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Form **990-PF**

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

OMB No 1545-0052

Department of the Treasury
Internal Revenue Service

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

2011

For calendar year 2011 or tax year beginning December 01, 2011, and ending November 30, 2012

Name of foundation New Balance Foundation		A Employer identification number 04-6470644
Number and street (or P O box number if mail is not delivered to street address) 20 Guest Street	Room/suite	B Telephone number (see instructions) 617-783-4000
City or town, state, and ZIP code Boston, Massachusetts 02135-2088		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 115,984,852	J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)		0			
2 Check ☐ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		506	506	NONE	
4 Dividends and interest from securities		4,512,418	4,512,418		
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		251,828			
b Gross sales price for all assets on line 6a 66,384,151					
7 Capital gain net income (from Part IV, line 2)			251,828		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less: Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)					
12 Total. Add lines 1 through 11		4,764,752	4,764,752	NONE	
13 Compensation of officers, directors, trustees, etc.					
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees (attach schedule)					
b Accounting fees (attach schedule)					
c Other professional fees (attach schedule)					
17 Interest					
18 Taxes (attach schedule) (see instructions)		30,500			500
19 Depreciation (attach schedule) and depletion					
20 Occupancy					
21 Travel, conferences and meetings					
22 Printing and publications					
23 Other expenses (attach schedule)		88,089	88,089		
24 Total operating and administrative expenses. Add lines 13 through 23		118,589	88,089		500
25 Contributions, gifts, grants paid		6,281,411			6,281,411
26 Total expenses and disbursements. Add lines 24 and 25		6,400,000	88,089	NONE	6,281,911
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		(1,635,248)			
b Net investment income (if negative, enter -0-)			4,676,663		
c Adjusted net income (if negative, enter -0-)				NONE	

For Paperwork Reduction Act Notice, see instructions.

Cat No 11289X

Form **990-PF** (2011)

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SIMT 4

SIMT 5

SIMT 8

SIMT 8

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	1,500	256,837	256,837
	2 Savings and temporary cash investments	700,470	1,890,299	1,890,299
	3 Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U.S. and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)	112,890,608	109,879,020	113,432,524 <i>STMT 6</i>
	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)	430,608	361,782	405,192 <i>STMT 6</i>
	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)	114,023,186	112,387,938	115,984,852
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 ▶ <u>MARGIN LOAN</u>)	187,220	NONE	
	23 Total liabilities (add lines 17 through 22)	187,220	NONE	
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, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	113,835,966	112,387,938	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	113,835,966	112,387,938	
	31 Total liabilities and net assets/fund balances (see instructions)	114,023,186	112,387,938	

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	113,835,966
2 Enter amount from Part I, line 27a	2	(1,635,248)
3 Other increases not included in line 2 (itemize) ▶ <u>REVERSE OF MARGIN LOAN FROM PRIOR YEAR</u>	3	187,220
4 Add lines 1, 2, and 3	4	112,387,938
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	112,387,938

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, • 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a				
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				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
a				
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	251,828 <i>Sheet 3</i>		
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.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	6,514,910	118,262,397	.05508860098
2009	6,237,466	116,608,902	.05349047879
2008	5,974,678	101,709,674	.05874247517
2007	6,409,110	125,915,767	.05089997983
2006	6,381,905	123,865,057	.05152304576
2 Total of line 1, column (d)	2	.26974458053	
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	.0539489161	
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	113,359,165	
5 Multiply line 4 by line 3	5	6,115,604	
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	46,767	
7 Add lines 5 and 6	7	6,162,371	
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	6,281,911	

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	46,767	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2		
3	Add lines 1 and 2	3	46,767	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4		
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	46,767	
6	Credits/Payments:			
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	63,434	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	63,434	
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	0	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	16,667	
11	Enter the amount of line 10 to be: Credited to 2012 estimated tax 16,667 Refunded	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		✓
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>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.</i>		✓
c Did the foundation file Form 1120-POL for this year?		✓
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? <i>If "Yes," attach a detailed description of the activities.</i>		✓
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? <i>If "Yes," attach a conformed copy of the changes.</i>		✓
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		✓
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? <i>If "Yes," attach the statement required by General Instruction T.</i>		✓
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	✓	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>	✓	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ► MASSACHUSETTS		
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 <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	✓	
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)? <i>If "Yes," complete Part XIV</i>		✓
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		✓

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		☒
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		☒
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	☒	
Website address ► NEWBALANCEFOUNDATION.ORG				
14	The books are in care of ► WILLIAM R. STANDLEY	Telephone no. ►	617-746-2212	
	Located at ► NEW BALANCE, 20 GUEST STREET BOSTON, MA	ZIP+4 ►	02135-2088	
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?	16	Yes	No ☒
See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►				

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b	
	Organizations relying on a current notice regarding disaster assistance check here ☐		
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	☒
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ 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 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	☒
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	☒

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

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

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? **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? **6b**

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? **7b****Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 7	TRUSTEE P.T.	NONE	NONE	NONE

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

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

NONE

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
UBS FINANCIAL SERVICES 1 POST OFFICE SQUARE, BOSTON, MA 02109-2106	INVESTMENT ADVISORS	88,054
Total number of others receiving over \$50,000 for professional services		NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1	
2	
All other program-related investments. See instructions	
3	
Total. Add lines 1 through 3	NONE

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	113,105,179
b	Average of monthly cash balances	1b	1,980,268
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	115,085,447
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	115,085,447
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,726,282
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	113,359,165
6	Minimum investment return. Enter 5% of line 5	6	5,667,958

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	5,667,958
2a	Tax on investment income for 2011 from Part VI, line 5	2a	46,767
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	46,767
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	5,621,191
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	5,621,191
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	5,621,191

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	6,281,911
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	6,281,911
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	46,767
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	6,235,144

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				5,621,191
2 Undistributed income, if any, as of the end of 2011:				
a Enter amount for 2010 only			NONE	
b Total for prior years: 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	414,118			
b From 2007	208,346			
c From 2008	949,816			
d From 2009	563,750			
e From 2010	746,286			
f Total of lines 3a through e	2,882,316			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$ 6,281,911				
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				5,621,191
e Remaining amount distributed out of corpus	660,720			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).)				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	3,543,036			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions		NONE		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount—see instructions				
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)	414,118			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	3,128,918			
10 Analysis of line 9:				
a Excess from 2007	208,346			
b Excess from 2008	949,816			
c Excess from 2009	563,750			
d Excess from 2010	746,286			
e Excess from 2011	660,720			

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test—enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test—enter $\frac{2}{3}$ of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test—enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers:

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

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

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

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

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

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

c Any submission deadlines:

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

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
SEE STATEMENT 8	N/A	PUBLIC	GENERAL SUPPORT	6,281,411
Total				3a 6,281,411
b <i>Approved for future payment</i>				
BOSTON CHILDREN'S HOSPITAL	N/A	PUBLIC	GENERAL SUPPORT	900,000
CAMP SUNSHINE	N/A	PUBLIC	GENERAL SUPPORT	50,000
Total				3b ?????

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions.)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue:					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments			14	506	
4	Dividends and interest from securities			14	4,512,418	
5	Net rental income or (loss) from real estate:					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	251,828	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue: a					
b						
c						
d						
e						
12	Subtotal. Add columns (b), (d), and (e)					
13	Total. Add line 12, columns (b), (d), and (e)				13	4,764,752

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

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

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

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No
- b** If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

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

Signature of officer or trustee James M. Davis Date 3/11/13

TRUSTEE
Title

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

**Paid
Preparer
Use Only**

Laura J. Kenney

Preparer's signature *James J. Kenney* by Kenney,

Date 3/12/13

Check ☐ if self-employed

PTIN	P00202198
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Firm's name ▶ GRANT THORNTON LLP

Firm's EIN ▶ 36-6055558

Firm's address ▶ 226 CAUSEWAY STREET, BOSTON, MA 02114

Phone no **617-723-7900**

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/11- 11/30/12

TIN: 04-6470644

STATEMENT 1

PART I, LINE 3

INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST	506	506	NONE

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/11- 11/30/12

TIN: 04-6470644

STATEMENT 2

PART I, LINE 4

DIVIDENDS & INTEREST FROM SECURITIES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDENDS & INTEREST	4,512,418	4,512,418

PART IV, CAPITAL GAINS & LOSSES

CAPITAL GAINS & LOSSES

NBF Realized Gain/(Loss)								
12/01/2011 to 11/30/2012								
DESCRIPTION	CUSIP	Quantity	Purchase date	Purchase amount (\$)	Sale date	Sale amount (\$)	Realized gain/(loss) (\$)	Term
ABBOTT LABS	002824100	540	7/28/2011	27,879 77	7/10/2012	32,836 67	4,956 90	S
ABBOTT LABS	002824100	460	8/31/2011	23,969 22	7/10/2012	27,971 97	4,002 75	S
ABBOTT LABS	002824100	200	9/2/2011	10,271 48	7/10/2012	12,161 73	1,890 25	S
ABBOTT LABS	002824100	500	9/6/2011	24,713 50	7/10/2012	30,404 32	5,690 82	S
ABBOTT LABS	002824100	300	9/8/2011	15,509 22	7/10/2012	18,242 59	2,733 37	S
ABBOTT LABS	002824100	500	9/9/2011	25,465 00	7/10/2012	30,404 32	4,939 32	S
ABBOTT LABS	002824100	600	9/22/2011	30,310 44	7/10/2012	36,485 18	6,174 74	S
ABBOTT LABS	002824100	1,300 00	2/2/2012	70,212 87	7/10/2012	79,051 23	8,838 36	S
ABBOTT LABS	002824100	600	2/7/2012	33,280 56	7/10/2012	36,485 19	3,204 63	S
ABBOTT LABS	002824100	300	2/21/2012	16,855 95	7/10/2012	18,242 59	1,386 64	S
ABBOTT LABS	002824100	784	8/4/2009	34,746 88	1/23/2012	43,715 00	8,968 12	L
ABBOTT LABS	002824100	228	9/2/2009	10,297 94	1/23/2012	12,713 04	2,415 10	L
ABBOTT LABS	002824100	310	9/9/2009	14,399 50	1/23/2012	17,285 26	2,885 76	L
ABBOTT LABS	002824100	332	10/15/2009	17,196 50	1/23/2012	18,511 97	1,315 47	L
ABBOTT LABS	002824100	613	3/11/2010	33,837 42	1/23/2012	34,180 22	342 80	L
ACCENTURE PLC IRELAND CL A	G1151C101	223	8/4/2009	7,945 40	1/23/2012	12,489 99	4,544 59	L
ACCENTURE PLC IRELAND CL A	G1151C101	585	10/15/2009	22,738 95	1/23/2012	32,765 22	10,026 27	L
ACCENTURE PLC IRELAND CL A	G1151C101	835	9/15/2010	32,958 03	1/23/2012	46,767 45	13,809 42	L
ACCENTURE PLC IRELAND CL A	G1151C101	703	11/10/2010	31,915 50	1/23/2012	39,374 27	7,458 77	L
ACCENTURE PLC IRELAND CL A	G1151C101	101	11/12/2010	4,385 08	1/23/2012	5,656 90	1,271 82	L
ACE LTD CHF	H0023R105	184	9/9/2010	10,208 52	1/23/2012	13,339 74	3,131 22	L
ACE LTD CHF	H0023R105	573	2/3/2011	36,177 84	1/23/2012	41,541 70	5,363 86	S
ACE LTD CHF	H0023R105	6	2/11/2011	380 36	1/23/2012	434 99	54 63	S
ACE LTD CHF	H0023R105	368	5/17/2011	25,043 21	1/23/2012	26,679 49	1,636 28	S
ACTIVISION BLIZZARD INC	00507V109	440	7/27/2010	5,231 60	9/6/2012	5,384 77	153 17	L
ACTIVISION BLIZZARD INC	00507V109	1,075 00	8/11/2010	11,742 87	9/6/2012	13,155 99	1,413 12	L
ACTIVISION BLIZZARD INC	00507V109	1,070 00	9/30/2010	11,602 87	9/6/2012	13,094 79	1,491 92	L
AECOM TECHNOLOGY CORP	00766T100	835	6/10/2011	22,899 96	6/8/2012	13,163 31	(9,736 65)	S
AECOM TECHNOLOGY CORP	00766T100	265	9/19/2011	5,278 96	6/8/2012	4,177 58	(1,101 38)	S
AIR PROD & CHEMICAL INC	009158106	200	4/14/2010	15,096 04	1/23/2012	18,121 65	3,025 61	L
AIR PROD & CHEMICAL INC	009158106	442	4/28/2010	34,298 49	1/23/2012	40,048 85	5,750 36	L
ALTRIA GROUP INC	02209S103	910	9/19/2011	24,510 49	1/23/2012	26,125 60	1,615 11	S
ALTRIA GROUP INC	02209S103	862	9/28/2011	22,871 96	1/23/2012	24,747 54	1,875 58	S
AMER ELECTRIC POWER CO	025537101	370	7/28/2011	13,751 94	11/7/2012	15,559 87	1,807 93	L
AMER ELECTRIC POWER CO	025537101	130	8/30/2011	5,011 40	11/7/2012	5,466 98	455 58	L
AMER ELECTRIC POWER CO	025537101	125	9/2/2011	4,746 85	11/7/2012	5,256 71	509 86	L
AMER ELECTRIC POWER CO	025537101	375	9/6/2011	13,792 20	11/7/2012	15,770 14	1,977 94	L
AMER ELECTRIC POWER CO	025537101	500	9/9/2011	18,628 70	11/7/2012	21,026 85	2,398 15	L
AMER ELECTRIC POWER CO	025537101	500	9/21/2011	18,902 40	11/7/2012	21,026 85	2,124 45	L
AMER ELECTRIC POWER CO	025537101	150	9/22/2011	5,537 88	11/7/2012	6,308 05	770 17	L
AMER ELECTRIC POWER CO	025537101	850	2/2/2012	33,564 38	11/7/2012	35,745 65	2,181 27	S
AMER ELECTRIC POWER CO	025537101	500	2/7/2012	19,784 15	11/7/2012	21,026 85	1,242 70	S
AMER ELECTRIC POWER CO	025537101	200	2/21/2012	7,981 32	11/7/2012	8,410 74	429 42	S
AMER ELECTRIC POWER CO	025537101	300	7/20/2012	12,526 50	11/7/2012	12,616 10	89 60	S
AMER ELECTRIC POWER CO	025537101	400	10/9/2012	17,456 00	11/7/2012	16,821 48	(634 52)	S
AMER ELECTRIC POWER CO	025537101	400	10/12/2012	17,737 52	11/7/2012	16,821 48	(916 04)	S
AMER ELECTRIC POWER CO	025537101	72	10/15/2012	3,185 65	11/7/2012	3,027 87	(157 78)	S
AMER ELECTRIC POWER CO	025537101	128	10/15/2012	5,961 99	11/7/2012	5,411 55	(550 44)	S
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	45,384 68	4/27/2010	1,164,117 12	10/9/2012	1,431,885 76	267,768 64	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	176,161 88	5/14/2010	4,370,576 36	10/9/2012	5,557,903 63	1,187,327 27	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	2,210 32	6/21/2010	53,843 49	10/9/2012	69,735 68	15,892 19	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	2,133 72	9/27/2010	54,175 02	10/9/2012	67,318 66	13,143 64	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	2,959 13	12/20/2010	79,926 13	10/9/2012	93,360 52	13,434 39	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	2,049 47	3/21/2011	56,770 26	10/9/2012	64,660 67	7,890 41	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL 939330106	2,030 88	6/17/2011	57,087 92	10/9/2012	64,074 09	6,986 17	L

AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL	939330106	1,415 29	9/23/2011	36,104 15	10/9/2012	44,652 50	8,548 35	L
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL	939330106	1,920 16	12/19/2011	52,727 70	10/9/2012	60,581 13	7,853 43	S
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL	939330106	1,292 14	3/23/2012	38,983 80	10/9/2012	40,766 93	1,783 13	S
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL	939330106	1,328 71	6/15/2012	39,197 03	10/9/2012	41,920 86	2,723 83	S
AMERICAN FUNDS INVESTORS FUND CL A	WASHINGTON MUTUAL	939330106	2,113 61	7/20/2012	63,979 28	10/9/2012	66,684 32	2,705 04	S
ANNALY CAPITAL	MANAGEMENT INC REIT	035710409	325	7/30/2009	5,408 00	6/26/2012	5,564 59	156 59	L
APACHE CORP		037411105	169	8/4/2009	14,738 49	1/23/2012	16,538 02	1,799 53	L
APACHE CORP		037411105	127	10/15/2009	13,008 93	1/23/2012	12,427 98	(580 95)	L
APACHE CORP		037411105	340	10/19/2009	34,980 12	1/23/2012	33,271 76	(1,708 36)	L
APPLE INC		037833100	140	5/17/2012	75,250 00	8/28/2012	94,498 62	19,248 62	S
APPLE INC		037833100	10	7/20/2012	6,082 10	8/28/2012	6,749 90	667 80	S
APPLE INC		037833100	175	11/7/2012	99,626 46	11/29/2012	103,251 34	3,624 88	S
ASML HOLDING NV NY REG	SHS NEW	N07059186	414	8/10/2011	13,721 04	1/23/2012	18,041 77	4,320 73	S
ASML HOLDING NV NY REG	SHS NEW	N07059186	737	8/17/2011	25,915 57	1/23/2012	32,117 84	6,202 27	S
ASML HOLDING NV NY REG	SHS NEW	N07059186	124	8/18/2011	4,074 64	1/23/2012	5,403 82	1,329 18	S
AT&T INC		00206R102	1,477 00	8/4/2009	38,667 71	1/23/2012	45,121 48	6,453 77	L
AT&T INC		00206R102	806	10/15/2009	20,776 50	1/23/2012	24,622 83	3,846 33	L
AT&T INC		00206R102	1,170 00	11/11/2009	30,849 62	1/23/2012	35,742 81	4,893 19	L
BANK OF AMER CORP		060505104	62,578 00	11/18/2011	825,197 06	1/19/2012	450,052 89	(375,144 17)	S
BANK OF AMER CORP		060505104	62,578 00	11/25/2011	321,656 17	1/19/2012	450,052 89	128,396 72	S
BANK OF AMER CORP		060505104	3,361 00	5/19/2010	54,860 60	1/11/2012	22,982 07	(31,878 53)	L
BANK OF AMER CORP		060505104	1,854 00	6/9/2010	28,291 11	1/11/2012	12,677 41	(15,613 70)	L
BANK OF AMER CORP		060505104	1,208 00	7/14/2010	18,771 47	1/11/2012	8,260 14	(10,511 33)	L
BANK OF NEW YORK MELLON CORP		064058100	1,396 00	8/4/2009	39,575 62	1/23/2012	29,859 87	(9,715 75)	L
BANK OF NEW YORK MELLON CORP		064058100	681	10/7/2009	19,304 85	1/23/2012	14,566 31	(4,738 54)	L
BANK OF NEW YORK MELLON CORP		064058100	719	10/15/2009	20,072 68	1/23/2012	15,379 11	(4,693 57)	L
BANK OF NEW YORK MELLON CORP		064058100	1,002 00	2/3/2010	28,829 94	1/23/2012	21,432 37	(7,397 57)	L
BANK OF NEW YORK MELLON CORP		064058100	54	2/8/2010	1,455 19	1/23/2012	1,155 03	(300 16)	L
BANK OF NEW YORK MELLON CORP		064058100	675	3/31/2010	20,815 31	1/23/2012	14,437 98	(6,377 33)	L
BANK OF NEW YORK MELLON CORP		064058100	1,329 00	11/16/2011	26,863 48	1/23/2012	28,426 76	1,563 28	S
BECTON DICKINSON & CO		075887109	35	12/22/2009	2,725 93	1/4/2012	2,563 42	(162 51)	L
BECTON DICKINSON & CO		075887109	113	1/14/2010	8,671 81	1/4/2012	8,276 18	(395 63)	L
BECTON DICKINSON & CO		075887109	194	1/21/2010	14,872 41	1/4/2012	14,208 67	(663 74)	L
BECTON DICKINSON & CO		075887109	101	1/21/2010	7,742 85	1/11/2012	7,544 20	(198 65)	L
BECTON DICKINSON & CO		075887109	453	2/16/2011	36,460 43	1/11/2012	33,836 86	(2,623 57)	S
BLACKROCK HEALTH SCI OPPOR A		091937573	31,665 61	6/9/2011	1,000,005 25	6/28/2012	980,367 32	(19,637 93)	L
BLACKROCK HEALTH SCI OPPOR A		091937573	262 38	12/9/2011	7,142 05	6/28/2012	8,123 35	981 30	S
BLACKROCK HEALTH SCI OPPOR A		091937573	1,461 12	12/9/2011	39,771 60	6/28/2012	45,236 18	5,464 58	S
BLACKROCK INC		09247X101	83	6/8/2011	15,768 41	1/23/2012	15,157 17	(611 24)	S
BLACKROCK INC		09247X101	5	6/10/2011	930 04	1/23/2012	913 08	(16 96)	S
BLACKROCK INC		09247X101	199	6/22/2011	37,822 28	1/23/2012	36,340 68	(1,481 60)	S
BLACKROCK INC		09247X101	7	6/23/2011	1,302 13	1/23/2012	1,278 32	(23 81)	S
BLACKROCK INC		09247X101	87	1/11/2012	15,921 59	1/23/2012	15,887 63	(33 96)	S
CALAMOS CONVERTIBLE FUND CLASS A		128119401	56,465 27	8/3/2009	1,000,005 25	5/9/2012	977,973 41	(22,031 84)	L
CALAMOS CONVERTIBLE FUND CLASS A		128119401	427 31	9/17/2009	7,858 27	5/9/2012	7,401 00	(457 27)	L
CALAMOS CONVERTIBLE FUND CLASS A		128119401	844 44	10/14/2009	16,010 71	5/9/2012	14,625 59	(1,385 12)	L
CALAMOS CONVERTIBLE FUND CLASS A		128119401	25,526 87	10/14/2009	483,994 54	5/17/2012	430,633 05	(53,361 49)	L
CALL ABBOTT LABS 000132	DUE 08/18/12 60 000		-25	1/12/2012	1,696 20	12/30/2011	2,849 94	1,153 74	S
CALL ABBOTT LABS 000132	DUE 08/18/12 60 000		-1	1/19/2012	68 00	12/30/2011	114 00	46 00	S
CALL ABBOTT LABS 000132	DUE 08/18/12 60 000		-5	1/25/2012	300 00	12/30/2011	569 99	269 99	S
CALL AMER ELECTRIC POWER 014737	DUE 02/16/13 45 000		-40	11/7/2012	999 04	8/10/2012	2,999 93	2,000 89	S
CALL AMER ELECTRIC POWER 014737	DUE 02/16/13 45 000		-4	11/7/2012	99 90	10/11/2012	295 99	196 09	S
CALL AMER ELECTRIC POWER 014737	DUE 08/18/12 41 000		-37	2/24/2012	1,295 00	2/23/2012	2,962 48	1,667 48	S
CALL AT&T INC DUE 01/19/13 32 000	0083T8		-57	12/16/2011	3,584 99	10/27/2011	5,130 08	1,545 09	S
CALL AT&T INC DUE 04/20/13 38 000	0083T8		-103	10/15/2012	4,840 97	7/26/2012	8,287 38	3,446 41	S
CALL BOEING COMPANY 051705	DUE 01/19/13 80 000		-14	9/27/2012	672 00	6/8/2012	2,610 06	1,938 06	S
CALL BOEING COMPANY 051705	DUE 01/19/13 80 000		-6	9/28/2012	258 94	6/8/2012	1,118 60	859 66	S
CALL BOEING COMPANY 051705	DUE 02/18/12 70 000		-1	9/28/2012	43 16	7/26/2012	234 99	191 83	S
CALL BOEING COMPANY 051705	DUE 02/18/12 70 000		-11	12/27/2011	6,088 70	9/9/2011	3,145 93	(2,942 77)	S
CALL BOEING COMPANY 051705	DUE 08/18/12 75 000		-2	12/27/2011	1,107 04	9/22/2011	301 99	(805 05)	S
CALL BOEING COMPANY 051705	DUE 08/18/12 75 000		-13	3/20/2012	5,135 00	12/27/2011	7,799 85	2,664 85	S
CALL BOEING COMPANY 051705	DUE 08/18/12 75 000		-3	3/20/2012	1,185 00	2/2/2012	1,484 97	299 97	S
CALL BOEING COMPANY 051705	DUE 08/18/12 75 000		-2	3/20/2012	790 00	2/7/2012	949 98	159 98	S
CALL BOEING COMPANY 051705	DUE 08/18/12 75 000		-2	3/20/2012	790 00	2/21/2012	1,049 98	259 98	S
CALL BRISTOL MYERS SQUIB 053082	DUE 03/17/12 31 000		-20	12/30/2011	8,900 00	9/6/2011	2,075 78	(6,824 22)	S

CALL BRISTOL MYERS SQUIB 053082	DUE 03/17/12	31 000	-10	12/30/2011	4,450 00	9/8/2011	1,339 97	(3,110 03)	S
CALL BRISTOL MYERS SQUIB 053082	DUE 03/17/12	31 000	-10	12/30/2011	4,450 00	9/9/2011	1,149 97	(3,300 03)	S
CALL BRISTOL MYERS SQUIB 053082	DUE 03/17/12	31 000	-12	12/30/2011	5,340 00	9/22/2011	2,027 96	(3,312 04)	S
CALL CHEVRON CORP 0926P3	DUE 06/16/12	110 000	-8	3/21/2012	1,840 00	12/16/2011	2,839 94	999 94	S
CALL CHEVRON CORP 0926P3	DUE 06/16/12	110 000	-3	3/21/2012	690 00	2/2/2012	635 98	(54 02)	S
CALL CHEVRON CORP 0926P3	DUE 06/16/12	110 000	-1	3/21/2012	230 00	2/7/2012	297 99	67 99	S
CALL CHEVRON CORP 0926P3	DUE 06/16/12	110 000	-2	3/21/2012	460 00	2/21/2012	729 98	269 98	S
CALL CLOROX CO 093475	DUE 01/19/13	75 000	-24	9/17/2012	956 12	6/12/2012	3,721 51	2,765 39	S
CALL COCA COLA CO COM 094404	DUE 05/19/12	70 000	-24	2/9/2012	1,890 16	12/15/2011	3,719 92	1,829 76	S
CALL COCA COLA CO COM 094404	DUE 05/19/12	70 000	-11	2/9/2012	866 33	2/2/2012	979 80	113 47	S
CALL COCA COLA CO COM 094404	DUE 11/17/12	37 500	-12	10/22/2012	582 85	3/26/2012	773 98	191 13	S
CALL COCA COLA CO COM 094404	DUE 11/17/12	37 500	-46	10/22/2012	2,234 26	3/27/2012	2,989 94	755 68	S
CALL COCA COLA CO COM 094404	DUE 11/17/12	37 500	-30	10/22/2012	1,457 13	3/28/2012	1,964 95	507 82	S
CALL COLGATE PALMOLIVE C 095206	DUE 01/19/13	105 000	-5	2/22/2012	586 60	2/21/2012	651 83	65 23	S
CALL COLGATE PALMOLIVE C 095206	DUE 08/18/12	100 000	-9	1/10/2012	684 00	12/20/2011	1,397 84	713 84	S
CALL CONS EDISON CO (HOL 069884	DUE 08/18/12	60 000	-26	8/10/2012	9,869 48	2/24/2012	2,731 30	(7,138 18)	S
CALL DEERE AND CO 122017	DUE 03/17/12	85 000	-11	12/19/2011	1,045 00	9/27/2011	3,189 93	2,144 93	S
CALL DEERE AND CO 122017	DUE 06/16/12	85 000	-11	3/12/2012	1,749 00	12/21/2011	3,519 99	1,770 99	S
CALL DEERE AND CO 122017	DUE 06/16/12	90 000	-4	3/12/2012	235 62	2/16/2012	979 98	744 36	S
CALL DEERE AND CO 122017	DUE 06/16/12	90 000	-3	3/12/2012	176 71	2/21/2012	698 23	521 52	S
CALL DEERE AND CO 122017	DUE 09/22/12	90 000	-15	5/16/2012	1,050 00	3/12/2012	2,804 98	1,754 98	S
CALL DEERE AND CO 122017	DUE 09/22/12	90 000	-3	5/16/2012	210 00	3/13/2012	585 07	375 07	S
CALL DEERE AND CO 122017	DUE 12/22/12	85 000	-18	8/28/2012	1,305 20	6/7/2012	3,455 92	2,150 72	S
CALL DEERE AND CO 122017	DUE 12/22/12	85 000	-4	8/28/2012	290 04	7/26/2012	511 98	221 94	S
CALL DU PONT DE NEMOURS 135399	DUE 01/19/13	60 000	-6	5/29/2012	336 00	2/29/2012	702 78	366 78	S
CALL DU PONT DE NEMOURS 135399	DUE 01/19/13	60 000	-52	5/30/2012	2,912 00	2/29/2012	6,090 77	3,178 77	S
CALL DU PONT DE NEMOURS 135399	DUE 04/21/12	55 000	-37	12/9/2011	1,295 00	10/31/2011	4,214 11	2,919 11	S
CALL EXXON MOBIL CORP 1462Q5	DUE 01/19/13	90 000	-22	5/31/2012	2,970 00	11/2/2011	6,613 09	3,643 09	S
CALL EXXON MOBIL CORP 1462Q5	DUE 01/19/13	90 000	-8	5/31/2012	1,080 00	2/2/2012	2,559 95	1,479 95	S
CALL EXXON MOBIL CORP 1462Q5	DUE 01/19/13	90 000	-2	5/31/2012	270 00	2/7/2012	819 98	549 98	S
CALL EXXON MOBIL CORP 1462Q5	DUE 04/20/13	95 000	-3	5/31/2012	405 00	2/21/2012	1,399 97	994 97	S
CALL EXXON MOBIL CORP 1462Q5	DUE 04/20/13	95 000	-50	11/30/2012	3,650 00	10/22/2012	9,749 78	6,099 78	S
CALL GENL ELECTRIC CO 174408	DUE 01/19/13	22 500	-27	7/11/2012	756 00	6/29/2012	1,357 63	601 63	S
CALL GENL ELECTRIC CO 174408	DUE 01/19/13	22 500	-128	7/12/2012	3,584 00	6/29/2012	6,436 16	2,852 16	S
CALL GENL ELECTRIC CO 174408	DUE 03/16/13	23 000	-29	11/5/2012	986 00	8/8/2012	1,449 97	463 97	S
CALL GENL ELECTRIC CO 174408	DUE 03/16/13	23 000	-136	11/13/2012	2,992 00	8/8/2012	6,799 84	3,807 84	S
CALL GENL ELECTRIC CO 174408	DUE 03/16/13	23 000	-30	11/13/2012	660 00	10/31/2012	899 97	239 97	S
CALL GENL ELECTRIC CO 174408	DUE 12/22/12	21 000	-155	6/5/2012	6,496 79	5/23/2012	9,427 95	2,931 16	S
CALL GENL MILLS INC 177105	DUE 01/21/12	40 000	-3	12/20/2011	51 00	7/29/2011	215 99	164 99	S
CALL GENL MILLS INC 177105	DUE 01/21/12	40 000	-2	12/20/2011	34 00	8/31/2011	163 99	129 99	S
CALL GENL MILLS INC 177105	DUE 01/21/12	40 000	-6	12/20/2011	102 00	9/2/2011	449 99	347 99	S
CALL GENL MILLS INC 177105	DUE 01/21/12	40 000	-4	12/20/2011	68 00	9/7/2011	287 99	219 99	S
CALL GENL MILLS INC 177105	DUE 01/21/12	40 000	-5	12/20/2011	85 00	9/9/2011	449 99	364 99	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-5	12/7/2011	350 00	8/5/2011	524 98	174 98	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-5	12/7/2011	350 00	8/31/2011	814 98	464 98	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-2	12/7/2011	140 00	9/2/2011	259 99	119 99	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-8	12/7/2011	560 00	9/7/2011	1,279 97	719 97	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-5	12/7/2011	350 00	9/9/2011	549 98	199 98	S
CALL HEINZ H J CO 206237	DUE 03/17/12	55 000	-7	12/7/2011	490 00	9/22/2011	454 99	(35 01)	S
CALL INTEL CORP 226254	DUE 04/20/13	30 000	-110	8/22/2012	5,060 00	7/18/2012	6,427 45	1,367 45	S
CALL INTEL CORP 226254	DUE 04/20/13	30 000	-10	8/22/2012	460 00	7/26/2012	459 98	(0 02)	S
CALL INTEL CORP 226254	DUE 04/21/12	23 000	-70	1/31/2012	25,200 00	9/14/2011	8,062 34	(17,137 66)	S
CALL INTEL CORP 226254	DUE 04/21/12	23 000	-2	1/31/2012	720 00	9/22/2011	281 99	(438 01)	S
CALL INTEL CORP 226254	DUE 10/20/12	28 000	-110	7/10/2012	4,400 00	5/25/2012	8,069 07	3,669 07	S
CALL JOHNSON & JOHNSON C 239801	DUE 01/19/13	70 000	-15	2/8/2012	1,636 70	2/2/2012	1,994 96	358 26	S
CALL JOHNSON & JOHNSON C 239801	DUE 01/19/13	70 000	-5	2/8/2012	545 57	2/3/2012	674 98	129 41	S
CALL KIMBERLY CLARK CORP 247600	DUE 04/21/12	75 000	-17	1/24/2012	507 43	9/8/2011	1,873 52	1,366 09	S

