.20	687.54	200.34- Covered
8 SHARES OF OM GROUP INC	02/01/2012	04/03/2009	220.24	183.02	37.22 Non Covered
15 SHARES OF OM GROUP INC	02/01/2012	08/07/2009	412.96	470.87	57.91- Non Covered
11 SHARES OF OM GROUP INC	02/01/2012	09/23/2009	302.83	345.50	42.67- Non Covered
16 SHARES OF OM GROUP INC	02/01/2012	11/09/2009	440.49	529.48	88.99- Non Covered
3 SHARES OF OM GROUP INC	02/01/2012	11/23/2009	82.59	94.29	11.70- Non Covered
1 SHARES OF OM GROUP INC	02/01/2012	05/26/2010	27.53	29.99	2.46- Non Covered
11 SHARES OF OM GROUP INC	02/01/2012	07/14/2010	302.83	275.00	27.83 Non Covered
7 SHARES OF OM GROUP INC	02/01/2012	07/23/2010	192.71	188.79	3.92 Non Covered
3 SHARES OF OM GROUP INC	02/01/2012	07/29/2010	82.59	82.74	0.15- Non Covered
17 SHARES OF OM GROUP INC	02/01/2012	09/17/2010	468.02	508.46	40.44- Non Covered
12 SHARES OF OM GROUP INC	02/01/2012	09/20/2010	330.37	357.23	26.86- Non Covered
13 SHARES OF OM GROUP INC	02/01/2012	09/21/2010	357.90	388.82	30.92- Non Covered
12 SHARES OF NEWELL RUBBERMAID INC	02/01/2012	10/21/2005	222.48	275.88	53.40- Non Covered
30 SHARES OF NEWELL RUBBERMAID INC	02/01/2012	08/28/2007	556.20	790.19	233.99- Non Covered
75 SHARES OF NEWELL RUBBERMAID INC	02/01/2012	12/27/2007	1,390.51	1,958.63	568.12- Non Covered
58 SHARES OF NEWELL RUBBERMAID INC	02/01/2012	10/08/2009	1,075.33	871.86	203.47 Non Covered
69 SHARES OF IBERDROLA SA SPONSORED ADR	02/01/2012	09/16/2008	1,664.94	2,799.19	1,134.25- Non Covered
75 SHARES OF IBERDROLA SA SPONSORED ADR	02/01/2012	09/30/2008	1,809.71	2,990.49	1,180.78- Non Covered
13 SHARES OF IBERDROLA SA SPONSORED ADR	02/01/2012	07/16/2009	313.68	411.38	97.70- Non Covered
28 SHARES OF IBERDROLA SA SPONSORED ADR	02/01/2012	09/11/2009	675.63	1,062.60	386.97- Non Covered
46 SHARES OF IBERDROLA SA SPONSORED ADR	02/01/2012	03/15/2010	1,109.96	1,574.35	464.39- Non Covered
101 SHARES OF LEGG MASON INC	02/01/2012	11/02/2010	2,638.17	3,252.94	614.77- Non Covered
528 SHARES OF JETBLUE AIRWAYS CORP	02/01/2012	05/10/2010	3,104.57	3,001.31	103.26 Non Covered
184 SHARES OF KIMCO REALTY CORP	02/01/2012	01/11/2011	3,359.86	3,238.40	121.46 Covered
52 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/06/2010	448.75	625.00	176.25- Non Covered
58 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/07/2010	500.53	664.42	163.89- Non Covered
78 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/11/2010	673.13	950.14	277.01- Non Covered
24 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/13/2010	207.12	300.64	93.52- Non Covered
19 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/14/2010	163.97	232.54	68.57- Non Covered
36 SHARES OF INTERMEC INC COMMON STOCK	02/01/2012	05/18/2010	310.67	446.95	136.28- Non Covered
26 SHARES OF	02/01/2012	05/19/2010	224.38	317.90	93.52- Non

INTERMEC INC COMMON STOCK						Covered
41 SHARES OF	02/01/2012	05/20/2010	353.82	485.32	131.50-	Non
INTERMEC INC COMMON STOCK						Covered
11 SHARES OF	02/01/2012	05/26/2010	94.93	123.45	28.52-	Non
INTERMEC INC COMMON STOCK						Covered
16 SHARES OF	02/01/2012	06/09/2010	138.08	167.98	29.90-	Non
INTERMEC INC COMMON STOCK						Covered
2 SHARES OF	02/01/2012	07/29/2010	17.26	22.62	5.36-	Non
INTERMEC INC COMMON STOCK						Covered
1 SHARES OF	02/01/2012	09/27/2010	8.63	12.11	3.48-	Non
INTERMEC INC COMMON STOCK						Covered
2 SHARES OF	02/01/2012	12/30/2010	17.26	25.92	8.66-	Non
INTERMEC INC COMMON STOCK						Covered
26 SHARES OF	02/01/2012	10/21/2005	249.35	733.20	483.85-	Non
ING GROEP NV SPON ADR						Covered
240 SHARES OF	02/01/2012	07/30/2007	2,301.67	10,148.30	7,846.63-	Non
ING GROEP NV SPON ADR						Covered
167 SHARES OF	02/01/2012	02/29/2008	1,601.58	5,598.76	3,997.18-	Non
ING GROEP NV SPON ADR						Covered
152 SHARES OF	02/01/2012	06/03/2010	1,457.73	1,206.00	251.73	Non
ING GROEP NV SPON ADR						Covered
114 SHARES OF	02/01/2012	11/16/2010	2,277.67	1,993.80	283.87	Non
POLYCOM						Covered
53 SHARES OF	02/01/2012	07/23/2007	4,050.71	5,186.88	1,136.17-	Non
SCHLUMBERGER LTD						Covered
82 SHARES OF	02/01/2012	05/03/2006	2,450.15	2,397.79	52.36	Non
REPUBLIC SERVICES INC						Covered
40 SHARES OF	02/01/2012	12/06/2006	1,195.19	1,156.11	39.08	Non
REPUBLIC SERVICES INC						Covered
125 SHARES OF	02/01/2012	01/07/2008	1,928.77	2,371.90	443.13-	Non
SLM CORP						Covered
40 SHARES OF	02/01/2012	05/22/2008	617.21	925.58	308.37-	Non
SLM CORP						Covered
5 SHARES OF	02/01/2012	08/26/2008	77.15	71.50	5.65	Non
SLM CORP						Covered
19 SHARES OF	02/01/2012	08/04/2009	293.17	166.15	127.02	Non
SLM CORP						Covered
194 SHARES OF	02/01/2012	10/14/2009	2,993.46	1,751.24	1,242.22	Non
SLM CORP						Covered
93 SHARES OF	02/01/2012	10/21/2005	1,629.37	3,354.04	1,724.67-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
2 SHARES OF	02/01/2012	10/27/2005	35.04	74.10	39.06-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
6 SHARES OF	02/01/2012	11/01/2005	105.12	228.90	123.78-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
5 SHARES OF	02/01/2012	11/09/2005	87.60	197.50	109.90-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
1 SHARES OF	02/01/2012	11/30/2005	17.52	40.21	22.69-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
2 SHARES OF	02/01/2012	01/03/2006	35.04	78.90	43.86-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
2 SHARES OF	02/01/2012	01/23/2006	35.04	81.10	46.06-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
6 SHARES OF	02/01/2012	02/01/2006	105.12	233.22	128.10-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
1 SHARES OF	02/01/2012	02/01/2007	17.52	42.35	24.83-	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
13 SHARES OF	02/01/2012	07/17/2009	227.76	169.62	58.14	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
1 SHARES OF	02/01/2012	08/28/2009	17.52	16.60	0.92	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
1 SHARES OF	02/01/2012	11/23/2009	17.52	16.20	1.32	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered
2 SHARES OF	02/01/2012	06/28/2010	35.04	33.44	1.60	Non
REGIS CORP NEW W/1 RT P/S EXP 12/26/2016						Covered

1 SHARES OF REGIS CORP NEW W/1 RT P/S EXP 12/26/2016	02/01/2012	08/27/2010	17.52	16.73	0.79 Non Covered
1 SHARES OF REGIS CORP NEW W/1 RT P/S EXP 12/26/2016	02/01/2012	10/27/2010	17.52	20.40	2.88- Non Covered
2 SHARES OF REGIS CORP NEW W/1 RT P/S EXP 12/26/2016	02/01/2012	12/30/2010	35.04	33.60	1.44 Non Covered
19 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	09/18/2009	486.99	443.66	43.33 Non Covered
10 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	09/29/2009	256.31	257.21	0.90- Non Covered
1 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	12/28/2009	25.63	25.41	0.22 Non Covered
1 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	02/24/2010	25.63	23.97	1.66 Non Covered
14 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	04/19/2010	358.83	366.36	7.53- Non Covered
1 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	08/27/2010	25.63	27.16	1.53- Non Covered
31 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	10/22/2010	794.56	898.54	103.98- Non Covered
5 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	10/27/2010	128.15	149.80	21.65- Non Covered
1 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	11/30/2010	25.63	28.69	3.06- Non Covered
22 SHARES OF RTI INTERNATIONAL METALS INC	02/01/2012	12/09/2010	563.88	600.33	36.45- Non Covered
62 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	04/10/2008	721.04	1,598.36	877.32- Non Covered
35 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	04/11/2008	407.04	929.60	522.56- Non Covered
9 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	09/15/2008	104.67	232.38	127.71- Non Covered
8 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	11/19/2008	93.04	108.71	15.67- Non Covered
19 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	07/15/2009	220.97	303.97	83.00- Non Covered
13 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	07/28/2009	151.19	203.56	52.37- Non Covered
1 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	08/28/2009	11.63	15.70	4.07- Non Covered
12 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	09/28/2009	139.56	194.87	55.31- Non Covered
18 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	10/07/2009	209.34	287.44	78.10- Non Covered
19 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	10/28/2009	220.97	249.44	28.47- Non Covered
2 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	12/28/2009	23.26	28.78	5.52- Non Covered
1 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	03/30/2010	11.63	14.05	2.42- Non Covered
1 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	04/27/2010	11.63	14.52	2.89- Non Covered
18 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	07/14/2010	209.34	194.58	14.76 Non Covered
2 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	08/27/2010	23.26	21.04	2.22 Non Covered
72 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	09/27/2010	837.34	711.14	126.20 Non Covered
1 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	10/27/2010	11.63	8.91	2.72 Non Covered
1 SHARES OF SCIENTIFIC GAMES CORP	02/01/2012	12/30/2010	11.63	10.06	1.57 Non Covered
4 SHARES OF SCHWEITZER-MANDUIT INTL INC	02/01/2012	02/17/2010	281.63	208.00	73.63 Non Covered
1 SHARES OF	02/01/2012	07/29/2010	70.41	53.12	17.29 Non

SCHWEITZER-MANDUIT INTL INC					Covered
2 SHARES OF SCHWEITZER-MANDUIT INTL INC	02/01/2012	11/30/2010	140.82	124.62	16.20 Non Covered
19 SHARES OF SCHWEITZER-MANDUIT INTL INC	02/01/2012	12/06/2010	1,337.76	1,109.78	227.98 Non Covered
173 SHARES OF SINGAPORE TELECOMMUNICATIONS ADR	02/01/2012	06/11/2008	4,302.42	4,574.92	272.50- Non Covered
62 SHARES OF SINGAPORE TELECOMMUNICATIONS ADR	02/01/2012	07/23/2008	1,541.91	1,630.60	88.69- Non Covered
143 SHARES OF TCF FINL CORP	02/01/2012	10/22/2010	1,448.59	1,998.60	550.01- Non Covered
82 SHARES OF TCF FINL CORP	02/01/2012	10/25/2010	830.66	1,107.81	277.15- Non Covered
48 SHARES OF TCF FINL CORP	02/01/2012	10/26/2010	486.24	655.93	169.69- Non Covered
94 SHARES OF TCF FINL CORP	02/01/2012	01/06/2011	952.22	1,454.12	501.90- Covered
19 SHARES OF TNS INC	02/01/2012	04/14/2010	357.25	496.85	139.60- Non Covered
13 SHARES OF TNS INC	02/01/2012	04/15/2010	244.43	340.47	96.04- Non Covered
26 SHARES OF TNS INC	02/01/2012	04/19/2010	488.87	663.09	174.22- Non Covered
16 SHARES OF TNS INC	02/01/2012	04/20/2010	300.84	415.63	114.79- Non Covered
8 SHARES OF TNS INC	02/01/2012	04/21/2010	150.42	208.80	58.38- Non Covered
27 SHARES OF TNS INC	02/01/2012	04/22/2010	507.67	702.94	195.27- Non Covered
15 SHARES OF TNS INC	02/01/2012	04/23/2010	282.04	404.66	122.62- Non Covered
11 SHARES OF TNS INC	02/01/2012	04/26/2010	206.83	303.58	96.75- Non Covered
13 SHARES OF TNS INC	02/01/2012	04/27/2010	244.43	353.54	109.11- Non Covered
10 SHARES OF TNS INC	02/01/2012	04/28/2010	188.03	266.04	78.01- Non Covered
67 SHARES OF TNS INC	02/01/2012	05/13/2010	1,259.78	1,545.50	285.72- Non Covered
23 SHARES OF TNS INC	02/01/2012	08/04/2010	432.46	372.13	60.33 Non Covered
1 SHARES OF TNS INC	02/01/2012	01/27/2011	18.80	17.96	0.84 Covered
130 SHARES OF TEXTRON INC	02/01/2012	10/28/2010	3,361.80	2,694.85	666.95 Non Covered
35 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	06/08/2007	1,368.54	1,295.70	72.84 Non Covered
21 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	06/11/2007	821.13	795.06	26.07 Non Covered
34 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	06/12/2007	1,329.44	1,268.79	60.65 Non Covered
5 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	11/23/2009	195.51	158.39	37.12 Non Covered
6 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	03/08/2010	234.61	186.77	47.84 Non Covered
1 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	04/27/2010	39.10	35.52	3.58 Non Covered
11 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	11/11/2010	430.11	361.79	68.32 Non Covered
1 SHARES OF WATTS WATER TECHNOLOGIES -A	02/01/2012	12/30/2010	39.10	37.11	1.99 Non Covered
12 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	09/19/2008	454.68	396.24	58.44 Non Covered
35 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	09/22/2008	1,326.14	1,192.10	134.04 Non Covered

