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 , 2012, and ending , 20

Name of foundation TONY AND RENEE MARLON CHARITABLE FOUNDATION

A Employer identification number 20-5104500

Number and street (or P O box number if mail is not delivered to street address) 1645 VILLAGE CENTER CIRCLE, STE 170

Room/suite

B Telephone number (see instructions) (702) 834-7333

City or town, state, and ZIP code LAS VEGAS, NV 89134

C If exemption application is pending, check here ▶ ☐

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

D 1 Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: [X] 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) ▶ $ 32,838,680.

J Accounting method: [X] Cash ☐ Accrual ☐ Other (specify) (Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc, received (attach schedule)				
	2 Check ▶ [X] if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	304,601.	304,601.		ATCH 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	515,691.			
	b Gross sales price for all assets on line 6a 7,145,441.				
	7 Capital gain net income (from Part IV, line 2)		515,691.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule) ATCH 2	5,122.	5,122.		
	12 **Total.** Add lines 1 through 11	825,414.	825,414.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule) ATCH 3	1,000.			1,000.
	b Accounting fees (attach schedule) ATCH 4	7,000.			7,000.
	c Other professional fees (attach schedule) *	594,841.	508,273.		86,568.
	17 Interest ATCH 6	331,632.	331,632.		
	18 Taxes (attach schedule) (see instructions) ATCH 7	9,339.	9,339.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)				
	24 **Total operating and administrative expenses.** Add lines 13 through 23	943,812.	849,244.		94,568.
	25 Contributions, gifts, grants paid	1,784,806.			1,784,806.
	26 **Total expenses and disbursements** Add lines 24 and 25	2,728,618.	849,244.	0	1,879,374.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-1,903,204.			
	b **Net investment income** (if negative, enter -0-)		0		
	c **Adjusted net income** (if negative, enter -0-)				

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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	3,238.	3,326.	3,326.
	2	Savings and temporary cash investments	735,341.	1,910,507.	1,910,507.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule) **	2,577,624.	2,569,110.	2,632,374.
	b	Investments - corporate stock (attach schedule) ATCH 9	10,719,573.	14,979,821.	17,095,754.
	c	Investments - corporate bonds (attach schedule) ATCH 10	3,029,481.	3,370,943.	3,591,939.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments - mortgage loans			
	13	Investments - other (attach schedule) ATCH 11	14,497,198.	6,825,544.	7,604,780.
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	31,562,455.	29,659,251.	32,838,680.
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ X			
	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	31,562,455.	29,659,251.	
	30	**Total net assets or fund balances** (see instructions)	31,562,455.	29,659,251.	
	31	**Total liabilities and net assets/fund balances** (see instructions)	31,562,455.	29,659,251.	

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	31,562,455.
2	Enter amount from Part I, line 27a	2	-1,903,204.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	29,659,251.
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	29,659,251.

**ATCH 8

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	SEE PART IV SCHEDULE			
b				
c				
d				
e				

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

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

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	2	515,691.
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	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011			
2010			
2009			
2008			
2007			

2	Total of line 1, column (d)	2	
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	
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	
5	Multiply line 4 by line 3	5	
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	
7	Add lines 5 and 6	7	
8	Enter qualifying distributions from Part XII, line 4	8	

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter _______________ (attach copy of letter if necessary - see 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	0
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	0
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	0
6	Credits/Payments		
a	2012 estimated tax payments and 2011 overpayment credited to 2012 — 6a		
b	Exempt foreign organizations - tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	0
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ Refunded ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	*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		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ $ ________ (2) On foundation managers ▶ $ ________			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		X
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ NV,			
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	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10	X	

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
	Website address ▶ N/A			
14	The books are in care of ▶ ANTHONY MARLON Telephone no ▶ 702-834-7333 Located at ▶ 9025 GREENSBORO LANE LAS VEGAS, NV ZIP+4 ▶ 89134			
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		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶			

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

	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Yes	No
1a	During the year did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 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 ▶			
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		X
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 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? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)*	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b		X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? [ ] Yes [X] No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? [ ] Yes [X] No

(3) Provide a grant to an individual for travel, study, or other similar purposes? [ ] Yes [X] No

(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) [ ] Yes [X] No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? [ ] Yes [X] No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b**

Organizations relying on a current notice regarding disaster assistance check here ▶ [ ]

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

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

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

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

If "Yes" to 6b, file Form 8870

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

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

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
ATCH 12		0	0	0

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

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

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."

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

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 JOURNEY PARENT ORGANIZATION	105,000.
2 THE UTAH SYMPHONY ORCHESTRA	125,000.
3 FRIENDS OF ASAPROSAR	125,000.
4 UNIVERSITY OF NEVADA LAS VEGAS FOUNDATION	175,000.

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 instructions	
3 NONE	
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	32,952,200.
b	Average of monthly cash balances	1b	1,902,513.
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	34,854,713.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	34,854,713.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	522,821.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	34,331,892.
6	**Minimum investment return.** Enter 5% of line 5	6	1,716,595.

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	1,716,595.
2a	Tax on investment income for 2012 from Part VI, line 5 — 2a		
b	Income tax for 2012 (This does not include the tax from Part VI) — 2b		
c	Add lines 2a and 2b	2c	
3	Distributable amount before adjustments Subtract line 2c from line 1	3	1,716,595.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,716,595.
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	1,716,595.