CALL KIMBERLY CLARK CORP 247600	DUE 04/21/12	75 000		-3	1/24/2012	89 55	9/14/2011	299 99	210 44	S
CALL KIMBERLY CLARK CORP 247600	DUE 04/21/12	75 000		-3	1/24/2012	89 55	9/22/2011	335 99	246 44	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-1	1/10/2012	1,130 00	8/29/2011	644 98	(485 02)	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-1	1/10/2012	1,130 00	9/2/2011	639 98	(490 02)	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-1	1/10/2012	1,130 00	9/7/2011	609 98	(520 02)	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-2	1/10/2012	2,260 00	9/8/2011	1,249 97	(1,010 03)	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-2	1/10/2012	2,260 00	9/9/2011	955 98	(1,304 02)	S
CALL MCDONALDS CORP 279676	DUE 01/19/13	92 500		-2	1/10/2012	2,260 00	9/22/2011	1,023 98	(1,236 02)	S
CALL MICROSOFT CORP 270890	DUE 04/20/13	35 000		-43	7/25/2012	2,107 00	6/20/2012	4,312 68	2,205 68	S
CALL MICROSOFT CORP 270890	DUE 04/20/13	35 000		-50	10/16/2012	1,450 00	8/7/2012	2,949 93	1,499 93	S
CALL MICROSOFT CORP 270890	DUE 04/20/13	35 000		-7	10/16/2012	203 00	10/1/2012	244 99	41 99	S
CALL PROCTER & GAMBLE CO 383601	DUE 07/21/12	70 000		-26	1/27/2012	1,150 10	11/30/2011	2,605 46	1,455 36	S
CALL PROCTER & GAMBLE CO 383601	DUE 10/20/12	72 500		-47	3/26/2012	2,762 77	2/28/2012	4,088 92	1,326 15	S
CALL SOUTHERN CO 429201	DUE 05/19/12	45 000		-19	1/30/2012	1,596 62	9/28/2011	2,225 47	628 85	S
CALL SOUTHERN CO 429201	DUE 11/17/12	47 000		-34	8/1/2012	5,514 97	5/18/2012	3,102 23	(2,412 74)	S
CALL VERIZON COMMUNICATI 492BA3	DUE 07/21/12	39 000		-45	1/26/2012	3,733 16	11/17/2011	5,399 89	1,666 73	S
CALL VERIZON COMMUNICATI 492BA3	DUE 10/20/12	42 000		-39	10/3/2012	17,160 00	5/10/2012	3,486 01	(13,673 99)	S
CALL VERIZON COMMUNICATI 492BA3	DUE 10/20/12	42 000		-39	10/4/2012	20,458 54	5/10/2012	3,486 01	(16,972 53)	S
CALL WAL MART STORES INC 496197	DUE 01/19/13	65 000		-25	8/7/2012	24,250 00	3/7/2012	2,749 95	(21,500 05)	S
CALL WAL MART STORES INC 496197	DUE 01/19/13	77 500		-26	11/15/2012	130 00	10/3/2012	2,094 69	1,964 69	S
CALL WAL MART STORES INC 496197	DUE 01/19/13	77 500		-2	11/15/2012	10 00	10/11/2012	235 99	225 99	S
CALL WAL MART STORES INC 496197	DUE 01/19/13	77 500		-2	11/15/2012	10 00	10/31/2012	195 99	185 99	S
CALL WAL MART STORES INC 496197	DUE 03/17/12	55 000		-5	12/21/2011	2,549 61	8/16/2011	731 13	(1,818 48)	S
CALL WAL MART STORES INC 496197	DUE 03/17/12	55 000		-5	12/21/2011	2,549 61	9/7/2011	834 98	(1,714 63)	S
CALL WAL MART STORES INC 496197	DUE 03/17/12	55 000		-2	12/21/2011	1,019 85	9/9/2011	295 99	(723 86)	S
CALL WAL MART STORES INC 496197	DUE 03/17/12	55 000		-3	12/21/2011	1,529 77	9/22/2011	326 99	(1,202 78)	S
CALL WAL MART STORES INC 496197	DUE 09/22/12	65 000		-21	2/22/2012	1,176 00	2/14/2012	2,771 94	1,595 94	S
CALL 3M CO	DUE 01/19/13	95 000	4577D4	-17	11/26/2012	691 04	6/14/2012	3,778 24	3,087 20	S
CALL 3M CO	DUE 01/19/13	95 000	4577D4	-1	11/26/2012	40 65	7/26/2012	242 99	202 34	S
CALL 3M CO	DUE 01/19/13	95 000	4577D4	-2	11/26/2012	81 30	10/11/2012	391 99	310 69	S
CALL 3M CO	DUE 01/19/13	95 000	4577D4	-3	11/26/2012	121 95	10/31/2012	95 99	(25 96)	S
CALL 3M CO	DUE 07/21/12	92 500	4577D4	-15	4/10/2012	1,065 00	2/13/2012	3,155 37	2,090 37	S
CALL 3M CO	DUE 07/21/12	92 500	4577D4	-2	4/10/2012	142 00	2/21/2012	433 99	291 99	S
CALL 3M CO	DUE 10/20/12	95 000	4577D4	-17	5/14/2012	1,428 00	4/24/2012	3,231 40	1,803 40	S
CANADIAN NAT RESOURCES LTD CAD			136385101	-21,450 00	5/2/2012	912,699 08	4/30/2012	727,166 71	(185,532 37)	S
CERAGON NETWORKS LTD ILS			M22013102	65	10/20/2010	650 98	11/5/2012	271 90	(379 08)	L
CERAGON NETWORKS LTD ILS			M22013102	137	10/21/2010	1,402 40	11/5/2012	573 08	(829 32)	L
CERAGON NETWORKS LTD ILS			M22013102	47	10/22/2010	483 45	11/5/2012	196 61	(286 84)	L
CERAGON NETWORKS LTD ILS			M22013102	139	10/22/2010	1,429 78	11/6/2012	579 90	(849 88)	L
CERAGON NETWORKS LTD ILS			M22013102	104	10/25/2010	1,148 47	11/6/2012	433 89	(714 58)	L
CERAGON NETWORKS LTD ILS			M22013102	90	10/25/2010	993 87	11/8/2012	365 90	(627 97)	L
CERAGON NETWORKS LTD ILS			M22013102	24	12/21/2010	301 85	11/8/2012	97 58	(204 27)	L
CERAGON NETWORKS LTD ILS			M22013102	90	12/22/2010	1,135 16	11/8/2012	365 90	(769 26)	L
CERAGON NETWORKS LTD ILS			M22013102	34	12/23/2010	431 51	11/8/2012	138 23	(293 28)	L
CERAGON NETWORKS LTD ILS			M22013102	24	12/23/2010	304 59	11/9/2012	98 25	(206 34)	L
CERAGON NETWORKS LTD ILS			M22013102	79	12/27/2010	1,009 61	11/9/2012	323 40	(686 21)	L
CERAGON NETWORKS LTD ILS			M22013102	93	12/28/2010	1,197 24	11/9/2012	380 71	(816 53)	L
CHEVRON CORP			166764100	581	8/4/2009	40,756 98	1/23/2012	62,125 14	21,368 16	L
CHEVRON CORP			166764100	242	10/15/2009	18,553 34	1/23/2012	25,876 56	7,323 22	L
CHEVRON CORP			166764100	401	10/28/2009	30,801 13	1/23/2012	42,878 11	12,076 98	L
CHEVRON CORP			166764100	182	1/6/2010	14,445 16	1/23/2012	19,460 88	5,015 72	L
CHEVRON CORP			166764100	225	1/7/2010	17,819 78	1/23/2012	24,058 79	6,239 01	L
COMCAST CORP NEW SPECIAL	CL A		20030N200	125	7/14/2011	2,983 62	1/23/2012	3,153 69	170 07	S
COMCAST CORP NEW SPECIAL	CL A		20030N200	1,636 00	7/27/2011	39,212 14	1/23/2012	41,275 49	2,063 35	S
COMCAST CORP NEW SPECIAL	CL A		20030N200	1,643 00	8/10/2011	36,054 50	1/23/2012	41,452 09	5,397 59	S
COMMSVAULT SYSTEMS INC			204166102	15	5/26/2010	333 70	9/5/2012	786 80	453 10	L
COMMSVAULT SYSTEMS INC			204166102	119	5/27/2010	2,696 05	9/5/2012	6,241 99	3,545 94	L
COMMSVAULT SYSTEMS INC			204166102	20	10/22/2010	555 68	9/5/2012	1,049 07	493 39	L
COMMSVAULT SYSTEMS INC			204166102	57	10/22/2010	1,583 67	9/6/2012	3,007 87	1,424 20	L
CONS EDISON CO (HOLDING	CO)		209115104	150	8/4/2009	5,925 56	1/5/2012	8,955 44	3,029 88	L
CONS EDISON CO (HOLDING	CO)		209115104	190	8/6/2009	7,502 72	1/5/2012	11,343 57	3,840 85	L
CONS EDISON CO (HOLDING	CO)		209115104	120	10/15/2009	4,918 50	1/5/2012	7,164 35	2,245 85	L

