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

2011

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

For calendar year 2011, or tax year beginning

Sep 01, 2011, and ending

Aug 31, 2012

Name of foundation DRUSILLA FARWELL FOUNDATION		A Employer identification number 38-6082430
Number and street (or P.O. box number if mail is not delivered to street address) 3250 W BIG BEAVER SUITE 101	Room/suite	B Telephone number (see instructions) 248-649-8930
City or town, state, and ZIP code TROY MI 48084		C If exemption application is pending, check here ☐
G Check all that apply:	☐ Initial return ☐ Final return ☐ Address change	☐ Initial Return of a former public charity ☐ Amended return ☐ Name change
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐ E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 2,789,919.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instr.))		(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 (attach schedule)				
	2 Check ☐ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temp. cash investments	123.	123.		
	4 Dividends and interest from securities	77,148.	77,148.		
	5a Gross rents				
	b (Net rental income or loss)				
	6a Net gain/(loss) from sale of assets not on line 10	(50,942.)			
	b Gross sales price for all assets on line 6a	570,358.			
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns & allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)					
12 Total. Add lines 1 through 11	26,329.	77,271.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	8,317.			8,317.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)	7,550.	3,775.		3,775.
	c Other professional fees (attach schedule)	22,992.	22,992.		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	303.	303.		
	19 Depreciation (attach sch.) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	235.	117.		118.
	24 Total operating and administrative expenses. Add lines 13 through 23	39,397.	27,187.		12,210.
	25 Contributions, gifts, grants paid	143,500.			143,500.
26 Total exp. & disbursements. Add lines 24 and 25	182,897.	27,187.		155,710.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	(156,568.)				
b Net investment income (if neg., enter -0-)		50,084.			
c Adjusted net income (if neg., enter -0-)					

914 117

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See inst.)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing		86,868.	3,800.	3,800.
	2	Savings and temporary cash investments				
	3	Accounts receivable ▶ Less: allowance for doubtful accts. ▶				
	4	Pledges receivable ▶ Less: allowance for doubtful accts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see the instructions) ..				
	7	Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges		4,291.	4,291.	
	10a	Investments - U.S. and state govt. obligations (attach schedule)	56,760.	48,301.	46,776.	
	b	Investments - corporate stock (attach schedule)	2,752,880.	2,683,548.	2,735,052.	
	c	Investments - corporate bonds (attach schedule)				
	11	Investments - land, buildings, and equipment: basis ▶ Less: accumulated depreciation (attach schedule) ▶				
	12	Investments - mortgage loans				
	13	Investments - other (attach schedule)				
	14	Land, buildings, and equipment: basis ▶ Less: accumulated depreciation (attach schedule) ▶				
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	2,896,508.	2,739,940.	2,789,919.		
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶ DEPOSIT)	10.	10.		
23	Total liabilities (add lines 17 through 22)	10.	10.			
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, ck. here ☒ and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds ..	1,892,509.	1,892,509.		
	28	Paid-in or capital surplus, or land, bldg., and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds ..	1,003,989.	847,421.		
30	Total net assets or fund balances (see instructions)	2,896,498.	2,739,930.			
31	Total liabilities and net assets/fund balances (see instructions)	2,896,508.	2,739,940.			

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	2,896,498.
2	Enter amount from Part I, line 27a	2	(156,568.)
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	2,739,930.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	2,739,930.

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)
1 a	N/A			
b				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

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

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8		3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries

(a) Base period years Calendar year (or tax year beg. in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	157,350.	2,872,914.	0.0548
2009	131,150.	2,835,706.	0.0462
2008	161,741.	2,895,764.	0.0559
2007	178,069.	3,346,276.	0.0532
2006	173,575.	3,362,396.	0.0516

2 Total of line 1, column (d)	2	0.2617
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.0523
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	2,773,437.
5 Multiply line 4 by line 3	5	145,051.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	501.
7 Add lines 5 and 6	7	145,552.
8 Enter qualifying distributions from Part XII, line 4	8	155,710.

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

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 instr.)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	501.
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	501.
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	501.
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	4,788.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	3,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	7,788.	
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	7,287.	
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax 4,291. Refunded	11	2,996.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation (2) On foundation managers.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions)		
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 in instructions)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶	13	X	
14	The books are in care of ▶ LESLIE WISE Telephone no. ▶ 248-649-8930 Located at ▶ 3250 W BIG BEAVER ST MI TROY ZIP+4 ▶ 48084			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐ and enter the amount of tax-exempt interest received or accrued during the year ▶ 15			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See 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 the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
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 ▶ 20 __, 20 __, 20 __, 20 __		
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 the instructions.) ☐	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20 __, 20 __, 20 __, 20 __		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.) ☐	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)? (see instructions). ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

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

Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No **6b** X

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

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No **7b**

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred comp.	(e) Expense account, other allowances
LESLIE WISE 3250 W BIG BEAVER STE 1	SECRETARY 2	0		
RANDOLPH FIELDS 301 E PINE STREET	PRESIDENT 5	8,317.		
CHARLES PELTZ 3290 HAMLET DR 1	TRUSTEE 2	0		

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

If none, enter "NONE."

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

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

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 2,798,305.
b	Average of monthly cash balances	1b 13,076.
c	Fair market value of all other assets (see instructions)	1c 4,291.
d	Total (add lines 1a, b, and c)	1d 2,815,672.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e
2	Acquisition indebtedness applicable to line 1 assets	2
3	Subtract line 2 from line 1d	3 2,815,672.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4 42,235.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5 2,773,437.
6	Minimum investment return. Enter 5% of line 5	6 138,672.

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	1 138,672.
2a	Tax on investment income for 2011 from Part VI, line 5	2a 501.
2b	Income tax for 2011. (This does not include the tax from Part VI.)	2b
2c	Add lines 2a and 2b	2c 501.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3 138,171.
4	Recoveries of amounts treated as qualifying distributions	4
5	Add lines 3 and 4	5 138,171.
6	Deduction from distributable amount (see instructions)	6
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7 138,171.

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 155,710.
b	Program-related investments-total from Part IX-B	1b
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2
3	Amounts set aside for specific charitable projects that satisfy the	
a	Suitability test (prior IRS approval required)	3a
b	Cash distribution test (attach the required schedule)	3b
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4 155,710.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5 501.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6 155,209.

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				138,171.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior yrs.: 20 __, 20 __, 20 __				
3 Excess distrib. carryover, if any, to 2011:				
a From 2006 6,493.				
b From 2007 12,584.				
c From 2008 20,071.				
d From 2009 48,487.				
e From 2010 53,680.				
f Total of lines 3a through e	141,315.			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ \$ 155,710.				
a Applied to 2010, but not more than line 2a ..				
b Applied to undistributed income of prior years (Election required - see instructions) ..				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2011 distributable amount				138,171.
e Remaining amt. distributed out of corpus ..	17,539.			
5 Excess distrib. carryover applied to 2011 .. (If an amount appears in column (d), the same amount must be shown in col. (a).) ..				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, & 4e. Subtract line 5	158,854.			
b Prior years' undistributed income. Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed ..				
d Subtract line 6c from line 6b. Taxable amount - see instructions				
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instructions				
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	6,493.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	152,361.			
10 Analysis of line 9.				
a Excess from 2007 12,584.				
b Excess from 2008 20,071.				
c Excess from 2009 48,487.				
d Excess from 2010 53,680.				
e Excess from 2011 17,539.				

4942(j)(5)

US990P10

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 ATTA	NONE		CHARITABLE	143,500.
Total				143,500.
b Approved for future payment				
Total				

US990P13

Schedule K-1
(Form 1065)

Department of the Treasury
Internal Revenue Service

2011

For calendar year 2011, or tax
year beginning _____, 201
ending _____, 20

US990ST3

Description	Expenses per books	Net investment income	Adjusted net income	Charitable purposes
FOREIGN INVESTMENT TAX	303. 303.	303. 303.		

US 990

Other Expenses

2011

Description		Expenses per books	Net investment income	Adjusted net income	Charitable purposes
LICENSES & FEES		20.	10.		10.
INSURANCE		215.	107.		108.
		235.	117.		118.

Gain or Loss from Sales of Assets Other than Inventory**US 990-PF/EZ****990-EZ: Page 1, Line 5; 990PF: Page 12, Line 8****2011**

Description	SEE ATTACHED	
Date acquired		
How acquired		
Date sold		
Purchaser name		
Sales price		570,358.
Basis method		
Basis		
Selling expense		
Accumulated depreciation		



UBS Client Review

as of March 19, 2013

Prepared for

Drusilla Farwell Foundation

Accounts included in this review

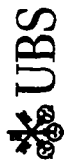
Account	Name	Type
DE 02756	• PACE-Cash Acct	• PACE Multi Advisor
DE 03014	• MH-ACV w-MLP	• Business Service Account
DE 03017	• Pimco-Total Ret	• Business Service Account
DE 03018	• New SWP	• Business Service Account
DE 03020	• NFJ-Div Value	• Business Service Account

What's inside

Realized gain/loss	2
Important information about this report	55

Branch office:
2301 W Big Beaver
Suite 800
Troy, MI 480643331

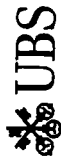
Financial Advisor:
THE GASPER FINANCIAL GROUP
2486439200



Realized gain/loss

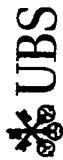
from 09/01/2011 to 08/31/2012

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
AARONS INC CL A	002535300	AAN	1.00	07/27/2007	17.47	08/09/2012	30.34	12.87	73.67%	L
AARONS INC CL A	002535300	AAN	2.00	07/27/2007	34.95	08/10/2012	58.82	23.87	68.30%	L
AARONS INC CL A	002535300	AAN	3.00	03/09/2009	45.95	08/10/2012	88.22	42.27	91.99%	L
AARONS INC CL A	002535300	AAN	3.00	03/09/2009	45.95	08/13/2012	88.11	42.16	91.75%	L
AARONS INC CL A	002535300	AAN	1.00	04/29/2009	34.56	08/13/2012	29.37	-5.19	-15.02%	L
AARONS INC CL A	002535300	AAN	1.00	09/25/2009	17.80	08/13/2012	29.37	11.57	65.00%	L
AARONS INC CL A	002535300	AAN	10.00	09/25/2009	178.03	08/28/2012	294.69	116.66	65.53%	L
ABBO TT LABS	002824100	ABT	25.00	12/20/2011	1,370.66	05/24/2012	1,561.02	190.36	13.89%	S
ACCO BRANDS CORP	000811108	ACCO	0.69	12/20/2011	7.20	05/01/2012	7.92	0.72	10.00%	S
ACCO BRANDS CORP	000811108	ACCO	29.00	12/20/2011	303.72	05/04/2012	317.49	13.77	4.53%	S
ACTUANT CORP NEW CL A	00508X203	ATU	2.00	07/25/2008	61.43	06/29/2012	54.00	-7.43	-12.10%	L
ACTUANT CORP NEW CL A	00508X203	ATU	2.00	07/25/2008	61.44	06/29/2012	54.09	-7.35	-11.96%	L
ACTUANT CORP NEW CL A	00508X203	ATU	5.00	12/04/2008	87.83	06/29/2012	135.00	47.17	53.71%	L
ACTUANT CORP NEW CL A	00508X203	ATU	5.00	07/16/2009	85.28	06/29/2012	135.00	49.72	58.30%	L
ACTUANT CORP NEW CL A	00508X203	ATU	2.00	01/26/2009	33.04	06/29/2012	54.00	20.96	63.44%	L
ACTUANT CORP NEW CL A	00508X203	ATU	3.00	02/12/2009	46.13	06/29/2012	81.00	34.87	75.59%	L
ACTUANT CORP NEW CL A	00508X203	ATU	2.00	04/13/2009	23.30	06/29/2012	54.00	30.70	131.76%	L
ACTUANT CORP NEW CL A	00508X203	ATU	3.00	04/13/2009	34.95	08/28/2012	83.87	48.92	139.97%	L
ACTUANT CORP NEW CL A	00508X203	ATU	2.00	04/29/2009	24.04	08/28/2012	55.92	31.88	132.61%	L
ADTRAN INC	00738A106	ADTN	4.00	10/13/2011	114.34	04/24/2012	118.13	3.79	3.31%	S
ADTRAN INC	00738A106	ADTN	1.00	10/14/2011	32.04	04/24/2012	29.68	-2.36	-7.37%	S
ADTRAN INC	00738A106	ADTN	5.00	10/14/2011	160.17	04/24/2012	147.66	-12.51	-7.81%	S
ADTRAN INC	00738A106	ADTN	2.00	10/14/2011	64.99	04/25/2012	60.62	-4.37	-6.72%	S
ADTRAN INC	00738A106	ADTN	1.00	10/14/2011	32.03	04/25/2012	30.31	-1.72	-5.37%	S
ADTRAN INC	00738A106	ADTN	4.00	10/17/2011	125.06	04/25/2012	121.23	-3.83	-3.06%	S
ADTRAN INC	00738A106	ADTN	2.00	10/17/2011	62.53	04/26/2012	60.74	-1.79	-2.86%	S
ADTRAN INC	00738A106	ADTN	3.00	10/18/2011	94.69	04/26/2012	91.10	-3.59	-3.79%	S
ADTRAN INC	00738A106	ADTN	2.00	11/21/2011	62.86	04/26/2012	60.73	-2.13	-3.39%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ADTRAN INC	00738A106	ADTN	3.00	11/21/2011	93.87	04/26/2012	91.11	-2.76	-2.94%	S
ADTRAN INC	00738A106	ADTN	3.00	11/22/2011	92.58	04/26/2012	91.11	-1.47	-1.59%	S
ADTRAN INC	00738A106	ADTN	3.00	11/30/2011	97.07	04/26/2012	91.10	-5.97	-6.15%	S
ADTRAN INC	00738A106	ADTN	4.00	12/20/2011	120.01	04/27/2012	120.96	0.95	0.79%	S
ADTRAN INC	00738A106	ADTN	4.00	12/21/2011	118.17	04/27/2012	120.95	2.78	2.35%	S
ADTRAN INC	00738A106	ADTN	11.00	01/04/2012	79.04	04/27/2012	30.24	-48.80	-4.13%	S
ALLEGHENY TECHNOLOGY INC 04 250% 060114	01741RAD4									
DTDD06209 FC120109 NTS CONV			2,000.00	10/28/2011	2,822.82	12/06/2011	2,871.25	48.43	1.72%	S
ALLIANCE BERNSTEIN INTERNATIONAL GROWTH FUND CLASS A	01879X103	MFALJM	1,906.94	12/11/2007	40,045.76	12/02/2011	25,000.00	-15,045.76	-37.57%	L
ALLIANCE BERNSTEIN INTERNATIONAL GROWTH FUND CLASS A	01879X103	MFALJM	29.70	12/11/2007	623.62	08/30/2012	400.00	-223.62	-35.86%	L
ALLIANCE DATA SYST NTS 01.750% 080113										
DTDD08109 FC020110 CONV B/E	018581AD0		1,000.00	06/30/2010	973.30	12/06/2011	1,367.50	394.20	40.50%	L
ALLIANCE BERNSTEIN GLOBAL BOND FUND INC FD CL A	01853W105	MFALBV	171.92	02/23/2011	1,433.80	12/29/2011	1,433.80	0.00	0.00%	S
ALLIANCE BERNSTEIN GLOBAL BOND FUND INC FD CL A	01853W105	MFALBV	132.45	02/23/2011	1,104.63	01/18/2012	1,109.93	5.30	0.48%	S
ALLIANCE BERNSTEIN GLOBAL BOND FUND INC FD CL A	01853W105	MFALBV	64.43	02/23/2011	537.34	02/29/2012	545.71	8.37	1.56%	L
ALLIANCE BERNSTEIN GLOBAL BOND FUND INC FD CL A	01853W105	MFALBV	65.46	02/23/2011	545.97	03/12/2012	554.48	8.51	1.56%	L
ALLIANCE BERNSTEIN GLOBAL BOND FUND INC FD CL A	01853W105	MFALBV	46.51	02/23/2011	387.91	08/30/2012	400.00	12.09	3.12%	L
ALLIANT TECHSYSTEMS INC	018804104	ATK	1.00	05/19/2011	73.16	01/20/2012	61.74	-11.42	-15.61%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	1.00	05/19/2011	73.15	01/26/2012	58.76	-14.39	-19.67%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	1.00	05/20/2011	72.94	01/26/2012	58.90	-14.04	-19.25%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	2.00	05/23/2011	143.95	01/26/2012	117.79	-26.16	-18.17%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	1.00	05/24/2011	71.59	01/26/2012	58.90	-12.69	-17.73%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	2.00	05/24/2011	143.17	01/27/2012	116.92	-26.25	-18.33%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	2.00	05/25/2011	141.72	01/27/2012	116.92	-24.80	-17.50%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	2.00	06/10/2011	136.27	01/27/2012	116.92	-19.35	-14.20%	S
ALLIANT TECHSYSTEMS INC	018804104	ATK	1.00	10/05/2011	54.46	01/27/2012	58.31	3.85	7.07%	S
ALLIANZ FIXED INCOME SHARES SERIES C	01882B205	MFPQIN	212.00	01/21/2009	2,505.84	04/11/2012	2,789.92	284.08	11.34%	L



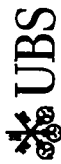
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
018828205	MFPQIN	215.00	01/21/2009	2,541.30	06/28/2012	2,883.15	341.85	13.45%	L
018828205	MFPQIN	82.00	01/21/2009	969.24	07/26/2012	1,121.76	152.52	15.74%	L
018828205	MFPQIN	118.00	04/13/2009	1,322.78	07/26/2012	1,614.24	291.46	22.03%	L
018828205	MFPQIN	185.00	04/13/2009	2,073.85	08/29/2012	2,523.40	449.55	21.68%	L
018828304	MFPQIO	370.00	12/02/2008	2,904.50	07/05/2012	4,055.20	1,150.70	39.62%	L
018828304	MFPQIO	265.00	12/02/2008	2,080.25	08/29/2012	2,944.15	863.90	41.53%	L
020002101	ALL	14.00	03/08/2006	760.41	07/30/2012	487.04	-273.37	-35.95%	L
025537101	AEP	9.00	01/06/2012	367.47	07/30/2012	383.21	15.74	4.28%	S
023608102	AEE	20.00	09/13/2007	1,031.99	07/30/2012	693.78	-338.21	-32.77%	L
023608102	AEE	3.00	09/28/2007	158.17	07/30/2012	104.07	-54.10	-34.20%	L
023608102	AEE	4.00	09/28/2007	210.89	08/15/2012	138.13	-72.76	-34.50%	L
023608102	AEE	7.00	09/28/2007	369.05	08/23/2012	232.85	-136.20	-36.91%	L
023608102	AEE	21.00	09/28/2007	1,107.17	08/30/2012	693.40	-413.77	-37.37%	L
023608102	AEE	1.00	10/01/2007	53.09	08/30/2012	33.02	-20.07	-37.80%	L
030420103	AWK	30.00	12/20/2011	941.90	02/02/2012	1,005.48	63.58	6.75%	S
03076C106	AMP	16.00	08/30/2010	693.44	07/30/2012	835.34	141.90	20.46%	L
031162AQ3		1,000.00	09/29/2011	985.00	12/06/2011	986.50	1.50	0.15%	S
031162AQ3		1,000.00	10/20/2011	987.50	12/06/2011	986.50	-1.00	-0.10%	S
035710409	NLY	25.00	07/15/2008	364.32	09/27/2011	431.94	67.62	18.56%	L
035710409	NLY	37.00	07/17/2008	536.34	09/27/2011	639.26	102.92	19.19%	L
035710409	NLY	88.00	07/17/2008	1,275.61	09/28/2011	1,483.47	207.86	16.29%	L
035710409	NLY	15.00	03/18/2009	215.81	09/28/2011	252.87	37.06	17.17%	L
035710409	NLY	42.00	03/23/2009	600.94	09/28/2011	708.02	107.08	17.82%	L
037411808	APAPRD	8.00	08/18/2010	434.80	10/04/2011	386.79	-48.01	-11.04%	L
037411808	APAPRD	15.00	08/20/2010	811.41	10/04/2011	725.24	-86.17	-10.62%	L
037411808	APAPRD	8.00	09/28/2010	462.80	10/04/2011	386.79	-76.01	-16.42%	L
037411808	APAPRD	7.00	09/28/2010	404.95	12/02/2011	390.66	-14.29	-3.53%	L
037411808	APAPRD	8.00	02/01/2011	516.97	12/02/2011	446.47	-70.50	-13.64%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
APACHE CORP SHS 6.000% DUE 08/01/13	037411808	APAPRD	4.00	06/28/2011	254.61	12/02/2011	223.23	-31.38	-12.32%	S
APOLLO INVESTMENT CORP	03761U106	AINV	20.00	08/17/2009	175.55	12/08/2011	140.20	-35.35	-20.14%	L
APOLLO INVESTMENT CORP	03761U106	AINV	6.00	08/17/2009	52.66	12/08/2011	42.07	-10.59	-20.11%	L
APOLLO INVESTMENT CORP	03761U106	AINV	12.00	09/15/2009	118.87	12/08/2011	84.12	-34.75	-29.23%	L
APOLLO INVESTMENT CORP	03761U106	AINV	2.00	09/15/2009	19.81	12/09/2011	14.12	-5.69	-28.72%	L
APOLLO INVESTMENT CORP	03761U106	AINV	21.00	09/15/2009	208.03	12/09/2011	148.32	-59.71	-28.70%	L
APOLLO INVESTMENT CORP	03761U106	AINV	2.00	10/01/2009	18.34	12/09/2011	14.12	-4.22	-23.01%	L
APOLLO INVESTMENT CORP	03761U106	AINV	2.00	04/30/2010	24.80	12/09/2011	14.12	-10.68	-43.06%	L
APOLLO INVESTMENT CORP	03761U106	AINV	25.00	04/30/2010	310.00	12/12/2011	171.45	-138.55	-44.69%	L
APOLLO INVESTMENT CORP	03761U106	AINV	2.00	05/13/2010	24.07	12/12/2011	13.71	-10.36	-43.04%	L
APOLLO INVESTMENT CORP	03761U106	AINV	1.00	05/13/2010	12.03	12/12/2011	6.86	-5.17	-42.98%	L
APOLLO INVESTMENT CORP	03761U106	AINV	12.00	05/13/2010	144.42	12/13/2011	79.13	-65.29	-45.21%	L
APOLLO INVESTMENT CORP	03761U106	AINV	8.00	05/13/2010	96.28	12/14/2011	50.41	-45.87	-47.64%	L
APOLLO INVESTMENT CORP	03761U106	AINV	1.00	05/13/2010	12.03	12/15/2011	6.31	-5.72	-47.55%	L
APOLLO INVESTMENT CORP	03761U106	AINV	14.00	10/22/2010	152.30	12/15/2011	88.34	-63.96	-42.00%	L
APOLLO INVESTMENT CORP	03761U106	AINV	2.00	03/16/2011	22.64	12/15/2011	12.62	-10.02	-44.26%	S
APOLLO INVESTMENT CORP	03761U106	AINV	10.00	03/16/2011	113.23	12/16/2011	62.83	-50.40	-44.51%	S
APOLLO INVESTMENT CORP	03761U106	AINV	13.00	03/16/2011	147.19	12/19/2011	78.19	-69.00	-46.88%	S
APOLLO INVESTMENT CORP	03761U106	AINV	4.00	10/05/2011	29.68	12/19/2011	24.06	-5.62	-18.94%	S
APOLLO INVESTMENT CORP	03761U106	AINV	9.00	10/05/2011	66.78	12/19/2011	54.49	-12.29	-18.40%	S
ARCHER DANIELS MIDLAND 00 875% 021514	039483AW2		1,000.00	08/23/2011	1,015.85	12/06/2011	1,005.00	-10.85	-1.07%	S
DT022207 FC081507 CONV	039483AW2		1,000.00	09/29/2011	1,002.50	12/06/2011	1,005.00	2.50	0.25%	S
ARES CAPITAL CORP	04010L103	ARCC	7.00	12/18/2009	83.83	08/28/2012	119.90	36.07	43.03%	L
ARES CAPITAL CORP	04010L103	ARCC	2.00	12/18/2009	23.95	08/28/2012	34.26	10.31	43.05%	L
ARES CAPITAL CORP	04010L103	ARCC	2.00	12/12/2009	24.63	08/28/2012	34.26	9.63	39.10%	L
ARES CAPITAL CORP	04010L103	ARCC	3.00	01/13/2010	41.24	08/28/2012	51.39	10.15	24.61%	L
ARVINMERITOR INC NTS 04.625% 030126	043353AF8		1,000.00	05/19/2011	1,132.90	11/01/2011	829.50	-303.40	-26.78%	S
DT0030706 FC090106 CONV B/E										