14 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	09/23/2008	530.46	470.54	59.92 Non Covered
7 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	09/25/2008	265.23	229.88	35.35 Non Covered
1 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	08/28/2009	37.89	34.51	3.38 Non Covered
1 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	02/24/2010	37.89	39.41	1.52- Non Covered
26 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	07/29/2010	985.13	1,006.17	21.04- Non Covered
22 SHARES OF ENDURANCE SPECIALTY HOLDINGS	02/01/2012	07/30/2010	833.57	849.63	16.06- Non Covered
114 SHARES OF VINCI SA ADR	02/01/2012	02/10/2010	1,338.33	1,493.35	155.02- Non Covered
114 SHARES OF VINCI SA ADR	02/01/2012	02/23/2010	1,338.33	1,485.86	147.53- Non Covered
121 SHARES OF VINCI SA ADR	02/01/2012	09/22/2010	1,420.52	1,495.37	74.85- Non Covered
102 SHARES OF VERIFONE SYSTEMS INC	02/01/2012	12/15/2010	4,477.81	4,178.48	299.33 Non Covered
142 SHARES OF UNUM GROUP	02/01/2012	12/16/2010	3,278.78	3,366.65	87.87- Non Covered
170 SHARES OF CARREFOUR SA	02/01/2012	02/18/2009	792.18	1,140.62	348.44- Non Covered
162 SHARES OF CARREFOUR SA	02/01/2012	03/11/2009	754.91	1,015.11	260.20- Non Covered
143 SHARES OF CARREFOUR SA	02/01/2012	07/15/2009	666.37	1,281.55	615.18- Non Covered
155 SHARES OF CARREFOUR SA	02/01/2012	09/04/2009	722.28	1,363.63	641.35- Non Covered
166 SHARES OF CARREFOUR SA	02/01/2012	01/26/2011	773.54	1,544.20	770.66- Covered
4 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	11/09/2005	139.36	120.04	19.32 Non Covered
1 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	11/15/2005	34.84	31.07	3.77 Non Covered
5 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	11/18/2005	174.20	149.45	24.75 Non Covered
2 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	11/23/2005	69.68	60.08	9.60 Non Covered
1 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	12/22/2005	34.84	31.30	3.54 Non Covered
7 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	12/23/2005	243.88	220.15	23.73 Non Covered
2 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	01/03/2006	69.68	61.90	7.78 Non Covered
2 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	01/11/2006	69.68	64.38	5.30 Non Covered
6 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	01/25/2006	209.04	185.28	23.76 Non Covered
5 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	02/03/2006	174.20	150.25	23.95 Non Covered
1 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	02/07/2006	34.84	29.61	5.23 Non Covered
10 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	02/10/2006	348.40	290.30	58.10 Non Covered
1 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	03/01/2006	34.84	30.65	4.19 Non Covered
1 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	08/31/2006	34.84	29.75	5.09 Non Covered
11 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	10/25/2006	383.24	334.95	48.29 Non Covered
5 SHARES OF PLATINUM UNDERWRITERS HLDGS	02/01/2012	10/31/2006	174.20	149.10	25.10 Non Covered
1 SHARES OF	02/01/2012	11/01/2006	34.84	29.80	5.04 Non

PLATINUM UNDERWRITERS HLDGS					Covered
4 SHARES OF	02/01/2012	12/04/2006	139.36	122.08	17.28 Non
PLATINUM UNDERWRITERS HLDGS					Covered
1 SHARES OF	02/01/2012	01/03/2007	34.84	31.13	3.71 Non
PLATINUM UNDERWRITERS HLDGS					Covered
6 SHARES OF	02/01/2012	02/27/2007	209.04	192.36	16.68 Non
PLATINUM UNDERWRITERS HLDGS					Covered
21 SHARES OF	02/01/2012	07/30/2007	731.65	693.00	38.65 Non
PLATINUM UNDERWRITERS HLDGS					Covered
9 SHARES OF	02/01/2012	04/08/2009	313.56	266.17	47.39 Non
PLATINUM UNDERWRITERS HLDGS					Covered
6 SHARES OF	02/01/2012	04/09/2009	209.04	177.81	31.23 Non
PLATINUM UNDERWRITERS HLDGS					Covered
11 SHARES OF	02/01/2012	07/15/2009	383.24	341.40	41.84 Non
PLATINUM UNDERWRITERS HLDGS					Covered
3 SHARES OF	02/01/2012	07/30/2009	104.52	100.29	4.23 Non
PLATINUM UNDERWRITERS HLDGS					Covered
1 SHARES OF	02/01/2012	04/27/2010	34.84	37.51	2.67- Non
PLATINUM UNDERWRITERS HLDGS					Covered
1 SHARES OF	02/01/2012	08/27/2010	34.84	40.00	5.16- Non
PLATINUM UNDERWRITERS HLDGS					Covered
24 SHARES OF	02/01/2012	04/12/2007	381.11	573.10	191.99- Non
XYRATEX LTD					Covered
31 SHARES OF	02/01/2012	04/13/2007	492.27	746.70	254.43- Non
XYRATEX LTD					Covered
20 SHARES OF	02/01/2012	04/17/2007	317.59	488.60	171.01- Non
XYRATEX LTD					Covered
15 SHARES OF	02/01/2012	04/18/2007	238.19	347.10	108.91- Non
XYRATEX LTD					Covered
32 SHARES OF	02/01/2012	04/19/2007	508.15	755.20	247.05- Non
XYRATEX LTD					Covered
13 SHARES OF	02/01/2012	05/02/2007	206.44	292.11	85.67- Non
XYRATEX LTD					Covered
37 SHARES OF	02/01/2012	05/11/2007	587.55	832.34	244.79- Non
XYRATEX LTD					Covered
16 SHARES OF	02/01/2012	05/14/2007	254.07	359.68	105.61- Non
XYRATEX LTD					Covered
23 SHARES OF	02/01/2012	06/28/2007	365.23	502.53	137.30- Non
XYRATEX LTD					Covered
19 SHARES OF	02/01/2012	07/11/2007	301.71	431.09	129.38- Non
XYRATEX LTD					Covered
24 SHARES OF	02/01/2012	07/30/2007	381.11	547.92	166.81- Non
XYRATEX LTD					Covered
11 SHARES OF	02/01/2012	12/30/2010	174.69	181.17	6.48- Non
XYRATEX LTD					Covered
85 SHARES OF	02/01/2012	05/09/2008	1,968.56	2,347.39	378.83- Non
INVESCO LTD					Covered
40 SHARES OF	02/01/2012	06/12/2008	926.38	1,066.64	140.26- Non
INVESCO LTD					Covered
65 SHARES OF	02/01/2012	06/26/2008	1,505.37	1,637.17	131.80- Non
INVESCO LTD					Covered
8 SHARES OF	02/01/2012	05/13/2009	185.28	120.07	65.21 Non
INVESCO LTD					Covered
59 SHARES OF	02/01/2012	10/11/2006	1,642.53	1,240.36	402.17 Non
UNITED OVERSEAS BANK-SP ADR					Covered
120 SHARES OF	02/01/2012	07/30/2007	3,340.73	3,510.00	169.27- Non
UNITED OVERSEAS BANK-SP ADR					Covered
4 SHARES OF	02/01/2012	07/06/2010	111.36	118.86	7.50- Non
UNITED OVERSEAS BANK-SP ADR					Covered
36 SHARES OF	02/02/2012	08/24/2010	1,626.83	1,413.26	213.57 Non
ENI SPA					Covered
37 SHARES OF	02/02/2012	09/22/2010	1,672.02	1,568.19	103.83 Non
ENI SPA					Covered
35 SHARES OF	02/02/2012	10/14/2010	1,581.64	1,595.78	14.14- Non
ENI SPA					Covered

37 SHARES OF ENI SPA	02/02/2012	11/17/2010	1,672.02	1,610.38	61.64 Non Covered
218 SHARES OF EMC CORP/MASS	02/02/2012	07/01/2010	5,641.75	3,972.79	1,668.96 Non Covered
6 SHARES OF CORN PRODUCTS INTL INC	02/02/2012	07/30/2007	338.75	265.38	73.37 Non Covered
14 SHARES OF CORN PRODUCTS INTL INC	02/02/2012	08/10/2007	790.43	614.58	175.85 Non Covered
12 SHARES OF CORN PRODUCTS INTL INC	02/02/2012	09/07/2007	677.51	541.29	136.22 Non Covered
8 SHARES OF CORN PRODUCTS INTL INC	02/02/2012	11/07/2007	451.67	302.40	149.27 Non Covered
48 SHARES OF CYTEC INDUSTRIES INC	02/02/2012	09/19/2008	2,799.30	2,183.52	615.78 Non Covered
1 SHARES OF CYTEC INDUSTRIES INC	02/02/2012	09/27/2010	58.32	56.53	1.79 Non Covered
9 SHARES OF CYTEC INDUSTRIES INC	02/02/2012	10/25/2010	524.87	466.02	58.85 Non Covered
29 SHARES OF CYTEC INDUSTRIES INC	02/02/2012	11/22/2010	1,691.25	1,405.13	286.12 Non Covered
138 SHARES OF COMPLETE PRODUCTION SERVICES	02/02/2012	11/23/2010	4,755.40	3,823.07	932.33 Non Covered
26 SHARES OF COOPER TIRE & RUBBER	02/02/2012	07/30/2007	404.81	572.26	167.45- Non Covered
75 SHARES OF COOPER TIRE & RUBBER	02/02/2012	08/10/2007	1,167.73	1,658.25	490.52- Non Covered
20 SHARES OF COOPER TIRE & RUBBER	02/02/2012	10/29/2007	311.40	417.20	105.80- Non Covered
15 SHARES OF COOPER TIRE & RUBBER	02/02/2012	03/19/2008	233.55	250.95	17.40- Non Covered
1 SHARES OF COOPER TIRE & RUBBER	02/02/2012	01/27/2010	15.57	18.63	3.06- Non Covered
29 SHARES OF COOPER TIRE & RUBBER	02/02/2012	03/08/2010	451.52	539.86	88.34- Non Covered
12 SHARES OF COOPER TIRE & RUBBER	02/02/2012	04/13/2010	186.84	236.98	50.14- Non Covered
1 SHARES OF COOPER TIRE & RUBBER	02/02/2012	07/29/2010	15.57	21.93	6.36- Non Covered
18 SHARES OF COOPER TIRE & RUBBER	02/02/2012	09/09/2010	280.26	327.42	47.16- Non Covered
13 SHARES OF COOPER TIRE & RUBBER	02/02/2012	11/04/2010	202.41	281.06	78.65- Non Covered
50 SHARES OF COOPER TIRE & RUBBER	02/02/2012	01/05/2011	778.49	1,231.39	452.90- Covered
487 SHARES OF BOSTON SCIENTIFIC CORP	02/02/2012	12/16/2010	2,775.90	3,504.60	728.70- Non Covered
41 SHARES OF CANON INC SP ADR	02/02/2012	10/21/2005	1,821.19	1,473.19	348.00 Non Covered
213 SHARES OF CANON INC SP ADR	02/02/2012	07/30/2007	9,461.30	11,476.44	2,015.14- Non Covered
4 SHARES OF BELDEN INC	02/02/2012	11/09/2005	158.92	83.68	75.24 Non Covered
1 SHARES OF BELDEN INC	02/02/2012	11/17/2005	39.73	21.98	17.75 Non Covered
2 SHARES OF BELDEN INC	02/02/2012	01/03/2006	79.46	48.30	31.16 Non Covered
2 SHARES OF BELDEN INC	02/02/2012	02/07/2006	79.46	54.18	25.28 Non Covered
2 SHARES OF BELDEN INC	02/02/2012	03/01/2006	79.46	53.38	26.08 Non Covered
1 SHARES OF BELDEN INC	02/02/2012	05/23/2006	39.73	31.53	8.20 Non Covered
1 SHARES OF BELDEN INC	02/02/2012	06/30/2006	39.73	33.10	6.63 Non Covered
1 SHARES OF	02/02/2012	08/31/2006	39.73	36.17	3.56 Non

BELDEN INC						Covered
16 SHARES OF BELDEN INC	02/02/2012	07/30/2007	635.67	895.36	259.69-	Non Covered
9 SHARES OF BELDEN INC	02/02/2012	08/08/2007	357.56	434.25	76.69-	Non Covered
11 SHARES OF BELDEN INC	02/02/2012	08/10/2007	437.02	518.02	81.00-	Non Covered
12 SHARES OF BELDEN INC	02/02/2012	02/28/2008	476.75	503.16	26.41-	Non Covered
17 SHARES OF BELDEN INC	02/02/2012	05/02/2008	675.40	586.16	89.24	Non Covered
26 SHARES OF BELDEN INC	02/02/2012	05/05/2008	1,032.96	904.54	128.42	Non Covered
12 SHARES OF BELDEN INC	02/02/2012	06/10/2008	476.75	464.64	12.11	Non Covered
13 SHARES OF BELDEN INC	02/02/2012	03/04/2010	516.48	300.14	216.34	Non Covered
14 SHARES OF BELDEN INC	02/02/2012	07/30/2010	556.21	339.21	217.00	Non Covered
1 SHARES OF BELDEN INC	02/02/2012	08/27/2010	39.73	22.53	17.20	Non Covered
1 SHARES OF BELDEN INC	02/02/2012	09/27/2010	39.73	26.67	13.06	Non Covered
1 SHARES OF BELDEN INC	02/02/2012	01/27/2011	39.73	35.78	3.95	Covered
13 SHARES OF BP PLC SPONS ADR	02/02/2012	10/21/2005	591.62	836.68	245.06-	Non Covered
123 SHARES OF BP PLC SPONS ADR	02/02/2012	07/30/2007	5,597.68	8,574.33	2,976.65-	Non Covered
67 SHARES OF BP PLC SPONS ADR	02/02/2012	12/18/2007	3,049.14	4,953.46	1,904.32-	Non Covered
40 SHARES OF AGRIUM INC	02/02/2012	05/27/2009	3,289.94	2,035.57	1,254.37	Non Covered
163 SHARES OF HEALTHSOUTH CORP	02/02/2012	07/23/2010	3,240.39	2,935.63	304.76	Non Covered
26 SHARES OF HEALTHSOUTH CORP	02/02/2012	07/26/2010	516.87	479.40	37.47	Non Covered
1 SHARES OF HEALTHSOUTH CORP	02/02/2012	09/27/2010	19.88	18.73	1.15	Non Covered
4.324 SHARES OF HANCOCK HOLDING CO	02/02/2012	05/21/2007	147.06	171.32	24.26-	Non Covered
16 SHARES OF HANCOCK HOLDING CO	02/02/2012	05/23/2007	544.15	643.36	99.21-	Non Covered
9 SHARES OF HANCOCK HOLDING CO	02/02/2012	05/30/2007	306.08	357.03	50.95-	Non Covered
11 SHARES OF HANCOCK HOLDING CO	02/02/2012	05/31/2007	374.10	437.25	63.15-	Non Covered
7 SHARES OF HANCOCK HOLDING CO	02/02/2012	06/05/2007	238.07	279.72	41.65-	Non Covered
1 SHARES OF HANCOCK HOLDING CO	02/02/2012	05/28/2009	34.01	33.71	0.30	Non Covered
54.124 SHARES OF HANCOCK HOLDING CO	02/02/2012	01/27/2010	1,840.71	1,600.38	240.33	Non Covered
7.524 SHARES OF HANCOCK HOLDING CO	02/02/2012	01/28/2010	255.89	228.39	27.50	Non Covered
13.376 SHARES OF HANCOCK HOLDING CO	02/02/2012	02/01/2010	454.91	411.51	43.40	Non Covered
.418 SHARES OF HANCOCK HOLDING CO	02/02/2012	03/30/2010	14.22	13.90	0.32	Non Covered
45.98 SHARES OF HANCOCK HOLDING CO	02/02/2012	04/28/2010	1,563.75	1,519.10	44.65	Non Covered
14 SHARES OF HANCOCK HOLDING CO	02/02/2012	08/06/2010	476.13	428.25	47.88	Non Covered
13 SHARES OF HANCOCK HOLDING CO	02/02/2012	08/09/2010	442.12	406.25	35.87	Non Covered

