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Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2012

Open to Public Inspection

For calendar year 2012, or tax year beginning 01-01-2012 , and ending 12-31-2012

Name of foundation NATIONAL GRID FOUNDATION		A Employer identification number 11-3466416	
% NATIONAL GRID FOUNDATION		B Telephone number (see instructions) (516) 545-6100	
Number and street (or P O box number if mail is not delivered to street address) 175 EAST OLD COUNTRY ROAD Suite		C If exemption application is pending, check here ☐	
Room/suite			
City or town, state, and ZIP code HICKSVILLE, NY 11801			
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) ☒ \$ 31,230,911		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
J Accounting method ☐ Cash ☒ Accrual ☐ Other (specify) _ (Part I, column (d) must be on cash basis.)			

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)	0			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0			
	4 Dividends and interest from securities.	607,473	938,336		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	364,888			
	b Gross sales price for all assets on line 6a _____ 8,486,883				
	7 Capital gain net income (from Part IV , line 2)		447,181		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	0	-5,625		
	12 Total. Add lines 1 through 11	972,361	1,379,892		
	13 Compensation of officers, directors, trustees, etc	165,367			165,367
	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)	239,879	34,640		208,229
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	58,055	9,362		
	19 Depreciation (attach schedule) and depletion . . .				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	24,608	5,435		
	24 Total operating and administrative expenses. Add lines 13 through 23	487,909	49,437		373,596
	25 Contributions, gifts, grants paid	1,293,300			1,313,300
	26 Total expenses and disbursements. Add lines 24 and 25	1,781,209	49,437		1,686,896
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	-808,848			
	b Net investment income (if negative, enter -0-)		1,330,455		
	c Adjusted net income (if negative, enter -0-) . . .				

Part II

Balance Sheets

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		
	2	Savings and temporary cash investments	771,156	435,160
	3	Accounts receivable ▶ <u>45,122</u>		
		Less allowance for doubtful accounts ▶ _____	36,864	45,122
	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 page 15 of the instructions)		
	7	Other notes and loans receivable (attach schedule) ▶ _____		
		Less allowance for doubtful accounts ▶ _____		
	8	Inventories for sale or use		
	9	Prepaid expenses and deferred charges		
	10a	Investments—U S and state government obligations (attach schedule)		
	b	Investments—corporate stock (attach schedule)	1,677,157	1,641,081
	c	Investments—corporate bonds (attach schedule).		
	11	Investments—land, buildings, and equipment basis ▶ _____		
Liabilities		Less accumulated depreciation (attach schedule) ▶ _____		
	12	Investments—mortgage loans		
	13	Investments—other (attach schedule)	26,955,890	29,093,139
	14	Land, buildings, and equipment basis ▶ _____		
		Less accumulated depreciation (attach schedule) ▶ _____		
	15	Other assets (describe ▶ _____)	16,883	16,409
	16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	29,457,950	31,230,911
	17	Accounts payable and accrued expenses	183,156	7,172
	18	Grants payable	0	
	19	Deferred revenue		
Net Assets or Fund Balances	20	Loans from officers, directors, trustees, and other disqualified persons		
	21	Mortgages and other notes payable (attach schedule)		
	22	Other liabilities (describe ▶ _____)	120,366	176,704
	23	Total liabilities (add lines 17 through 22)	303,522	183,876
		Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.		
	24	Unrestricted	29,154,428	31,047,035
	25	Temporarily restricted		
	26	Permanently restricted		
		Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.		
	27	Capital stock, trust principal, or current funds		
	28	Paid-in or capital surplus, or land, bldg , and equipment fund		
	29	Retained earnings, accumulated income, endowment, or other funds		
	30	Total net assets or fund balances (see page 17 of the instructions)	29,154,428	31,047,035
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	29,457,950	31,230,911

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	29,154,428
2	Enter amount from Part I, line 27a	2	-808,848
3	Other increases not included in line 2 (itemize) ▶ _____	3	2,701,455
4	Add lines 1, 2, and 3	4	31,047,035
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	31,047,035

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1 a	SEE ATTACHMENT 17			
b	PASS THROUGH ENTITIES INVESTMENT			
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 8,486,883		8,121,995	364,888
b			82,293
c			
d			
e			

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a			364,888
b			82,293
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	447,181
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011	1,197,885	29,753,150	0 040261
2010	1,283,234	24,190,377	0 053047
2009	776,648	21,342,637	0 03639
2008	1,418,122	24,320,427	0 05831
2007	1,234,847	26,121,208	0 047274

2 Total of line 1, column (d).	2	0 235282
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 047056
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5.	4	30,648,946
5 Multiply line 4 by line 3.	5	1,442,217
6 Enter 1% of net investment income (1% of Part I, line 27b).	6	13,305
7 Add lines 5 and 6.	7	1,455,522
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	1,686,896

Part VIExcise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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	13,305
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	13,305
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	13,305
6		Credits/Payments			
a		2012 estimated tax payments and 2011 overpayment credited to 2012	6a	25,206	
b		Exempt foreign organizations—tax withheld at source	6b		
c		Tax paid with application for extension of time to file (Form 8868)	6c	7,000	
d		Backup withholding erroneously withheld	6d		
7		Total credits and payments Add lines 6a through 6d.		7	32,206
8		Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	
9		Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	
10		Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid.		10	18,901
11		Enter the amount of line 10 to be Credited to 2013 estimated tax ☐ 18,901	Refunded ☐	11	

Part VII-AStatements Regarding Activities

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? ☒		Yes	No
		1a		No
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)?			No
	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.			
c	Did the foundation file Form 1120-POL for this year?.	1c		No
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?	2		No
	If "Yes," attach a detailed description of the activities.			
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes ☒	3		No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?.	4a		No
b	If "Yes," has it filed a tax return on Form 990-T for this year?.	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year?	5		No
	If "Yes," attach the statement required by General Instruction T. ☒			
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?	6	Yes	
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ NY _____			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation .	8b	Yes	
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 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV	9		No
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

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		No
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		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	
Website address ▶WWW.NATIONALGRIDUS.COM				
14	The books are in care of ▶NATIONAL GRID FOUNDATION Telephone no ▶(516) 545-6100 Located at ▶1 METROTECH CENTER BROOKLYN NY ZIP+4 ▶11201			
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 2012, 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		No
See 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 page 20 of the instructions)?. . . Organizations relying on a current notice regarding disaster assistance check here. ▶ ☐	1b		No
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 2012?.	1c		No
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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012?. ☐ 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		No
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 2012 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? (<i>Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012.</i>).	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
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 2012?	4b		No

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))?

YesNo

(2)

Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

YesNo

(3)

Provide a grant to an individual for travel, study, or other similar purposes?

YesNo

(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).

YesNo

(5)

Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

YesNo

5b

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)?

YesNo

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

YesNo

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?

YesNo

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?

YesNo

6b

Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

YesNo

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?

YesNo

7b

If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

YesNo

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 Additional Data Table				

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.

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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
PROFESSIONAL TEMPORARY INC	CONSULTING SERVICE	138,319
1100 FRANKLIN AVENUE SUITE 106		
GARDEN CITY,NY 11530		
Total number of others receiving over \$50,000 for professional services.		

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 NONE	
2	
All other program-related investments. See page 24 of the instructions.	
3	
Total. Add lines 1 through 3.	

Part X

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	30,759,621
b	Average of monthly cash balances.	1b	356,060
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	31,115,681
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	0
3	Subtract line 2 from line 1d.	3	31,115,681
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	466,735
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	30,648,946
6	Minimum investment return. Enter 5% of line 5.	6	1,532,447

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	1,532,447
2a	Tax on investment income for 2012 from Part VI, line 5.	2a	13,305
b	Income tax for 2012 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	13,305
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	1,519,142
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	1,519,142
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	1,519,142

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	1,686,896
b	Program-related investments—total from Part IX-B.	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	0
b	Cash distribution test (attach the required schedule).	3b	0
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,686,896
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	13,305
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	1,673,591
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 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				1,519,142
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only.			0	
b Total for prior years 2010 , 2009 , 2008				
3 Excess distributions carryover, if any, to 2012				
a From 2007.				0
b From 2008.				222,003
c From 2009.				0
d From 2010.				93,555
e From 2011.				
f Total of lines 3a through e.	315,558			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 1,686,896				
a Applied to 2011, but not more than line 2a			0	
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 2012 distributable amount.				1,519,142
e Remaining amount distributed out of corpus	167,754			
5 Excess distributions carryover applied to 2012 (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	483,312			
b Prior years' undistributed income Subtract line 4b from line 2b.				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013.				0
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 2007 not applied on line 5 or line 7 (see instructions). . .	0			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a.	483,312			
10 Analysis of line 9				
a Excess from 2008. . . .				222,003
b Excess from 2009. . . .				0
c Excess from 2010. . . .				93,555
d Excess from 2011. . . .				
e Excess from 2012. . . .				167,754

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 2012, enter the date of the ruling.

b

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

2a

Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years				(e) Total
(a) 2012	(b) 2011	(c) 2010	(d) 2009		
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 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 organization 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))

NA

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

NA

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 or e-mail of the person to whom applications should be addressed

Robert G Keller President
175 Old Country Rd
Hicksville, NY 11801
(516) 545-6100

b

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

APPLICATIONS ARE ACCEPTED THROUGH THE ON-LINE APPLICATION SYSTEM VIA CYBERGRANTS

c

Any submission deadlines

THE FOUNDATION ACCEPTS APPLICATIONS THROUGH OCTOBER 31 OF EACH CALENDAR YEAR

d

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

GENERALLY GRANTS ARE AWARDED ON A COMPETITIVE BASIS FROM INSTITUTIONS EITHER LOCATED IN, OR PROVIDING SERVICES WITHIN THE NATIONAL GRID FOUNDATION GRANT MAKING AREA FURTHER, GRANTS ARE TYPICALLY AWARDED TO 501(C)(3) ORGANIZATIONS ENGAGED IN PROGRAMS OR PROJECTS RELATED TO EDUCATION OR THE ENVIRONMENT

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Form **990-PF** (2012)

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					
4 Dividends and interest from securities. . . .			14	607,473	
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	364,888	
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). .				972,361	
13 Total. Add line 12, columns (b), (d), and (e).			13		972,361

[illegible]

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? a Transfers from the reporting foundation to a noncharitable exempt organization of (1) Cash. (2) Other assets. b Other transactions (1) Sales of assets to a noncharitable exempt organization. (2) Purchases of assets from a noncharitable exempt organization. (3) Rental of facilities, equipment, or other assets. (4) Reimbursement arrangements. (5) Loans or loan guarantees. (6) Performance of services or membership or fundraising solicitations. c Sharing of facilities, equipment, mailing lists, other assets, or paid employees. 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		Yes	No
	1a(1)		No
	1a(2)		No
	1b(1)		No
	1b(2)		No
	1b(3)		No
	1b(4)		No
	1b(5)		No
	1b(6)		No
	1c		No

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

Paid Preparer Use Only	Print/Type preparer's name	Preparer's Signature	Date	Check if self-employed ☒	PTIN
	FREDERICK DAVIS	FREDERICK DAVIS			
	Firm's name ☐	MITCHELL & TITUS LLP		Firm's EIN ☐	
		ONE BATTERY PARK PLAZA			
	Firm's address ☐	NEW YORK, NY 10004		Phone no (212) 709-4500	

Form 990PF Part VIII Line 1 - List all officers, directors, trustees, foundation managers and their compensation

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
MICHAEL J TAUNTON	TREASURER Jan 1 - Jan 18, 2012 0 0	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ALBERT WILTSHIRE	VICE CHAIRMAN 0 3	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ROBERT B CATELL	DIRECTOR 0 3	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
CARMEN FIELDS	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
BASIL A PATERSON	CHAIRMAN 0 42	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
DONALD H ELLIOTT	VICE CHAIRMAN 0 38	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
EILEEN R COHEN	TREASURER 1 0	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
REV GARY V SIMPSON	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
STEPHEN W MCCAFFREY	CHIEF COUNSEL 2 9	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
GEORGE MAYHEW	DIRECTOR 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
ROBERT G KELLER	PRESIDENT 40 0	165,367	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
JEAN T TESORIERO	SECRETARY, VP and prog officer 40 0	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				
Melanie W Littlejohn	Director 0 23	0	0	0
175 EAST OLD COUNTRY ROAD HICKSVILLE,NY 11801				

**TY 2012 All Other Program
Related Investments Schedule**

Name: NATIONAL GRID FOUNDATION
EIN: 11-3466416

Category	Amount
NONE	

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2012 Depreciation Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

**TY 2012 Investments Corporate
Stock Schedule****Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Name of Stock	End of Year Book Value	End of Year Fair Market Value
EQUITIES	1,641,081	1,641,081

TY 2012 Investments - Other Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
LIMITED PARTNERSHIPS		1,853,583	1,853,583
COMMINGLED FUNDS		6,597,329	6,597,329
FUND OF FUNDS		3,001,668	3,001,668
FIXED INCOME FUNDS		3,094,042	3,094,042
MUTUAL FUNDS		14,546,517	14,546,517

TY 2012 Land, Etc. Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

TY 2012 Other Assets Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
ACCRUED INTEREST RECEIVABLE	16,883	16,409	16,409

TY 2012 Other Expenses Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
GENERAL & ADMINISTRATIVE EXP	24,608			
OTHER EXP FROM PARTNERSHIPS		5,435		

TY 2012 Other Income Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
other income from partnerships	0	-5,625	

TY 2012 Other Increases Schedule

Name: NATIONAL GRID FOUNDATION

EIN: 11-3466416

Description	Amount
UNREALIZED (LOSSES) GAINS	2,701,455

TY 2012 Other Liabilities Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Description	Beginning of Year - Book Value	End of Year - Book Value
PAYABLE TO NATIONAL GRID CORP	78,088	86,371
EXCISE TAX PAYABLE	5,500	13,900
DEFERRED EXCISE TAX PAYABLE	36,778	76,433

TY 2012 Taxes Schedule**Name:** NATIONAL GRID FOUNDATION**EIN:** 11-3466416

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL EXCISE TAX	18,400			
DEFERRED EXCISE TAX	39,655			
FOREIGN TAXES PAID-PARTNERSHIP		9,362		

**National Grid Foundation
2012
Grants Awarded**

Type	Organization	Address	Region	Category	Foundation Status	Grant Purpose	Amount Awarded
One-time	Alley Pond Environmental Center, Inc	228-06 Northern Boulevard, Douglaston, NY 11362	NYC	Education	501(c)(3)	APEC (Alley Pond Environmental Center) on the Road to Schools	5,000 00
One-time	American Littoral Society	28 West 9th Road, Broad Channel, NY 11693	NYC	Environment	501(c)(3)	2012 New York State Beach Cleanup Program	10,000 00
One-time	Big Brothers-Big Sisters of Long Island, Inc	The E David Woycik, Jr Building, 70 Acorn Lane, Levittown NY 11756	LI	Education	501(c)(3)	Mentoring Program	10,000 00
One-time	Boston Educational Development Foundation, Inc	26 Court Street, Boston, MA 02108	MA	Education	501(c)(3)	Boston Latin School Youth Climate Action Network Green Schools Program	10,000 00
One-time	Brooklyn Bar Association Volunteer Lawyers Project, Inc	123 Remsen Street, 2nd Floor, Brooklyn, NY 11201	NYC	Education	501(c)(3)	National Grid Foundation Senior Legal Education and Assistance Program	10,000 00
One-time	Brooklyn Philharmonic Orchestra, Inc	20 Jay Street, Ste M16, Brooklyn, NY 11201	NYC	Education	501(c)(3)	Partnership for Music Education	40,000 00
One-time	Brooklyn Public Library	10 Grand Army Plaza, Brooklyn, NY 11238-5611	NYC	Education	501(c)(3)	Summer Reading 2012	20,000 00
One-time	Catholic Charities of the Diocese of Albany	40 N Main Avenue, Albany, NY 12203-1481	NYS	Fuel Fund	501(c)(3) ¹	Emergency Energy Assistance Fund Challenge	65,000 00
One-time	Citizens Committee for NYC, Inc	32 Old Slip, 33rd Floor, New York, NY 10005	NYC	Environment	501(c)(3)	National Grid Foundation DIY (Do It Yourself) Green Blocks Workshops	25,000 00
One-time	Coro New York Leadership Center	42 Broadway, Ste 1827-35, New York, NY 10004	NYC	Education	501(c)(3)	Exploring Leadership and the National Grid Foundation Brooklyn Youth Advisory Council	20,000 00
One-time	E Inc	529 Main Street, Suite 115, Boston, MA 02129	MA	Environment	501(c)(3)	Planet Protectors Science Teams	12,000 00
One-time	Federation of Organization for the NYS Mentally Disabled, Inc	One Farmingdale Road, West Babylon, NY 11704	LI	Education	501(c)(3)	Foster Grandparent Program	3,500 00
One-time	Long Island Pine Barrens Society, Inc	547 East Main Street, Riverhead, NY 11901	LI	Education	501(c)(3)	Water Quality Education Program	25,000 00
One-time	Lourdes Academy High School (Cristo Rey Brooklyn High School)	2-12 Aberdeen Street, Brooklyn, NY 11207	NYC	Education	501(c)(3) ²	National Grid Foundation Summer Training Institute	25,000 00
One-time	Medgar Evers Educational Foundation, Inc	1150 Carroll Street, Brooklyn, NY 11225	NYC	Education	501(c)(3)	GreenDependence Scholars Program	10,000 00
One-time	Mercy Works Incorporated	1221 S Salina Street, Syracuse, NY 13202	NYS	Education	501(c)(3) ³	Synergy Leadership Summer Training Program	15,000 00
One-time	Molloy College	1000 Hempstead Avenue, Rockville, Center, NY 11571	LI	Environment	501(c)(3)	National Grid Foundation Teaching Green Institute	35,000 00
One-time	National Executive Service Corps	55 West 39 Street, 12th Floor, New York, NY 10018	NYC	Education	501(c)(3)	School Board Excellence Initiative	30,000 00
One-time	New York Sun Works, Inc	307 7th Avenue, New York, NY 10001-6050	NYC	Environment	501(c)(3)	Greenhouse Project Teachers Professional Development Training Institute	7,500 00
One-time	Northeast Sustainable Energy Association, Inc	50 Miles Street, Greenfield, MA 01301	MA	Environment	501(c)(3)	Pathways to a Green Future Advancing Peer-to-Peer Programs	9,500 00
One-time	Project GRAD Long Island	P O Box 637, Westbury, NY 11590	LI	Environment	501(c)(3)	STEMulating Sustainability Program	18,000 00
One-time	PRONTO of Long Island, Inc	128 Pine Aire Drive, Bay Shore, NY 11706	LI	Education	501(c)(3)	Personal Development Center Education Programming	5,000 00
One-time	Providence College	River Avenue at Eaton Street, Providence, RI 02918	RI	Education	501(c)(3)	Hoops for the Stars Program	30,000 00
One-time	Read to Succeed	201 Hillside Road, Suite 101, Cranston, RI 02920-5602	RI	Education	501(c)(3)	Read to Succeed Summer Program	9,600 00
One-time	Rhode Island College Foundation	600 Mt Pleasant Avenue-Roberts Hall, Providence, RI 02908-1940	RI	Environment	501(c)(3)	GreenDependence Scholars Program	10,000 00
One-time	Save the Harbor Save the Bay	212 Northern Avenue, Ste 304 West, Boston, MA 02210	MA	Environment	501(c)(3)	Youth Environmental Education Programs	9,000 00
One-time	Say Yes to Education, Inc	320 Park Avenue, 21st Floor, New York, NY 10022	NYS	Education	501(c)(3)	Young Authors Series Supported by National Grid Foundation	30,000 00
One-time	Siena College	515 Loudon Rd , Loudonville, NY 12211-1462	NYS	Education	501(c)(3) ⁴	Hoops for the Stars Program	20,000 00
One-time	Society for the Preservation of Weeksville and Bedford Stuyvesant History	P O Box 130120, St John's Station, Brooklyn, NY 11213	NYC	Environment	501(c)(3) ⁵	Green Weeksville	15,000 00
One-time	St John's University	8000 Utopia Pkwy, Jamaica, NY 11439	NYC	Education	501(c)(3)	Hoops for the Stars Program	30,000 00
One-time	Stony Brook Foundation, Inc	230 Administration at SUNY, Stony Brook, NY 11794-1601	NYS	Education	501(c)(3)	GreenDependence Scholars Program	10,000 00

Type	Organization	Address	Region	Category	Foundation Status	Grant Purpose	Amount Awarded
One-time	Syracuse University	820 Comstock Avenue, Syracuse, NY 13244	NYS	Education	501(c)(3) ⁶	Hoops for the Stars Program	30,000 00
One-time	The Brooklyn Childcare Collective, Inc	388 Atlantic Avenue, Brooklyn, NY 11217	NYC	Education	501(c)(3)	Power Sisters Academy	9,500 00
One-time	The Concord Baptist Church of Christ	833 Gardner C Taylor Blvd , Brooklyn, NY 11216	NYC	Education	501(c)(3) ⁷	Summer Freedom School	25,000 00
One-time	The HOPE Program, Inc	One Smith Street, Brooklyn, NY 11201	NYC	Education	501(c)(3)	Technical Skills Program	15,000 00
One-time	The University At Albany Foundation	1215 Western Ave , UAB 205, 2nd Fl , Albany, NY 12222	NYS	Education	501(c)(3)	GreenDependence Scholars Program	10,000 00
One-time	The University of Massachusetts Foundation, Inc	225 Franklin Street, Boston MA, 02110-2829	MA	Education	501(c)(3)	GreenDependence Scholars Program	10,000 00
One-time	Trinity Institution, Homer Perkins Center, Inc	15 Trinity Place, Albany, NY 12220	NYS	Education	501(c)(3)	Crafts Arts Recreation and Education (CARE) Program	25,000 00
One-time	United Way of Long Island, Inc	819 Grand Boulevard, Deer Park, NY 11729	LI	Sandy Relief	501(c)(3)	Operation Rebuild-Challenge Grant	250,000 00
One-time	United Way of Massachusetts Bay, Inc	245 Summer Street, Boston, MA 02210-1121	MA	Fuel Fund	501(c)(3)	Emergency Home Energy Assistance Program	80,000 00
One-time	United Way of New York City	2 Park Avenue, New York, New York 10016	NYC	Sandy Relief	501(c)(3)	Hurricane Sandy Recovery Fund	250,000 00
One-time	Urban Ecology Institute, Inc	3 Phillips Place, Cambridge, MA 02138	MA	Education	501(c)(3)	Summer Institute	25,000 00
One-time	Zephyr Education Foundation, Inc	54 Widgeon Road, Falmouth, MA 02540	MA	Education	501(c)(3)	Marine Science Literacy Program	9,700 00
						GRANT TOTAL	\$ 1,313,300 00

¹ United States Conference of Catholic Bishops
² United States Conference of Catholic Bishops
³ Mercy Works Incorporated, c/o Abundant Life Christian Center
⁴ United States Conference of Catholic Bishops
⁵ Society For Preservation of Weeksville & Bedford-Stuyvesant HI
⁶ Syracuse University, c/o Comptrollers Office
⁷ American Baptist Churches in the U S A

Source Account Name	Asset Category Name	Effective Date	Security ID	Security Description 1	Shares/Par	Trade Date Base Amount	Investment Base Amount	Settle Base Amount
KEF CASH FLOW	CASH & CASH EQUIVALENTS	1/27/2012	996087094	BNY MELLON CASH RESERVE	-319 04	319 04	-319 04	319 04
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/19/2012	996087094	BNY MELLON CASH RESERVE	-8,002 58	8,002 58	-8,002 58	8,002 58
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/25/2012	996087094	BNY MELLON CASH RESERVE	-2 91	2 91	-2 91	2 91
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/4/2012	996087094	BNY MELLON CASH RESERVE	-412,943 02	412,943 02	-412,943 02	412,943 02
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/3/2012	996087094	BNY MELLON CASH RESERVE	-351,969 96	351,969 96	-351,969 96	351,969 96
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/11/2012	996087094	BNY MELLON CASH RESERVE	-18,363 36	18,363 36	-18,363 36	18,363 36
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/5/2012	996087094	BNY MELLON CASH RESERVE	-97 50	97 50	-97 50	97 50
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/25/2012	996087094	BNY MELLON CASH RESERVE	-15 13	15 13	-15 13	15 13
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-328 21	328 21	-328 21	328 21
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,519 04	2,519 04	-2,519 04	2,519 04
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-910 78	910 78	-910 78	910 78
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,688 22	1,688 22	-1,688 22	1,688 22
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,020 63	2,020 63	-2,020 63	2,020 63
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-13,441 60	13,441 60	-13,441 60	13,441 60
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-997 18	997 18	-997 18	997 18
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-961 60	961 60	-961 60	961 60
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,153 47	1,153 47	-1,153 47	1,153 47
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,081 13	2,081 13	-2,081 13	2,081 13
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,612 00	3,612 00	-3,612 00	3,612 00
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,078 25	1,078 25	-1,078 25	1,078 25
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,172 82	5,172 82	-5,172 82	5,172 82
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,227 17	2,227 17	-2,227 17	2,227 17
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-506 55	506 55	-506 55	506 55
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-7,629 31	7,629 31	-7,629 31	7,629 31
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	12/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-558 63	558 63	-558 63	558 63
KEF CASH FLOW	CASH & CASH EQUIVALENTS	12/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-116,159 61	116,159 61	-116,159 61	116,159 61
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,975 69	2,975 69	-2,975 69	2,975 69
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	12/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,997 95	8,997 95	-8,997 95	8,997 95
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,049 02	18,049 02	-18,049 02	18,049 02
KEF CASH FLOW	CASH & CASH EQUIVALENTS	12/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-147 24	147 24	-147 24	147 24
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	12/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-507 53	507 53	-507 53	507 53
KEF CASH FLOW	CASH & CASH EQUIVALENTS	12/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-996 64	996 64	-996 64	996 64
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	12/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,000 00	10,000 00	-10,000 00	10,000 00
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	12/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,521 67	5,521 67	-5,521 67	5,521 67
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,347 57	5,347 57	-5,347 57	5,347 57
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	12/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-19,092 61	19,092 61	-19,092 61	19,092 61
KEF CASH FLOW	CASH & CASH EQUIVALENTS	12/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-277,573 02	277,573 02	-277,573 02	277,573 02
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,366 49	10,366 49	-10,366 49	10,366 49
KEF CASH FLOW	CASH & CASH EQUIVALENTS	12/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-500,000 00	500,000 00	-500,000 00	500,000 00
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-78 90	78 90	-78 90	78 90
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-94 57	94 57	-94 57	94 57
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	12/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,032 64	8,032 64	-8,032 64	8,032 64
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,363 78	6,363 78	-6,363 78	6,363 78
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	12/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-203 74	203 74	-203 74	203 74
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-67,490 10	67,490 10	-67,490 10	67,490 10
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,613 67	10,613 67	-10,613 67	10,613 67
KEF CASH FLOW	CASH & CASH EQUIVALENTS	1/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-403 19	403 19	-403 19	403 19
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-71,552 44	71,552 44	-71,552 44	71,552 44
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-16,701 01	16,701 01	-16,701 01	16,701 01
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	1/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-267 00	267 00	-267 00	267 00
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,886 96	10,886 96	-10,886 96	10,886 96
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	1/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-897 79	897 79	-897 79	897 79
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-618 94	618 94	-618 94	618 94
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,934 15	3,934 15	-3,934 15	3,934 15
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,482 02	4,482 02	-4,482 02	4,482 02
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,311 38	4,311 38	-4,311 38	4,311 38
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,620 04	1,620 04	-1,620 04	1,620 04
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,782 41	5,782 41	-5,782 41	5,782 41
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	1/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,078 56	4,078 56	-4,078 56	4,078 56
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	1/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-417 26	417 26	-417 26	417 26
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,938 91	17,938 91	-17,938 91	17,938 91
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-31,311 44	31,311 44	-31,311 44	31,311 44
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,987 52	18,987 52	-18,987 52	18,987 52

MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-212 12	212 12	-212 12	212 12
KEF CASH FLOW	CASH & CASH EQUIVALENTS	1/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-250 44	250 44	-250 44	250 44
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	1/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,023 75	1,023 75	-1,023 75	1,023 75
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	1/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,621 65	3,621 65	-3,621 65	3,621 65
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-100,000 00	100,000 00	-100,000 00	100,000 00
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,226 48	2,226 48	-2,226 48	2,226 48
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-388 64	388 64	-388 64	388 64
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-983 33	983 33	-983 33	983 33
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,716 00	1,716 00	-1,716 00	1,716 00
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,265 38	8,265 38	-8,265 38	8,265 38
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-375 07	375 07	-375 07	375 07
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-7,161 99	7,161 99	-7,161 99	7,161 99
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,577 26	3,577 26	-3,577 26	3,577 26
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,083 68	1,083 68	-1,083 68	1,083 68
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-34,042 48	34,042 48	-34,042 48	34,042 48
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,361 86	1,361 86	-1,361 86	1,361 86
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,095 23	2,095 23	-2,095 23	2,095 23
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,187 21	6,187 21	-6,187 21	6,187 21
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-388 34	388 34	-388 34	388 34
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,325 33	1,325 33	-1,325 33	1,325 33
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-988 70	988 70	-988 70	988 70
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,986 07	2,986 07	-2,986 07	2,986 07
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,432 66	6,432 66	-6,432 66	6,432 66
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-473 79	473 79	-473 79	473 79
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,057 43	8,057 43	-8,057 43	8,057 43
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-500 07	500 07	-500 07	500 07
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,832 50	1,832 50	-1,832 50	1,832 50
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	2/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-40,010 80	40,010 80	-40,010 80	40,010 80
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,547 07	1,547 07	-1,547 07	1,547 07
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	2/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-626 84	626 84	-626 84	626 84
KEF CASH FLOW	CASH & CASH EQUIVALENTS	2/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,556 36	2,556 36	-2,556 36	2,556 36
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	2/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,916 91	1,916 91	-1,916 91	1,916 91
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	3/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,880 86	18,880 86	-18,880 86	18,880 86
KEF CASH FLOW	CASH & CASH EQUIVALENTS	3/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-384 10	384 10	-384 10	384 10
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-19,806 25	19,806 25	-19,806 25	19,806 25
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-24,968 75	24,968 75	-24,968 75	24,968 75
KEF CASH FLOW	CASH & CASH EQUIVALENTS	3/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,746 38	1,746 38	-1,746 38	1,746 38
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,898 00	8,898 00	-8,898 00	8,898 00
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,544 92	5,544 92	-5,544 92	5,544 92
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	3/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,167 53	3,167 53	-3,167 53	3,167 53
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-21,365 19	21,365 19	-21,365 19	21,365 19
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,833 91	9,833 91	-9,833 91	9,833 91
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-115,096 57	115,096 57	-115,096 57	115,096 57
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	3/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-924 50	924 50	-924 50	924 50
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	3/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,614 60	1,614 60	-1,614 60	1,614 60
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,215 47	9,215 47	-9,215 47	9,215 47
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	3/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,740 07	1,740 07	-1,740 07	1,740 07
KEF CASH FLOW	CASH & CASH EQUIVALENTS	3/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-200,000 00	200,000 00	-200,000 00	200,000 00
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	3/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-19,218 15	19,218 15	-19,218 15	19,218 15
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	3/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-60,976 48	60,976 48	-60,976 48	60,976 48
KEF CASH FLOW	CASH & CASH EQUIVALENTS	4/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-787 78	787 78	-787 78	787 78
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,647 95	5,647 95	-5,647 95	5,647 95
KEF CASH FLOW	CASH & CASH EQUIVALENTS	4/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-375 94	375 94	-375 94	375 94
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,957 64	6,957 64	-6,957 64	6,957 64
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-14,030 91	14,030 91	-14,030 91	14,030 91
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,015 62	2,015 62	-2,015 62	2,015 62
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,068 10	3,068 10	-3,068 10	3,068 10
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,057 64	1,057 64	-1,057 64	1,057 64
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,355 26	3,355 26	-3,355 26	3,355 26
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	4/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,873 41	1,873 41	-1,873 41	1,873 41
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,051 12	4,051 12	-4,051 12	4,051 12
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,365 63	1,365 63	-1,365 63	1,365 63
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	4/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,329 68	1,329 68	-1,329 68	1,329 68
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	4/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-663 94	663 94	-663 94	663 94
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,803 62	4,803 62	-4,803 62	4,803 62
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-405 75	405 75	-405 75	405 75

LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-20,794 39	20,794 39	-20,794 39	20,794 39
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-86 36	86 36	-86 36	86 36
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,675 39	3,675 39	-3,675 39	3,675 39
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	4/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,918 39	1,918 39	-1,918 39	1,918 39
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-13,219 35	13,219 35	-13,219 35	13,219 35
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,166 07	3,166 07	-3,166 07	3,166 07
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	4/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-11,708 59	11,708 59	-11,708 59	11,708 59
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	4/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,268 37	1,268 37	-1,268 37	1,268 37
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,078 40	2,078 40	-2,078 40	2,078 40
KEF CASH FLOW	CASH & CASH EQUIVALENTS	5/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-380 09	380 09	-380 09	380 09
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,904 55	1,904 55	-1,904 55	1,904 55
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-608 39	608 39	-608 39	608 39
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,665 04	2,665 04	-2,665 04	2,665 04
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,238 45	6,238 45	-6,238 45	6,238 45
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,115 15	3,115 15	-3,115 15	3,115 15
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-7,076 64	7,076 64	-7,076 64	7,076 64
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,532 08	1,532 08	-1,532 08	1,532 08
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,180 55	1,180 55	-1,180 55	1,180 55
KEF CASH FLOW	CASH & CASH EQUIVALENTS	5/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-86,006 41	86,006 41	-86,006 41	86,006 41
KEF CASH FLOW	CASH & CASH EQUIVALENTS	5/15/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-411 13	411 13	-411 13	411 13
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,143 58	17,143 58	-17,143 58	17,143 58
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,416 20	10,416 20	-10,416 20	10,416 20
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-20,961 82	20,961 82	-20,961 82	20,961 82
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	5/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,664 62	3,664 62	-3,664 62	3,664 62
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-58,585 32	58,585 32	-58,585 32	58,585 32
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	5/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-967 71	967 71	-967 71	967 71
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-899 49	899 49	-899 49	899 49
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,177 19	17,177 19	-17,177 19	17,177 19
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	5/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,170 13	3,170 13	-3,170 13	3,170 13
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,676 32	17,676 32	-17,676 32	17,676 32
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	5/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,196 28	2,196 28	-2,196 28	2,196 28
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-10,607 65	10,607 65	-10,607 65	10,607 65
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	5/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-14,344 84	14,344 84	-14,344 84	14,344 84
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-411,344 27	411,344 27	-411,344 27	411,344 27
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-13,193 37	13,193 37	-13,193 37	13,193 37
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-254 34	254 34	-254 34	254 34
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,825 63	4,825 63	-4,825 63	4,825 63
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-590 45	590 45	-590 45	590 45
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,288 78	3,288 78	-3,288 78	3,288 78
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,963 02	8,963 02	-8,963 02	8,963 02
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,163 13	1,163 13	-1,163 13	1,163 13
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,398 39	2,398 39	-2,398 39	2,398 39
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,829 79	4,829 79	-4,829 79	4,829 79
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,922 43	1,922 43	-1,922 43	1,922 43
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,982 35	5,982 35	-5,982 35	5,982 35
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,375 80	3,375 80	-3,375 80	3,375 80
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-441 33	441 33	-441 33	441 33
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-19,865 48	19,865 48	-19,865 48	19,865 48
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-656 00	656 00	-656 00	656 00
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,498 61	5,498 61	-5,498 61	5,498 61
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,284 36	1,284 36	-1,284 36	1,284 36
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/15/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,968 25	2,968 25	-2,968 25	2,968 25
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,797 74	1,797 74	-1,797 74	1,797 74
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,102 22	18,102 22	-18,102 22	18,102 22
KEF CASH FLOW	CASH & CASH EQUIVALENTS	6/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-561 90	561 90	-561 90	561 90
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-597 15	597 15	-597 15	597 15
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-35,162 99	35,162 99	-35,162 99	35,162 99
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-159 39	159 39	-159 39	159 39
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-707 49	707 49	-707 49	707 49
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,011 30	6,011 30	-6,011 30	6,011 30
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	6/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-688 30	688 30	-688 30	688 30
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-25,014 19	25,014 19	-25,014 19	25,014 19
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	6/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,306 96	8,306 96	-8,306 96	8,306 96
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,897 66	8,897 66	-8,897 66	8,897 66
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	6/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,822 78	4,822 78	-4,822 78	4,822 78
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,301 67	9,301 67	-9,301 67	9,301 67

MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-605 71	605 71	-605 71	605 71
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,483 85	1,483 85	-1,483 85	1,483 85
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,116 11	2,116 11	-2,116 11	2,116 11
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-433 98	433 98	-433 98	433 98
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-239 83	239 83	-239 83	239 83
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,363 36	18,363 36	-18,363 36	18,363 36
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-413 34	413 34	-413 34	413 34
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,975 20	4,975 20	-4,975 20	4,975 20
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,611 88	2,611 88	-2,611 88	2,611 88
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	7/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-617 84	617 84	-617 84	617 84
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,277 42	9,277 42	-9,277 42	9,277 42
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-12,359 49	12,359 49	-12,359 49	12,359 49
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-255,742 31	255,742 31	-255,742 31	255,742 31
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,414 66	1,414 66	-1,414 66	1,414 66
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,054 98	3,054 98	-3,054 98	3,054 98
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	7/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-129 95	129 95	-129 95	129 95
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,803 38	2,803 38	-2,803 38	2,803 38
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-7,560 64	7,560 64	-7,560 64	7,560 64
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	7/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-920 32	920 32	-920 32	920 32
KEF CASH FLOW	CASH & CASH EQUIVALENTS	7/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,711 00	1,711 00	-1,711 00	1,711 00
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	7/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-919 65	919 65	-919 65	919 65
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,719 09	4,719 09	-4,719 09	4,719 09
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	7/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-504 23	504 23	-504 23	504 23
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	7/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,406 86	1,406 86	-1,406 86	1,406 86
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	7/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-13,230 81	13,230 81	-13,230 81	13,230 81
KEF CASH FLOW	CASH & CASH EQUIVALENTS	8/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,705 24	2,705 24	-2,705 24	2,705 24
KEF CASH FLOW	CASH & CASH EQUIVALENTS	8/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-370 05	370 05	-370 05	370 05
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,062 71	2,062 71	-2,062 71	2,062 71
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,958 24	5,958 24	-5,958 24	5,958 24
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,343 20	8,343 20	-8,343 20	8,343 20
KEF CASH FLOW	CASH & CASH EQUIVALENTS	8/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-488 57	488 57	-488 57	488 57
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,236 29	9,236 29	-9,236 29	9,236 29
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	8/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,453 72	2,453 72	-2,453 72	2,453 72
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,094 27	6,094 27	-6,094 27	6,094 27
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	8/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-954 85	954 85	-954 85	954 85
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-824 96	824 96	-824 96	824 96
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,363 54	3,363 54	-3,363 54	3,363 54
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,596 51	1,596 51	-1,596 51	1,596 51
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	8/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-280 25	280 25	-280 25	280 25
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,531 74	4,531 74	-4,531 74	4,531 74
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,937 00	2,937 00	-2,937 00	2,937 00
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-71 02	71 02	-71 02	71 02
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/15/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-7,518 61	7,518 61	-7,518 61	7,518 61
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,310 02	1,310 02	-1,310 02	1,310 02
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,019 50	6,019 50	-6,019 50	6,019 50
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,123 92	4,123 92	-4,123 92	4,123 92
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,008 76	2,008 76	-2,008 76	2,008 76
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-894 41	894 41	-894 41	894 41
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-18,861 15	18,861 15	-18,861 15	18,861 15
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,295 18	3,295 18	-3,295 18	3,295 18
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,633 01	3,633 01	-3,633 01	3,633 01
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,382 61	1,382 61	-1,382 61	1,382 61
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,677 58	5,677 58	-5,677 58	5,677 58
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/29/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-12,659 43	12,659 43	-12,659 43	12,659 43
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/30/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,273 55	1,273 55	-1,273 55	1,273 55
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	8/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-15,985 49	15,985 49	-15,985 49	15,985 49
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	8/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,609 71	1,609 71	-1,609 71	1,609 71
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-11,939 76	11,939 76	-11,939 76	11,939 76
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,667 55	4,667 55	-4,667 55	4,667 55
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/5/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,311 04	1,311 04	-1,311 04	1,311 04
KEF CASH FLOW	CASH & CASH EQUIVALENTS	9/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-416 67	416 67	-416 67	416 67
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,139 30	4,139 30	-4,139 30	4,139 30
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-825 91	825 91	-825 91	825 91
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-834 72	834 72	-834 72	834 72
KEF CASH FLOW	CASH & CASH EQUIVALENTS	9/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,875 19	1,875 19	-1,875 19	1,875 19
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,433 00	17,433 00	-17,433 00	17,433 00

LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-12,755 07	12,755 07	-12,755 07	12,755 07
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,047 93	1,047 93	-1,047 93	1,047 93
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-27,386 05	27,386 05	-27,386 05	27,386 05
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,924 07	4,924 07	-4,924 07	4,924 07
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,849 74	3,849 74	-3,849 74	3,849 74
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-15,428 88	15,428 88	-15,428 88	15,428 88
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-28,690 21	28,690 21	-28,690 21	28,690 21
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,977 37	1,977 37	-1,977 37	1,977 37
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,562 47	2,562 47	-2,562 47	2,562 47
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	9/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,765 62	5,765 62	-5,765 62	5,765 62
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/21/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,395 86	1,395 86	-1,395 86	1,395 86
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-23,743 81	23,743 81	-23,743 81	23,743 81
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	9/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-254 84	254 84	-254 84	254 84
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/27/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,317 80	6,317 80	-6,317 80	6,317 80
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	9/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,457 85	1,457 85	-1,457 85	1,457 85
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	9/28/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,559 73	4,559 73	-4,559 73	4,559 73
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,742 56	8,742 56	-8,742 56	8,742 56
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/1/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-17,248 36	17,248 36	-17,248 36	17,248 36
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/2/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-1,882 98	1,882 98	-1,882 98	1,882 98
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/3/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-3,722 19	3,722 19	-3,722 19	3,722 19
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9 02	9 02	-9 02	9 02
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/4/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-9,009 74	9,009 74	-9,009 74	9,009 74
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-39,325 38	39,325 38	-39,325 38	39,325 38
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,491 96	5,491 96	-5,491 96	5,491 96
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-148,577 14	148,577 14	-148,577 14	148,577 14
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/10/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,426 85	5,426 85	-5,426 85	5,426 85
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	10/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-817 21	817 21	-817 21	817 21
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/11/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-30,503 23	30,503 23	-30,503 23	30,503 23
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-634 14	634 14	-634 14	634 14
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/12/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-2,967 14	2,967 14	-2,967 14	2,967 14
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	10/15/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-473 44	473 44	-473 44	473 44
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-990 90	990 90	-990 90	990 90
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/17/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,471 33	8,471 33	-8,471 33	8,471 33
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/18/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,642 26	5,642 26	-5,642 26	5,642 26
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-14,346 53	14,346 53	-14,346 53	14,346 53
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/22/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,297 12	8,297 12	-8,297 12	8,297 12
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/23/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-407 84	407 84	-407 84	407 84
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-260 14	260 14	-260 14	260 14
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	10/24/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,124 68	4,124 68	-4,124 68	4,124 68
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/25/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,064 76	4,064 76	-4,064 76	4,064 76
KEF CASH FLOW	CASH & CASH EQUIVALENTS	10/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-0 45	0 45	-0 45	0 45
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/26/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-14,009 23	14,009 23	-14,009 23	14,009 23
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	10/31/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,231 72	4,231 72	-4,231 72	4,231 72
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/6/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-11,484 53	11,484 53	-11,484 53	11,484 53
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/7/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-11,988 60	11,988 60	-11,988 60	11,988 60
SASCO MID CAP VALUE	CASH & CASH EQUIVALENTS	11/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-600 34	600 34	-600 34	600 34
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-416 67	416 67	-416 67	416 67
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/8/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-12,692 16	12,692 16	-12,692 16	12,692 16
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/9/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,087 16	5,087 16	-5,087 16	5,087 16
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/13/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-8,685 11	8,685 11	-8,685 11	8,685 11
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-6,258 99	6,258 99	-6,258 99	6,258 99
MARSICO CAP MGMT LG	CASH & CASH EQUIVALENTS	11/14/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-5,202 61	5,202 61	-5,202 61	5,202 61
LORD ABBETT CONV FIX	CASH & CASH EQUIVALENTS	11/16/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-16,883 14	16,883 14	-16,883 14	16,883 14
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/19/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-4,724 65	4,724 65	-4,724 65	4,724 65
KEF CASH FLOW	CASH & CASH EQUIVALENTS	11/20/2012	996191052	DREYFUS INS RSRV PRI MONE 6546	-103 24	103 24	-103 24	103 24
					4,976,120 09	-4,976,120 09	4,976,120 09	
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	00169X203	AMG CAP TR I TR PFD SECS	-375 00	18,655 83	-15,173 75	18,655 83
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/26/2012	00169X203	AMG CAP TR I TR PFD SECS	-200 00	9,754 38	-7,997 55	9,754 38
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/5/2012	00169X203	AMG CAP TR I TR PFD SECS	-20 00	995 39	-798 72	995 39
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	018581AD0	ALLIANCE DATA SYSTEMS CORP	-5,000 00	8,125 00	-7,518 75	8,125 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/20/2012	018581AD0	ALLIANCE DATA SYSTEMS CORP	-10,000 00	16,875 43	-14,734 59	16,875 43
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/15/2012	02208RAE6	ALTRA HOLDINGS INC	-5,000 00	4,593 39	-5,172 61	4,593 39
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	031162AQ3	AMGEN INC	-50,000 00	51,525 00	-49,411 47	51,525 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	2/9/2012	031162AQ3	AMGEN INC	-25,000 00	25,837 50	-24,709 64	25,837 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/12/2012	031162AQ3	AMGEN INC	-5,000 00	5,566 56	-5,130 00	5,566 56

LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/17/2012	031162AQ3	AMGEN INC	-5,000 00	5,462 50	-5,130 00	5,462 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/19/2012	031162AQ3	AMGEN INC	-5,000 00	5,465 00	-5,130 00	5,465 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/20/2012	031162AQ3	AMGEN INC	-10,000 00	10,937 50	-10,260 00	10,937 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/12/2012	037397TAA6	A123 SYSTEMS INC	-20,000 00	8,035 56	-19,679 31	8,035 56
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/30/2012	037411808	APACHE CORP	-100 00	5,523 75	-7,089 00	5,523 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/11/2012	037411808	APACHE CORP	-100 00	5,229 68	-6,350 25	5,229 68
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/12/2012	037411808	APACHE CORP	-50 00	2,594 72	-3,052 00	2,594 72
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/30/2012	037411808	APACHE CORP	-50 00	2,645 94	-3,052 00	2,645 94
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/9/2012	037411808	APACHE CORP	-50 00	2,434 45	-3,052 00	2,434 45
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/14/2012	037411808	APACHE CORP	-160 00	7,760 59	-9,435 88	7,760 59
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/31/2012	037411808	APACHE CORP	-100 00	4,763 46	-5,652 96	4,763 46
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/12/2012	037411808	APACHE CORP	-80 00	4,030 62	-4,522 37	4,030 62
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/20/2012	037411808	APACHE CORP	-70 00	3,479 18	-3,957 07	3,479 18
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/25/2012	037411808	APACHE CORP	-350 00	17,061 73	-19,120 35	17,061 73
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	039483AW2	ARCHER-DANIELS-MIDLAND CO	-25,000 00	25,525 00	-25,201 25	25,525 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/3/2012	039483AW2	ARCHER-DANIELS-MIDLAND CO	-15,000 00	15,000 00	-15,318 75	15,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/3/2012	039483AW2	ARCHER-DANIELS-MIDLAND CO	-15,000 00	15,022 50	-15,225 00	15,022 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/4/2012	039483AW2	ARCHER-DANIELS-MIDLAND CO	-20,000 00	20,034 00	-20,687 31	20,034 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/11/2012	043353AF8	MERITOR INC	-10,000 00	8,925 00	-9,583 66	8,925 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/18/2012	086516AF8	BEST BUY CO INC	-5,000 00	5,000 00	-5,481 77	5,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	10112RAG9	BOSTON PROPERTIES LP	-5,000 00	5,651 97	-6,076 37	5,651 97
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	127190AD8	CACI INTERNATIONAL INC	-5,000 00	6,177 49	-6,050 00	6,177 49
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/30/2012	127190AD8	CACI INTERNATIONAL INC	-5,000 00	6,201 84	-6,050 00	6,201 84
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/4/2012	127190AD8	CACI INTERNATIONAL INC	-5,000 00	6,137 59	-5,754 10	6,137 59
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/5/2012	127190AD8	CACI INTERNATIONAL INC	-5,000 00	6,110 51	-5,754 09	6,110 51
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	15189T206	CENTERPOINT ENERGY INC	-400 00	14,950 00	-14,925 00	14,950 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/2/2012	153435AA0	CENTRAL EUROPEAN DISTRIBUTION	-5,000 00	4,815 63	-4,289 40	4,815 63
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/3/2012	153435AA0	CENTRAL EUROPEAN DISTRIBUTION	-5,000 00	4,818 75	-4,291 61	4,818 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/7/2012	153435AA0	CENTRAL EUROPEAN DISTRIBUTION	-2,000 00	1,940 00	-1,718 41	1,940 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/15/2012	153435AA0	CENTRAL EUROPEAN DISTRIBUTION	-8,000 00	7,700 00	-6,902 08	7,700 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	159864AB3	CHARLES RIVER LABORATORIES INT	-20,000 00	20,125 00	-19,836 99	20,125 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/3/2012	159864AB3	CHARLES RIVER LABORATORIES INT	-5,000 00	5,018 75	-4,962 46	5,018 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/2/2012	161133AE3	CHARMING SHOPPES INC	-5,000 00	4,968 75	-4,498 74	4,968 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/3/2012	161133AE3	CHARMING SHOPPES INC	-15,000 00	14,915 63	-13,125 80	14,915 63
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/12/2012	161133AE3	CHARMING SHOPPES INC	-25,000 00	24,875 00	-21,915 69	24,875 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/7/2012	16115QAC4	CHART INDUSTRIES INC	-5,000 00	5,883 68	-6,317 42	5,883 68
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/14/2012	16115QAC4	CHART INDUSTRIES INC	-10,000 00	11,843 42	-11,196 79	11,843 42
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	11/14/2012	16115QAC4	CHART INDUSTRIES INC	-5,000 00	5,786 13	-6,083 52	5,786 13
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	165167CB1	CHESAPEAKE ENERGY CORP	-15,000 00	11,962 50	-13,963 93	11,962 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	171779AE1	CIENA CORP	-15,000 00	13,162 50	-10,930 90	13,162 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/10/2012	171779AF8	CIENA CORP	-10,000 00	10,163 78	-10,648 72	10,163 78
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/23/2012	206708AA7	CONCUR TECHNOLOGIES INC	-20,000 00	24,254 00	-22,979 01	24,254 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/15/2012	23324TAA5	DFC GLOBAL CORP 144A	-5,000 00	5,751 50	-5,000 00	5,751 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/16/2012	23324TAA5	DFC GLOBAL CORP 144A	-5,000 00	5,751 50	-5,000 00	5,751 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/10/2012	235851AF9	DANAHER CORP	-5,000 00	8,069 03	-7,587 50	8,069 03
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/24/2012	242309AA0	DEALERTRACK HOLDINGS INC 144A	-5,000 00	5,260 02	-5,343 75	5,260 02
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/28/2012	242309AA0	DEALERTRACK HOLDINGS INC 144A	-10,000 00	10,493 45	-10,687 50	10,493 45
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/12/2012	24823QAC1	DENDREON CORP	-32,000 00	25,480 00	-30,478 31	25,480 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/1/2012	24823QAC1	DENDREON CORP	-15,000 00	10,125 00	-12,235 01	10,125 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/6/2012	25388BAD6	DIGITAL RIV INC	-5,000 00	4,737 50	-5,284 60	4,737 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/19/2012	25388BAD6	DIGITAL RIV INC	-35,000 00	33,337 50	-35,508 79	33,337 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/26/2012	25388BAD6	DIGITAL RIV INC	-25,000 00	24,200 85	-23,945 92	24,200 85
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/14/2012	25389JAC0	DIGITAL REALTY TRUST LP 144A	-5,000 00	8,982 98	-7,375 38	8,982 98
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	268648AM4	EMC CORP/MASSACHUSETTS	-5,000 00	9,284 38	-8,737 50	9,284 38
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/21/2012	285512AA7	ELECTRONIC ARTS INC	-5,000 00	4,618 75	-4,722 02	4,618 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/27/2012	285512AA7	ELECTRONIC ARTS INC	-15,000 00	13,743 75	-14,169 49	13,743 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	285512AB5	ELECTRONIC ARTS INC	-30,000 00	27,675 00	-29,087 53	27,675 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/19/2012	29444UAG1	EQUINIX INC	-15,000 00	24,580 95	-22,834 65	24,580 95
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/20/2012	29444UAH9	EQUINIX INC	-5,000 00	9,068 44	-7,941 41	9,068 44
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	29444UAH9	EQUINIX INC	-5,000 00	9,894 15	-7,092 50	9,894 15
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/3/2012	29444UAH9	EQUINIX INC	-15,000 00	30,271 46	-20,330 12	30,271 46
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	316773209	FIFTH THIRD BANCORP DEPOSITARY	-80 00	11,329 74	-11,621 85	11,329 74
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/5/2012	316773209	FIFTH THIRD BANCORP DEPOSITARY	-40 00	5,780 75	-5,734 84	5,780 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/12/2012	33832DAB2	FIVE STAR QUALITY CARE INC	-15,000 00	14,512 50	-10,043 18	14,512 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/25/2012	345370CN8	FORD MOTOR CO	-10,000 00	14,300 00	-15,002 10	14,300 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/26/2012	345370CN8	FORD MOTOR CO	-5,000 00	7,802 01	-6,964 50	7,802 01

LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/6/2012	367905AE6	GAYLORD ENTERTAINMENT CO	-5,000 00	7,627 98	-7,668 75	7,627 98
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/15/2012	367905AE6	GAYLORD ENTERTAINMENT CO	-5,000 00	7,412 69	-7,162 50	7,412 69
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/10/2012	367905AE6	GAYLORD ENTERTAINMENT CO	-5,000 00	7,738 03	-5,697 09	7,738 03
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/29/2012	37045V209	GENERAL MOTORS CO	-150 00	6,217 36	-7,890 38	6,217 36
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/18/2012	37045V209	GENERAL MOTORS CO	-150 00	5,326 23	-7,851 50	5,326 23
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/27/2012	375558AH6	GILEAD SCIENCES INC	-5,000 00	7,536 70	-7,009 35	7,536 70
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/5/2012	375558AH6	GILEAD SCIENCES INC	-5,000 00	9,127 53	-7,009 35	9,127 53
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/12/2012	375558AH6	GILEAD SCIENCES INC	-5,000 00	10,012 08	-7,009 35	10,012 08
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/19/2012	375558AH6	GILEAD SCIENCES INC	-15,000 00	29,625 00	-21,028 05	29,625 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/19/2012	375558AN3	GILEAD SCIENCES INC	-30,000 00	38,023 59	-35,403 06	38,023 59
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/10/2012	382550309	GOODYEAR TIRE & RUBBER CO/THE	-50 00	2,384 78	-2,500 00	2,384 78
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	2/8/2012	382550309	GOODYEAR TIRE & RUBBER CO/THE	-50 00	2,450 95	-2,500 00	2,450 95
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/12/2012	393657AG6	GREENBRIER COS INC	-5,000 00	4,999 51	-5,169 34	4,999 51
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/17/2012	393657AG6	GREENBRIER COS INC	-5,000 00	4,994 67	-5,000 00	4,994 67
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/14/2012	416515708	HARTFORD FINANCIAL SERVICES GR	-50 00	1,102 00	-1,250 00	1,102 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/15/2012	416515708	HARTFORD FINANCIAL SERVICES GR	-50 00	1,112 34	-1,250 00	1,112 34
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/14/2012	421933AJ1	HEALTH MANAGEMENT ASSOCIATES I	-5,000 00	5,133 76	-5,037 80	5,133 76
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/10/2012	422368AA8	HEARTWARE INTERNATIONAL INC	-5,000 00	5,968 75	-5,048 90	5,968 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/27/2012	42805TAA3	HERTZ GLOBAL HOLDINGS INC	-5,000 00	9,934 50	-8,421 68	0 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/19/2012	42805TAA3	HERTZ GLOBAL HOLDINGS INC	-5,000 00	8,544 73	-9,416 31	8,544 73
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	440543AE6	HORNBECK OFFSHORE SERVICES INC	-10,000 00	10,846 80	-11,087 50	10,846 80
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/8/2012	440543AM8	HORNBECK OFFSHORE SERV 144A	-5,000 00	5,131 25	-5,000 00	5,131 25
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/6/2012	44107TAG1	HOST HOTELS & RESORTS LP	-5,000 00	6,366 02	-6,993 75	6,366 02
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/26/2012	44107TAG1	HOST HOTELS & RESORTS LP	-5,000 00	6,320 26	-6,993 75	6,320 26
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/2/2012	44107TAG1	HOST HOTELS & RESORTS LP	-5,000 00	6,491 60	-6,746 86	6,491 60
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/9/2012	44107TAG1	HOST HOTELS & RESORTS LP	-10,000 00	13,023 09	-11,746 86	13,023 09
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/19/2012	444903AN8	HUMAN GENOME SCIENCES	-10,000 00	12,029 42	-9,908 06	12,029 42
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/20/2012	45071RAB5	IXIA	-5,000 00	5,240 00	-5,393 00	5,240 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/21/2012	45071RAB5	IXIA	-2,000 00	2,102 08	-2,115 02	2,102 08
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/22/2012	45071RAB5	IXIA	-3,000 00	3,130 59	-3,172 52	3,130 59
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/26/2012	45071RAB5	IXIA	-10,000 00	10,412 58	-41,717 54	10,412 58
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/21/2012	45071RAB5	IXIA	-5,000 00	4,995 26	-4,777 98	4,995 26
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/26/2012	45071RAB5	IXIA	-6,000 00	6,117 63	-1,937 86	6,117 63
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/9/2012	45071RAB5	IXIA	-9,000 00	9,250 36	-2,930 02	9,250 36
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/16/2012	451055AC1	ICONIX BRAND GROUP INC	-5,000 00	4,805 34	-5,429 84	4,805 34
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/13/2012	451055AC1	ICONIX BRAND GROUP INC	-5,000 00	4,930 90	-5,385 74	4,930 90
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/23/2012	451055AC1	ICONIX BRAND GROUP INC	-10,000 00	9,925 00	-10,585 82	9,925 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/27/2012	451055AC1	ICONIX BRAND GROUP INC	-10,000 00	9,918 75	-10,908 33	9,918 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/10/2012	451055AC1	ICONIX BRAND GROUP INC	-10,000 00	10,122 50	-10,182 59	10,122 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/14/2012	451055AC1	ICONIX BRAND GROUP INC	-10,000 00	10,225 00	-9,672 34	10,225 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/15/2012	45337CAJ1	INCYTE CORP LTD	-10,000 00	26,322 50	-10,082 60	26,322 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/20/2012	458140AD2	INTEL CORP	-5,000 00	5,647 95	-5,403 99	5,647 95
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/23/2012	458140AD2	INTEL CORP	-15,000 00	16,890 45	-15,939 55	16,890 45
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	458660AB3	INTERDIGITAL INC	-5,000 00	5,040 00	-5,000 00	5,040 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	459902AQ5	INTERNATIONAL GAME TECHNOLOGY	-10,000 00	11,215 74	-10,000 00	11,215 74
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/13/2012	460690BA7	INTERPUBLIC GROUP OF COS INC/T	-25,000 00	25,343 75	-27,682 18	25,343 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/26/2012	460690BA7	INTERPUBLIC GROUP OF COS INC/T	-25,000 00	25,000 00	-25,925 00	25,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/8/2012	464337AF1	ISIS PHARMACEUTICALS INC	-5,000 00	5,212 50	-5,000 00	5,212 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/23/2012	470355AH1	JAMES RIVER COAL JRCC	-10,000 00	3,300 00	-10,436 29	3,300 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/3/2012	470355AH1	JAMES RIVER COAL JRCC	-5,000 00	1,812 50	-5,000 00	1,812 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/10/2012	471109AG3	JARDEN CORP 144A	-5,000 00	5,215 92	-5,000 00	5,215 92
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/11/2012	471109AG3	JARDEN CORP 144A	-5,000 00	5,188 00	-5,000 00	5,188 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/12/2012	471109AG3	JARDEN CORP 144A	-10,000 00	10,382 80	-10,000 00	10,382 80
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/24/2012	496902AD9	KINROSS GOLD CORP	-2,000 00	2,000 00	-1,982 33	2,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	502413AW7	L-3 COMMUNICATIONS HOLDINGS IN	-25,000 00	24,390 63	-24,206 06	24,390 63
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/27/2012	502413AW7	L-3 COMMUNICATIONS HOLDINGS IN	-30,000 00	30,075 00	-28,845 05	30,075 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/16/2012	50540RAG7	LABORATORY CORP OF AMERICA HOL	-5,000 00	5,930 50	-4,548 00	5,930 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/21/2012	50540RAG7	LABORATORY CORP OF AMERICA HOL	-5,000 00	5,957 26	-4,540 96	5,957 26
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	535678AC0	LINEAR TECHNOLOGY CORP	-3,000 00	3,183 75	-3,094 45	3,183 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	2/3/2012	535678AC0	LINEAR TECHNOLOGY CORP	-2,000 00	2,147 85	-2,062 97	2,147 85
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/21/2012	576203AJ2	ALPHA APPALACHIA HOLDINGS INC	-10,000 00	9,000 00	-10,681 25	9,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/19/2012	576203AJ2	ALPHA APPALACHIA HOLDINGS INC	-15,000 00	14,325 00	-14,399 34	14,325 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	11/14/2012	584690AC5	MEDICIS PHARMACEUTICAL CORP	-10,000 00	10,755 90	-10,174 38	10,755 90
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	585055AM8	MEDTRONIC INC	-35,000 00	35,503 13	-35,735 96	35,503 13
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/31/2012	585055AM8	MEDTRONIC INC	-40,000 00	40,600 00	-40,154 93	40,600 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	59156R116	METLIFE INC	-60 00	4,094 00	-5,129 40	4,094 00

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LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/5/2012	59156R116	METLIFE INC	-60 00	4,237 58	-5,011 95	4,237 58
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/13/2012	594918AE4	MICROSOFT CORP	-15,000 00	16,155 77	-15,325 00	16,155 77
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	60871RAA8	MOLSON COORS BREWING CO	-15,000 00	15,804 60	-17,436 20	15,804 60
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/19/2012	628530AJ6	MYLAN INC/PA	-15,000 00	26,475 56	-27,268 09	26,475 56
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/20/2012	628530AJ6	MYLAN INC/PA	-5,000 00	9,613 74	-8,602 47	9,613 74
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/23/2012	63934EAL2	NAVISTAR INTERNATIONAL CORP	-10,000 00	10,361 16	-11,003 60	10,361 16
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/13/2012	64110DAB0	NETAPP INC	-10,000 00	11,873 17	-16,282 32	11,873 17
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/1/2012	64110DAB0	NETAPP INC	-5,000 00	5,774 40	-7,943 75	5,774 40
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/3/2012	64110DAB0	NETAPP INC	-5,000 00	5,577 15	-7,898 95	5,577 15
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	2/15/2012	651639AK2	NEWMONT MINING CORP	-30,000 00	40,034 23	-33,379 51	40,034 23
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/15/2012	670704AC9	NUVASIVE INC	-20,000 00	18,190 60	-19,873 15	18,190 60
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/19/2012	670704AC9	NUVASIVE INC	-10,000 00	9,663 35	-9,682 28	9,663 35
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/20/2012	670704AC9	NUVASIVE INC	-5,000 00	4,820 96	-4,319 00	4,820 96
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/23/2012	670704AC9	NUVASIVE INC	-5,000 00	4,765 21	-4,319 33	4,765 21
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/24/2012	670704AC9	NUVASIVE INC	-5,000 00	4,745 33	-4,223 60	4,745 33
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/5/2012	670704AC9	NUVASIVE INC	-5,000 00	4,317 09	-4,246 41	4,317 09
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/17/2012	682189AG0	ON SEMICONDUCTOR CORP	-5,000 00	5,159 24	-5,897 03	5,159 24
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/18/2012	682189AG0	ON SEMICONDUCTOR CORP	-15,000 00	15,441 50	-15,682 79	15,441 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/31/2012	69344FAD8	PMC - SIERRA INC	-10,000 00	10,000 00	-10,875 00	10,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/19/2012	69351T114	PPL CORP	-500 00	27,244 38	-27,738 00	27,244 38
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/24/2012	69351T601	PPL CORP	-250 00	13,439 69	-13,128 46	13,439 69
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/19/2012	74340XAT8	PROLOGIS LP	-15,000 00	16,905 00	-17,606 25	16,905 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/10/2012	783764AQ6	RYLAND GROUP	-5,000 00	6,168 75	-6,276 84	6,168 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/19/2012	783764AQ6	RYLAND GROUP	-5,000 00	6,305 37	-6,085 03	6,305 37
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/27/2012	78388JAM8	SBA COMMUNICATIONS CORP	-10,000 00	19,458 04	-13,553 95	19,458 04
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/26/2012	78388JAN6	SBA COMMUNICATIONS CORP	-5,000 00	6,804 41	-5,487 50	6,804 41
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	80004CAC5	SANDISK CORP	-5,000 00	4,962 50	-4,966 05	4,962 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/7/2012	80004CAC5	SANDISK CORP	-10,000 00	9,958 00	-9,945 17	9,958 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/7/2012	80007P604	SANDRIDGE ENERGY INC PFD CONV	-25 00	2,636 64	-3,166 72	2,636 64
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/1/2012	85375CBC4	STANDARD PACIFIC CORP	-5,000 00	5,125 00	-5,000 00	5,125 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/3/2012	85375CBC4	STANDARD PACIFIC CORP	-5,000 00	5,175 00	-5,000 00	5,175 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	3/1/2012	861642AL0	STONE ENERGY CORP	-5,000 00	5,193 75	-5,000 00	5,193 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/24/2012	861642AL0	STONE ENERGY CORP	-5,000 00	4,659 38	-5,000 00	4,659 38
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/26/2012	871503AF5	SYMANTEC CORP	-5,000 00	5,318 75	-6,125 10	5,318 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/27/2012	871503AF5	SYMANTEC CORP	-5,000 00	5,312 50	-6,100 00	5,312 50
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/19/2012	871503AF5	SYMANTEC CORP	-20,000 00	20,546 34	-23,740 10	20,546 34
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	7/25/2012	871503AF5	SYMANTEC CORP	-10,000 00	10,269 20	-11,546 35	10,269 20
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/9/2012	871503AF5	SYMANTEC CORP	-5,000 00	5,373 55	-5,756 94	5,373 55
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/19/2012	874054AA7	TAKE-TWO INTERACTIVE SOFTWARE	-5,000 00	6,393 02	-6,388 51	6,393 02
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	12/20/2012	874054AA7	TAKE-TWO INTERACTIVE SOFTWARE	-5,000 00	6,240 46	-6,370 81	6,240 46
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/1/2012	880779AV5	TEREX CORP	-5,000 00	7,823 90	-8,015 76	7,823 90
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	10/3/2012	880779AV5	TEREX CORP	-5,000 00	7,849 11	-7,868 72	7,849 11
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/13/2012	88163VAE9	TEVA PHARMACEUTICAL FINANCE CO	-35,000 00	37,843 75	-39,807 07	37,843 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/19/2012	88830RAA9	TITAN MACHINERY INC 144A	-5,000 00	5,100 00	-5,000 00	5,100 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/24/2012	88830RAA9	TITAN MACHINERY INC 144A	-5,000 00	5,217 75	-5,000 00	5,217 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/30/2012	893830AW9	TRANSOCEAN INC	-60,000 00	59,310 00	-59,014 60	59,310 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/5/2012	893830AW9	TRANSOCEAN INC	-5,000 00	4,980 00	-4,980 12	4,980 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/8/2012	893830AW9	TRANSOCEAN INC	-20,000 00	19,914 00	-19,920 52	19,914 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/24/2012	91307CAE2	UNITED THERAPEUTICS CORP 144A	-5,000 00	5,829 85	-5,262 50	5,829 85
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/26/2012	91307CAE2	UNITED THERAPEUTICS CORP 144A	-5,000 00	5,898 10	-5,010 40	5,898 10
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/31/2012	929043AC1	VORNADO REALTY LP	-17,000 00	17,318 75	-17,650 88	17,318 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	2/1/2012	929043AC1	VORNADO REALTY LP	-5,000 00	5,093 75	-5,059 06	5,093 75
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	4/18/2012	929043AC1	VORNADO REALTY LP	-8,000 00	8,000 00	-8,094 50	8,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	1/31/2012	949746804	WELLS FARGO & CO	-25 00	27,342 22	-23,348 84	27,342 22
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/31/2012	966387201	WHITING PETROLEUM CORP PFD	-5 00	993 86	-750 29	993 86
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	8/27/2012	98235TAB3	WRIGHT MEDICAL GROUP INC 144A	-5,000 00	5,275 00	-5,000 00	5,275 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	9/5/2012	98235TAB3	WRIGHT MEDICAL GROUP INC 144A	-5,000 00	5,350 00	-5,000 00	5,350 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/8/2012	G16962204	BUNGE LIMITED PERPETUAL PREF	-120 00	11,078 37	-12,679 59	11,078 37
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	5/15/2012	680223AF1	OLD REPUBLIC INTERNATIONAL COR	-30,000 00	30,000 00	-36,222 00	30,000 00
LORD ABBETT CONV FIX	CONVERTIBLE SECURITIES	6/15/2012	92342YAB5	VERIFONE SYSTEMS INC	-5,000 00	5,000 00	-5,337 50	5,000 00
						2,212,285 31	-2,208,935 53	2,202,350 81
MARSICO CAP MGMT LG	EQUITY	9/27/2012	002824100	ABBOTT LABORATORIES	-6 00	415 91	-389 25	415 91
MARSICO CAP MGMT LG	EQUITY	9/28/2012	002824100	ABBOTT LABORATORIES	-8 00	549 63	-519 00	549 63
MARSICO CAP MGMT LG	EQUITY	9/28/2012	002824100	ABBOTT LABORATORIES	-3 00	205 95	-194 62	205 95
MARSICO CAP MGMT LG	EQUITY	10/2/2012	002824100	ABBOTT LABORATORIES	-10 00	687 01	-648 75	687 01

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MARSICO CAP MGMT LG EQUITY	10/2/2012	002824100	ABBOTT LABORATORIES	-71 00	4,874 25	-4,606 09	4,874 25
MARSICO CAP MGMT LG EQUITY	10/2/2012	002824100	ABBOTT LABORATORIES	-3 00	205 83	-194 62	205 83
MARSICO CAP MGMT LG EQUITY	10/3/2012	002824100	ABBOTT LABORATORIES	-185 00	12,848 03	-12,001 79	12,848 03
MARSICO CAP MGMT LG EQUITY	10/3/2012	002824100	ABBOTT LABORATORIES	-19 00	1,319 22	-1,232 62	1,319 22
LORD ABBETT CONV FIX EQUITY	5/1/2012	00508X203	ACTUANT CORP	-50 00	1,376 40	-1,350 50	1,376 40
LORD ABBETT CONV FIX EQUITY	5/2/2012	00508X203	ACTUANT CORP	-100 00	2,737 64	-2,701 00	2,737 64
LORD ABBETT CONV FIX EQUITY	5/3/2012	00508X203	ACTUANT CORP	-25 00	683 18	-675 25	683 18
LORD ABBETT CONV FIX EQUITY	5/11/2012	00508X203	ACTUANT CORP	-50 00	1,322 07	-1,350 50	1,322 07
LORD ABBETT CONV FIX EQUITY	5/15/2012	00508X203	ACTUANT CORP	-50 00	1,286 56	-1,350 50	1,286 56
LORD ABBETT CONV FIX EQUITY	5/16/2012	00508X203	ACTUANT CORP	-25 00	633 58	-675 25	633 58
LORD ABBETT CONV FIX EQUITY	5/24/2012	00508X203	ACTUANT CORP	-100 00	2,551 94	-2,701 00	2,551 94
LORD ABBETT CONV FIX EQUITY	5/25/2012	00508X203	ACTUANT CORP	-25 00	651 52	-675 25	651 52
LORD ABBETT CONV FIX EQUITY	5/29/2012	00508X203	ACTUANT CORP	-75 00	1,970 43	-2,025 75	1,970 43
LORD ABBETT CONV FIX EQUITY	6/6/2012	00508X203	ACTUANT CORP	-50 00	1,281 19	-1,350 50	1,281 19
LORD ABBETT CONV FIX EQUITY	6/8/2012	00508X203	ACTUANT CORP	-50 00	1,310 02	-1,350 50	1,310 02
LORD ABBETT CONV FIX EQUITY	6/11/2012	00508X203	ACTUANT CORP	-5 00	129 55	-135 05	129 55
LORD ABBETT CONV FIX EQUITY	6/14/2012	00508X203	ACTUANT CORP	-408 00	10,636 65	-11,020 07	10,636 65
LORD ABBETT CONV FIX EQUITY	4/24/2012	00508X203	ACTUANT CORP	-0 11	2 91	-2 92	2 91
MARSICO CAP MGMT LG EQUITY	7/31/2012	018490102	ALLERGAN INC/UNITED STATES	-33 00	2,729 09	-2,686 56	2,729 09
MARSICO CAP MGMT LG EQUITY	8/20/2012	018490102	ALLERGAN INC/UNITED STATES	-8 00	683 60	-651 29	683 60
MARSICO CAP MGMT LG EQUITY	8/20/2012	018490102	ALLERGAN INC/UNITED STATES	-6 00	513 43	-488 47	513 43
MARSICO CAP MGMT LG EQUITY	8/20/2012	018490102	ALLERGAN INC/UNITED STATES	-3 00	256 82	-244 23	256 82
MARSICO CAP MGMT LG EQUITY	8/21/2012	018490102	ALLERGAN INC/UNITED STATES	-15 00	1,297 38	-1,221 16	1,297 38
MARSICO CAP MGMT LG EQUITY	8/21/2012	018490102	ALLERGAN INC/UNITED STATES	-12 00	1,040 95	-976 93	1,040 95
MARSICO CAP MGMT LG EQUITY	8/21/2012	018490102	ALLERGAN INC/UNITED STATES	-2 00	173 16	-162 82	173 16
MARSICO CAP MGMT LG EQUITY	8/21/2012	018490102	ALLERGAN INC/UNITED STATES	-4 00	347 01	-325 64	347 01
MARSICO CAP MGMT LG EQUITY	8/22/2012	018490102	ALLERGAN INC/UNITED STATES	-6 00	515 85	-488 47	515 85
MARSICO CAP MGMT LG EQUITY	8/22/2012	018490102	ALLERGAN INC/UNITED STATES	-48 00	4,095 28	-3,907 73	4,095 28
MARSICO CAP MGMT LG EQUITY	8/22/2012	018490102	ALLERGAN INC/UNITED STATES	-2 00	172 12	-162 82	172 12
MARSICO CAP MGMT LG EQUITY	8/23/2012	018490102	ALLERGAN INC/UNITED STATES	-5 00	425 92	-407 05	425 92
MARSICO CAP MGMT LG EQUITY	8/23/2012	018490102	ALLERGAN INC/UNITED STATES	-17 00	1,440 96	-1,383 99	1,440 96
MARSICO CAP MGMT LG EQUITY	8/23/2012	018490102	ALLERGAN INC/UNITED STATES	-2 00	170 35	-162 82	170 35
MARSICO CAP MGMT LG EQUITY	8/24/2012	018490102	ALLERGAN INC/UNITED STATES	-11 00	932 13	-895 52	932 13
MARSICO CAP MGMT LG EQUITY	8/24/2012	018490102	ALLERGAN INC/UNITED STATES	-5 00	424 77	-407 06	424 77
MARSICO CAP MGMT LG EQUITY	8/24/2012	018490102	ALLERGAN INC/UNITED STATES	-3 00	253 95	-244 23	253 95
MARSICO CAP MGMT LG EQUITY	8/24/2012	018490102	ALLERGAN INC/UNITED STATES	-32 00	2,726 90	-2,605 15	2,726 90
MARSICO CAP MGMT LG EQUITY	8/24/2012	018490102	ALLERGAN INC/UNITED STATES	-5 00	427 00	-407 06	427 00
MARSICO CAP MGMT LG EQUITY	8/27/2012	018490102	ALLERGAN INC/UNITED STATES	-13 00	1,107 22	-1,058 34	1,107 22
MARSICO CAP MGMT LG EQUITY	7/31/2012	023135106	AMAZON COM INC	-6 00	1,402 44	-1,119 90	1,402 44
MARSICO CAP MGMT LG EQUITY	8/24/2012	023135106	AMAZON COM INC	-20 00	4,921 72	-3,733 01	4,921 72
MARSICO CAP MGMT LG EQUITY	8/31/2012	023135106	AMAZON COM INC	-6 00	1,485 17	-1,119 90	1,485 17
MARSICO CAP MGMT LG EQUITY	9/13/2012	023135106	AMAZON COM INC	-7 00	1,825 61	-1,306 55	1,825 61
MARSICO CAP MGMT LG EQUITY	12/3/2012	023135106	AMAZON COM INC	-3 00	752 09	-570 69	752 09
MARSICO CAP MGMT LG EQUITY	12/10/2012	023135106	AMAZON COM INC	-16 00	3,967 84	-3,043 70	3,967 84
MARSICO CAP MGMT LG EQUITY	3/27/2012	032511107	ANADARKO PETROLEUM CORP	-132 00	10,324 08	-6,868 42	10,324 08
MARSICO CAP MGMT LG EQUITY	11/1/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-16 00	1,338 13	-1,106 69	1,338 13
MARSICO CAP MGMT LG EQUITY	11/2/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-8 00	668 15	-553 34	668 15
MARSICO CAP MGMT LG EQUITY	11/13/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-7 00	586 09	-484 17	586 09
MARSICO CAP MGMT LG EQUITY	11/14/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-10 00	827 53	-691 68	827 53
MARSICO CAP MGMT LG EQUITY	11/15/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-36 00	2,984 49	-2,490 04	2,984 49
MARSICO CAP MGMT LG EQUITY	12/3/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-4 00	353 32	-276 67	353 32
MARSICO CAP MGMT LG EQUITY	12/4/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-16 00	1,414 40	-1,106 69	1,414 40
MARSICO CAP MGMT LG EQUITY	12/5/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-14 00	1,223 16	-968 35	1,223 16
MARSICO CAP MGMT LG EQUITY	12/12/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-32 00	2,810 45	-2,213 37	2,810 45
MARSICO CAP MGMT LG EQUITY	12/12/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-2 00	175 31	-138 34	175 31
MARSICO CAP MGMT LG EQUITY	12/13/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-5 00	437 65	-345 84	437 65
MARSICO CAP MGMT LG EQUITY	12/13/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-8 00	700 97	-553 34	700 97
MARSICO CAP MGMT LG EQUITY	12/14/2012	03524A108	ANHEUSER-BUSCH INBEV NV	-31 00	2,724 83	-2,144 20	2,724 83
MARSICO CAP MGMT LG EQUITY	5/10/2012	037833100	APPLE INC	-3 00	1,718 05	-889 45	1,718 05
MARSICO CAP MGMT LG EQUITY	9/11/2012	037833100	APPLE INC	-2 00	1,334 70	-647 65	1,334 70
MARSICO CAP MGMT LG EQUITY	9/11/2012	037833100	APPLE INC	-14 00	9,287 48	-4,533 57	9,287 48
MARSICO CAP MGMT LG EQUITY	9/14/2012	037833100	APPLE INC	-6 00	4,167 82	-1,942 96	4,167 82
MARSICO CAP MGMT LG EQUITY	10/2/2012	037833100	APPLE INC	-57 00	37,382 36	-18,458 11	37,382 36
MARSICO CAP MGMT LG EQUITY	10/12/2012	037833100	APPLE INC	-8 00	5,029 26	-2,590 61	5,029 26
MARSICO CAP MGMT LG EQUITY	11/13/2012	037833100	APPLE INC	-10 00	5,434 13	-3,238 26	5,434 13
MARSICO CAP MGMT LG EQUITY	12/14/2012	037833100	APPLE INC	-14 00	7,117 44	-4,533 57	7,117 44