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ARVINMERITOR INC NTS 04 625% 030126 DTD030706 FC090106 CONV B/E									
043333AF8		1,000.00	09/06/2011	810.00	12/06/2011	765.00	-45.00	-5.56%	S
ASTRAZENECA PLC SPON ADR 046353108	AZN	12.00	06/27/2012	524.50	07/30/2012	563.90	39.40	7.51%	S
AT&T INC 00206R102	T	10.00	04/20/2005	229.19	06/05/2012	340.17	110.98	48.42%	L
AT&T INC 00206R102	T	12.00	04/20/2005	275.02	07/30/2012	448.90	173.88	63.22%	L
ATLAS AIR WORLDWIDE HOLDINGS INC NEW 049164205	AAWW	2.00	01/26/2012	93.54	08/28/2012	100.67	7.13	7.62%	S
ATLAS AIR WORLDWIDE HOLDINGS INC NEW 049164205	AAWW	1.00	01/26/2012	46.83	08/28/2012	50.34	3.51	7.50%	S
ATMOS ENERGY CORP 049560105	ATO	3.00	06/17/2011	95.94	12/02/2011	97.41	1.47	1.53%	S
ATMOS ENERGY CORP 049560105	ATO	1.00	06/17/2011	31.98	12/02/2011	33.05	1.07	3.35%	S
ATMOS ENERGY CORP 049560105	ATO	1.00	06/17/2011	31.98	12/05/2011	33.08	1.10	3.44%	S
ATMOS ENERGY CORP 049560105	ATO	2.00	06/20/2011	64.26	12/05/2011	66.15	1.89	2.94%	S
ATMOS ENERGY CORP 049560105	ATO	1.00	06/20/2011	32.02	12/05/2011	33.08	1.06	3.31%	S
ATMOS ENERGY CORP 049560105	ATO	1.00	06/21/2011	32.25	12/05/2011	33.22	0.97	3.01%	S
ATMOS ENERGY CORP 049560105	ATO	1.00	06/21/2011	32.25	08/09/2012	36.77	4.52	14.02%	L
ATMOS ENERGY CORP 049560105	ATO	2.00	06/22/2011	64.69	08/10/2012	73.60	8.91	13.77%	L
ATMOS ENERGY CORP 049560105	ATO	3.00	06/23/2011	95.94	08/10/2012	110.39	14.45	15.06%	L
ATMOS ENERGY CORP 049560105	ATO	2.00	06/23/2011	63.93	08/13/2012	73.50	9.57	14.97%	L
ATMOS ENERGY CORP 049560105	ATO	2.00	06/24/2011	64.52	08/13/2012	73.49	8.97	13.90%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	06/28/2011	32.61	08/14/2012	36.80	4.19	12.85%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	06/28/2011	32.60	08/14/2012	36.80	4.20	12.88%	L
ATMOS ENERGY CORP 049560105	ATO	2.00	06/29/2011	66.13	08/14/2012	73.67	7.54	11.40%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	06/29/2011	33.10	08/15/2012	36.82	3.72	11.24%	L
ATMOS ENERGY CORP 049560105	ATO	2.00	06/30/2011	66.47	08/15/2012	73.64	7.17	10.79%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/01/2011	33.78	08/15/2012	36.82	3.04	9.00%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/05/2011	33.72	08/16/2012	36.81	3.09	9.16%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/06/2011	33.95	08/16/2012	36.81	2.86	8.42%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/06/2011	33.94	08/17/2012	36.69	2.75	8.10%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/06/2011	33.83	08/20/2012	36.07	2.24	6.62%	L
ATMOS ENERGY CORP 049560105	ATO	1.00	07/07/2011	34.04	08/20/2012	36.07	2.03	5.96%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ATMOS ENERGY CORP									
049560105	ATO	2.00	07/07/2011	67.85	08/20/2012	72.13	4.28	6.31%	L
ATMOS ENERGY CORP									
049560105	ATO	4.00	07/07/2011	136.14	08/28/2012	140.75	4.61	3.39%	L
AUTOLIV INC 8.000% DUE 04/30/12 **EXCHANGE EFF 04/2012**	ALVPRZ	6.00	06/02/2010	403.45	09/13/2011	407.09	3.64	0.90%	L
AUTOLIV INC 8.000% DUE 04/30/12 **EXCHANGE EFF 04/2012**	ALVPRZ	6.00	04/01/2011	607.58	09/13/2011	407.09	-200.49	-33.00%	S
AUTOLIV INC 8.000% DUE 04/30/12 **EXCHANGE EFF 04/2012**	ALVPRZ	7.00	04/01/2011	708.85	10/11/2011	520.88	-187.97	-26.52%	S
AUTOLIV INC 8.000% DUE 04/30/12 **EXCHANGE EFF 04/2012**	ALVPRZ	12.00	05/20/2011	1,226.26	10/11/2011	892.95	-333.31	-27.18%	S
BANK OF AMERICA CORPORAT CONV SER L 7.250% PREFERRED PAR VALUE -	BACPRL	1.00	02/07/2011	995.00	12/02/2011	776.98	-218.02	-21.91%	S
BARRICK GOLD CORP CAD	ABX	13.00	01/26/2012	492.03	08/28/2012	492.03	0.00	0.00%	S
BEST BUY CO INC REG D 02 250% 011522		1,000.00	06/19/2009	1,258.12	12/06/2011	999.30	-258.82	-20.57%	L
DTD011502 FC071502 CONV B/E	BIG	3.00	01/20/2012	119.91	08/10/2012	116.29	-3.62	-3.02%	S
BIG LOTS INC	BIG	1.00	01/20/2012	39.97	08/10/2012	39.40	-0.57	-1.43%	S
BIG LOTS INC	BIG	8.00	01/23/2012	327.07	08/10/2012	310.12	-16.95	-5.18%	S
BIG LOTS INC	BIG	3.00	01/23/2012	122.78	08/24/2012	90.36	-32.42	-26.40%	S
BIG LOTS INC	BIG	5.00	01/23/2012	204.42	08/24/2012	150.59	-53.83	-26.33%	S
BOSTON PROPERTIES INC 03 750% 051536		1,000.00	03/26/2010	1,063.00	12/06/2011	1,119.38	56.38	5.30%	L
DTD040606 FC11506 NTS CONV		1,000.00	11/21/2011	1,115.88	12/06/2011	1,119.38	3.50	0.31%	S
BRANDES EMERGING MARKETS FUND CLASS A	MFNMAE	66.80	06/23/2011	655.32	01/18/2012	574.49	-80.83	-12.33%	S
BRANDES EMERGING MARKETS FUND CLASS A	MFNMAE	184.14	06/23/2011	1,806.43	02/29/2012	1,749.35	-57.08	-3.16%	S
BRANDES EMERGING MARKETS FUND CLASS A	MFNMAE	198.74	06/23/2011	1,949.61	03/12/2012	1,874.09	-75.52	-3.87%	S
BRANDES EMERGING MARKETS FUND CLASS A	MFNMAE	1,165.50	06/23/2011	11,433.57	07/30/2012	10,000.00	-1,433.57	-12.54%	L
BRANDES EMERGING MARKETS FUND CLASS A	MFNMAE	173.81	06/23/2011	1,705.09	08/30/2012	1,500.00	-205.09	-12.03%	L
BRIGHAM EXPLORATION CO *MERGER EFF: 01/2012*		6.00	07/22/2010	100.15	09/22/2011	157.10	56.95	56.86%	L
BRIGHAM EXPLORATION CO *MERGER EFF: 01/2012*		4.00	07/22/2010	66.76	09/23/2011	101.92	35.16	52.67%	L
BRIGHAM EXPLORATION CO *MERGER EFF: 01/2012*		2.00	07/22/2010	33.38	10/17/2011	72.84	39.46	118.21%	L
BRIGHAM EXPLORATION CO *MERGER EFF: 01/2012*		16.00	09/24/2010	278.34	10/17/2011	582.74	304.40	109.36%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
BRIGHAM EXPLORATION CO *MERGER EFF. 01/2012*		12.00	10/12/2010	254.64	10/17/2011	437.05	182.41	71.63%	L
BRIGHAM EXPLORATION CO *MERGER EFF. 01/2012*		13.00	11/05/2010	299.77	10/17/2011	473.48	173.71	57.95%	S
CACI INTL INC CL A	CACI	3.00	09/03/2009	136.14	02/06/2012	177.16	41.02	30.13%	L
CACI INTL INC CL A	CACI	3.00	02/05/2010	139.52	02/06/2012	177.15	37.63	26.97%	L
CACI INTL INC CL A	CACI	2.00	02/05/2010	93.01	05/01/2012	123.29	30.28	32.56%	L
CACI INTL INC CL A	CACI	2.00	07/12/2010	86.90	05/01/2012	123.29	36.39	41.88%	L
CACI INTL INC CL A	CACI	3.00	07/12/2010	130.34	05/02/2012	183.20	52.86	40.56%	L
CACI INTL INC CL A	CACI	1.00	10/22/2010	45.48	05/02/2012	61.07	15.59	34.28%	L
CACI INTL INC CL A	CACI	2.00	10/22/2010	90.95	05/03/2012	104.73	13.78	15.15%	L
CACI INTL INC CL A	CACI	4.00	03/09/2011	239.34	05/03/2012	209.46	-29.88	-12.48%	L
CACI INTL INC CL A	CACI	3.00	03/28/2011	186.68	05/03/2012	157.09	-29.59	-15.85%	L
CACI INTL INC CL A	CACI	3.00	04/04/2011	184.75	05/03/2012	157.09	-27.66	-14.97%	L
CALX NETWORKS INC	CALX	1.00	06/06/2011	10.99	02/08/2012	10.99	0.00	0.00%	S
CALX NETWORKS INC	CALX	1.00	06/06/2011	11.00	02/08/2012	11.00	0.00	0.00%	S
CALX NETWORKS INC	CALX	2.00	06/06/2011	21.99	02/08/2012	21.99	0.00	0.00%	S
CALX NETWORKS INC	CALX	2.00	06/07/2011	21.89	02/08/2012	21.89	0.00	0.00%	S
CALX NETWORKS INC	CALX	1.00	06/07/2011	10.95	02/08/2012	10.95	0.00	0.00%	S
CALX NETWORKS INC	CALX	1.00	06/08/2011	10.94	02/08/2012	10.94	0.00	0.00%	S
CALX NETWORKS INC	CALX	4.00	06/08/2011	43.78	02/08/2012	43.78	0.00	0.00%	S
CALX NETWORKS INC	CALX	1.00	06/09/2011	20.06	02/08/2012	10.99	-9.07	-45.21%	S
CALX NETWORKS INC	CALX	1.00	06/10/2011	20.00	02/08/2012	10.99	-9.01	-45.05%	S
CALX NETWORKS INC	CALX	1.00	06/13/2011	20.34	02/08/2012	10.99	-9.35	-45.97%	S
CALX NETWORKS INC	CALX	1.00	06/13/2011	20.34	02/09/2012	10.72	-9.62	-47.30%	S
CALX NETWORKS INC	CALX	1.00	06/14/2011	20.31	02/09/2012	10.71	-9.60	-47.27%	S
CALX NETWORKS INC	CALX	1.00	06/15/2011	20.51	02/09/2012	10.99	-9.52	-46.42%	S
CALX NETWORKS INC	CALX	2.00	06/15/2011	41.03	02/09/2012	21.43	-19.60	-47.77%	S
CALX NETWORKS INC	CALX	1.00	06/16/2011	19.15	04/04/2012	7.98	-11.17	-58.33%	S
CALX NETWORKS INC	CALX	3.00	06/16/2011	59.08	04/05/2012	23.26	-35.82	-60.63%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
13100M509	CALX	1.00	06/16/2011	19.14	04/05/2012	7.75	-11.39	-59.51%	\$
13100M509	CALX	7.00	07/07/2011	152.62	04/05/2012	54.26	-98.36	-64.45%	\$
13100M509	CALX	3.00	08/26/2011	39.17	04/05/2012	23.26	-15.91	-40.62%	\$
13100M509	CALX	3.00	08/29/2011	42.38	04/05/2012	23.25	-19.13	-45.14%	\$
13100M509	CALX	5.00	08/30/2011	73.14	04/05/2012	38.76	-34.38	-47.01%	\$
13100M509	CALX	1.00	09/20/2011	11.42	04/05/2012	7.95	-3.47	-30.39%	\$
13100M509	CALX	1.00	09/20/2011	11.43	04/09/2012	7.38	-4.05	-35.43%	\$
13100M509	CALX	2.00	09/20/2011	22.84	04/10/2012	15.42	-7.42	-32.49%	\$
13100M509	CALX	4.00	09/20/2011	44.77	04/11/2012	31.48	-13.29	-29.69%	\$
13100M509	CALX	3.00	09/20/2011	34.27	04/11/2012	23.62	-10.65	-31.08%	\$
13100M509	CALX	2.00	09/29/2011	15.83	04/11/2012	15.06	-0.77	-0.82%	\$
13100M509	CALX	5.00	09/29/2011	39.57	04/11/2012	39.36	-0.21	-0.53%	\$
13100M509	CALX	1.00	09/29/2011	7.91	04/12/2012	7.95	0.04	0.51%	\$
13100M509	CALX	5.00	09/29/2011	39.58	04/12/2012	39.75	0.17	0.43%	\$
13100M509	CALX	1.00	10/05/2011	7.95	04/12/2012	7.95	0.00	-0.00%	\$
13100M509	CALX	2.00	10/18/2011	17.28	04/13/2012	15.06	-2.22	-12.85%	\$
13100M509	CALX	3.00	10/18/2011	25.91	04/16/2012	22.60	-3.31	-12.77%	\$
13100M509	CALX	1.00	10/18/2011	8.64	04/17/2012	7.88	-0.76	-8.80%	\$
13100M509	CALX	9.00	01/06/2012	62.99	04/17/2012	70.89	7.90	12.54%	\$
13100M509	CALX	2.00	01/23/2012	34.74	04/17/2012	15.65	-19.09	-54.95%	\$
13100M509	CALX	1.00	01/23/2012	17.20	04/17/2012	7.88	-9.32	-54.19%	\$
13100M509	CALX	1.00	01/23/2012	17.09	04/17/2012	7.87	-9.22	-53.95%	\$
13100M509	CALX	1.00	01/23/2012	17.24	04/18/2012	7.36	-9.88	-57.31%	\$
13100M509	CALX	1.00	01/23/2012	17.25	04/19/2012	7.40	-9.85	-57.10%	\$
13100M509	CALX	2.00	01/23/2012	33.98	04/20/2012	14.23	-19.75	-58.12%	\$
13100M509	CALX	2.00	01/23/2012	34.24	04/20/2012	14.10	-20.14	-58.82%	\$
13100M509	CALX	2.00	01/23/2012	33.94	04/23/2012	14.04	-19.90	-58.63%	\$
15189T206	CENTERPOINT ENERGY INC QTLY VAR RATE CPN DUE 09/15/2029 PREFERRED	27.00	03/25/2011	1,026.03	12/06/2011	912.92	-113.11	-11.02%	\$



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
CENTERPOINT ENERGY INC QTLY VAR RATE CPN DUE 09/15/2029 PREFERRED	15189T206	14.00	06/06/2011	505.49	12/06/2011	473.36	-32.13	-6.36%	S
CENTERPOINT ENERGY INC QTLY VAR RATE CPN DUE 09/15/2029 PREFERRED	15189T206	22.00	11/29/2011	731.74	12/06/2011	743.86	12.12	1.66%	S
CENTL EUROPEAN NTS CONV 03 000% 031513 DTD030708 FC091508 B/E	153435AA0	1,000.00	12/02/2009	853.06	12/06/2011	675.00	-178.06	-20.87%	L
CENTL EUROPEAN NTS CONV 03 000% 031513 DTD030708 FC091508 B/E	153435AA0	1,000.00	01/27/2010	881.25	12/06/2011	675.00	-206.25	-23.40%	L
CENTL EUROPEAN NTS CONV 03 000% 031513 DTD030708 FC091508 B/E	153435AA0	1,000.00	05/12/2010	878.64	12/06/2011	675.00	-203.64	-23.18%	L
CENTURYLINK INC	156700106	6.00	02/27/2009	158.85	09/28/2011	203.38	44.53	28.03%	L
CENTURYLINK INC	156700106	20.00	03/04/2009	511.02	09/28/2011	677.94	166.92	32.66%	L
CENTURYLINK INC	156700106	28.00	03/12/2009	666.27	09/28/2011	949.11	282.84	42.45%	L
CHART INDUSTRIES INC 02.000% 080118 DTD080311 FC020112 CONV B/E	16115QAC4	1,000.00	08/02/2011	1,021.59	12/01/2011	1,144.98	123.39	12.08%	S
CHART INDUSTRIES INC 02.000% 080118 DTD080311 FC020112 CONV B/E	16115QAC4	1,000.00	10/21/2011	1,034.73	12/06/2011	1,137.50	102.77	9.93%	S
CHART INDUSTRIES INC 02.000% 080118 DTD080311 FC020112 CONV B/E	16115QAC4	1,000.00	10/27/2011	1,088.98	12/06/2011	1,137.50	48.52	4.46%	S
CHESAPEAKE ENERGY CORP 02 250% 121538 DTD052708 FC121508 CONV	165167C81	1,000.00	02/23/2011	963.44	12/06/2011	841.25	-122.19	-12.68%	S
CHESAPEAKE ENERGY CORP 02 750% 111535 DTD030706 FC051506 NTS CONV	165167BW6	1,000.00	02/24/2011	1,239.22	12/06/2011	1,032.50	-206.72	-16.68%	S
CHESAPEAKE ENERGY CORP OKLA	165167107	9.00	11/10/2009	227.88	05/14/2012	144.04	-83.84	-36.79%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	3.00	11/16/2009	76.54	05/14/2012	48.01	-28.53	-37.27%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	15.00	11/16/2009	373.58	05/29/2012	249.57	-124.01	-33.20%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	32.00	11/16/2009	816.45	05/29/2012	532.42	-284.03	-34.79%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	35.00	11/30/2009	842.38	05/29/2012	582.33	-260.05	-30.87%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	30.00	09/23/2010	624.77	05/29/2012	499.14	-125.63	-20.11%	L
CHESAPEAKE ENERGY CORP OKLA	165167107	75.00	02/10/2012	1,649.82	05/29/2012	1,247.85	-401.97	-24.36%	S
CHEVRON CORP	166764100	7.00	05/27/2003	356.78	07/30/2012	768.68	411.90	115.44%	L
CHEVRON CORP	166764100	8.00	11/08/2004	426.96	07/30/2012	878.46	451.50	105.75%	L
CHOICE HOTELS INTL INC NEW	169905106	1.00	08/15/2011	28.31	01/09/2012	36.94	8.63	30.48%	S
CHOICE HOTELS INTL INC NEW	169905106	2.00	08/15/2011	56.90	01/10/2012	72.30	15.40	27.07%	S
CHOICE HOTELS INTL INC NEW	169905106	1.00	08/15/2011	28.36	01/10/2012	36.15	7.79	27.47%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CHOICE HOTELS INTL INC NEW									
169905106	CHH	2.00	08/16/2011	56.73	01/11/2012	71.70	14.97	26.39%	S
CHOICE HOTELS INTL INC NEW									
169905106	CHH	3.00	08/16/2011	85.09	01/12/2012	107.55	22.46	26.40%	S
CHOICE HOTELS INTL INC NEW									
169905106	CHH	3.00	08/16/2011	85.09	01/13/2012	106.68	21.59	25.37%	S
CHOICE HOTELS INTL INC NEW									
169905106	CHH	1.00	08/16/2011	28.36	01/13/2012	35.61	7.25	25.56%	S
CHOICE HOTELS INTL INC NEW									
169905106	CHH	2.00	08/16/2011	56.72	01/17/2012	71.67	14.95	26.36%	S
CHOICE HOTELS INTL INC NEW									
169905106	CHH	2.00	08/16/2011	56.73	01/18/2012	72.53	15.80	27.85%	S
CINEMARK HOLDINGS INC									
17243V102	CNK	80.00	12/20/2011	1,502.08	02/13/2012	1,642.45	140.37	9.35%	S
CISCO SYSTEMS INC									
17275R102	CSCO	26.00	05/18/2012	430.19	08/28/2012	499.80	69.61	16.18%	S
CISCO SYSTEMS INC									
17275R102	CSCO	10.00	05/30/2012	164.49	08/28/2012	192.23	27.74	16.86%	S
CITIGROUP INC 7.500% PREFERRED *EXCHANGE EFF 12/12*									
172967416	CPRH	12.00	01/08/2010	1,300.20	09/23/2011	936.02	364.18	28.01%	L
CITIGROUP INC 7.500% PREFERRED *EXCHANGE EFF 12/12*									
172967416	CPRH	2.00	08/25/2011	180.04	09/23/2011	156.00	-24.04	-13.35%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	5.00	05/20/2010	134.41	12/02/2011	180.15	45.74	34.03%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.88	12/02/2011	35.97	9.09	33.82%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	2.00	05/20/2010	53.90	12/05/2011	71.87	17.97	33.34%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.95	12/05/2011	36.22	9.27	34.40%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	5.00	05/20/2010	134.76	12/06/2011	179.64	44.88	33.30%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.95	12/29/2011	38.13	11.18	41.48%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	2.00	05/20/2010	53.90	12/29/2011	76.17	22.27	41.32%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.95	01/05/2012	36.80	9.85	36.55%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.95	01/06/2012	36.53	9.58	35.55%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	4.00	05/20/2010	107.81	01/09/2012	145.18	37.37	34.66%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	2.00	05/20/2010	53.90	01/19/2012	73.06	19.16	35.55%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	05/20/2010	26.98	01/20/2012	36.47	9.49	35.17%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	3.00	05/21/2010	79.23	01/20/2012	109.41	30.18	38.09%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	8.00	07/22/2010	228.28	01/20/2012	291.27	62.99	27.59%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	07/22/2010	28.53	01/20/2012	36.44	7.91	27.73%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	6.00	12/10/2010	181.79	01/20/2012	218.46	36.67	20.17%	L
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	12/10/2010	30.30	01/23/2012	36.79	6.49	21.42%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	3.00	02/16/2011	94.14	01/23/2012	110.37	16.23	17.24%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	2.00	03/09/2011	66.68	01/23/2012	73.34	6.66	9.99%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	1.00	03/09/2011	33.34	01/23/2012	36.79	3.45	10.35%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	3.00	03/28/2011	100.67	01/23/2012	110.00	9.33	9.27%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	3.00	04/04/2011	104.64	01/23/2012	110.01	5.37	5.13%	S
CLECO CORP (HOLDING COMPANY)									
12561W105	CNL	4.00	05/24/2011	136.66	01/24/2012	147.80	11.14	8.15%	S
CNO FINL GROUP INC COM	CNO	1.00	12/01/2009	5.11	01/05/2012	6.21	1.10	21.53%	L
CNO FINL GROUP INC COM									
12621E103	CNO	3.00	12/14/2009	14.61	01/05/2012	18.62	4.01	27.45%	L
CNO FINL GROUP INC COM									
12621E103	CNO	14.00	12/14/2009	68.20	01/05/2012	86.89	18.69	27.40%	L
CNO FINL GROUP INC COM									
12621E103	CNO	13.00	12/14/2009	63.33	01/06/2012	80.44	17.11	27.02%	L
CNO FINL GROUP INC COM									
12621E103	CNO	6.00	12/14/2009	29.23	01/09/2012	36.62	7.39	25.28%	L
CNO FINL GROUP INC COM									
12621E103	CNO	11.00	12/14/2009	53.58	01/10/2012	69.68	16.10	30.05%	L
CNO FINL GROUP INC COM									
20825C104	COP	12.00	03/02/2006	565.60	07/30/2012	657.58	91.98	16.26%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	05/26/2010	43.43	03/19/2012	46.12	2.69	6.19%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	2.00	05/26/2010	86.80	03/19/2012	92.23	5.43	6.26%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/07/2010	44.47	04/19/2012	42.19	-2.28	-5.13%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/07/2010	44.47	04/20/2012	40.85	-3.62	-8.14%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/07/2010	44.47	04/23/2012	39.82	-4.65	-10.46%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/07/2010	44.47	04/24/2012	39.65	-4.82	-10.84%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/07/2010	44.47	04/26/2012	39.40	-5.07	-11.40%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	2.00	06/16/2010	94.26	04/26/2012	78.79	-15.47	-16.41%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	2.00	06/16/2010	94.26	04/27/2012	76.74	-17.52	-18.59%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	06/16/2010	47.14	04/27/2012	38.74	-8.40	-17.82%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	07/22/2010	42.70	04/30/2012	39.01	-3.69	-8.64%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	07/22/2010	42.70	05/01/2012	40.14	-2.56	-6.00%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	07/22/2010	42.70	05/01/2012	40.15	-2.55	-5.97%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	07/22/2010	42.70	05/02/2012	39.15	-3.55	-8.31%	L
CONSOLIDATED GRAPHICS INC									
209341106	CGX	1.00	07/22/2010	42.70	05/02/2012	38.99	-3.71	-8.69%	L



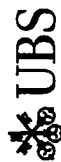
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
CONSOLIDATED GRAPHICS INC	209341106	CGX	1.00	10/22/2010	48.25	05/02/2012	38.91	-9.34	-19.36%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	1.00	10/22/2010	48.26	05/01/2012	36.54	-11.72	-24.29%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	1.00	10/22/2010	48.25	05/08/2012	36.26	-11.99	-24.85%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	2.00	10/22/2010	96.51	05/09/2012	62.18	-34.33	-35.57%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	1.00	02/16/2011	55.25	05/09/2012	31.09	-24.16	-43.73%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	2.00	02/16/2011	110.51	05/10/2012	58.92	-51.59	-46.68%	L
CONSOLIDATED GRAPHICS INC	209341106	CGX	2.00	08/11/2011	69.72	05/10/2012	58.91	-10.81	-15.50%	S
CORRECTIONS CORP OF AMER NEW	22025Y407	CXW	5.00	02/10/2010	92.41	08/28/2012	163.34	70.93	76.76%	L
CORRECTIONS CORP OF AMER NEW	22025Y407	CXW	2.00	02/10/2010	37.00	08/28/2012	65.34	28.34	76.59%	L
CYMER INC	232572107	CYMI	2.00	07/08/2011	102.09	06/28/2012	111.79	9.70	9.50%	S
CYMER INC	232572107	CYMI	1.00	07/08/2011	50.87	06/28/2012	55.90	5.03	9.89%	S
CYMER INC	232572107	CYMI	3.00	07/11/2011	152.23	06/28/2012	167.68	15.45	10.15%	S
CYMER INC	232572107	CYMI	2.00	07/11/2011	101.05	06/28/2012	111.79	10.74	10.63%	S
CYMER INC	232572107	CYMI	4.00	07/12/2011	190.35	06/28/2012	223.58	33.23	17.46%	S
CYMER INC	232572107	CYMI	2.00	07/19/2011	91.65	06/28/2012	111.79	20.14	21.97%	S
CYMER INC	232572107	CYMI	3.00	10/05/2011	120.57	06/28/2012	167.69	47.12	39.08%	S
CYMER INC	232572107	CYMI	1.00	01/10/2012	50.55	06/28/2012	56.86	6.31	12.48%	S
CYMER INC	232572107	CYMI	1.00	01/10/2012	50.56	06/28/2012	55.89	5.33	10.54%	S
CYMER INC	232572107	CYMI	2.00	03/27/2012	99.33	06/28/2012	113.73	14.40	14.50%	S
DANAHER CORP SR NOTES 00.000% 01/22/21 DTD031601 FC012221 CONV ZERO CPN	235851AF9		1,000.00	01/05/2010	1,100.85	09/13/2011	1,278.28	177.43	16.12%	L
DENDREON CORP NTS CONV 02.875% 01/15/16 DTD012011 FC071511 B/E	24823QAC1		2,000.00	08/17/2011	1,579.60	12/06/2011	1,400.00	-179.60	-11.37%	S
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	3.00	07/29/2009	272.09	11/23/2011	176.74	-95.35	-35.04%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	6.00	04/14/2010	557.48	11/23/2011	353.48	-204.00	-36.59%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	5.00	04/14/2010	464.56	11/25/2011	291.54	-173.02	-37.24%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	4.00	04/14/2010	371.65	11/28/2011	238.27	-133.38	-35.89%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	18.00	05/17/2010	1,274.00	11/28/2011	1,072.24	-201.76	-15.84%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	7.00	08/20/2010	413.28	11/28/2011	416.98	3.70	0.90%	L
DIAMOND OFFSHORE DRILLING INC	25271C102	DO	13.00	08/20/2010	767.52	11/30/2011	780.54	13.02	1.70%	L