1 SHARES OF HANCOCK HOLDING CO	02/02/2012	10/27/2010	34.01	30.97	3.04 Non Covered
8 SHARES OF HANCOCK HOLDING CO	02/02/2012	11/05/2010	272.07	266.88	5.19 Non Covered
1 SHARES OF HANCOCK HOLDING CO	02/02/2012	01/27/2011	34.01	33.30	0.71 Covered
1.254 SHARES OF HANCOCK HOLDING CO	02/02/2012	01/27/2011	42.65	40.68	1.97 Covered
28 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	03/26/2009	482.71	645.48	162.77- Non Covered
36 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	03/27/2009	620.63	772.99	152.36- Non Covered
50 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	03/31/2009	861.99	989.87	127.88- Non Covered
29 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	04/20/2009	499.95	614.46	114.51- Non Covered
1 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	07/30/2009	17.24	25.92	8.68- Non Covered
10 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	08/07/2009	172.40	253.08	80.68- Non Covered
11 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	09/28/2009	189.64	275.20	85.56- Non Covered
25 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	11/20/2009	430.99	532.16	101.17- Non Covered
6 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	11/23/2009	103.44	129.71	26.27- Non Covered
1 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	01/27/2010	17.24	22.77	5.53- Non Covered
46 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	03/03/2010	793.03	979.65	186.62- Non Covered
50 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	04/12/2010	861.99	933.54	71.55- Non Covered
65 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	04/19/2010	1,120.58	1,160.08	39.50- Non Covered
1 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	04/27/2010	17.24	18.01	0.77- Non Covered
20 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	05/12/2010	344.80	301.58	43.22 Non Covered
1 SHARES OF GOODRICH PETROLEUM CORP NEW	02/02/2012	12/30/2010	17.24	17.82	0.58- Non Covered
78 SHARES OF GLAXO SMITHKLINE PLC ADR	02/02/2012	10/21/2005	3,463.91	3,900.78	436.87- Non Covered
54 SHARES OF GLAXO SMITHKLINE PLC ADR	02/02/2012	10/12/2006	2,398.10	2,975.85	577.75- Non Covered
37 SHARES OF GLAXO SMITHKLINE PLC ADR	02/02/2012	03/05/2007	1,643.14	1,989.37	346.23- Non Covered
80 SHARES OF GLAXO SMITHKLINE PLC ADR	02/02/2012	12/17/2007	3,552.74	4,178.95	626.21- Non Covered
13 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/01/2007	431.60	549.03	117.43- Non Covered
8 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/02/2007	265.60	343.60	78.00- Non Covered
11 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/04/2007	365.20	464.42	99.22- Non Covered
17 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/08/2007	564.40	745.21	180.81- Non Covered
17 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/09/2007	564.40	746.02	181.62- Non Covered
15 SHARES OF G & K SERVICES INC CL A	02/02/2012	10/24/2007	498.00	590.58	92.58- Non Covered
12 SHARES OF G & K SERVICES INC CL A	02/02/2012	02/06/2008	398.40	446.28	47.88- Non Covered
18 SHARES OF G & K SERVICES INC CL A	02/02/2012	04/30/2008	597.60	604.05	6.45- Non Covered
9 SHARES OF	02/02/2012	05/19/2008	298.80	309.33	10.53- Non

G & K SERVICES INC CL A					Covered
8 SHARES OF	02/02/2012	12/05/2008	265.60	174.44	91.16 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	09/29/2009	33.20	23.15	10.05 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	11/23/2009	33.20	22.34	10.86 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	02/24/2010	33.20	25.59	7.61 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	07/29/2010	33.20	23.15	10.05 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	09/27/2010	33.20	23.13	10.07 Non
G & K SERVICES INC CL A					Covered
10 SHARES OF	02/02/2012	10/15/2010	332.00	241.89	90.11 Non
G & K SERVICES INC CL A					Covered
11 SHARES OF	02/02/2012	10/20/2010	365.20	275.10	90.10 Non
G & K SERVICES INC CL A					Covered
5 SHARES OF	02/02/2012	10/27/2010	166.00	121.40	44.60 Non
G & K SERVICES INC CL A					Covered
1 SHARES OF	02/02/2012	11/30/2010	33.20	27.47	5.73 Non
G & K SERVICES INC CL A					Covered
70 SHARES OF	02/02/2012	04/30/2010	1,054.89	1,535.30	480.41- Non
FRANCE TELECOM SPONS ADR					Covered
72 SHARES OF	02/02/2012	06/03/2010	1,085.02	1,378.35	293.33- Non
FRANCE TELECOM SPONS ADR					Covered
79 SHARES OF	02/02/2012	06/16/2010	1,190.51	1,513.79	323.28- Non
FRANCE TELECOM SPONS ADR					Covered
77 SHARES OF	02/02/2012	07/12/2010	1,160.37	1,442.26	281.89- Non
FRANCE TELECOM SPONS ADR					Covered
65 SHARES OF	02/02/2012	11/03/2010	979.54	1,568.91	589.37- Non
FRANCE TELECOM SPONS ADR					Covered
57 SHARES OF	02/02/2012	01/24/2011	858.98	1,268.53	409.55- Covered
FRANCE TELECOM SPONS ADR					
1100 SHARES OF	02/02/2012	08/19/2008	10,944.78	17,504.96	6,560.18- Non
EXELIS INC					Covered
73 SHARES OF	02/02/2012	09/19/2008	1,307.49	2,334.37	1,026.88- Non
FEDERATED INVESTORS					Covered
1500 SHARES OF	02/02/2012	03/09/2009	26,866.13	24,967.50	1,898.63 Non
FEDERATED INVESTORS					Covered
250 SHARES OF	02/02/2012	10/09/2009	4,477.69	6,479.25	2,001.56- Non
FEDERATED INVESTORS					Covered
64 SHARES OF	02/02/2012	12/21/2009	1,146.29	1,728.58	582.29- Non
FEDERATED INVESTORS					Covered
12 SHARES OF	02/02/2012	01/05/2010	214.93	333.83	118.90- Non
FEDERATED INVESTORS					Covered
26 SHARES OF	02/02/2012	02/01/2010	465.68	677.79	212.11- Non
FEDERATED INVESTORS					Covered
1 SHARES OF	02/02/2012	03/30/2010	17.91	26.31	8.40- Non
FEDERATED INVESTORS					Covered
39 SHARES OF	02/02/2012	08/03/2010	698.52	833.82	135.30- Non
FEDERATED INVESTORS					Covered
2 SHARES OF	02/02/2012	08/27/2010	35.82	41.96	6.14- Non
FEDERATED INVESTORS					Covered
114 SHARES OF	02/02/2012	01/27/2011	1,273.35	1,363.67	90.32- Covered
FIRST MIDWEST BANCORP					
104 SHARES OF	02/02/2012	01/28/2011	1,161.66	1,237.16	75.50- Covered
FIRST MIDWEST BANCORP					
21 SHARES OF	02/02/2012	01/31/2011	234.57	245.28	10.71- Covered
FIRST MIDWEST BANCORP					
52 SHARES OF	02/02/2012	03/08/2007	551.20	925.51	374.31- Non
EMULEX NETWORK SYSTEMS					Covered
26 SHARES OF	02/02/2012	03/26/2007	275.60	477.36	201.76- Non
EMULEX NETWORK SYSTEMS					Covered
16 SHARES OF	02/02/2012	04/12/2007	169.60	300.16	130.56- Non
EMULEX NETWORK SYSTEMS					Covered

37 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	04/13/2007	392.20	711.88	319.68- Non Covered
20 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	07/30/2007	212.00	412.80	200.80- Non Covered
33 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	08/08/2007	349.80	616.11	266.31- Non Covered
21 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	08/16/2007	222.60	380.52	157.92- Non Covered
16 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	09/10/2007	169.60	293.44	123.84- Non Covered
1 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	06/25/2009	10.60	10.84	0.24- Non Covered
8 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	07/23/2009	84.80	73.20	11.60 Non Covered
18 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	08/05/2009	190.80	168.30	22.50 Non Covered
2 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	10/28/2009	21.20	21.32	0.12- Non Covered
1 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	11/23/2009	10.60	10.38	0.22 Non Covered
2 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	03/30/2010	21.20	27.12	5.92- Non Covered
1 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	04/27/2010	10.60	12.51	1.91- Non Covered
30 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	05/11/2010	318.00	371.66	53.66- Non Covered
24 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	07/23/2010	254.40	225.84	28.56 Non Covered
87 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	10/22/2010	922.20	949.54	27.34- Non Covered
47 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	10/25/2010	498.20	515.59	17.39- Non Covered
10 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	10/27/2010	106.00	113.20	7.20- Non Covered
2 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	12/30/2010	21.20	23.42	2.22- Non Covered
151 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	01/25/2011	1,600.60	1,654.91	54.31- Covered
2 SHARES OF EMULEX NETWORK SYSTEMS	02/02/2012	01/27/2011	21.20	23.02	1.82- Covered
68 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	03/22/2007	1,244.38	1,383.37	138.99- Non Covered
42 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	03/23/2007	768.59	841.51	72.92- Non Covered
15 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	03/26/2007	274.50	300.75	26.25- Non Covered
21 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	04/02/2007	384.29	410.55	26.26- Non Covered
20 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	04/27/2007	365.99	398.20	32.21- Non Covered
35 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	05/02/2007	640.49	697.82	57.33- Non Covered
84 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	07/26/2007	1,537.18	1,617.84	80.66- Non Covered
29 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	07/30/2007	530.69	532.73	2.04- Non Covered
25 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	08/08/2007	457.49	468.91	11.42- Non Covered
7 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	08/15/2007	128.10	125.29	2.81 Non Covered
27 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	08/12/2008	494.09	472.99	21 10 Non Covered
15 SHARES OF EMPLOYERS HOLDINGS INC	02/02/2012	11/03/2009	274.50	226.69	47.81 Non Covered
11 SHARES OF	02/02/2012	11/04/2009	201.30	167.36	33.94 Non

EMPLOYERS HOLDINGS INC					Covered
1 SHARES OF	02/02/2012	11/23/2009	18.30	15.81	2.49 Non
EMPLOYERS HOLDINGS INC					Covered
20 SHARES OF	02/02/2012	03/11/2010	365.99	300.78	65.21 Non
EMPLOYERS HOLDINGS INC					Covered
19 SHARES OF	02/02/2012	03/19/2010	347.70	288.80	58.90 Non
EMPLOYERS HOLDINGS INC					Covered
14 SHARES OF	02/02/2012	03/24/2010	256.20	216.82	39.38 Non
EMPLOYERS HOLDINGS INC					Covered
2 SHARES OF	02/02/2012	09/27/2010	36.60	31.00	5.60 Non
EMPLOYERS HOLDINGS INC					Covered
184 SHARES OF	02/02/2012	10/21/2005	5,098.63	5,420.64	322.01- Non
PPL CORPORATION					Covered
59 SHARES OF	02/02/2012	04/25/2007	3,281.55	3,434.45	152.90- Non
NOVARTIS AG ADR					Covered
57 SHARES OF	02/02/2012	04/30/2007	3,170.31	3,352.14	181.83- Non
NOVARTIS AG ADR					Covered
15 SHARES OF	02/02/2012	05/14/2007	834.29	860.01	25.72- Non
NOVARTIS AG ADR					Covered
47 SHARES OF	02/02/2012	05/16/2007	2,614.11	2,695.22	81.11- Non
NOVARTIS AG ADR					Covered
4 SHARES OF	02/02/2012	06/07/2007	222.48	222.70	0.22- Non
NOVARTIS AG ADR					Covered
61 SHARES OF	02/02/2012	06/18/2007	3,392.78	3,403.23	10.45- Non
NOVARTIS AG ADR					Covered
107 SHARES OF	02/02/2012	09/10/2007	777.89	855.89	78.00- Non
MFA FINANCIAL, INC					Covered
94 SHARES OF	02/02/2012	10/04/2007	683.38	776.29	92.91- Non
MFA FINANCIAL, INC					Covered
69 SHARES OF	02/02/2012	10/11/2007	501.63	561.55	59.92- Non
MFA FINANCIAL, INC					Covered
391 SHARES OF	02/02/2012	06/24/2010	2,842.54	2,950.92	108.38- Non
MFA FINANCIAL, INC					Covered
4 SHARES OF	02/02/2012	12/30/2010	29.08	32.76	3.68- Non
MFA FINANCIAL, INC					Covered
233 SHARES OF	02/02/2012	01/06/2011	1,693.90	1,864.19	170.29- Covered
MFA FINANCIAL, INC					
5 SHARES OF	02/02/2012	01/27/2011	36.35	41.35	5.00- Covered
MFA FINANCIAL, INC					
70 SHARES OF	02/02/2012	08/12/2010	2,991.05	2,711.03	280.02 Non
LEAR CORPORATION					Covered
92 SHARES OF	02/02/2012	10/26/2010	3,931.09	3,914.48	16.61 Non
LEAR CORPORATION					Covered
33 SHARES OF	02/02/2012	01/25/2011	1,541.73	1,337.09	204.64 Covered
LIBERTY GLOBAL INC CL A					
140 SHARES OF	02/02/2012	11/09/2010	3,924.12	3,925.66	1.54- Non
KOMATSU LTD					Covered
1 SHARES OF	02/02/2012	05/25/2006	35.25	41.35	6.10- Non
KAYDON CORP W/1 RT/SH					Covered
18 SHARES OF	02/02/2012	06/26/2006	634.49	657.36	22.87- Non
KAYDON CORP W/1 RT/SH					Covered
1 SHARES OF	02/02/2012	06/30/2006	35.25	37.22	1.97- Non
KAYDON CORP W/1 RT/SH					Covered
14 SHARES OF	02/02/2012	08/01/2006	493.49	513.80	20.31- Non
KAYDON CORP W/1 RT/SH					Covered
2 SHARES OF	02/02/2012	08/31/2006	70.50	76.42	5.92- Non
KAYDON CORP W/1 RT/SH					Covered
1 SHARES OF	02/02/2012	11/01/2006	35.25	42.10	6.85- Non
KAYDON CORP W/1 RT/SH					Covered
10 SHARES OF	02/02/2012	12/13/2006	352.49	388.20	35.71- Non
KAYDON CORP W/1 RT/SH					Covered
1 SHARES OF	02/02/2012	01/03/2007	35.25	40.56	5.31- Non
KAYDON CORP W/1 RT/SH					Covered
7 SHARES OF	02/02/2012	07/30/2007	246.75	371.56	124.81- Non
KAYDON CORP W/1 RT/SH					Covered