NATIONAL GRID FOUNDATION

EIN 11-3466416
12/31/2012

MARSICO CAP MGMT LG	EQUITY	7/6/2012	056752108	BAIDU INC/CHINA	-16 00	1,851 39	-868 52	1,851 39
MARSICO CAP MGMT LG	EQUITY	7/6/2012	056752108	BAIDU INC/CHINA	-2 00	230 44	-108 56	230 44
MARSICO CAP MGMT LG	EQUITY	7/6/2012	056752108	BAIDU INC/CHINA	-5 00	579 28	-271 41	579 28
MARSICO CAP MGMT LG	EQUITY	7/6/2012	056752108	BAIDU INC/CHINA	-12 00	1,385 60	-651 39	1,385 60
MARSICO CAP MGMT LG	EQUITY	7/9/2012	056752108	BAIDU INC/CHINA	-8 00	906 96	-434 26	906 96
MARSICO CAP MGMT LG	EQUITY	7/10/2012	056752108	BAIDU INC/CHINA	-12 00	1,325 48	-651 39	1,325 48
MARSICO CAP MGMT LG	EQUITY	7/10/2012	056752108	BAIDU INC/CHINA	-9 00	979 96	-488 54	979 96
MARSICO CAP MGMT LG	EQUITY	7/11/2012	056752108	BAIDU INC/CHINA	-8 00	878 31	-434 26	878 31
MARSICO CAP MGMT LG	EQUITY	7/11/2012	056752108	BAIDU INC/CHINA	-12 00	1,307 96	-651 39	1,307 96
MARSICO CAP MGMT LG	EQUITY	7/31/2012	056752108	BAIDU INC/CHINA	-4 00	486 66	-217 13	486 66
MARSICO CAP MGMT LG	EQUITY	9/6/2012	056752108	BAIDU INC/CHINA	-4 00	448 29	-217 13	448 29
MARSICO CAP MGMT LG	EQUITY	9/6/2012	056752108	BAIDU INC/CHINA	-5 00	562 04	-271 41	562 04
MARSICO CAP MGMT LG	EQUITY	9/6/2012	056752108	BAIDU INC/CHINA	-9 00	1,001 98	-488 54	1,001 98
MARSICO CAP MGMT LG	EQUITY	9/7/2012	056752108	BAIDU INC/CHINA	-6 00	678 01	-325 69	678 01
MARSICO CAP MGMT LG	EQUITY	9/7/2012	056752108	BAIDU INC/CHINA	-10 00	1,129 72	-542 82	1,129 72
MARSICO CAP MGMT LG	EQUITY	9/10/2012	056752108	BAIDU INC/CHINA	-8 00	868 61	-434 26	868 61
MARSICO CAP MGMT LG	EQUITY	9/10/2012	056752108	BAIDU INC/CHINA	-3 00	324 10	-162 85	324 10
MARSICO CAP MGMT LG	EQUITY	10/12/2012	056752108	BAIDU INC/CHINA	-18 00	1,979 57	-977 09	1,979 57
MARSICO CAP MGMT LG	EQUITY	10/25/2012	056752108	BAIDU INC/CHINA	-59 00	6,754 80	-3,202 67	6,754 80
MARSICO CAP MGMT LG	EQUITY	11/1/2012	056752108	BAIDU INC/CHINA	-2 00	213 89	-108 56	213 89
MARSICO CAP MGMT LG	EQUITY	11/1/2012	056752108	BAIDU INC/CHINA	-2 00	211 44	-108 56	211 44
MARSICO CAP MGMT LG	EQUITY	11/1/2012	056752108	BAIDU INC/CHINA	-58 00	6,170 84	-3,148 39	6,170 84
MARSICO CAP MGMT LG	EQUITY	11/2/2012	056752108	BAIDU INC/CHINA	-6 00	637 84	-325 69	637 84
MARSICO CAP MGMT LG	EQUITY	11/2/2012	056752108	BAIDU INC/CHINA	-51 00	5,386 12	-2,768 41	5,386 12
SASCO MID CAP VALUE	EQUITY	3/26/2012	058498106	BALL CORP	-20 00	824 68	-737 86	824 68
SASCO MID CAP VALUE	EQUITY	3/26/2012	073730103	BEAM INC	-30 00	1,753 01	-1,431 45	1,753 01
SASCO MID CAP VALUE	EQUITY	2/13/2012	089302103	BIG LOTS INC	-10 00	438 53	-342 05	438 53
SASCO MID CAP VALUE	EQUITY	2/14/2012	089302103	BIG LOTS INC	-20 00	878 40	-684 10	878 40
SASCO MID CAP VALUE	EQUITY	2/15/2012	089302103	BIG LOTS INC	-10 00	434 05	-342 05	434 05
SASCO MID CAP VALUE	EQUITY	2/16/2012	089302103	BIG LOTS INC	-20 00	869 10	-684 10	869 10
SASCO MID CAP VALUE	EQUITY	3/26/2012	089302103	BIG LOTS INC	-40 00	1,857 76	-1,275 61	1,857 76
MARSICO CAP MGMT LG	EQUITY	11/8/2012	09062X103	BIOGEN IDEC INC	-4 00	544 07	-438 09	544 07
MARSICO CAP MGMT LG	EQUITY	11/8/2012	09062X103	BIOGEN IDEC INC	-10 00	1,362 51	-1,095 23	1,362 51
MARSICO CAP MGMT LG	EQUITY	11/8/2012	09062X103	BIOGEN IDEC INC	-25 00	3,396 79	-2,738 07	3,396 79
MARSICO CAP MGMT LG	EQUITY	11/9/2012	09062X103	BIOGEN IDEC INC	-9 00	1,239 04	-985 70	1,239 04
MARSICO CAP MGMT LG	EQUITY	11/9/2012	09062X103	BIOGEN IDEC INC	-10 00	1,364 90	-1,095 23	1,364 90
MARSICO CAP MGMT LG	EQUITY	11/15/2012	09062X103	BIOGEN IDEC INC	-2 00	272 91	-219 05	272 91
MARSICO CAP MGMT LG	EQUITY	9/18/2012	110122108	BRISTOL-MYERS SQUIBB CO	-59 00	1,941 19	-1,966 23	1,941 19
MARSICO CAP MGMT LG	EQUITY	9/18/2012	110122108	BRISTOL-MYERS SQUIBB CO	-7 00	231 05	-233 28	231 05
MARSICO CAP MGMT LG	EQUITY	9/18/2012	110122108	BRISTOL-MYERS SQUIBB CO	-81 00	2,669 31	-2,699 40	2,669 31
MARSICO CAP MGMT LG	EQUITY	9/19/2012	110122108	BRISTOL-MYERS SQUIBB CO	-14 00	460 34	-466 56	460 34
MARSICO CAP MGMT LG	EQUITY	9/19/2012	110122108	BRISTOL-MYERS SQUIBB CO	-3 00	98 77	-99 98	98 77
MARSICO CAP MGMT LG	EQUITY	9/19/2012	110122108	BRISTOL-MYERS SQUIBB CO	-109 00	3,589 88	-3,632 53	3,589 88
MARSICO CAP MGMT LG	EQUITY	9/20/2012	110122108	BRISTOL-MYERS SQUIBB CO	-89 00	2,934 25	-2,966 01	2,934 25
MARSICO CAP MGMT LG	EQUITY	9/20/2012	110122108	BRISTOL-MYERS SQUIBB CO	-4 00	132 11	-133 30	132 11
MARSICO CAP MGMT LG	EQUITY	9/21/2012	110122108	BRISTOL-MYERS SQUIBB CO	-9 00	300 81	-299 93	300 81
MARSICO CAP MGMT LG	EQUITY	9/21/2012	110122108	BRISTOL-MYERS SQUIBB CO	-3 00	100 44	-99 98	100 44
MARSICO CAP MGMT LG	EQUITY	3/20/2012	111013108	BRITISH SKY BROADCASTING GROUP	-23 00	1,001 36	-1,018 32	1,001 36
MARSICO CAP MGMT LG	EQUITY	3/21/2012	111013108	BRITISH SKY BROADCASTING GROUP	-10 00	435 99	-442 75	435 99
MARSICO CAP MGMT LG	EQUITY	3/22/2012	111013108	BRITISH SKY BROADCASTING GROUP	-145 00	6,328 16	-6,419 81	6,328 16
MARSICO CAP MGMT LG	EQUITY	3/23/2012	111013108	BRITISH SKY BROADCASTING GROUP	-9 00	395 36	-398 47	395 36
MARSICO CAP MGMT LG	EQUITY	3/27/2012	111013108	BRITISH SKY BROADCASTING GROUP	-285 00	12,636 33	-12,618 26	12,636 33
LORD ABBETT CONV FIX	EQUITY	12/18/2012	172967424	CITIGROUP INC	-1,130 00	44,042 46	-50,141 07	44,042 46
MARSICO CAP MGMT LG	EQUITY	3/27/2012	189754104	COACH INC	-79 00	6,231 00	-4,859 54	6,231 00
MARSICO CAP MGMT LG	EQUITY	6/20/2012	189754104	COACH INC	-8 00	493 80	-493 12	493 80
MARSICO CAP MGMT LG	EQUITY	6/20/2012	189754104	COACH INC	-63 00	3,886 20	-3,883 34	3,886 20
MARSICO CAP MGMT LG	EQUITY	7/31/2012	189754104	COACH INC	-49 00	2,504 23	-3,020 37	2,504 23
MARSICO CAP MGMT LG	EQUITY	7/31/2012	189754104	COACH INC	-47 00	2,348 06	-2,897 09	2,348 06
MARSICO CAP MGMT LG	EQUITY	7/31/2012	189754104	COACH INC	-23 00	1,164 68	-1,417 73	1,164 68
MARSICO CAP MGMT LG	EQUITY	7/31/2012	189754104	COACH INC	-33 00	1,669 90	-2,034 13	1,669 90
MARSICO CAP MGMT LG	EQUITY	7/31/2012	189754104	COACH INC	-72 00	3,591 18	-4,438 10	3,591 18
MARSICO CAP MGMT LG	EQUITY	2/3/2012	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	-2 00	147 30	-142 86	147 30
MARSICO CAP MGMT LG	EQUITY	2/3/2012	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	-8 00	588 08	-571 42	588 08
MARSICO CAP MGMT LG	EQUITY	2/3/2012	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	-6 00	440 45	-428 57	440 45
MARSICO CAP MGMT LG	EQUITY	2/6/2012	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	-15 00	1,091 19	-1,071 41	1,091 19
MARSICO CAP MGMT LG	EQUITY	4/23/2012	204319107	CIE FINANCIERE RICHEMONT SA	-863 00	5,056 11	-4,778 65	5,056 11

MARSICO CAP MGMT LG	EQUITY	4/24/2012	204319107	CIE FINANCIERE RICHEMONT SA	-489 00	2,923 17	-2,707 72	2,923 17
MARSICO CAP MGMT LG	EQUITY	4/25/2012	204319107	CIE FINANCIERE RICHEMONT SA	-354 00	2,138 71	-1,960 19	2,138 71
MARSICO CAP MGMT LG	EQUITY	5/10/2012	204319107	CIE FINANCIERE RICHEMONT SA	-309 00	1,785 57	-1,711 01	1,785 57
MARSICO CAP MGMT LG	EQUITY	5/11/2012	204319107	CIE FINANCIERE RICHEMONT SA	-799 00	4,582 08	-4,424 27	4,582 08
MARSICO CAP MGMT LG	EQUITY	6/27/2012	204319107	CIE FINANCIERE RICHEMONT SA	-276 00	1,435 91	-1,528 28	1,435 91
MARSICO CAP MGMT LG	EQUITY	6/27/2012	204319107	CIE FINANCIERE RICHEMONT SA	-461 00	2,405 30	-2,552 68	2,405 30
MARSICO CAP MGMT LG	EQUITY	6/28/2012	204319107	CIE FINANCIERE RICHEMONT SA	-199 00	1,031 17	-1,101 91	1,031 17
MARSICO CAP MGMT LG	EQUITY	6/28/2012	204319107	CIE FINANCIERE RICHEMONT SA	-99 00	509 09	-548 19	509 09
MARSICO CAP MGMT LG	EQUITY	6/29/2012	204319107	CIE FINANCIERE RICHEMONT SA	-21 00	110 19	-116 28	110 19
MARSICO CAP MGMT LG	EQUITY	7/10/2012	204319107	CIE FINANCIERE RICHEMONT SA	-448 00	2,364 18	-2,480 69	2,364 18
MARSICO CAP MGMT LG	EQUITY	7/10/2012	204319107	CIE FINANCIERE RICHEMONT SA	-249 00	1,312 01	-1,378 78	1,312 01
MARSICO CAP MGMT LG	EQUITY	7/11/2012	204319107	CIE FINANCIERE RICHEMONT SA	-274 00	1,398 65	-1,517 21	1,398 65
MARSICO CAP MGMT LG	EQUITY	7/11/2012	204319107	CIE FINANCIERE RICHEMONT SA	-207 00	1,055 75	-1,146 22	1,055 75
MARSICO CAP MGMT LG	EQUITY	7/11/2012	204319107	CIE FINANCIERE RICHEMONT SA	-138 00	702 17	-764 14	702 17
MARSICO CAP MGMT LG	EQUITY	6/27/2012	212015101	CONTINENTAL RESOURCES INC/OK	-5 00	319 82	-330 77	319 82
MARSICO CAP MGMT LG	EQUITY	6/27/2012	212015101	CONTINENTAL RESOURCES INC/OK	-31 00	1,979 31	-2,050 80	1,979 31
MARSICO CAP MGMT LG	EQUITY	6/28/2012	212015101	CONTINENTAL RESOURCES INC/OK	-10 00	632 55	-661 55	632 55
MARSICO CAP MGMT LG	EQUITY	6/29/2012	212015101	CONTINENTAL RESOURCES INC/OK	-33 00	2,171 22	-2,183 12	2,171 22
SASCO MID CAP VALUE	EQUITY	3/26/2012	228368106	CROWN HOLDINGS INC	-50 00	1,831 71	-1,390 23	1,831 71
MARSICO CAP MGMT LG	EQUITY	6/20/2012	231021106	CUMMINS INC	-13 00	1,241 09	-1,144 76	1,241 09
MARSICO CAP MGMT LG	EQUITY	6/20/2012	231021106	CUMMINS INC	-2 00	191 17	-176 12	191 17
MARSICO CAP MGMT LG	EQUITY	6/20/2012	231021106	CUMMINS INC	-12 00	1,152 77	-1,056 70	1,152 77
MARSICO CAP MGMT LG	EQUITY	6/21/2012	231021106	CUMMINS INC	-13 00	1,217 62	-1,144 76	1,217 62
MARSICO CAP MGMT LG	EQUITY	7/11/2012	231021106	CUMMINS INC	-14 00	1,169 95	-1,232 82	1,169 95
MARSICO CAP MGMT LG	EQUITY	7/11/2012	231021106	CUMMINS INC	-2 00	167 56	-176 12	167 56
MARSICO CAP MGMT LG	EQUITY	7/12/2012	231021106	CUMMINS INC	-25 00	2,074 40	-2,201 46	2,074 40
MARSICO CAP MGMT LG	EQUITY	7/12/2012	231021106	CUMMINS INC	-5 00	416 99	-440 29	416 99
MARSICO CAP MGMT LG	EQUITY	7/16/2012	231021106	CUMMINS INC	-2 00	172 93	-176 12	172 93
MARSICO CAP MGMT LG	EQUITY	7/16/2012	231021106	CUMMINS INC	-11 00	955 39	-968 64	955 39
MARSICO CAP MGMT LG	EQUITY	7/16/2012	231021106	CUMMINS INC	-4 00	347 83	-352 23	347 83
MARSICO CAP MGMT LG	EQUITY	7/17/2012	231021106	CUMMINS INC	-14 00	1,205 93	-1,232 82	1,205 93
MARSICO CAP MGMT LG	EQUITY	7/17/2012	231021106	CUMMINS INC	-6 00	515 30	-528 35	515 30
MARSICO CAP MGMT LG	EQUITY	7/18/2012	231021106	CUMMINS INC	-19 00	1,664 01	-1,673 11	1,664 01
MARSICO CAP MGMT LG	EQUITY	7/18/2012	231021106	CUMMINS INC	-33 00	2,891 39	-2,905 92	2,891 39
MARSICO CAP MGMT LG	EQUITY	7/18/2012	231021106	CUMMINS INC	-12 00	1,054 04	-1,056 70	1,054 04
DFA SMALL CAP VALUE	EQUITY	3/27/2012	233203819	DFA US SMALL CAP VALUE PORTFOL	-1,883 24	50,000 00	-46,475 84	50,000 00
MARSICO CAP MGMT LG	EQUITY	5/14/2012	235851102	DANAHER CORP	-11 00	584 67	-469 37	584 67
MARSICO CAP MGMT LG	EQUITY	5/15/2012	235851102	DANAHER CORP	-40 00	2,131 47	-1,706 79	2,131 47
MARSICO CAP MGMT LG	EQUITY	5/16/2012	235851102	DANAHER CORP	-77 00	4,063 86	-3,285 56	4,063 86
MARSICO CAP MGMT LG	EQUITY	5/23/2012	235851102	DANAHER CORP	-120 00	6,193 73	-5,120 36	6,193 73
MARSICO CAP MGMT LG	EQUITY	11/1/2012	235851102	DANAHER CORP	-41 00	2,140 68	-2,014 78	2,140 68
MARSICO CAP MGMT LG	EQUITY	11/1/2012	235851102	DANAHER CORP	-16 00	834 84	-786 26	834 84
MARSICO CAP MGMT LG	EQUITY	11/2/2012	235851102	DANAHER CORP	-25 00	1,319 61	-1,228 52	1,319 61
MARSICO CAP MGMT LG	EQUITY	11/2/2012	235851102	DANAHER CORP	-7 00	367 97	-343 99	367 97
MARSICO CAP MGMT LG	EQUITY	11/2/2012	235851102	DANAHER CORP	-66 00	3,436 91	-3,243 30	3,436 91
MARSICO CAP MGMT LG	EQUITY	11/5/2012	235851102	DANAHER CORP	-132 00	6,877 28	-6,486 60	6,877 28
MARSICO CAP MGMT LG	EQUITY	6/19/2012	243537107	DECKERS OUTDOOR CORP	-24 00	1,146 16	-1,979 03	1,146 16
MARSICO CAP MGMT LG	EQUITY	6/20/2012	243537107	DECKERS OUTDOOR CORP	-26 00	1,232 67	-2,143 95	1,232 67
MARSICO CAP MGMT LG	EQUITY	6/20/2012	243537107	DECKERS OUTDOOR CORP	-8 00	379 92	-659 68	379 92
MARSICO CAP MGMT LG	EQUITY	6/21/2012	243537107	DECKERS OUTDOOR CORP	-2 00	89 62	-164 92	89 62
MARSICO CAP MGMT LG	EQUITY	6/21/2012	243537107	DECKERS OUTDOOR CORP	-6 00	279 33	-494 76	279 33
MARSICO CAP MGMT LG	EQUITY	6/21/2012	243537107	DECKERS OUTDOOR CORP	-24 00	1,096 17	-1,979 03	1,096 17
MARSICO CAP MGMT LG	EQUITY	6/22/2012	243537107	DECKERS OUTDOOR CORP	-12 00	544 13	-989 52	544 13
MARSICO CAP MGMT LG	EQUITY	6/22/2012	243537107	DECKERS OUTDOOR CORP	-14 00	639 17	-1,154 43	639 17
SASCO MID CAP VALUE	EQUITY	3/26/2012	25179M103	DEVON ENERGY CORP	-15 00	1,084 55	-1,378 11	1,084 55
MARSICO CAP MGMT LG	EQUITY	12/27/2012	253393102	DICK'S SPORTING GOODS INC	-4 00	178 86	-206 60	0 00
MARSICO CAP MGMT LG	EQUITY	12/28/2012	253393102	DICK'S SPORTING GOODS INC	-6 00	270 74	-309 89	0 00
MARSICO CAP MGMT LG	EQUITY	12/31/2012	253393102	DICK'S SPORTING GOODS INC	-3 00	135 76	-154 95	0 00
MARSICO CAP MGMT LG	EQUITY	12/18/2012	253393102	DICK'S SPORTING GOODS INC	-2 00	92 97	-103 30	92 97
MARSICO CAP MGMT LG	EQUITY	12/19/2012	253393102	DICK'S SPORTING GOODS INC	-3 00	139 13	-154 95	139 13
MARSICO CAP MGMT LG	EQUITY	12/19/2012	253393102	DICK'S SPORTING GOODS INC	-8 00	368 91	-413 19	368 91
MARSICO CAP MGMT LG	EQUITY	12/19/2012	253393102	DICK'S SPORTING GOODS INC	-7 00	323 32	-361 54	323 32
MARSICO CAP MGMT LG	EQUITY	12/19/2012	253393102	DICK'S SPORTING GOODS INC	-16 00	740 41	-826 39	740 41
MARSICO CAP MGMT LG	EQUITY	12/20/2012	253393102	DICK'S SPORTING GOODS INC	-2 00	91 76	-103 30	91 76
MARSICO CAP MGMT LG	EQUITY	12/20/2012	253393102	DICK'S SPORTING GOODS INC	-27 00	1,233 33	-1,394 52	1,233 33
MARSICO CAP MGMT LG	EQUITY	12/20/2012	253393102	DICK'S SPORTING GOODS INC	-30 00	1,372 58	-1,549 47	1,372 58

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MARSICO CAP MGMT LG	EQUITY	12/21/2012	253393102	DICK'S SPORTING GOODS INC	-2 00	90 89	-103 30	90 89
MARSICO CAP MGMT LG	EQUITY	12/21/2012	253393102	DICK'S SPORTING GOODS INC	-25 00	1,136 47	-1,291 23	1,136 47
MARSICO CAP MGMT LG	EQUITY	12/26/2012	253393102	DICK'S SPORTING GOODS INC	-4 00	178 83	-206 60	178 83
DODGE & COX STOCK	EQUITY	8/10/2012	256219106	DODGE & COX STOCK FUND	-857 41	100,000 00	-97,413 32	100,000 00
DODGE & COX STOCK	EQUITY	12/19/2012	256219106	DODGE & COX STOCK FUND	-815 20	100,000 00	-91,093 72	100,000 00
MARSICO CAP MGMT LG	EQUITY	10/12/2012	256677105	DOLLAR GENERAL CORP	-27 00	1,330 48	-1,434 43	1,330 48
MARSICO CAP MGMT LG	EQUITY	10/12/2012	256677105	DOLLAR GENERAL CORP	-6 00	295 99	-318 76	295 99
MARSICO CAP MGMT LG	EQUITY	10/15/2012	256677105	DOLLAR GENERAL CORP	-39 00	1,924 99	-2,071 95	1,924 99
MARSICO CAP MGMT LG	EQUITY	10/16/2012	256677105	DOLLAR GENERAL CORP	-16 00	790 63	-850 03	790 63
MARSICO CAP MGMT LG	EQUITY	11/30/2012	256677105	DOLLAR GENERAL CORP	-141 00	7,047 89	-7,410 17	7,047 89
MARSICO CAP MGMT LG	EQUITY	12/11/2012	256677105	DOLLAR GENERAL CORP	-35 00	1,574 93	-1,839 40	1,574 93
MARSICO CAP MGMT LG	EQUITY	8/9/2012	256746108	DOLLAR TREE INC	-20 00	1,033 07	-834 22	1,033 07
MARSICO CAP MGMT LG	EQUITY	8/10/2012	256746108	DOLLAR TREE INC	-10 00	508 11	-417 11	508 11
MARSICO CAP MGMT LG	EQUITY	8/13/2012	256746108	DOLLAR TREE INC	-35 00	1,745 63	-1,459 88	1,745 63
MARSICO CAP MGMT LG	EQUITY	8/14/2012	256746108	DOLLAR TREE INC	-36 00	1,820 53	-1,501 60	1,820 53
MARSICO CAP MGMT LG	EQUITY	8/14/2012	256746108	DOLLAR TREE INC	-12 00	606 59	-500 53	606 59
MARSICO CAP MGMT LG	EQUITY	8/14/2012	256746108	DOLLAR TREE INC	-6 00	301 61	-250 27	301 61
MARSICO CAP MGMT LG	EQUITY	8/15/2012	256746108	DOLLAR TREE INC	-18 00	901 73	-750 80	901 73
MARSICO CAP MGMT LG	EQUITY	8/15/2012	256746108	DOLLAR TREE INC	-3 00	150 82	-125 13	150 82
MARSICO CAP MGMT LG	EQUITY	8/15/2012	256746108	DOLLAR TREE INC	-6 00	300 99	-250 27	300 99
MARSICO CAP MGMT LG	EQUITY	8/15/2012	256746108	DOLLAR TREE INC	-7 00	352 21	-291 97	352 21
MARSICO CAP MGMT LG	EQUITY	8/16/2012	256746108	DOLLAR TREE INC	-9 00	425 80	-375 40	425 80
SASCO MID CAP VALUE	EQUITY	3/26/2012	25746U109	DOMINION RESOURCES INC/VA	-20 00	1,011 68	-781 11	1,011 68
SASCO MID CAP VALUE	EQUITY	3/26/2012	260543103	DOW CHEMICAL CO/THE	-30 00	1,063 18	-1,163 79	1,063 18
MARSICO CAP MGMT LG	EQUITY	4/3/2012	260543103	DOW CHEMICAL CO/THE	-8 00	272 69	-195 68	272 69
MARSICO CAP MGMT LG	EQUITY	4/3/2012	260543103	DOW CHEMICAL CO/THE	-50 00	1,710 71	-1,223 01	1,710 71
MARSICO CAP MGMT LG	EQUITY	4/3/2012	260543103	DOW CHEMICAL CO/THE	-10 00	340 93	-244 60	340 93
MARSICO CAP MGMT LG	EQUITY	4/4/2012	260543103	DOW CHEMICAL CO/THE	-1 00	33 37	-24 46	33 37
MARSICO CAP MGMT LG	EQUITY	4/4/2012	260543103	DOW CHEMICAL CO/THE	-47 00	1,575 41	-1,149 63	1,575 41
MARSICO CAP MGMT LG	EQUITY	4/5/2012	260543103	DOW CHEMICAL CO/THE	-8 00	270 51	-195 68	270 51
MARSICO CAP MGMT LG	EQUITY	4/5/2012	260543103	DOW CHEMICAL CO/THE	-13 00	441 47	-317 98	441 47
MARSICO CAP MGMT LG	EQUITY	4/9/2012	260543103	DOW CHEMICAL CO/THE	-3 00	98 43	-73 38	98 43
MARSICO CAP MGMT LG	EQUITY	4/9/2012	260543103	DOW CHEMICAL CO/THE	-393 00	12,719 82	-9,612 89	12,719 82
MARSICO CAP MGMT LG	EQUITY	3/27/2012	265504100	DUNKIN' BRANDS GROUP INC	-355 00	10,829 07	-6,745 00	10,829 07
MARSICO CAP MGMT LG	EQUITY	10/18/2012	268648102	EMC CORP/MA	-42 00	1,049 39	-1,098 22	1,049 39
MARSICO CAP MGMT LG	EQUITY	10/18/2012	268648102	EMC CORP/MA	-72 00	1,811 43	-1,882 67	1,811 43
MARSICO CAP MGMT LG	EQUITY	10/18/2012	268648102	EMC CORP/MA	-143 00	3,609 40	-3,739 18	3,609 40
MARSICO CAP MGMT LG	EQUITY	10/19/2012	268648102	EMC CORP/MA	-31 00	768 58	-810 59	768 58
MARSICO CAP MGMT LG	EQUITY	10/19/2012	268648102	EMC CORP/MA	-43 00	1,049 58	-1,124 37	1,049 58
MARSICO CAP MGMT LG	EQUITY	10/19/2012	268648102	EMC CORP/MA	-26 00	642 09	-679 85	642 09
MARSICO CAP MGMT LG	EQUITY	10/19/2012	268648102	EMC CORP/MA	-155 00	3,814 46	-4,052 96	3,814 46
MARSICO CAP MGMT LG	EQUITY	11/13/2012	268648102	EMC CORP/MA	-8 00	191 54	-209 19	191 54
MARSICO CAP MGMT LG	EQUITY	11/13/2012	268648102	EMC CORP/MA	-73 00	1,746 76	-1,908 81	1,746 76
MARSICO CAP MGMT LG	EQUITY	11/14/2012	268648102	EMC CORP/MA	-6 00	143 22	-156 89	143 22
MARSICO CAP MGMT LG	EQUITY	11/14/2012	268648102	EMC CORP/MA	-269 00	6,348 06	-7,033 85	6,348 06
MARSICO CAP MGMT LG	EQUITY	11/15/2012	268648102	EMC CORP/MA	-12 00	284 25	-313 78	284 25
MARSICO CAP MGMT LG	EQUITY	11/15/2012	268648102	EMC CORP/MA	-179 00	4,213 72	-4,680 51	4,213 72
MARSICO CAP MGMT LG	EQUITY	11/15/2012	268648102	EMC CORP/MA	-26 00	609 90	-679 85	609 90
LORD ABBETT CONV FIX	EQUITY	2/21/2012	268648102	EMC CORP/MA	-50 00	1,371 37	-1,100 01	1,371 37
LORD ABBETT CONV FIX	EQUITY	3/29/2012	268648102	EMC CORP/MA	-36 00	1,047 72	-792 00	1,047 72
LORD ABBETT CONV FIX	EQUITY	1/10/2012	268648102	EMC CORP/MA	-0 90	19 71	-19 71	19 71
MARSICO CAP MGMT LG	EQUITY	1/5/2012	278058102	EATON CORP	-22 00	997 83	-973 72	997 83
MARSICO CAP MGMT LG	EQUITY	1/6/2012	278058102	EATON CORP	-5 00	226 27	-221 30	226 27
MARSICO CAP MGMT LG	EQUITY	1/6/2012	278058102	EATON CORP	-5 00	227 22	-221 30	227 22
MARSICO CAP MGMT LG	EQUITY	1/9/2012	278058102	EATON CORP	-6 00	271 38	-265 56	271 38
MARSICO CAP MGMT LG	EQUITY	1/9/2012	278058102	EATON CORP	-2 00	90 98	-88 52	90 98
MARSICO CAP MGMT LG	EQUITY	3/9/2012	278058102	EATON CORP	-3 00	148 22	-132 78	148 22
MARSICO CAP MGMT LG	EQUITY	3/9/2012	278058102	EATON CORP	-13 00	640 23	-575 38	640 23
MARSICO CAP MGMT LG	EQUITY	3/13/2012	278058102	EATON CORP	-57 00	2,839 13	-2,522 82	2,839 13
MARSICO CAP MGMT LG	EQUITY	3/13/2012	278058102	EATON CORP	-29 00	1,449 02	-1,283 54	1,449 02
MARSICO CAP MGMT LG	EQUITY	3/13/2012	278058102	EATON CORP	-23 00	1,147 53	-1,017 98	1,147 53
MARSICO CAP MGMT LG	EQUITY	3/14/2012	278058102	EATON CORP	-46 00	2,315 52	-2,035 96	2,315 52
MARSICO CAP MGMT LG	EQUITY	3/14/2012	278058102	EATON CORP	-7 00	352 82	-309 82	352 82
MARSICO CAP MGMT LG	EQUITY	3/14/2012	278058102	EATON CORP	-17 00	855 04	-752 42	855 04
MARSICO CAP MGMT LG	EQUITY	3/15/2012	278058102	EATON CORP	-20 00	1,011 95	-885 20	1,011 95
MARSICO CAP MGMT LG	EQUITY	3/15/2012	278058102	EATON CORP	-52 00	2,626 96	-2,301 52	2,626 96