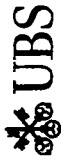
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
DONNELLEY (R.R.) & SONS CO	RRD	5.00	04/27/2006	165.37	07/27/2012	60.19	-105.18	-63.60%	L
DONNELLEY (R.R.) & SONS CO	RRD	45.00	05/05/2006	1,514.87	07/27/2012	541.75	-973.12	-64.24%	L
DONNELLEY (R.R.) & SONS CO	RRD	9.00	05/16/2006	299.78	07/27/2012	108.35	-191.43	-63.86%	L
DONNELLEY (R.R.) & SONS CO	RRD	11.00	05/16/2006	366.40	07/31/2012	132.98	-233.42	-63.71%	L
DONNELLEY (R.R.) & SONS CO	RRD	10.00	05/17/2006	332.28	07/31/2012	120.89	-211.39	-63.62%	L
DONNELLEY (R.R.) & SONS CO	RRD	25.00	06/07/2006	783.67	07/31/2012	302.22	-481.45	-61.44%	L
DONNELLEY (R.R.) & SONS CO	RRD	6.00	06/09/2006	184.91	07/31/2012	72.53	-112.38	-60.78%	L
DONNELLEY (R.R.) & SONS CO	RRD	14.00	06/09/2006	431.46	08/08/2012	182.00	-249.46	-57.82%	L
DONNELLEY (R.R.) & SONS CO	RRD	5.00	06/09/2006	154.09	08/13/2012	63.26	-90.83	-58.95%	L
DONNELLEY (R.R.) & SONS CO	RRD	39.00	07/14/2009	447.51	08/13/2012	493.40	45.89	10.25%	L
DONNELLEY (R.R.) & SONS CO	RRD	1.00	07/14/2009	11.47	08/14/2012	12.74	1.27	11.07%	L
DONNELLEY (R.R.) & SONS CO	RRD	25.00	06/16/2010	463.56	08/14/2012	318.38	-145.18	-31.32%	L
DONNELLEY (R.R.) & SONS CO	RRD	16.00	03/18/2011	282.80	08/14/2012	203.76	-79.04	-27.95%	L
DONNELLEY (R.R.) & SONS CO	RRD	27.00	03/18/2011	477.23	08/17/2012	336.07	-141.16	-29.58%	L
DONNELLEY (R.R.) & SONS CO	RRD	12.00	12/09/2011	174.99	08/17/2012	149.37	-25.62	-14.64%	S
DONNELLEY (R.R.) & SONS CO	RRD	33.00	12/09/2011	481.21	08/20/2012	411.41	-69.80	-14.51%	S
EAGLE MATERIALS INC	EXP	1.00	05/20/2011	27.26	02/28/2012	32.02	4.76	17.46%	S
EAGLE MATERIALS INC	EXP	1.00	05/23/2011	27.28	02/28/2012	32.02	4.74	17.38%	S
EAGLE MATERIALS INC	EXP	1.00	05/23/2011	27.26	02/28/2012	32.02	4.76	17.46%	S
EAGLE MATERIALS INC	EXP	1.00	05/24/2011	27.82	02/28/2012	31.96	4.14	14.88%	S
EAGLE MATERIALS INC	EXP	2.00	05/24/2011	55.37	02/28/2012	64.04	8.67	15.66%	S
EAGLE MATERIALS INC	EXP	2.00	05/25/2011	56.12	02/29/2012	63.54	7.42	13.22%	S
EAGLE MATERIALS INC	EXP	1.00	05/26/2011	27.88	02/29/2012	31.77	3.89	13.95%	S
EAGLE MATERIALS INC	EXP	1.00	05/27/2011	28.11	03/02/2012	30.59	2.48	8.82%	S
EAGLE MATERIALS INC	EXP	1.00	05/31/2011	28.22	03/02/2012	30.55	2.33	8.26%	S
EAGLE MATERIALS INC	EXP	1.00	05/31/2011	28.34	03/05/2012	30.59	2.25	7.94%	S
EAGLE MATERIALS INC	EXP	1.00	06/01/2011	28.51	03/05/2012	30.59	2.08	7.30%	S
EAGLE MATERIALS INC	EXP	2.00	06/01/2011	57.03	03/21/2012	72.30	15.27	26.78%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/02/2011	28.22	03/21/2012	36.15	7.93	28.10%	S
EAGLE MATERIALS INC	26969P108	EXP	-2.00	06/02/2011	56.20	03/21/2012	72.30	16.10	28.65%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/02/2011	28.21	03/23/2012	34.97	6.76	23.96%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/03/2011	27.97	03/23/2012	34.97	7.00	25.03%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/06/2011	27.54	03/23/2012	34.96	7.42	26.94%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/07/2011	27.72	03/23/2012	34.86	7.14	25.76%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	06/07/2011	27.73	03/23/2012	34.97	7.24	26.11%	S
EAGLE MATERIALS INC	26969P108	EXP	8.00	06/08/2011	220.86	03/23/2012	278.91	58.05	26.28%	S
EAGLE MATERIALS INC	26969P108	EXP	4.00	06/08/2011	110.43	03/26/2012	138.21	27.78	25.16%	S
EAGLE MATERIALS INC	26969P108	EXP	1.00	10/05/2011	17.39	03/26/2012	34.55	17.16	101.44%	S
EAGLE MATERIALS INC	26969P108	EXP	3.00	10/05/2011	51.46	03/27/2012	105.42	53.96	104.86%	S
EASTMAN CHEMICAL CO	277432100	EMN	16.00	09/26/2011	544.26	02/10/2012	859.94	315.68	58.00%	S
EASTMAN CHEMICAL CO	277432100	EMN	4.00	09/30/2011	137.98	02/10/2012	214.98	77.00	55.81%	S
EASTMAN CHEMICAL CO	277432100	EMN	1.00	09/30/2011	34.50	03/09/2012	52.19	17.69	51.28%	S
EASTMAN CHEMICAL CO	277432100	EMN	35.00	09/30/2011	1,207.32	03/14/2012	1,804.71	597.39	49.48%	S
EASTMAN CHEMICAL CO	277432100	EMN	14.00	10/04/2011	482.49	03/14/2012	721.89	239.40	49.62%	S
EASTMAN CHEMICAL CO	277432100	EMN	7.00	10/04/2011	241.25	03/27/2012	365.08	123.83	51.33%	S
EASTMAN CHEMICAL CO	277432100	EMN	4.00	10/06/2011	142.28	03/27/2012	208.62	66.34	46.63%	S
EASTMAN CHEMICAL CO	277432100	EMN	6.00	10/11/2011	221.29	03/27/2012	312.93	91.64	41.41%	S
EASTMAN CHEMICAL CO	277432100	EMN	17.00	10/12/2011	636.35	03/27/2012	886.63	250.28	39.33%	S
EDISON INTL	281020107	EIX	20.00	03/04/2009	497.42	01/11/2012	810.42	313.00	62.92%	L
EDISON INTL	281020107	EIX	25.00	03/10/2009	621.37	01/11/2012	1,013.02	391.65	63.03%	L
EDISON INTL	281020107	EIX	20.00	03/17/2009	564.16	01/11/2012	810.42	246.26	43.65%	L
EDISON INTL	281020107	EIX	25.00	03/20/2009	743.29	01/11/2012	1,013.02	269.73	42.02%	L
EL PASO ELEC CO NEW	283677854	EE	24.00	02/10/2011	887.18	01/11/2012	972.50	85.32	9.62%	S
EL PASO ELEC CO NEW	283677854	EE	1.00	05/11/2010	20.70	12/02/2011	33.69	12.99	62.75%	L
EL PASO ELEC CO NEW	283677854	EE	1.00	05/11/2010	20.71	12/05/2011	33.81	13.10	63.25%	L
EL PASO ELEC CO NEW	283677854	EE	1.00	05/11/2010	20.70	12/06/2011	33.70	13.00	62.80%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
283677854	EE	3.00	05/11/2010	62.11	12/07/2011	99.16	37.05	59.65%	L
283677854	EE	1.00	05/11/2010	20.71	12/07/2011	33.15	12.44	60.07%	L
283677854	EE	1.00	05/11/2010	20.71	12/08/2011	32.84	12.13	58.57%	L
283677854	EE	3.00	05/11/2010	62.11	12/09/2011	98.37	36.26	58.38%	L
283677854	EE	1.00	05/14/2010	20.96	12/09/2011	32.66	11.70	55.82%	L
283677854	EE	1.00	05/17/2010	21.00	12/12/2011	32.83	11.83	56.33%	L
283677854	EE	1.00	05/18/2010	20.99	12/12/2011	32.90	11.91	56.74%	L
283677854	EE	1.00	05/18/2010	20.99	12/29/2011	35.22	14.23	67.79%	L
283677854	EE	2.00	05/19/2010	42.29	12/29/2011	70.45	28.16	66.59%	L
283677854	EE	1.00	05/19/2010	21.15	01/05/2012	34.31	13.16	62.22%	L
283677854	EE	2.00	05/19/2010	42.29	01/06/2012	68.32	26.03	61.55%	L
283677854	EE	2.00	05/19/2010	42.29	01/09/2012	68.66	26.37	62.36%	L
283677854	EE	2.00	05/19/2010	42.32	01/10/2012	69.60	27.28	64.46%	L
283677854	EE	2.00	05/20/2010	41.60	01/11/2012	69.37	27.77	66.75%	L
283677854	EE	1.00	05/20/2010	20.79	01/11/2012	34.68	13.89	66.81%	L
283677854	EE	1.00	05/20/2010	20.81	01/13/2012	34.84	14.03	67.42%	L
283677854	EE	1.00	05/20/2010	20.80	01/13/2012	34.77	13.97	67.16%	L
283677854	EE	1.00	05/20/2010	20.80	01/19/2012	34.38	13.58	65.29%	L
283677854	EE	2.00	05/20/2010	41.60	01/20/2012	68.99	27.39	65.84%	L
283677854	EE	2.00	05/20/2010	41.70	01/23/2012	69.27	27.57	66.12%	L
283677854	EE	1.00	05/20/2010	20.85	01/24/2012	34.22	13.37	64.12%	L
283677854	EE	1.00	05/20/2010	20.85	01/24/2012	34.25	13.40	64.27%	L
283677854	EE	1.00	05/20/2010	20.85	01/25/2012	34.47	13.62	65.32%	L
283677854	EE	2.00	05/21/2010	40.16	01/25/2012	68.94	28.78	71.66%	L
283677854	EE	2.00	05/21/2010	40.15	01/26/2012	69.53	29.38	73.18%	L
283677854	EE	1.00	05/21/2010	20.08	01/27/2012	34.70	14.62	72.81%	L
283677854	EE	1.00	07/01/2010	18.96	01/27/2012	34.70	15.74	83.02%	L
283677854	EE	1.00	07/01/2010	18.96	01/30/2012	34.47	15.51	81.80%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
283677854	EE	1.00	07/01/2010	18.96	01/30/2012	34.47	15.51	81.80%	L
283677854	EE	1.00	07/01/2010	18.95	01/31/2012	34.61	15.66	82.64%	L
283677854	EE	2.00	07/01/2010	37.92	02/01/2012	69.45	31.53	83.15%	L
283677854	EE	1.00	07/01/2010	18.96	02/02/2012	34.08	15.12	79.75%	L
283677854	EE	1.00	08/16/2010	22.26	02/03/2012	33.89	11.63	52.25%	L
283677854	EE	1.00	08/16/2010	22.26	02/06/2012	33.78	11.52	51.75%	L
283677854	EE	2.00	08/16/2010	44.51	02/06/2012	67.47	22.96	51.58%	L
283677854	EE	1.00	08/16/2010	22.26	02/07/2012	33.54	11.28	50.67%	L
283677854	EE	1.00	08/16/2010	22.25	02/07/2012	33.59	11.34	50.97%	L
283677854	EE	1.00	11/19/2010	26.32	02/08/2012	33.39	7.07	26.86%	L
283677854	EE	1.00	11/19/2010	26.32	02/09/2012	33.29	6.97	26.48%	L
283677854	EE	1.00	11/19/2010	26.31	02/09/2012	33.30	6.99	26.57%	L
283677854	EE	1.00	11/19/2010	26.32	02/10/2012	33.00	6.68	25.38%	L
283677854	EE	4.00	06/27/2011	126.15	02/10/2012	132.02	5.87	4.65%	S
283677854	EE	2.00	06/27/2011	63.08	02/13/2012	66.48	3.40	5.39%	S
268648AM4		1,000.00	02/04/2011	1,661.48	12/06/2011	1,553.75	-107.73	-6.48%	S
268648AM4		1,000.00	02/08/2011	1,696.76	12/06/2011	1,553.75	-143.01	-8.43%	S
268648AM4		1,000.00	12/02/2011	1,547.38	12/06/2011	1,553.75	6.37	0.41%	S
292766102	ERF	45.00	12/20/2011	1,093.83	06/11/2012	585.44	-508.39	-46.48%	S
292766102	ERF	55.00	12/20/2011	1,336.91	06/13/2012	703.67	-633.24	-47.37%	S
292766102	ERF	55.00	12/20/2011	1,336.91	06/15/2012	690.70	-646.21	-48.34%	S
29275102	ENS	1.00	11/12/2010	29.31	11/11/2011	25.83	-3.48	-11.87%	S
29275102	ENS	1.00	11/15/2010	29.44	11/11/2011	26.07	-3.37	-11.45%	S
29275102	ENS	1.00	11/15/2010	29.30	11/11/2011	26.07	-3.23	-11.02%	S
29275102	ENS	3.00	11/16/2010	88.06	11/11/2011	78.21	-9.85	-11.19%	S
29275102	ENS	4.00	11/17/2010	117.57	11/11/2011	104.27	-13.30	-11.31%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ENERSYS	29275Y102	ENS	1.00	11/17/2010	29.39	11/11/2011	26.07	-3.32	-11.30%	S
ENERSYS	29275Y102	ENS	3.00	11/19/2010	91.98	11/11/2011	78.21	-13.77	-14.97%	S
ENERSYS	29275Y102	ENS	1.00	11/19/2010	30.66	11/18/2011	24.95	-5.71	-18.62%	S
ENERSYS	29275Y102	ENS	1.00	11/19/2010	30.66	11/18/2011	24.90	-5.76	-18.79%	S
ENERSYS	29275Y102	ENS	3.00	11/19/2010	91.98	11/21/2011	72.44	-19.54	-21.24%	S
ENERSYS	29275Y102	ENS	2.00	12/09/2010	65.85	11/21/2011	47.99	-17.86	-27.12%	S
ENERSYS	29275Y102	ENS	1.00	12/10/2010	33.00	11/22/2011	23.87	-9.13	-27.67%	S
ENERSYS	29275Y102	ENS	4.00	12/10/2010	132.00	11/22/2011	94.34	-37.66	-28.53%	S
ENERSYS	29275Y102	ENS	2.00	12/10/2010	66.00	11/28/2011	46.58	-19.42	-29.42%	S
ENERSYS	29275Y102	ENS	1.00	01/24/2011	32.01	11/29/2011	23.08	-8.93	-27.90%	S
ENERSYS	29275Y102	ENS	1.00	01/24/2011	32.02	11/29/2011	23.01	-9.01	-28.14%	S
ENERSYS	29275Y102	ENS	2.00	02/16/2011	73.12	11/29/2011	46.18	-26.94	-36.84%	S
ENERSYS	29275Y102	ENS	2.00	02/16/2011	73.13	11/29/2011	46.16	-26.97	-36.88%	S
ENERSYS	29275Y102	ENS	6.00	02/16/2011	219.38	11/30/2011	143.52	-75.86	-34.58%	S
ENERSYS	29275Y102	ENS	4.00	03/09/2011	145.04	11/30/2011	95.68	-49.36	-34.03%	S
ENERSYS	29275Y102	ENS	4.00	08/11/2011	74.44	11/30/2011	95.40	20.96	28.16%	S
ENERSYS	29275Y102	ENS	1.00	08/11/2011	18.27	12/01/2011	24.23	5.96	32.62%	S
ENERSYS	29275Y102	ENS	3.00	08/11/2011	55.83	12/01/2011	72.71	16.88	30.23%	S
ENERSYS	29275Y102	ENS	2.00	08/11/2011	37.22	12/01/2011	48.72	11.50	30.90%	S
ENERSYS	29275Y102	ENS	1.00	08/11/2011	18.26	12/02/2011	24.45	6.19	33.90%	S
ENERSYS	29275Y102	ENS	2.00	08/11/2011	36.53	12/02/2011	48.90	12.37	33.86%	S
ENSCO PLC CL A	G3157S106	ESV	5.00	11/23/2011	239.01	07/30/2012	277.69	38.68	16.18%	S
EQUINIX INC NTS CONV B/E 03.000% 101514	29444UAG1		1,000.00	10/27/2011	112.50	12/06/2011	1,120.63	8.13	0.73%	S
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	1.00	01/24/2012	14.24	05/09/2012	12.77	-1.47	-10.32%	S
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	11.00	01/24/2012	157.54	05/09/2012	140.52	-17.02	-10.80%	S
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	2.00	01/25/2012	29.51	05/09/2012	25.55	-3.96	-13.42%	S
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	20.00	01/25/2012	292.42	05/09/2012	255.49	-6.93	-2.37%	S
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	7.00	01/26/2012	103.56	05/09/2012	89.42	-14.14	-13.65%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	4.00	01/27/2012	58.41	05/09/2012	51.09	-7.32	-12.53%
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	3.00	01/30/2012	43.07	05/09/2012	38.32	-4.75	-11.03%
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	16.00	01/30/2012	227.97	05/09/2012	204.39	-23.58	-10.34%
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	11.00	03/13/2012	153.11	05/09/2012	140.70	-12.41	-8.11%
FAIRCHILD SEMICONDUCTOR INTL INC	303726103	FCS	6.00	03/13/2012	83.51	05/09/2012	76.65	-6.86	-8.21%
FHLMC NTS 00.625 % DUE 12/29/14 DTD 12/16/11 FC	3137EADA4		2,000.00	02/16/2012	2,004.40	08/03/2012	2,013.42	9.02	0.45%
FHLMC NTS 00.625 % DUE 12/29/14 DTD 12/16/11 FC	3137EADA4		2,000.00	03/14/2012	1,997.28	08/03/2012	2,013.42	16.14	0.81%
FHLMC PL A97046 04 5000 DUE 02/01/41 FACTOR	312945ZK7		19,000.00	02/09/2011	15,071.13	04/11/2012	15,957.53	886.40	5.88%
FHLMC PL A97046 04 5000 DUE 02/01/41 FACTOR	312945ZK7		2,000.00	02/09/2011	1,544.96	05/08/2012	1,643.51	98.55	6.88%
FHLMC PL A97046 04 5000 DUE 02/01/41 FACTOR	312945ZK7		2,000.00	02/09/2011	1,418.10	08/09/2012	1,514.28	96.18	6.78%
FHLMC PL G03432 05 5000 DUE 11/01/37 FACTOR	3128M5ED8		11,000.00	06/22/2009	2,987.39	04/18/2012	3,159.12	171.73	5.75%
FHLMC PL G03432 05 5000 DUE 11/01/37 FACTOR	3128M5ED8		8,000.00	06/22/2009	1,881.19	07/11/2012	1,988.19	107.00	5.69%
FIRST CASH FINCL SERVICES	31942D107	FCFS	1.00	02/13/2008	9.39	09/20/2011	51.90	42.51	452.72%
FIRST CASH FINCL SERVICES	31942D107	FCFS	2.00	02/13/2008	18.76	09/20/2011	103.72	84.96	452.88%
FIRST CASH FINCL SERVICES	31942D107	FCFS	1.00	02/13/2008	9.38	09/21/2011	50.19	40.81	435.07%
FIRST CASH FINCL SERVICES	31942D107	FCFS	2.00	02/13/2008	18.76	09/22/2011	94.23	75.47	402.29%
FIRST CASH FINCL SERVICES	31942D107	FCFS	4.00	02/13/2008	37.53	09/23/2011	177.30	139.77	372.42%
FIRST CASH FINCL SERVICES	31942D107	FCFS	3.00	02/13/2008	28.14	09/26/2011	124.66	96.52	343.00%
FNMA NTS 00.750 % DUE 12/18/13 DTD 11/01/10 FC	31398ASW8		6,000.00	01/11/2011	5,930.82	08/09/2012	6,039.72	108.90	1.84%
FNMA NTS 00.750 % DUE 12/18/13 DTD 11/01/10 FC	31398ASW8		1,000.00	03/29/2011	984.51	08/03/2012	1,006.62	22.11	2.25%
FNMA PL 735676 05 0000 DUE 07/01/35 FACTOR	31402RV2		7,000.00	12/20/2011	2,152.12	04/05/2012	2,162.96	10.84	0.50%
FNMA PL AB5468 03 5000 DUE 06/01/42 FACTOR	31417CCE3		1,000.00	06/07/2012	1,038.10	08/30/2012	1,044.90	6.80	0.66%
FNMA PL A60609 05 5000 DUE 04/01/37 FACTOR	31419AVB0		3,000.00	03/07/2012	2,138.13	04/05/2012	2,145.16	7.03	0.33%
FORD MOTOR CO CONV BE 04 250% 11/15/16	345370CN8		1,000.00	03/23/2011	1,751.45	11/01/2011	1,442.50	-308.95	-17.64%



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
FORD MOTOR CO CONV B/E 04 250% 111516 DTD110909FC051510		1,000.00	08/25/2011	1,382.50	12/06/2011	1,450.00	67.50	4.88%	S
FRANKLINTEMPLETON GLOBAL BOND FUND CLASS A 880208103	MFTLIF	126.08	02/23/2011	1,707.19	12/29/2011	1,564.72	-142.47	-8.35%	S
FRANKLINTEMPLETON GLOBAL BOND FUND CLASS A 880208103	MFTLIF	93.07	02/23/2011	1,260.11	01/18/2012	1,183.80	-76.31	-6.06%	S
FRANKLINTEMPLETON GLOBAL BOND FUND CLASS A 880208103	MFTLIF	65.15	02/23/2011	882.16	02/29/2012	867.82	-14.34	-1.63%	L
FRANKLINTEMPLETON GLOBAL BOND FUND CLASS A 880208103	MFTLIF	72.03	02/23/2011	975.30	03/12/2012	953.69	-21.61	-2.22%	L
FRANKLINTEMPLETON GLOBAL BOND FUND CLASS A 880208103	MFTLIF	53.52	02/23/2011	724.62	08/30/2012	700.00	-24.62	-3.40%	L
GENERAL MTRS CO 4 750% SER B DUE 12/01/13 37045V209	GMPRB	6.00	11/19/2010	297.49	10/31/2011	250.24	-47.25	-15.88%	S
GENERAL MTRS CO 4 750% SER B DUE 12/01/13 37045V209	GMPRB	15.00	02/24/2011	745.93	12/02/2011	518.24	-227.69	-30.52%	S
GENERAL MTRS CO 4 750% SER B DUE 12/01/13 37045V209	GMPRB	11.00	07/08/2011	552.71	12/02/2011	380.03	-172.68	-31.24%	S
GENERAL MTRS CO 4 750% SER B DUE 12/01/13 37045V209	GMPRB	5.00	08/25/2011	190.17	12/02/2011	172.75	-17.42	-9.16%	S
GENL ELECTRIC CO 369604103	GE	35.00	07/28/2010	560.74	07/30/2012	727.28	166.54	29.70%	L
GILEAD SCIENCES INC NTS 00 625% 050113 DTD042506FC110106 CONV B/E		1,000.00	04/23/2009	1,282.50	12/06/2011	1,147.00	-135.50	-10.57%	L
GILEAD SCIENCES INC NTS 00 625% 050113 DTD042506FC110106 CONV B/E		1,000.00	04/21/2010	1,167.92	12/06/2011	1,147.00	-20.92	-1.79%	L
GILEAD SCIENCES INC NTS 00 625% 050113 DTD042506FC110106 CONV B/E		1,000.00	05/23/2011	1,180.88	12/06/2011	1,147.00	-33.88	-2.87%	S
GILEAD SCIENCES INC NTS 01 000% 050114 DTD050111FC110111 CONV B/E		1,000.00	10/21/2011	1,107.30	12/06/2011	1,178.75	71.45	6.45%	S
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	18.00	06/12/2007	938.11	05/23/2012	789.12	-148.99	-15.88%	L
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	10.00	06/12/2007	521.17	05/25/2012	443.69	-77.48	-14.87%	L
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	33.00	06/18/2007	1,732.87	05/25/2012	1,464.18	-268.69	-15.51%	L
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	17.00	06/18/2007	892.69	05/29/2012	756.93	-135.76	-15.21%	L
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	11.00	04/14/2010	435.53	05/29/2012	489.77	54.24	12.45%	L
GLAXO SMITHKLINE PLC ADR 37733W105	GSK	9.00	04/14/2010	356.34	05/30/2012	396.28	39.94	11.21%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI 38376A103	GOV	2.00	01/19/2010	45.51	01/26/2012	47.47	1.96	4.31%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI 38376A103	GOV	3.00	01/19/2010	67.48	01/26/2012	71.20	3.72	5.51%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI 38376A103	GOV	1.00	01/19/2010	22.50	01/26/2012	23.86	1.36	6.04%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI 38376A103	GOV	2.00	01/25/2010	46.18	01/26/2012	47.47	1.29	2.79%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI 38376A103	GOV	4.00	01/25/2010	91.98	01/27/2012	94.28	2.30	2.50%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	01/25/2010	45.99	02/02/2012	48.99	3.00	6.52%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	5.00	01/25/2010	114.98	02/03/2012	122.44	7.46	6.49%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	01/25/2010	22.99	02/03/2012	24.55	1.56	6.79%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	3.00	01/25/2010	68.98	02/06/2012	72.50	3.52	5.10%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	05/20/2010	52.15	02/07/2012	48.31	-3.84	-7.36%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	05/20/2010	26.08	02/08/2012	24.04	-2.04	-7.82%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	05/20/2010	52.15	02/08/2012	48.08	-4.07	-7.80%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	05/21/2010	26.09	02/08/2012	24.04	-2.05	-7.86%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	05/24/2010	26.06	02/09/2012	23.84	-2.22	-8.52%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	05/25/2010	26.07	02/09/2012	23.83	-2.24	-8.59%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	05/25/2010	52.19	02/10/2012	47.41	-4.78	-9.16%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	05/25/2010	26.06	02/10/2012	23.71	-2.35	-9.02%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	07/23/2010	27.32	02/10/2012	23.71	-3.61	-13.21%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	4.00	07/23/2010	109.26	02/13/2012	95.26	-14.00	-12.81%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	07/23/2010	54.63	02/14/2012	46.86	-7.77	-14.22%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	07/23/2010	27.31	02/15/2012	23.29	-4.02	-14.72%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	3.00	08/06/2010	74.43	02/15/2012	69.86	-4.57	-6.14%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	08/06/2010	49.61	02/16/2012	47.32	-2.29	-4.62%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	08/06/2010	24.81	02/17/2012	23.82	-0.99	-3.99%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	4.00	10/22/2010	111.19	02/21/2012	94.43	-16.76	-15.07%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	1.00	10/22/2010	27.79	02/22/2012	23.62	-4.17	-15.01%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	10/22/2010	55.60	02/22/2012	47.59	-8.01	-14.41%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	2.00	10/22/2010	55.60	02/23/2012	47.21	-8.39	-15.09%	L
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	4.00	03/28/2011	104.69	02/23/2012	94.43	-10.26	-9.80%	S
GOVERNMENT PROPERTIES INCOME TRUST REIT SBI	38376A103	GOV	4.00	04/04/2011	106.27	02/24/2012	94.30	-11.97	-11.26%	S
GREAT PLAINS ENERGY INC	391164100	GXP	3.00	09/22/2011	55.91	01/05/2012	64.01	8.10	14.49%	S
GREAT PLAINS ENERGY INC	391164100	GXP	2.00	09/22/2011	37.27	01/05/2012	42.67	5.40	14.49%	S
GREAT PLAINS ENERGY INC	391164100	GXP	1.00	09/22/2011	18.64	01/05/2012	21.38	2.74	14.70%	S