CVS CAREMARK CORP		126650100	611	1/4/2012	25,485 85	1/23/2012	26,162 52	676 67	S
CVS CAREMARK CORP		126650100	443	1/11/2012	18,572 46	1/23/2012	18,968 89	396 43	S
DANAHER CORP		235851102	184	3/2/2011	9,224 78	1/23/2012	9,457 42	232 64	S
DANAHER CORP		235851102	784	7/27/2011	38,747 24	1/23/2012	40,296 82	1,549 58	S
DANAHER CORP		235851102	781	8/24/2011	36,252 03	1/23/2012	40,142 63	3,890 60	S
DEUTSCHE BANK AG	CAR AOS F	25154X561	50,000 00	7/12/2012	500,000 00	10/16/2012	516,250 00	16,250 00	S
DIAGEO PLC NEW GB SPON	ADR	25243Q205	688	8/4/2009	43,274 51	1/23/2012	59,531 49	16,256 98	L
DIAGEO PLC NEW GB SPON	ADR	25243Q205	197	10/15/2009	12,305 61	1/23/2012	17,046 08	4,740 47	L
DIME CMNTY BANCSHARES		253922108	13	8/6/2009	163 19	6/26/2012	175 42	12 23	L
DIME CMNTY BANCSHARES		253922108	47	8/6/2009	589 97	6/27/2012	637 99	48 02	L
DIME CMNTY BANCSHARES		253922108	51	8/6/2009	640 19	6/28/2012	679 47	39 28	L
DIME CMNTY BANCSHARES		253922108	155	8/6/2009	1,945 67	6/29/2012	2,060 94	115 27	L
DIME CMNTY BANCSHARES		253922108	11	8/6/2009	138 08	7/2/2012	146 52	8 44	L
DJ - UBS AGRICULTURE	SUBINDEX TOTAL RTN	06739H206	15,000 00	1/27/2011	976,280 00	1/23/2012	790,394 12	(185,885 88)	S
DUKE ENERGY CORP NEW		26441C204	0 48	7/30/2009	21 47	7/3/2012	32 42	10 95	L
EHEALTH INC		28238P109	19	8/4/2009	318 86	5/30/2012	308 70	(10 16)	L
EHEALTH INC		28238P109	8	8/4/2009	134 26	5/31/2012	128 39	(5 87)	L
EHEALTH INC		28238P109	33	8/4/2009	553 82	6/1/2012	524 83	(28 99)	L
EHEALTH INC		28238P109	1	8/6/2009	16 32	6/1/2012	15 90	(0 42)	L
EHEALTH INC		28238P109	53	8/6/2009	865 11	6/4/2012	840 50	(24 61)	L
EHEALTH INC		28238P109	13	8/6/2009	212 19	6/5/2012	206 25	(5 94)	L
EHEALTH INC		28238P109	27	8/6/2009	440 72	6/6/2012	431 67	(9 05)	L
EHEALTH INC		28238P109	8	8/6/2009	130 58	6/7/2012	128 37	(2 21)	L
EHEALTH INC		28238P109	3	8/6/2009	48 97	6/8/2012	48 21	(0 76)	L
EHEALTH INC		28238P109	9	8/6/2009	146 90	6/12/2012	141 61	(5 29)	L
EHEALTH INC		28238P109	65	8/6/2009	1,060 98	6/14/2012	1,028 22	(32 76)	L
EHEALTH INC		28238P109	31	8/6/2009	506 00	6/15/2012	486 42	(19 58)	L
EHEALTH INC		28238P109	23	8/6/2009	375 42	6/18/2012	361 00	(14 42)	L
EHEALTH INC		28238P109	17	8/6/2009	277 49	6/19/2012	267 87	(9 62)	L
EHEALTH INC		28238P109	15	8/6/2009	244 84	6/20/2012	235 84	(9 00)	L
EHEALTH INC		28238P109	23	8/6/2009	375 42	6/21/2012	352 17	(23 25)	L
EHEALTH INC		28238P109	73	8/6/2009	1,191 56	6/22/2012	1,111 89	(79 67)	L
EHEALTH INC		28238P109	18	10/15/2009	253 57	6/22/2012	274 17	20 60	L
EHEALTH INC		28238P109	22	10/15/2009	309 93	6/25/2012	334 97	25 04	L
EHEALTH INC		28238P109	11	10/15/2009	154 96	6/26/2012	167 19	12 23	L
EHEALTH INC		28238P109	6	10/15/2009	84 53	6/27/2012	91 02	6 49	L
EHEALTH INC		28238P109	102	10/15/2009	1,436 92	6/28/2012	1,573 03	136 11	L
EHEALTH INC		28238P109	115	10/13/2010	1,512 69	6/29/2012	1,853 40	340 71	L
EHEALTH INC		28238P109	125	10/13/2010	1,644 22	6/28/2012	1,927 73	283 51	L
EHEALTH INC		28238P109	113	10/14/2010	1,482 45	6/29/2012	1,821 16	338 71	L
EHEALTH INC		28238P109	2	10/14/2010	26 24	7/2/2012	32 80	6 56	L
EHEALTH INC		28238P109	108	10/15/2010	1,447 03	7/2/2012	1,771 22	324 19	L
EL PASO CORP *MERGER	EFF 05/2012*	28336L109	1,185 00	9/22/2011	20,692 11	1/25/2012	31,707 74	11,015 63	S
EXELON CORP		30161N101	0 65	10/10/2011	26 46	3/16/2012	25 25	(1 21)	S
EXXON MOBIL CORP		30231G102	663	8/4/2009	46,540 94	1/23/2012	58,011 38	11,470 44	L
EXXON MOBIL CORP		30231G102	240	10/15/2009	17,464 44	1/23/2012	20,999 60	3,535 16	L
EXXON MOBIL CORP		30231G102	496	12/8/2010	35,587 21	1/23/2012	43,399 16	7,811 95	L
EXXON MOBIL CORP		30231G102	328	3/14/2011	26,998 24	1/23/2012	28,699 45	1,701 21	S
FUEL TECH INC		359523107	18	3/25/2010	152 82	5/18/2012	64 58	(88 24)	L
FUEL TECH INC		359523107	81	3/25/2010	687 71	5/21/2012	297 26	(390 45)	L
FUEL TECH INC		359523107	27	12/21/2010	235 91	5/22/2012	95 88	(140 03)	L
FUEL TECH INC		359523107	19	12/21/2010	166 01	5/23/2012	66 88	(99 13)	L
FUEL TECH INC		359523107	15	12/22/2010	132 10	5/23/2012	52 80	(79 30)	L
FUEL TECH INC		359523107	58	12/22/2010	510 79	5/24/2012	204 02	(306 77)	L
FUEL TECH INC		359523107	2	12/22/2010	17 61	5/25/2012	7 06	(10 55)	L
FUEL TECH INC		359523107	28	12/23/2010	250 09	5/25/2012	98 77	(151 32)	L
FUEL TECH INC		359523107	97	12/27/2010	937 07	5/25/2012	342 20	(594 87)	L
FUEL TECH INC		359523107	59	12/28/2010	584 29	5/25/2012	208 14	(376 15)	L
FUEL TECH INC		359523107	57	12/28/2010	564 48	5/29/2012	206 20	(358 28)	L
FUEL TECH INC		359523107	171	12/29/2010	1,665 92	5/29/2012	618 58	(1,047 34)	L
FUEL TECH INC		359523107	21	12/30/2010	204 08	5/29/2012	75 97	(128 11)	L
FUEL TECH INC		359523107	49	12/30/2010	476 18	5/30/2012	186 86	(289 32)	L
FUEL TECH INC		359523107	49	12/31/2010	479 84	5/30/2012	186 86	(292 98)	L
FUEL TECH INC		359523107	9	1/3/2011	91 84	5/31/2012	34 74	(57 10)	L
FUEL TECH INC		359523107	16	1/3/2011	163 28	5/30/2012	61 01	(102 27)	L
FUEL TECH INC		359523107	59	1/4/2011	636 76	5/31/2012	227 75	(409 01)	L
FUEL TECH INC		359523107	32	1/5/2011	337 91	5/31/2012	123 52	(214 39)	L
GEN-PROBE INC **MERGER	EFF 08/2012**	36866T103	75	12/22/2010	4,421 09	5/8/2012	6,093 43	1,672 34	L
GEN-PROBE INC **MERGER	EFF 08/2012**	36866T103	74	12/23/2010	4,404 58	5/8/2012	6,012 18	1,607 60	L
GEN-PROBE INC **MERGER	EFF 08/2012**	36866T103	29	12/27/2010	1,721 68	5/8/2012	2,356 12	634 44	L

GENESEE & WYO INC CL A	371559105	53	8/4/2009	1,458 55	10/24/2012	3,751 17	2,292 62	L
GENESEE & WYO INC CL A	371559105	3	8/6/2009	81 03	10/24/2012	212 33	131 30	L
GENESEE & WYO INC CL A	371559105	57	8/6/2009	1,539 51	11/13/2012	4,070 86	2,531 35	L
GENESEE & WYO INC CL A	371559105	29	8/6/2009	783 26	11/27/2012	2,119 09	1,335 83	L
GENESEE & WYO INC CL A	371559105	30	8/6/2009	810 27	11/28/2012	2,178 08	1,367 81	L
GENL MILLS INC	370334104	366	10/19/2009	12,082 06	1/23/2012	14,855 65	2,773 59	L
GENL MILLS INC	370334104	98	4/14/2010	3,462 29	1/23/2012	3,977 75	515 46	L
GENL MILLS INC	370334104	908	4/15/2010	31,971 59	1/23/2012	36,855 01	4,883 42	L
GENL MILLS INC	370334104	555	11/10/2010	19,980 00	1/23/2012	22,527 01	2,547 01	L
GENL MILLS INC	370334104	28	11/12/2010	1,015 96	1/23/2012	1,136 50	120 54	L
GENL MILLS INC	370334104	945	12/16/2010	34,679 42	1/23/2012	38,356 81	3,677 39	L
GENTEX CORP	371901109	281	8/21/2012	5,085 65	10/10/2012	4,734 88	(350 77)	S
GENTEX CORP	371901109	24	8/22/2012	438 62	10/10/2012	404 40	(34 22)	S
GENTEX CORP	371901109	140	8/22/2012	2,558 64	10/11/2012	2,397 64	(161 00)	S
GOLDMAN SACHS GROUP INC	38141G104	156	8/4/2009	25,637 76	1/23/2012	16,959 99	(8,677 77)	L
GOLDMAN SACHS GROUP INC	38141G104	169	3/31/2010	28,855 11	1/23/2012	18,373 33	(10,481 78)	L
GOLDMAN SACHS GROUP INC	38141G104	199	4/7/2010	35,275 93	1/23/2012	21,634 86	(13,641 07)	L
GOLDMAN SACHS GROUP INC	38141G104	34	3/2/2011	5,539 58	1/23/2012	3,696 41	(1,843 17)	S
GOLDMAN SACHS GROUP INC	38141G104	197	3/3/2011	32,269 47	1/23/2012	21,417 43	(10,852 04)	S
GOLDMAN SACHS GROUP INC	38141G104	272	5/4/2011	41,157 05	1/23/2012	29,571 27	(11,585 78)	S
GOLDMAN SACHS GROUP INC	38141G104	244	5/17/2011	34,318 40	1/23/2012	26,527 17	(7,791 23)	S
GOLDMAN SACHS GROUP INC	38141G104	193	1/11/2012	19,102 95	1/23/2012	20,982 56	1,879 61	S
GREAT PLAINS ENERGY INC	391164100	315	7/30/2009	5,021 10	3/9/2012	6,289 96	1,268 86	L
GREAT PLAINS ENERGY INC	391164100	255	8/4/2009	4,105 50	3/9/2012	5,091 88	986 38	L
GREAT PLAINS ENERGY INC	391164100	50	8/4/2009	805 00	8/3/2012	1,106 56	301 56	L
GREAT PLAINS ENERGY INC	391164100	310	8/6/2009	5,101 05	8/3/2012	6,860 71	1,759 66	L
GREAT PLAINS ENERGY INC	391164100	380	9/3/2009	6,668 92	8/3/2012	8,409 89	1,740 97	L
GREAT PLAINS ENERGY INC	391164100	255	10/15/2009	4,617 13	8/3/2012	5,643 48	1,026 35	L
GREAT PLAINS ENERGY INC	391164100	175	12/3/2010	3,355 24	8/3/2012	3,872 98	517 74	L
GREEN DOT CORP	39304D102	56	12/21/2010	2,872 95	10/17/2012	596 67	(2,276 28)	L
GREEN DOT CORP	39304D102	21	12/22/2010	1,077 46	10/17/2012	223 75	(853 71)	L
GREEN DOT CORP	39304D102	124	5/3/2011	1,768 66	10/22/2012	1,251 05	(517 61)	L
GREEN DOT CORP	39304D102	15	11/9/2011	489 96	10/22/2012	151 34	(338 62)	S
GREEN DOT CORP	39304D102	31	11/9/2011	1,012 58	10/23/2012	309 48	(703 10)	S
GREEN DOT CORP	39304D102	31	11/10/2011	994 87	10/23/2012	309 48	(685 39)	S
GREEN DOT CORP	39304D102	66	5/24/2012	1,432 13	10/25/2012	645 33	(786 80)	S
GREEN DOT CORP	39304D102	62	5/24/2012	1,345 33	10/23/2012	618 95	(726 38)	S
GREEN DOT CORP	39304D102	70	5/24/2012	1,518 92	10/24/2012	690 33	(828 59)	S
GREEN DOT CORP	39304D102	38	5/25/2012	837 15	10/25/2012	371 55	(465 60)	S
GREEN DOT CORP	39304D102	184	10/3/2012	10,140 97	10/26/2012	1,835 29	(8,305 68)	S
GREEN DOT CORP	39304D102	3	10/3/2012	134 84	10/31/2012	30 10	(104 74)	S
GREEN DOT CORP	39304D102	84	10/4/2012	3,771 87	10/31/2012	842 86	(2,929 01)	S
GREEN DOT CORP	39304D102	6	10/4/2012	269 41	11/6/2012	67 86	(201 55)	S
GT ADVANCED TECHNOLOGIES INC COM	36191U106	420	9/27/2011	3,483 40	11/19/2012	1,342 78	(2,140 62)	L
GT ADVANCED TECHNOLOGIES INC COM	36191U106	362	9/27/2011	3,002 35	11/20/2012	1,109 90	(1,892 45)	L
GT ADVANCED TECHNOLOGIES INC COM	36191U106	94	6/1/2012	383 10	11/20/2012	288 20	(94 90)	S
HAEMONETICS CORP MASS	405024100	65	3/15/2011	4,106 35	10/3/2012	5,264 93	1,158 58	L
HAIN CELESTIAL GROUP INC	405217100	18	8/4/2009	309 56	5/24/2012	979 09	669 53	L
HAIN CELESTIAL GROUP INC	405217100	36	8/4/2009	619 11	8/29/2012	2,476 50	1,857 39	L
HAIN CELESTIAL GROUP INC	405217100	74	8/6/2009	1,264 99	8/29/2012	5,090 59	3,825 60	L
HAIN CELESTIAL GROUP INC	405217100	46	8/6/2009	786 35	9/18/2012	3,077 87	2,291 52	L
HASBRO INC	418056107	38	8/4/2009	995 85	1/19/2012	1,241 07	245 22	L
HASBRO INC	418056107	377	10/15/2009	10,807 65	1/19/2012	12,312 69	1,505 04	L
HASBRO INC	418056107	496	6/1/2011	22,886 43	1/23/2012	16,313 13	(6,573 30)	S
HASBRO INC	418056107	322	6/1/2011	14,857 73	1/19/2012	10,516 41	(4,341 32)	S
HASBRO INC	418056107	708	8/17/2011	26,714 04	1/23/2012	23,285 67	(3,428 37)	S
HASBRO INC	418056107	158	8/18/2011	5,682 61	1/23/2012	5,196 52	(486 09)	S
HASBRO INC	418056107	659	9/14/2011	24,069 58	1/23/2012	21,674 09	(2,395 49)	S
HEINZ H J CO	423074103	530	7/28/2011	27,967 68	8/20/2012	29,495 34	1,527 66	L
HEINZ H J CO	423074103	470	8/30/2011	24,650 28	8/20/2012	26,156 25	1,505 97	S
HEINZ H J CO	423074103	200	9/2/2011	10,376 96	8/20/2012	11,130 31	753 35	S
HEINZ H J CO	423074103	800	9/6/2011	40,277 20	8/20/2012	44,521 27	4,244 07	S
HEINZ H J CO	423074103	500	9/9/2011	25,924 95	8/20/2012	27,825 79	1,900 84	S
HEINZ H J CO	423074103	238	9/21/2011	11,930 94	8/20/2012	13,245 08	1,314 14	S
HEINZ H J CO	423074103	62	9/21/2011	3,108 06	8/21/2012	3,454 17	346 11	S
HIBBETT SPORTS INC	428567101	17	8/4/2009	317 81	9/12/2012	987 98	670 17	L
HIBBETT SPORTS INC	428567101	68	8/4/2009	1,271 23	9/13/2012	3,963 60	2,692 37	L
HIBBETT SPORTS INC	428567101	12	8/4/2009	224 34	9/14/2012	708 23	483 89	L
HIBBETT SPORTS INC	428567101	28	8/6/2009	520 65	9/14/2012	1,652 55	1,131 90	L
HONEYWELL INTL INC	438516106	779	5/26/2010	33,156 27	1/23/2012	44,752 69	11,596 42	L