7 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	09/05/2007	246.75	356.51	109.76- Non Covered
10 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	09/14/2007	352.49	490.00	137.51- Non Covered
12 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	03/11/2008	422.99	480.73	57.74- Non Covered
17 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	08/01/2008	599.24	805.59	206.35- Non Covered
7 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/29/2008	246.74	195.16	51.58 Non Covered
9 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	05/07/2009	317.24	276.38	40.86 Non Covered
7 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	08/07/2009	246.75	227.74	19.01 Non Covered
10 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/05/2009	352.49	315.23	37.26 Non Covered
8 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/12/2009	282.00	275.16	6.84 Non Covered
1 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/28/2009	35.25	30.92	4.33 Non Covered
1 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	01/27/2010	35.25	32.95	2.30 Non Covered
8 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	02/02/2010	282.00	261.04	20.96 Non Covered
1 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	02/24/2010	35.25	35.02	0.23 Non Covered
10 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	03/04/2010	352.49	345.59	6.90 Non Covered
5 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	03/30/2010	176.25	187.55	11.30- Non Covered
19 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/05/2010	669.74	675.61	5.87- Non Covered
34 SHARES OF KAYDON CORP W/1 RT/SH	02/02/2012	10/22/2010	1,198.48	1,159.34	39.14 Non Covered
550 SHARES OF ITT CORPORATION	02/02/2012	08/19/2008	12,193.32	13,522.34	1,329.02- Non Covered
89 SHARES OF REED ELSEVIER NV -SPONS ADR	02/02/2012	02/02/2006	2,117.28	2,940.41	823.13- Non Covered
166 SHARES OF REED ELSEVIER NV -SPONS ADR	02/02/2012	07/30/2007	3,949.08	7,079.23	3,130.15- Non Covered
83 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	02/21/2007	2,085.76	2,357.15	271.39- Non Covered
16 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	02/22/2007	402.07	459.04	56.97- Non Covered
13 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	02/23/2007	326.68	375.83	49.15- Non Covered
14 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	02/26/2007	351.81	400.54	48.73- Non Covered
2 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	02/27/2007	50.26	56.62	6.36- Non Covered
9 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	03/01/2007	226.17	256.95	30.78- Non Covered
14 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	03/06/2007	351.81	396.62	44.81- Non Covered
15 SHARES OF PORTLAND GENERAL ELEC CORP NEW COMMON	02/02/2012	03/15/2007	376.94	426.45	49.51- Non Covered
137 SHARES OF PORTLAND GENERAL ELEC CORP NEW	02/02/2012	06/14/2007	3,442.77	3,808.92	366.15- Non Covered

COMMON					
41 SHARES OF SANOFI ADR	02/02/2012	02/11/2010	1,506.74	1,478.47	28.27 Non Covered
40 SHARES OF SANOFI ADR	02/02/2012	02/26/2010	1,469.99	1,458.03	11.96 Non Covered
44 SHARES OF SANOFI ADR	02/02/2012	04/16/2010	1,616.99	1,617.27	0.28- Non Covered
45 SHARES OF SANOFI ADR	02/02/2012	04/30/2010	1,653.74	1,544.10	109.64 Non Covered
38 SHARES OF SANOFI ADR	02/02/2012	06/29/2010	1,396.49	1,130.15	266.34 Non Covered
54 SHARES OF SANOFI ADR	02/02/2012	08/02/2010	1,984.49	1,616.00	368.49 Non Covered
95 SHARES OF ROYAL DUTCH SHELL PLC -ADR	02/02/2012	07/30/2007	6,840.91	7,436.27	595.36- Non Covered
44 SHARES OF ROYAL DUTCH SHELL PLC -ADR	02/02/2012	08/15/2007	3,168.42	3,227.22	58.80- Non Covered
447 SHARES OF TELEFONICA SA SPON ADR	02/02/2012	07/30/2007	7,867.09	10,437.87	2,570.78- Non Covered
69 SHARES OF TELEFONICA SA SPON ADR	02/02/2012	05/18/2010	1,214.38	1,321.10	106.72- Non Covered
105 SHARES OF SWIFT ENERGY CO	02/02/2012	10/21/2005	3,348.39	4,329.15	980.76- Non Covered
1 SHARES OF SWIFT ENERGY CO	02/02/2012	11/17/2005	31.89	44.28	12.39- Non Covered
14 SHARES OF SWIFT ENERGY CO	02/02/2012	07/30/2007	446.45	591.92	145.47- Non Covered
14 SHARES OF SWIFT ENERGY CO	02/02/2012	05/09/2008	446.45	760.06	313.61- Non Covered
10 SHARES OF SWIFT ENERGY CO	02/02/2012	08/21/2008	318.89	484.60	165.71- Non Covered
15 SHARES OF SWIFT ENERGY CO	02/02/2012	09/15/2008	478.34	608.85	130.51- Non Covered
12 SHARES OF SWIFT ENERGY CO	02/02/2012	08/25/2009	382.67	247.42	135.25 Non Covered
1 SHARES OF SWIFT ENERGY CO	02/02/2012	09/29/2009	31.89	24.33	7.56 Non Covered
1 SHARES OF SWIFT ENERGY CO	02/02/2012	10/28/2009	31.89	21.44	10.45 Non Covered
5 SHARES OF SWIFT ENERGY CO	02/02/2012	11/23/2009	159.45	111.20	48.25 Non Covered
1 SHARES OF SWIFT ENERGY CO	02/02/2012	03/30/2010	31.89	30.45	1.44 Non Covered
22 SHARES OF SWIFT ENERGY CO	02/02/2012	06/10/2010	701.57	661.94	39.63 Non Covered
1 SHARES OF SWIFT ENERGY CO	02/02/2012	09/27/2010	31.89	28.60	3.29 Non Covered
45 SHARES OF TOTAL FINA ELF S A SPONSORED ADR	02/02/2012	01/16/2007	2,420.96	3,016.42	595.46- Non Covered
168 SHARES OF TOTAL FINA ELF S A SPONSORED ADR	02/02/2012	07/30/2007	9,038.23	13,218.24	4,180.01- Non Covered
352 SHARES OF TELSTRA CORP-ADR	02/02/2012	07/30/2007	6,286.60	6,846.40	559.80- Non Covered
23 SHARES OF TELSTRA CORP-ADR	02/02/2012	03/15/2010	410.77	324.07	86.70 Non Covered
80 SHARES OF TETRA TECH INC	02/02/2012	02/01/2010	1,872.20	1,761.60	110.60 Non Covered
56 SHARES OF TETRA TECH INC	02/02/2012	02/02/2010	1,310.54	1,212.82	97.72 Non Covered
10 SHARES OF TETRA TECH INC	02/02/2012	03/03/2010	234.02	208.28	25.74 Non Covered
1 SHARES OF TETRA TECH INC	02/02/2012	03/30/2010	23.40	22.60	0.80 Non Covered
1 SHARES OF TETRA TECH INC	02/02/2012	04/27/2010	23.40	23.06	0.34 Non Covered

18 SHARES OF TETRA TECH INC	02/02/2012	06/28/2010	421.24	379.80	41.44 Non Covered
11 SHARES OF TETRA TECH INC	02/02/2012	07/23/2010	257.43	206.03	51.40 Non Covered
1 SHARES OF TETRA TECH INC	02/02/2012	10/27/2010	23.40	20.97	2.43 Non Covered
11 SHARES OF TETRA TECH INC	02/02/2012	11/11/2010	257.43	255.20	2.23 Non Covered
1 SHARES OF TETRA TECH INC	02/02/2012	01/27/2011	23.40	23.89	0.49- Covered
3000 SHARES OF CORNING INC	02/02/2012	10/09/2009	38,789.25	47,040.00	8,250.75- Non Covered
42 SHARES OF TOKIO MARINE HOLDINGS ADR	02/02/2012	10/27/2001	1,081.48	1,016.82	64.66 Non Covered
51 SHARES OF TOKIO MARINE HOLDINGS ADR	02/02/2012	01/17/2007	1,313.22	1,894.51	581.29- Non Covered
65 SHARES OF TOKIO MARINE HOLDINGS ADR	02/02/2012	03/12/2007	1,673.72	2,329.50	655.78- Non Covered
200 SHARES OF TOKIO MARINE HOLDINGS ADR	02/02/2012	08/08/2007	5,149.90	7,920.00	2,770.10- Non Covered
1100 SHARES OF XYLEM INC	02/02/2012	08/19/2008	29,326.42	40,520.22	11,193.80- Non Covered
4 SHARES OF TOYOTA MTR LTD COM 2 ADR	02/02/2012	10/21/2005	304.71	349.40	44.69- Non Covered
81 SHARES OF TOYOTA MTR LTD COM 2 ADR	02/02/2012	07/30/2007	6,170.46	9,911.97	3,741.51- Non Covered
54 SHARES OF EVEREST RE GROUP LTD	02/02/2012	10/21/2005	4,772.42	5,003.10	230.68- Non Covered
5 SHARES OF EVEREST RE GROUP LTD	02/02/2012	02/14/2007	441.89	483.47	41.58- Non Covered
10 SHARES OF EVEREST RE GROUP LTD	02/02/2012	04/02/2008	883.78	929.28	45.50- Non Covered
21 SHARES OF EVEREST RE GROUP LTD	02/02/2012	07/26/2010	1,855.95	1,567.40	288.55 Non Covered
37 SHARES OF ZURICH FINANCIAL SVCS ADR	02/02/2012	09/23/2009	895.01	881.24	13.77 Non Covered
30 SHARES OF ZURICH FINANCIAL SVCS ADR	02/02/2012	10/12/2009	725.69	760.72	35.03- Non Covered
67 SHARES OF ZURICH FINANCIAL SVCS ADR	02/02/2012	10/26/2009	1,620.70	1,628.44	7.74- Non Covered
75 SHARES OF ZURICH FINANCIAL SVCS ADR	02/02/2012	11/10/2009	1,814.21	1,700.02	114.19 Non Covered
41 SHARES OF ZIONS BANCORP	02/02/2012	08/14/2008	704.45	1,129.23	424.78- Non Covered
13 SHARES OF ZIONS BANCORP	02/02/2012	08/15/2008	223.36	362.83	139.47- Non Covered
37 SHARES OF ZIONS BANCORP	02/02/2012	09/08/2008	635.72	1,320.90	685.18- Non Covered
9 SHARES OF ZIONS BANCORP	02/02/2012	10/10/2008	154.63	257.58	102.95- Non Covered
11 SHARES OF ZIONS BANCORP	02/02/2012	10/16/2008	189.00	389.51	200.51- Non Covered
11 SHARES OF ZIONS BANCORP	02/02/2012	10/28/2008	189.00	374.00	185.00- Non Covered
8 SHARES OF ZIONS BANCORP	02/02/2012	12/22/2008	137.45	190.91	53.46- Non Covered
121 SHARES OF ZIONS BANCORP	02/02/2012	06/07/2010	2,078.98	2,649.89	570.91- Non Covered
41 SHARES OF ZIONS BANCORP	02/02/2012	06/10/2010	704.45	945.01	240.56- Non Covered
1 SHARES OF ZIONS BANCORP	02/02/2012	06/28/2010	17.18	23.61	6.43- Non Covered
2 SHARES OF ZIONS BANCORP	02/02/2012	07/21/2010	34.36	39.53	5.17- Non Covered
1 SHARES OF	02/02/2012	10/27/2010	17.18	21.30	4.12- Non

ZIONS BANCORP						Covered
46 SHARES OF	02/02/2012	11/04/2010	790.36	972.44	182.08-	Non
ZIONS BANCORP						Covered
197 SHARES OF	02/02/2012	04/16/2007	2,257.58	3,533.27	1,275.69-	Non
DEUTSCHE TELEKOM AG- RTS						Covered
195 SHARES OF	02/02/2012	07/09/2007	2,234.66	3,653.07	1,418.41-	Non
DEUTSCHE TELEKOM AG- RTS						Covered
309 SHARES OF	02/02/2012	07/30/2007	3,541.06	5,324.07	1,783.01-	Non
DEUTSCHE TELEKOM AG- RTS						Covered
79 SHARES OF	02/02/2012	11/01/2010	1,199.20	1,641.29	442.09-	Non
TESCO PLC SPONSORED ADR						Covered
81 SHARES OF	02/02/2012	11/22/2010	1,229.56	1,649.08	419.52-	Non
TESCO PLC SPONSORED ADR						Covered
78 SHARES OF	02/02/2012	01/11/2011	1,184.02	1,563.18	379.16-	Covered
TESCO PLC SPONSORED ADR						
88 SHARES OF	02/02/2012	01/25/2011	1,335.80	1,676.35	340.55-	Covered
TESCO PLC SPONSORED ADR						
73 SHARES OF	02/02/2012	10/06/2008	1,583.36	2,106.37	523.01-	Non
PACWEST BANCORP						Covered
27 SHARES OF	02/02/2012	10/07/2008	585.63	763.77	178.14-	Non
PACWEST BANCORP						Covered
10 SHARES OF	02/02/2012	10/08/2008	216.90	249.73	32.83-	Non
PACWEST BANCORP						Covered
12 SHARES OF	02/02/2012	10/20/2008	260.28	357.73	97.45-	Non
PACWEST BANCORP						Covered
54 SHARES OF	02/02/2012	10/28/2008	1,171.25	1,236.35	65.10-	Non
PACWEST BANCORP						Covered
15 SHARES OF	02/02/2012	02/04/2009	325.35	259.08	66.27	Non
PACWEST BANCORP						Covered
12 SHARES OF	02/02/2012	02/05/2009	260.28	202.17	58.11	Non
PACWEST BANCORP						Covered
15 SHARES OF	02/02/2012	04/17/2009	325.35	215.92	109.43	Non
PACWEST BANCORP						Covered
1 SHARES OF	02/02/2012	08/28/2009	21.69	18.87	2.82	Non
PACWEST BANCORP						Covered
14 SHARES OF	02/02/2012	11/19/2009	303.66	240.35	63.31	Non
PACWEST BANCORP						Covered
11 SHARES OF	02/02/2012	11/23/2009	238.59	196.10	42.49	Non
PACWEST BANCORP						Covered
5 SHARES OF	02/02/2012	11/25/2009	108.45	92.14	16.31	Non
PACWEST BANCORP						Covered
1 SHARES OF	02/02/2012	05/26/2010	21.69	20.81	0.88	Non
PACWEST BANCORP						Covered
1 SHARES OF	02/02/2012	09/27/2010	21.69	18.91	2.78	Non
PACWEST BANCORP						Covered
624 SHARES OF	02/02/2012	03/09/2010	3,600.41	3,656.45	56.04-	Non
BROCADE COMMUNICATIONS SYS						Covered
7 SHARES OF	02/02/2012	03/30/2010	40.39	40.04	0.35	Non
BROCADE COMMUNICATIONS SYS						Covered
74 SHARES OF	02/02/2012	04/09/2010	426.97	468.35	41.38-	Non
BROCADE COMMUNICATIONS SYS						Covered
99 SHARES OF	02/02/2012	11/15/2010	571.22	563.31	7.91	Non
BROCADE COMMUNICATIONS SYS						Covered
167 SHARES OF	02/02/2012	06/09/2008	3,637.19	4,719.34	1,082.15-	Non
TAKEDA PHARMACEUTICAL CO SP ADR						Covered
176 SHARES OF	02/02/2012	06/12/2008	3,833.20	4,680.93	847.73-	Non
TAKEDA PHARMACEUTICAL CO SP ADR						Covered
27 SHARES OF	02/02/2012	07/09/2008	588.05	691.37	103.32-	Non
TAKEDA PHARMACEUTICAL CO SP ADR						Covered
118 SHARES OF	02/02/2012	11/03/2010	1,572.91	1,644.53	71.62-	Non
KONINKLIJKE AHOLD NV SP ADR						Covered
123 SHARES OF	02/02/2012	11/18/2010	1,639.56	1,606.70	32.86	Non
KONINKLIJKE AHOLD NV SP ADR						Covered
133 SHARES OF	02/02/2012	01/07/2011	1,772.85	1,690.27	82.58	Covered
KONINKLIJKE AHOLD NV SP ADR						