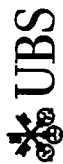
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
GREAT PLAINS ENERGY INC.	391164100	GXP	1.00	09/23/2011	19.36	01/05/2012	21.34	1.98	10.23%	S
GREAT PLAINS ENERGY INC	391164100	GXP	5.00	09/23/2011	96.80	01/05/2012	106.68	9.88	10.21%	S
GREAT PLAINS ENERGY INC	391164100	GXP	8.00	09/23/2011	154.87	01/06/2012	170.18	15.31	9.89%	S
GREAT PLAINS ENERGY INC	391164100	GXP	5.00	09/23/2011	96.80	01/24/2012	102.95	6.15	6.35%	S
GREAT PLAINS ENERGY INC.	391164100	GXP	3.00	09/23/2011	58.08	01/24/2012	61.80	3.72	6.40%	S
GREAT PLAINS ENERGY INC	391164100	GXP	8.00	09/23/2011	154.87	01/25/2012	164.55	9.68	6.25%	S
GREAT PLAINS ENERGY INC	391164100	GXP	1.00	09/23/2011	19.36	01/27/2012	21.07	1.71	8.83%	S
GREAT PLAINS ENERGY INC	391164100	GXP	3.00	09/23/2011	58.08	01/27/2012	63.32	5.24	9.02%	S
GREAT PLAINS ENERGY INC	391164100	GXP	8.00	09/23/2011	154.87	01/30/2012	165.81	10.94	7.06%	S
GREAT PLAINS ENERGY INC	391164100	GXP	2.00	09/26/2011	39.60	01/30/2012	41.50	1.90	4.80%	S
GREAT PLAINS ENERGY INC.	391164100	GXP	11.00	09/26/2011	217.81	01/30/2012	227.99	10.18	4.67%	S
GREAT PLAINS ENERGY INC	391164100	GXP	3.00	09/27/2011	61.45	01/31/2012	62.08	0.63	1.03%	S
GREAT PLAINS ENERGY INC	391164100	GXP	6.00	09/27/2011	122.89	01/31/2012	123.78	0.89	0.72%	S
GREAT PLAINS ENERGY INC	391164100	GXP	4.00	09/27/2011	82.77	02/01/2012	82.73	-0.04	-0.05%	S
GREAT PLAINS ENERGY INC	391164100	GXP	2.00	09/27/2011	40.96	02/01/2012	41.37	0.41	1.00%	S
GREAT PLAINS ENERGY INC	391164100	GXP	1.00	09/30/2011	19.53	02/01/2012	20.68	1.15	5.89%	S
GREAT PLAINS ENERGY INC	391164100	GXP	6.00	09/30/2011	117.20	02/02/2012	122.85	5.65	4.82%	S
HANESBRANDS INC	410345102	HBI	1.00	02/03/2011	24.08	12/01/2011	23.27	-0.81	-3.36%	S
HANESBRANDS INC	410345102	HBI	3.00	02/03/2011	72.23	12/01/2011	69.87	-2.36	-3.27%	S
HANESBRANDS INC	410345102	HBI	6.00	02/03/2011	144.47	12/02/2011	142.65	-1.82	-1.26%	S
HANESBRANDS INC	410345102	HBI	2.00	02/03/2011	48.31	12/05/2011	47.18	-1.13	-2.34%	S
HANESBRANDS INC	410345102	HBI	8.00	02/03/2011	192.63	12/05/2011	188.51	-4.12	-2.14%	S
HANESBRANDS INC	410345102	HBI	3.00	02/16/2011	74.07	12/05/2011	70.77	-3.30	-4.46%	S
HANESBRANDS INC	410345102	HBI	6.00	03/16/2011	157.14	12/05/2011	141.54	-15.60	-9.93%	S
HANESBRANDS INC	410345102	HBI	3.00	03/28/2011	78.71	12/05/2011	70.76	-7.95	-10.10%	S
HANESBRANDS INC	410345102	HBI	7.00	04/27/2011	225.53	12/05/2011	165.13	-60.40	-26.78%	S
HANESBRANDS INC.	410345102	HBI	1.00	05/20/2011	30.23	12/05/2011	23.59	-6.64	-21.96%	S
HANESBRANDS INC	410345102	HBI	4.00	05/20/2011	120.94	12/06/2011	93.72	-27.22	-22.51%	S



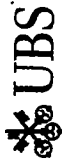
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HANES BRANDS INC	410345102	HBI	2.00	05/20/2011	60.47	12/06/2011	46.95	-13.52	-22.36%	S
HANES BRANDS INC	410345102	HBI	2.00	05/20/2011	60.47	12/07/2011	46.31	-14.16	-23.42%	S
HANES BRANDS INC	410345102	HBI	6.00	06/17/2011	164.45	12/07/2011	138.94	-25.51	-15.51%	S
HARRIS CORP DELA	413875105	HRS	10.00	01/21/2009	412.26	07/30/2012	422.19	9.93	2.41%	L
HARRIS CORP DELA	413875105	HRS	9.00	02/02/2009	390.70	07/30/2012	379.97	-10.73	-2.75%	L
HARRIS CORP DELA	413875105	HRS	6.00	02/02/2009	260.46	08/28/2012	283.49	23.03	8.84%	L
HARRIS CORP DELA	413875105	HRS	2.00	02/09/2009	87.95	08/28/2012	94.50	6.55	7.45%	L
HARTFORD FINCL SERVICES 7 250% DUE 04/01/13	416515708	HIGPRA	2.00	04/06/2010	53.90	10/31/2011	41.99	-11.91	-22.10%	L
HARTFORD FINCL SERVICES 7 250% DUE 04/01/13	416515708	HIGPRA	1.00	06/17/2011	24.68	10/31/2011	21.00	-3.68	-14.91%	S
HARTFORD FINCL SERVICES 7 250% DUE 04/01/13	416515708	HIGPRA	17.00	06/17/2011	419.56	12/02/2011	337.95	-81.61	-19.45%	S
HARTFORD FINCL SERVICES 7 250% DUE 04/01/13	416515708	HIGPRA	18.00	06/23/2011	440.10	12/02/2011	357.83	-82.27	-18.69%	S
HARTFORD FINCL SERVICES 7 250% DUE 04/01/13	416515708	HIGPRA	4.00	08/25/2011	80.51	12/02/2011	79.52	-0.99	-1.23%	S
HCC INSURANCE HLDGS INC	404132102	HCC	1.00	09/12/2007	27.22	06/21/2012	31.08	3.86	14.18%	L
HCC INSURANCE HLDGS INC	404132102	HCC	4.00	10/31/2007	119.45	06/21/2012	124.14	4.69	3.93%	L
HCC INSURANCE HLDGS INC	404132102	HCC	2.00	10/31/2007	59.73	06/21/2012	62.15	2.42	4.05%	L
HCC INSURANCE HLDGS INC	404132102	HCC	9.00	10/31/2007	268.78	06/22/2012	278.60	9.82	3.65%	L
HCC INSURANCE HLDGS INC	404132102	HCC	3.00	12/27/2007	86.74	06/25/2012	91.09	4.35	5.01%	L
HCC INSURANCE HLDGS INC	404132102	HCC	2.00	12/27/2007	57.83	06/26/2012	60.40	2.57	4.44%	L
HCC INSURANCE HLDGS INC	404132102	HCC	10.00	03/24/2008	227.62	06/26/2012	302.00	74.38	32.68%	L
HCC INSURANCE HLDGS INC	404132102	HCC	2.00	06/27/2008	43.23	06/26/2012	60.40	17.17	39.72%	L
HCP INC	404141109	HCP	20.00	12/20/2011	789.75	02/02/2012	830.09	40.34	5.11%	S
HEALTH CARE REIT INC NTS 03 000% 120129 DTD031510 FC060110 CONV B/E	42217KAR7		1,000.00	12/03/2010	1,083.44	12/06/2011	1,095.63	12.19	1.13%	L
HEALTH CARE REIT INC NTS 03 000% 120129 DTD031510 FC060110 CONV B/E	42217KAR7		1,000.00	08/04/2011	1,074.84	12/06/2011	1,095.63	20.79	1.93%	S
HENDERSON GLOBAL INVESTORS INTL OPPORTUNITIES FUND A	425067840	MFHGD	1,345.53	12/11/2007	35,118.41	12/02/2011	25,000.00	-10,118.41	-28.81%	L
HENDERSON GLOBAL INVESTORS INTL OPPORTUNITIES FUND A	425067840	MFHGD	24.10	12/11/2007	628.91	04/23/2012	477.10	-151.81	-24.14%	L
HENDERSON GLOBAL INVESTORS INTL OPPORTUNITIES FUND A	425067840	MFHGD	25.73	12/11/2007	671.63	08/30/2012	500.00	-171.63	-25.55%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
HIGHWOODS PROPERTIES INC	431284108	HIW	1.00	08/09/2011	28.02	05/02/2012	34.90	6.88	24.55%	S
HIGHWOODS PROPERTIES INC	431284108	HIW	9.00	08/09/2011	253.19	05/02/2012	314.87	61.68	24.36%	S
HIGHWOODS PROPERTIES INC	431284108	HIW	1.00	08/09/2011	28.13	05/02/2012	34.90	6.77	24.07%	S
HIGHWOODS PROPERTIES INC	431284108	HIW	1.00	08/11/2011	29.11	05/02/2012	34.98	5.87	20.16%	S
HORNBECK OFFSHORE CONV 01.625% 11/15/26	440543AE6		1,000.00	11/09/2011	980.00	12/06/2011	1,024.12	44.12	4.50%	S
DTD022807 FC051507 B/E										
HUDSON CITY BANCORP INC	443683107	HCBK	225.00	07/06/2009	2,993.56	08/27/2012	1,676.37	-1,317.19	-44.00%	L
HUDSON CITY BANCORP INC	443683107	HCBK	80.00	08/23/2010	961.42	08/27/2012	596.04	-365.38	-38.00%	L
HUDSON CITY BANCORP INC	443683107	HCBK	75.00	02/10/2011	835.72	08/27/2012	558.79	-276.93	-33.14%	L
HUDSON CITY BANCORP INC	443683107	HCBK	110.00	08/25/2011	643.54	08/27/2012	819.56	176.02	27.35%	L
HUDSON CITY BANCORP INC	443683107	HCBK	30.00	08/26/2011	176.89	08/27/2012	223.51	46.62	26.36%	L
HUDSON CITY BANCORP INC	443683107	HCBK	40.00	08/29/2011	244.15	08/27/2012	298.02	53.87	22.06%	S
HUDSON CITY BANCORP INC	443683107	HCBK	30.00	08/30/2011	183.42	08/27/2012	223.52	40.10	21.86%	S
HUDSON CITY BANCORP INC	443683107	HCBK	40.00	08/31/2011	250.02	08/27/2012	298.02	48.00	19.20%	S
HUMAN GENOME SCIENCES 02.250% 08/15/12										
DTD080905 FC021506 NTS CONV BE	444903AM0		1,000.00	09/27/2010	1,807.31	11/07/2011	1,009.39	-797.92	-44.15%	L
HUMAN GENOME SCIENCES 03.000% 11/15/18										
DTD110711 FC051512 INC NTS	444903AN8		1,000.00	11/07/2011	993.45	12/06/2011	873.75	-119.70	-12.05%	S
INTEL CORP	458140100	INTC	75.00	11/11/2009	1,486.83	10/19/2011	1,834.18	347.35	23.36%	L
INTEL CORP	458140100	INTC	23.00	11/11/2009	455.96	07/30/2012	592.00	136.04	29.84%	L
INTEL CORP CONV 02.950% 12/15/35 DTD061505	458140AD2		1,000.00	05/11/2009	978.32	12/06/2011	1,067.50	89.18	9.12%	L
INTERPUBLIC GROUP OF COS 04.250% 03/15/23										
DTD111506 FC031507 INC CONV	460690BA7		1,000.00	05/16/2011	1,111.48	12/06/2011	1,014.38	-97.10	-8.74%	S
INTERPUBLIC GROUP OF COS 04.250% 03/15/23										
DTD111506 FC031507 INC CONV	460690BA7		1,000.00	06/22/2011	1,119.68	12/06/2011	1,014.38	-105.30	-9.40%	S
INTL BUSINESS MACH	459200101	IBM	5.00	04/02/2009	496.40	10/19/2011	892.56	396.16	79.81%	L
INTL BUSINESS MACH	459200101	IBM	1.00	04/15/2009	98.56	10/19/2011	178.51	79.95	81.12%	L
INTL BUSINESS MACH	459200101	IBM	4.00	04/15/2009	394.25	04/05/2012	820.62	426.37	108.15%	L
INTL BUSINESS MACH	459200101	IBM	9.00	04/23/2009	908.21	04/05/2012	1,846.38	938.17	103.30%	L
INTL BUSINESS MACH	459200101	IBM	10.00	04/27/2009	1,000.41	04/05/2012	2,051.54	1,051.13	105.07%	L
INTL GAME TECHNOLOGY 03.250% 05/01/14										
DTD051109 FC110109 CONV	459902AQ5		1,000.00	12/15/2010	1,122.20	12/06/2011	1,181.88	59.68	5.32%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
INTL PAPER CO	460146103	IP	28.00	03/18/2011	750.72	04/05/2012	977.28	226.56	30.18%	L
INTL PAPER CO	460146103	IP	18.00	03/18/2011	482.60	07/30/2012	591.10	108.50	22.48%	L
INVESCO MORTGAGE CAPITAL	461318100	IVR	5.00	02/28/2011	112.14	09/12/2011	112.14	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	2.00	03/01/2011	32.04	09/12/2011	32.04	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	5.00	03/01/2011	80.09	09/12/2011	80.09	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	1.00	03/02/2011	16.02	09/12/2011	16.02	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	1.00	03/02/2011	16.02	09/12/2011	16.02	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	2.00	03/03/2011	32.04	09/12/2011	32.04	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	1.00	03/03/2011	16.02	09/12/2011	16.02	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	1.00	03/04/2011	16.02	09/12/2011	16.02	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	5.00	03/07/2011	80.10	09/12/2011	80.10	0.00	0.00%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	8.00	03/08/2011	183.24	09/12/2011	128.15	-55.09	-30.06%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	2.00	03/22/2011	42.50	09/12/2011	32.04	-10.46	-24.61%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	16.00	03/22/2011	340.00	09/26/2011	233.63	-106.37	-31.29%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	1.00	03/22/2011	21.25	10/03/2011	13.42	-7.83	-36.85%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	7.00	03/31/2011	151.88	10/04/2011	91.40	-60.48	-39.82%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	7.00	08/03/2011	136.22	10/04/2011	91.41	-44.81	-32.90%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	11.00	08/15/2011	292.28	10/04/2011	143.63	-148.65	-50.86%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	7.00	08/15/2011	187.51	10/05/2011	96.21	-91.30	-48.69%	S
INVESCO MORTGAGE CAPITAL	461318100	IVR	8.00	09/20/2011	192.62	10/05/2011	109.96	-82.66	-42.91%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	10.00	08/05/2011	613.25	09/02/2011	613.25	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	10.00	08/05/2011	595.69	09/06/2011	595.69	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	9.00	08/08/2011	536.13	09/06/2011	536.13	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	5.00	08/08/2011	299.79	09/09/2011	299.79	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	11.00	08/08/2011	654.03	09/12/2011	654.03	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	4.00	08/08/2011	243.56	09/13/2011	243.56	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	7.00	08/11/2011	426.23	09/13/2011	426.23	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	4.00	08/11/2011	243.55	09/13/2011	243.55	0.00	0.00%	S



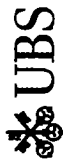
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	1.00	08/11/2011	57.36	09/22/2011	57.36	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	9.00	08/24/2011	516.59	09/22/2011	516.59	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	10.00	08/24/2011	573.63	09/22/2011	573.63	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	1.00	08/24/2011	57.13	09/23/2011	57.13	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	12.00	08/25/2011	685.50	09/23/2011	685.50	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	8.00	08/25/2011	459.23	09/26/2011	459.23	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	12.00	10/05/2011	691.40	10/28/2011	809.26	117.86	17.05%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	7.00	10/05/2011	403.32	10/31/2011	462.32	59.00	14.63%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	13.00	10/05/2011	870.59	11/01/2011	823.35	-2.76	-0.34%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	8.00	10/05/2011	499.70	11/01/2011	505.23	5.53	1.11%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	9.00	10/05/2011	524.93	11/09/2011	579.30	54.37	10.36%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	4.00	10/05/2011	240.76	11/09/2011	256.51	15.75	6.54%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	40.00	10/05/2011	2,565.11	11/09/2011	2,565.11	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	7.00	10/24/2011	450.57	11/09/2011	450.57	0.00	0.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	5.00	11/30/2011	339.19	03/02/2012	352.81	13.62	4.02%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	9.00	11/30/2011	645.98	03/05/2012	633.06	-12.92	-2.00%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	9.00	11/30/2011	643.03	03/05/2012	633.05	-9.98	-1.55%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	8.00	11/30/2011	571.10	03/06/2012	555.15	-15.95	-2.79%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	11.00	11/30/2011	746.25	03/07/2012	766.27	20.02	2.68%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	6.00	12/01/2011	389.89	03/07/2012	419.15	29.26	7.50%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	3.00	12/01/2011	194.94	03/07/2012	208.98	14.04	7.20%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	21.00	12/01/2011	1,361.03	03/13/2012	1,514.66	153.63	11.29%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	7.00	12/02/2011	456.41	03/13/2012	504.88	48.47	10.62%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	3.00	12/02/2011	195.61	03/14/2012	216.95	21.34	10.91%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	10.00	12/05/2011	658.66	03/14/2012	723.17	64.51	9.79%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	18.00	06/19/2012	1,255.03	07/02/2012	1,271.67	16.64	1.33%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	26.00	06/19/2012	1,812.83	07/02/2012	1,824.04	11.21	0.62%	S
ISHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	7.00	06/20/2012	487.10	07/02/2012	494.54	7.44	1.53%	S



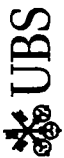
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	2.00	06/20/2012	139.17	07/03/2012	143.79	4.62	3.32%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	8.00	06/20/2012	556.69	07/09/2012	566.77	10.08	1.81%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	11.00	06/26/2012	739.85	07/09/2012	779.32	39.47	5.33%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	6.00	06/26/2012	403.81	07/10/2012	421.30	17.49	4.33%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	6.00	06/26/2012	403.81	07/10/2012	420.75	16.94	4.20%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	3.00	06/26/2012	201.78	07/10/2012	210.37	8.59	4.26%	S
SHARES TRUST RUSSELL 2000 VALUE INDEX FD	464287630	IWN	4.00	06/26/2012	269.21	07/11/2012	280.19	10.98	4.08%	S
JEFFERIES GROUP INC CONV 03 875% 110129	472319AG7	IWN	1,000.00	11/18/2009	1,090.21	11/03/2011	793.33	-296.88	-27.23%	L
JEFFERIES GROUP INC CONV 03 875% 110129	472319AG7	IWN	1,000.00	01/04/2010	1,093.96	11/21/2011	744.65	-349.31	-31.93%	L
JEFFERIES GROUP INC CONV 03 875% 110129	472319AG7	IWN	1,000.00	09/22/2011	948.85	12/06/2011	810.00	-138.85	-14.63%	S
JOHNSON & JOHNSON COM	478160104	JNJ	5.00	05/04/2009	268.32	07/30/2012	346.99	78.67	29.32%	L
JOHNSON & JOHNSON COM	478160104	JNJ	7.00	05/15/2009	386.92	07/30/2012	485.79	98.87	25.55%	L
JPMORGAN CHASE & CO	46625H100	JPM	34.00	05/03/2011	1,563.80	04/05/2012	1,509.85	-53.95	-3.45%	S
JPMORGAN CHASE & CO	46625H100	JPM	23.00	05/03/2011	1,057.86	07/30/2012	830.74	-227.12	-21.47%	L
KAR AUCTION SVCS INC	48238T109	KAR	1.00	04/07/2011	16.14	06/14/2012	15.71	-0.43	-2.66%	L
KAR AUCTION SVCS INC	48238T109	KAR	4.00	04/08/2011	67.32	06/14/2012	62.86	-4.46	-6.63%	L
KIMBERLY CLARK CORP	494368103	KMB	10.00	01/17/2006	611.80	06/05/2012	785.92	174.12	28.46%	L
KIMBERLY CLARK CORP	494368103	KMB	9.00	01/17/2006	550.62	07/30/2012	790.54	239.92	43.57%	L
KRAFT FOODS INC *NAME CHANGE: 10/2012* CLA	50075N104	CLF	21.00	05/02/2007	703.88	11/07/2011	739.24	35.36	5.02%	L
KRAFT FOODS INC *NAME CHANGE: 10/2012* CLA	50075N104	CLF	100.00	05/10/2007	3,266.48	11/07/2011	3,520.18	253.70	7.77%	L
LASALLE HOTEL PROPERTIES SBI	51794Z108	LHO	3.00	04/13/2010	71.55	10/05/2011	53.99	-17.56	-24.54%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN	52106N764	MFLZEM	60.26	12/11/2007	1,647.02	01/18/2012	1,120.30	-526.72	-31.98%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN	52106N764	MFLZEM	107.12	12/11/2007	2,927.61	02/29/2012	2,197.05	-730.56	-24.95%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN	52106N764	MFLZEM	95.34	12/11/2007	2,605.75	03/12/2012	1,914.50	-691.25	-26.53%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN	52106N764	MFLZEM	312.38	12/11/2007	8,537.35	07/30/2012	5,897.73	-2,639.62	-30.92%	L