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MARSICO CAP MGMT LG	EQUITY	3/16/2012	278058102	EATON CORP	-36 00	1,833 59	-1,593 36	1,833 59
MARSICO CAP MGMT LG	EQUITY	3/19/2012	278058102	EATON CORP	-24 00	1,220 02	-1,062 24	1,220 02
MARSICO CAP MGMT LG	EQUITY	3/19/2012	278058102	EATON CORP	-12 00	610 89	-531 12	610 89
MARSICO CAP MGMT LG	EQUITY	3/19/2012	278058102	EATON CORP	-15 00	763 98	-663 90	763 98
MARSICO CAP MGMT LG	EQUITY	3/20/2012	278058102	EATON CORP	-16 00	799 96	-708 16	799 96
MARSICO CAP MGMT LG	EQUITY	3/20/2012	278058102	EATON CORP	-19 00	949 27	-840 94	949 27
MARSICO CAP MGMT LG	EQUITY	3/21/2012	278058102	EATON CORP	-43 00	2,134 04	-1,903 17	2,134 04
SASCO MID CAP VALUE	EQUITY	3/26/2012	28336L109	EL PASO CORP	-40 00	1,187 77	-368 00	1,187 77
SASCO MID CAP VALUE	EQUITY	2/7/2012	30162A108	EXELIS INC	-20 00	199 32	-269 38	199 32
SASCO MID CAP VALUE	EQUITY	2/8/2012	30162A108	EXELIS INC	-20 00	199 90	-268 45	199 90
SASCO MID CAP VALUE	EQUITY	2/9/2012	30162A108	EXELIS INC	-20 00	200 99	-266 66	200 99
SASCO MID CAP VALUE	EQUITY	2/9/2012	30162A108	EXELIS INC	-40 00	402 12	-529 10	402 12
SASCO MID CAP VALUE	EQUITY	2/10/2012	30162A108	EXELIS INC	-10 00	101 18	-131 23	101 18
SASCO MID CAP VALUE	EQUITY	2/14/2012	30162A108	EXELIS INC	-20 00	205 00	-262 39	205 00
SASCO MID CAP VALUE	EQUITY	2/15/2012	30162A108	EXELIS INC	-30 00	306 56	-392 82	306 56
SASCO MID CAP VALUE	EQUITY	2/16/2012	30162A108	EXELIS INC	-40 00	408 71	-523 01	408 71
MARSICO CAP MGMT LG	EQUITY	11/6/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-29 00	1,569 38	-1,675 52	1,569 38
MARSICO CAP MGMT LG	EQUITY	11/12/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-5 00	262 07	-288 88	262 07
MARSICO CAP MGMT LG	EQUITY	11/12/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-7 00	367 21	-404 44	367 21
MARSICO CAP MGMT LG	EQUITY	11/12/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-17 00	889 73	-982 20	889 73
MARSICO CAP MGMT LG	EQUITY	11/13/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-29 00	1,484 69	-1,675 52	1,484 69
MARSICO CAP MGMT LG	EQUITY	11/14/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-39 00	1,951 94	-2,253 29	1,951 94
MARSICO CAP MGMT LG	EQUITY	11/14/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-116 00	5,838 65	-6,702 08	5,838 65
MARSICO CAP MGMT LG	EQUITY	12/19/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-7 00	378 88	-404 44	378 88
MARSICO CAP MGMT LG	EQUITY	12/20/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-4 00	217 52	-231 11	217 52
MARSICO CAP MGMT LG	EQUITY	12/20/2012	30219G108	EXPRESS SCRIPTS HOLDING CO	-25 00	1,359 60	-1,444 41	1,359 60
SASCO MID CAP VALUE	EQUITY	3/26/2012	302491303	FMC CORP	-20 00	1,999 06	-1,501 15	1,999 06
MARSICO CAP MGMT LG	EQUITY	6/5/2012	30303M102	FACEBOOK INC	-124 00	3,263 95	-4,712 00	3,263 95
MARSICO CAP MGMT LG	EQUITY	7/27/2012	30303M102	FACEBOOK INC	-200 00	4,726 79	-7,600 00	4,726 79
MARSICO CAP MGMT LG	EQUITY	7/27/2012	30303M102	FACEBOOK INC	-71 00	1,631 11	-2,698 00	1,631 11
MARSICO CAP MGMT LG	EQUITY	7/27/2012	30303M102	FACEBOOK INC	-60 00	1,434 72	-2,280 00	1,434 72
SASCO MID CAP VALUE	EQUITY	3/26/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-70 00	1,508 82	-1,041 35	1,508 82
SASCO MID CAP VALUE	EQUITY	5/18/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	220 22	-148 06	220 22
SASCO MID CAP VALUE	EQUITY	5/21/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	218 90	-148 07	218 90
SASCO MID CAP VALUE	EQUITY	5/22/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	221 38	-148 06	221 38
SASCO MID CAP VALUE	EQUITY	5/23/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	220 14	-143 29	220 14
SASCO MID CAP VALUE	EQUITY	5/24/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-30 00	667 56	-420 51	667 56
SASCO MID CAP VALUE	EQUITY	5/30/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-40 00	916 00	-539 01	916 00
SASCO MID CAP VALUE	EQUITY	9/14/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	282 63	-132 93	282 63
SASCO MID CAP VALUE	EQUITY	9/17/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	277 87	-132 57	277 87
SASCO MID CAP VALUE	EQUITY	9/18/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	272 65	-132 57	272 65
SASCO MID CAP VALUE	EQUITY	9/19/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-10 00	272 40	-132 28	272 40
SASCO MID CAP VALUE	EQUITY	9/19/2012	34964C106	FORTUNE BRANDS HOME & SECURITY	-40 00	1,089 98	-522 67	1,089 98
SASCO MID CAP VALUE	EQUITY	1/19/2012	37244E107	GENON ENERGY INC	-70 00	147 14	-348 64	147 14
SASCO MID CAP VALUE	EQUITY	1/20/2012	37244E107	GENON ENERGY INC	-120 00	247 50	-597 67	247 50
SASCO MID CAP VALUE	EQUITY	1/23/2012	37244E107	GENON ENERGY INC	-110 00	233 29	-547 87	233 29
SASCO MID CAP VALUE	EQUITY	1/24/2012	37244E107	GENON ENERGY INC	-120 00	253 96	-597 67	253 96
SASCO MID CAP VALUE	EQUITY	1/25/2012	37244E107	GENON ENERGY INC	-110 00	233 97	-518 02	233 97
SASCO MID CAP VALUE	EQUITY	1/26/2012	37244E107	GENON ENERGY INC	-50 00	107 45	-216 24	107 45
SASCO MID CAP VALUE	EQUITY	1/27/2012	37244E107	GENON ENERGY INC	-80 00	171 33	-345 35	171 33
SASCO MID CAP VALUE	EQUITY	1/30/2012	37244E107	GENON ENERGY INC	-120 00	259 35	-518 03	259 35
SASCO MID CAP VALUE	EQUITY	1/31/2012	37244E107	GENON ENERGY INC	-40 00	85 95	-172 68	85 95
SASCO MID CAP VALUE	EQUITY	2/1/2012	37244E107	GENON ENERGY INC	-20 00	42 41	-86 34	42 41
SASCO MID CAP VALUE	EQUITY	2/2/2012	37244E107	GENON ENERGY INC	-60 00	126 23	-257 75	126 23
SASCO MID CAP VALUE	EQUITY	2/3/2012	37244E107	GENON ENERGY INC	-90 00	191 84	-386 10	191 84
SASCO MID CAP VALUE	EQUITY	2/6/2012	37244E107	GENON ENERGY INC	-50 00	107 56	-214 50	107 56
SASCO MID CAP VALUE	EQUITY	2/7/2012	37244E107	GENON ENERGY INC	-100 00	218 45	-426 11	218 45
SASCO MID CAP VALUE	EQUITY	2/8/2012	37244E107	GENON ENERGY INC	-50 00	109 73	-210 95	109 73
SASCO MID CAP VALUE	EQUITY	2/9/2012	37244E107	GENON ENERGY INC	-20 00	43 58	-84 32	43 58
SASCO MID CAP VALUE	EQUITY	2/10/2012	37244E107	GENON ENERGY INC	-110 00	245 54	-457 81	245 54
SASCO MID CAP VALUE	EQUITY	2/13/2012	37244E107	GENON ENERGY INC	-80 00	181 06	-324 30	181 06
SASCO MID CAP VALUE	EQUITY	2/14/2012	37244E107	GENON ENERGY INC	-40 00	91 78	-142 47	91 78
SASCO MID CAP VALUE	EQUITY	2/15/2012	37244E107	GENON ENERGY INC	-40 00	89 59	-140 57	89 59
SASCO MID CAP VALUE	EQUITY	2/16/2012	37244E107	GENON ENERGY INC	-40 00	90 40	-139 80	90 40
SASCO MID CAP VALUE	EQUITY	2/17/2012	37244E107	GENON ENERGY INC	-70 00	160 37	-244 29	160 37
MARSICO CAP MGMT LG	EQUITY	4/20/2012	38259P508	GOOGLE INC	-2 00	1,195 16	-1,179 31	1,195 16

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MARSICO CAP MGMT LG EQUITY	4/23/2012	38259P508	GOOGLE INC	-14 00	8,359 34	-8,255 16	8,359 34
MARSICO CAP MGMT LG EQUITY	4/23/2012	38259P508	GOOGLE INC	-7 00	4,163 22	-4,127 58	4,163 22
MARSICO CAP MGMT LG EQUITY	4/30/2012	38259P508	GOOGLE INC	-5 00	3,046 16	-2,948 27	3,046 16
MARSICO CAP MGMT LG EQUITY	5/1/2012	38259P508	GOOGLE INC	-5 00	3,037 02	-2,948 27	3,037 02
MARSICO CAP MGMT LG EQUITY	6/19/2012	38259P508	GOOGLE INC	-2 00	1,163 28	-1,179 31	1,163 28
MARSICO CAP MGMT LG EQUITY	6/20/2012	38259P508	GOOGLE INC	-10 00	5,776 56	-5,896 55	5,776 56
MARSICO CAP MGMT LG EQUITY	6/21/2012	38259P508	GOOGLE INC	-12 00	6,830 99	-7,075 85	6,830 99
MARSICO CAP MGMT LG EQUITY	6/6/2012	406216101	HALLIBURTON CO	-133 00	3,694 52	-5,699 91	3,694 52
MARSICO CAP MGMT LG EQUITY	6/6/2012	406216101	HALLIBURTON CO	-84 00	2,357 09	-3,599 94	2,357 09
MARSICO CAP MGMT LG EQUITY	6/7/2012	406216101	HALLIBURTON CO	-44 00	1,246 58	-1,885 69	1,246 58
MARSICO CAP MGMT LG EQUITY	6/7/2012	406216101	HALLIBURTON CO	-156 00	4,407 13	-6,685 61	4,407 13
MARSICO CAP MGMT LG EQUITY	6/7/2012	406216101	HALLIBURTON CO	-40 00	1,134 97	-1,714 26	1,134 97
MARSICO CAP MGMT LG EQUITY	6/27/2012	406216101	HALLIBURTON CO	-58 00	1,571 79	-2,485 68	1,571 79
MARSICO CAP MGMT LG EQUITY	6/28/2012	406216101	HALLIBURTON CO	-21 00	578 90	-899 99	578 90
MARSICO CAP MGMT LG EQUITY	6/28/2012	406216101	HALLIBURTON CO	-23 00	632 30	-985 70	632 30
MARSICO CAP MGMT LG EQUITY	6/29/2012	406216101	HALLIBURTON CO	-86 00	2,439 05	-3,685 66	2,439 05
MARSICO CAP MGMT LG EQUITY	7/2/2012	406216101	HALLIBURTON CO	-12 00	342 92	-514 28	342 92
MARSICO CAP MGMT LG EQUITY	7/2/2012	406216101	HALLIBURTON CO	-4 00	114 50	-171 43	114 50
MARSICO CAP MGMT LG EQUITY	7/2/2012	406216101	HALLIBURTON CO	-60 00	1,714 04	-2,571 39	1,714 04
MARSICO CAP MGMT LG EQUITY	10/31/2012	406216101	HALLIBURTON CO	-19 00	611 28	-729 43	611 28
MARSICO CAP MGMT LG EQUITY	10/31/2012	406216101	HALLIBURTON CO	-7 00	225 26	-268 74	225 26
MARSICO CAP MGMT LG EQUITY	11/1/2012	406216101	HALLIBURTON CO	-27 00	876 01	-1,036 56	876 01
MARSICO CAP MGMT LG EQUITY	11/6/2012	406216101	HALLIBURTON CO	-23 00	751 82	-883 00	751 82
MARSICO CAP MGMT LG EQUITY	11/7/2012	406216101	HALLIBURTON CO	-197 00	6,266 91	-7,563 05	6,266 91
MARSICO CAP MGMT LG EQUITY	11/8/2012	406216101	HALLIBURTON CO	-33 00	1,022 86	-1,266 91	1,022 86
MARSICO CAP MGMT LG EQUITY	11/8/2012	406216101	HALLIBURTON CO	-47 00	1,449 49	-1,804 38	1,449 49
MARSICO CAP MGMT LG EQUITY	11/9/2012	406216101	HALLIBURTON CO	-9 00	271 28	-345 52	271 28
MARSICO CAP MGMT LG EQUITY	11/9/2012	406216101	HALLIBURTON CO	-300 00	9,041 07	-11,517 33	9,041 07
MARSICO CAP MGMT LG EQUITY	11/13/2012	406216101	HALLIBURTON CO	-101 00	3,096 48	-3,877 50	3,096 48
MARSICO CAP MGMT LG EQUITY	11/13/2012	406216101	HALLIBURTON CO	-14 00	426 41	-537 48	426 41
MARSICO CAP MGMT LG EQUITY	11/13/2012	406216101	HALLIBURTON CO	-12 00	369 17	-460 69	369 17
MARSICO CAP MGMT LG EQUITY	11/13/2012	406216101	HALLIBURTON CO	-25 00	761 53	-959 78	761 53
MARSICO CAP MGMT LG EQUITY	11/14/2012	406216101	HALLIBURTON CO	-73 00	2,197 18	-2,802 55	2,197 18
MARSICO CAP MGMT LG EQUITY	11/14/2012	406216101	HALLIBURTON CO	-15 00	453 42	-575 87	453 42
MARSICO CAP MGMT LG EQUITY	11/14/2012	406216101	HALLIBURTON CO	-199 00	6,001 70	-7,639 82	6,001 70
MARSICO CAP MGMT LG EQUITY	7/31/2012	437076102	HOME DEPOT INC/THE	-27 00	1,411 52	-1,163 73	1,411 52
MARSICO CAP MGMT LG EQUITY	7/31/2012	437076102	HOME DEPOT INC/THE	-22 00	1,151 58	-948 23	1,151 58
MARSICO CAP MGMT LG EQUITY	8/1/2012	437076102	HOME DEPOT INC/THE	-23 00	1,200 09	-991 33	1,200 09
MARSICO CAP MGMT LG EQUITY	8/1/2012	437076102	HOME DEPOT INC/THE	-6 00	310 44	-258 61	310 44
MARSICO CAP MGMT LG EQUITY	10/26/2012	437076102	HOME DEPOT INC/THE	-19 00	1,142 26	-818 92	1,142 26
MARSICO CAP MGMT LG EQUITY	10/26/2012	437076102	HOME DEPOT INC/THE	-3 00	179 35	-129 30	179 35
MARSICO CAP MGMT LG EQUITY	10/26/2012	437076102	HOME DEPOT INC/THE	-8 00	479 34	-344 81	479 34
MARSICO CAP MGMT LG EQUITY	10/26/2012	437076102	HOME DEPOT INC/THE	-3 00	179 42	-129 30	179 42
MARSICO CAP MGMT LG EQUITY	10/31/2012	437076102	HOME DEPOT INC/THE	-7 00	429 90	-301 71	429 90
MARSICO CAP MGMT LG EQUITY	10/31/2012	437076102	HOME DEPOT INC/THE	-86 00	5,289 71	-3,706 71	5,289 71
MARSICO CAP MGMT LG EQUITY	12/19/2012	437076102	HOME DEPOT INC/THE	-2 00	123 50	-86 20	123 50
MARSICO CAP MGMT LG EQUITY	12/19/2012	437076102	HOME DEPOT INC/THE	-12 00	741 46	-517 22	741 46
MARSICO CAP MGMT LG EQUITY	12/20/2012	437076102	HOME DEPOT INC/THE	-10 00	615 56	-431 01	615 56
MARSICO CAP MGMT LG EQUITY	12/20/2012	437076102	HOME DEPOT INC/THE	-63 00	3,873 21	-2,715 38	3,873 21
SASCO MID CAP VALUE EQUITY	6/14/2012	49456B101	KINDER MORGAN INC/DELAWARE	-0 70	22 37	-22 12	22 37
MARSICO CAP MGMT LG EQUITY	11/1/2012	49456B101	KINDER MORGAN INC/DELAWARE	-31 00	1,069 57	-1,054 57	1,069 57
MARSICO CAP MGMT LG EQUITY	11/1/2012	49456B101	KINDER MORGAN INC/DELAWARE	-5 00	172 42	-170 09	172 42
MARSICO CAP MGMT LG EQUITY	11/2/2012	49456B101	KINDER MORGAN INC/DELAWARE	-34 00	1,159 50	-1,156 63	1,159 50
MARSICO CAP MGMT LG EQUITY	11/2/2012	49456B101	KINDER MORGAN INC/DELAWARE	-19 00	648 71	-646 35	648 71
MARSICO CAP MGMT LG EQUITY	11/2/2012	49456B101	KINDER MORGAN INC/DELAWARE	-52 00	1,774 39	-1,768 96	1,774 39
MARSICO CAP MGMT LG EQUITY	11/5/2012	49456B101	KINDER MORGAN INC/DELAWARE	-8 00	270 92	-272 15	270 92
MARSICO CAP MGMT LG EQUITY	11/5/2012	49456B101	KINDER MORGAN INC/DELAWARE	-5 00	169 27	-170 09	169 27
MARSICO CAP MGMT LG EQUITY	11/6/2012	49456B101	KINDER MORGAN INC/DELAWARE	-29 00	988 20	-986 54	988 20
MARSICO CAP MGMT LG EQUITY	11/7/2012	49456B101	KINDER MORGAN INC/DELAWARE	-9 00	301 45	-306 17	301 45
MARSICO CAP MGMT LG EQUITY	11/7/2012	49456B101	KINDER MORGAN INC/DELAWARE	-19 00	636 23	-646 35	636 23
MARSICO CAP MGMT LG EQUITY	11/8/2012	49456B101	KINDER MORGAN INC/DELAWARE	-9 00	298 93	-306 17	298 93
MARSICO CAP MGMT LG EQUITY	11/8/2012	49456B101	KINDER MORGAN INC/DELAWARE	-15 00	499 10	-510 28	499 10
MARSICO CAP MGMT LG EQUITY	11/9/2012	49456B101	KINDER MORGAN INC/DELAWARE	-79 00	2,572 19	-2,687 46	2,572 19
MARSICO CAP MGMT LG EQUITY	11/9/2012	49456B101	KINDER MORGAN INC/DELAWARE	-18 00	586 41	-612 33	586 41
SASCO MID CAP VALUE EQUITY	6/13/2012	49456B119	KINDER MORGAN INC/DELAWARE	-0 24	0 54	-0 27	0 54
SASCO MID CAP VALUE EQUITY	6/12/2012	49456B119	KINDER MORGAN INC/DELAWARE	-100 00	209 29	-111 72	209 29

SASCO MID CAP VALUE EQUITY	6/13/2012	49456B119	KINDER MORGAN INC/DELAWARE	-50 00	104 90	-55 86	104 90
SASCO MID CAP VALUE EQUITY	6/14/2012	49456B119	KINDER MORGAN INC/DELAWARE	-52 00	109 17	-58 10	109 17
SASCO MID CAP VALUE EQUITY	3/26/2012	500467402	KONINKLIJKE AHOLD NV	-40 00	557 38	-538 40	557 38
MARSICO CAP MGMT LG EQUITY	3/14/2012	501897102	LI & FUNG LTD	-74 00	343 41	-361 69	343 41
MARSICO CAP MGMT LG EQUITY	3/15/2012	501897102	LI & FUNG LTD	-32 00	147 80	-156 41	147 80
MARSICO CAP MGMT LG EQUITY	3/16/2012	501897102	LI & FUNG LTD	-367 00	1,778 63	-1,793 80	1,778 63
MARSICO CAP MGMT LG EQUITY	4/13/2012	501897102	LI & FUNG LTD	-554 00	2,364 25	-2,707 80	2,364 25
MARSICO CAP MGMT LG EQUITY	4/18/2012	501897102	LI & FUNG LTD	-125 00	533 36	-610 97	533 36
MARSICO CAP MGMT LG EQUITY	5/14/2012	501897102	LI & FUNG LTD	-55 00	210 05	-268 82	210 05
MARSICO CAP MGMT LG EQUITY	5/15/2012	501897102	LI & FUNG LTD	-344 00	1,283 09	-1,681 38	1,283 09
MARSICO CAP MGMT LG EQUITY	5/16/2012	501897102	LI & FUNG LTD	-455 00	1,619 35	-2,223 91	1,619 35
MARSICO CAP MGMT LG EQUITY	5/17/2012	501897102	LI & FUNG LTD	-284 00	1,031 74	-1,388 11	1,031 74
MARSICO CAP MGMT LG EQUITY	5/18/2012	501897102	LI & FUNG LTD	-388 00	1,373 91	-1,896 44	1,373 91
MARSICO CAP MGMT LG EQUITY	1/5/2012	518439104	ESTEE LAUDER COS INC/THE	-8 00	902 83	-565 84	902 83
MARSICO CAP MGMT LG EQUITY	1/6/2012	518439104	ESTEE LAUDER COS INC/THE	-6 00	674 05	-424 38	674 05
MARSICO CAP MGMT LG EQUITY	1/6/2012	518439104	ESTEE LAUDER COS INC/THE	-52 00	5,800 69	-3,677 94	5,800 69
MARSICO CAP MGMT LG EQUITY	1/9/2012	518439104	ESTEE LAUDER COS INC/THE	-16 00	1,772 95	-1,131 67	1,772 95
MARSICO CAP MGMT LG EQUITY	1/11/2012	518439104	ESTEE LAUDER COS INC/THE	-10 00	1,106 57	-707 30	1,106 57
MARSICO CAP MGMT LG EQUITY	7/31/2012	518439104	ESTEE LAUDER COS INC/THE	-16 00	842 26	-595 86	842 26
MARSICO CAP MGMT LG EQUITY	7/31/2012	518439104	ESTEE LAUDER COS INC/THE	-3 00	160 34	-111 72	160 34
MARSICO CAP MGMT LG EQUITY	7/31/2012	518439104	ESTEE LAUDER COS INC/THE	-2 00	104 67	-74 48	104 67
MARSICO CAP MGMT LG EQUITY	8/1/2012	518439104	ESTEE LAUDER COS INC/THE	-7 00	364 19	-260 69	364 19
MARSICO CAP MGMT LG EQUITY	8/1/2012	518439104	ESTEE LAUDER COS INC/THE	-15 00	772 45	-558 62	772 45
MARSICO CAP MGMT LG EQUITY	8/2/2012	518439104	ESTEE LAUDER COS INC/THE	-20 00	1,014 20	-744 83	1,014 20
MARSICO CAP MGMT LG EQUITY	8/2/2012	518439104	ESTEE LAUDER COS INC/THE	-18 00	910 91	-670 35	910 91
MARSICO CAP MGMT LG EQUITY	8/13/2012	518439104	ESTEE LAUDER COS INC/THE	-6 00	330 08	-223 45	330 08
MARSICO CAP MGMT LG EQUITY	8/30/2012	518439104	ESTEE LAUDER COS INC/THE	-72 00	4,317 02	-2,681 39	4,317 02
MARSICO CAP MGMT LG EQUITY	11/14/2012	518439104	ESTEE LAUDER COS INC/THE	-16 00	907 92	-595 86	907 92
MARSICO CAP MGMT LG EQUITY	11/13/2012	530555101	LIBERTY GLOBAL INC	-2 00	113 99	-119 17	113 99
MARSICO CAP MGMT LG EQUITY	11/14/2012	530555101	LIBERTY GLOBAL INC	-4 00	227 46	-238 34	227 46
MARSICO CAP MGMT LG EQUITY	11/15/2012	530555101	LIBERTY GLOBAL INC	-7 00	386 86	-417 10	386 86
MARSICO CAP MGMT LG EQUITY	11/15/2012	530555101	LIBERTY GLOBAL INC	-22 00	1,206 65	-1,310 88	1,206 65
MARSICO CAP MGMT LG EQUITY	12/3/2012	530555101	LIBERTY GLOBAL INC	-4 00	229 85	-238 34	229 85
MARSICO CAP MGMT LG EQUITY	12/3/2012	530555101	LIBERTY GLOBAL INC	-6 00	345 19	-357 51	345 19
MARSICO CAP MGMT LG EQUITY	12/4/2012	530555101	LIBERTY GLOBAL INC	-3 00	172 06	-178 76	172 06
MARSICO CAP MGMT LG EQUITY	12/4/2012	530555101	LIBERTY GLOBAL INC	-14 00	803 89	-834 19	803 89
MARSICO CAP MGMT LG EQUITY	12/4/2012	530555101	LIBERTY GLOBAL INC	-45 00	2,584 82	-2,681 34	2,584 82
MARSICO CAP MGMT LG EQUITY	12/19/2012	530555101	LIBERTY GLOBAL INC	-5 00	315 18	-297 93	315 18
MARSICO CAP MGMT LG EQUITY	12/19/2012	530555101	LIBERTY GLOBAL INC	-3 00	188 95	-178 76	188 95
LORD ABBETT CONV FIX EQUITY	2/27/2012	53217V109	LIFE TECHNOLOGIES CORP	-12 00	572 26	-610 32	572 26
MARSICO CAP MGMT LG EQUITY	7/31/2012	532716107	LTD BRANDS INC	-18 00	861 97	-833 13	861 97
MARSICO CAP MGMT LG EQUITY	8/1/2012	532716107	LTD BRANDS INC	-11 00	520 90	-509 14	520 90
MARSICO CAP MGMT LG EQUITY	8/8/2012	532716107	LTD BRANDS INC	-13 00	645 37	-601 71	645 37
MARSICO CAP MGMT LG EQUITY	8/9/2012	532716107	LTD BRANDS INC	-64 00	3,162 70	-2,962 24	3,162 70
MARSICO CAP MGMT LG EQUITY	8/10/2012	532716107	LTD BRANDS INC	-2 00	98 87	-92 57	98 87
MARSICO CAP MGMT LG EQUITY	8/10/2012	532716107	LTD BRANDS INC	-6 00	296 63	-277 71	296 63
MARSICO CAP MGMT LG EQUITY	11/15/2012	532716107	LTD BRANDS INC	-20 00	909 36	-925 70	909 36
MARSICO CAP MGMT LG EQUITY	11/16/2012	532716107	LTD BRANDS INC	-3 00	136 18	-138 86	136 18
MARSICO CAP MGMT LG EQUITY	11/16/2012	532716107	LTD BRANDS INC	-33 00	1,509 67	-1,527 41	1,509 67
MARSICO CAP MGMT LG EQUITY	11/13/2012	53578A108	LINKEDIN CORP	-5 00	496 28	-469 96	496 28
MARSICO CAP MGMT LG EQUITY	11/13/2012	53578A108	LINKEDIN CORP	-17 00	1,688 69	-1,597 86	1,688 69
MARSICO CAP MGMT LG EQUITY	12/3/2012	53578A108	LINKEDIN CORP	-5 00	538 67	-469 96	538 67
MARSICO CAP MGMT LG EQUITY	12/12/2012	53578A108	LINKEDIN CORP	-4 00	458 53	-375 97	458 53
MARSICO CAP MGMT LG EQUITY	12/12/2012	53578A108	LINKEDIN CORP	-10 00	1,140 95	-939 92	1,140 95
MARSICO CAP MGMT LG EQUITY	12/12/2012	53578A108	LINKEDIN CORP	-5 00	571 23	-469 96	571 23
MARSICO CAP MGMT LG EQUITY	12/13/2012	53578A108	LINKEDIN CORP	-15 00	1,683 45	-1,409 88	1,683 45
MARSICO CAP MGMT LG EQUITY	12/14/2012	53578A108	LINKEDIN CORP	-2 00	224 50	-187 98	224 50
MARSICO CAP MGMT LG EQUITY	12/14/2012	53578A108	LINKEDIN CORP	-2 00	223 81	-187 98	223 81
MARSICO CAP MGMT LG EQUITY	12/14/2012	53578A108	LINKEDIN CORP	-3 00	335 90	-281 98	335 90
MARSICO CAP MGMT LG EQUITY	8/1/2012	550021109	LULULEMON ATHLETICA INC	-2 00	112 50	-119 78	112 50
MARSICO CAP MGMT LG EQUITY	8/1/2012	550021109	LULULEMON ATHLETICA INC	-6 00	324 76	-359 33	324 76
MARSICO CAP MGMT LG EQUITY	8/2/2012	550021109	LULULEMON ATHLETICA INC	-13 00	706 31	-778 55	706 31
MARSICO CAP MGMT LG EQUITY	8/2/2012	550021109	LULULEMON ATHLETICA INC	-21 00	1,131 36	-1,257 66	1,131 36
MARSICO CAP MGMT LG EQUITY	8/2/2012	550021109	LULULEMON ATHLETICA INC	-10 00	543 53	-598 88	543 53
MARSICO CAP MGMT LG EQUITY	12/20/2012	550021109	LULULEMON ATHLETICA INC	-9 00	684 97	-565 52	684 97
SASCO MID CAP VALUE EQUITY	3/26/2012	574599106	MASCO CORP	-80 00	1,082 78	-1,131 69	1,082 78