HONEYWELL INTL INC			438516106	9	5/28/2010	386 87	1/23/2012	517 04	130 17	L
HONEYWELL INTL INC			438516106	762	8/11/2010	32,190 39	1/23/2012	43,776 06	11,585 67	L
INTEL CORP			458140100	1,330 00	8/4/2009	25,602 24	1/23/2012	35,044 82	9,442 58	L
INTEL CORP			458140100	731	10/15/2009	15,058 60	1/23/2012	19,261 48	4,202 88	L
INTEL CORP			458140100	1,240 00	7/28/2011	26,057 96	11/7/2012	26,057 96	-	L
INTEL CORP			458140100	760	8/11/2011	15,766 20	11/7/2012	15,971 00	204 80	L
INTEL CORP			458140100	1,000 00	8/30/2011	20,246 50	11/7/2012	21,014 48	767 98	L
INTEL CORP			458140100	500	9/2/2011	9,929 60	11/7/2012	10,507 24	577 64	L
INTEL CORP			458140100	1,793 00	9/6/2011	34,474 80	11/7/2012	37,678 97	3,204 17	L
INTEL CORP			458140100	707	9/6/2011	13,593 80	11/7/2012	14,976 40	1,382 60	L
INTEL CORP			458140100	1,000 00	9/9/2011	19,806 50	11/7/2012	21,183 02	1,376 52	L
INTL BUSINESS MACH			459200101	43	9/7/2012	8,535 41	9/13/2012	8,849 90	314 49	S
INTL BUSINESS MACH			459200101	82	6/23/2010	10,679 68	1/23/2012	15,428 82	4,749 14	L
INTL BUSINESS MACH			459200101	85	6/23/2010	11,070 40	12/21/2011	15,264 19	4,193 79	L
INTL BUSINESS MACH			459200101	245	7/28/2010	31,568 25	1/23/2012	46,098 32	14,530 07	L
INTL BUSINESS MACH			459200101	246	11/3/2010	35,201 35	1/23/2012	46,286 47	11,085 12	L
INTL BUSINESS MACH			459200101	10	11/8/2010	1,461 79	1/23/2012	1,881 56	419 77	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	28	8/4/2009	641 88	2/7/2012	305 08	(336 80)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	6	8/4/2009	137 54	2/8/2012	65 65	(71 89)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	43	8/6/2009	992 44	2/8/2012	470 48	(521 96)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	59	8/6/2009	1,361 72	2/9/2012	641 91	(719 81)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	174	8/6/2009	4,015 92	2/10/2012	1,838 07	(2,177 85)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	18	10/15/2009	497 94	2/10/2012	190 14	(307 80)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	75	10/15/2009	2,074 75	2/13/2012	791 60	(1,283 15)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	22	10/15/2009	608 60	2/14/2012	231 35	(377 25)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	7	10/15/2009	193 64	2/15/2012	72 67	(120 97)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	19	11/20/2009	351 99	2/15/2012	197 26	(154 73)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	91	11/20/2009	1,685 86	2/16/2012	951 80	(734 06)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	228	11/20/2009	4,223 90	2/17/2012	2,422 47	(1,801 43)	L
INVESTMENT TECHNOLOGY	GROUP NEW		46145F105	13	11/20/2009	240 84	2/21/2012	139 12	(101 72)	L
ISHARES TRUST RUSSELL	1000 GROWTH INDEX FUND		464287614	10,000 00	1/23/2012	607,899 90	11/30/2012	657,861 39	49,961 49	S
ISHARES TRUST RUSSELL	1000 GROWTH INDEX FUND		464287614	2,700 00	1/23/2012	164,079 00	11/30/2012	177,622 57	13,543 57	S
ISHARES TRUST RUSSELL	1000 GROWTH INDEX FUND		464287614	10,000 00	1/23/2012	608,700 00	11/30/2012	657,861 38	49,161 38	S
ISHARES TRUST RUSSELL	1000 GROWTH INDEX FUND		464287614	1,977 00	1/23/2012	120,339 99	11/30/2012	130,059 20	9,719 21	S
ISHARES TRUST RUSSELL	1000 GROWTH INDEX FUND		464287614	8,173 00	1/23/2012	497,653 65	11/30/2012	537,670 11	40,016 46	S
ITRON INC			465741106	25	8/6/2009	1,298 88	12/20/2011	857 04	(441 84)	L
ITRON INC			465741106	59	10/15/2009	3,503 04	12/20/2011	2,022 63	(1,480 41)	L
JOHNSON & JOHNSON COM			478160104	563	8/4/2009	34,264 18	1/23/2012	36,678 75	2,414 57	L
JOHNSON & JOHNSON COM			478160104	209	10/15/2009	12,656 20	1/23/2012	13,616 08	959 88	L
JOHNSON & JOHNSON COM			478160104	512	10/28/2009	30,599 78	1/23/2012	33,356 16	2,756 38	L
JOHNSON & JOHNSON COM			478160104	573	2/10/2010	35,984 29	1/23/2012	37,330 24	1,345 95	L
JOHNSON & JOHNSON COM			478160104	1	2/11/2010	62 44	1/23/2012	65 14	2 70	L
JOHNSON & JOHNSON COM			478160104	547	10/6/2010	34,430 53	1/23/2012	35,636 37	1,205 84	L
JOHNSON CONTROLS INC			478366107	282	5/26/2010	7,945 07	1/23/2012	8,778 49	833 42	L
JOHNSON CONTROLS INC			478366107	3	6/1/2010	84 94	1/23/2012	93 39	8 45	L
JOHNSON CONTROLS INC			478366107	897	12/2/2010	34,998 43	1/23/2012	27,923 07	(7,075 36)	L
JOHNSON CONTROLS INC			478366107	942	3/23/2011	37,998 58	1/23/2012	29,323 90	(8,674 68)	S
JONES LANG LASALLE INC			48020Q107	52	9/9/2011	3,024 97	2/22/2012	4,216 01	1,191 04	S
JONES LANG LASALLE INC			48020Q107	27	9/9/2011	1,570 66	2/23/2012	2,190 94	620 28	S
JONES LANG LASALLE INC			48020Q107	17	9/9/2011	988 93	3/23/2012	1,428 98	440 05	S
JONES LANG LASALLE INC			48020Q107	4	9/9/2011	232 69	3/26/2012	339 65	106 96	S
JONES LANG LASALLE INC			48020Q107	41	9/12/2011	2,414 84	3/26/2012	3,481 40	1,066 56	S
JONES LANG LASALLE INC			48020Q107	49	9/12/2011	2,886 03	3/27/2012	4,160 64	1,274 61	S
JONES LANG LASALLE INC			48020Q107	33	9/12/2011	1,943 65	3/28/2012	2,747 59	803 94	S
JONES LANG LASALLE INC			48020Q107	5	10/10/2011	276 38	3/28/2012	416 30	139 92	S
JONES LANG LASALLE INC			48020Q107	34	10/10/2011	1,879 40	3/29/2012	2,818 39	938 99	S
JONES LANG LASALLE INC			48020Q107	10	10/11/2011	557 60	3/29/2012	828 94	271 34	S
JONES LANG LASALLE INC			48020Q107	39	10/11/2011	2,174 64	5/1/2012	3,143 49	968 85	S
JONES LANG LASALLE INC			48020Q107	10	12/27/2011	607 62	5/1/2012	806 02	198 40	S
JONES LANG LASALLE INC			48020Q107	21	1/3/2012	1,345 81	5/2/2012	1,787 44	441 63	S
JONES LANG LASALLE INC			48020Q107	25	1/3/2012	1,602 16	5/1/2012	2,015 06	412 90	S
JP MORGAN CHASE	TRIGGER AOS HAL	7/26/2012	46636T408	50,000 00	7/22/2011	500,000 00	7/26/2012	268,970 00	(231,030 00)	L
JPMORGAN CHASE & CO			46625H100	1,795 00	8/4/2009	71,689 79	1/23/2012	66,952 21	(4,737 58)	L
JPMORGAN CHASE & CO			46625H100	895	2/2/2011	40,855 94	1/23/2012	33,382 86	(7,473 08)	S
JPMORGAN CHASE & CO			46625H100	789	2/25/2011	36,916 76	1/23/2012	29,429 14	(7,487 62)	S
JPMORGAN CHASE & CO			46625H100	570	10/15/2009	26,708 78	1/23/2012	21,260 59	(5,448 19)	L
JPMORGAN CHASE & CO			46625H100	1,112 00	8/3/2011	44,206 45	1/23/2012	41,476 80	(2,729 65)	S
JPMORGAN CHASE & CO			46625H100	3,300 00	4/19/2012	143,495 31	5/11/2012	122,262 26	(21,233 05)	S
JP MORGAN STRATEGIC CLASS A	INCOME OPPORTUNITIES	FUND	4812A4385	258,398 38	10/29/2010	3,046,519 63	7/20/2012	3,000,000 00	(46,519 63)	L

J2 GLOBAL INC COM		48123V102	4	8/4/2009	95 05	4/17/2012	105 03	9 98	L
J2 GLOBAL INC COM		48123V102	12	8/4/2009	285 16	4/13/2012	312 22	27 06	L
J2 GLOBAL INC COM		48123V102	8	8/4/2009	190 11	4/16/2012	207 96	17 85	L
J2 GLOBAL INC COM		48123V102	47	8/4/2009	1,116 88	4/4/2012	1,280 25	163 37	L
J2 GLOBAL INC COM		48123V102	67	8/4/2009	1,592 15	4/5/2012	1,809 32	217 17	L
J2 GLOBAL INC COM		48123V102	11	8/4/2009	261 40	4/9/2012	293 68	32 28	L
J2 GLOBAL INC COM		48123V102	30	8/4/2009	712 90	4/10/2012	794 29	81 39	L
J2 GLOBAL INC COM		48123V102	41	8/4/2009	974 30	4/11/2012	1,092 95	118 65	L
J2 GLOBAL INC COM		48123V102	39	8/4/2009	926 77	4/12/2012	1,022 87	96 10	L
KELLOGG CO		487836108	858	2/17/2012	44,614 94	8/2/2012	41,421 95	(3,192 99)	S
KELLOGG CO		487836108	1,542 00	2/17/2012	80,935 34	8/2/2012	74,443 64	(6,491 70)	S
KELLOGG CO		487836108	400	2/21/2012	20,834 80	8/2/2012	19,310 93	(1,523 87)	S
KELLOGG CO		487836108	400	7/20/2012	19,050 60	8/2/2012	19,310 93	260 33	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	530	10/10/2011	17,917 42	2/17/2012	20,231 51	2,314 09	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	395	10/10/2011	13,374 70	2/17/2012	15,078 21	1,703 51	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	285	10/11/2011	9,825 10	2/17/2012	10,879 20	1,054 10	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	295	10/11/2011	10,142 10	2/17/2012	11,260 94	1,118 84	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	310	10/11/2011	10,656 69	2/17/2012	11,833 53	1,176 84	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	285	10/11/2011	9,852 14	2/17/2012	10,879 21	1,027 07	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	305	2/2/2012	11,687 35	2/17/2012	11,642 66	(44 69)	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	695	2/2/2012	26,825 82	2/17/2012	26,412 20	(413 62)	S
KRAFT FOODS INC *NAME	CHANGE 10/ 2012* CL A	50075N104	200	2/7/2012	7,792 13	2/17/2012	7,600 63	(191 50)	S
K12 INC		48273U102	84	6/1/2010	2,101 72	12/20/2011	1,616 17	(485 55)	L
K12 INC		48273U102	43	6/1/2010	1,075 88	12/21/2011	781 45	(294 43)	L
K12 INC		48273U102	39	6/2/2010	979 72	12/21/2011	708 76	(270 96)	L
K12 INC		48273U102	3	6/2/2010	75 36	12/22/2011	53 13	(22 23)	L
K12 INC		48273U102	4	6/3/2010	102 00	12/22/2011	70 84	(31 16)	L
K12 INC		48273U102	26	3/25/2011	863 98	12/22/2011	460 46	(403 52)	S
K12 INC		48273U102	47	3/28/2011	1,559 22	12/22/2011	832 38	(726 84)	S
K12 INC		48273U102	82	3/29/2011	2,718 43	12/22/2011	1,452 23	(1,266 20)	S
K12 INC		48273U102	2	3/29/2011	66 30	12/23/2011	35 21	(31 09)	S
K12 INC		48273U102	11	3/30/2011	371 25	12/23/2011	193 64	(177 61)	S
K12 INC		48273U102	3	4/1/2011	102 96	12/23/2011	52 81	(50 15)	S
LANDAUER INC		51476K103	4	8/4/2009	253 60	2/7/2012	230 88	(22 72)	L
LANDAUER INC		51476K103	17	8/4/2009	1,077 80	2/8/2012	979 00	(98 80)	L
LANDAUER INC		51476K103	9	8/4/2009	570 60	2/9/2012	512 24	(58 36)	L
LANDAUER INC		51476K103	4	8/4/2009	253 60	2/10/2012	223 53	(30 07)	L
LANDAUER INC		51476K103	5	8/4/2009	317 00	2/13/2012	279 56	(37 44)	L
LANDAUER INC		51476K103	6	8/4/2009	380 40	2/14/2012	331 14	(49 26)	L
LANDAUER INC		51476K103	2	8/4/2009	126 80	2/15/2012	110 04	(16 76)	L
LANDAUER INC		51476K103	3	8/4/2009	190 20	2/16/2012	165 33	(24 87)	L
LANDAUER INC		51476K103	37	8/6/2009	2,200 39	2/16/2012	2,039 05	(161 34)	L
LANDAUER INC		51476K103	55	8/6/2009	3,270 85	2/17/2012	3,027 83	(243 02)	L
LANDAUER INC		51476K103	12	8/6/2009	713 64	2/21/2012	659 98	(53 66)	L
LANDAUER INC		51476K103	24	8/6/2009	1,427 28	2/22/2012	1,322 44	(104 84)	L
LAYNE CHRISTENSEN CO		521050104	10	8/4/2009	245 38	9/18/2012	200 79	(44 59)	L
LAYNE CHRISTENSEN CO		521050104	43	8/4/2009	1,055 13	9/19/2012	867 29	(187 84)	L
LAYNE CHRISTENSEN CO		521050104	17	8/4/2009	417 15	9/20/2012	342 01	(75 14)	L
LAYNE CHRISTENSEN CO		521050104	27	8/6/2009	643 75	9/20/2012	543 18	(100 57)	L
LAYNE CHRISTENSEN CO		521050104	32	8/6/2009	762 95	9/21/2012	649 54	(113 41)	L
LAYNE CHRISTENSEN CO		521050104	23	8/6/2009	548 38	9/24/2012	467 49	(80 89)	L
LAYNE CHRISTENSEN CO		521050104	19	10/15/2009	540 30	9/26/2012	380 88	(159 42)	L
LAYNE CHRISTENSEN CO		521050104	4	10/15/2009	113 75	9/24/2012	81 30	(32 45)	L
LAYNE CHRISTENSEN CO		521050104	12	10/15/2009	341 24	9/25/2012	244 53	(96 71)	L
LAYNE CHRISTENSEN CO		521050104	23	6/1/2012	432 12	9/26/2012	461 07	28 95	S
LIFEWAY FOODS INS		531914109	8	8/6/2009	99 68	8/8/2012	83 64	(16 04)	L
LIFEWAY FOODS INS		531914109	5	8/6/2009	62 30	8/14/2012	47 45	(14 85)	L
LIFEWAY FOODS INS		531914109	9	8/6/2009	112 15	8/15/2012	87 73	(24 42)	L
LIFEWAY FOODS INS		531914109	6	8/6/2009	74 76	8/17/2012	58 20	(16 56)	L
LIFEWAY FOODS INS		531914109	4	8/6/2009	49 84	8/31/2012	38 30	(11 54)	L
LIFEWAY FOODS INS		531914109	9	8/6/2009	112 14	9/6/2012	85 49	(26 65)	L
LIFEWAY FOODS INS		531914109	8	8/6/2009	99 68	9/11/2012	75 99	(23 69)	L
LIFEWAY FOODS INS		531914109	24	8/6/2009	299 05	9/17/2012	232 95	(66 10)	L
LIFEWAY FOODS INS		531914109	5	8/6/2009	62 30	9/28/2012	47 49	(14 81)	L
LIFEWAY FOODS INS		531914109	3	8/6/2009	37 38	10/4/2012	28 19	(9 19)	L
LIFEWAY FOODS INS		531914109	6	8/6/2009	74 76	10/12/2012	56 34	(18 42)	L
LIFEWAY FOODS INS		531914109	3	8/6/2009	37 38	10/16/2012	28 06	(9 32)	L
LIFEWAY FOODS INS		531914109	3	8/6/2009	37 38	10/17/2012	28 33	(9 05)	L
LIFEWAY FOODS INS		531914109	9	8/6/2009	112 15	11/19/2012	74 26	(37 89)	L
LIFEWAY FOODS INS		531914109	10	8/6/2009	124 60	11/28/2012	82 55	(42 05)	L