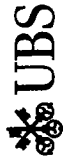
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	13.84	12/27/2007	334.12	07/30/2012	261.31	-72.81	-21.79%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	139.46	12/27/2007	3,366.64	07/30/2012	2,633.07	-733.57	-21.79%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	11.19	08/26/2008	228.13	07/30/2012	211.34	-16.79	-7.36%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	44.85	08/26/2008	914.10	07/30/2012	846.83	-67.27	-7.36%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	26.87	12/23/2008	288.90	07/30/2012	507.38	218.48	75.62%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	63.24	12/23/2008	679.87	07/30/2012	1,194.05	514.18	75.63%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	47.77	12/23/2008	513.49	07/30/2012	901.84	388.35	75.63%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	13.68	12/23/2008	147.07	08/30/2012	258.30	111.23	75.63%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	31.45	12/30/2009	573.04	08/30/2012	593.79	20.75	3.62%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	0.17	08/10/2010	3.37	08/30/2012	3.19	-0.18	-5.34%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	11.38	12/29/2010	247.26	08/30/2012	214.93	-32.33	-13.08%	L
LAZARD EMERGING MARKET PORTFOLIO-OPEN SHARES	52106N764	MFLZEM	22.76	02/23/2011	473.49	08/30/2012	429.79	-43.70	-9.23%	L
LENNOX INTL INC	526107107	LI	1.00	11/17/2010	40.07	09/30/2011	26.09	-13.98	-34.89%	S
LENNOX INTL INC	526107107	LI	1.00	11/17/2010	39.86	09/30/2011	26.10	-13.76	-34.52%	S
LENNOX INTL INC	526107107	LI	5.00	11/18/2010	207.01	09/30/2011	130.41	-76.60	-37.00%	S
LENNOX INTL INC	526107107	LI	2.00	11/18/2010	82.81	09/30/2011	52.19	-30.62	-36.98%	S
LENNOX INTL INC	526107107	LI	2.00	11/18/2010	82.81	10/03/2011	52.90	-29.91	-36.12%	S
LENNOX INTL INC	526107107	LI	4.00	11/30/2010	175.86	10/03/2011	105.81	-70.05	-39.83%	S
LENNOX INTL INC	526107107	LI	3.00	11/30/2010	131.90	10/05/2011	78.50	-53.40	-40.49%	S
LILLY ELI & CO	532457108	LLY	56.00	05/05/2011	2,138.35	01/26/2012	2,206.89	68.54	3.21%	S
LILLY ELI & CO	532457108	LLY	59.00	05/05/2011	2,252.90	01/31/2012	2,335.68	82.78	3.67%	S
LINEAR TECHNOLOGY CORP 03.000% 050127 DTD042407 FC110107 CONV B/E	535678AC0		1,000.00	08/10/2011	1,016.90	12/06/2011	1,028.75	11.85	1.17%	S
LITHIA MOTORS INC CL A	536797103	LAD	4.00	02/02/2012	93.02	08/13/2012	113.60	20.58	22.12%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
LITHIA MOTORS INC CL A	536797103	LAD	2.00	02/02/2012	46.04	08/28/2012	56.87	10.83	23.52%	S
LITHIA MOTORS INC CL A	536797103	LAD	3.00	02/02/2012	69.76	08/28/2012	85.32	15.56	22.31%	S
LITHIA MOTORS INC CL A	536797103	LAD	1.00	02/03/2012	24.58	08/28/2012	28.44	3.86	15.70%	S
LITHIA MOTORS INC CL A	536797103	LAD	1.00	02/03/2012	24.26	08/28/2012	28.44	4.18	17.23%	S
LOCKHEED MARTIN CORP	539830109	LMT	5.00	03/16/2010	423.08	07/30/2012	444.79	21.71	5.13%	L
MAIDENFORM BRANDS INC	560305104	MFB	2.00	01/08/2011	64.73	11/21/2011	34.83	-29.90	-46.19%	S
MAIDENFORM BRANDS INC	560305104	MFB	5.00	11/08/2011	123.48	11/21/2011	86.32	-37.16	-30.09%	S
MAIDENFORM BRANDS INC	560305104	MFB	2.00	11/08/2011	34.53	11/21/2011	34.53	0.00	0.00%	S
MARKETFIELD FUND	89833W865	MFMEEA	8.37	07/30/2012	126.32	08/30/2012	128.70	2.38	1.88%	S
MASSEY ENERGY CO NTS 03.250% 080115	576203A12		1,000.00	07/26/2011	1,068.66	12/06/2011	920.63	-148.03	-13.85%	S
MASSEY ENERGY CO NTS 03.250% 080115	576203A12		1,000.00	08/08/2011	967.50	12/06/2011	920.63	-46.87	-4.84%	S
MASTEC INC	576323109	MTZ	6.00	03/11/2011	84.98	06/25/2012	84.98	0.00	0.00%	L
MASTEC INC	576323109	MTZ	12.00	03/14/2011	235.70	06/25/2012	170.79	-64.91	-27.54%	L
MASTEC INC	576323109	MTZ	3.00	03/14/2011	58.92	06/25/2012	43.28	-15.64	-26.54%	L
MASTEC INC	576323109	MTZ	1.00	03/14/2011	14.16	06/25/2012	14.16	0.00	0.00%	L
MASTEC INC	576323109	MTZ	3.00	03/14/2011	58.92	06/26/2012	41.95	-16.97	-28.80%	L
MASTEC INC	576323109	MTZ	1.00	03/14/2011	19.64	06/26/2012	14.07	-5.57	-28.36%	L
MASTEC INC	576323109	MTZ	5.00	03/16/2011	94.83	06/26/2012	69.91	-24.92	-26.28%	L
MASTEC INC	576323109	MTZ	2.00	04/01/2011	41.75	06/26/2012	27.96	-13.79	-33.03%	L
MATTEL INC	577081102	MAT	28.00	08/30/2011	764.41	07/30/2012	992.85	228.44	29.88%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	15.00	05/10/2011	171.99	02/14/2012	147.62	-24.37	-14.17%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	13.00	05/10/2011	149.06	02/15/2012	126.40	-22.66	-15.20%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/10/2011	46.18	02/16/2012	38.85	-7.33	-15.87%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/10/2011	45.86	02/16/2012	38.85	-7.01	-15.29%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	3.00	05/11/2011	34.89	02/16/2012	29.20	-5.69	-16.31%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	3.00	05/11/2011	34.88	02/16/2012	29.14	-5.74	-16.46%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/11/2011	23.18	02/16/2012	19.43	-3.75	-16.18%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	5.00	05/11/2011	58.04	03/27/2012	47.24	-10.80	-18.61%	S



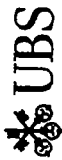
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	10.00	05/12/2011	116.03	03/27/2012	94.26	-21.77	-18.76%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	6.00	05/12/2011	169.62	03/27/2012	156.69	-12.93	-18.57%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/12/2011	23.13	03/27/2012	18.89	-4.24	-18.33%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/13/2011	23.01	03/27/2012	18.85	-4.16	-18.08%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	11.00	05/13/2011	125.60	03/27/2012	103.68	-21.92	-17.45%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/13/2011	23.00	03/28/2012	18.40	-4.60	-20.00%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	8.00	05/16/2011	91.10	03/28/2012	73.61	-17.49	-19.20%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	05/16/2011	11.33	03/28/2012	9.20	-2.13	-18.80%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	10.00	05/17/2011	111.90	03/28/2012	92.01	-19.89	-17.77%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/18/2011	45.29	03/28/2012	37.05	-8.24	-18.19%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	5.00	05/19/2011	57.05	03/28/2012	46.32	-10.73	-18.81%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	05/20/2011	11.47	03/28/2012	9.26	-2.21	-19.27%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/20/2011	22.90	03/28/2012	18.53	-4.37	-19.08%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	3.00	05/20/2011	34.29	03/29/2012	27.43	-6.86	-20.01%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	7.00	05/20/2011	80.02	03/30/2012	65.03	-14.99	-18.73%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/23/2011	45.58	03/30/2012	37.16	-8.42	-18.47%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	05/23/2011	11.42	04/02/2012	9.27	-2.15	-18.83%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	05/23/2011	11.40	04/02/2012	9.27	-2.13	-18.68%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	5.00	05/24/2011	56.99	04/02/2012	46.36	-10.63	-18.65%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	05/24/2011	11.38	04/02/2012	9.27	-2.11	-18.54%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/25/2011	45.91	04/02/2012	37.08	-8.83	-19.23%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	4.00	05/26/2011	46.70	04/02/2012	37.08	-9.62	-20.60%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	2.00	05/27/2011	23.70	04/02/2012	18.54	-5.16	-21.77%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	3.00	05/27/2011	35.69	04/02/2012	27.82	-7.87	-22.05%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	1.00	06/01/2011	11.93	04/02/2012	9.27	-2.66	-22.30%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	8.00	06/01/2011	95.47	04/03/2012	73.03	-22.44	-23.50%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	3.00	06/01/2011	35.81	04/03/2012	27.68	-8.13	-22.70%	S
MEDICAL PROPERTIES TRUST INC REIT	584631304	MPW	13.00	08/08/2011	122.20	04/03/2012	118.67	-3.53	-2.89%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
MEDICAL PROPERTIES TRUST INC REIT	58463J304	MPW	11.00	09/29/2011	101.06	04/03/2012	100.42	-0.64	-0.63%	S
MEDICAL PROPERTIES TRUST INC REIT	58463J304	MPW	18.00	09/29/2011	73.49	04/04/2012	72.54	-0.95	-1.29%	S
MEDTRONIC INC NTS CONV 01 625% 041513	585055AM8		1,000.00	08/23/2011	998.50	12/06/2011	1,003.13	4.63	0.46%	S
OTD041806 FC 101506										
MERCK & CO INC NEW COM	58933Y105	MRK	20.00	12/20/2011	737.96	07/19/2012	877.96	140.00	18.97%	S
MERCK & CO INC NEW COM	58933Y105	MRK	24.00	04/03/2012	926.06	07/30/2012	1,067.49	141.43	15.27%	S
METLIFE INC	59156R108	MET	7.00	04/23/2009	197.07	08/28/2012	240.25	48.18	25.08%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	11.00	03/09/2011	958.65	10/04/2011	577.58	-381.07	-39.75%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	13.00	03/11/2011	1,110.56	10/04/2011	682.60	-427.96	-38.54%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	4.00	03/11/2011	341.71	10/31/2011	270.70	-71.01	-20.78%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	10.00	03/16/2011	820.00	12/02/2011	618.48	-201.52	-24.58%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	8.00	03/22/2011	678.44	12/02/2011	494.79	-183.65	-27.07%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	2.00	07/01/2011	189.09	12/02/2011	123.70	-65.39	-34.58%	S
METLIFE INC 5.000% DUE 09/11/13	59156R116	MLU	6.00	08/25/2011	380.60	12/02/2011	371.09	-9.51	-2.50%	S
MICROSEMI CORP	595137100	MSCC	2.00	09/20/2011	33.79	08/28/2012	39.70	5.91	17.49%	S
MICROSEMI CORP	595137100	MSCC	4.00	09/20/2011	67.76	08/28/2012	79.39	11.63	17.16%	S
MICROSEMI CORP	595137100	MSCC	1.00	09/21/2011	16.94	08/28/2012	19.85	2.91	17.18%	S
MICROSOFT CORP	594918104	MSFT	75.00	11/29/2010	1,880.81	05/01/2012	2,407.68	526.87	28.01%	L
MICROSOFT CORP	594918104	MSFT	70.00	12/03/2010	1,883.97	05/01/2012	2,247.17	363.20	19.28%	L
MOLSON COORS BREWING CO 02 500% 073013	60871RAA8		2,000.00	05/05/2009	2,225.00	12/06/2011	2,116.25	-108.75	-4.89%	L
OTD061507 FC073007 NTS CONV										
MOLSON COORS BREWING CO 02 500% 073013	60871RAA8		1,000.00	11/04/2009	1,107.50	12/06/2011	1,058.13	-49.37	-4.46%	L
OTD061507 FC073007 NTS CONV										
MOLYCORP INC PFD CONV SE 5.500% SER A DUE 03/01/14	608753208	MCPRA	5.00	07/07/2011	543.75	12/02/2011	338.59	-205.16	-37.73%	S
MOLYCORP INC PFD CONV SE 5.500% SER A DUE 03/01/14	608753208	MCPRA	2.00	09/21/2011	170.00	12/02/2011	135.44	-34.56	-20.33%	S
MYR GROUP INC	55405W104	MYRG	1.00	03/29/2010	16.51	04/23/2012	16.79	0.28	1.70%	L
MYR GROUP INC	55405W104	MYRG	1.00	03/29/2010	16.52	04/24/2012	16.50	-0.02	-0.12%	L
MYR GROUP INC	55405W104	MYRG	3.00	03/29/2010	49.54	04/24/2012	49.96	0.42	0.85%	L
MYR GROUP INC	55405W104	MYRG	2.00	03/29/2010	33.03	04/25/2012	33.48	0.45	1.36%	L



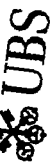
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
MYR GROUP INC	55405W104	MYRG	4.00	03/29/2010	66.05	04/26/2012	66.40	0.35	0.53%	L
MYR GROUP INC	55405W104	MYRG	1.00	05/18/2010	18.50	04/26/2012	16.51	-1.99	-10.76%	L
MYR GROUP INC	55405W104	MYRG	1.00	05/18/2010	18.50	04/27/2012	16.54	-1.96	-10.59%	L
MYR GROUP INC	55405W104	MYRG	8.00	05/18/2010	147.99	04/27/2012	131.95	-16.04	-10.84%	L
MYR GROUP INC	55405W104	MYRG	1.00	08/02/2010	17.29	04/27/2012	16.54	-0.75	-4.34%	L
MYR GROUP INC	55405W104	MYRG	1.00	08/02/2010	17.29	04/30/2012	16.56	-0.73	-4.22%	L
MYR GROUP INC	55405W104	MYRG	1.00	08/02/2010	17.30	05/01/2012	16.80	-0.50	-2.89%	L
MYR GROUP INC	55405W104	MYRG	1.00	08/02/2010	17.29	05/02/2012	15.90	-1.39	-8.04%	L
MYR GROUP INC	55405W104	MYRG	3.00	08/02/2010	51.87	05/02/2012	48.06	-3.81	-7.35%	L
MYR GROUP INC	55405W104	MYRG	1.00	08/02/2010	17.29	05/03/2012	16.29	-1.00	-5.78%	L
MYR GROUP INC	55405W104	MYRG	3.00	08/02/2010	51.88	05/03/2012	49.99	-1.89	-3.64%	L
MYR GROUP INC	55405W104	MYRG	1.00	02/16/2011	22.74	05/04/2012	16.43	-6.31	-27.75%	L
MYR GROUP INC	55405W104	MYRG	2.00	02/16/2011	45.73	05/07/2012	33.21	-12.52	-27.38%	L
MYR GROUP INC	55405W104	MYRG	1.00	03/09/2011	23.59	05/08/2012	16.33	-7.26	-30.78%	L
MYR GROUP INC	55405W104	MYRG	1.00	03/09/2011	23.58	05/09/2012	16.01	-7.57	-32.10%	L
MYR GROUP INC	55405W104	MYRG	2.00	03/09/2011	47.17	05/09/2012	32.31	-14.86	-31.50%	L
MYR GROUP INC	55405W104	MYRG	2.00	03/09/2011	47.17	05/10/2012	31.05	-16.12	-34.17%	L
MYR GROUP INC	55405W104	MYRG	4.00	01/06/2012	78.80	05/10/2012	62.09	-16.71	-21.21%	S
MYR GROUP INC	55405W104	MYRG	1.00	01/06/2012	19.70	05/11/2012	15.75	-3.95	-20.05%	S
NASDAQ STOCK MARK INC 02 500% 08/15/13	631103AA6		1,000.00	06/10/2011	1,000.00	10/19/2011	1,025.00	25.00	2.50%	S
NETAPP INC NTS CONV B/E 01 750% 06/01/13	64110DAB0		1,000.00	04/12/2011	1,562.36	12/06/2011	1,286.88	-275.48	-17.63%	S
NETMONT MINING CORP NTS 01 625% 07/15/17	651639AJ5		1,000.00	01/25/2011	1,368.77	12/06/2011	1,563.75	194.98	14.24%	S
NETMONT MINING CORP NTS 03 000% 02/15/12	651639AK2		1,000.00	03/29/2010	1,250.88	12/06/2011	1,455.63	204.75	16.37%	L
NEXTERA ENERGY INC 8.375% DUE 06/01/12	65339F309		28.00	06/23/2009	1,476.47	12/06/2011	1,398.22	-78.25	-5.30%	L
NEXTERA ENERGY INC 8.375% DUE 06/01/12	65339F309		11.00	12/16/2009	596.46	12/06/2011	549.30	-47.16	-7.91%	L
NORTH EAST UTILITIES	664397106	NU	40.00	12/20/2011	1,388.26	07/27/2012	1,597.32	209.06	15.06%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NORTHROP GRUMMAN CORP	NOC	9.00	10/23/2009	403.21	07/30/2012	599.83	196.62	48.76%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/23/2010	27.63	12/02/2011	35.16	7.53	27.25%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/23/2010	27.62	12/05/2011	35.19	7.57	27.41%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/23/2010	27.63	12/06/2011	35.10	7.47	27.04%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/23/2010	27.62	12/07/2011	34.55	6.93	25.09%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/24/2010	28.00	12/07/2011	34.48	6.48	23.14%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/24/2010	28.00	12/08/2011	33.97	5.97	21.32%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/24/2010	28.00	12/08/2011	33.79	5.79	20.68%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/28/2010	27.91	12/08/2011	33.96	6.05	21.68%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/28/2010	27.90	12/09/2011	34.00	6.10	21.86%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/29/2010	28.44	12/09/2011	34.00	5.56	19.55%	L
NORTHWESTERN CORP NEW	NWE	2.00	09/29/2010	56.77	12/09/2011	68.01	11.24	19.80%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/30/2010	28.48	12/12/2011	33.75	5.27	18.50%	L
NORTHWESTERN CORP NEW	NWE	1.00	09/30/2010	28.48	12/12/2011	33.80	5.32	18.68%	L
NORTHWESTERN CORP NEW	NWE	2.00	09/30/2010	56.96	12/13/2011	68.50	11.54	20.26%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/04/2010	28.83	12/13/2011	34.25	5.42	18.80%	L
NORTHWESTERN CORP NEW	NWE	3.00	10/06/2010	85.73	12/13/2011	102.73	17.00	19.83%	L
NORTHWESTERN CORP NEW	NWE	2.00	10/06/2010	57.15	01/05/2012	71.59	14.44	25.27%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/07/2010	28.85	01/06/2012	35.56	6.71	23.26%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/07/2010	28.84	01/09/2012	35.32	6.48	22.47%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/08/2010	28.84	01/09/2012	35.43	6.59	22.85%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/08/2010	28.84	01/10/2012	35.55	6.71	23.27%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/12/2010	28.78	01/10/2012	35.56	6.78	23.56%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/12/2010	28.78	01/11/2012	35.23	6.45	22.41%	L
NORTHWESTERN CORP NEW	NWE	2.00	10/14/2010	58.60	01/11/2012	70.69	12.09	20.63%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/14/2010	29.30	01/11/2012	35.34	6.04	20.61%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/15/2010	29.56	01/12/2012	35.51	5.95	20.13%	L
NORTHWESTERN CORP NEW	NWE	1.00	10/18/2010	29.56	01/12/2012	35.51	5.95	20.13%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

Consolidated report prepared for Drusilla Farwell Foundation

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NORTHWESTERN CORP NEW	668074305	NWE	1.00	10/20/2010	29.59	01/12/2012	35.50	5.91	19.97%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	10/21/2010	29.42	01/12/2012	35.51	6.09	20.70%	L
NORTHWESTERN CORP NEW	668074305	NWE	3.00	10/21/2010	88.24	01/20/2012	105.16	16.92	19.17%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	10/22/2010	29.17	01/20/2012	35.05	5.88	20.16%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/12/2010	28.64	01/20/2012	35.05	6.41	22.38%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/12/2010	28.67	01/24/2012	34.69	6.02	21.00%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/15/2010	28.67	01/24/2012	34.70	6.03	21.03%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/16/2010	28.74	01/26/2012	35.36	6.63	23.08%	L
NORTHWESTERN CORP NEW	668074305	NWE	2.00	11/16/2010	57.49	01/27/2012	70.41	12.92	22.47%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/16/2010	28.74	01/30/2012	34.87	6.13	21.33%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/16/2010	28.75	02/03/2012	35.54	6.79	23.62%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/16/2010	28.74	02/03/2012	35.73	6.99	24.32%	L
NORTHWESTERN CORP NEW	668074305	NWE	1.00	11/16/2010	28.74	02/06/2012	35.17	6.43	22.37%	L
NORTHWESTERN CORP NEW	668074305	NWE	2.00	02/16/2011	29.50	02/07/2012	35.29	5.79	19.63%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	02/16/2011	59.01	02/08/2012	70.11	11.10	18.81%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/08/2011	30.01	02/09/2012	35.08	5.07	16.89%	S
NORTHWESTERN CORP NEW	668074305	NWE	2.00	03/09/2011	30.01	02/10/2012	34.81	4.80	15.99%	S
NORTHWESTERN CORP NEW	668074305	NWE	4.00	03/16/2011	60.80	02/10/2012	69.59	8.79	14.46%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/16/2011	30.40	02/13/2012	35.09	4.69	15.43%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/16/2011	114.52	02/13/2012	139.73	25.21	22.01%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/28/2011	28.63	02/14/2012	34.93	6.30	22.00%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/28/2011	29.38	02/14/2012	34.92	5.54	18.86%	S
NORTHWESTERN CORP NEW	668074305	NWE	1.00	03/28/2011	29.38	02/15/2012	34.83	5.45	18.55%	S