NATIONAL GRID FOUNDATION

EIN 11-3466416
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SASCO MID CAP VALUE	EQUITY	9/14/2012	574599106	MASCO CORP	-20 00	315 01	-272 20	315 01
SASCO MID CAP VALUE	EQUITY	9/17/2012	574599106	MASCO CORP	-10 00	155 39	-136 10	155 39
SASCO MID CAP VALUE	EQUITY	9/18/2012	574599106	MASCO CORP	-20 00	311 28	-272 20	311 28
SASCO MID CAP VALUE	EQUITY	9/19/2012	574599106	MASCO CORP	-10 00	158 95	-136 10	158 95
SASCO MID CAP VALUE	EQUITY	9/19/2012	574599106	MASCO CORP	-20 00	317 14	-272 20	317 14
SASCO MID CAP VALUE	EQUITY	9/20/2012	574599106	MASCO CORP	-30 00	480 95	-408 30	480 95
SASCO MID CAP VALUE	EQUITY	9/21/2012	574599106	MASCO CORP	-20 00	322 82	-272 20	322 82
SASCO MID CAP VALUE	EQUITY	9/21/2012	574599106	MASCO CORP	-30 00	486 62	-408 30	486 62
MARSICO CAP MGMT LG	EQUITY	6/27/2012	580135101	MCDONALD'S CORP	-2 00	176 53	-130 04	176 53
MARSICO CAP MGMT LG	EQUITY	6/27/2012	580135101	MCDONALD'S CORP	-6 00	529 71	-390 13	529 71
MARSICO CAP MGMT LG	EQUITY	6/28/2012	580135101	MCDONALD'S CORP	-23 00	2,018 71	-1,495 50	2,018 71
MARSICO CAP MGMT LG	EQUITY	6/29/2012	580135101	MCDONALD'S CORP	-15 00	1,326 11	-975 33	1,326 11
MARSICO CAP MGMT LG	EQUITY	6/29/2012	580135101	MCDONALD'S CORP	-17 00	1,502 67	-1,105 37	1,502 67
MARSICO CAP MGMT LG	EQUITY	7/2/2012	580135101	MCDONALD'S CORP	-19 00	1,671 07	-1,235 42	1,671 07
MARSICO CAP MGMT LG	EQUITY	7/3/2012	580135101	MCDONALD'S CORP	-30 00	2,649 33	-1,950 66	2,649 33
MARSICO CAP MGMT LG	EQUITY	7/5/2012	580135101	MCDONALD'S CORP	-18 00	1,614 12	-1,170 39	1,614 12
MARSICO CAP MGMT LG	EQUITY	7/5/2012	580135101	MCDONALD'S CORP	-13 00	1,165 47	-845 28	1,165 47
MARSICO CAP MGMT LG	EQUITY	7/5/2012	580135101	MCDONALD'S CORP	-12 00	1,074 53	-780 26	1,074 53
MARSICO CAP MGMT LG	EQUITY	10/31/2012	580135101	MCDONALD'S CORP	-11 00	953 62	-715 24	953 62
MARSICO CAP MGMT LG	EQUITY	11/1/2012	580135101	MCDONALD'S CORP	-3 00	260 75	-195 07	260 75
MARSICO CAP MGMT LG	EQUITY	11/1/2012	580135101	MCDONALD'S CORP	-34 00	2,945 57	-2,210 74	2,945 57
MARSICO CAP MGMT LG	EQUITY	11/2/2012	580135101	MCDONALD'S CORP	-3 00	262 15	-195 07	262 15
MARSICO CAP MGMT LG	EQUITY	11/2/2012	580135101	MCDONALD'S CORP	-2 00	175 59	-130 04	175 59
MARSICO CAP MGMT LG	EQUITY	11/2/2012	580135101	MCDONALD'S CORP	-53 00	4,631 41	-3,446 16	4,631 41
MARSICO CAP MGMT LG	EQUITY	2/3/2012	582839106	MEAD JOHNSON NUTRITION CO	-2 00	150 26	-127 67	150 26
MARSICO CAP MGMT LG	EQUITY	2/3/2012	582839106	MEAD JOHNSON NUTRITION CO	-58 00	4,363 59	-3,702 57	4,363 59
MARSICO CAP MGMT LG	EQUITY	2/6/2012	582839106	MEAD JOHNSON NUTRITION CO	-4 00	298 12	-255 35	298 12
MARSICO CAP MGMT LG	EQUITY	2/6/2012	582839106	MEAD JOHNSON NUTRITION CO	-2 00	148 98	-127 67	148 98
MARSICO CAP MGMT LG	EQUITY	9/7/2012	582839106	MEAD JOHNSON NUTRITION CO	-7 00	533 43	-453 06	533 43
MARSICO CAP MGMT LG	EQUITY	9/7/2012	582839106	MEAD JOHNSON NUTRITION CO	-24 00	1,826 29	-1,553 36	1,826 29
MARSICO CAP MGMT LG	EQUITY	9/10/2012	582839106	MEAD JOHNSON NUTRITION CO	-8 00	608 52	-517 78	608 52
MARSICO CAP MGMT LG	EQUITY	9/11/2012	582839106	MEAD JOHNSON NUTRITION CO	-6 00	449 47	-388 34	449 47
MARSICO CAP MGMT LG	EQUITY	9/11/2012	582839106	MEAD JOHNSON NUTRITION CO	-3 00	224 44	-194 17	224 44
MARSICO CAP MGMT LG	EQUITY	9/11/2012	582839106	MEAD JOHNSON NUTRITION CO	-3 00	223 82	-194 17	223 82
MARSICO CAP MGMT LG	EQUITY	9/12/2012	582839106	MEAD JOHNSON NUTRITION CO	-4 00	299 10	-258 89	299 10
MARSICO CAP MGMT LG	EQUITY	9/13/2012	582839106	MEAD JOHNSON NUTRITION CO	-7 00	527 49	-453 06	527 49
MARSICO CAP MGMT LG	EQUITY	9/13/2012	582839106	MEAD JOHNSON NUTRITION CO	-6 00	448 63	-388 34	448 63
MARSICO CAP MGMT LG	EQUITY	9/14/2012	582839106	MEAD JOHNSON NUTRITION CO	-11 00	826 22	-711 95	826 22
MARSICO CAP MGMT LG	EQUITY	9/17/2012	582839106	MEAD JOHNSON NUTRITION CO	-7 00	517 92	-453 06	517 92
MARSICO CAP MGMT LG	EQUITY	9/17/2012	582839106	MEAD JOHNSON NUTRITION CO	-13 00	973 42	-841 40	973 42
MARSICO CAP MGMT LG	EQUITY	9/18/2012	582839106	MEAD JOHNSON NUTRITION CO	-8 00	600 12	-517 79	600 12
MARSICO CAP MGMT LG	EQUITY	9/18/2012	582839106	MEAD JOHNSON NUTRITION CO	-10 00	754 94	-647 23	754 94
MARSICO CAP MGMT LG	EQUITY	10/19/2012	582839106	MEAD JOHNSON NUTRITION CO	-22 00	1,555 14	-1,423 91	1,555 14
MARSICO CAP MGMT LG	EQUITY	10/25/2012	582839106	MEAD JOHNSON NUTRITION CO	-94 00	5,988 05	-6,083 97	5,988 05
MARSICO CAP MGMT LG	EQUITY	10/25/2012	582839106	MEAD JOHNSON NUTRITION CO	-14 00	900 16	-906 12	900 16
MARSICO CAP MGMT LG	EQUITY	10/25/2012	582839106	MEAD JOHNSON NUTRITION CO	-17 00	1,105 96	-1,100 29	1,105 96
MARSICO CAP MGMT LG	EQUITY	10/26/2012	582839106	MEAD JOHNSON NUTRITION CO	-12 00	744 39	-776 68	744 39
MARSICO CAP MGMT LG	EQUITY	10/26/2012	582839106	MEAD JOHNSON NUTRITION CO	-2 00	124 17	-129 45	124 17
MARSICO CAP MGMT LG	EQUITY	10/26/2012	582839106	MEAD JOHNSON NUTRITION CO	-6 00	372 51	-388 34	372 51
MARSICO CAP MGMT LG	EQUITY	10/26/2012	582839106	MEAD JOHNSON NUTRITION CO	-17 00	1,051 38	-1,100 29	1,051 38
MARSICO CAP MGMT LG	EQUITY	10/26/2012	582839106	MEAD JOHNSON NUTRITION CO	-11 00	683 21	-711 95	683 21
MARSICO CAP MGMT LG	EQUITY	10/31/2012	582839106	MEAD JOHNSON NUTRITION CO	-3 00	185 76	-194 17	185 76
MARSICO CAP MGMT LG	EQUITY	10/31/2012	582839106	MEAD JOHNSON NUTRITION CO	-20 00	1,238 76	-1,294 46	1,238 76
MARSICO CAP MGMT LG	EQUITY	10/31/2012	582839106	MEAD JOHNSON NUTRITION CO	-16 00	992 17	-1,035 57	992 17
MARSICO CAP MGMT LG	EQUITY	11/1/2012	582839106	MEAD JOHNSON NUTRITION CO	-3 00	190 61	-194 17	190 61
MARSICO CAP MGMT LG	EQUITY	11/1/2012	582839106	MEAD JOHNSON NUTRITION CO	-6 00	378 74	-388 34	378 74
MARSICO CAP MGMT LG	EQUITY	11/1/2012	582839106	MEAD JOHNSON NUTRITION CO	-11 00	698 04	-711 96	698 04
MARSICO CAP MGMT LG	EQUITY	11/1/2012	582839106	MEAD JOHNSON NUTRITION CO	-81 00	5,059 60	-5,242 58	5,059 60
MARSICO CAP MGMT LG	EQUITY	11/1/2012	582839106	MEAD JOHNSON NUTRITION CO	-41 00	2,596 08	-2,653 65	2,596 08
LORD ABBETT CONV FIX	EQUITY	10/15/2012	59156R108	METLIFE INC	-200 00	6,965 20	-7,023 83	6,965 20
LORD ABBETT CONV FIX	EQUITY	10/16/2012	59156R108	METLIFE INC	-40 00	1,442 56	-1,404 77	1,442 56
LORD ABBETT CONV FIX	EQUITY	11/16/2012	59156R108	METLIFE INC	-100 00	3,123 16	-3,511 91	3,123 16
LORD ABBETT CONV FIX	EQUITY	11/19/2012	59156R108	METLIFE INC	-170 00	5,410 48	-5,970 26	5,410 48
LORD ABBETT CONV FIX	EQUITY	11/20/2012	59156R108	METLIFE INC	-250 00	7,968 05	-8,779 79	7,968 05
LORD ABBETT CONV FIX	EQUITY	11/23/2012	59156R108	METLIFE INC	-217 00	7,167 54	-7,602 13	7,167 54
LORD ABBETT CONV FIX	EQUITY	10/24/2012	59156R108	METLIFE INC	-0 53	18 71	-18 72	18 71

NATIONAL GRID FOUNDATION

EIN 11-3466416
12/31/2012

MARSICO CAP MGMT LG EQUITY	5/10/2012	61166W101	MONSANTO CO	-130 00	9,310 26	-6,404 29	9,310 26
MARSICO CAP MGMT LG EQUITY	7/12/2012	61166W101	MONSANTO CO	-55 00	4,510 31	-2,709 51	4,510 31
MARSICO CAP MGMT LG EQUITY	8/8/2012	61166W101	MONSANTO CO	-17 00	1,500 21	-837 48	1,500 21
MARSICO CAP MGMT LG EQUITY	8/8/2012	61166W101	MONSANTO CO	-5 00	443 00	-246 32	443 00
MARSICO CAP MGMT LG EQUITY	12/3/2012	61166W101	MONSANTO CO	-4 00	358 26	-197 06	358 26
MARSICO CAP MGMT LG EQUITY	4/23/2012	637071101	NATIONAL OILWELL VARCO INC	-47 00	3,625 06	-3,369 93	3,625 06
MARSICO CAP MGMT LG EQUITY	6/27/2012	637071101	NATIONAL OILWELL VARCO INC	-5 00	311 79	-357 15	311 79
MARSICO CAP MGMT LG EQUITY	6/27/2012	637071101	NATIONAL OILWELL VARCO INC	-20 00	1,242 75	-1,428 59	1,242 75
MARSICO CAP MGMT LG EQUITY	6/27/2012	637071101	NATIONAL OILWELL VARCO INC	-2 00	123 78	-142 86	123 78
MARSICO CAP MGMT LG EQUITY	6/27/2012	637071101	NATIONAL OILWELL VARCO INC	-24 00	1,486 24	-1,714 31	1,486 24
MARSICO CAP MGMT LG EQUITY	6/27/2012	637071101	NATIONAL OILWELL VARCO INC	-2 00	124 05	-142 86	124 05
MARSICO CAP MGMT LG EQUITY	6/28/2012	637071101	NATIONAL OILWELL VARCO INC	-3 00	186 44	-214 29	186 44
MARSICO CAP MGMT LG EQUITY	6/28/2012	637071101	NATIONAL OILWELL VARCO INC	-14 00	867 57	-1,000 01	867 57
MARSICO CAP MGMT LG EQUITY	6/29/2012	637071101	NATIONAL OILWELL VARCO INC	-18 00	1,154 31	-1,285 73	1,154 31
MARSICO CAP MGMT LG EQUITY	6/29/2012	637071101	NATIONAL OILWELL VARCO INC	-2 00	127 92	-142 86	127 92
MARSICO CAP MGMT LG EQUITY	6/29/2012	637071101	NATIONAL OILWELL VARCO INC	-21 00	1,343 31	-1,500 02	1,343 31
MARSICO CAP MGMT LG EQUITY	7/3/2012	637071101	NATIONAL OILWELL VARCO INC	-4 00	266 05	-285 72	266 05
MARSICO CAP MGMT LG EQUITY	12/12/2012	637071101	NATIONAL OILWELL VARCO INC	-50 00	3,361 29	-3,701 14	3,361 29
MARSICO CAP MGMT LG EQUITY	12/13/2012	637071101	NATIONAL OILWELL VARCO INC	-2 00	130 24	-148 05	130 24
MARSICO CAP MGMT LG EQUITY	12/13/2012	637071101	NATIONAL OILWELL VARCO INC	-8 00	529 82	-592 18	529 82
MARSICO CAP MGMT LG EQUITY	12/13/2012	637071101	NATIONAL OILWELL VARCO INC	-2 00	132 66	-148 05	132 66
MARSICO CAP MGMT LG EQUITY	12/13/2012	637071101	NATIONAL OILWELL VARCO INC	-97 00	6,364 54	-7,180 21	6,364 54
LORD ABBETT CONV FIX EQUITY	6/6/2012	65339F101	NEXTERA ENERGY INC	-100 00	6,571 85	-6,456 99	6,571 85
LORD ABBETT CONV FIX EQUITY	6/25/2012	65339F101	NEXTERA ENERGY INC	-100 00	6,633 05	-6,456 99	6,633 05
LORD ABBETT CONV FIX EQUITY	6/25/2012	65339F101	NEXTERA ENERGY INC	-150 00	10,006 30	-9,685 49	10,006 30
LORD ABBETT CONV FIX EQUITY	6/26/2012	65339F101	NEXTERA ENERGY INC	-170 00	11,391 25	-10,976 89	11,391 25
LORD ABBETT CONV FIX EQUITY	6/5/2012	65339F101	NEXTERA ENERGY INC	-0 76	49 39	-49 27	49 39
MARSICO CAP MGMT LG EQUITY	5/10/2012	654106103	NIKE INC	-18 00	1,943 51	-1,277 38	1,943 51
MARSICO CAP MGMT LG EQUITY	5/10/2012	654106103	NIKE INC	-4 00	433 85	-283 86	433 85
MARSICO CAP MGMT LG EQUITY	5/10/2012	654106103	NIKE INC	-24 00	2,580 02	-1,703 17	2,580 02
MARSICO CAP MGMT LG EQUITY	5/10/2012	654106103	NIKE INC	-19 00	2,045 86	-1,348 34	2,045 86
MARSICO CAP MGMT LG EQUITY	5/10/2012	654106103	NIKE INC	-3 00	323 96	-212 90	323 96
MARSICO CAP MGMT LG EQUITY	7/31/2012	654106103	NIKE INC	-6 00	567 27	-425 79	567 27
MARSICO CAP MGMT LG EQUITY	8/1/2012	654106103	NIKE INC	-16 00	1,497 80	-1,135 44	1,497 80
MARSICO CAP MGMT LG EQUITY	8/31/2012	654106103	NIKE INC	-2 00	194 91	-141 93	194 91
MARSICO CAP MGMT LG EQUITY	8/31/2012	654106103	NIKE INC	-4 00	390 30	-283 86	390 30
MARSICO CAP MGMT LG EQUITY	9/4/2012	654106103	NIKE INC	-2 00	195 38	-141 93	195 38
MARSICO CAP MGMT LG EQUITY	9/6/2012	654106103	NIKE INC	-13 00	1,269 55	-922 55	1,269 55
MARSICO CAP MGMT LG EQUITY	9/13/2012	654106103	NIKE INC	-52 00	5,152 42	-3,690 19	5,152 42
MARSICO CAP MGMT LG EQUITY	9/19/2012	654106103	NIKE INC	-2 00	199 95	-141 93	199 95
MARSICO CAP MGMT LG EQUITY	11/14/2012	654106103	NIKE INC	-10 00	905 81	-709 65	905 81
MARSICO CAP MGMT LG EQUITY	11/14/2012	654106103	NIKE INC	-24 00	2,169 35	-1,703 17	2,169 35
MARSICO CAP MGMT LG EQUITY	10/18/2012	67103H107	O'REILLY AUTOMOTIVE INC	-9 00	718 40	-550 62	718 40
MARSICO CAP MGMT LG EQUITY	10/18/2012	67103H107	O'REILLY AUTOMOTIVE INC	-5 00	399 44	-305 90	399 44
MARSICO CAP MGMT LG EQUITY	10/18/2012	67103H107	O'REILLY AUTOMOTIVE INC	-24 00	1,917 07	-1,468 32	1,917 07
MARSICO CAP MGMT LG EQUITY	11/9/2012	67103H107	O'REILLY AUTOMOTIVE INC	-5 00	449 90	-305 90	449 90
MARSICO CAP MGMT LG EQUITY	11/9/2012	67103H107	O'REILLY AUTOMOTIVE INC	-3 00	273 62	-183 54	273 62
MARSICO CAP MGMT LG EQUITY	11/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-11 00	971 61	-672 98	971 61
MARSICO CAP MGMT LG EQUITY	11/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-5 00	441 12	-305 90	441 12
MARSICO CAP MGMT LG EQUITY	12/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-4 00	374 16	-244 72	374 16
MARSICO CAP MGMT LG EQUITY	12/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-2 00	189 34	-122 36	189 34
MARSICO CAP MGMT LG EQUITY	12/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-20 00	1,877 46	-1,223 59	1,877 46
MARSICO CAP MGMT LG EQUITY	12/12/2012	67103H107	O'REILLY AUTOMOTIVE INC	-8 00	743 77	-489 44	743 77
MARSICO CAP MGMT LG EQUITY	12/13/2012	67103H107	O'REILLY AUTOMOTIVE INC	-7 00	640 14	-428 26	640 14
MARSICO CAP MGMT LG EQUITY	12/13/2012	67103H107	O'REILLY AUTOMOTIVE INC	-10 00	908 19	-611 80	908 19
MARSICO CAP MGMT LG EQUITY	12/13/2012	67103H107	O'REILLY AUTOMOTIVE INC	-8 00	726 70	-489 44	726 70
MARSICO CAP MGMT LG EQUITY	12/14/2012	67103H107	O'REILLY AUTOMOTIVE INC	-2 00	180 22	-122 36	180 22
MARSICO CAP MGMT LG EQUITY	12/14/2012	67103H107	O'REILLY AUTOMOTIVE INC	-19 00	1,709 41	-1,162 41	1,709 41
MARSICO CAP MGMT LG EQUITY	12/14/2012	67103H107	O'REILLY AUTOMOTIVE INC	-5 00	451 73	-305 90	451 73
MARSICO CAP MGMT LG EQUITY	12/14/2012	67103H107	O'REILLY AUTOMOTIVE INC	-16 00	1,441 52	-978 88	1,441 52
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-2 00	179 18	-122 36	179 18
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-7 00	627 95	-428 26	627 95
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-3 00	268 40	-183 54	268 40
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-3 00	269 09	-183 54	269 09
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-7 00	628 76	-428 26	628 76
MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-26 00	2,332 40	-1,590 66	2,332 40

MARSICO CAP MGMT LG EQUITY	12/17/2012	67103H107	O'REILLY AUTOMOTIVE INC	-4 00	359 03	-244 72	359 03
MARSICO CAP MGMT LG EQUITY	3/27/2012	674599105	OCCIDENTAL PETROLEUM CORP	-48 00	4,746 39	-4,950 04	4,746 39
MARSICO CAP MGMT LG EQUITY	6/20/2012	674599105	OCCIDENTAL PETROLEUM CORP	-48 00	4,052 53	-4,923 37	4,052 53
MARSICO CAP MGMT LG EQUITY	6/20/2012	674599105	OCCIDENTAL PETROLEUM CORP	-5 00	423 42	-512 85	423 42
MARSICO CAP MGMT LG EQUITY	6/25/2012	674599105	OCCIDENTAL PETROLEUM CORP	-53 00	4,101 12	-5,436 21	4,101 12
MARSICO CAP MGMT LG EQUITY	7/12/2012	674599105	OCCIDENTAL PETROLEUM CORP	-37 00	3,078 47	-3,795 09	3,078 47
MARSICO CAP MGMT LG EQUITY	7/12/2012	674599105	OCCIDENTAL PETROLEUM CORP	-9 00	751 06	-923 13	751 06
MARSICO CAP MGMT LG EQUITY	9/13/2012	674599105	OCCIDENTAL PETROLEUM CORP	-20 00	1,799 87	-2,051 40	1,799 87
MARSICO CAP MGMT LG EQUITY	9/14/2012	674599105	OCCIDENTAL PETROLEUM CORP	-19 00	1,755 86	-1,948 83	1,755 86
MARSICO CAP MGMT LG EQUITY	9/14/2012	674599105	OCCIDENTAL PETROLEUM CORP	-10 00	925 40	-1,025 70	925 40
MARSICO CAP MGMT LG EQUITY	9/14/2012	674599105	OCCIDENTAL PETROLEUM CORP	-19 00	1,748 70	-1,948 83	1,748 70
MARSICO CAP MGMT LG EQUITY	9/18/2012	674599105	OCCIDENTAL PETROLEUM CORP	-18 00	1,607 46	-1,846 26	1,607 46
MARSICO CAP MGMT LG EQUITY	9/19/2012	674599105	OCCIDENTAL PETROLEUM CORP	-13 00	1,142 76	-1,333 41	1,142 76
MARSICO CAP MGMT LG EQUITY	9/20/2012	674599105	OCCIDENTAL PETROLEUM CORP	-6 00	521 70	-615 42	521 70
MARSICO CAP MGMT LG EQUITY	9/20/2012	674599105	OCCIDENTAL PETROLEUM CORP	-76 00	6,619 18	-7,795 34	6,619 18
MARSICO CAP MGMT LG EQUITY	9/21/2012	674599105	OCCIDENTAL PETROLEUM CORP	-2 00	174 78	-205 14	174 78
MARSICO CAP MGMT LG EQUITY	9/21/2012	674599105	OCCIDENTAL PETROLEUM CORP	-40 00	3,492 10	-4,102 81	3,492 10
SASCO MID CAP VALUE EQUITY	3/26/2012	682680103	ONEOK INC	-20 00	1,654 67	-830 40	1,654 67
SASCO MID CAP VALUE EQUITY	9/14/2012	690742101	OWENS CORNING	-30 00	1,041 37	-856 25	1,041 37
SASCO MID CAP VALUE EQUITY	9/19/2012	690742101	OWENS CORNING	-30 00	1,012 76	-817 58	1,012 76
SASCO MID CAP VALUE EQUITY	3/26/2012	690768403	OWENS-ILLINOIS INC	-35 00	824 05	-1,145 90	824 05
MARSICO CAP MGMT LG EQUITY	3/9/2012	693506107	PPG INDUSTRIES INC	-2 00	185 82	-131 87	185 82
MARSICO CAP MGMT LG EQUITY	3/13/2012	693506107	PPG INDUSTRIES INC	-8 00	751 68	-527 46	751 68
MARSICO CAP MGMT LG EQUITY	3/14/2012	693506107	PPG INDUSTRIES INC	-6 00	562 71	-395 60	562 71
MARSICO CAP MGMT LG EQUITY	3/14/2012	693506107	PPG INDUSTRIES INC	-2 00	188 60	-131 87	188 60
MARSICO CAP MGMT LG EQUITY	3/15/2012	693506107	PPG INDUSTRIES INC	-11 00	1,029 67	-725 26	1,029 67
MARSICO CAP MGMT LG EQUITY	3/15/2012	693506107	PPG INDUSTRIES INC	-17 00	1,590 84	-1,120 86	1,590 84
MARSICO CAP MGMT LG EQUITY	3/15/2012	693506107	PPG INDUSTRIES INC	-2 00	187 41	-131 87	187 41
MARSICO CAP MGMT LG EQUITY	3/16/2012	693506107	PPG INDUSTRIES INC	-10 00	935 11	-659 33	935 11
MARSICO CAP MGMT LG EQUITY	3/16/2012	693506107	PPG INDUSTRIES INC	-12 00	1,123 51	-791 19	1,123 51
MARSICO CAP MGMT LG EQUITY	3/16/2012	693506107	PPG INDUSTRIES INC	-2 00	188 32	-131 87	188 32
MARSICO CAP MGMT LG EQUITY	3/19/2012	693506107	PPG INDUSTRIES INC	-5 00	472 93	-329 66	472 93
MARSICO CAP MGMT LG EQUITY	3/19/2012	693506107	PPG INDUSTRIES INC	-4 00	378 04	-263 73	378 04
MARSICO CAP MGMT LG EQUITY	3/19/2012	693506107	PPG INDUSTRIES INC	-23 00	2,169 10	-1,516 45	2,169 10
MARSICO CAP MGMT LG EQUITY	3/19/2012	693506107	PPG INDUSTRIES INC	-20 00	1,878 45	-1,318 65	1,878 45
MARSICO CAP MGMT LG EQUITY	3/20/2012	693506107	PPG INDUSTRIES INC	-3 00	281 43	-197 80	281 43
MARSICO CAP MGMT LG EQUITY	3/20/2012	693506107	PPG INDUSTRIES INC	-27 00	2,535 78	-1,780 19	2,535 78
MARSICO CAP MGMT LG EQUITY	3/20/2012	693506107	PPG INDUSTRIES INC	-5 00	469 63	-329 66	469 63
SASCO MID CAP VALUE EQUITY	3/26/2012	695156109	PACKAGING CORP OF AMERICA	-40 00	1,185 37	-1,143 99	1,185 37
SASCO MID CAP VALUE EQUITY	8/17/2012	695156109	PACKAGING CORP OF AMERICA	-20 00	638 77	-569 96	638 77
SASCO MID CAP VALUE EQUITY	8/20/2012	695156109	PACKAGING CORP OF AMERICA	-20 00	635 69	-562 38	635 69
SASCO MID CAP VALUE EQUITY	8/21/2012	695156109	PACKAGING CORP OF AMERICA	-10 00	320 43	-278 21	320 43
SASCO MID CAP VALUE EQUITY	8/22/2012	695156109	PACKAGING CORP OF AMERICA	-10 00	317 16	-278 21	317 16
SASCO MID CAP VALUE EQUITY	8/23/2012	695156109	PACKAGING CORP OF AMERICA	-10 00	317 96	-278 21	317 96
SASCO MID CAP VALUE EQUITY	2/13/2012	708160106	JC PENNEY CO INC	-10 00	419 86	-279 00	419 86
SASCO MID CAP VALUE EQUITY	2/14/2012	708160106	JC PENNEY CO INC	-10 00	420 38	-279 00	420 38
SASCO MID CAP VALUE EQUITY	2/14/2012	708160106	JC PENNEY CO INC	-20 00	843 54	-558 00	843 54
SASCO MID CAP VALUE EQUITY	3/26/2012	708160106	JC PENNEY CO INC	-50 00	1,791 71	-1,395 00	1,791 71
MARSICO CAP MGMT LG EQUITY	2/3/2012	74005P104	PRAXAIR INC	-55 00	5,918 44	-4,594 29	5,918 44
MARSICO CAP MGMT LG EQUITY	3/9/2012	74005P104	PRAXAIR INC	-13 00	1,427 52	-1,085 92	1,427 52
MARSICO CAP MGMT LG EQUITY	5/10/2012	74005P104	PRAXAIR INC	-34 00	3,808 32	-2,840 11	3,808 32
MARSICO CAP MGMT LG EQUITY	5/10/2012	74005P104	PRAXAIR INC	-13 00	1,455 59	-1,085 92	1,455 59
MARSICO CAP MGMT LG EQUITY	5/11/2012	74005P104	PRAXAIR INC	-38 00	4,241 24	-3,174 23	4,241 24
MARSICO CAP MGMT LG EQUITY	7/12/2012	74005P104	PRAXAIR INC	-15 00	1,592 73	-1,252 99	1,592 73
MARSICO CAP MGMT LG EQUITY	7/13/2012	74005P104	PRAXAIR INC	-8 00	857 27	-668 26	857 27
MARSICO CAP MGMT LG EQUITY	7/16/2012	74005P104	PRAXAIR INC	-4 00	427 18	-334 13	427 18
MARSICO CAP MGMT LG EQUITY	9/11/2012	74005P104	PRAXAIR INC	-16 00	1,711 99	-1,336 52	1,711 99
MARSICO CAP MGMT LG EQUITY	9/11/2012	74005P104	PRAXAIR INC	-7 00	748 95	-584 73	748 95
MARSICO CAP MGMT LG EQUITY	9/12/2012	74005P104	PRAXAIR INC	-4 00	426 50	-334 13	426 50
MARSICO CAP MGMT LG EQUITY	9/12/2012	74005P104	PRAXAIR INC	-6 00	640 06	-501 20	640 06
MARSICO CAP MGMT LG EQUITY	9/12/2012	74005P104	PRAXAIR INC	-4 00	425 83	-334 13	425 83
MARSICO CAP MGMT LG EQUITY	9/13/2012	74005P104	PRAXAIR INC	-24 00	2,558 64	-2,004 78	2,558 64
MARSICO CAP MGMT LG EQUITY	9/13/2012	74005P104	PRAXAIR INC	-15 00	1,597 61	-1,252 99	1,597 61
MARSICO CAP MGMT LG EQUITY	9/14/2012	74005P104	PRAXAIR INC	-9 00	966 21	-751 79	966 21
MARSICO CAP MGMT LG EQUITY	9/25/2012	74005P104	PRAXAIR INC	-2 00	213 31	-167 06	213 31
MARSICO CAP MGMT LG EQUITY	9/25/2012	74005P104	PRAXAIR INC	-3 00	320 88	-250 60	320 88