LIFEWAY FOODS INS		531914109	13	8/6/2009	161 98	11/29/2012	107 31	(54 67)	L
LIQUIDITY SERVICES INC		53635B107	82	10/23/2009	857 04	6/20/2012	4,362 66	3,505 62	L
LIQUIDITY SERVICES INC		53635B107	1	10/23/2009	10 45	6/21/2012	48 77	38 32	L
LKQ CORP NEW		501889208	68	8/6/2009	1,210 17	12/13/2011	1,994 92	784 75	L
LKQ CORP NEW		501889208	5	10/15/2009	96 03	12/13/2011	146 68	50 65	L
LKQ CORP NEW		501889208	131	10/15/2009	2,516 11	12/14/2011	3,724 96	1,208 85	L
LKQ CORP NEW		501889208	51	10/15/2009	979 55	12/15/2011	1,447 96	468 41	L
LOCKHEED MARTIN CORP		539830109	1,427 00	8/4/2009	107,379 32	1/23/2012	118,196 14	10,816 82	L
LOCKHEED MARTIN CORP		539830109	301	8/26/2009	22,482 86	1/23/2012	24,931 35	2,448 49	L
LOCKHEED MARTIN CORP		539830109	529	10/15/2009	39,520 80	1/23/2012	43,816 23	4,295 43	L
LOCKHEED MARTIN CORP		539830109	131	11/4/2009	9,283 72	1/23/2012	10,850 52	1,566 80	L
LOCKHEED MARTIN CORP		539830109	494	7/6/2011	40,189 22	1/23/2012	40,917 23	728 01	S
MCDONALDS CORP		580135101	160	7/28/2011	13,875 07	1/10/2012	16,045 95	2,170 88	S
MCDONALDS CORP		580135101	65	9/2/2011	5,814 25	1/10/2012	6,518 67	704 42	S
MCDONALDS CORP		580135101	75	9/6/2011	6,546 75	1/10/2012	7,521 54	974 79	S
MCDONALDS CORP		580135101	200	9/8/2011	17,855 76	1/10/2012	20,057 43	2,201 67	S
MCDONALDS CORP		580135101	250	9/9/2011	21,492 33	1/10/2012	25,071 80	3,579 47	S
MCDONALDS CORP		580135101	150	9/21/2011	13,295 43	1/10/2012	15,043 08	1,747 65	S
MEDTRONIC INC		585055106	247	8/4/2009	8,928 43	1/23/2012	9,776 07	847 64	L
MEDTRONIC INC		585055106	667	8/19/2009	24,754 70	1/23/2012	26,399 35	1,644 65	L
MEDTRONIC INC		585055106	649	9/9/2009	25,322 75	1/23/2012	25,686 93	364 18	L
MEDTRONIC INC		585055106	419	10/15/2009	15,476 48	1/23/2012	16,583 70	1,107 22	L
MEDTRONIC INC		585055106	917	8/18/2010	33,427 40	1/23/2012	36,294 16	2,866 76	L
METLIFE INC		59156R108	1,371 00	8/4/2009	49,992 69	1/23/2012	49,766 34	(226 35)	L
METLIFE INC		59156R108	619	10/15/2009	23,608 66	1/23/2012	22,469 27	(1,139 39)	L
METLIFE INC		59156R108	815	9/1/2010	32,137 73	1/23/2012	29,583 93	(2,553 80)	L
METLIFE INC		59156R108	816	1/19/2011	37,383 41	1/23/2012	29,620 23	(7,763 18)	L
METLIFE INC		59156R108	31	1/20/2011	1,405 39	1/23/2012	1,125 28	(280 11)	L
NATL INSTRUMENTS CORP		636518102	43	11/30/2009	811 87	4/4/2012	1,192 81	380 94	L
NATL INSTRUMENTS CORP		636518102	45	11/30/2009	849 63	4/5/2012	1,226 61	376 98	L
NATL INSTRUMENTS CORP		636518102	24	11/30/2009	453 13	4/9/2012	643 86	190 73	L
NATL INSTRUMENTS CORP		636518102	10	12/1/2009	192 15	4/9/2012	268 28	76 13	L
NATL INSTRUMENTS CORP		636518102	146	12/1/2009	2,805 41	5/24/2012	3,801 11	995 70	L
NATL INSTRUMENTS CORP		636518102	39	12/2/2009	744 14	5/24/2012	1,015 37	271 23	L
NATL INSTRUMENTS CORP		636518102	96	12/2/2009	1,831 72	5/25/2012	2,479 38	647 66	L
NEOGEN CORP		640491106	3	8/4/2009	58 87	7/13/2012	133 45	74 58	L
NEOGEN CORP		640491106	93	8/6/2009	1,700 85	7/13/2012	4,136 90	2,436 05	L
NEOGEN CORP		640491106	87	8/6/2009	1,591 12	7/16/2012	3,824 88	2,233 76	L
NEOGEN CORP		640491106	10	8/6/2009	182 89	7/17/2012	437 84	254 95	L
NEOGEN CORP		640491106	26	10/15/2009	528 05	7/17/2012	1,138 38	610 33	L
NEOGEN CORP		640491106	45	10/15/2009	913 93	7/18/2012	1,970 59	1,056 66	L
NEOGEN CORP		640491106	14	10/15/2009	284 33	7/19/2012	611 02	326 69	L
NEOGEN CORP		640491106	33	12/21/2010	1,345 53	7/19/2012	1,440 28	94 75	L
NEOGEN CORP		640491106	5	12/22/2010	205 88	7/19/2012	218 22	12 34	L
NEOGEN CORP		640491106	23	12/22/2010	947 06	10/3/2012	984 60	37 54	L
NEOGEN CORP		640491106	17	12/23/2010	708 37	10/3/2012	727 76	19 39	L
NEOGEN CORP		640491106	5	12/27/2010	209 83	10/3/2012	214 04	4 21	L
NEOGEN CORP		640491106	13	12/27/2010	545 56	10/4/2012	556 67	11 11	L
NEOGEN CORP		640491106	6	12/27/2010	251 80	11/27/2012	274 55	22 75	L
NEOGEN CORP		640491106	18	12/27/2010	755 40	11/28/2012	811 84	56 44	L
NESTLE S A SPONSORED ADR	REPSTG REG SHS SWITZ	641069406	72	8/4/2009	2,959 88	1/23/2012	4,119 13	1,159 25	L
NESTLE S A SPONSORED ADR	REPSTG REG SHS SWITZ	641069406	197	8/19/2009	7,915 72	1/23/2012	11,270 41	3,354 69	L
NESTLE S A SPONSORED ADR	REPSTG REG SHS SWITZ	641069406	443	8/26/2009	17,913 28	1/23/2012	25,344 12	7,430 84	L
NESTLE S A SPONSORED ADR	REPSTG REG SHS SWITZ	641069406	430	10/15/2009	18,469 58	1/23/2012	24,600 38	6,130 80	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	17	8/4/2009	285 62	1/3/2012	128 26	(157 36)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	4	8/4/2009	67 21	1/4/2012	29 21	(38 00)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	5	8/4/2009	84 00	1/5/2012	36 08	(47 92)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	10	8/4/2009	168 01	1/6/2012	71 02	(96 99)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	9	8/4/2009	151 21	1/10/2012	63 50	(87 71)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	12	8/4/2009	201 62	1/12/2012	84 15	(117 47)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	8	8/4/2009	134 41	1/17/2012	55 14	(79 27)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	210	8/4/2009	3,528 25	1/18/2012	1,814 83	(1,713 42)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	17	8/4/2009	285 62	12/27/2011	133 15	(152 47)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	377	8/6/2009	6,212 62	1/18/2012	3,258 04	(2,954 58)	L
NET 1 UEPS TECHNOLOGIES	INC NEW	64107N206	166	10/15/2009	3,503 68	1/18/2012	1,434 58	(2,069 10)	L
NORTHROP GRUMMAN CORP		666807102	627	8/4/2009	26,498 18	1/23/2012	38,597 38	12,099 20	L
NORTHROP GRUMMAN CORP		666807102	557	10/15/2009	25,542 99	1/23/2012	34,288 26	8,745 27	L
NUTRACEUTICAL INTL CORP		67060Y101	5	2/3/2010	64 99	12/1/2011	58 49	(6 50)	L
NUTRACEUTICAL INTL CORP		67060Y101	7	2/3/2010	90 98	12/2/2011	81 82	(9 16)	L

NUTRACEUTICAL INTL CORP	67060Y101	1	2/4/2010	12 80	12/2/2011	11 69	(1 11)	L
NUTRACEUTICAL INTL CORP	67060Y101	5	2/4/2010	63 99	12/5/2011	59 03	(4 96)	L
NUTRACEUTICAL INTL CORP	67060Y101	4	2/4/2010	51 20	12/6/2011	46 73	(4 47)	L
NUTRACEUTICAL INTL CORP	67060Y101	5	2/4/2010	63 99	12/8/2011	55 90	(8 09)	L
NUTRACEUTICAL INTL CORP	67060Y101	13	2/4/2010	166 39	12/9/2011	148 64	(17 75)	L
NUTRACEUTICAL INTL CORP	67060Y101	4	2/4/2010	51 19	12/13/2011	45 40	(5 79)	L
NUTRACEUTICAL INTL CORP	67060Y101	7	2/4/2010	89 59	12/15/2011	77 95	(11 64)	L
NUTRACEUTICAL INTL CORP	67060Y101	11	2/4/2010	140 79	12/16/2011	122 74	(18 05)	L
NUTRACEUTICAL INTL CORP	67060Y101	17	2/4/2010	217 58	12/20/2011	192 28	(25 30)	L
NUTRACEUTICAL INTL CORP	67060Y101	7	2/4/2010	89 59	12/21/2011	78 15	(11 44)	L
NUTRI/SYSTEMS INC	67069D108	23	9/28/2009	366 83	3/9/2012	241 01	(125 82)	L
NUTRI/SYSTEMS INC	67069D108	76	10/15/2009	1,296 56	3/9/2012	796 40	(500 16)	L
NUTRI/SYSTEMS INC	67069D108	130	10/20/2010	2,496 23	3/9/2012	1,362 26	(1,133 97)	L
NUTRI/SYSTEMS INC	67069D108	185	5/3/2011	2,809 10	3/9/2012	1,938 59	(870 51)	S
NUTRI/SYSTEMS INC	67069D108	120	5/4/2011	1,819 09	3/9/2012	1,257 47	(561 62)	S
OCCIDENTAL PETROLEUM CRP	674599105	408	6/8/2011	42,198 62	1/23/2012	41,390 80	(807 82)	S
OCCIDENTAL PETROLEUM CRP	674599105	448	6/15/2011	46,214 11	1/23/2012	45,448 73	(765 38)	S
OCWEN FINANCIAL CORP NEW	675746309	119	8/30/2010	1,079 50	7/17/2012	2,320 57	1,241 07	L
OCWEN FINANCIAL CORP NEW	675746309	131	8/31/2010	1,187 45	7/17/2012	2,554 57	1,367 12	L
OCWEN FINANCIAL CORP NEW	675746309	132	8/31/2010	1,196 52	8/21/2012	3,229 29	2,032 77	L
OCWEN FINANCIAL CORP NEW	675746309	54	8/31/2010	489 48	9/12/2012	1,453 40	963 92	L
OCWEN FINANCIAL CORP NEW	675746309	203	9/27/2010	2,032 46	9/12/2012	5,463 73	3,431 27	L
OCWEN FINANCIAL CORP NEW	675746309	87	9/28/2010	881 15	9/12/2012	2,341 59	1,460 44	L
OCWEN FINANCIAL CORP NEW	675746309	83	9/28/2010	840 64	9/19/2012	2,292 59	1,451 95	L
OCWEN FINANCIAL CORP NEW	675746309	96	9/29/2010	980 42	9/19/2012	2,651 66	1,671 24	L
OCWEN FINANCIAL CORP NEW	675746309	54	9/29/2010	551 49	9/20/2012	1,491 01	939 52	L
OCWEN FINANCIAL CORP NEW	675746309	48	8/15/2011	622 82	9/25/2012	1,343 08	720 26	L
OCWEN FINANCIAL CORP NEW	675746309	72	8/15/2011	934 22	9/20/2012	1,988 01	1,053 79	L
OCWEN FINANCIAL CORP NEW	675746309	77	10/10/2011	1,016 68	9/25/2012	2,154 53	1,137 85	S
OCWEN FINANCIAL CORP NEW	675746309	105	10/11/2011	1,391 43	9/25/2012	2,937 99	1,546 56	S
OCWEN FINANCIAL CORP NEW	675746309	86	12/14/2011	1,164 76	9/25/2012	2,406 35	1,241 59	S
OCWEN FINANCIAL CORP NEW	675746309	163	12/14/2011	2,207 62	10/3/2012	5,462 87	3,255 25	S
OCWEN FINANCIAL CORP NEW	675746309	98	12/15/2011	1,343 02	10/3/2012	3,284 42	1,941 40	S
OCWEN FINANCIAL CORP NEW	675746309	26	6/1/2012	411 32	10/3/2012	871 38	460 06	S
ORACLE CORP	68389X105	823	8/4/2009	17,891 94	1/23/2012	23,636 10	5,744 16	L
ORACLE CORP	68389X105	598	10/15/2009	12,699 91	1/23/2012	17,174 23	4,474 32	L
ORACLE CORP	68389X105	831	12/2/2009	18,796 22	1/23/2012	23,865 86	5,069 64	L
ORACLE CORP	68389X105	71	4/7/2010	1,840 96	1/23/2012	2,039 09	198 13	L
ORACLE CORP	68389X105	1,226 00	4/9/2010	31,851 48	1/23/2012	35,210 04	3,358 56	L
ORACLE CORP	68389X105	1,126 00	4/13/2011	38,150 57	1/23/2012	32,338 09	(5,812 48)	S
ORACLE CORP	68389X105	1,130 00	6/29/2011	36,572 56	1/23/2012	32,452 98	(4,119 58)	S
ORRSTOWN FINCL SVCS INC	687380105	4	3/24/2010	106 56	12/23/2011	32 91	(73 65)	L
ORRSTOWN FINCL SVCS INC	687380105	3	3/24/2010	79 92	12/27/2011	24 73	(55 19)	L
ORRSTOWN FINCL SVCS INC	687380105	5	3/24/2010	133 20	12/16/2011	40 99	(92 21)	L
ORRSTOWN FINCL SVCS INC	687380105	3	3/24/2010	79 93	12/20/2011	24 41	(55 52)	L
ORRSTOWN FINCL SVCS INC	687380105	6	3/24/2010	159 84	12/21/2011	49 28	(110 56)	L
ORRSTOWN FINCL SVCS INC	687380105	4	3/24/2010	106 57	12/22/2011	32 87	(73 70)	L
ORRSTOWN FINCL SVCS INC	687380105	8	3/24/2010	213 13	1/3/2012	66 51	(146 62)	L
ORRSTOWN FINCL SVCS INC	687380105	4	3/24/2010	106 56	12/1/2011	33 51	(73 05)	L
ORRSTOWN FINCL SVCS INC	687380105	14	3/24/2010	372 98	12/5/2011	116 07	(256 91)	L
ORRSTOWN FINCL SVCS INC	687380105	6	3/24/2010	159 84	12/6/2011	50 11	(109 73)	L
ORRSTOWN FINCL SVCS INC	687380105	14	3/24/2010	372 98	12/14/2011	112 89	(260 09)	L
ORRSTOWN FINCL SVCS INC	687380105	5	3/24/2010	133 20	12/15/2011	40 89	(92 31)	L
PEPSICO INC	713448108	798	8/4/2009	47,233 22	1/23/2012	52,579 21	5,345 99	L
PEPSICO INC	713448108	166	10/15/2009	10,376 25	1/23/2012	10,937 53	561 28	L
PFIZER INC	717081103	995	10/13/2009	16,732 42	1/23/2012	21,849 78	5,117 36	L
PFIZER INC	717081103	929	10/15/2009	16,209 47	1/23/2012	20,400 45	4,190 98	L
PFIZER INC	717081103	190	10/21/2009	3,347 33	1/23/2012	4,172 32	824 99	L
PFIZER INC	717081103	1,723 00	11/11/2009	30,484 87	1/23/2012	37,836 35	7,351 48	L
PFIZER INC	717081103	1,496 00	9/29/2010	26,029 80	1/23/2012	32,851 53	6,821 73	L
PFIZER INC	717081103	14	10/1/2010	240 36	1/23/2012	307 44	67 08	L
PFIZER INC	717081103	2,089 00	1/5/2011	37,685 77	1/23/2012	45,873 55	8,187 78	L
PFIZER INC	717081103	57	1/14/2011	1,039 97	1/23/2012	1,251 70	211 73	L
PFIZER INC	717081103	1,440 00	7/28/2011	27,963 65	5/8/2012	31,345 52	3,381 87	S
PFIZER INC	717081103	560	8/30/2011	10,589 60	5/8/2012	12,189 93	1,600 33	S
PFIZER INC	717081103	500	9/2/2011	9,358 70	5/8/2012	10,883 86	1,525 16	S
PFIZER INC	717081103	500	9/6/2011	9,104 60	5/8/2012	10,883 87	1,779 27	S
PFIZER INC	717081103	500	9/7/2011	9,453 50	5/8/2012	10,883 86	1,430 36	S
PFIZER INC	717081103	1,500 00	9/9/2011	27,791 10	5/8/2012	32,651 59	4,860 49	S
PFIZER INC	717081103	1,000 00	9/21/2011	18,089 20	5/8/2012	21,767 72	3,678 52	S