Report created on: March 20, 2013



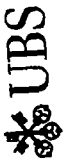
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
NORTHWESTERN CORP NEW	668074305	NWE	2.00	03/28/2011	58.75	02/15/2012	69.76	11.01	18.74%	S
NUSTAR ENERGY LP UNITS	670581102	NS	20.00	12/20/2011	1,133.60	02/02/2012	1,180.23	46.63	4.11%	S
NUVASIVE INC NTS CONV 02 750% 070117	670704AC9		1,000.00	09/21/2011	898.50	12/06/2011	731.25	-167.25	-18.61%	S
DTD062811 FC010112 B/E										
OASIS PETROLEUM INC	674215108	OAS	5.00	07/01/2010	72.45	04/20/2012	153.06	80.61	111.26%	L
OASIS PETROLEUM INC	674215108	OAS	3.00	07/12/2010	47.01	04/20/2012	92.02	45.01	95.75%	L
OIL STATES INTL INC	678026105	OIS	5.00	05/27/2009	124.46	02/17/2012	413.11	288.65	231.92%	L
OIL STATES INTL INC	678026105	OIS	2.00	07/30/2009	51.99	02/17/2012	164.22	112.23	215.87%	L
OIL STATES INTL INC	678026105	OIS	5.00	07/30/2009	129.96	04/20/2012	356.52	226.56	174.39%	L
OLIN CORP	680665205	OLN	5.00	10/04/2011	85.13	03/21/2012	106.27	21.14	24.83%	S
OLIN CORP	680665205	OLN	1.00	10/04/2011	17.02	03/21/2012	21.24	4.22	24.79%	S
OLIN CORP	680665205	OLN	1.00	10/04/2011	17.03	03/21/2012	21.37	4.34	25.48%	S
OLIN CORP	680665205	OLN	4.00	10/31/2011	76.57	03/21/2012	85.02	8.45	11.04%	S
OLIN CORP	680665205	OLN	2.00	10/31/2011	38.17	03/22/2012	41.79	3.62	9.48%	S
OLIN CORP	680665205	OLN	2.00	10/31/2011	38.20	03/22/2012	41.80	3.60	9.42%	S
OLIN CORP	680665205	OLN	3.00	10/31/2011	57.42	03/22/2012	62.69	5.27	9.18%	S
OLIN CORP	680665205	OLN	5.00	11/30/2011	94.32	03/22/2012	104.49	10.17	10.78%	S
OLIN CORP	680665205	OLN	5.00	11/30/2011	94.31	03/23/2012	106.23	11.92	12.64%	S
OLIN CORP	680665205	OLN	3.00	01/05/2012	62.40	03/23/2012	63.73	1.33	2.13%	S
OLIN CORP	680665205	OLN	4.00	02/01/2012	90.15	03/23/2012	84.98	-5.17	-5.73%	S
ON SEMICONDUCTOR CORP 02.625% 121526	682189AG0		1,000.00	01/27/2010	1,033.10	12/06/2011	1,122.50	89.40	8.65%	L
DTD121506 FC061507 NTS CONV										
OWENS & MINOR INC NEW	690732102	OMI	1.00	10/04/2011	26.97	05/02/2012	28.93	1.96	7.27%	S
OWENS & MINOR INC NEW	690732102	OMI	3.00	11/21/2011	86.33	05/02/2012	86.79	-0.46	-0.53%	S
OWENS & MINOR INC NEW	690732102	OMI	3.00	11/22/2011	86.33	05/02/2012	86.70	0.37	0.43%	S
OWENS & MINOR INC NEW	690732102	OMI	4.00	11/23/2011	113.11	05/02/2012	115.59	2.48	2.19%	S
OWENS & MINOR INC NEW	690732102	OMI	2.00	11/25/2011	56.53	05/02/2012	57.80	1.27	2.25%	S
OWENS & MINOR INC NEW	690732102	OMI	2.00	11/28/2011	58.09	05/02/2012	57.80	-0.29	-0.50%	S
OWENS & MINOR INC NEW	690732102	OMI	3.00	11/29/2011	87.85	05/02/2012	86.69	-1.16	-1.32%	S
OWENS & MINOR INC NEW	690732102	OMI	1.00	01/19/2012	29.36	05/02/2012	28.90	-0.46	-1.57%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
OWENS & MINOR INC NEW									
690732102	OMI	1.00	01/19/2012	29.39	05/03/2012	28.83	-0.56	-1.91%	S
OWENS & MINOR INC NEW									
690732102	OMI	4.00	01/20/2012	118.74	05/03/2012	115.33	-3.41	-2.87%	S
OWENS & MINOR INC NEW									
690732102	OMI	3.00	01/25/2012	91.91	05/03/2012	86.89	-5.02	-5.46%	S
OWENS & MINOR INC NEW									
690732102	OMI	1.00	01/25/2012	30.64	05/03/2012	28.83	-1.81	-5.91%	S
OWENS & MINOR INC NEW									
690732102	OMI	2.00	03/05/2012	58.52	05/03/2012	57.93	-0.59	-1.01%	S
OWENS & MINOR INC NEW									
690732102	OMI	5.00	03/06/2012	145.43	05/04/2012	142.49	-2.94	-2.02%	S
OWENS & MINOR INC NEW									
690732102	OMI	1.00	03/08/2012	29.56	05/04/2012	28.50	-1.06	-3.59%	S
OWENS & MINOR INC NEW									
690732102	OMI	3.00	03/08/2012	88.68	05/07/2012	85.54	-3.14	-3.54%	S
PACKAGING CORP OF AMERICA									
695156109	PKG	4.00	07/20/2009	71.96	12/08/2011	99.20	27.24	37.85%	L
PACKAGING CORP OF AMERICA									
695156109	PKG	1.00	07/20/2009	17.99	12/09/2011	24.80	6.81	37.85%	L
PACKAGING CORP OF AMERICA									
695156109	PKG	4.00	10/16/2009	88.05	12/09/2011	99.02	10.97	12.46%	L
PACKAGING CORP OF AMERICA									
695156109	PKG	7.00	10/16/2009	154.08	12/09/2011	173.59	19.51	12.66%	L
PACKAGING CORP OF AMERICA									
695156109	PKG	1.00	12/28/2009	23.81	12/12/2011	24.30	0.49	2.06%	L
PACKAGING CORP OF AMERICA									
695156109	PKG	4.00	12/28/2009	95.25	12/13/2011	96.98	1.73	1.82%	L
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	4.00	06/03/2011	79.00	03/01/2012	98.34	19.34	24.48%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/06/2011	39.73	03/01/2012	48.87	9.14	23.01%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/06/2011	19.87	03/01/2012	24.58	4.71	23.70%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/06/2011	19.86	03/02/2012	24.51	4.65	23.41%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/07/2011	40.82	03/02/2012	49.01	8.19	20.06%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/07/2011	20.38	03/02/2012	24.51	4.13	20.26%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/08/2011	19.90	03/02/2012	24.40	4.50	22.61%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/08/2011	39.81	03/02/2012	49.02	9.21	23.13%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/08/2011	19.82	03/02/2012	24.51	4.69	23.66%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	1.00	06/10/2011	19.75	03/02/2012	24.40	4.65	23.54%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/10/2011	39.51	03/27/2012	50.16	10.65	26.96%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	4.00	06/13/2011	78.70	03/27/2012	100.13	21.43	27.23%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/13/2011	39.35	03/27/2012	50.16	10.81	27.47%	S
PENSKE AUTOMOTIVE GROUP INC									
70959W103	PAG	2.00	06/13/2011	39.19	03/29/2012	49.78	10.59	27.02%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	5.00	06/13/2011	97.97	03/30/2012	123.49	25.52	26.05%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	2.00	06/13/2011	39.18	03/30/2012	49.63	10.45	26.67%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	3.00	06/13/2011	58.78	04/02/2012	74.04	15.26	25.96%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	06/16/2011	18.95	04/02/2012	24.62	5.67	29.92%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	06/16/2011	18.60	04/02/2012	24.63	6.03	32.42%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	06/16/2011	18.61	04/02/2012	24.68	6.07	32.62%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	5.00	06/16/2011	94.72	06/21/2012	116.77	22.05	23.28%	L
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	10.00	06/21/2011	208.64	06/21/2012	233.55	24.91	11.94%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	08/02/2011	20.82	06/21/2012	23.48	2.66	12.78%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	4.00	08/02/2011	83.26	06/21/2012	93.47	10.16	12.20%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	3.00	08/02/2011	62.45	06/22/2012	68.08	5.63	9.02%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	2.00	08/02/2011	42.00	06/25/2012	43.30	1.30	3.10%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	2.00	08/02/2011	41.63	06/25/2012	43.31	1.68	4.04%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	3.00	08/08/2011	55.54	06/25/2012	64.96	9.42	16.96%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	08/08/2011	18.51	06/26/2012	20.70	2.19	11.83%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	4.00	08/08/2011	74.05	06/26/2012	83.47	9.42	12.72%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	08/26/2011	16.87	06/26/2012	20.69	3.82	22.64%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	1.00	08/26/2011	16.86	06/27/2012	21.03	4.17	24.75%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	2.00	08/26/2011	33.73	06/28/2012	40.93	7.20	21.35%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	6.00	09/29/2011	95.40	06/28/2012	122.80	27.40	28.72%	S
PENSKE AUTOMOTIVE GROUP INC	70959W103	PAG	9.00	03/03/2011	570.02	07/30/2012	654.85	84.83	14.88%	L
PENSKE AUTOMOTIVE GROUP INC	713448108	PEP	15.00	03/03/2011	950.05	08/14/2012	1,082.84	132.79	13.98%	L
PEPSICO INC	713448108	PEP	9.00	03/03/2011	570.02	08/15/2012	653.26	83.24	14.60%	L
PEPSICO INC	713448108	PEP	4.00	03/11/2011	258.01	08/15/2012	290.34	32.33	12.53%	L
PEPSICO INC	713448108	PEP	45.00	05/03/2006	1,144.66	07/30/2012	1,065.12	-79.54	-6.95%	L
PFIZER INC	717081103	PSX	19.00	03/02/2006	564.76	07/30/2012	713.87	149.11	26.40%	L
PHILLIPS 66	718546104	PSX	7.00	11/11/2009	179.43	07/30/2012	263.01	83.58	46.58%	L
PHILLIPS 66	718546104	PSX	10.00	11/11/2009	256.34	08/28/2012	422.03	165.69	64.64%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PIMCO FOREIGN BOND FUND CLASS A (UNHEDGED)	722005196	MFPIFF	81.96	03/27/2008	942.56	12/29/2011	888.47	-54.09	-5.74%	L
PIMCO FOREIGN BOND FUND CLASS A (UNHEDGED)	722005196	MFPIFF	75.32	03/27/2008	866.24	01/18/2012	826.32	-39.92	-4.61%	L
PIMCO FOREIGN BOND FUND CLASS A (UNHEDGED)	722005196	MFPIFF	34.33	03/27/2008	394.78	02/29/2012	374.19	-20.59	-5.22%	L
PIMCO FOREIGN BOND FUND CLASS A (UNHEDGED)	722005196	MFPIFF	28.14	03/27/2008	323.58	03/12/2012	304.72	-18.86	-5.83%	L
PIMCO FOREIGN BOND FUND CLASS A (UNHEDGED)	722005196	MFPIFF	26.69	03/27/2008	306.93	08/30/2012	300.00	-6.93	-2.26%	L
PITNEY BOWES INC	724479100	PBI	8.00	12/13/2010	190.56	07/25/2012	105.98	-84.58	-44.38%	L
PITNEY BOWES INC	724479100	PBI	37.00	12/13/2010	881.34	07/26/2012	484.19	-397.15	-45.06%	L
PITNEY BOWES INC	724479100	PBI	25.00	12/16/2010	608.53	07/26/2012	327.16	-281.37	-46.24%	L
PITNEY BOWES INC	724479100	PBI	10.00	12/20/2010	245.27	07/26/2012	130.86	-114.41	-46.65%	L
PITNEY BOWES INC	724479100	PBI	24.00	03/28/2011	605.24	07/26/2012	314.07	-291.17	-48.11%	L
PITNEY BOWES INC	724479100	PBI	8.00	03/30/2011	204.01	07/26/2012	104.69	-99.32	-48.68%	L
PITNEY BOWES INC	724479100	PBI	11.00	03/30/2011	280.50	07/27/2012	144.37	-136.13	-48.53%	L
PITNEY BOWES INC	724479100	PBI	46.00	03/30/2011	1,173.04	08/03/2012	637.60	-535.44	-45.65%	L
PITNEY BOWES INC	724479100	PBI	55.00	02/09/2012	1,073.75	08/03/2012	762.35	-311.40	-29.00%	S
PITNEY BOWES INC	724479100	PBI	22.00	06/11/2012	310.23	08/03/2012	304.94	-5.29	-1.71%	S
PITNEY BOWES INC	724479100	PBI	3.00	06/11/2012	42.30	08/07/2012	42.65	0.35	0.83%	S
PITNEY BOWES INC	724479100	PBI	45.00	06/13/2012	634.31	08/07/2012	639.75	5.44	0.86%	S
PPL CORP UNIT 9.500% DUE 07/01/13	69351T601	PPLPRU	2.00	08/04/2010	112.44	12/05/2011	113.70	1.26	1.12%	L
PPL CORP UNIT 9.500% DUE 07/01/13	69351T601	PPLPRU	11.00	09/01/2010	631.95	12/05/2011	625.33	-6.62	-1.05%	L
PPL CORP UNIT 9.500% DUE 07/01/13	69351T601	PPLPRU	3.00	01/14/2011	161.97	12/05/2011	170.55	8.58	5.30%	S
PPL CORP UNIT 9.500% DUE 07/01/13	69351T601	PPLPRU	10.00	01/14/2011	539.88	12/06/2011	568.48	28.60	5.30%	S
PROGRESS ENERGY INC (CONTINGENT VALUE OBLIG)	743263AA3	PREX	1,500.00	11/30/2000	817.50	12/20/2011	1,125.00	307.50	37.61%	L
PROLOGIS NTS CONV B/E 02.625% 05/15/38	74340XAS0		1,000.00	04/23/2009	612.50	12/06/2011	982.50	370.00	60.41%	L
PRUDENTIAL JENNISSON NATURAL RESOURCES FUND INC A	74441K107	MFPRSP	460.51	02/23/2011	27,220.81	07/30/2012	20,000.00	-7,220.81	-26.53%	L
PRUDENTIAL JENNISSON NATURAL RESOURCES FUND INC A	74441K107	MFPRSP	22.25	02/23/2011	1,315.07	08/30/2012	970.00	-345.07	-26.24%	L
PVH CORP COM	693656100	PVH	2.00	03/09/2009	29.40	09/20/2011	131.77	102.37	348.20%	L
PVH CORP COM	693656100	PVH	1.00	04/29/2009	29.28	10/24/2011	73.17	43.89	149.90%	L



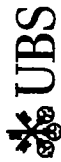
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
PVH CORP COM	693656100	PVH	2.00	03/09/2010	92.04	10/24/2011	147.31	55.27	60.05%	L
PVH CORP COM	693656100	PVH	3.00	03/09/2010	138.05	10/24/2011	219.49	81.44	58.99%	L
PVH CORP COM	693656100	PVH	3.00	03/09/2010	138.05	10/25/2011	215.70	77.65	56.25%	L
PVH CORP COM	693656100	PVH	1.00	05/20/2010	52.62	11/16/2011	69.09	16.47	31.30%	L
PVH CORP COM	693656100	PVH	1.00	05/20/2010	52.63	11/16/2011	69.17	16.54	31.43%	L
PVH CORP COM	693656100	PVH	3.00	07/16/2010	135.62	11/16/2011	207.25	71.63	52.82%	L
PVH CORP COM	693656100	PVH	2.00	07/16/2010	90.42	11/18/2011	131.84	41.42	45.81%	L
PVH CORP COM	693656100	PVH	1.00	07/22/2010	49.74	11/18/2011	65.92	16.18	32.53%	L
PVH CORP COM	693656100	PVH	4.00	07/22/2010	198.94	11/21/2011	253.73	54.79	27.54%	L
PVH CORP COM	693656100	PVH	1.00	07/22/2010	49.74	04/17/2012	89.47	39.73	79.88%	L
PVH CORP COM	693656100	PVH	4.00	01/11/2011	242.06	04/17/2012	357.87	115.81	47.84%	L
PVH CORP COM	693656100	PVH	2.00	01/11/2011	121.03	04/19/2012	178.83	57.80	47.76%	L
PVH CORP COM	693656100	PVH	2.00	01/24/2011	115.93	04/19/2012	178.83	62.90	54.26%	L
PVH CORP COM	693656100	PVH	2.00	01/24/2011	115.92	04/20/2012	178.12	62.20	53.66%	L
PVH CORP COM	693656100	PVH	5.00	02/16/2011	303.69	04/20/2012	445.31	141.62	46.63%	L
PVH CORP COM	693656100	PVH	4.00	03/16/2011	241.51	04/20/2012	356.25	114.74	47.51%	L
QLOGIC CORP	747277101	QLGC	1.00	07/21/2009	13.99	05/24/2012	13.78	-0.21	-1.50%	L
QLOGIC CORP	747277101	QLGC	6.00	07/21/2009	83.94	05/24/2012	83.16	-0.78	-0.93%	L
QLOGIC CORP	747277101	QLGC	3.00	07/21/2009	41.97	05/25/2012	41.74	-0.23	-0.55%	L
QLOGIC CORP	747277101	QLGC	18.00	08/18/2009	252.46	05/25/2012	250.42	-2.04	-0.81%	L
QLOGIC CORP	747277101	QLGC	2.00	09/14/2009	34.60	05/25/2012	27.82	-6.78	-19.60%	L
QLOGIC CORP	747277101	QLGC	14.00	09/14/2009	242.19	05/29/2012	195.79	-46.40	-19.16%	L
QLOGIC CORP	747277101	QLGC	14.00	05/06/2010	272.60	05/29/2012	195.78	-76.82	-28.18%	L
QLOGIC CORP	747277101	QLGC	2.00	05/06/2010	38.94	07/12/2012	25.82	-13.12	-33.69%	L
QLOGIC CORP	747277101	QLGC	4.00	05/05/2010	77.89	07/13/2012	51.49	-26.40	-33.89%	L
QLOGIC CORP	747277101	QLGC	1.00	05/20/2010	17.96	07/13/2012	12.83	-5.13	-28.56%	L
QLOGIC CORP	747277101	QLGC	2.00	05/20/2010	35.92	07/13/2012	25.75	-10.17	-28.31%	L
QLOGIC CORP	747277101	QLGC	3.00	05/20/2010	53.87	07/16/2012	37.66	-16.21	-30.09%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
QLOGIC CORP	747277101	QLGC	5.00	05/21/2010	89.48	07/16/2012	62.71	-26.77	-29.85%	L
QLOGIC CORP	747277101	QLGC	3.00	10/15/2010	51.20	07/16/2012	37.61	-13.59	-26.54%	L
QLOGIC CORP	747277101	QLGC	14.00	10/15/2010	238.96	07/16/2012	175.76	-63.20	-26.45%	L
QLOGIC CORP	747277101	QLGC	11.00	02/16/2011	201.44	07/16/2012	137.90	-63.54	-31.54%	L
QLOGIC CORP	747277101	QLGC	11.00	03/28/2011	198.23	07/17/2012	137.40	-60.83	-30.69%	L
QLOGIC CORP	747277101	QLGC	4.00	01/19/2012	66.37	07/17/2012	49.96	-16.41	-24.73%	S
QLOGIC CORP	747277101	QLGC	5.00	01/19/2012	82.97	07/18/2012	63.88	-19.09	-23.01%	S
QLOGIC CORP	747277101	QLGC	1.00	01/19/2012	16.59	07/18/2012	12.70	-3.89	-23.45%	S
QLOGIC CORP	747277101	QLGC	1.00	05/04/2012	14.30	07/18/2012	12.70	-1.60	-11.19%	S
QLOGIC CORP	747277101	QLGC	11.00	05/04/2012	162.27	07/18/2012	139.75	-22.52	-13.88%	S
QLOGIC CORP	747277101	QLGC	1.00	05/04/2012	14.29	07/19/2012	12.72	-1.57	-10.99%	S
QLOGIC CORP	747277101	QLGC	3.00	05/07/2012	44.97	07/19/2012	38.17	-6.80	-15.12%	S
QLOGIC CORP	747277101	QLGC	2.00	05/08/2012	30.00	07/19/2012	25.44	-4.56	-15.20%	S
QLOGIC CORP	747277101	QLGC	5.00	05/22/2012	88.12	07/19/2012	76.33	-11.79	-13.38%	S
RESOLUTE ENERGY CORP	76116A108	REN	1.00	03/23/2010	11.93	09/22/2011	11.70	-0.23	-1.93%	L
RESOLUTE ENERGY CORP	76116A108	REN	1.00	03/23/2010	11.93	09/22/2011	11.80	-0.13	-1.09%	L
RESOLUTE ENERGY CORP	76116A108	REN	2.00	03/23/2010	23.86	09/22/2011	23.38	-0.48	-2.01%	L
RESOLUTE ENERGY CORP	76116A108	REN	3.00	03/23/2010	35.78	09/22/2011	35.31	-0.47	-1.31%	L
RESOLUTE ENERGY CORP	76116A108	REN	2.00	03/23/2010	23.86	09/23/2011	23.46	-0.40	-1.68%	L
RESOLUTE ENERGY CORP	76116A108	REN	2.00	03/23/2010	23.85	09/23/2011	23.40	-0.45	-1.89%	L
RESOLUTE ENERGY CORP	76116A108	REN	4.00	04/13/2010	52.88	09/23/2011	46.93	-5.95	-11.25%	L
RESOLUTE ENERGY CORP	76116A108	REN	8.00	04/13/2010	105.75	09/26/2011	91.52	-14.23	-13.46%	L
RESOLUTE ENERGY CORP	76116A108	REN	2.00	04/13/2010	26.44	09/26/2011	23.03	-3.41	-12.90%	L
RESOLUTE ENERGY CORP	76116A108	REN	4.00	10/19/2010	47.86	09/26/2011	45.76	-2.10	-4.39%	S
RESOLUTE ENERGY CORP	76116A108	REN	1.00	10/19/2010	11.94	09/26/2011	11.44	-0.50	-4.19%	S
RESOLUTE ENERGY CORP	76116A108	REN	5.00	10/19/2010	59.83	09/27/2011	59.97	0.14	0.23%	S
RESOLUTE ENERGY CORP	76116A108	REN	11.00	10/22/2010	127.71	09/27/2011	131.94	4.23	3.31%	S
REYNOLDS AMERN INC (HOLDING CO)	761713106	RAI	22.00	01/17/2006	544.94	07/30/2012	1,023.19	478.25	87.76%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
ROVI CORP NTS CONV B/E 02.625% 021540	779376A88		2,000.00	07/26/2011	2,734.82	11/09/2011	2,000.06	-734.76	-26.87%	S
DTD021511 FC081511										
SALIX PHARMACEUTICALS 02.750% 051515	795435AC0		1,000.00	08/13/2010	1,146.51	12/06/2011	1,226.25	79.74	6.96%	L
DTD060310 FC111510 LTD (DELA)										
SANOFI SPON ADR	80105N105	SNY	10.00	10/25/2010	349.65	06/29/2012	376.34	26.69	7.63%	L
SANOFI SPON ADR	80105N105	SNY	10.00	10/27/2010	342.73	06/29/2012	376.34	33.61	9.81%	L
SANOFI SPON ADR	80105N105	SNY	10.00	10/29/2010	351.28	06/29/2012	376.33	25.05	7.13%	L
SANOFI SPON ADR	80105N105	SNY	20.00	11/01/2010	700.57	06/29/2012	752.68	52.11	7.44%	L
SANOFI SPON ADR	80105N105	SNY	60.00	11/03/2010	2,110.52	06/29/2012	2,258.02	147.50	6.99%	L
SANOFI SPON ADR	80105N105	SNY	10.00	12/08/2010	325.72	06/29/2012	376.34	50.62	15.54%	L
SBA COMMUNICATIONS CORP 01.875% 050113	78388JAN6		1,000.00	01/05/2010	1,062.16	12/01/2011	1,106.43	44.27	4.17%	L
DTD051608 FC110108 CONV										
SBA COMMUNICATIONS CORP 01.875% 050113	78388JAN6		1,000.00	07/01/2010	1,002.87	12/06/2011	1,118.13	115.26	11.49%	L
DTD051608 FC110108 CONV										
SBA COMMUNICATIONS CORP 01.875% 050113	78388JAN6		1,000.00	08/31/2011	1,094.91	12/06/2011	1,118.13	23.22	2.12%	S
DTD051608 FC110108 CONV										
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	3.00	01/22/2008	95.58	03/27/2012	166.00	70.42	73.68%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	1.00	07/25/2008	21.03	03/27/2012	55.28	34.25	162.86%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	1.00	07/25/2008	21.04	03/27/2012	55.33	34.29	162.98%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	1.00	07/25/2008	21.03	06/13/2012	39.36	18.33	87.16%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	3.00	07/25/2008	63.11	06/13/2012	120.78	57.67	91.38%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	19.00	08/05/2008	442.92	06/13/2012	747.75	304.83	68.82%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	2.00	08/12/2008	50.03	06/13/2012	78.71	28.68	57.33%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	3.00	09/23/2008	74.31	06/13/2012	120.67	46.36	62.39%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	2.00	03/09/2009	53.68	06/13/2012	80.45	26.77	49.87%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	2.00	05/20/2010	89.00	06/13/2012	80.45	-8.55	-9.61%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	2.00	10/22/2010	108.81	06/13/2012	80.45	-28.36	-26.06%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	4.00	10/22/2010	217.63	06/14/2012	158.59	-59.04	-27.13%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	1.00	12/14/2010	51.29	06/14/2012	39.65	-11.64	-22.69%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	5.00	12/14/2010	257.19	06/14/2012	198.24	-58.95	-22.92%	L
SCOTT'S MIRACLE-GRO CO CL A	810186106	SMG	5.00	01/06/2011	251.24	06/14/2012	198.23	-53.01	-21.10%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
810186106	SMG	3.00	02/16/2011	15.11	05/14/2012	118.95	38.16	-24.29%	L
810186106	SMG	2.00	03/09/2012	96.44	06/14/2012	79.29	-17.15	-17.78%	S
816850101	SMTC	2.00	04/17/2012	52.02	08/28/2012	49.48	-2.54	-4.88%	S
816850101	SMTC	3.00	04/17/2012	74.21	08/28/2012	74.21	0.00	0.00%	S
816850101	SMTC	1.00	04/17/2012	24.74	08/28/2012	24.74	0.00	0.00%	S
817251100	SXT	1.00	08/03/2009	25.23	10/24/2011	36.72	11.49	45.54%	L
817251100	SXT	1.00	08/03/2009	25.23	10/24/2011	36.84	11.61	46.02%	L
817251100	SXT	2.00	08/03/2009	50.70	10/25/2011	71.38	20.68	40.79%	L
817251100	SXT	3.00	09/02/2009	79.09	10/26/2011	106.69	27.60	34.90%	L
817251100	SXT	3.00	09/02/2009	79.08	12/05/2011	112.17	33.09	41.84%	L
817251100	SXT	3.00	09/02/2009	79.09	12/06/2011	111.15	32.06	40.54%	L
817251100	SXT	1.00	09/25/2009	27.30	12/06/2011	36.99	9.69	35.49%	L
817251100	SXT	2.00	09/25/2009	54.60	12/06/2011	74.10	19.50	35.71%	L
817251100	SXT	1.00	09/25/2009	27.30	01/10/2012	38.59	11.29	41.36%	L
817251100	SXT	2.00	09/25/2009	54.60	01/11/2012	77.08	22.48	41.17%	L
817251100	SXT	1.00	09/25/2009	27.30	01/11/2012	38.55	11.25	41.21%	L
817251100	SXT	4.00	09/25/2009	109.20	01/12/2012	154.28	45.08	41.28%	L
817251100	SXT	2.00	09/25/2009	54.60	01/12/2012	77.87	23.27	42.62%	L
817251100	SXT	1.00	09/25/2009	27.30	02/03/2012	40.87	13.57	49.71%	L
817251100	SXT	1.00	11/03/2009	25.32	02/03/2012	40.86	15.54	61.37%	L
817251100	SXT	1.00	11/03/2009	25.33	02/06/2012	40.55	15.22	60.09%	L
817251100	SXT	2.00	11/03/2009	50.64	02/07/2012	79.85	29.21	57.68%	L
817251100	SXT	1.00	11/03/2009	25.33	02/09/2012	38.71	13.38	52.82%	L
817251100	SXT	1.00	11/03/2009	25.32	02/09/2012	38.32	13.00	51.34%	L
817251100	SXT	1.00	11/03/2009	25.32	02/10/2012	37.59	12.27	48.46%	L
817251100	SXT	4.00	11/03/2009	101.29	02/10/2012	151.07	49.78	49.15%	L
817251100	SXT	3.00	11/09/2009	75.97	06/12/2012	108.99	33.02	43.46%	L
817251100	SXT	2.00	11/03/2009	50.65	06/13/2012	72.21	21.56	42.57%	L



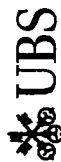
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	5.00	04/13/2010	149.34	06/13/2012	179.99	30.65	20.52%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	1.00	04/13/2010	29.87	06/14/2012	35.98	6.11	20.46%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	1.00	04/13/2010	29.87	06/14/2012	36.06	6.19	20.72%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	3.00	05/18/2010	86.55	06/14/2012	107.95	21.40	24.73%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	1.00	05/18/2010	28.84	06/18/2012	36.34	7.50	26.01%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	2.00	05/18/2010	57.70	06/19/2012	73.54	15.84	27.45%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	1.00	10/22/2010	32.11	06/20/2012	36.51	4.40	13.70%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	4.00	10/22/2010	128.44	06/21/2012	141.24	12.80	9.97%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	4.00	02/16/2011	134.55	06/21/2012	141.25	6.70	4.98%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	1.00	03/16/2011	32.32	06/21/2012	35.48	3.16	9.78%	L
SENSIENT TECHNOLOGIES CORP	81725T100	SXT	4.00	03/16/2011	129.29	06/21/2012	141.24	11.95	9.24%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/09/2010	27.32	01/05/2012	38.60	11.28	41.29%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/09/2010	27.32	01/06/2012	38.87	11.55	42.28%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/09/2010	27.33	01/06/2012	38.82	11.49	42.04%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/09/2010	27.32	06/22/2012	43.69	16.37	59.92%	L
SILGAN HOLDINGS INC	827048109	SLGN	4.00	02/09/2010	109.29	06/25/2012	170.07	60.78	55.61%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/10/2010	54.54	06/26/2012	84.85	30.31	55.57%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/10/2010	54.28	06/26/2012	84.85	30.57	56.32%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/11/2010	54.61	06/26/2012	84.85	30.24	55.37%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/12/2010	54.87	06/26/2012	84.85	29.98	54.64%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/16/2010	55.08	06/26/2012	84.63	29.55	53.65%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/16/2010	27.54	06/26/2012	42.42	14.88	54.03%	L
SILGAN HOLDINGS INC	827048109	SLGN	2.00	02/16/2010	55.04	06/26/2012	84.85	29.81	54.16%	L
SILGAN HOLDINGS INC	827048109	SLGN	3.00	02/16/2010	82.62	08/28/2012	124.07	41.45	50.17%	L
SILGAN HOLDINGS INC	827048109	SLGN	1.00	02/17/2010	27.75	08/28/2012	41.36	13.61	49.05%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	03/26/2010	48.16	01/20/2012	45.28	-2.88	-5.98%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	03/26/2010	48.15	01/20/2012	45.28	-2.87	-5.96%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	03/26/2010	48.15	01/23/2012	45.36	-2.79	-5.79%	L