123 SHARES OF KONINKLIJKE AHOLD NV SP ADR	02/02/2012	02/01/2011	1,639.56	1,696.00	56.44- Covered
90 SHARES OF KAO CORP SPONSORED ADR	02/02/2012	05/12/2006	2,357.05	2,559.41	202.36- Non Covered
319 SHARES OF KAO CORP SPONSORED ADR	02/02/2012	07/30/2007	8,354.45	8,892.12	537.67- Non Covered
28 SHARES OF RWE AKTIENGESELLSCHAF -SP ADR	02/02/2012	10/21/2005	1,128.10	1,730.40	602.30- Non Covered
102 SHARES OF RWE AKTIENGESELLSCHAF -SP ADR	02/02/2012	07/30/2007	4,109.50	10,929.30	6,819.80- Non Covered
3664.79 UNITS OF BANK OF AMERICA COMM MTG INC 5.118% 07/11/2043	02/13/2012	01/17/2007	3,664.79	3,631.29	33.50
215.59 UNITS OF FHLMC GOLD POOL #G11720 4.5% 08/01/2020	02/15/2012	09/05/2007	215.59	208.18	7.41
663.77 UNITS OF FHLMC GOLD POOL #G05205 5% 01/01/2039	02/15/2012	08/04/2009	663.77	675.80	12.03-
322.15 UNITS OF FHLMC GOLD POOL #J00042 4.5% 09/01/2020	02/15/2012	11/23/2005	322.15	312.94	9.21
14.92 UNITS OF FHLMC GOLD POOL #C01120 7% 01/01/2031	02/15/2012	06/09/2003	14.92	15.68	0.76-
2.83 UNITS OF FHLMC GOLD POOL #C28305 7% 06/01/2029	02/15/2012	06/19/2002	2.83	2.94	0.11-
190.89 UNITS OF FHLMC GOLD POOL #B19875 4.5% 08/01/2020	02/15/2012	08/10/2005	190.89	186.66	4.23
81.28 UNITS OF FHLMC GOLD POOL #B19109 5% 04/01/2020	02/15/2012	06/15/2005	81.28	81.86	0.58-
460.06 UNITS OF FHLMC SERIES 2864 5.5% 01/15/2031	02/15/2012	08/05/2008	460.06	468.24	8.18-
464.54 UNITS OF GNMA POOL #724216 4.5% 08/15/2039	02/15/2012	11/22/2010	464.54	491.51	26.97-
375.75 UNITS OF GNMA POOL #724267 5% 09/15/2039	02/15/2012	03/24/2010	375.75	390.78	15.03-
41.78 UNITS OF GNMA POOL #781048 6.5% 06/15/2029	02/15/2012	10/17/2002	41.78	43.33	1.55-
18.86 UNITS OF GNMA POOL #781602 7% 01/15/2033	02/15/2012	06/05/2003	18.86	19.89	1.03-
114.67 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	02/15/2012	08/21/2008	114.67	114.96	0.29-
8.18 UNITS OF GNMA POOL #622506 6% 10/15/2033	02/15/2012	09/13/2004	8.18	8.47	0.29-
10.77 UNITS OF GNMA POOL #695539 6% 09/15/2038	02/15/2012	04/13/2009	10.77	11.27	0.50-
666.55 UNITS OF GNMA POOL #697586 5.5% 11/15/2038	02/15/2012	04/13/2009	666.55	694.98	28.43-
2319.63 UNITS OF HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 CMO 2.79% 01/15/2013	02/15/2012	05/05/2009	2,319.63	2,319.55	0.08
769.85 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	02/15/2012	02/19/2009	769.85	769.77	0.08
42.88 UNITS OF FHLMC POOL #1L0199 V/R 2.858% 09/01/2035	02/15/2012	12/08/2008	42.88	45.05	2.17-
171.48 UNITS OF FHLMC POOL #1L1302 V/R 5.541% 04/01/2036	02/15/2012	09/17/2008	171.48	185.26	13.78-
92.42 UNITS OF FHLMC POOL #1N1477 V/R 2.76% 05/01/2037	02/15/2012	02/19/2008	92.42	101.43	9.01-
134.91 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	02/15/2012	02/13/2009	134.91	104.45	30.46
291.49 UNITS OF CS FIRST BOSTON MTG SEC 2003-C3 A5 3.936% 05/15/2038	02/17/2012	06/27/2007	291.49	266.58	24.91
86.63 UNITS OF CREDIT SUISSE MTG CAP CERT SERIES 2007-	02/17/2012	02/11/2009	86.63	66.16	20.47

C2 CLASS A2 CMO V/R 5.448% 01/15/2049					
.09 UNITS OF	01/18/2012	02/11/2009	0.09	0.07	0.02
WACHOVIA BANK COMM MTG TR SERIES 2007-					
C33 CLASS A2 CMO V/R 6.07676% 02/15/2051					
72.06 UNITS OF	02/17/2012	02/11/2009	72.06	55.24	16.82
WACHOVIA BANK COMM MTG TR SERIES 2007-					
C33 CLASS A2 CMO V/R 6.07676% 02/15/2051					
498.87 UNITS OF	02/27/2012	12/04/2008	498.87	507.37	8.50-
FNMA POOL #254548 5.5% 12/01/2032					
110.292773 UNITS OF	02/27/2012	04/05/2006	110.29	107.69	2.60
FNMA POOL #256269 5.5% 06/01/2036					
319.377227 UNITS OF	02/27/2012	04/11/2006	319.38	320.10	0.72-
FNMA POOL #256269 5.5% 06/01/2036					
2.14 UNITS OF	02/27/2012	10/23/2002	2.14	2.22	0.08-
FNMA POOL #636568 7% 04/01/2032					
428.35 UNITS OF	02/27/2012	09/05/2007	428.35	411.49	16.86
FNMA POOL #725027 5% 11/01/2033					
1213.6 UNITS OF	02/27/2012	04/22/2009	1,213.60	1,245.84	32.24-
FNMA POOL 6% 08/01/2034					
647.59 UNITS OF	02/27/2012	10/05/2005	647.59	632.82	14.77
FNMA POOL #725705 5% 08/01/2034					
418 UNITS OF	02/27/2012	04/23/2007	418.00	414.05	3.95
FNMA POOL #725946 5.5% 11/01/2034					
193.5 UNITS OF	02/27/2012	07/31/2007	193.50	181.56	11.94
FNMA 30YR MEGA POOL 5% 11/01/2035					
586.52 UNITS OF	02/27/2012	04/23/2007	586.52	580.98	5.54
FNMA FNMA 5.5% 12/01/2035					
111.24 UNITS OF	02/27/2012	06/09/2005	111.24	112.44	1.20-
FNMA POOL #779519 5% 06/01/2019					
11.01 UNITS OF	02/27/2012	02/07/2005	11.01	11.36	0.35-
FNMA POOL #808715 6% 03/01/2035					
301.7 UNITS OF	02/27/2012	07/27/2007	301.70	283.74	17.96
FNMA POOL #828346 5% 07/01/2035					
295.59 UNITS OF	02/27/2012	07/11/2007	295.59	280.30	15.29
FNMA POOL# 835465 4.5% 09/01/2020					
200.45 UNITS OF	02/27/2012	10/26/2005	200.45	187.04	13.41
FNMA POOL #844799 4.5% 10/01/2035					
377.46 UNITS OF	02/27/2012	04/03/2009	377.46	393.44	15.98-
FNMA POOL #851119 6% 04/01/2036					
216.34 UNITS OF	02/27/2012	01/05/2006	216.34	218.06	1.72-
FNMA POOL #851542 5.5% 02/01/2021					
1983.91 UNITS OF	02/27/2012	07/11/2007	1,983.91	1,915.40	68.51
FNMA POOL #938469 5% 07/01/2022					
401.45 UNITS OF	02/27/2012	04/03/2009	401.45	411.93	10.48-
FNMA POOL #961484 4.5% 02/01/2023					
3030.16 UNITS OF	02/27/2012	04/03/2009	3,030.16	3,072.30	42.14-
FNMA POOL #992706 4.5% 02/01/2039					
598.72 UNITS OF	02/27/2012	09/22/2009	598.72	625.76	27.04-
FNMA POOL #995018 5.5% 06/01/2038					
201.05 UNITS OF	02/27/2012	06/02/2009	201.05	208.28	7.23-
FNMA POOL #995350 4.581% 09/01/2038					
3054.44 UNITS OF	02/27/2012	08/12/2010	3,054.44	3,256.80	202.36-
FNMA POOL #AA0916 5% 08/01/2037					
516.18 UNITS OF	02/27/2012	02/23/2011	516.18	525.21	9.03-
FNMA POOL #AB2275 4.5% 02/01/2041					
304.75 UNITS OF	02/27/2012	02/23/2011	304.75	299.35	5.40
FNMA POOL #AB2333 4% 02/01/2041					
662.7 UNITS OF	02/27/2012	12/21/2010	662.70	697.28	34.58-
FNMA POOL #MA0500 5% 08/01/2040					
915.56 UNITS OF	02/27/2012	06/10/2010	915.56	941.88	26.32-
FNMA POOL #AD6938 4.5% 06/01/2040					
679.62 UNITS OF	02/27/2012	12/17/2010	679.62	693.56	13.94-
FNMA POOL #AE6344 4.5% 11/01/2040					
434.98 UNITS OF	02/27/2012	06/23/2006	434.98	409.56	25.42
FNMA SERIES 2003-83 CLASS TH CMO 4.5%					

11/25/2016						
311.1 UNITS OF FNMA SERIES 2005-19 CLASS PA CMO 5.5% 07/25/2034	02/27/2012	03/29/2007	311.10	313.04	1.94-	
2309.86 UNITS OF BANK OF AMERICA COMM MTG INC 5.118% 07/11/2043	03/12/2012	01/17/2007	2,309.86	2,288.74	21.12	
233.84 UNITS OF FHLMC GOLD POOL #G11720 4.5% 08/01/2020	03/15/2012	09/05/2007	233.84	225.80	8.04	
786.92 UNITS OF FHLMC GOLD POOL #G05205 5% 01/01/2039	03/15/2012	08/04/2009	786.92	801.18	14.26-	
43.47 UNITS OF FHLMC GOLD POOL #J00042 4.5% 09/01/2020	03/15/2012	11/23/2005	43.47	42.23	1.24	
105.13 UNITS OF FHLMC POOL #1L0199 V/R 2.858% 09/01/2035	03/15/2012	12/08/2008	105.13	110.46	5.33-	
205.21 UNITS OF FHLMC POOL #1L1302 V/R 5.541% 04/01/2036	03/15/2012	09/17/2008	205.21	221.71	16.50-	
81.25 UNITS OF FHLMC POOL #1N1477 V/R 2.76% 05/01/2037	03/15/2012	02/19/2008	81.25	89.17	7.92-	
7.65 UNITS OF FHLMC GOLD POOL #C01120 7% 01/01/2031	03/15/2012	06/09/2003	7.65	8.04	0.39-	
6.62 UNITS OF FHLMC GOLD POOL #C28305 7% 06/01/2029	03/15/2012	06/19/2002	6.62	6.88	0.26-	
420.47 UNITS OF FHLMC GOLD POOL #B19875 4.5% 08/01/2020	03/15/2012	08/10/2005	420.47	411.14	9.33	
222.25 UNITS OF FHLMC GOLD POOL #B19109 5% 04/01/2020	03/15/2012	06/15/2005	222.25	223.83	1.58-	
457.67 UNITS OF FHLMC SERIES 2864 5.5% 01/15/2031	03/15/2012	08/05/2008	457.67	465.80	8.13-	
714.62 UNITS OF GNMA POOL #724216 4.5% 08/15/2039	03/15/2012	11/22/2010	714.62	756.10	41.48-	
407.27 UNITS OF GNMA POOL #724267 5% 09/15/2039	03/15/2012	03/24/2010	407.27	423.56	16.29-	
22.28 UNITS OF GNMA POOL #781048 6.5% 06/15/2029	03/15/2012	10/17/2002	22.28	23.10	0.82-	
8.76 UNITS OF GNMA POOL #781602 7% 01/15/2033	03/15/2012	06/05/2003	8.76	9.24	0.48-	
176.52 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	03/15/2012	08/21/2008	176.52	176.96	0.44-	
8.23 UNITS OF GNMA POOL #622506 6% 10/15/2033	03/15/2012	09/13/2004	8.23	8.53	0.30-	
10.83 UNITS OF GNMA POOL #695539 6% 09/15/2038	03/15/2012	04/13/2009	10.83	11.33	0.50-	
557.93 UNITS OF GNMA POOL #697586 5.5% 11/15/2038	03/15/2012	04/13/2009	557.93	581.73	23.80-	
718.38 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	03/15/2012	02/19/2009	718.38	718.30	0.08	
178.913591 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	03/15/2012	02/19/2009	178.91	138.20	40.71	
264.796409 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	03/15/2012	03/12/2009	264.80	203.89	60.91	
104.43 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	03/15/2012	02/13/2009	104.43	80.85	23.58	
230.55 UNITS OF HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 CMO 2.79% 01/15/2013	03/15/2012	05/05/2009	230.54	230.54	0.00	
64.14 UNITS OF CS FIRST BOSTON MTG SEC 2003-C3 A5 3.936% 05/15/2038	03/16/2012	06/27/2007	64.14	58.66	5.48	
6629.40 UNITS OF CREDIT SUISSE MTG CAP CERT SERIES 2007-	03/16/2012	02/11/2009	6,629.40	5,063.21	1,566.19	