PFIZER INC		717081103	3,000 00	9/22/2011	52,695 00	5/8/2012	65,303 18	12,608 18	S
PHILIP MORRIS INTL INC		718172109	1,702 00	8/4/2009	79,735 47	1/23/2012	126,371 07	46,635 60	L
PHILIP MORRIS INTL INC		718172109	205	8/4/2009	9,603 86	12/21/2011	15,969 48	6,365 62	L
PHILIP MORRIS INTL INC		718172109	665	10/15/2009	33,454 49	1/23/2012	49,375 31	15,920 82	L
PHILIP MORRIS INTL INC		718172109	627	9/29/2010	35,474 28	1/23/2012	46,553 85	11,079 57	L
PHILIP MORRIS INTL INC		718172109	36	10/1/2010	2,004 94	1/23/2012	2,672 95	668 01	L
PIMCO ALL ASSETS ALL PIMCO COMMODITY REAL CLASS A	AUTH-A RETURN STRATEGY FUND	72200Q232	93,109 87	8/1/2011	1,027,932 97	2/24/2012	1,000,000 00	(27,932 97)	S
PIMCO COMMODITY REAL CLASS A	RETURN STRATEGY FUND	722005584	65,530 80	8/3/2009	500,005 25	2/2/2012	442,329 80	(57,675 45)	L
PIMCO COMMODITY REAL CLASS A	RETURN STRATEGY FUND	722005584	996 02	9/17/2009	7,619 59	2/2/2012	6,723 12	(896 47)	L
PIMCO SHORT TERM FUND	CL A	722005584	44,585 06	10/14/2009	352,223 86	2/2/2012	300,947 08	(51,276 78)	L
PIMCO SHORT TERM FUND	CL A	693391211	43,056 91	2/22/2011	425,402 71	1/23/2012	418,943 24	(6,459 47)	S
PIMCO SHORT TERM FUND	CL A	693391211	159 5	2/28/2011	1,577 46	1/23/2012	1,551 94	(25 52)	S
PIMCO SHORT TERM FUND	CL A	693391211	902 07	3/31/2011	8,921 46	1/23/2012	8,777 12	(144 34)	S
PIMCO SHORT TERM FUND	CL A	693391211	280,726 54	4/20/2011	2,782,005 25	1/23/2012	2,731,465 72	(50,539 53)	S
PIMCO SHORT TERM FUND	CL A	693391211	1,004 47	4/30/2011	9,964 32	1/23/2012	9,773 46	(190 86)	S
PIMCO SHORT TERM FUND	CL A	693391211	1,219 16	5/31/2011	12,081 87	1/23/2012	11,862 41	(219 46)	S
PIMCO SHORT TERM FUND	CL A	693391211	1,092 05	6/30/2011	10,811 26	1/23/2012	10,625 59	(185 67)	S
PIMCO SHORT TERM FUND	CL A	693391211	802 76	7/31/2011	7,939 26	1/23/2012	7,810 81	(128 45)	S
PIMCO SHORT TERM FUND	CL A	693391211	92,414 27	8/30/2011	907,509 10	1/23/2012	899,189 71	(8,319 39)	S
PIMCO SHORT TERM FUND	CL A	693391211	102,250 03	8/30/2011	1,004,096 32	3/19/2012	1,000,000 00	(4,096 32)	S
PIMCO SHORT TERM FUND	CL A	693391211	153,218 10	8/30/2011	1,504,603 37	3/22/2012	1,500,000 00	(4,603 37)	S
PIMCO SHORT TERM FUND	CL A	693391211	127,551 56	8/30/2011	1,252,557 59	4/5/2012	1,250,000 00	(2,557 59)	S
PIMCO SHORT TERM FUND	CL A	693391211	33,731 01	8/30/2011	331,238 87	4/13/2012	330,899 38	(339 49)	S
PIMCO SHORT TERM FUND	CL A	693391211	701 4	8/31/2011	6,894 72	4/13/2012	6,880 66	(14 06)	S
PIMCO SHORT TERM FUND	CL A	693391211	1,227 00	9/30/2011	11,987 75	4/13/2012	12,036 76	49 01	S
PIMCO SHORT TERM FUND	CL A	693391211	887 21	10/31/2011	8,685 75	4/13/2012	8,703 44	17 69	S
PIMCO SHORT TERM FUND	CL A	693391211	1,147 26	11/30/2011	11,197 24	4/13/2012	11,254 54	57 30	S
PIMCO SHORT TERM FUND	CL A	693391211	2,465 38	12/7/2011	23,864 87	4/13/2012	24,185 24	320 37	S
PIMCO SHORT TERM FUND	CL A	693391211	5,107 35	12/7/2011	49,439 18	4/13/2012	50,102 85	663 67	S
PIMCO SHORT TERM FUND	CL A	693391211	952 64	12/30/2011	9,221 56	4/13/2012	9,345 35	123 79	S
PIMCO SHORT TERM FUND	CL A	693391211	66,499 06	1/23/2012	647,035 83	10/18/2012	656,342 25	9,306 42	S
PIMCO SHORT TERM FUND	CL A	693391211	50,621 26	1/23/2012	492,544 82	4/13/2012	496,591 78	4,046 96	S
PIMCO SHORT TERM FUND	CL A	693391211	203,252 57	1/23/2012	1,977,647 47	8/16/2012	2,000,000 00	22,352 53	S
PIMCO SHORT TERM FUND	CL A	693391211	126,646 94	1/23/2012	1,232,274 68	9/14/2012	1,250,000 00	17,725 32	S
PIMCO SHORT TERM FUND	CL A	693391211	34,818 60	1/30/2012	339,133 13	10/18/2012	343,657 75	4,524 62	S
PIMCO SHORT TERM FUND	CL A	693391211	67,850 81	1/30/2012	660,866 87	11/9/2012	671,718 13	10,851 26	S
PIMCO SHORT TERM FUND	CL A	693391211	721 9	1/31/2012	7,038 49	11/9/2012	7,146 72	108 23	S
PIMCO SHORT TERM FUND	CL A	693391211	4,660 15	2/24/2012	45,529 67	11/9/2012	46,135 15	605 48	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	414,937 76	12/17/2009	2,000,005 24	1/23/2012	1,572,614 11	(427,391 13)	L
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	1,535 72	3/18/2010	6,987 55	1/23/2012	5,820 40	(1,167 15)	L
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	327,510 92	5/5/2010	1,500,005 25	1/23/2012	1,241,266 37	(258,738 88)	L
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	1,630 20	6/17/2010	7,759 76	1/23/2012	6,178 47	(1,581 29)	L
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	2,645 53	9/16/2010	12,645 62	1/23/2012	10,026 55	(2,619 07)	L
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	4,015 84	3/17/2011	16,746 06	1/23/2012	15,220 04	(1,526 02)	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	264,423 08	6/9/2011	1,100,005 25	1/23/2012	1,002,163 46	(97,841 79)	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	4,918 10	6/16/2011	20,557 65	1/23/2012	18,639 59	(1,918 06)	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	113,122 17	9/12/2011	500,005 25	1/23/2012	428,733 03	(71,272 22)	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	12,259 53	9/15/2011	51,244 83	1/23/2012	46,463 62	(4,781 21)	S
PIMCO STOCKPLUS TRUST	SHORT STRATEGY FUND A	72201F763	627 22	12/28/2011	2,477 52	1/23/2012	2,377 16	(100 36)	S
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	363,967 72	7/27/2010	4,029,126 91	1/30/2012	4,000,000 00	(29,126 91)	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	87,703 46	7/27/2010	970,878 34	1/30/2012	963,861 04	(7,017 30)	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	59 61	7/30/2010	662 30	1/30/2012	655 15	(7 15)	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	3,228 74	8/19/2010	36,355 64	1/30/2012	35,483 81	(871 83)	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	88,417 79	8/19/2010	995,586 29	6/8/2012	1,000,000 00	4,413 71	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	132,159 05	8/19/2010	1,488,113 84	6/19/2012	1,500,000 00	11,886 16	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	15,981 27	8/19/2010	179,949 48	8/27/2012	183,623 86	3,674 38	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	855 24	8/31/2010	9,630 02	8/27/2012	9,826 68	196 66	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	70,196 14	9/13/2010	789,005 49	8/27/2012	806,549 46	17,543 97	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	43,252 60	9/13/2010	486,159 67	9/14/2012	500,000 00	13,840 33	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	331,391 12	9/13/2010	3,724,840 09	11/15/2012	3,887,217 83	162,377 74	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	1,554 70	9/30/2010	17,583 65	11/15/2012	18,236 62	652 97	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	1,963 51	10/29/2010	22,226 96	11/15/2012	23,031 99	805 03	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	445,235 98	11/15/2010	5,000,005 25	11/15/2012	5,222,617 99	222,612 74	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	2,370 39	11/30/2010	26,572 11	11/15/2012	27,804 71	1,232 60	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	455 45	12/8/2010	5,050 91	11/15/2012	5,342 39	291 48	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	2,971 87	12/8/2010	32,958 00	11/15/2012	34,860 00	1,902 00	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	2,563 63	12/31/2010	28,456 27	11/15/2012	30,071 36	1,615 09	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	2,241 76	1/31/2011	24,928 40	11/15/2012	26,295 88	1,367 48	L
PIMCO UNCONSTRAINED BOND	FUND CLASS A	72201M479	1,876 57	2/28/2011	20,942 55	11/15/2012	22,012 20	1,069 65	L

UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	6	9/4/2009	118 16	11/9/2012	76 35	(41 81)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	141	9/4/2009	2,776 71	11/12/2012	1,763 74	(1,012 97)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	5	9/8/2009	97 16	11/12/2012	62 54	(34 62)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	75	9/8/2009	1,457 32	11/14/2012	918 89	(538 43)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	9	9/8/2009	174 88	11/16/2012	109 79	(65 09)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	6	9/9/2009	116 46	11/19/2012	73 56	(42 90)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	46	10/15/2009	925 52	11/19/2012	563 99	(361 53)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	10	10/15/2009	201 20	11/20/2012	121 99	(79 21)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	7	12/8/2010	137 77	11/20/2012	85 40	(52 37)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	16	12/8/2010	314 89	11/21/2012	195 47	(119 42)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	33	12/8/2010	649 47	11/26/2012	407 14	(242 33)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	3	12/9/2010	59 41	11/26/2012	37 01	(22 40)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	18	12/9/2010	356 48	11/27/2012	221 28	(135 20)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	95	12/9/2010	1,881 42	11/28/2012	883 67	(997 75)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	41	6/7/2011	777 98	11/28/2012	381 37	(396 61)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	36	6/8/2011	684 17	11/28/2012	334 86	(349 31)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	25	6/8/2011	475 11	11/29/2012	232 52	(242 59)	L
UNIVERSAL TECHNICAL	INSTITUTE INC	913915104	11	6/9/2011	212 42	11/29/2012	102 31	(110 11)	L
UNTD NAT FOODS INC		911163103	34	8/4/2009	920 31	6/20/2012	1,813 78	893 47	L
UNTD NAT FOODS INC		911163103	53	8/4/2009	1,434 61	6/21/2012	2,731 64	1,297 03	L
UNTD NAT FOODS INC		911163103	13	8/6/2009	345 89	6/21/2012	670 03	324 14	L
UNTD NAT FOODS INC		911163103	27	8/6/2009	718 39	6/22/2012	1,400 90	682 51	L
UNTD NAT FOODS INC		911163103	84	8/6/2009	2,234 99	9/19/2012	5,015 79	2,780 80	L
UNTD TECHNOLOGIES CORP		913017109	935	8/4/2009	51,134 21	1/23/2012	71,675 72	20,541 51	L
UNTD TECHNOLOGIES CORP		913017109	233	10/15/2009	14,978 99	1/23/2012	17,861 43	2,882 44	L
UNTD TECHNOLOGIES CORP		913017109	368	12/15/2010	29,145 38	1/23/2012	28,210 34	(935 04)	L
UNTD TECHNOLOGIES CORP		913017109	109	1/14/2011	8,599 91	1/23/2012	8,355 78	(244 13)	L
VIACOM INC NEW CL B		92553P201	563	3/16/2011	24,691 32	1/23/2012	26,725 09	2,033 77	S
VIACOM INC NEW CL B		92553P201	440	6/1/2011	22,379 94	1/23/2012	20,886 40	(1,493 54)	S
VIACOM INC NEW CL B		92553P201	307	6/6/2011	15,138 57	1/23/2012	14,573 01	(565 56)	S
VIACOM INC NEW CL B		92553P201	578	9/28/2011	24,223 34	1/23/2012	27,437 13	3,213 79	S
VITAMIN SHOPPE INC		92849E101	37	3/9/2012	1,599 95	7/13/2012	2,080 71	480 76	S
VITAMIN SHOPPE INC		92849E101	26	3/9/2012	1,124 30	7/16/2012	1,434 01	309 71	S
VITAMIN SHOPPE INC		92849E101	14	3/9/2012	605 38	7/17/2012	791 21	185 83	S
VODAFONE GROUP PLC NEW	SPON ADR	92857W209	1,513 00	8/4/2009	32,209 65	1/23/2012	42,211 89	10,002 24	L
VODAFONE GROUP PLC NEW	SPON ADR	92857W209	668	10/15/2009	14,927 13	1/23/2012	18,636 84	3,709 71	L
VODAFONE GROUP PLC NEW	SPON ADR	92857W209	922	1/19/2012	25,078 22	1/23/2012	25,723 30	645 08	S
WABTEC INC		929740108	22	8/4/2009	754 16	2/7/2012	1,552 33	798 17	L
WABTEC INC		929740108	9	8/4/2009	308 52	2/8/2012	634 82	326 30	L
WABTEC INC		929740108	37	8/4/2009	1,268 36	3/27/2012	2,804 48	1,536 12	L
WABTEC INC		929740108	39	8/4/2009	1,336 92	3/28/2012	2,895 64	1,558 72	L
WABTEC INC		929740108	16	8/4/2009	548 48	12/23/2011	1,097 77	549 29	L
WABTEC INC		929740108	50	8/6/2009	1,708 00	7/12/2012	3,675 58	1,967 58	L
WABTEC INC		929740108	30	8/6/2009	1,024 80	7/20/2012	2,282 64	1,257 84	L
WABTEC INC		929740108	6	8/6/2009	204 96	7/23/2012	445 84	240 88	L
WABTEC INC		929740108	8	8/6/2009	273 28	3/28/2012	593 98	320 70	L
WABTEC INC		929740108	55	8/6/2009	1,878 80	4/4/2012	4,106 50	2,227 70	L
WABTEC INC		929740108	49	8/6/2009	1,673 84	4/20/2012	3,916 93	2,243 09	L
WABTEC INC		929740108	16	8/6/2009	546 56	7/10/2012	1,200 25	653 69	L
WABTEC INC		929740108	49	8/6/2009	1,673 84	7/11/2012	3,645 62	1,971 78	L
WABTEC INC		929740108	13	10/15/2009	503 88	7/23/2012	965 98	462 10	L
WABTEC INC		929740108	52	10/15/2009	2,015 52	7/24/2012	4,046 71	2,031 19	L
WABTEC INC		929740108	50	10/15/2009	1,938 00	8/9/2012	3,908 98	1,970 98	L
WALT DISNEY CO (HOLDING	CO) DISNEY COM	254687106	875	10/12/2011	29,837 24	1/23/2012	34,491 83	4,654 59	S
WASTE MGMT INC NEW		94106L109	860	7/28/2011	28,007 96	8/20/2012	29,461 36	1,453 40	L
WASTE MGMT INC NEW		94106L109	140	8/11/2011	4,055 69	8/20/2012	4,796 04	740 35	L
WASTE MGMT INC NEW		94106L109	30	8/30/2011	1,004 91	8/20/2012	1,027 72	22 81	S
WASTE MGMT INC NEW		94106L109	470	8/30/2011	15,743 59	8/20/2012	16,009 90	266 31	S
WASTE MGMT INC NEW		94106L109	500	8/31/2011	16,473 50	8/20/2012	17,031 81	558 31	S
WASTE MGMT INC NEW		94106L109	400	9/2/2011	12,459 68	8/20/2012	13,625 45	1,165 77	S
WASTE MGMT INC NEW		94106L109	600	9/6/2011	17,964 00	8/20/2012	20,438 17	2,474 17	S
WASTE MGMT INC NEW		94106L109	1,000 00	9/8/2011	31,269 72	8/20/2012	34,063 62	2,793 90	S
WASTE MGMT INC NEW		94106L109	500	9/9/2011	15,323 50	8/20/2012	17,031 81	1,708 31	S
WASTE MGMT INC NEW		94106L109	250	9/21/2011	7,589 35	8/20/2012	8,515 90	926 55	S
WEATHERFORD INTL LTD CHF		H27013103	545	4/30/2010	10,014 32	1/4/2012	8,356 43	(1,657 89)	L
WEATHERFORD INTL LTD CHF		H27013103	760	10/28/2010	12,820 97	1/4/2012	11,653 01	(1,167 96)	L
WEATHERFORD INTL LTD CHF		H27013103	420	11/5/2010	7,987 85	1/4/2012	6,439 82	(1,548 03)	L
WEATHERFORD INTL LTD CHF		H27013103	30	2/3/2011	727 50	1/4/2012	459 99	(267 51)	S
WESTERN UNION CO		959802109	1,639 00	1/13/2012	30,863 85	1/23/2012	31,140 40	276 55	S
WESTERN UNION CO		959802109	1,378 00	1/19/2012	26,148 10	1/23/2012	26,181 49	33 39	S

WILEY JOHN & SONS INC	CL A	968223206	12	8/4/2009	374 06	8/21/2012	578 63	204 57	L
WILEY JOHN & SONS INC	CL A	968223206	35	8/6/2009	1,065 41	8/21/2012	1,687 66	622 25	L
WILEY JOHN & SONS INC	CL A	968223206	8	8/6/2009	243 52	8/22/2012	384 46	140 94	L
WILEY JOHN & SONS INC	CL A	968223206	26	8/6/2009	791 44	8/23/2012	1,250 07	458 63	L
WILEY JOHN & SONS INC	CL A	968223206	11	8/6/2009	334 85	8/24/2012	528 62	193 77	L
WILEY JOHN & SONS INC	CL A	968223206	10	8/6/2009	304 40	8/27/2012	477 17	172 77	L
WILEY JOHN & SONS INC	CL A	968223206	7	8/6/2009	213 08	8/28/2012	336 10	123 02	L
ZOLL MEDICAL CORP	**MERGER EFF 06/2012**	989922109	93	8/4/2009	1,737 35	3/13/2012	8,622 71	6,885 36	L
ZOLL MEDICAL CORP	**MERGER EFF 06/2012**	989922109	119	8/6/2009	2,217 68	3/13/2012	11,033 36	8,815 68	L
ZOLL MEDICAL CORP	**MERGER EFF 06/2012**	989922109	52	10/15/2009	1,106 04	3/13/2012	4,821 30	3,715 26	L
3M CO		88579Y101	255	8/4/2009	18,329 27	1/23/2012	21,827 58	3,498 31	L
3M CO		88579Y101	102	10/15/2009	7,808 61	1/23/2012	8,731 03	922 42	L
3M CO		88579Y101	241	6/9/2010	18,230 13	1/23/2012	20,629 20	2,399 07	L
3M CO		88579Y101	118	3/23/2011	10,886 68	1/23/2012	10,100 61	(786 07)	S
3M CO		88579Y101	296	3/24/2011	<u>27,355 91</u>	1/23/2012	<u>25,337 11</u>	<u>(2,018 80)</u>	S
					66,132,322 38		66,384,150 75	251,828 37	

NEW BALANCE FOUNDATION

TIN: 04-6470644

FORM 990-PF

TAX YEAR 12/01/11 - 11/30/12

STATEMENT 4

PART I, LINE 18 - TAXES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	CHARITABLE PURPOSES
EXCISE TAX	30,000	
MASS ANNUAL REPORT FEE		500

NEW BALANCE FOUNDATION

TIN: 04-6470644

FORM 990-PF

TAX YEAR 12/01/11 - 11/30/12

STATEMENT 5

PART I, LINE 23 - OTHER EXPENSES

DESCRIPTION	REVENUE & EXPENSES PER BOOKS	NET INVESTMENT INCOME
BOSTON PRIVATE BANK FEES	35	35
UBS FEES	<u>88,054</u>	<u>88,054</u>
	88,089	88,089

NEW BALANCE FOUNDATION

TIN: 04-6470644

FORM 990-PF

TAX YEAR 12/01/11 - 11/30/12

STATEMENT 6

PART II, LINE 10b - INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FAIR MARKET VALUE
UBS:		
Foundation Main	96,167,080	98,151,352
Anchor Mid Cap Value	2,120,395	2,776,122
Boston Trust Small Cap	1,401,079	1,601,560
Equity Income	<u>10,190,466</u>	<u>10,903,490</u>
	109,879,020	113,432,524

NEW BALANCE FOUNDATION
FORM 990-PF
TAX YEAR 12/01/11 - 11/30/12

TIN: 04-6470644

STATEMENT 6A

PART II, LINE 13 - INVESTMENTS - OTHER

DESCRIPTION	ENDING BOOK VALUE	ENDING FAIR MARKET VALUE
ADVEST	<u>361,782</u>	<u>405,192</u>
	361,782	405,192

PART VIII, LIST OF DIRECTORS & OFFICERS

NAME & ADDRESS	TITLE	TIME DEVOTED	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCOUNT & OTHER ALLOWANCES
ANNE M. DAVIS 20 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 3.0 hours per week	NONE	NONE	NONE
JAMES S. DAVIS 20 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE
PAUL R. GAURON 20 GUEST STREET BOSTON, MA 02135	TRUSTEE	PART TIME = 0.25 hours per week	NONE	NONE	NONE

NEW BALANCE FOUNDATION

TIN: 04-6470644

FORM 990-PF

TAX YEAR 12/01/11 - 11/30/12

STATEMENT 8**PART XV - GRANTS AND CONTRIBUTIONS PAID**

	<u>AMOUNT</u>
Alfond Youth Centre	75,000.00
Alfond Youth Centre	250.00
Allston Brighton Food Pantry	756.00
Allston Brighton Food Pantry	8,000.00
Alzheimer's Association - Mass Chapter	25,000.00
American Red Cross	20,000.00
American Red Cross	250,000.00
Berklee College of Music	11,500.00
Beyond Soccer, Inc	20,000.00
Big Apple Circus Funraiser	7,160.00
Bloomfield Elementary School	17,700.00
Boston Medical Center	40,000.00
Boston Symphony Orchestra	11,327.00
Boys and Girls Club of Dorchester	10,000.00
Brighton Main Streets	15,000.00
Camp Harbor View Foundation, Inc	35,000.00
Camp Sunshine	50,000.00
Canaan Elementary School	10,900.00
Casa Myrna Vasquez, Inc	20,000.00
Charles River Watershed Association	5,000.00
Children's Hospital Boston	900,000.00
Children's Hospital Boston	100,000.00
Class, Inc	25,000.00
Community Rowing, Inc	40,000.00
Cradles to Crayons	20,000.00
Cradles to Crayons	8,000.00
Dana Farber Cancer Institute	25,000.00
East Boston Neighborhood Health Center	100,000.00
Essex Art Center	15,000.00
Family Nurturing Center of Massachusetts	25,000.00
Family Service, Inc	15,000.00
Good Shepherd Food Bank	25,000.00
GoodSports Inc	25,000.00
Good-Will Hinckley	10,000.00
Greater Lawrence Community Boating Program, Inc	10,000.00
Greater Lawrence Family Health Center	90,000.00
Groundwork Lawrence	50,000.00
Guy E. Rowe School	2,500.00
Habitat for Humanity Greater Boston	2,000.00
Haley House	15,000.00
HEADstrong	14,033.70
Jobs For Maine Graduates	10,000.00
Joseph M Smith Community Health Center	10,000.00
Kid2Kid, Inc	500,000.00
Lawrence Boys & Girls Club	3,000.00
Lawrence Boys & Girls Club	150,000.00

PART XV - GRANTS AND CONTRIBUTIONS PAID

	<u>AMOUNT</u>
Lawrence Boys & Girls Club	10,000.00
Lawrence Boys & Girls Club	500.00
Lawrence Boys & Girls Club	2,000.00
Lawrence Community Works, Inc	25,000.00
Lazarus House, Inc	25,000.00
Lazarus House, Inc	10,000.00
Lazarus House, Inc	150,000.00
Main Street Skowhegan	5,000.00
Maine General health	10,000.00
Merrimack Valley YMCA	25,000.00
MetroLacrosse	200,000.00
MetroLacrosse	3,500.00
Mill Stream Elementary School	15,700.00
Museum of Fine Arts	13,380.00
Neighbors in Need	10,000.00
New England Aquarium	25,000.00
New England Baptist Hospital	10,000.00
Norridgewock Community Food Cupboard	10,000.00
North Elementary School	20,300.00
Northeastern University	25,000.00
Perkins School for The Blind	10,000.00
Playworks Education Energized	22,500.00
Playworks Education Energized	100.00
Playworks Education Energized	250.00
Playworks Education Energized	100.00
Playworks National	600,000.00
Redington Fairview General Hospital	322,254.00
Rosie's Place	40,000.00
Share Our Strength	25,000.00
Skowhegan Community Food Cupboard	10,000.00
South Lawrence East Little League	3,000.00
Special Olympics Massachusetts, Inc	25,000.00
Squashbusters	40,000.00
St. Francis House	10,000.00
Stephens Memorial Hospital	7,500.00
Steward Research & Specialty Projects Corp	15,000.00
Tenacity	125,000.00
The Barbara Bush Children's Hospital	75,000.00
The Barbara Bush Children's Hospital	1,000.00
The Barbara Bush Children's Hospital	200.00
The Food Project	3,800.00
The Food Project	15,000.00
The Gerald J & Dorothy R Freidman School of Nutrition at Tufts University	500,000.00
The Gerald J & Dorothy R Freidman School of Nutrition at Tufts University	500,000.00
The Greater Boston Food Bank	25,000.00

NEW BALANCE FOUNDATION**TIN: 04-6470644****FORM 990-PF****TAX YEAR 12/01/11 - 11/30/12****STATEMENT 8****PART XV - GRANTS AND CONTRIBUTIONS PAID**

	<u>AMOUNT</u>
The Hyde Square Task Force, Inc	10,000.00
The Maine Children's Home for Little Wanderer's	30,000.00
The Town of Norway	5,000.00
The Upham's Corner Community Center, Inc	10,000.00
Ther Fishing Academy	5,000.00
Two / Ten International Foundation	8,000.00
Two / Ten International Foundation	116,900.00
UMASS- Boston	25,000.00
West End Boys & Girls Club	150,000.00
West End Boys & Girls Club	300.00
Western Maine Health	60,000.00
WinterKids Education Foundation	500.00
WinterKids Education Foundation	10,000.00
YMCA of Greater Boston-Oak Square Branch	50,000.00
Youth Enrichment Services	7,500.00
	6,281,410.70