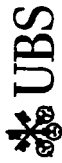
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SILICON LABORATORIES INC	826919102	SLAB	1.00	05/10/2010	46.47	01/23/2012	45.45	-1.02	-2.19%	L
SILICON LABORATORIES INC	826919102	SLAB	5.00	05/10/2010	232.37	01/24/2012	233.54	1.17	0.50%	L
SILICON LABORATORIES INC	826919102	SLAB	2.00	05/21/2010	89.04	01/24/2012	93.21	4.17	4.68%	L
SILICON LABORATORIES INC	826919102	SLAB	5.00	09/08/2010	176.74	01/24/2012	233.03	56.29	31.85%	L
SILICON LABORATORIES INC	826919102	SLAB	2.00	09/08/2010	70.69	04/25/2012	68.32	-2.37	-3.35%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	09/08/2010	35.35	04/25/2012	36.00	0.65	1.84%	L
SILICON LABORATORIES INC	826919102	SLAB	3.00	09/24/2010	110.57	04/25/2012	102.48	-8.09	-7.32%	L
SILICON LABORATORIES INC	826919102	SLAB	3.00	10/19/2010	112.41	04/25/2012	102.49	-9.92	-8.82%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	10/22/2010	37.98	04/25/2012	34.44	-3.54	-9.32%	L
SILICON LABORATORIES INC	826919102	SLAB	3.00	10/22/2010	113.96	04/25/2012	102.48	-11.48	-10.07%	L
SILICON LABORATORIES INC	826919102	SLAB	2.00	03/28/2011	86.52	04/25/2012	68.89	-17.63	-20.38%	L
SILICON LABORATORIES INC	826919102	SLAB	1.00	03/28/2011	43.26	04/26/2012	34.83	-8.43	-19.49%	L
SILICON LABORATORIES INC	826919102	SLAB	2.00	05/24/2011	86.32	04/26/2012	69.66	-16.66	-19.30%	S
SILICON LABORATORIES INC	826919102	SLAB	5.00	08/11/2011	164.98	04/26/2012	174.14	9.16	5.55%	S
SMITH A O CORP	831865209	AOS	3.00	04/01/2009	53.46	08/28/2012	162.65	109.19	204.25%	L
SOUTH JERSEY IND INC	838518108	SII	1.00	08/15/2011	47.81	12/02/2011	55.25	7.44	15.56%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/16/2011	48.54	12/05/2011	55.44	6.90	14.22%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/16/2011	49.21	12/06/2011	55.43	6.22	12.64%	S
SOUTH JERSEY IND INC	838518108	SII	2.00	08/18/2011	95.10	12/19/2011	110.42	15.32	16.11%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/18/2011	47.55	01/05/2012	56.65	9.10	19.14%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/18/2011	47.57	01/06/2012	56.11	8.56	18.00%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/19/2011	47.58	01/06/2012	56.24	8.67	18.23%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/19/2011	47.58	01/06/2012	56.11	8.53	17.93%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/22/2011	47.69	01/09/2012	55.66	7.97	16.71%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/26/2011	49.75	01/10/2012	56.31	6.56	13.19%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	08/26/2011	49.74	01/13/2012	55.17	5.43	10.92%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	09/09/2011	48.62	01/17/2012	55.77	7.15	14.71%	S
SOUTH JERSEY IND INC	838518108	SII	1.00	09/09/2011	48.62	01/18/2012	55.07	6.45	13.27%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/14/2011	49.35	01/18/2012	54.99	5.64	11.43%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/14/2011	49.34	01/19/2012	54.40	5.06	10.26%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/20/2011	51.44	01/19/2012	54.99	3.55	6.90%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/20/2011	51.44	01/20/2012	54.67	3.23	6.28%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/20/2011	51.44	01/24/2012	54.76	3.32	6.45%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/22/2011	48.04	01/24/2012	54.82	6.78	14.11%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/22/2011	48.03	01/25/2012	54.52	6.49	13.51%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/23/2011	48.79	01/25/2012	54.52	5.73	11.74%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/23/2011	48.78	01/26/2012	54.93	6.15	12.61%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/29/2011	49.61	01/27/2012	54.95	5.34	10.76%	S
SOUTH JERSEY IND INC	838518108	SJI	1.00	09/29/2011	49.60	02/01/2012	54.89	5.29	10.67%	S
STANLEY BLACK & DECKER 14 750% DUE 11/7/15	854502309	SWU	6.00	11/02/2010	633.00	12/02/2011	676.78	43.78	6.92%	L
STAPLES INC	855030102	SPLS	19.00	07/20/2012	238.24	07/30/2012	241.86	3.62	1.52%	S
SUNPWR CORP CONV B/E 04 500% 031515	867652AE9		1,000.00	04/29/2011	1,182.08	12/06/2011	724.38	-457.70	-38.72%	S
DTD040110 FC091510										
SUNPWR CORP CONV B/E 04 500% 031515	867652AE9		1,000.00	08/05/2011	1,048.70	12/06/2011	724.38	-324.32	-30.93%	S
SUNPWR CORP CONV B/E 04 500% 031515	867652AE9		1,000.00	09/08/2011	972.50	12/06/2011	724.38	-248.12	-25.51%	S
DTD040110 FC091510										
SUNPWR CORP CONV B/E 04 500% 031515	867652AE9		1,000.00	09/09/2011	965.00	12/06/2011	724.38	-240.62	-24.93%	S
SUNPWR CORP CONV B/E 04 500% 031515	867652AE9		1,000.00	10/13/2011	835.00	12/06/2011	724.38	-110.62	-13.25%	S
DTD040110 FC091510										
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/09/2011	16.41	07/20/2012	13.06	-3.35	-20.41%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	2.00	05/10/2011	33.35	07/20/2012	26.49	-6.86	-20.57%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/11/2011	16.99	07/20/2012	13.12	-3.87	-22.78%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/11/2011	17.03	07/23/2012	12.83	-4.20	-24.66%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/11/2011	16.98	07/23/2012	12.84	-4.14	-24.38%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/12/2011	16.81	07/23/2012	12.79	-4.02	-23.91%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/13/2011	16.86	07/23/2012	12.78	-4.08	-24.20%	L
SUPER MICRO COMPUTER INC	868000104	SMCI	1.00	05/16/2011	16.49	07/23/2012	12.79	-3.70	-22.44%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/17/2011	16.24	07/23/2012	12.78	-3.46	-21.31%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/17/2011	16.23	07/24/2012	12.46	-3.77	-23.23%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/18/2011	16.47	07/24/2012	12.45	-4.02	-24.41%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/19/2011	16.79	07/26/2012	12.82	-3.97	-23.65%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	05/20/2011	33.73	07/26/2012	25.66	-8.07	-23.93%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/20/2011	16.76	07/26/2012	12.81	-3.95	-23.57%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/23/2011	16.43	07/26/2012	12.83	-3.60	-21.91%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	05/24/2011	32.82	07/26/2012	25.65	-7.17	-21.85%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	05/25/2011	32.62	07/26/2012	25.66	-6.96	-21.34%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/26/2011	16.16	07/27/2012	12.72	-3.44	-21.29%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	3.00	05/26/2011	48.33	07/27/2012	38.15	-10.18	-21.06%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/27/2011	16.59	07/30/2012	12.77	-3.82	-23.03%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/31/2011	16.73	07/30/2012	12.72	-4.01	-23.97%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	06/01/2011	33.34	07/30/2012	25.43	-7.91	-23.73%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/01/2011	16.50	07/30/2012	12.72	-3.78	-22.91%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/02/2011	16.37	07/31/2012	12.51	-3.86	-23.58%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/03/2011	16.43	07/31/2012	12.52	-3.91	-23.80%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/06/2011	16.22	07/31/2012	12.51	-3.71	-22.87%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/07/2011	16.03	07/31/2012	12.56	-3.47	-21.65%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	3.00	06/07/2011	47.97	07/31/2012	37.54	-10.43	-21.74%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/08/2011	15.78	07/31/2012	12.55	-3.23	-20.47%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	3.00	06/08/2011	47.76	08/01/2012	36.48	-11.28	-23.62%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/09/2011	15.72	08/01/2012	12.16	-3.56	-22.65%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	06/10/2011	30.62	08/02/2012	24.61	-6.01	-19.63%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/13/2011	15.54	08/02/2012	12.31	-3.23	-20.79%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/14/2011	15.88	08/03/2012	12.43	-3.45	-21.73%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/15/2011	15.78	08/03/2012	12.54	-3.24	-20.53%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/16/2011	15.88	08/03/2012	12.54	-3.34	-21.03%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	07/07/2011	32.60	08/03/2012	25.09	-7.51	-23.04%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	07/08/2011	32.53	08/03/2012	25.08	-7.45	-22.90%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	07/08/2011	32.74	08/03/2012	25.08	-7.66	-23.40%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	07/11/2011	16.02	08/06/2012	12.50	-3.52	-21.97%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	07/12/2011	15.79	08/07/2012	12.40	-3.39	-21.47%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	07/12/2011	15.78	08/08/2012	12.46	-3.32	-21.04%	L
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	10/05/2011	26.07	08/08/2012	24.92	-1.15	-4.41%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	10/05/2011	26.07	08/09/2012	24.41	-1.66	-6.37%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	03/07/2012	16.57	08/10/2012	12.11	-4.46	-26.92%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/09/2012	16.41	08/10/2012	12.10	-4.31	-26.26%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/09/2012	16.41	08/13/2012	11.91	-4.50	-27.42%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	05/10/2012	33.80	08/14/2012	23.59	-10.21	-30.21%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/14/2012	16.38	08/15/2012	11.91	-4.47	-27.29%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	2.00	05/14/2012	32.77	08/16/2012	23.75	-9.02	-27.53%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/15/2012	16.55	08/17/2012	11.87	-4.68	-28.28%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/15/2012	16.51	08/17/2012	11.88	-4.63	-28.04%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	05/15/2012	16.55	08/20/2012	11.97	-4.58	-27.68%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	3.00	05/15/2012	49.65	08/20/2012	35.81	-13.84	-27.88%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	3.00	06/07/2012	48.02	08/21/2012	36.80	-11.22	-23.37%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/08/2012	15.88	08/21/2012	12.27	-3.61	-22.73%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	4.00	06/08/2012	63.51	08/22/2012	48.58	-14.93	-23.51%	S
SUPER MICRO COMPUTER INC	86800U104	SMCI	1.00	06/08/2012	15.88	08/28/2012	12.39	-3.49	-21.98%	S
SYMANTEC CORP 01.000% 06/15/13 DTD061606	871503AF5		1,000.00	11/05/2010	1,158.50	12/06/2011	1,139.38	-19.12	-1.65%	S
FC121506 CONV SR UNSECD	871503AF5		1,000.00	11/05/2010	1,158.50	12/06/2011	1,139.38	-19.12	-1.65%	S
SYMANTEC CORP 01.000% 06/15/13 DTD061606	871503AF5		1,000.00	11/09/2011	1,164.37	12/06/2011	1,139.38	-24.99	-2.15%	S
FC121506 CONV SR UNSECD	871503AF5		1,000.00	11/09/2011	1,164.37	12/06/2011	1,139.38	-24.99	-2.15%	S
TCW EMERGING MARKETS INCOME FUND CLASS N	87234N351	MFTCJA	398.81	06/23/2011	3,835.32	12/29/2011	3,574.44	-260.88	-6.80%	S
TCW EMERGING MARKETS INCOME FUND CLASS N	87234N351	MFTCJA	252.32	06/23/2011	2,856.32	01/18/2012	2,704.92	-151.40	-5.30%	S
TCW EMERGING MARKETS INCOME FUND CLASS N	87234N351	MFTCJA	81.38	06/23/2011	2,053.21	02/29/2012	2,036.89	-16.32	-0.79%	S
TCW EMERGING MARKETS INCOME FUND CLASS N	87234N351	MFTCJA	206.47	06/23/2011	2,337.24	03/12/2012	2,343.43	6.19	0.26%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TCW EMERGING MARKETS INCOME FUND CLASS IN	87234N351	MFTCA	19.66	06/23/2011	1,354.53	08/30/2012	1,400.00	45.47	3.36%	L
TCW EMERGING MARKETS LOCAL CURRENCY INCOME FUND	872365408	MFTCAW	272.09	06/23/2011	2,840.59	12/29/2011	2,538.57	-302.02	-10.63%	S
TCW EMERGING MARKETS LOCAL CURRENCY INCOME FUND	872365408	MFTCAW	223.76	06/23/2011	2,336.04	01/18/2012	2,174.94	-161.10	-6.90%	S
TCW EMERGING MARKETS LOCAL CURRENCY INCOME FUND	872365408	MFTCAW	186.14	06/23/2011	1,936.65	02/29/2012	1,915.41	-21.24	-1.10%	S
TCW EMERGING MARKETS LOCAL CURRENCY INCOME FUND	872365408	MFTCAW	199.91	06/23/2011	2,079.89	03/12/2012	2,055.09	-24.80	-1.19%	S
TCW EMERGING MARKETS LOCAL CURRENCY INCOME FUND	872365408	MFTCAW	137.12	06/23/2011	1,423.15	08/30/2012	1,400.00	-23.15	-1.63%	L
TECH DATA CORP	878237106	TECD	4.00	04/04/2011	205.58	09/09/2011	179.99	-25.59	-12.45%	S
TECH DATA CORP	878237106	TECD	1.00	04/25/2011	52.58	09/12/2011	44.51	-8.07	-15.35%	S
TECH DATA CORP	878237106	TECD	3.00	05/24/2011	138.21	09/12/2011	133.54	-4.67	-3.38%	S
TECH DATA CORP	878237106	TECD	3.00	05/24/2011	138.20	09/22/2011	134.69	-3.51	-2.54%	S
TECH DATA CORP	878237106	TECD	2.00	06/10/2011	89.53	09/23/2011	88.60	-0.93	-1.04%	S
TECH DATA CORP	878237106	TECD	2.00	06/10/2011	89.53	09/26/2011	88.98	-0.55	-0.61%	S
TECH DATA CORP CONV 02.750% 12/15/26 DTD 12/20/06 FC061507	878237AE6		2,000.00	05/21/2009	2,119.21	12/06/2011	2,000.00	-119.21	-5.63%	L
TELEFLEX INC	879369106	TFX	2.00	03/10/2008	103.42	08/28/2012	129.81	26.39	25.52%	L
TELEFLEX INC	879369106	TFX	1.00	03/25/2008	50.17	08/28/2012	64.91	14.74	29.38%	L
TENNECO INC	880349105	TEN	2.00	05/20/2010	39.74	09/30/2011	53.36	13.62	34.27%	L
TENNECO INC	880349105	TEN	6.00	05/20/2010	119.24	10/03/2011	152.73	33.49	28.09%	L
TENNECO INC	880349105	TEN	3.00	05/20/2010	60.74	10/04/2011	71.83	11.09	18.26%	L
TENNECO INC	880349105	TEN	2.00	05/20/2010	39.74	10/04/2011	47.89	8.15	20.51%	L
TENNECO INC	880349105	TEN	2.00	05/20/2010	40.49	10/28/2011	66.07	25.58	63.18%	L
TENNECO INC	880349105	TEN	3.00	02/16/2011	131.24	10/28/2011	99.10	-32.14	-24.49%	S
TENNECO INC	880349105	TEN	2.00	03/08/2011	80.45	10/28/2011	66.07	-14.38	-17.87%	S
TENNECO INC	880349105	TEN	1.00	03/08/2011	40.23	11/21/2011	26.07	-14.16	-35.20%	S
TENNECO INC	880349105	TEN	5.00	03/18/2011	200.64	11/21/2011	130.36	-70.28	-35.03%	S
TENNECO INC	880349105	TEN	1.00	04/12/2011	39.72	11/21/2011	26.07	-13.65	-34.37%	S
TENNECO INC	880349105	TEN	4.00	04/12/2011	158.89	11/22/2011	104.60	-54.29	-34.17%	S



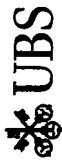
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/loss (\$)	Percent gain/loss (%)	Term
TEVA PHARMACEUTICAL 00.250% 020126	88163VAE9		1000.00	04/28/2010	263.18	12/05/2011	1045.63	-217.55	-17.22%	
TDOT 01.310% 080106 FINANCE CONV										
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		1.00	02/14/2011	56.59	01/30/2012	71.06	14.47	25.57%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	02/15/2011	114.42	01/30/2012	142.12	27.70	24.21%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	02/15/2011	114.07	01/30/2012	142.12	28.05	24.59%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		3.00	02/16/2011	170.04	01/30/2012	213.18	43.14	25.37%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		5.00	02/16/2011	283.25	01/30/2012	355.29	72.04	25.43%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	02/16/2011	112.52	01/30/2012	142.12	29.60	26.31%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		4.00	02/17/2011	224.92	01/30/2012	284.24	59.32	26.37%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		3.00	02/22/2011	165.39	01/30/2012	213.17	47.78	28.89%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	02/23/2011	108.92	01/30/2012	142.12	33.20	30.48%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	02/24/2011	108.12	01/30/2012	142.12	34.00	31.45%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		1.00	02/25/2011	55.14	01/30/2012	71.06	15.92	28.87%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		3.00	03/09/2011	171.17	01/30/2012	213.18	42.01	24.54%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	03/28/2011	114.03	01/30/2012	142.12	28.09	24.63%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		2.00	04/04/2011	120.64	01/30/2012	142.12	21.48	17.81%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		5.00	08/11/2011	218.26	01/30/2012	355.29	137.03	62.78%	S
THOMAS & BETTS CORP TENN *MERGER EFF. 05/2012*	884315102		3.00	08/26/2011	122.21	01/30/2012	213.18	90.97	74.44%	S
TIME WARNER INC NEW	887317303	TWX	18.00	12/07/2010	565.92	07/30/2012	694.42	128.50	22.71%	L
TOCQUEVILLE GOLD FUND	888894862	MFIYAA	4.03	06/23/2011	324.50	01/18/2012	305.30	-19.20	-5.92%	S
TOCQUEVILLE GOLD FUND	888894862	MFIYAA	3.98	06/23/2011	320.46	02/29/2012	313.58	-6.88	-2.15%	S
TOCQUEVILLE GOLD FUND	888894862	MFIYAA	12.32	09/23/2011	993.15	08/30/2012	800.00	-193.15	-19.45%	L
TOTAL S A FRANCE SPON ADR	89151E109	TOT	10.00	12/21/2007	803.69	08/28/2012	494.28	-309.41	-38.50%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
TOTAL S.A. FRANCE SPON/ADR	89151E109	TOI	1.00	01/03/2008	85.04	08/28/2011	49.43	-35.61	-41.87%	L
TRANSOCEAN SEDCO FOREX 01 500% 121537	893830AW9		1,000.00	09/29/2011	976.25	12/06/2011	981.00	4.75	0.49%	S
TRANSOCEAN SEDCO FOREX 01 500% 121537	893830AW9		1,000.00	10/20/2011	973.75	12/06/2011	981.00	7.25	0.74%	S
TRAVELERS COS INC/THE	89417E109	TRV	11.00	01/17/2006	510.95	07/30/2012	696.06	185.11	36.23%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	22.00	02/05/2010	135.33	09/09/2011	139.01	3.68	2.72%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	14.00	02/05/2010	86.11	09/09/2011	87.18	1.07	1.24%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	4.00	02/05/2010	24.60	09/12/2011	24.03	-0.57	-2.32%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	13.00	05/18/2010	87.87	09/12/2011	78.92	-8.95	-10.19%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	12.00	05/18/2010	81.11	09/12/2011	72.08	-9.03	-11.13%	L
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	2.00	04/27/2011	26.64	09/13/2011	11.98	-14.66	-55.03%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	8.00	04/27/2011	106.55	09/13/2011	47.86	-58.69	-55.08%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	2.00	05/11/2011	27.55	09/13/2011	11.97	-15.58	-56.55%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	16.00	05/11/2011	220.43	09/14/2011	94.88	-125.55	-56.96%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	2.00	06/27/2011	21.18	09/14/2011	11.99	-9.19	-43.39%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	6.00	06/27/2011	63.54	09/14/2011	35.58	-27.96	-44.00%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	8.00	07/13/2011	80.65	09/15/2011	48.49	-32.16	-39.88%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	8.00	07/28/2011	63.92	09/15/2011	48.48	-15.44	-24.16%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	4.00	07/28/2011	31.97	09/16/2011	23.99	-7.98	-24.96%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	6.00	07/28/2011	47.94	09/16/2011	36.01	-11.93	-24.89%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	11.00	07/28/2011	87.89	09/19/2011	62.94	-24.95	-28.39%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	4.00	08/03/2011	30.20	09/19/2011	22.63	-7.57	-25.07%	S
TRIQUINT SEMICONDUCTOR INC	89674K103	TQNT	9.00	08/03/2011	67.95	09/19/2011	51.49	-16.46	-24.22%	S
UNIT CORP	909218109	UNT	1.00	03/08/2010	45.72	09/22/2011	40.80	-4.92	-10.76%	L
UNIT CORP	909218109	UNT	3.00	03/08/2010	137.14	09/22/2011	121.01	-16.13	-11.76%	L
UNIT CORP	909218109	UNT	2.00	03/08/2010	91.43	09/23/2011	75.39	-16.04	-17.54%	L
UNIT CORP	909218109	UNT	1.00	03/08/2010	45.71	09/23/2011	39.36	-6.35	-13.89%	L
UNIT CORP	909218109	UNT	5.00	03/08/2010	228.58	09/26/2011	188.55	-40.03	-17.51%	L
UNIT CORP	909218109	UNT	1.00	03/08/2010	45.71	06/11/2012	37.67	-8.04	-17.59%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
UNIT CORP	909218109	UNT	1.00	04/06/2010	44.64	06/11/2012	37.66	-5.64%	L
UNIT CORP	909218109	UNT	6.00	04/06/2010	267.87	06/12/2012	223.33	-16.63%	L
UNIT CORP	909218109	UNT	3.00	05/18/2010	122.43	06/12/2012	111.23	-9.15%	L
UNIT CORP	909218109	UNT	1.00	05/18/2010	40.81	06/12/2012	37.22	-8.80%	L
UNIT CORP	909218109	UNT	1.00	05/18/2010	40.81	06/13/2012	37.00	-9.34%	L
UNIT CORP	909218109	UNT	4.00	07/23/2010	163.15	06/13/2012	147.68	-9.48%	L
UNIT CORP	909218109	UNT	1.00	07/23/2010	40.79	06/13/2012	36.99	-9.32%	L
UNIT CORP	909218109	UNT	1.00	12/02/2010	42.91	06/14/2012	36.49	-14.96%	L
UNIT CORP	909218109	UNT	1.00	12/02/2010	44.53	06/14/2012	36.48	-18.08%	L
UNIT CORP	909218109	UNT	2.00	12/09/2010	89.05	06/14/2012	72.98	-18.05%	L
UNIT CORP	909218109	UNT	3.00	12/10/2010	134.57	06/18/2012	108.88	-19.09%	L
UNIT CORP	909218109	UNT	3.00	12/10/2010	134.57	06/19/2012	109.96	-18.29%	L
UNIT CORP	909218109	UNT	2.00	11/30/2011	100.61	06/19/2012	73.31	-27.13%	S
UNIT CORP	909218109	UNT	3.00	12/01/2011	152.04	06/19/2012	109.96	-27.68%	S
UNIT CORP	909218109	UNT	1.00	12/05/2011	51.21	06/19/2012	36.51	-28.91%	S
UNIT CORP	909218109	UNT	1.00	12/05/2011	51.22	06/19/2012	36.65	-28.45%	S
UNIT CORP	909218109	UNT	2.00	01/06/2012	95.89	06/20/2012	74.16	-22.66%	S
UNIT CORP	909218109	UNT	1.00	01/06/2012	47.95	06/20/2012	36.52	-23.84%	S
UNIT CORP	909218109	UNT	2.00	01/06/2012	95.90	06/21/2012	69.69	-27.33%	S
UNIT STATES STEEL CORP 04 000% 051514 DTD050409 FC111509 NEW CONV	912909AE8	1,000.00	10/28/2011	1,127.50	12/06/2011	1,134.38	6.88	0.61%	S
US TSY INFL PROT BOND 03 625 % DUE 04/15/28 FACTOR 1.422140000000	912810FD5	2,000.00	09/09/2010	3,703.84	02/14/2012	4,252.30	548.46	14.81%	L
US TSY INFL PROT BOND 03 625 % DUE 04/15/28 FACTOR 1.422140000000	912810FD5	1,000.00	09/09/2010	1,851.60	02/16/2012	2,109.20	257.60	13.91%	L
US TSY INFL PROT NOTE 03 000 % DUE 07/15/12 FACTOR 1.278990000000	912828AF7	1,000.00	05/27/2010	1,344.01	04/13/2012	1,289.04	-51.97	-3.88%	L
US TSY INFL PROT NOTE 03 000 % DUE 07/15/12 FACTOR 1.278990000000	912828AF7	2,000.00	05/27/2010	2,715.27	07/15/2012	2,557.98	-157.29	-5.79%	L
US TSY INFL PROT NOTE 03 000 % DUE 07/15/12 FACTOR 1.278990000000	912828AF7	4,000.00	03/29/2011	5,483.30	07/15/2012	5,115.96	-367.34	-6.70%	L
US TSY INFL PROT NOTE 03 000 % DUE 07/15/12 FACTOR 1.278990000000	912828AF7	1,000.00	05/10/2011	1,360.00	07/15/2012	1,278.99	-81.01	-5.96%	L