C2 CLASS A2 CMO V/R 5.448% 01/15/2049					
13.41 UNITS OF	03/19/2012	02/11/2009	13.41	10.28	3.13
WACHOVIA BANK COMM MTG TR SERIES 2007-					
C33 CLASS A2 CMO V/R 6.07676% 02/15/2051					
573.14 UNITS OF	03/26/2012	12/04/2008	573.14	582.90	9.76-
FNMA POOL #254548 5.5% 12/01/2032					
55.907478 UNITS OF	03/26/2012	04/05/2006	55.91	54.59	1.32
FNMA POOL #256269 5.5% 06/01/2036					
161.892522 UNITS OF	03/26/2012	04/11/2006	161.89	162.26	0.37-
FNMA POOL #256269 5.5% 06/01/2036					
2.08 UNITS OF	03/26/2012	10/23/2002	2.08	2.16	0.08-
FNMA POOL #636568 7% 04/01/2032					
496.53 UNITS OF	03/26/2012	09/05/2007	496.53	476.98	19.55
FNMA POOL #725027 5% 11/01/2033					
1422.24 UNITS OF	03/26/2012	04/22/2009	1,422.24	1,460.03	37.79-
FNMA POOL 6% 08/01/2034					
668.22 UNITS OF	03/26/2012	10/05/2005	668.22	652.98	15.24
FNMA POOL #725705 5% 08/01/2034					
463.34 UNITS OF	03/26/2012	04/23/2007	463.34	458.96	4.38
FNMA POOL #725946 5.5% 11/01/2034					
213.68 UNITS OF	03/26/2012	07/31/2007	213.68	200.49	13.19
FNMA 30YR MEGA POOL 5% 11/01/2035					
694.32 UNITS OF	03/26/2012	04/23/2007	694.32	687.76	6.56
FNMA FNMA 5.5% 12/01/2035					
381.06 UNITS OF	03/26/2012	06/09/2005	381.06	385.17	4.11-
FNMA POOL #779519 5% 06/01/2019					
11 03 UNITS OF	03/26/2012	02/07/2005	11.03	11.39	0.36-
FNMA POOL #808715 6% 03/01/2035					
346.65 UNITS OF	03/26/2012	07/27/2007	346.65	326.01	20.64
FNMA POOL #828346 5% 07/01/2035					
510.32 UNITS OF	03/26/2012	07/11/2007	510.32	483.93	26.39
FNMA POOL# 835465 4.5% 09/01/2020					
211.41 UNITS OF	03/26/2012	10/26/2005	211.41	197.27	14.14
FNMA POOL #844799 4.5% 10/01/2035					
223.94 UNITS OF	03/26/2012	04/03/2009	223.94	233.42	9.48-
FNMA POOL #851119 6% 04/01/2036					
43.12 UNITS OF	03/26/2012	01/05/2006	43.12	43.46	0.34-
FNMA POOL #851542 5.5% 02/01/2021					
555.1 UNITS OF	03/26/2012	07/11/2007	555.10	535.93	19.17
FNMA POOL #938469 5% 07/01/2022					
631.44 UNITS OF	03/26/2012	04/03/2009	631.44	647.92	16.48-
FNMA POOL #961484 4.5% 02/01/2023					
4185.32 UNITS OF	03/26/2012	04/03/2009	4,185.32	4,243.52	58.20-
FNMA POOL #992706 4.5% 02/01/2039					
734.51 UNITS OF	03/26/2012	09/22/2009	734.51	767.68	33.17-
FNMA POOL #995018 5.5% 06/01/2038					
1657.51 UNITS OF	03/26/2012	06/02/2009	1,657.51	1,717.08	59.57-
FNMA POOL #995350 4.581% 09/01/2038					
1875.62 UNITS OF	03/26/2012	08/12/2010	1,875.62	1,999.88	124.26-
FNMA POOL #AA0916 5% 08/01/2037					
1035.18 UNITS OF	03/26/2012	02/23/2011	1,035.18	1,053.30	18.12-
FNMA POOL #AB2275 4.5% 02/01/2041					
307.78 UNITS OF	03/26/2012	02/23/2011	307.78	302.32	5.46
FNMA POOL #AB2333 4% 02/01/2041					
334.65 UNITS OF	03/26/2012	12/21/2010	334.65	352.11	17.46-
FNMA POOL #MA0500 5% 08/01/2040					
1456.52 UNITS OF	03/26/2012	06/10/2010	1,456.52	1,498.39	41.87-
FNMA POOL #AD6938 4.5% 06/01/2040					
425.03 UNITS OF	03/26/2012	12/17/2010	425.03	433.75	8.72-
FNMA POOL #AE6344 4.5% 11/01/2040					
427.31 UNITS OF	03/26/2012	06/23/2006	427.31	402.34	24.97
FNMA SERIES 2003-83 CLASS TH CMO 4.5%					
11/25/2016					
309.48 UNITS OF	03/26/2012	03/29/2007	309.48	311.41	1.93-
FNMA SERIES 2005-19 CLASS PA CMO 5.5%					

07/25/2034					
1165.22 UNITS OF BANK OF AMERICA COMM MTG INC 5.118% 07/11/2043	04/11/2012	01/17/2007	1,165.22	1,154.57	10.65
215.5 UNITS OF FHLMC GOLD POOL #G11720 4.5% 08/01/2020	04/16/2012	09/05/2007	215.50	208.09	7.41
820.39 UNITS OF FHLMC GOLD POOL #G05205 5% 01/01/2039	04/16/2012	08/04/2009	820.39	835.26	14.87-
68.21 UNITS OF FHLMC GOLD POOL #J00042 4.5% 09/01/2020	04/16/2012	11/23/2005	68.21	66.26	1.95
174.71 UNITS OF FHLMC POOL #1L0199 V/R 2.858% 09/01/2035	04/16/2012	12/08/2008	174.71	183.56	8.85-
162.27 UNITS OF FHLMC POOL #1L1302 V/R 5.541% 04/01/2036	04/16/2012	09/17/2008	162.27	175.31	13.04-
39.77 UNITS OF FHLMC POOL #1N1477 V/R 2.76% 05/01/2037	04/16/2012	02/19/2008	39.77	43.65	3.88-
8.09 UNITS OF FHLMC GOLD POOL #C01120 7% 01/01/2031	04/16/2012	06/09/2003	8.09	8.50	0.41-
2.89 UNITS OF FHLMC GOLD POOL #C28305 7% 06/01/2029	04/16/2012	06/19/2002	2.89	3.00	0.11-
86.35 UNITS OF FHLMC GOLD POOL #B19875 4.5% 08/01/2020	04/16/2012	08/10/2005	86.35	84.43	1.92
81.37 UNITS OF FHLMC GOLD POOL #B19109 5% 04/01/2020	04/16/2012	06/15/2005	81.37	81.95	0.58-
455.28 UNITS OF FHLMC SERIES 2864 5.5% 01/15/2031	04/16/2012	08/05/2008	455.28	463.37	8.09-
695.25 UNITS OF GNMA POOL #724216 4.5% 08/15/2039	04/16/2012	11/22/2010	695.25	735.61	40.36-
341.32 UNITS OF GNMA POOL #724267 5% 09/15/2039	04/16/2012	03/24/2010	341.32	354.97	13.65-
40.48 UNITS OF GNMA POOL #781048 6.5% 06/15/2029	04/16/2012	10/17/2002	40.48	41.98	1.50-
37.42 UNITS OF GNMA POOL #781602 7% 01/15/2033	04/16/2012	06/05/2003	37.42	39.47	2.05-
171.38 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	04/16/2012	08/21/2008	171.38	171.81	0.43-
374.09 UNITS OF GNMA POOL #622506 6% 10/15/2033	04/16/2012	09/13/2004	374.09	387.53	13.44-
10.89 UNITS OF GNMA POOL #695539 6% 09/15/2038	04/16/2012	04/13/2009	10.89	11.40	0.51-
489.36 UNITS OF GNMA POOL #697586 5.5% 11/15/2038	04/16/2012	04/13/2009	489.36	510.23	20.87-
1003.29 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	04/16/2012	02/13/2009	1,003.29	776.77	226 52
733.57 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	04/16/2012	02/19/2009	733.57	733.49	0.08
300.678542 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	04/16/2012	02/19/2009	300.68	232.25	68.43
445.011458 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	04/16/2012	03/12/2009	445.01	342.66	102.35
99.82 UNITS OF CS FIRST BOSTON MTG SEC 2003-C3 A5 3.936% 05/15/2038	04/17/2012	06/27/2007	99.82	91.29	8.53
36.96 UNITS OF WACHOVIA BANK COMM MTG TR SERIES 2007- C33 CLASS A2 CMO V/R 6.07676% 02/15/2051	04/17/2012	02/11/2009	36.96	28.33	8.63
71.14 UNITS OF CREDIT SUISSE MTG CAP CERT SERIES 2007- C2 CLASS A2 CMO V/R 5.448% 01/15/2049	04/18/2012	02/11/2009	71.14	54.33	16.81
645.71 UNITS OF FNMA POOL #254548 5.5% 12/01/2032	04/25/2012	12/04/2008	645.71	656.71	11.00-

107.64628 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	04/25/2012	04/05/2006	107.65	105.11	2.54
311.71372 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	04/25/2012	04/11/2006	311.71	312.42	0.71-
2.1 UNITS OF FNMA POOL #636568 7% 04/01/2032	04/25/2012	10/23/2002	2.10	2.18	0.08-
450.64 UNITS OF FNMA POOL #725027 5% 11/01/2033	04/25/2012	09/05/2007	450.64	432.90	17.74
1479.77 UNITS OF FNMA POOL 6% 08/01/2034	04/25/2012	04/22/2009	1,479.77	1,519.08	39.31-
742.63 UNITS OF FNMA POOL #725705 5% 08/01/2034	04/25/2012	10/05/2005	742.63	725.69	16.94
502.25 UNITS OF FNMA POOL #725946 5.5% 11/01/2034	04/25/2012	04/23/2007	502.25	497.50	4.75
229.94 UNITS OF FNMA 30YR MEGA POOL 5% 11/01/2035	04/25/2012	07/31/2007	229.94	215.75	14.19
645.8 UNITS OF FNMA FNMA 5.5% 12/01/2035	04/25/2012	04/23/2007	645.80	639.70	6.10
853.07 UNITS OF FNMA POOL #779519 5% 06/01/2019	04/25/2012	06/09/2005	853.07	862.27	9.20-
11.08 UNITS OF FNMA POOL #808715 6% 03/01/2035	04/25/2012	02/07/2005	11.08	11.44	0.36-
420.47 UNITS OF FNMA POOL #828346 5% 07/01/2035	04/25/2012	07/27/2007	420.47	395.44	25.03
273.82 UNITS OF FNMA POOL# 835465 4.5% 09/01/2020	04/25/2012	07/11/2007	273.82	259.66	14.16
341.43 UNITS OF FNMA POOL #844799 4.5% 10/01/2035	04/25/2012	10/26/2005	341.43	318.60	22.83
12.84 UNITS OF FNMA POOL #851119 6% 04/01/2036	04/25/2012	04/03/2009	12.84	13.38	0.54-
35.01 UNITS OF FNMA POOL #851542 5.5% 02/01/2021	04/25/2012	01/05/2006	35.01	35.29	0.28-
65.89 UNITS OF FNMA POOL #938469 5% 07/01/2022	04/25/2012	07/11/2007	65.89	63.61	2.28
314.88 UNITS OF FNMA POOL #961484 4.5% 02/01/2023	04/25/2012	04/03/2009	314.88	323.10	8.22-
50.77 UNITS OF FNMA POOL #992706 4.5% 02/01/2039	04/25/2012	04/03/2009	50.77	51.48	0.71-
767.78 UNITS OF FNMA POOL #995018 5.5% 06/01/2038	04/25/2012	09/22/2009	767.78	802.45	34.67-
817.54 UNITS OF FNMA POOL #995350 4.581% 09/01/2038	04/25/2012	06/02/2009	817.54	846.92	29.38-
3921.57 UNITS OF FNMA POOL #AA0916 5% 08/01/2037	04/25/2012	08/12/2010	3,921.57	4,181.37	259.80-
1948.16 UNITS OF FNMA POOL #AB2275 4.5% 02/01/2041	04/25/2012	02/23/2011	1,948.16	1,982.25	34.09-
767.96 UNITS OF FNMA POOL #AB2333 4% 02/01/2041	04/25/2012	02/23/2011	767.96	754.34	13.62
797.73 UNITS OF FNMA POOL #MA0500 5% 08/01/2040	04/25/2012	12/21/2010	797.73	839.36	41.63-
1865.45 UNITS OF FNMA POOL #AD6938 4.5% 06/01/2040	04/25/2012	06/10/2010	1,865.45	1,919.08	53.63-
797.01 UNITS OF FNMA POOL #AE6344 4.5% 11/01/2040	04/25/2012	12/17/2010	797.01	813.35	16.34-
419.76 UNITS OF FNMA SERIES 2003-83 CLASS TH CMO 4.5% 11/25/2016	04/25/2012	06/23/2006	419.76	395.23	24.53
307.87 UNITS OF FNMA SERIES 2005-19 CLASS PA CMO 5.5% 07/25/2034	04/25/2012	03/29/2007	307.87	309.79	1.92-
546.17 UNITS OF BANK OF AMERICA COMM MTG INC 5.118% 07/11/2043	05/11/2012	01/17/2007	546.17	541.18	4.99
218.23 UNITS OF FHLMO GOLD POOL #G11720 4.5% 08/01/2020	05/15/2012	09/05/2007	218.23	210.73	7.50