MARSICO CAP MGMT LG EQUITY	9/26/2012	74005P104	PRAXAIR INC	-2 00	207 92	-167 06	207 92
MARSICO CAP MGMT LG EQUITY	9/26/2012	74005P104	PRAXAIR INC	-3 00	313 75	-250 60	313 75
MARSICO CAP MGMT LG EQUITY	9/27/2012	74005P104	PRAXAIR INC	-5 00	522 76	-417 66	522 76
MARSICO CAP MGMT LG EQUITY	9/27/2012	74005P104	PRAXAIR INC	-2 00	207 79	-167 07	207 79
MARSICO CAP MGMT LG EQUITY	9/27/2012	74005P104	PRAXAIR INC	-2 00	208 93	-167 06	208 93
MARSICO CAP MGMT LG EQUITY	9/27/2012	74005P104	PRAXAIR INC	-12 00	1,247 65	-1,002 39	1,247 65
MARSICO CAP MGMT LG EQUITY	9/28/2012	74005P104	PRAXAIR INC	-14 00	1,450 78	-1,169 46	1,450 78
MARSICO CAP MGMT LG EQUITY	9/28/2012	74005P104	PRAXAIR INC	-23 00	2,384 10	-1,921 25	2,384 10
MARSICO CAP MGMT LG EQUITY	10/1/2012	74005P104	PRAXAIR INC	-41 00	4,276 13	-3,424 83	4,276 13
MARSICO CAP MGMT LG EQUITY	10/1/2012	74005P104	PRAXAIR INC	-2 00	208 31	-167 06	208 31
MARSICO CAP MGMT LG EQUITY	10/2/2012	74005P104	PRAXAIR INC	-23 00	2,382 10	-1,921 25	2,382 10
MARSICO CAP MGMT LG EQUITY	5/10/2012	740189105	PRECISION CASTPARTS CORP	-32 00	5,422 54	-4,383 13	5,422 54
MARSICO CAP MGMT LG EQUITY	6/25/2012	740189105	PRECISION CASTPARTS CORP	-16 00	2,613 13	-2,191 57	2,613 13
MARSICO CAP MGMT LG EQUITY	6/25/2012	740189105	PRECISION CASTPARTS CORP	-2 00	327 91	-273 95	327 91
MARSICO CAP MGMT LG EQUITY	2/23/2012	741503403	PRICELINE COM INC	-6 00	3,534 98	-1,794 92	3,534 98
MARSICO CAP MGMT LG EQUITY	2/28/2012	741503403	PRICELINE COM INC	-3 00	1,899 54	-897 46	1,899 54
MARSICO CAP MGMT LG EQUITY	4/23/2012	741503403	PRICELINE COM INC	-2 00	1,384 42	-598 31	1,384 42
MARSICO CAP MGMT LG EQUITY	6/19/2012	741503403	PRICELINE COM INC	-4 00	2,722 07	-1,283 19	2,722 07
MARSICO CAP MGMT LG EQUITY	6/20/2012	741503403	PRICELINE COM INC	-3 00	2,015 31	-962 39	2,015 31
MARSICO CAP MGMT LG EQUITY	6/21/2012	741503403	PRICELINE COM INC	-4 00	2,666 15	-1,283 19	2,666 15
MARSICO CAP MGMT LG EQUITY	6/27/2012	741503403	PRICELINE COM INC	-2 00	1,308 19	-641 60	1,308 19
MARSICO CAP MGMT LG EQUITY	6/28/2012	741503403	PRICELINE COM INC	-2 00	1,283 81	-641 60	1,283 81
MARSICO CAP MGMT LG EQUITY	6/29/2012	741503403	PRICELINE COM INC	-2 00	1,327 82	-641 60	1,327 82
MARSICO CAP MGMT LG EQUITY	7/2/2012	741503403	PRICELINE COM INC	-2 00	1,350 00	-641 60	1,350 00
MARSICO CAP MGMT LG EQUITY	7/12/2012	741503403	PRICELINE COM INC	-4 00	2,559 71	-1,283 19	2,559 71
MARSICO CAP MGMT LG EQUITY	7/12/2012	741503403	PRICELINE COM INC	-3 00	1,903 89	-962 39	1,903 89
MARSICO CAP MGMT LG EQUITY	7/13/2012	741503403	PRICELINE COM INC	-6 00	3,862 42	-1,924 79	3,862 42
MARSICO CAP MGMT LG EQUITY	7/16/2012	741503403	PRICELINE COM INC	-2 00	1,275 29	-641 60	1,275 29
MARSICO CAP MGMT LG EQUITY	7/17/2012	741503403	PRICELINE COM INC	-2 00	1,284 13	-641 60	1,284 13
MARSICO CAP MGMT LG EQUITY	10/18/2012	741503403	PRICELINE COM INC	-8 00	4,704 77	-2,791 53	4,704 77
MARSICO CAP MGMT LG EQUITY	10/18/2012	741503403	PRICELINE COM INC	-2 00	1,154 49	-697 88	1,154 49
MARSICO CAP MGMT LG EQUITY	3/27/2012	741511109	PRICESMART INC	-224 00	16,294 58	-13,114 14	16,294 58
MARSICO CAP MGMT LG EQUITY	12/14/2012	747525103	QUALCOMM INC	-45 00	2,711 43	-2,635 17	2,711 43
MARSICO CAP MGMT LG EQUITY	12/14/2012	747525103	QUALCOMM INC	-16 00	970 21	-936 95	970 21
LORD ABBETT CONV FIX EQUITY	10/23/2012	754907103	RAYONIER INC	-211 00	10,297 38	-10,033 05	10,297 38
SASCO MID CAP VALUE EQUITY	3/26/2012	755111507	RAYTHEON CO	-40 00	2,110 96	-2,112 49	2,110 96
SASCO MID CAP VALUE EQUITY	8/17/2012	755111507	RAYTHEON CO	-10 00	562 14	-524 08	562 14
SASCO MID CAP VALUE EQUITY	8/17/2012	755111507	RAYTHEON CO	-10 00	561 44	-524 08	561 44
SASCO MID CAP VALUE EQUITY	8/20/2012	755111507	RAYTHEON CO	-20 00	1,128 86	-1,048 17	1,128 86
SASCO MID CAP VALUE EQUITY	3/26/2012	760759100	REPUBLIC SERVICES INC	-70 00	2,124 11	-2,128 01	2,124 11
MARSICO CAP MGMT LG EQUITY	3/27/2012	773903109	ROCKWELL AUTOMATION INC	-186 00	15,082 50	-16,552 73	15,082 50
T ROWE PRICE MID CAP EQUITY	3/27/2012	779556109	T ROWE PRICE MID-CAP GROWTH FU	-833 61	50,000 00	-48,598 22	50,000 00
SASCO MID CAP VALUE EQUITY	3/26/2012	803111103	SARA LEE CORP	-2,156 46	2,156 46	-1,711 30	2,156 46
SASCO MID CAP VALUE EQUITY	6/7/2012	803111103	SARA LEE CORP	-90 00	1,828 88	-1,532 52	1,828 88
SASCO MID CAP VALUE EQUITY	6/8/2012	803111103	SARA LEE CORP	-80 00	1,611 63	-1,361 58	1,611 63
SASCO MID CAP VALUE EQUITY	6/11/2012	803111103	SARA LEE CORP	-110 00	2,167 04	-1,746 71	2,167 04
SASCO MID CAP VALUE EQUITY	6/12/2012	803111103	SARA LEE CORP	-90 00	1,718 36	-1,099 80	1,718 36
SASCO MID CAP VALUE EQUITY	6/12/2012	803111103	SARA LEE CORP	-50 00	969 59	-611 00	969 59
SASCO MID CAP VALUE EQUITY	6/13/2012	803111103	SARA LEE CORP	-40 00	769 94	-488 80	769 94
SASCO MID CAP VALUE EQUITY	6/13/2012	803111103	SARA LEE CORP	-50 00	947 10	-611 00	947 10
SASCO MID CAP VALUE EQUITY	6/13/2012	803111103	SARA LEE CORP	-30 00	576 69	-366 60	576 69
SASCO MID CAP VALUE EQUITY	6/14/2012	803111103	SARA LEE CORP	-30 00	572 67	-366 60	572 67
SASCO MID CAP VALUE EQUITY	6/14/2012	803111103	SARA LEE CORP	-80 00	1,521 65	-977 60	1,521 65
SASCO MID CAP VALUE EQUITY	6/15/2012	803111103	SARA LEE CORP	-10 00	188 30	-122 20	188 30
SASCO MID CAP VALUE EQUITY	6/15/2012	803111103	SARA LEE CORP	-30 00	565 21	-366 60	565 21
SASCO MID CAP VALUE EQUITY	6/18/2012	803111103	SARA LEE CORP	-10 00	186 67	-122 20	186 67
SASCO MID CAP VALUE EQUITY	6/18/2012	803111103	SARA LEE CORP	-10 00	187 35	-122 20	187 35
SASCO MID CAP VALUE EQUITY	6/18/2012	803111103	SARA LEE CORP	-30 00	559 80	-366 60	559 80
SASCO MID CAP VALUE EQUITY	6/19/2012	803111103	SARA LEE CORP	-45 00	824 23	-549 90	824 23
SASCO MID CAP VALUE EQUITY	6/19/2012	803111103	SARA LEE CORP	-50 00	914 91	-608 79	914 91
MARSICO CAP MGMT LG EQUITY	1/3/2012	835898107	SOTHEBY'S	-23 00	680 71	-886 89	680 71
MARSICO CAP MGMT LG EQUITY	1/3/2012	835898107	SOTHEBY'S	-6 00	176 26	-231 36	176 26
MARSICO CAP MGMT LG EQUITY	1/4/2012	835898107	SOTHEBY'S	-2 00	57 75	-77 12	57 75
MARSICO CAP MGMT LG EQUITY	1/4/2012	835898107	SOTHEBY'S	-13 00	376 89	-501 29	376 89
MARSICO CAP MGMT LG EQUITY	1/4/2012	835898107	SOTHEBY'S	-29 00	838 86	-1,118 26	838 86
LORD ABBETT CONV FIX EQUITY	6/22/2012	854502101	STANLEY BLACK & DECKER INC	-20 00	1,232 48	-1,314 58	1,232 48

LORD ABBETT CONV FIX	EQUITY	5/30/2012	854502101	STANLEY BLACK & DECKER INC	-0 02	1 73	-1 58	1 73
MARSICO CAP MGMT LG	EQUITY	3/9/2012	855244109	STARBUCKS CORP	-6 00	311 04	-203 68	311 04
MARSICO CAP MGMT LG	EQUITY	3/9/2012	855244109	STARBUCKS CORP	-28 00	1,451 78	-950 52	1,451 78
MARSICO CAP MGMT LG	EQUITY	3/20/2012	855244109	STARBUCKS CORP	-3 00	160 39	-101 84	160 39
MARSICO CAP MGMT LG	EQUITY	3/20/2012	855244109	STARBUCKS CORP	-8 00	428 53	-271 58	428 53
MARSICO CAP MGMT LG	EQUITY	3/20/2012	855244109	STARBUCKS CORP	-55 00	2,936 95	-1,867 09	2,936 95
MARSICO CAP MGMT LG	EQUITY	4/20/2012	855244109	STARBUCKS CORP	-97 00	5,740 99	-3,292 86	5,740 99
MARSICO CAP MGMT LG	EQUITY	4/23/2012	855244109	STARBUCKS CORP	-8 00	464 89	-271 58	464 89
MARSICO CAP MGMT LG	EQUITY	5/10/2012	855244109	STARBUCKS CORP	-10 00	552 18	-339 47	552 18
MARSICO CAP MGMT LG	EQUITY	5/10/2012	855244109	STARBUCKS CORP	-19 00	1,042 04	-644 99	1,042 04
MARSICO CAP MGMT LG	EQUITY	5/10/2012	855244109	STARBUCKS CORP	-29 00	1,590 30	-984 46	1,590 30
MARSICO CAP MGMT LG	EQUITY	5/11/2012	855244109	STARBUCKS CORP	-10 00	550 98	-339 47	550 98
MARSICO CAP MGMT LG	EQUITY	5/11/2012	855244109	STARBUCKS CORP	-6 00	331 79	-203 68	331 79
MARSICO CAP MGMT LG	EQUITY	10/19/2012	855244109	STARBUCKS CORP	-8 00	370 04	-271 58	370 04
MARSICO CAP MGMT LG	EQUITY	10/19/2012	855244109	STARBUCKS CORP	-26 00	1,190 85	-882 62	1,190 85
MARSICO CAP MGMT LG	EQUITY	10/19/2012	855244109	STARBUCKS CORP	-52 00	2,383 72	-1,765 24	2,383 72
MARSICO CAP MGMT LG	EQUITY	10/25/2012	855244109	STARBUCKS CORP	-88 00	4,065 84	-2,987 34	4,065 84
MARSICO CAP MGMT LG	EQUITY	10/26/2012	855244109	STARBUCKS CORP	-57 00	2,601 67	-1,934 98	2,601 67
MARSICO CAP MGMT LG	EQUITY	10/26/2012	855244109	STARBUCKS CORP	-23 00	1,050 47	-780 78	1,050 47
MARSICO CAP MGMT LG	EQUITY	11/5/2012	855244109	STARBUCKS CORP	-20 00	1,021 01	-678 94	1,021 01
MARSICO CAP MGMT LG	EQUITY	11/5/2012	855244109	STARBUCKS CORP	-26 00	1,325 78	-882 62	1,325 78
MARSICO CAP MGMT LG	EQUITY	12/3/2012	855244109	STARBUCKS CORP	-26 00	1,341 96	-882 62	1,341 96
SASCO MID CAP VALUE	EQUITY	1/24/2012	86722A103	SUNCOKE ENERGY INC	-50 00	669 86	-611 60	669 86
SASCO MID CAP VALUE	EQUITY	1/25/2012	86722A103	SUNCOKE ENERGY INC	-30 00	407 79	-359 00	407 79
SASCO MID CAP VALUE	EQUITY	1/26/2012	86722A103	SUNCOKE ENERGY INC	-10 00	135 76	-115 74	135 76
SASCO MID CAP VALUE	EQUITY	1/27/2012	86722A103	SUNCOKE ENERGY INC	-20 00	272 26	-217 36	272 26
SASCO MID CAP VALUE	EQUITY	1/31/2012	86722A103	SUNCOKE ENERGY INC	-20 00	270 15	-206 15	270 15
SASCO MID CAP VALUE	EQUITY	2/1/2012	86722A103	SUNCOKE ENERGY INC	-20 00	279 22	-205 03	279 22
SASCO MID CAP VALUE	EQUITY	2/2/2012	86722A103	SUNCOKE ENERGY INC	-9 00	125 69	-92 20	125 69
SASCO MID CAP VALUE	EQUITY	1/27/2012	86722A103	SUNCOKE ENERGY INC	-0 14	1 89	-1 61	1 89
SASCO MID CAP VALUE	EQUITY	3/26/2012	86764P109	SUNOCO INC	-50 00	1,939 71	-2,021 74	1,939 71
SASCO MID CAP VALUE	EQUITY	5/31/2012	86764P109	SUNOCO INC	-20 00	932 32	-791 23	932 32
SASCO MID CAP VALUE	EQUITY	6/5/2012	86764P109	SUNOCO INC	-10 00	462 22	-394 36	462 22
SASCO MID CAP VALUE	EQUITY	6/6/2012	86764P109	SUNOCO INC	-10 00	464 21	-391 99	464 21
SASCO MID CAP VALUE	EQUITY	7/13/2012	86764P109	SUNOCO INC	-20 00	957 16	-783 30	957 16
SASCO MID CAP VALUE	EQUITY	7/16/2012	86764P109	SUNOCO INC	-20 00	958 67	-690 26	958 67
SASCO MID CAP VALUE	EQUITY	7/17/2012	86764P109	SUNOCO INC	-10 00	481 60	-344 59	481 60
SASCO MID CAP VALUE	EQUITY	7/20/2012	86764P109	SUNOCO INC	-10 00	481 04	-344 60	481 04
SASCO MID CAP VALUE	EQUITY	7/20/2012	86764P109	SUNOCO INC	-10 00	480 71	-344 59	480 71
SASCO MID CAP VALUE	EQUITY	9/14/2012	86764P109	SUNOCO INC	-40 00	1,893 18	-1,367 58	1,893 18
SASCO MID CAP VALUE	EQUITY	9/18/2012	86764P109	SUNOCO INC	-10 00	469 89	-341 51	469 89
SASCO MID CAP VALUE	EQUITY	9/19/2012	86764P109	SUNOCO INC	-20 00	939 27	-680 18	939 27
SASCO MID CAP VALUE	EQUITY	9/20/2012	86764P109	SUNOCO INC	-50 00	2,333 26	-1,647 34	2,333 26
SASCO MID CAP VALUE	EQUITY	9/21/2012	86764P109	SUNOCO INC	-90 00	4,230 63	-2,661 42	4,230 63
SASCO MID CAP VALUE	EQUITY	9/21/2012	86764P109	SUNOCO INC	-40 00	1,879 30	-1,150 74	1,879 30
MARSICO CAP MGMT LG	EQUITY	3/9/2012	872540109	TJX COS INC	-2 00	76 33	-47 11	76 33
SASCO MID CAP VALUE	EQUITY	3/26/2012	872540109	TJX COS INC	-50 00	1,951 96	-931 25	1,951 96
SASCO MID CAP VALUE	EQUITY	5/18/2012	872540109	TJX COS INC	-30 00	1,202 05	-558 75	1,202 05
SASCO MID CAP VALUE	EQUITY	5/21/2012	872540109	TJX COS INC	-10 00	400 28	-186 25	400 28
MARSICO CAP MGMT LG	EQUITY	6/27/2012	872540109	TJX COS INC	-70 00	2,953 22	-1,648 87	2,953 22
MARSICO CAP MGMT LG	EQUITY	6/28/2012	872540109	TJX COS INC	-35 00	1,446 34	-824 44	1,446 34
MARSICO CAP MGMT LG	EQUITY	6/29/2012	872540109	TJX COS INC	-21 00	897 14	-494 66	897 14
MARSICO CAP MGMT LG	EQUITY	6/29/2012	872540109	TJX COS INC	-11 00	470 11	-259 11	470 11
MARSICO CAP MGMT LG	EQUITY	6/29/2012	872540109	TJX COS INC	-143 00	6,100 77	-3,368 41	6,100 77
MARSICO CAP MGMT LG	EQUITY	8/3/2012	872540109	TJX COS INC	-1 00	45 26	-23 56	45 26
MARSICO CAP MGMT LG	EQUITY	8/3/2012	872540109	TJX COS INC	-5 00	226 18	-117 78	226 18
MARSICO CAP MGMT LG	EQUITY	8/6/2012	872540109	TJX COS INC	-3 00	135 48	-70 67	135 48
MARSICO CAP MGMT LG	EQUITY	8/6/2012	872540109	TJX COS INC	-29 00	1,313 01	-683 10	1,313 01
MARSICO CAP MGMT LG	EQUITY	8/7/2012	872540109	TJX COS INC	-20 00	903 76	-471 11	903 76
MARSICO CAP MGMT LG	EQUITY	8/7/2012	872540109	TJX COS INC	-19 00	857 50	-447 55	857 50
MARSICO CAP MGMT LG	EQUITY	8/8/2012	872540109	TJX COS INC	-10 00	450 88	-235 55	450 88
MARSICO CAP MGMT LG	EQUITY	8/8/2012	872540109	TJX COS INC	-72 00	3,240 19	-1,695 98	3,240 19
MARSICO CAP MGMT LG	EQUITY	8/9/2012	872540109	TJX COS INC	-3 00	135 04	-70 67	135 04
MARSICO CAP MGMT LG	EQUITY	8/9/2012	872540109	TJX COS INC	-63 00	2,833 34	-1,483 99	2,833 34
MARSICO CAP MGMT LG	EQUITY	8/10/2012	872540109	TJX COS INC	-4 00	177 35	-94 22	177 35
MARSICO CAP MGMT LG	EQUITY	8/10/2012	872540109	TJX COS INC	-36 00	1,596 30	-847 99	1,596 30

NATIONAL GRID FOUNDATION

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MARSICO CAP MGMT LG	EQUITY	8/13/2012	872540109	TJX COS INC	-24 00	1,062 28	-565 33	1,062 28
MARSICO CAP MGMT LG	EQUITY	8/13/2012	872540109	TJX COS INC	-63 00	2,789 92	-1,483 99	2,789 92
MARSICO CAP MGMT LG	EQUITY	9/27/2012	872540109	TJX COS INC	-9 00	403 73	-212 00	403 73
MARSICO CAP MGMT LG	EQUITY	10/12/2012	872540109	TJX COS INC	-6 00	257 75	-141 33	257 75
MARSICO CAP MGMT LG	EQUITY	10/12/2012	872540109	TJX COS INC	-9 00	386 95	-212 00	386 95
MARSICO CAP MGMT LG	EQUITY	10/12/2012	872540109	TJX COS INC	-2 00	86 21	-47 11	86 21
MARSICO CAP MGMT LG	EQUITY	10/15/2012	872540109	TJX COS INC	-40 00	1,724 36	-942 21	1,724 36
MARSICO CAP MGMT LG	EQUITY	10/15/2012	872540109	TJX COS INC	-6 00	257 42	-141 33	257 42
MARSICO CAP MGMT LG	EQUITY	10/15/2012	872540109	TJX COS INC	-11 00	475 51	-259 11	475 51
MARSICO CAP MGMT LG	EQUITY	10/16/2012	872540109	TJX COS INC	-10 00	431 68	-235 55	431 68
MARSICO CAP MGMT LG	EQUITY	10/16/2012	872540109	TJX COS INC	-7 00	303 02	-164 89	303 02
MARSICO CAP MGMT LG	EQUITY	10/19/2012	872540109	TJX COS INC	-34 00	1,447 00	-800 88	1,447 00
MARSICO CAP MGMT LG	EQUITY	10/25/2012	872540109	TJX COS INC	-6 00	247 72	-141 33	247 72
MARSICO CAP MGMT LG	EQUITY	10/25/2012	872540109	TJX COS INC	-20 00	826 40	-471 11	826 40
MARSICO CAP MGMT LG	EQUITY	10/26/2012	872540109	TJX COS INC	-7 00	284 94	-164 89	284 94
MARSICO CAP MGMT LG	EQUITY	10/26/2012	872540109	TJX COS INC	-51 00	2,081 80	-1,201 32	2,081 80
MARSICO CAP MGMT LG	EQUITY	11/13/2012	872540109	TJX COS INC	-54 00	2,267 13	-1,271 99	2,267 13
MARSICO CAP MGMT LG	EQUITY	11/13/2012	872540109	TJX COS INC	-39 00	1,636 55	-918 66	1,636 55
MARSICO CAP MGMT LG	EQUITY	11/13/2012	872540109	TJX COS INC	-21 00	881 98	-494 66	881 98
MARSICO CAP MGMT LG	EQUITY	11/13/2012	872540109	TJX COS INC	-5 00	209 96	-117 78	209 96
MARSICO CAP MGMT LG	EQUITY	12/3/2012	872540109	TJX COS INC	-6 00	264 49	-141 33	264 49
MARSICO CAP MGMT LG	EQUITY	12/4/2012	872540109	TJX COS INC	-9 00	394 63	-212 00	394 63
MARSICO CAP MGMT LG	EQUITY	12/19/2012	872540109	TJX COS INC	-6 00	259 64	-141 33	259 64
MARSICO CAP MGMT LG	EQUITY	12/19/2012	872540109	TJX COS INC	-8 00	346 22	-188 44	346 22
MARSICO CAP MGMT LG	EQUITY	12/20/2012	872540109	TJX COS INC	-27 00	1,143 00	-635 99	1,143 00
MARSICO CAP MGMT LG	EQUITY	12/20/2012	872540109	TJX COS INC	-6 00	254 84	-141 33	254 84
MARSICO CAP MGMT LG	EQUITY	12/20/2012	872540109	TJX COS INC	-3 00	126 21	-70 67	126 21
LORD ABBETT CONV FIX	EQUITY	4/17/2012	881624209	TEVA PHARMACEUTICAL INDUSTRIES	-7 00	319 33	-1,054 79	319 33
SASCO MID CAP VALUE	EQUITY	3/26/2012	884315102	THOMAS & BETTS CORP	-192 00	13,767 11	-7,751 52	13,767 11
MARSICO CAP MGMT LG	EQUITY	1/3/2012	886547108	TIFFANY & CO	-10 00	664 43	-457 53	664 43
MARSICO CAP MGMT LG	EQUITY	1/3/2012	886547108	TIFFANY & CO	-2 00	133 71	-91 51	133 71
MARSICO CAP MGMT LG	EQUITY	1/3/2012	886547108	TIFFANY & CO	-4 00	270 07	-183 01	270 07
MARSICO CAP MGMT LG	EQUITY	1/4/2012	886547108	TIFFANY & CO	-2 00	133 80	-91 51	133 80
MARSICO CAP MGMT LG	EQUITY	1/4/2012	886547108	TIFFANY & CO	-5 00	334 39	-228 76	334 39
MARSICO CAP MGMT LG	EQUITY	1/4/2012	886547108	TIFFANY & CO	-26 00	1,732 88	-1,189 56	1,732 88
MARSICO CAP MGMT LG	EQUITY	1/5/2012	886547108	TIFFANY & CO	-17 00	1,122 85	-777 79	1,122 85
MARSICO CAP MGMT LG	EQUITY	1/5/2012	886547108	TIFFANY & CO	-38 00	2,516 01	-1,738 60	2,516 01
MARSICO CAP MGMT LG	EQUITY	3/9/2012	887317303	TIME WARNER INC	-7 00	258 11	-254 71	258 11
MARSICO CAP MGMT LG	EQUITY	3/13/2012	887317303	TIME WARNER INC	-13 00	474 26	-473 04	474 26
MARSICO CAP MGMT LG	EQUITY	3/13/2012	887317303	TIME WARNER INC	-15 00	546 50	-545 82	546 50
MARSICO CAP MGMT LG	EQUITY	3/13/2012	887317303	TIME WARNER INC	-11 00	401 78	-400 27	401 78
MARSICO CAP MGMT LG	EQUITY	3/13/2012	887317303	TIME WARNER INC	-20 00	728 18	-727 76	728 18
MARSICO CAP MGMT LG	EQUITY	3/14/2012	887317303	TIME WARNER INC	-1,056 00	37,920 80	-38,425 47	37,920 80
MARSICO CAP MGMT LG	EQUITY	12/12/2012	902973304	US BANCORP	-321 00	10,261 26	-8,113 42	10,261 26
MARSICO CAP MGMT LG	EQUITY	12/12/2012	902973304	US BANCORP	-56 00	1,793 35	-1,415 42	1,793 35
MARSICO CAP MGMT LG	EQUITY	12/19/2012	902973304	US BANCORP	-10 00	321 72	-252 75	321 72
MARSICO CAP MGMT LG	EQUITY	12/19/2012	902973304	US BANCORP	-4 00	128 74	-101 10	128 74
MARSICO CAP MGMT LG	EQUITY	12/20/2012	902973304	US BANCORP	-391 00	12,543 11	-9,882 70	12,543 11
MARSICO CAP MGMT LG	EQUITY	12/20/2012	902973304	US BANCORP	-24 00	771 69	-606 61	771 69
MARSICO CAP MGMT LG	EQUITY	3/27/2012	907818108	UNION PACIFIC CORP	-57 00	6,297 13	-3,984 77	6,297 13
MARSICO CAP MGMT LG	EQUITY	6/21/2012	907818108	UNION PACIFIC CORP	-17 00	1,966 25	-1,188 44	1,966 25
MARSICO CAP MGMT LG	EQUITY	6/21/2012	907818108	UNION PACIFIC CORP	-8 00	932 97	-559 27	932 97
MARSICO CAP MGMT LG	EQUITY	6/21/2012	907818108	UNION PACIFIC CORP	-10 00	1,173 67	-699 08	1,173 67
MARSICO CAP MGMT LG	EQUITY	6/22/2012	907818108	UNION PACIFIC CORP	-19 00	2,176 00	-1,328 25	2,176 00
MARSICO CAP MGMT LG	EQUITY	6/22/2012	907818108	UNION PACIFIC CORP	-19 00	2,165 17	-1,328 26	2,165 17
MARSICO CAP MGMT LG	EQUITY	6/22/2012	907818108	UNION PACIFIC CORP	-22 00	2,508 92	-1,537 98	2,508 92
MARSICO CAP MGMT LG	EQUITY	7/20/2012	907818108	UNION PACIFIC CORP	-2 00	242 32	-139 82	242 32
MARSICO CAP MGMT LG	EQUITY	7/20/2012	907818108	UNION PACIFIC CORP	-2 00	241 31	-139 82	241 31
MARSICO CAP MGMT LG	EQUITY	7/20/2012	907818108	UNION PACIFIC CORP	-27 00	3,232 92	-1,887 52	3,232 92
MARSICO CAP MGMT LG	EQUITY	7/23/2012	907818108	UNION PACIFIC CORP	-2 00	235 53	-139 82	235 53
MARSICO CAP MGMT LG	EQUITY	7/23/2012	907818108	UNION PACIFIC CORP	-26 00	3,052 17	-1,817 61	3,052 17
MARSICO CAP MGMT LG	EQUITY	9/27/2012	907818108	UNION PACIFIC CORP	-7 00	830 52	-489 36	830 52
MARSICO CAP MGMT LG	EQUITY	10/18/2012	907818108	UNION PACIFIC CORP	-4 00	502 42	-279 63	502 42
MARSICO CAP MGMT LG	EQUITY	10/18/2012	907818108	UNION PACIFIC CORP	-11 00	1,381 80	-768 99	1,381 80
MARSICO CAP MGMT LG	EQUITY	10/19/2012	907818108	UNION PACIFIC CORP	-10 00	1,242 01	-699 08	1,242 01
MARSICO CAP MGMT LG	EQUITY	10/19/2012	907818108	UNION PACIFIC CORP	-6 00	746 17	-419 45	746 17