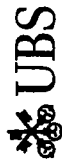
Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
US TSY NOTE 00 875 % DUE 02/29/12 DTD 02/28/10	912828MQ0		12,000.00	09/10/2010	12,077.38	02/29/2012	12,000.00	-77.38	-0.64%	L
FC 08/31/10										
US TSY NOTE 00 875 % DUE 02/29/12 DTD 02/28/10	912828MQ0		1,000.00	05/10/2011	1,005.70	02/29/2012	1,000.00	-5.70	-0.57%	S
FC 08/31/10										
US TSY NOTE 01 375 % DUE 02/28/19 DTD 02/29/12	912828SH4		1,000.00	03/01/2012	995.31	05/24/2012	1,016.41	21.10	2.12%	S
FC 08/31/12										
US TSY NOTE 01 375 % DUE 03/15/13 DTD 03/15/10	912828MT4		2,000.00	09/13/2010	2,033.76	03/01/2012	2,024.14	-9.62	-0.47%	L
FC 09/15/10										
US TSY NOTE 01 375 % DUE 03/15/13 DTD 03/15/10	912828MT4		1,000.00	05/10/2011	1,015.35	03/01/2012	1,012.07	-3.28	-0.32%	S
FC 09/15/10										
US TSY NOTE 01 500 % DUE 07/31/16 DTD 07/31/11	912828QX1		5,000.00	08/08/2011	5,103.52	03/01/2012	5,155.86	52.34	1.03%	S
FC 01/31/12										
US TSY NOTE 02 500 % DUE 01/15/29 FACTOR	912810PZ5		3,000.00	09/13/2010	3,718.03	01/26/2012	4,276.98	558.95	15.03%	L
1 071340000000										
US TSY NOTE 02 500 % DUE 01/15/29 FACTOR	912810PZ5		1,000.00	07/15/2011	1,260.34	01/27/2012	1,425.21	164.87	13.08%	S
1 071340000000										
US TSY NOTE 02 500 % DUE 01/15/29 FACTOR	912810PZ5		1,000.00	07/15/2011	1,260.20	01/31/2012	1,442.91	182.71	14.50%	S
1 071340000000										
US TSY NOTE 02 500 % DUE 01/15/29 FACTOR	912810PZ5		2,000.00	08/03/2011	2,650.54	02/28/2012	2,871.49	220.95	8.34%	S
1 071340000000										
US TSY NOTE 02 500 % DUE 01/15/29 FACTOR	912810PZ5		2,000.00	08/03/2011	2,650.31	02/29/2012	2,849.82	199.51	7.53%	S
1 071340000000										
VALMONT INDUSTRIES INC	920253101	VMI	2.00	10/27/2009	152.57	02/15/2012	225.12	72.55	47.55%	L
VALMONT INDUSTRIES INC	920253101	VMI	2.00	02/10/2010	136.14	02/15/2012	225.11	88.97	65.35%	L
VALMONT INDUSTRIES INC	920253101	VMI	2.00	02/10/2010	136.13	03/02/2012	219.44	83.31	61.20%	L
VALMONT INDUSTRIES INC	920253101	VMI	1.00	04/19/2010	82.59	03/05/2012	109.42	26.83	32.49%	L
VERIFONE HLDGS INC NTS 01 375% 061512	92342YAB5		1,000.00	08/17/2011	1,077.63	11/17/2011	1,109.38	31.75	2.95%	S
DTD061508 FC121508 CONV B/E										
VORNADO REALTY LP CONV 03 875% 041525	929043AC1		2,000.00	08/11/2009	2,031.02	12/06/2011	2,043.75	12.73	0.63%	L
DTD032905 FC101505										
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	1.00	11/04/2010	31.31	09/26/2011	25.69	-5.62	-17.95%	S
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	5.00	11/04/2010	156.54	09/26/2011	130.32	-26.22	-16.75%	S
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	2.00	12/09/2010	68.07	09/26/2011	51.39	-16.68	-24.50%	S
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	7.00	12/09/2010	238.23	09/27/2011	196.84	-141.39	-17.37%	S
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	3.00	01/24/2011	108.69	09/27/2011	84.36	-24.33	-22.38%	S
WADDELL & REED FINANCIAL INC CL A	930059100	WDR	3.00	03/09/2011	121.15	09/27/2011	84.36	-36.79	-30.37%	S



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WAL MART STORES INC	931142103	WMT	15.00	07/13/2011	810.44	06/05/2012	984.33	173.89	21.46%	S
WAL MART STORES INC	931142103	WMT	11.00	07/13/2011	594.32	07/30/2012	823.66	229.34	38.59%	L
WASHINGTON FEDERAL INC	938824109	WAFD	18.00	05/28/2009	229.95	06/21/2012	295.96	66.01	28.71%	L
WASHINGTON FEDERAL INC	938824109	WAFD	16.00	06/22/2009	207.44	06/21/2012	263.08	55.64	26.82%	L
WASHINGTON FEDERAL INC	938824109	WAFD	17.00	09/25/2009	280.13	06/21/2012	279.52	-0.61	-0.22%	L
WASHINGTON FEDERAL INC	938824109	WAFD	11.00	05/04/2010	19.64	06/21/2012	16.44	-3.20	-16.29%	L
WASHINGTON FEDERAL INC	938824109	WAFD	13.00	05/04/2010	255.31	06/22/2012	215.07	-40.24	-15.76%	L
WASHINGTON FEDERAL INC	938824109	WAFD	14.00	05/18/2010	265.47	06/22/2012	229.85	-35.62	-13.42%	L
WASHINGTON FEDERAL INC	938824109	WAFD	9.00	10/22/2010	132.53	06/22/2012	147.76	15.23	11.49%	L
WASHINGTON FEDERAL INC	938824109	WAFD	12.00	12/09/2010	185.27	06/22/2012	197.02	11.75	6.34%	L
WASHINGTON FEDERAL INC	938824109	WAFD	11.00	12/09/2010	169.83	06/25/2012	179.35	9.52	5.61%	L
WASHINGTON FEDERAL INC	938824109	WAFD	16.00	09/06/2011	222.18	06/25/2012	260.88	38.70	17.42%	S
WASHINGTON FEDERAL INC	938824109	WAFD	2.00	02/28/2012	32.74	06/25/2012	32.61	-0.13	-0.40%	S
WASHINGTON FEDERAL INC	938824109	WAFD	2.00	02/29/2012	32.54	06/25/2012	32.61	0.07	0.22%	S
WASHINGTON FEDERAL INC	938824109	WAFD	3.00	03/01/2012	48.67	06/25/2012	48.92	0.25	0.51%	S
WASHINGTON FEDERAL INC	938824109	WAFD	1.00	03/02/2012	16.15	06/25/2012	16.30	0.15	0.93%	S
WASTE CONNECTIONS INC	941053100	WCN	2.00	07/22/2010	46.81	01/18/2012	64.21	17.40	37.17%	L
WASTE CONNECTIONS INC	941053100	WCN	5.00	07/22/2010	117.04	01/18/2012	159.99	42.95	36.70%	L
WASTE CONNECTIONS INC	941053100	WCN	5.00	03/28/2011	142.50	01/18/2012	160.51	18.01	12.64%	S
WELLS FARGO & CO NEW	949746101	WFC	5.00	08/26/2010	117.49	07/30/2012	169.80	52.31	44.52%	L
WELLS FARGO & CO NEW	949746101	WFC	16.00	09/01/2010	391.86	07/30/2012	543.34	151.48	38.66%	L
WELLS FARGO & CO NEW CONV SER L CL A 7.500% PFD PAR VALUE 1000.00USD	949746804	WFCRR	1.00	08/11/2010	990.48	12/02/2011	1,041.59	51.11	5.17%	L
WESCO INTL INC	95082P105	WCC	6.00	02/05/2010	168.09	05/09/2012	373.80	205.71	122.38%	L
WESCO INTL INC	95082P105	WCC	1.00	02/05/2010	28.01	08/28/2012	59.84	31.83	113.64%	L
WESCO INTL INC	95082P105	WCC	2.00	03/11/2010	65.14	08/28/2012	119.67	54.53	83.71%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	6.00	03/11/2009	178.27	06/21/2012	299.05	120.79	67.76%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	1.00	03/11/2009	29.71	08/07/2012	49.35	19.64	66.11%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	2.00	03/11/2009	59.43	08/08/2012	97.46	38.03	63.99%	L



Realized gain/loss - from 09/01/2011 to 08/31/2012 (continued)

	CUSIP	Symbol	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Percent gain/(loss) (%)	Term
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	2.00	03/11/2009	59.42	08/09/2012	96.66	37.24	62.67%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	2.00	03/11/2009	59.43	08/10/2012	95.62	36.19	60.90%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	1.00	03/11/2009	29.71	08/13/2012	47.52	17.81	59.95%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	1.00	03/12/2009	30.08	08/13/2012	47.51	17.43	57.95%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	3.00	03/12/2009	90.22	08/14/2012	142.18	51.96	57.59%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	1.00	10/22/2010	36.17	08/14/2012	47.39	11.22	31.02%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	4.00	10/22/2010	144.69	08/15/2012	189.19	44.50	30.76%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	2.00	10/22/2010	72.35	08/16/2012	95.28	22.93	31.69%	L
WEST PHARMACEUTICAL SERVICES INC	955306105	WST	1.00	11/19/2010	38.47	08/16/2012	47.64	9.17	23.84%	L
WHIRLPOOL CORP	963320106	WHR	7.00	08/05/2011	459.92	07/30/2012	477.59	17.67	3.84%	S
WHIRLPOOL CORP	963320106	WHR	3.00	08/05/2011	197.11	08/28/2012	222.62	25.51	12.94%	L
WOLVERINE WORLD WIDE INC	978097103	WWW	5.00	12/24/2009	136.40	07/31/2012	222.73	86.33	63.29%	L
WOLVERINE WORLD WIDE INC	978097103	WWW	5.00	12/24/2009	136.40	08/01/2012	219.63	83.23	61.02%	L
WOLVERINE WORLD WIDE INC	978097103	WWW	4.00	05/18/2010	116.96	08/02/2012	173.41	56.45	48.26%	L
WPX ENERGY INC	982128103	WPX	30.00	12/20/2011	518.18	01/06/2012	522.93	4.75	0.92%	S
XILINX INC CONV BE 02.625% 06/15/ DTD 06/15/11	983919AF8		2,000.00	06/24/2011	2,600.10	12/06/2011	2,573.50	-26.60	-1.02%	S
YPF SOCIEDAD ANONIMA SPONS ADR SHS REP 1	984245100	YPF	40.00	12/20/2011	1,357.58	02/13/2012	1,357.55	-0.03	0.00%	S
CLD ARGENTINA ADR										
TOTAL REALIZED GAIN/(LOSS):					605,755.27		570,358.25	35,397.02	5.84%	

TOTAL GAINS:	40,307.15
TOTAL LOSSES:	-75,704.17
SHORT TERM - TOTAL REALIZED GAIN/(LOSS):	-7,323.42
LONG TERM - TOTAL REALIZED GAIN/(LOSS):	-28,073.60

DRUSILLA FARWELL FOUNDATION
38-6082430
PART IV, LINE 3

NAME	AMOUNT	ADDRESS	STATUS	PURPOSE
AFS-USA, INC.	\$ 2,000.00	ONE WHITEHALL ST 2ND FLOOR, NEW YORK, NY 10004	501 (c) (3)	scholarships
ALTERNATIVES FOR GIRLS	1,500.00	903 W GRAND BLVD, DETROIT, MI 48202	501 (c) (3)	assist high-risk girls avoid violence
ALZHEIMERS ASSOC	3,000.00	225N , MICHIGAN STE 1700, CHICAGO, IL 60601	501 (c) (3)	medical research
AMERICAN CANCER SOCIETY	1,500.00	29350 SOUTHFIELD STE 110, SOUTHFIELD, MI 48076	501 (c) (3)	cancer research
AMERICAN CANCER SOCIETY	500.00	1601 W COLONIAL ST, ORLANDO, FL 32804	501 (c) (3)	cancer research
ANGEL FLIGHT SOUTHWEST	700.00	8864 AIRPORT BLVD, LEESBURG, FL 34788	501 (c) (3)	transportation for medical facilities
ANN ARBOR ACADEMY	1,000.00	111 E MOSLEY ST, ANN ARBOR, MI 48104	501 (c) (3)	scholarships
BACH FESTIVAL SOCIETY	500.00	2450 MAITLAND CTR PKWY SUTE 201, MAITLAND, FL 32751	501 (c) (3)	support and promotion of arts
BOYS & GIRLS CLUBS OF CENTRAL FLORIDA	1,000.00	801 N MAGNOLIA AVE # 305, ORLANDO, FL 32803	501 (c) (3)	assist troubled children
BOYS & GIRLS CLUBS OF GILES COUNTY TN	3,000.00	PO BOX 369, PULASKI, TN 38478	501 (c) (3)	assist troubled children
BROTHER RICE	400.00	7101 LAHSER RD, BLOOMFIELD HILLS, MI 48301	501 (c) (3)	scholarships
BURNHAM INSTITUTE FOR MEDICAL RESEARCH	1,500.00	6400 SANGER RD, ORLANDO, FL 32827	501 (c) (3)	medical research
CAPUCHIN SOUP KITCHEN	1,500.00	1820 MT ELLIOTT, DETROIT, MI 48201	501 (c) (3)	feed & support homeless
CARE HOUSE OF OAKLAND COUNTY	1,500.00	44765 WOODWARD AVE, PONTIAC, MI 48341	501 (c) (3)	prevent child abuse
CHILDREN'S LEUKEMIA FOUNDATION	2,500.00	5455 CORPORATE DR SUITE 306, TROY, MI	501 (c) (3)	medical research
CHILDREN'S MINISTRIES, INC	1,000.00	612 BAYEAST DR, TRAVERSE CITY, MI 49686	501 (c) (3)	prevention of child abuse
CLARKSTON HIGH SCHOOL	2,000.00	6093 FLEMINGS LAKE RD, CLARKSTON, MI 48346	501 (c) (3)	scholarships
COALITION FOR THE HOMELESS	800.00	639 W CENTRAL BLVD, ORLANDO, FL 32801	501 (c) (3)	assist indigent families
CORNERSTONE CHARTER ACADEMY	1,000.00	5903 RANDOLPH AVE, BELLE ISLE, FL 32809	501 (c) (3)	charter school
COTS	1,500.00	26 PETERBORO, DETROIT, MI 48201	501 (c) (3)	assist homeless
DARTMOUTH COLLEGE	1,500.00	6066 DEVELOPMENT OFFICE, HANOVER, NH 03755	501 (c) (3)	scholarships
DEARBORN SYMPHONY	1,000.00	BOX 2063, DEARBORN, MI 48123	501 (c) (3)	promotion of performing arts
DETROIT INSTITUTE OF ARTS	2,500.00	5200 WOODWARD AVE, DETROIT, MI 48202	501 (c) (3)	support of arts
DETROIT PUBLIC TV	1,500.00	7441 SECOND AVE, DETROIT, MI 48202	501 (c) (3)	support public television
DETROIT RESCUE MISSION	2,500.00	150 STIMSON, DETROIT, MI 48201	501 (c) (3)	assist homeless
DETROIT SYMPHONY ORCHESTRA	1,000.00	3711 WOODWARD AVE, DETROIT, MI 48201	501 (c) (3)	support and promotion of arts
DISABLED AMERICAN VETERANS	500.00	P.O BOX 14301, CINCINNATI, OH 45250	501 (c) (3)	support veterans
ELKIN CITY SCHOOLS	2,000.00	202 W SPRING ST, ELKIN, NC 28621	501 (c) (3)	education
EMOTIONS DANCE CO	400.00	PO BOX 162182, ALTAMONTE SPRINGS, FL 32716	501 (c) (3)	education thru dance
EPILEPSY ASSOC OF CENTRAL FLORIDA	2,000.00	109 N KIRKMAN RD, ORLANDO, FL 32811	501 (c) (3)	improve quality of live for persons with epilepsy
EVANS SCHOLARS	1,500.00	ONE BRIAR RD, GOLF, IL 60029	501 (c) (3)	scholarships
FAIRLANE MUSIC GUILD	500.00	4901 EVERGREEN, DEARBORN, MI 48128	501 (c) (3)	music scholarships
FERN CREEK ELEMENTARY SCHOOL FOUNDATION	200.00	1121 N FERNCREEK AVE, ORLANDO, FL 32803-2650	501 (c) (3)	assist general operations
FIRST PRESBYTERIAN CHURCH OF ORLANDO	2,000.00	106 E CHURCH, ORLANDO, FL 32801	501 (c) (3)	assist general operations
FIRST STEP	2,500.00	4400 S VENOY, WAYNE, MI 48184	501 (c) (3)	support individuals of domestic violence
FLORIDA FILM FESTIVAL	1,600.00	1300 S ORLANDO AVE, MAITLAND, FL 32751	501 (c) (3)	support of arts
FLORIDA HOSPITAL FOUNDATION	1,000.00	2710 N ORANGE AVE STE 200, ORLANDO, FL 32804	501 (c) (3)	assist ill children to heal
FLORIDA OPERA THEATRE	1,000.00	P O BOX 547937, ORLANDO, FL 32854	501 (c) (3)	support of arts
FOUNDATION FOR FOSTER CHILDREN	700.00	2307 EDGEWATER DR, ORLANDO, FL 32804	501 (c) (3)	raising awareness & support for foster children

DRUSILLA FARWELL FOUNDATION

38-6082430

PART IV, LINE 3

NAME	AMOUNT	ADDRESS	STATUS	PURPOSE
FOUNDATION FOR SUCCESS	1,100.00	P O BOX 1985, WINTER PARK, FL 32790	501 (c) (3)	scholarships
FOREST ELEMENTARY SCHOOL	2,500.00	19400 HAMPTON, RIVERVIEW, MI 48193	501 (c) (3)	scholarships
FORGOTTEN HARVEST	1,300.00	21800 GREENFIELD RD, OAK PARK, MI 48237	501 (c) (3)	feed & support homeless
FRIENDS OF W P. POLICE & FIRE	500.00	P O BOX 1240 WINTER PARK, FL 32790	501 (c) (3)	assist civic operations
FRIENDS OF DARTMOUTH ROWING	100.00	6083 ALUMNI GYMNASIUM, HANOVER, NH 03755	501 (c) (3)	scholarships
GLEANERS FOOD BANK	2,500.00	2131 BEAUFIT, DETROIT, MI 48207	501 (c) (3)	help to indigent families
GREATER ORLANDO FOOD BANK	600.00	150 W MICHIGAN ST STE A, ORLANDO, FL 32807	501 (c) (3)	help to indigent families
GREATER ORLANDO UNION RESCUE MISSION	1,000.00	1521 W WASHINGTON ST, ORLANDO, FL 32805	501 (c) (3)	food & shelter for the homeless
GROSSE ILE PRESBYTERIAN CHURCH	1,500.00	7925 HORSEMILL RD, GROSSE ILE, MI 48138	501 (c) (3)	assisst general operations
HARBOR HOUSE	1,000.00	P O BOX 680748, ORLANDO, FL 32868	501 (c) (3)	provide shelter to eliminate domestic violence
HOUSE OF HOPE	500.00	P O BOX 560484, ORLANDO, FL 32856	501 (c) (3)	assist christian programs for troubled teens
JUVENILE DIABETES RESEARCH	1,500.00	120 WALL ST, NEW YORK, NY 10005	501 (c) (3)	medical research
LAKE WALES CARE CENTER	1,000.00	140 E. PARK AVE, LAKE WALES, FL 33853	501 (c) (3)	promotion and support of arts
LAKE WALES YMCA	700.00	1001 BURNS AVE, LAKE WALES, FL 33853	501 (c) (3)	wellness programs
LIGHTHOUSE CENTRAL FLORIDA	300.00	215 E NEW HAMPSHIRE ST, ORLANDO, FL 32804	501 (c) (3)	assist sight impaired
MACOMB COMM COLLEGE FOUNDATION	1,500.00	14500 E 12 MILE RD, WARREN, MI 48088	501 (c) (3)	scholarships
MAKE A WISH FOUNDATION	200.00	1020 N ORANGE AVE STE 100, MAITLAND, FL 32751	501 (c) (3)	grant wishes of terminally ill
MARCH OF DIMES DETROIT	1,000.00	P O BOX 321190, DETROIT, MI 48232	501 (c) (3)	assist in prevention of birth defects
MARTIN METHODIST COLLEGE	3,000.00	433 W. MADISON ST, PULASKI, TN 38478	501 (c) (3)	scholarships
MICHIGAN ACCOUNTANCY FOUNDATION	1,500.00	5430 CORPORATE DR, TROY, MI 48098	501 (c) (3)	scholarships
MOT	1,500.00	1526 BROADWAY, DETROIT, MI 48226	501 (c) (3)	promotion and support of performing arts
NADA CHARITY	1,000.00	1900 W BIG BEAVER, TROY, MI 48098	501 (c) (3)	support for disadvantaged children
NAPLES UNITED CHURCH OF CHRIST	1,000.00	5200 CRAYTON RD, NAPLES, FL 34103	501 (c) (3)	assist general operations
NEOPOLITAIN LIGHT HOUSE	2,500.00	P O BOX 24709, CHICAGO, IL 60624	501 (c) (3)	support abused women and children
NEW HOPE FOR KIDS	1,000.00	900 N MAITLAND AVE, MAITLAND, FL 32751	501 (c) (3)	support for disadvantaged children
OAKLAND UNIVERSITY	5,000.00	JOHN DODGE HOUSE 122 WILSON HALL, ROCHESTER, MI 48309	501 (c) (3)	scholarships
ORANGE CTY REGIONAL HISTORY CENTER	500.00	65 E CENTRAL BLVD, ORLANDO, FL 32801	501 (c) (3)	protection of historical
ORLANDO PERFORMING ARTS CENTER	3,000.00	455 S ORANGE AVE STE 410, ORLANDO, FL 32801	501 (c) (3)	promotion and support performing arts
ORLANDO PHILHARMONIC ORCHESTRA	300.00	812 ROLLINS ST, ORLANDO, FL 32804	501 (c) (3)	promotion and support performing arts
ORLANDO SCIENCE CENTER	300.00	777 E PRINCETON ST, ORLANDO, FL 32803	501 (c) (3)	assist general operations
PRESBYTERIAN VILLAGES OF MICHIGAN	1,200.00	26200 LAHSER RD STE 300, SOUTHFIELD, MI 48034	501 (c) (3)	support religion
RIVERVIEW COMM HIGH SCHOLL	1,500.00	12431 LONGSDORF, RIVERVIEW, MI 48193	501 (c) (3)	scholarships
ROLLINS COLLEGE	6,500.00	203 E LYMAN AVE, WINTER PARK, FL 32789	501 (c) (3)	scholarships
RONALD MCDONALD HOUSE	200.00	2201 ALDEN RD, ORLANDO, FL 32803	501 (c) (3)	scholarships
RUSSELL HOME FOR ATYPICAL CHILDREN	1,000.00	510 HOLDEN AVE, ORLANDO, FL 32839	501 (c) (3)	assist indigent families medical needs
SALVATION ARMY	2,500.00	415 W COLONIAL DR., ORLANDO, FL 32804	501 (c) (3)	housing for intellectual & physical disabilities
SECOND HARVEST FOOD BANK OF CENTRAL FLORIDA	1,000.00	2008 BRENGLE AVE, ORLANDO, FL 32808	501 (c) (3)	assist indigent families
SENIORS FIRST INC	1,000.00	5395 L B MCLEOD RD, ORLANDO, FL 32811	501 (c) (3)	assist indigent families
SHADES OF PINK FOUNDATION	3,000.00	3577 W. 13 MILE RD # 201, ROYAL OAK, MI 48073	501 (c) (3)	meals for the homebound
SOUTH OAKLAND SHELTER	1,000.00	431 N MAIN ST, ROYAL OAK, MI 48007	501 (c) (3)	assist patients with breast cancer
STEPHEN TULLOCH FOUNDATION	1,500.00	80 S 8TH ST SUITE 2000, MINNEAPOLIS, MN 55402	501 (c) (3)	prevention of child abuse
			501 (c) (3)	benefit underprivileged children

DRUSILLA FARWELL FOUNDATION
38-6082430
PART IV, LINE 3

NAME	AMOUNT	ADDRESS	STATUS	PURPOSE
SWEETWATER EPISCOPAL ACADEMY	4,000 00	251 E LAKE BRANTLEY DR, LONGWOOD, FL 32779	501 (c) (3)	educational assistance
THE EVERGLADES FOUNDATION	2,000 00	18001 OLD CUTTER RD SUITE 625, PALMETTO BAY, FL 33157	501 (c) (3)	environmental assistance
THE FLORIDA SOCIETY OF NEUROLOGY	1,200 00	P.O. BOX 14096, GAINESVILLE, FL 32604	501 (c) (3)	educational assistance
UNITED ARTS OF CENTRAL FLORIDA	4,500 00	1111 N ORANGE BLVD, ORLANDO, FL 32804	501 (c) (3)	promote and support arts
UNIVERSITY OF MICHIGAN	4,000 00	3003 SOUTH STATE STREET STE 8000, ANN ARBOR, MI 48109	501 (c) (3)	building fund
UNIVERSITY OF MICHIGAN SCHOOL OF BUSINESS	1,500 00	701 TAPPAN ST ROOM D 1235, ANN ARBOR, MI 48109	501 (c) (3)	scholarships
UNIVERSITY OF MICHIGAN LAW SCHOOL	2,000 00	109 E MADISON STE 3000, ANN ARBOR, MI 48104	501 (c) (3)	scholarships
U OF M PRECHTER BIPOLAR RESEARCH FUND	1,500 00	4250 PLYMOUTH RD, ANN ARBOR, MI 48109	501 (c) (3)	medical research
VALENCIA FOUNDATION	1,000 00	190 S ORANGE AVE, ORLANDO, FL 32801	501 (c) (3)	scholarships
VANDERBILT UNIVERSITY	500 00	2525 WEST END AVE, NASHVILLE, TN 37203	501 (c) (3)	scholarships
VERIDATITAS	1,500 00	30161 SOUTHFIELD RD, STE 301, SOUTHFIELD MI	501 (c) (3)	promote health & well being of children
WAYNE STATE UNIVERSITY	1,000 00	P O BOX 29205 THE PRESIDIO, SAN FRANCISCO, CA 94129	501 (c) (3)	scholarships
WESTERN CHRISTIAN SCHOOL	2,500 00	5700 CASS AVE SUITE 4200, DETROIT, MI 48202	501 (c) (3)	scholarships
WINTER PARK MEMORIAL HOSPITAL	200 00	1551 BELCHER RD, PALM HARBOR, FL 34683	501 (c) (3)	scholarships
WOUNDED WARRIORS PROJECT	1,000 00	200 N LAKEMONT AVE., WINTER PARK, FL 32792	501 (c) (3)	assistance with medical care
	1,000 00	4899 BELFAST RD, JACKSONVILLE, FL 32256	501 (c) (3)	aid & help to wounded soldiers
TOTAL	\$ 143,500 00			

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 ☒
- 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 File by the due date for filing your return. See instructions.	Name of exempt organization DRUSILLA FARWELL FOUNDATION		Employer identification number 38-6082430
	Number, street, and room or suite no. If a P.O. box, see instructions. 3250 W BIG BEAVER SUITE 101		
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. TROY MI 48084		

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

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	03	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

- The books are in the care of ▶ **LESLIE WISE**
Telephone No. ▶ **248-649-8930** 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 APR 15, 20 13, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
▶ ☐ calendar year 20____ or
▶ ☒ tax year beginning Sep 01, 20 11, and ending Aug 31, 20 12

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	\$	7,788.
b If this application is for Form 990-PF or 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	4,788.
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	\$	3,000.

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.