813.44 UNITS OF FHLMC GOLD POOL #G05205 5% 01/01/2039	05/15/2012	08/04/2009	813.44	828.18	14.74-
236.22 UNITS OF FHLMC GOLD POOL #J00042 4.5% 09/01/2020	05/15/2012	11/23/2005	236.22	229.47	6.75
57.54 UNITS OF FHLMC POOL #1L0199 V/R 2.858% 09/01/2035	05/15/2012	12/08/2008	57.54	60.46	2.92-
172 UNITS OF FHLMC POOL #1L1302 V/R 5.541% 04/01/2036	05/15/2012	09/17/2008	172.00	185.83	13.83-
16.37 UNITS OF FHLMC POOL #1N1477 V/R 2.76% 05/01/2037	05/15/2012	02/19/2008	16.37	17.97	1.60-
8.01 UNITS OF FHLMC GOLD POOL #C01120 7% 01/01/2031	05/15/2012	06/09/2003	8.01	8.42	0.41-
2.91 UNITS OF FHLMC GOLD POOL #C28305 7% 06/01/2029	05/15/2012	06/19/2002	2.91	3.02	0.11-
556.81 UNITS OF FHLMC GOLD POOL #B19875 4.5% 08/01/2020	05/15/2012	08/10/2005	556.81	544.46	12.35
87.95 UNITS OF FHLMC GOLD POOL #B19109 5% 04/01/2020	05/15/2012	06/15/2005	87.95	88.57	0.62-
452.91 UNITS OF FHLMC SERIES 2864 5.5% 01/15/2031	05/15/2012	08/05/2008	452.91	460.96	8.05-
577 UNITS OF GNMA POOL #724216 4.5% 08/15/2039	05/15/2012	11/22/2010	577.00	610.49	33.49-
527.07 UNITS OF GNMA POOL #724267 5% 09/15/2039	05/15/2012	03/24/2010	527.07	548.15	21.08-
22.8 UNITS OF GNMA POOL #781048 6.5% 06/15/2029	05/15/2012	10/17/2002	22.80	23.64	0.84-
17.79 UNITS OF GNMA POOL #781602 7% 01/15/2033	05/15/2012	06/05/2003	17.79	18.76	0.97-
148.99 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	05/15/2012	08/21/2008	148.99	149.36	0.37-
7.8 UNITS OF GNMA POOL #622506 6% 10/15/2033	05/15/2012	09/13/2004	7.80	8.08	0.28-
10.95 UNITS OF GNMA POOL #695539 6% 09/15/2038	05/15/2012	04/13/2009	10.95	11.46	0.51-
487.5 UNITS OF GNMA POOL #697586 5.5% 11/15/2038	05/15/2012	04/13/2009	487.50	508.30	20.80-
140.86154 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	05/15/2012	02/19/2009	140.86	108.80	32.06
208.47846 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	05/15/2012	03/12/2009	208.48	160.53	47.95
635.06 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	05/15/2012	02/19/2009	635.06	634.99	0.07
141.32 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	05/15/2012	02/13/2009	141.32	109.41	31.91
406.83 UNITS OF CS FIRST BOSTON MTG SEC 2003-C3 A5 3.936% 05/15/2038	05/17/2012	06/27/2007	406.83	372.06	34.77
87.83 UNITS OF WACHOVIA BANK COMM MTG TR SERIES 2007- C33 CLASS A2 CMO V/R 6.07676% 02/15/2051	05/17/2012	02/11/2009	87.83	67.33	20.50
99 SHARES OF ALTERA CORPORATION	05/15/2012	05/06/2008	3,324.34	2,176.59	1,147.75 Non Covered
36 SHARES OF APACHE CORP	05/15/2012	11/06/2007	3,058.13	3,761.14	703.01- Non Covered
29 SHARES OF APACHE CORP	05/15/2012	12/14/2007	2,463.49	3,060.29	596.80- Non Covered
21 SHARES OF APACHE CORP	05/15/2012	02/17/2010	1,783.92	2,175.82	391.90- Non Covered
150 SHARES OF APACHE CORP	05/15/2012	11/18/2010	12,742.21	16,167.00	3,424.79- Non Covered
600 SHARES OF	05/15/2012	11/18/2010	21,923.50	18,665.94	3,257.56 Non

AMERISOURCE BERGEN CORP						Covered
202 SHARES OF	05/15/2012	08/30/2010	4,735.38	3,234.20	1,501.18	Non
ARM HOLDINGS PLC SPONS ADR						Covered
500 SHARES OF	05/15/2012	10/09/2009	16,399.63	11,145.00	5,254.63	Non
BRISTOL-MYERS SQUIBB CO						Covered
94 SHARES OF	05/15/2012	03/16/2009	3,422.85	2,790.10	632.75	Non
BARRICK GOLD CORP						Covered
49 SHARES OF	05/15/2012	10/06/2010	1,784.25	2,382.56	598.31	Non
BARRICK GOLD CORP						Covered
4 SHARES OF	05/15/2012	11/09/2005	194.92	123.92	71.00	Non
COHERENT INC						Covered
3 SHARES OF	05/15/2012	12/14/2005	146.19	94.35	51.84	Non
COHERENT INC						Covered
5 SHARES OF	05/15/2012	12/19/2005	243.64	150.00	93.64	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	01/30/2006	48.73	30.69	18.04	Non
COHERENT INC						Covered
2 SHARES OF	05/15/2012	01/31/2006	97.46	61.12	36.34	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	03/01/2006	48.73	32.70	16.03	Non
COHERENT INC						Covered
3 SHARES OF	05/15/2012	03/08/2006	146.17	89.79	56.38	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	03/27/2006	48.73	33.57	15.16	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	04/06/2006	48.73	33.88	14.85	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	06/02/2006	48.73	33.19	15.54	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	08/31/2006	48.73	36.27	12.46	Non
COHERENT INC						Covered
30 SHARES OF	05/15/2012	11/03/2006	1,461.87	966.60	495.27	Non
COHERENT INC						Covered
8 SHARES OF	05/15/2012	01/31/2007	389.83	244.16	145.67	Non
COHERENT INC						Covered
2 SHARES OF	05/15/2012	02/27/2007	97.46	61.84	35.62	Non
COHERENT INC						Covered
15 SHARES OF	05/15/2012	10/01/2007	730.93	485.72	245.21	Non
COHERENT INC						Covered
9 SHARES OF	05/15/2012	10/02/2007	438.56	296.28	142.28	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	12/28/2009	48.73	29.98	18.75	Non
COHERENT INC						Covered
1 SHARES OF	05/15/2012	08/27/2010	48.73	37.32	11.41	Non
COHERENT INC						Covered
6 SHARES OF	05/15/2012	03/17/2011	292.37	319.44	27.07	- Covered
COHERENT INC						
11 SHARES OF	05/15/2012	03/18/2011	536.02	595.76	59.74	- Covered
COHERENT INC						
7 SHARES OF	05/15/2012	03/28/2011	341.10	411.54	70.44	- Covered
COHERENT INC						
2 SHARES OF	05/15/2012	03/29/2011	97.46	116.04	18.58	- Covered
COHERENT INC						
13 SHARES OF	05/15/2012	10/19/2010	618.01	434.96	183.05	Non
INNOPHOS HOLDINGS INC						Covered
13 SHARES OF	05/15/2012	10/20/2010	618.01	449.67	168.34	Non
INNOPHOS HOLDINGS INC						Covered
8 SHARES OF	05/15/2012	10/22/2010	380.31	278.25	102.06	Non
INNOPHOS HOLDINGS INC						Covered
32 SHARES OF	05/15/2012	10/25/2010	1,521.24	1,146.01	375.23	Non
INNOPHOS HOLDINGS INC						Covered
1 SHARES OF	05/15/2012	10/27/2010	47.54	35.91	11.63	Non
INNOPHOS HOLDINGS INC						Covered
7 SHARES OF	05/15/2012	10/28/2010	332.77	251.92	80.85	Non
INNOPHOS HOLDINGS INC						Covered

11 SHARES OF INNOPHOS HOLDINGS INC	05/15/2012	11/01/2010	522.93	408.00	114.93	Non Covered
8 SHARES OF INNOPHOS HOLDINGS INC	05/15/2012	11/02/2010	380.31	299.76	80.55	Non Covered
45 SHARES OF IDACORP	05/15/2012	09/08/2008	1,741.46	1,355.17	386.29	Non Covered
8 SHARES OF IDACORP	05/15/2012	09/09/2008	309.59	245.92	63.67	Non Covered
1 SHARES OF IDACORP	05/15/2012	03/30/2010	38.70	34.82	3.88	Non Covered
1 SHARES OF IDACORP	05/15/2012	08/27/2010	38.70	35.50	3.20	Non Covered
1 SHARES OF IDACORP	05/15/2012	12/30/2010	38.70	37.36	1.34	Non Covered
1 SHARES OF IDACORP	05/15/2012	03/29/2011	38.70	37.40	1.30	Covered
1 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	11/01/2006	20.35	18.63	1.72	Non Covered
32 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	11/13/2006	651.19	611.52	39.67	Non Covered
1 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	12/04/2006	20.35	19.35	1.00	Non Covered
39 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	01/11/2007	793.63	703.17	90.46	Non Covered
2 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	01/31/2007	40.70	39.80	0.90	Non Covered
55 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	04/26/2007	1,119.22	1,010.90	108.32	Non Covered
56 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	07/09/2007	1,139.57	980.56	159.01	Non Covered
66 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	07/30/2007	1,343.07	1,172.16	170.91	Non Covered
1 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	02/24/2010	20.35	17.54	2.81	Non Covered
181 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	06/14/2010	3,683.27	2,948.78	734.49	Non Covered
23 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	01/28/2011	468.04	506.46	38.42	- Covered
1 SHARES OF PARAMETRIC TECHNOLOGY CORP NEW COMMON	05/15/2012	02/25/2011	20.35	23.58	3.23	- Covered
171 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	05/11/2009	1,925.41	1,033.70	891.71	Non Covered
1 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	05/28/2009	11.26	6.13	5.13	Non Covered
39 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	08/07/2009	439.13	263.13	176.00	Non Covered
4 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	08/28/2009	45.04	28.76	16.28	Non Covered
1 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	09/29/2009	11.26	8.61	2.65	Non Covered
21 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	10/05/2009	236.45	163.76	72.69	Non Covered
4 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	10/28/2009	45.04	33.47	11.57	Non Covered

51 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	11/02/2009	574.25	393.72	180.53	Non Covered
3 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	01/27/2010	33.78	29.67	4.11	Non Covered
1 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	03/30/2010	11.26	9.50	1.76	Non Covered
81 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	04/08/2010	912.04	842.69	69.35	Non Covered
2 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	05/26/2010	22.52	18.64	3.88	Non Covered
60 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	08/19/2010	675.58	531.04	144.54	Non Covered
2 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	08/27/2010	22.52	16.34	6 18	Non Covered
1 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	10/27/2010	11.26	10.16	1.10	Non Covered
34 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	10/29/2010	382.83	336.60	46.23	Non Covered
2 SHARES OF KEY ENERGY SERVICES INC	05/15/2012	01/27/2011	22.52	26.64	4.12	Covered
84 SHARES OF ILLUMINA INC	05/15/2012	03/15/2010	3,805.11	3,390.61	414.50	Non Covered
22 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	05/25/2007	641.51	573.32	68.19	Non Covered
21 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	07/30/2007	612.35	525.42	86.93	Non Covered
19 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	08/10/2007	554.03	473.48	80.55	Non Covered
17 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	04/08/2008	495.71	398.65	97.06	Non Covered
14 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	05/05/2008	408.23	328.30	79.93	Non Covered
1 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	11/23/2009	29.16	22.94	6.22	Non Covered
35 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	04/29/2010	1,020.58	810.58	210.00	Non Covered
1 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	06/28/2010	29.15	22.08	7.07	Non Covered
16 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	08/24/2010	466.55	367.84	98.71	Non Covered
1 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	08/27/2010	29.16	23.00	6.16	Non Covered
21 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	09/27/2010	612.35	520.17	92.18	Non Covered
9 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	11/11/2010	262.43	228.33	34.10	Non Covered
1 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	11/30/2010	29.16	25.44	3.72	Non Covered
15 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	12/03/2010	437.39	393.60	43.79	Non Covered
2 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	02/25/2011	58.32	55.44	2.88	Covered
24 SHARES OF SYNOPSIS INC W/1 RT/SH	05/15/2012	04/28/2011	699.83	656.16	43.67	Covered
116 SHARES OF PRINCIPAL FINANCIAL GROUP	05/15/2012	05/06/2009	2,838.79	2,321.17	517.62	Non Covered
68 SHARES OF PRINCIPAL FINANCIAL GROUP	05/15/2012	10/01/2009	1,664.12	1,786.35	122.23	Non Covered
74 SHARES OF PRINCIPAL FINANCIAL GROUP	05/15/2012	12/23/2009	1,810.96	1,880.88	69.92	Non Covered
82 SHARES OF PRINCIPAL FINANCIAL GROUP	05/15/2012	08/18/2010	2,006.74	1,884.03	122.71	Non Covered
250 SHARES OF PEPSICO INC	05/15/2012	10/12/2005	16,799.62	14,245.00	2,554.62	Non Covered
12 SHARES OF	05/15/2012	07/22/2009	441.96	298.26	143.70	Non

ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
22 SHARES OF	05/15/2012	07/23/2009	810.25	550.15	260.10	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
8 SHARES OF	05/15/2012	07/24/2009	294.64	199.81	94.83	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
6 SHARES OF	05/15/2012	07/28/2009	220.98	151.91	69.07	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
9 SHARES OF	05/15/2012	07/29/2009	331.47	227.56	103.91	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
2 SHARES OF	05/15/2012	07/30/2009	73.66	50.00	23.66	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
1 SHARES OF	05/15/2012	08/28/2009	36.83	25.15	11.68	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
1 SHARES OF	05/15/2012	11/23/2009	36.83	27.46	9.37	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
21 SHARES OF	05/15/2012	02/01/2010	773.42	561.74	211.68	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
2 SHARES OF	05/15/2012	04/27/2010	73.66	60.62	13.04	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
9 SHARES OF	05/15/2012	05/25/2010	331.47	234.61	96.86	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
1 SHARES OF	05/15/2012	08/27/2010	36.83	28.79	8.04	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
1 SHARES OF	05/15/2012	12/30/2010	36.83	38.35	1.52-	Non
ZEBRA TECHNOLOGIES W/1 RT/SH						Covered
22 SHARES OF	05/15/2012	02/16/2011	810.25	852.72	42.47-	Covered
ZEBRA TECHNOLOGIES W/1 RT/SH						
177 SHARES OF	05/15/2012	11/03/2010	9,388.38	7,566.91	1,821.47	Non
CHECK POINT SOFTWARE TECH						Covered
523.74 UNITS OF	05/25/2012	12/04/2008	523.74	532.66	8.92-	
FNMA POOL #254548 5.5% 12/01/2032						
130.36864 UNITS OF	05/25/2012	04/05/2006	130.37	127.29	3.08	
FNMA POOL #256269 5.5% 06/01/2036						
377.51136 UNITS OF	05/25/2012	04/11/2006	377.51	378.37	0.86-	
FNMA POOL #256269 5.5% 06/01/2036						
2.11 UNITS OF	05/25/2012	10/23/2002	2.11	2.19	0.08-	
FNMA POOL #636568 7% 04/01/2032						
412.43 UNITS OF	05/25/2012	09/05/2007	412.43	396.19	16.24	
FNMA POOL #725027 5% 11/01/2033						
1341.39 UNITS OF	05/25/2012	04/22/2009	1,341.39	1,377.03	35.64-	
FNMA POOL 6% 08/01/2034						
617.3 UNITS OF	05/25/2012	10/05/2005	617.30	603.22	14.08	
FNMA POOL #725705 5% 08/01/2034						
455.67 UNITS OF	05/25/2012	04/23/2007	455.67	451.36	4.31	
FNMA POOL #725946 5.5% 11/01/2034						
246.73 UNITS OF	05/25/2012	07/31/2007	246.73	231.50	15.23	
FNMA 30YR MEGA POOL 5% 11/01/2035						
641.57 UNITS OF	05/25/2012	04/23/2007	641.57	635.50	6.07	
FNMA FNMA 5.5% 12/01/2035						
101.38 UNITS OF	05/25/2012	06/09/2005	101.38	102.47	1.09-	
FNMA POOL #779519 5% 06/01/2019						
11.14 UNITS OF	05/25/2012	02/07/2005	11.14	11.50	0.36-	
FNMA POOL #808715 6% 03/01/2035						
402.85 UNITS OF	05/25/2012	07/27/2007	402.85	378.87	23.98	
FNMA POOL #828346 5% 07/01/2035						
130.05 UNITS OF	05/25/2012	07/11/2007	130.05	123.32	6.73	
FNMA POOL# 835465 4.5% 09/01/2020						
341.93 UNITS OF	05/25/2012	10/26/2005	341.93	319.06	22.87	
FNMA POOL #844799 4.5% 10/01/2035						
13.23 UNITS OF	05/25/2012	04/03/2009	13.23	13.79	0.56-	
FNMA POOL #851119 6% 04/01/2036						
432.77 UNITS OF	05/25/2012	01/05/2006	432.77	436.22	3.45-	
FNMA POOL #851542 5.5% 02/01/2021						
597.41 UNITS OF	05/25/2012	07/11/2007	597.41	576.78	20.63	
FNMA POOL #938469 5% 07/01/2022						

520.9 UNITS OF FNMA POOL #961484 4.5% 02/01/2023	05/25/2012	04/03/2009	520.90	534.49	13.59-
1832.91 UNITS OF FNMA POOL #992706 4.5% 02/01/2039	05/25/2012	04/03/2009	1,832.91	1,858.40	25.49-
805.52 UNITS OF FNMA POOL #995018 5.5% 06/01/2038	05/25/2012	09/22/2009	805.52	841.89	36.37-
1825.95 UNITS OF FNMA POOL #995350 4.581% 09/01/2038	05/25/2012	06/02/2009	1,825.95	1,891.57	65.62-
1560.99 UNITS OF FNMA POOL #AA0916 5% 08/01/2037	05/25/2012	08/12/2010	1,560.99	1,664.41	103.42-
1921.1 UNITS OF FNMA POOL #AB2275 4.5% 02/01/2041	05/25/2012	02/23/2011	1,921.10	1,954.72	33.62-
850.13 UNITS OF FNMA POOL #AB2333 4% 02/01/2041	05/25/2012	02/23/2011	850.13	835.05	15.08
1421.72 UNITS OF FNMA POOL #MA0500 5% 08/01/2040	05/25/2012	12/21/2010	1,421.72	1,495.92	74.20-
405.3 UNITS OF FNMA POOL #AD6938 4.5% 06/01/2040	05/25/2012	06/10/2010	405.30	416.95	11.65-
606.21 UNITS OF FNMA POOL #AE6344 4.5% 11/01/2040	05/25/2012	12/17/2010	606.21	618.64	12.43-
306.27 UNITS OF FNMA SERIES 2005-19 CLASS PA CMO 5.5% 07/25/2034	05/25/2012	03/29/2007	306.27	308.18	1.91-
327.55 UNITS OF FNMA SERIES 2003-83 CLASS TH CMO 4.5% 11/25/2016	05/25/2012	06/23/2006	327.55	308.41	19.14
171.69 UNITS OF BANK OF AMERICA COMM MTG INC 5.118% 07/11/2043	06/11/2012	01/17/2007	171.69	170.12	1.57
1294.51 UNITS OF GREENWICH CAPITAL COMM FUNDING SERIES 2005-GG3 CLASS A CMO 4.569% 08/10/2042	06/12/2012	04/28/2009	1,294.51	1,000.82	293.69
202.67 UNITS OF FHLMO GOLD POOL #G11720 4.5% 08/01/2020	06/15/2012	09/05/2007	202.67	195.70	6.97
827.99 UNITS OF FHLMO GOLD POOL #G05205 5% 01/01/2039	06/15/2012	08/04/2009	827.99	843.00	15.01-
25000 UNITS OF WELLS FARGO CO SERIES FRN V/R .69365% 06/15/2012	06/15/2012	09/30/2010	25,000.00	25,000.00	0.00
145.48 UNITS OF FHLMO GOLD POOL #J00042 4.5% 09/01/2020	06/15/2012	11/23/2005	145.48	141.32	4.16
92.38 UNITS OF FHLMO POOL #1L0199 V/R 2.858% 09/01/2035	06/15/2012	12/08/2008	92.38	97.06	4.68-
180.51 UNITS OF FHLMO POOL #1L1302 V/R 5.541% 04/01/2036	06/15/2012	09/17/2008	180.51	195.02	14.51-
.49 UNITS OF FHLMO POOL #1N1477 V/R 2.76% 05/01/2037	06/15/2012	02/19/2008	0.49	0.54	0.05-
46.59 UNITS OF FHLMO GOLD POOL #C01120 7% 01/01/2031	06/15/2012	06/09/2003	46.59	48.96	2.37-
212.78 UNITS OF FHLMO GOLD POOL #C28305 7% 06/01/2029	06/15/2012	06/19/2002	212.78	221.02	8.24-
450.55 UNITS OF FHLMO SERIES 2864 5.5% 01/15/2031	06/15/2012	08/05/2008	450.55	458.56	8.01-
536.86 UNITS OF GNMA POOL #724216 4.5% 08/15/2039	06/15/2012	11/22/2010	536.86	568.02	31.16-
354.09 UNITS OF GNMA POOL #724267 5% 09/15/2039	06/15/2012	03/24/2010	354.09	368.25	14.16-
55.49 UNITS OF GNMA POOL #781048 6.5% 06/15/2029	06/15/2012	10/17/2002	55.49	57.54	2.05-
34.49 UNITS OF GNMA POOL #781602 7% 01/15/2033	06/15/2012	06/05/2003	34.49	36.38	1.89-
172.45 UNITS OF GNMA POOL #781590 5.5% 04/15/2033	06/15/2012	08/21/2008	172.45	172.88	0.43-
8.03 UNITS OF GNMA POOL #622506 6% 10/15/2033	06/15/2012	09/13/2004	8.03	8.32	0.29-

11.01 UNITS OF GNMA POOL #695539 6% 09/15/2038	06/15/2012	04/13/2009	11.01	11.52	0.51-
421.13 UNITS OF GNMA POOL #697586 5.5% 11/15/2038	06/15/2012	04/13/2009	421.13	439.09	17.96-
70000 UNITS OF BANK OF AMERICA CORP 3.125% 06/15/2012	06/15/2012	05/19/2010	70,000.00	70,000.00	0.00
2311.191343 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	06/15/2012	02/19/2009	2,311.19	1,785.22	525.97
3420.618657 UNITS OF JP MORGAN CHASE COMM MTG SERIES 2007- LD12 CLASS A2 CMO 5.827% 02/15/2051	06/15/2012	03/12/2009	3,420.62	2,633.87	786.75
611.01 UNITS OF NISSAN AUTO RECEIVABLES OWNER TR SERIES 2009-1 CLASS A3 CMO 5% 09/15/2014	06/15/2012	02/19/2009	611.01	610.94	0.07
59.58 UNITS OF FHLMC GOLD POOL #B19875 4.5% 08/01/2020	06/15/2012	08/10/2005	59.58	58.26	1.32
318.27 UNITS OF FHLMC GOLD POOL #B19109 5% 04/01/2020	06/15/2012	06/15/2005	318.27	320.53	2.26-
489.26 UNITS OF CS FIRST BOSTON MTG SEC 2003-C3 A5 3.936% 05/15/2038	06/15/2012	06/27/2007	489.26	447.44	41.82
1402.58 UNITS OF JP MORGAN CHASE COMMERCIAL SERIES 2007- LD11 CLASS A2 CMO V/R 5.98763% 06/15/2049	06/15/2012	02/13/2009	1,402.58	1,085.90	316.68
1042.84 UNITS OF WACHOVIA BANK COMM MTG TR SERIES 2007- C33 CLASS A2 CMO V/R 6.07676% 02/15/2051	06/15/2012	02/11/2009	1,042.84	799.40	243.44
180.42 UNITS OF CREDIT SUISSE MTG CAP CERT SERIES 2007- C2 CLASS A2 CMO V/R 5.448% 01/15/2049	06/15/2012	02/11/2009	180.42	137.80	42.62
596.15 UNITS OF FNMA POOL #254548 5.5% 12/01/2032	06/25/2012	12/04/2008	596.15	606.30	10.15-
126.497728 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	06/25/2012	04/05/2006	126.50	123.51	2.99
366.302272 UNITS OF FNMA POOL #256269 5.5% 06/01/2036	06/25/2012	04/11/2006	366.30	367.14	0.84-
201.69 UNITS OF FNMA POOL #636568 7% 04/01/2032	06/25/2012	10/23/2002	201.69	209.70	8.01-
576.05 UNITS OF FNMA POOL #AH9719 4.5% 04/01/2041	06/25/2012	06/21/2011	576.05	609.23	33.18-
426.59 UNITS OF FNMA POOL #725027 5% 11/01/2033	06/25/2012	09/05/2007	426.59	409.79	16.80
1606.27 UNITS OF FNMA POOL 6% 08/01/2034	06/25/2012	04/22/2009	1,606.27	1,648.95	42.68-
623.02 UNITS OF FNMA POOL #725705 5% 08/01/2034	06/25/2012	10/05/2005	623.02	608.81	14.21
507.56 UNITS OF FNMA POOL #725946 5.5% 11/01/2034	06/25/2012	04/23/2007	507.56	502.76	4.80
217.95 UNITS OF FNMA 30YR MEGA POOL 5% 11/01/2035	06/25/2012	07/31/2007	217.95	204.50	13.45
800.6 UNITS OF FNMA FNMA 5 5% 12/01/2035	06/25/2012	04/23/2007	800.60	793.03	7.57
101.35 UNITS OF FNMA POOL #779519 5% 06/01/2019	06/25/2012	06/09/2005	101.35	102.44	1.09-
11.16 UNITS OF FNMA POOL #808715 6% 03/01/2035	06/25/2012	02/07/2005	11.16	11.52	0.36-
483.99 UNITS OF FNMA POOL #828346 5% 07/01/2035	06/25/2012	07/27/2007	483.99	455.18	28.81
170.54 UNITS OF FNMA POOL# 835465 4.5% 09/01/2020	06/25/2012	07/11/2007	170.54	161.72	8.82
293.28 UNITS OF FNMA POOL #844799 4 5% 10/01/2035	06/25/2012	10/26/2005	293.28	273.67	19.61
518.58 UNITS OF FNMA POOL #851119 6% 04/01/2036	06/25/2012	04/03/2009	518.58	540.54	21.96-

E.O. ROBINSON MOUNTAIN FUND, INC.
SCHEDULE OF GRANTS AND SCHOLARSHIPS PAID
For the Year Ended June 30, 2012

<u>Recipient</u>	<u>Grants</u>	<u>Scholarships</u>	<u>Total</u>
Alice Lloyd College	\$ 32,000	\$ 14,000	\$ 46,000
Appalachian Artisan Center	5,000		5,000
Berea College		13,000	13,000
Boy Scouts of America Bluegrass Council	5,000		5,000
Campbellsville University		7,500	7,500
Cardinal Hill Foundation	50,000		50,000
Eastern Kentucky University		7,500	7,500
Gateway Children's Services	10,000		10,000
Georgetown College		10,000	10,000
God's Pantry	20,000		20,000
Hazard Community & Technical College	7,500	14,000	21,500
Hazard Perry County Community Ministries	7,500		7,500
Hindman Settlement School	10,000		10,000
Hope Lodge in Lexington	10,000		10,000
Hospice Care Plus	19,000		19,000
Housing Development Alliance	20,000		20,000
Jellico Community Hospital	10,000		10,000
Kentucky Christian University		5,500	5,500
Kentucky Infant Development Station	5,000		5,000
Lexington Hearing and Speech Center	5,000		5,000
Lindsey Wilson College		12,500	12,500
Memorial Hospital Foundation	10,000		10,000
Midway College		10,000	10,000
Morehead State University		12,500	12,500
New Opportunity School for Women, Inc.	5,000		5,000
Oakdale Christian Academy	10,000		10,000
Panco Youth Center	9,200		9,200
Pikeville College		12,500	12,500
Sunrise Children's Services	10,000		10,000
Transylvania University		10,000	10,000
University of Kentucky Center for Excellence in Rural Health	7,500		7,500
University of Kentucky Children's Traveling Diabetes Center	10,000		10,000
University of the Cumberlands	22,000	14,000	36,000
Union College		14,000	14,000
Visually Impaired Preschool Services	7,500		7,500
Total grants and scholarships paid	\$ 307,200	\$ 157,000	\$ 464,200

**Application for Extension of Time To File an
Exempt Organization Return**

OMB No. 1545-1709

► **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒ **X**
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form).

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Electronic filing (e-file) You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Type or print	Name of exempt organization or other filer, see instructions. E.O. ROBINSON MOUNTAIN FUND	Employer identification number (EIN) or ☒ 61-0449642
	Number, street, and room or suite no. If a P.O. box, see instructions. P.O. BOX 54930	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. LEXINGTON, KY 40555-4930	

Enter the Return code for the return that this application is for (file a separate application for each return)

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	01	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

JUANITA STOLLINGS

- The books are in the care of ► **P.O. BOX 54930 - LEXINGTON, KY 40555**

Telephone No. ► **(859) 269-2624**

FAX No. ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) . If this is for the whole group, check this box ☐ . If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **FEBRUARY 15, 2013**, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
- ☐ calendar year _____ or
- ☒ tax year beginning **JUL 1, 2011**, and ending **JUN 30, 2012**

- 2 If the tax year entered in line 1 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
- ☐ Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	3,901.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	9,320.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	0.

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2012)