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MARSICO CAP MGMT LG	EQUITY	5/10/2012	92826C839	VISA INC	-27 00	3,188 74	-2,337 27	3,188 74
MARSICO CAP MGMT LG	EQUITY	5/10/2012	92826C839	VISA INC	-46 00	5,449 74	-3,982 02	5,449 74
MARSICO CAP MGMT LG	EQUITY	5/14/2012	92826C839	VISA INC	-2 00	236 36	-173 13	236 36
MARSICO CAP MGMT LG	EQUITY	5/14/2012	92826C839	VISA INC	-19 00	2,229 49	-1,644 75	2,229 49
MARSICO CAP MGMT LG	EQUITY	5/15/2012	92826C839	VISA INC	-2 00	234 03	-173 13	234 03
MARSICO CAP MGMT LG	EQUITY	5/15/2012	92826C839	VISA INC	-19 00	2,228 66	-1,644 75	2,228 66
MARSICO CAP MGMT LG	EQUITY	5/16/2012	92826C839	VISA INC	-13 00	1,526 39	-1,125 35	1,526 39
MARSICO CAP MGMT LG	EQUITY	5/16/2012	92826C839	VISA INC	-3 00	351 02	-259 70	351 02
MARSICO CAP MGMT LG	EQUITY	11/9/2012	92826C839	VISA INC	-9 00	1,284 94	-779 09	1,284 94
MARSICO CAP MGMT LG	EQUITY	12/3/2012	92826C839	VISA INC	-2 00	297 71	-173 13	297 71
MARSICO CAP MGMT LG	EQUITY	10/18/2012	928563402	VMWARE INC	-2 00	172 62	-191 86	172 62
MARSICO CAP MGMT LG	EQUITY	10/19/2012	928563402	VMWARE INC	-8 00	672 34	-767 44	672 34
MARSICO CAP MGMT LG	EQUITY	10/22/2012	928563402	VMWARE INC	-2 00	166 69	-191 86	166 69
MARSICO CAP MGMT LG	EQUITY	10/22/2012	928563402	VMWARE INC	-4 00	331 79	-383 72	331 79
MARSICO CAP MGMT LG	EQUITY	10/23/2012	928563402	VMWARE INC	-5 00	414 80	-479 65	414 80
MARSICO CAP MGMT LG	EQUITY	11/14/2012	928563402	VMWARE INC	-21 00	1,818 16	-1,977 93	1,818 16
MARSICO CAP MGMT LG	EQUITY	9/14/2012	931142103	WAL-MART STORES INC	-34 00	2,527 87	-2,350 87	2,527 87
MARSICO CAP MGMT LG	EQUITY	10/3/2012	931142103	WAL-MART STORES INC	-12 00	886 42	-829 72	886 42
MARSICO CAP MGMT LG	EQUITY	10/3/2012	931142103	WAL-MART STORES INC	-8 00	592 21	-553 15	592 21
MARSICO CAP MGMT LG	EQUITY	11/1/2012	931142103	WAL-MART STORES INC	-59 00	4,346 02	-4,079 45	4,346 02
MARSICO CAP MGMT LG	EQUITY	11/1/2012	931142103	WAL-MART STORES INC	-17 00	1,250 71	-1,175 44	1,250 71
SASCO MID CAP VALUE	EQUITY	1/4/2012	94106L109	WASTE MANAGEMENT INC	-30 00	970 49	-996 00	970 49
SASCO MID CAP VALUE	EQUITY	1/5/2012	94106L109	WASTE MANAGEMENT INC	-60 00	1,953 82	-1,992 00	1,953 82
SASCO MID CAP VALUE	EQUITY	1/5/2012	94106L109	WASTE MANAGEMENT INC	-40 00	1,294 13	-1,328 00	1,294 13
SASCO MID CAP VALUE	EQUITY	1/6/2012	94106L109	WASTE MANAGEMENT INC	-30 00	987 27	-996 00	987 27
SASCO MID CAP VALUE	EQUITY	3/26/2012	962166104	WEYERHAEUSER CO	-40 00	868 38	-1,663 45	868 38
SASCO MID CAP VALUE	EQUITY	8/17/2012	962166104	WEYERHAEUSER CO	-20 00	480 96	-831 73	480 96
SASCO MID CAP VALUE	EQUITY	8/17/2012	962166104	WEYERHAEUSER CO	-20 00	481 79	-831 73	481 79
SASCO MID CAP VALUE	EQUITY	9/14/2012	962166104	WEYERHAEUSER CO	-20 00	544 04	-482 34	544 04
SASCO MID CAP VALUE	EQUITY	9/18/2012	962166104	WEYERHAEUSER CO	-30 00	790 90	-585 98	790 90
SASCO MID CAP VALUE	EQUITY	2/7/2012	969457100	WILLIAMS COS INC/THE	-10 00	291 08	-250 11	291 08
SASCO MID CAP VALUE	EQUITY	2/7/2012	969457100	WILLIAMS COS INC/THE	-10 00	290 52	-250 11	290 52
SASCO MID CAP VALUE	EQUITY	3/26/2012	969457100	WILLIAMS COS INC/THE	-70 00	2,123 06	-1,735 87	2,123 06
SASCO MID CAP VALUE	EQUITY	4/23/2012	969457100	WILLIAMS COS INC/THE	-20 00	643 89	-491 69	643 89
SASCO MID CAP VALUE	EQUITY	4/23/2012	969457100	WILLIAMS COS INC/THE	-10 00	322 53	-245 30	322 53
SASCO MID CAP VALUE	EQUITY	8/17/2012	969457100	WILLIAMS COS INC/THE	-20 00	644 13	-490 60	644 13
SASCO MID CAP VALUE	EQUITY	8/20/2012	969457100	WILLIAMS COS INC/THE	-20 00	643 95	-354 66	643 95
SASCO MID CAP VALUE	EQUITY	8/20/2012	969457100	WILLIAMS COS INC/THE	-30 00	964 23	-525 99	964 23
SASCO MID CAP VALUE	EQUITY	2/13/2012	98212B103	WPX ENERGY INC	-20 00	345 80	-336 15	345 80
SASCO MID CAP VALUE	EQUITY	2/14/2012	98212B103	WPX ENERGY INC	-30 00	525 30	-481 82	525 30
SASCO MID CAP VALUE	EQUITY	2/15/2012	98212B103	WPX ENERGY INC	-30 00	540 71	-339 20	540 71
SASCO MID CAP VALUE	EQUITY	2/15/2012	98212B103	WPX ENERGY INC	-20 00	358 87	-213 68	358 87
SASCO MID CAP VALUE	EQUITY	2/16/2012	98212B103	WPX ENERGY INC	-10 00	185 04	-106 84	185 04
SASCO MID CAP VALUE	EQUITY	2/17/2012	98212B103	WPX ENERGY INC	-80 00	1,511 28	-854 72	1,511 28
MARSICO CAP MGMT LG	EQUITY	3/27/2012	983134107	WYNN RESORTS LTD	-56 00	7,254 69	-5,141 58	7,254 69
MARSICO CAP MGMT LG	EQUITY	4/20/2012	983134107	WYNN RESORTS LTD	-2 00	258 45	-183 63	258 45
MARSICO CAP MGMT LG	EQUITY	7/5/2012	983134107	WYNN RESORTS LTD	-7 00	698 87	-642 70	698 87
MARSICO CAP MGMT LG	EQUITY	7/12/2012	983134107	WYNN RESORTS LTD	-9 00	877 13	-826 33	877 13
MARSICO CAP MGMT LG	EQUITY	7/12/2012	983134107	WYNN RESORTS LTD	-2 00	194 84	-183 63	194 84
MARSICO CAP MGMT LG	EQUITY	3/9/2012	98742U100	YOUKU TUDOU INC	-10 00	252 08	-358 70	252 08
MARSICO CAP MGMT LG	EQUITY	3/9/2012	98742U100	YOUKU TUDOU INC	-16 00	407 95	-573 92	407 95
MARSICO CAP MGMT LG	EQUITY	6/19/2012	98742U100	YOUKU TUDOU INC	-13 00	315 58	-466 31	315 58
MARSICO CAP MGMT LG	EQUITY	6/20/2012	98742U100	YOUKU TUDOU INC	-9 00	216 03	-322 83	216 03
MARSICO CAP MGMT LG	EQUITY	6/20/2012	98742U100	YOUKU TUDOU INC	-73 00	1,750 54	-2,618 50	1,750 54
MARSICO CAP MGMT LG	EQUITY	6/21/2012	98742U100	YOUKU TUDOU INC	-38 00	913 31	-1,363 06	913 31
MARSICO CAP MGMT LG	EQUITY	6/21/2012	98742U100	YOUKU TUDOU INC	-6 00	141 38	-215 22	141 38
MARSICO CAP MGMT LG	EQUITY	6/22/2012	98742U100	YOUKU TUDOU INC	-11 00	247 93	-394 57	247 93
MARSICO CAP MGMT LG	EQUITY	6/25/2012	98742U100	YOUKU TUDOU INC	-3 00	63 68	-107 61	63 68
MARSICO CAP MGMT LG	EQUITY	6/26/2012	98742U100	YOUKU TUDOU INC	-24 00	512 61	-860 88	512 61
MARSICO CAP MGMT LG	EQUITY	6/26/2012	98742U100	YOUKU TUDOU INC	-8 00	171 01	-286 96	171 01
MARSICO CAP MGMT LG	EQUITY	6/27/2012	98742U100	YOUKU TUDOU INC	-124 00	2,637 42	-4,447 87	2,637 42
MARSICO CAP MGMT LG	EQUITY	2/14/2012	988498101	YUM! BRANDS INC	-9 00	573 82	-422 85	573 82
MARSICO CAP MGMT LG	EQUITY	2/14/2012	988498101	YUM! BRANDS INC	-21 00	1,342 23	-986 66	1,342 23
MARSICO CAP MGMT LG	EQUITY	2/14/2012	988498101	YUM! BRANDS INC	-12 00	766 30	-563 81	766 30
MARSICO CAP MGMT LG	EQUITY	2/15/2012	988498101	YUM! BRANDS INC	-34 00	2,175 01	-1,597 45	2,175 01
MARSICO CAP MGMT LG	EQUITY	2/15/2012	988498101	YUM! BRANDS INC	-21 00	1,342 82	-986 66	1,342 82

MARSICO CAP MGMT LG EQUITY	2/17/2012	988498101	YUM! BRANDS INC	-24 00	1,566 25	-1,127 61	1,566 25
MARSICO CAP MGMT LG EQUITY	2/17/2012	988498101	YUM! BRANDS INC	-97 00	6,285 48	-4,557 44	6,285 48
MARSICO CAP MGMT LG EQUITY	7/31/2012	988498101	YUM! BRANDS INC	-4 00	262 02	-211 16	262 02
MARSICO CAP MGMT LG EQUITY	7/31/2012	988498101	YUM! BRANDS INC	-31 00	2,038 85	-1,636 53	2,038 85
MARSICO CAP MGMT LG EQUITY	8/1/2012	988498101	YUM! BRANDS INC	-19 00	1,234 48	-1,003 03	1,234 48
MARSICO CAP MGMT LG EQUITY	8/20/2012	988498101	YUM! BRANDS INC	-4 00	260 82	-211 16	260 82
MARSICO CAP MGMT LG EQUITY	8/21/2012	988498101	YUM! BRANDS INC	-21 00	1,376 34	-1,108 62	1,376 34
MARSICO CAP MGMT LG EQUITY	8/21/2012	988498101	YUM! BRANDS INC	-29 00	1,899 93	-1,530 94	1,899 93
MARSICO CAP MGMT LG EQUITY	8/22/2012	988498101	YUM! BRANDS INC	-5 00	327 40	-263 96	327 40
MARSICO CAP MGMT LG EQUITY	8/22/2012	988498101	YUM! BRANDS INC	-20 00	1,309 84	-1,055 82	1,309 84
MARSICO CAP MGMT LG EQUITY	8/23/2012	988498101	YUM! BRANDS INC	-4 00	260 26	-211 16	260 26
MARSICO CAP MGMT LG EQUITY	8/24/2012	988498101	YUM! BRANDS INC	-5 00	319 05	-263 96	319 05
MARSICO CAP MGMT LG EQUITY	8/24/2012	988498101	YUM! BRANDS INC	-14 00	894 37	-739 08	894 37
MARSICO CAP MGMT LG EQUITY	8/24/2012	988498101	YUM! BRANDS INC	-8 00	512 27	-422 33	512 27
MARSICO CAP MGMT LG EQUITY	8/27/2012	988498101	YUM! BRANDS INC	-23 00	1,467 87	-1,214 20	1,467 87
MARSICO CAP MGMT LG EQUITY	8/31/2012	988498101	YUM! BRANDS INC	-9 00	571 81	-475 12	571 81
MARSICO CAP MGMT LG EQUITY	8/31/2012	988498101	YUM! BRANDS INC	-2 00	127 20	-105 58	127 20
MARSICO CAP MGMT LG EQUITY	8/31/2012	988498101	YUM! BRANDS INC	-4 00	254 27	-211 16	254 27
MARSICO CAP MGMT LG EQUITY	9/4/2012	988498101	YUM! BRANDS INC	-6 00	379 37	-316 75	379 37
MARSICO CAP MGMT LG EQUITY	9/5/2012	988498101	YUM! BRANDS INC	-15 00	950 12	-791 87	950 12
MARSICO CAP MGMT LG EQUITY	9/6/2012	988498101	YUM! BRANDS INC	-27 00	1,736 23	-1,425 36	1,736 23
MARSICO CAP MGMT LG EQUITY	9/11/2012	988498101	YUM! BRANDS INC	-50 00	3,357 15	-2,639 56	3,357 15
MARSICO CAP MGMT LG EQUITY	9/11/2012	988498101	YUM! BRANDS INC	-2 00	135 04	-105 58	135 04
MARSICO CAP MGMT LG EQUITY	9/27/2012	988498101	YUM! BRANDS INC	-14 00	944 42	-739 08	944 42
MARSICO CAP MGMT LG EQUITY	9/27/2012	988498101	YUM! BRANDS INC	-15 00	1,012 76	-791 87	1,012 76
MARSICO CAP MGMT LG EQUITY	9/27/2012	988498101	YUM! BRANDS INC	-35 00	2,363 81	-1,847 69	2,363 81
MARSICO CAP MGMT LG EQUITY	11/9/2012	988498101	YUM! BRANDS INC	-5 00	359 98	-263 96	359 98
MARSICO CAP MGMT LG EQUITY	11/12/2012	988498101	YUM! BRANDS INC	-20 00	1,448 43	-1,055 82	1,448 43
PIMCO TOTAL RETURN F EQUITY	3/28/2012	9999999A5	COMMIT TO PUR MUTUAL FD	-350,000 00	350,000 00	-350,000 00	350,000 00
WESTERN ASSET BOND EQUITY	3/30/2012	9999999A5	COMMIT TO PUR MUTUAL FD	-350,000 00	350,000 00	-350,000 00	350,000 00
RANGER INV MGMT SM EQUITY	7/3/2012	9999999A5	COMMIT TO PUR MUTUAL FD	-350,000 00	350,000 00	-350,000 00	350,000 00
RANGER INV MGMT SM EQUITY	7/17/2012	9999999A5	COMMIT TO PUR MUTUAL FD	-18,363 36	18,363 36	-18,363 36	18,363 36
FRIESS SMALL CAP GRO EQUITY	6/29/2012	999D65537	FRIESS SMALL CAP TRUST	-220 59	370,333 32	-375,000 00	370,333 32
SSGA INDEX FUND-S&P4 EQUITY	12/20/2012	999F38596	S & P MIDCAP INDEX CTF	-1,771 66	50,000 00	-38,126 64	50,000 00
ARTIO INTL EQUITY FU EQUITY	6/29/2012	999F72801	ARTIO INTL EQUITY FD II LLC	-1,391,598 75	1,391,598 75	-1,724,353 11	1,391,598 75
ARTIO INTL EQUITY FU EQUITY	6/29/2012	999F72801	ARTIO INTL EQUITY FD II LLC	-66,385 77	66,385 77	0 00	66,385 77
ARTIO INTL EQUITY FU EQUITY	6/29/2012	999F72801	ARTIO INTL EQUITY FD II LLC	-2,190 48	2,190 48	0 00	2,190 48
SS S&P 500 INDEX FUN EQUITY	3/27/2012	999F73122	SSGA S & P 500 CTF	-3,254 99	200,000 00	-182,914 88	200,000 00
SS S&P 500 INDEX FUN EQUITY	8/23/2012	999F73122	SSGA S & P 500 CTF	-2,435 26	150,000 00	-118,958 29	150,000 00
SS S&P 500 INDEX FUN EQUITY	12/20/2012	999F73122	SSGA S & P 500 CTF	-4,695 94	300,000 00	-228,778 14	300,000 00
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-14 00	921 72	-755 79	921 72
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-12 00	790 74	-647 82	790 74
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-16 00	1,054 38	-863 76	1,054 38
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-3 00	197 06	-161 95	197 06
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-6 00	395 77	-323 91	395 77
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-9 00	591 31	-485 86	591 31
MARSICO CAP MGMT LG EQUITY	9/14/2012	G1151C101	ACCENTURE PLC	-6 00	394 85	-323 91	394 85
MARSICO CAP MGMT LG EQUITY	10/5/2012	G1151C101	ACCENTURE PLC	-37 00	2,618 93	-1,997 44	2,618 93
MARSICO CAP MGMT LG EQUITY	10/8/2012	G1151C101	ACCENTURE PLC	-20 00	1,412 54	-1,079 69	1,412 54
MARSICO CAP MGMT LG EQUITY	10/8/2012	G1151C101	ACCENTURE PLC	-33 00	2,325 37	-1,781 50	2,325 37
MARSICO CAP MGMT LG EQUITY	10/18/2012	G1151C101	ACCENTURE PLC	-6 00	412 79	-323 91	412 79
MARSICO CAP MGMT LG EQUITY	10/18/2012	G1151C101	ACCENTURE PLC	-21 00	1,451 07	-1,133 68	1,451 07
MARSICO CAP MGMT LG EQUITY	10/18/2012	G1151C101	ACCENTURE PLC	-5 00	346 56	-269 92	346 56
MARSICO CAP MGMT LG EQUITY	10/19/2012	G1151C101	ACCENTURE PLC	-15 00	1,022 46	-809 77	1,022 46
MARSICO CAP MGMT LG EQUITY	10/19/2012	G1151C101	ACCENTURE PLC	-4 00	273 14	-215 94	273 14
MARSICO CAP MGMT LG EQUITY	10/19/2012	G1151C101	ACCENTURE PLC	-14 00	953 29	-755 79	953 29
MARSICO CAP MGMT LG EQUITY	10/22/2012	G1151C101	ACCENTURE PLC	-23 00	1,552 86	-1,241 65	1,552 86
MARSICO CAP MGMT LG EQUITY	10/22/2012	G1151C101	ACCENTURE PLC	-51 00	3,445 03	-2,753 22	3,445 03
MARSICO CAP MGMT LG EQUITY	11/14/2012	G1151C101	ACCENTURE PLC	-41 00	2,683 38	-2,213 37	2,683 38
MARSICO CAP MGMT LG EQUITY	12/3/2012	G1151C101	ACCENTURE PLC	-11 00	747 86	-593 83	747 86
MARSICO CAP MGMT LG EQUITY	12/3/2012	G1151C101	ACCENTURE PLC	-9 00	611 97	-485 86	611 97
MARSICO CAP MGMT LG EQUITY	12/12/2012	G1151C101	ACCENTURE PLC	-12 00	843 82	-647 82	843 82
MARSICO CAP MGMT LG EQUITY	6/25/2012	G1151C101	ACCENTURE PLC	-23 00	1,300 16	-1,241 65	1,300 16
MARSICO CAP MGMT LG EQUITY	6/25/2012	G1151C101	ACCENTURE PLC	-18 00	1,018 10	-971 73	1,018 10
MARSICO CAP MGMT LG EQUITY	6/26/2012	G1151C101	ACCENTURE PLC	-14 00	791 95	-755 79	791 95
MARSICO CAP MGMT LG EQUITY	6/26/2012	G1151C101	ACCENTURE PLC	-13 00	735 72	-701 80	735 72

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MARSICO CAP MGMT LG	EQUITY	6/26/2012	G1151C101	ACCENTURE PLC	-3 00	170 12	-161 95	170 12
MARSICO CAP MGMT LG	EQUITY	9/6/2012	G7945M107	SEAGATE TECHNOLOGY	-23 00	728 98	-777 17	728 98
MARSICO CAP MGMT LG	EQUITY	9/6/2012	G7945M107	SEAGATE TECHNOLOGY	-2 00	63 35	-67 58	63 35
MARSICO CAP MGMT LG	EQUITY	9/7/2012	G7945M107	SEAGATE TECHNOLOGY	-2 00	61 74	-67 58	61 74
MARSICO CAP MGMT LG	EQUITY	9/7/2012	G7945M107	SEAGATE TECHNOLOGY	-87 00	2,696 62	-2,939 74	2,696 62
MARSICO CAP MGMT LG	EQUITY	9/7/2012	G7945M107	SEAGATE TECHNOLOGY	-28 00	866 57	-946 12	866 57
MARSICO CAP MGMT LG	EQUITY	9/10/2012	G7945M107	SEAGATE TECHNOLOGY	-5 00	150 72	-168 95	150 72
MARSICO CAP MGMT LG	EQUITY	9/10/2012	G7945M107	SEAGATE TECHNOLOGY	-52 00	1,564 67	-1,757 09	1,564 67
LORD ABBETT CONV FIX	EQUITY	2/3/2012	G98290102	XL GROUP PLC	-693 00	14,546 83	-12,641 65	14,546 83
MARSICO CAP MGMT LG	EQUITY	9/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-20 00	970 95	-1,141 86	970 95
MARSICO CAP MGMT LG	EQUITY	9/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-2 00	96 76	-114 19	96 76
MARSICO CAP MGMT LG	EQUITY	9/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-13 00	624 31	-742 21	624 31
MARSICO CAP MGMT LG	EQUITY	9/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-2 00	96 00	-114 19	96 00
MARSICO CAP MGMT LG	EQUITY	9/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-2 00	97 25	-114 19	97 25
MARSICO CAP MGMT LG	EQUITY	9/14/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-2 00	96 03	-114 19	96 03
MARSICO CAP MGMT LG	EQUITY	9/14/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-16 00	764 86	-913 48	764 86
MARSICO CAP MGMT LG	EQUITY	9/14/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-36 00	1,708 03	-2,055 34	1,708 03
MARSICO CAP MGMT LG	EQUITY	9/17/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-15 00	708 10	-856 40	708 10
MARSICO CAP MGMT LG	EQUITY	9/17/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-15 00	707 46	-856 39	707 46
MARSICO CAP MGMT LG	EQUITY	7/12/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-28 00	1,231 78	-1,598 60	1,231 78
MARSICO CAP MGMT LG	EQUITY	7/12/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-16 00	708 15	-913 49	708 15
MARSICO CAP MGMT LG	EQUITY	7/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-28 00	1,253 25	-1,598 60	1,253 25
MARSICO CAP MGMT LG	EQUITY	7/13/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-4 00	178 69	-228 37	178 69
MARSICO CAP MGMT LG	EQUITY	7/19/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-17 00	849 76	-970 58	849 76
MARSICO CAP MGMT LG	EQUITY	7/25/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-4 00	191 39	-228 37	191 39
MARSICO CAP MGMT LG	EQUITY	7/25/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-45 00	2,146 25	-2,569 19	2,146 25
MARSICO CAP MGMT LG	EQUITY	7/25/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-8 00	382 08	-456 74	382 08
MARSICO CAP MGMT LG	EQUITY	8/24/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-14 00	691 07	-799 30	691 07
MARSICO CAP MGMT LG	EQUITY	8/27/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-6 00	293 77	-342 56	293 77
MARSICO CAP MGMT LG	EQUITY	8/27/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-13 00	631 77	-742 21	631 77
MARSICO CAP MGMT LG	EQUITY	8/28/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-6 00	288 75	-342 56	288 75
MARSICO CAP MGMT LG	EQUITY	9/6/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-10 00	482 24	-570 93	482 24
MARSICO CAP MGMT LG	EQUITY	9/6/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-33 00	1,602 05	-1,884 07	1,602 05
MARSICO CAP MGMT LG	EQUITY	9/12/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-18 00	863 26	-1,027 67	863 26
MARSICO CAP MGMT LG	EQUITY	9/12/2012	M22465104	CHECK POINT SOFTWARE TECHNOLO	-2 00	95 96	-114 19	95 96
						5,462,377 25	-5,396,668 62	5,461,791 89
PIMCO TOTAL RETURN F	FIXED INCOME SECURITIES	5/25/2012	693390700	PIMCO TOTAL RETURN FUND	-20,480 86	230,000 00	-227,341 75	230,000 00
PIMCO TOTAL RETURN F	FIXED INCOME SECURITIES	12/7/2012	693390700	PIMCO TOTAL RETURN FUND	-6,443 30	75,000 00	-74,032 78	75,000 00
PIMCO TOTAL RETURN F	FIXED INCOME SECURITIES	12/19/2012	693390700	PIMCO TOTAL RETURN FUND	-4,413 06	50,000 00	-50,132 40	50,000 00
WESTERN ASSET BOND	FIXED INCOME SECURITIES	5/25/2012	957663305	WESTERN ASSET CORE BOND FUND	-12,417 22	150,000 00	-148,897 91	150,000 00
WESTERN ASSET BOND	FIXED INCOME SECURITIES	12/7/2012	957663305	WESTERN ASSET CORE BOND FUND	-4,032 26	50,000 00	-49,861 39	50,000 00
WESTERN ASSET BOND	FIXED INCOME SECURITIES	12/19/2012	957663305	WESTERN ASSET CORE BOND FUND	-8,097 17	100,000 00	-97,260 16	100,000 00
						655,000 00	-647,526 39	655,000 00
MACKAY SHIELDS CONVE	OTHER	3/27/2012	56063N600	MAINSTAY CONVERTIBLE FUND	-9,689 92	150,000 00	-164,522 52	150,000 00
						150,000 00	-164,522 52	150,000 00
LORD ABBETT CONV FIX	PREFERRED SECURITIES	6/21/2012	91912E204	VALE SA	-0 41	8 09	-12 93	8 09
LORD ABBETT CONV FIX	PREFERRED SECURITIES	6/27/2012	91912E204	VALE SA	-387 00	7,212 12	-10,875 37	7,212 12
						7,220 21	-10,888 30	7,220 21
						13,463,002 86	-13,404,661 45	13,452,483 00
						8,486,882.77	-8,428,541 36	8,476,362 91