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	1,879,374.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,879,374.
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	0
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,879,374.

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				1,716,595.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			1,742,978.	
b Total for prior years 20 10 ,20 09 ,20 08				
3 Excess distributions carryover, if any, to 2012				
a From 2007				
b From 2008				
c From 2009				
d From 2010				
e From 2011				
f **Total** of lines 3a through e				
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ $ 1,879,374.				
a Applied to 2011, but not more than line 2a			1,742,978.	
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				136,396.
e Remaining amount distributed out of corpus				
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				
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				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				1,580,199.
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)				
9 **Excess distributions carryover to 2013.** Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

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 foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2012	(b) 2011	(c) 2010	(d) 2009	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test - enter (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test-enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 **Information Regarding Foundation Managers:**

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

N/A

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

N/A

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

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

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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

TONY AND RENEE MARLON 20-5104500

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
ATCH 13				
Total . . . . ▶ **3a**				1,784,806.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

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Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See instructions)
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	304,601.	
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			41	5,122.	
8 Gain or (loss) from sales of assets other than inventory			18	515,691.	
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)				825,414.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 825,414.

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

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

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

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

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

b If "Yes," complete the following schedule

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

Sign Here

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

[signature] 10/8/13 DIRECTOR

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	[signature]	10/7/13		P00367656

Firm's name ▶ MARTINEZ & ASSOCIATES, INC. Firm's EIN ▶ 20-0826131

Firm's address ▶ 6145 S. RAINBOW BLVD., STE 105 LAS VEGAS, NV 89118 Phone no 702-736-2208

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		SEE ATTACHED DETAIL - US TRUST # 1382456						
175,833.		178,783.					-2,950.	
		SEE ATTACHED DETAIL - US TRUST # 1382456						
715,631.		753,722.					-38,091.	
		SEE ATTACHED DETAIL - US TRUST # 1382803						
700,364.		695,463.					4,901.	
		SEE ATTACHED DETAIL - US TRUST # 1382803						
781,986.		663,509.					118,477.	
		SEE ATTACHED DETAIL - US TRUST # 1382811						
71,007.		67,723.					3,284.	
		SEE ATTACHED DETAIL - US TRUST # 1382811						
134,318.		109,901.					24,417.	
		SEE ATTACHED DETAIL - US TRUST # 1382829						
1,263,516.		1,223,068.					40,448.	
		SEE ATTACHED DETAIL - US TRUST # 1382829						
711,563.		541,440.					170,123.	
		SEE ATTACHED DETAIL - US TRUST # 1382886						
171,576.		181,108.					-9,532.	
		SEE ATTACHED DETAIL - US TRUST # 1382886						
839,739.		680,702.					159,037.	
		SEE ATTACHED DETAIL - US TRUST # 1382894						
180,736.		166,970.					13,766.	
		SEE ATTACHED DETAIL - US TRUST # 1382894						
237,239.		232,694.					4,545.	

TONY AND RENEE MARLON 20-5104500

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		SEE ATTACHED DETAIL - US TRUST # 1382936						
47,228.		43,966.					3,262.	
		SEE ATTACHED DETAIL - US TRUST # 1382936						
324,678.		252,850.					71,828.	
		SEE ATTACHED DETAIL - US TRUST # 1382944						
4,309.		4,056.					253.	
		SEE ATTACHED DETAIL - US TRUST # 1382944						
55,463.		41,473.					13,990.	
		SEE ATTACHED DETAIL - US TRUST # 1382951						
50,081.		53,783.					-3,702.	
		SEE ATTACHED DETAIL - US TRUST # 1382951						
390,131.		460,245.					-70,114.	
		SEE ATTACHED DETAIL - US TRUST # 1382969						
36,550.		36,039.					511.	
		SEE ATTACHED DETAIL - US TRUST # 1382969						
252,748.		234,555.					18,193.	
		POWERSHARES K-1 SEC 1256 ST LOSS						
		2,884.					-2,884.	
		POWERSHARES K-1 SEC 1256 LT LOSS						
		4,326.					-4,326.	
		US TRUST - CAPITAL GAIN DISTRIBUTION						
745.							745.	
		HIGHBRDGE K-1 ST (45-2608276)						
		490.					-490.	
TOTAL GAIN(LOSS)							515,691.	

Account Number	Proceeds	Cost	G/L	
US Trust 1382456	**175,833**	**178,783**	**(2,950)**	
US Trust 1382803	**700,364**	**695,463**	**4,901**	
US Trust 1382811	**71,007**	**67,723**	**3,284**	
US Trust 1382829	**1,263,516**	**1,223,068**	**40,448**	
US Trust 1382886	**171,576**	**181,108**	**(9,532)**	
US Trust 1382894	**180,736**	**166,970**	**13,766**	
US Trust 1382910			**-**	
US Trust 1382936	**47,228**	**43,966**	**3,262**	
US Trust 1382944	**4,309**	**4,056**	**253**	
US Trust 1382951	**50,081**	**53,783**	**(3,702)**	
US Trust 1382969	**36,550**	**36,039**	**511**	
US Trust 1395854			**-**	
US Trust 1397017			**-**	
HIGHBRIDGE K-1			**(490)**	
	2,701,200	2,650,959	49,751	Short-term
US Trust 1382456	**715,631**	**753,722**	**(38,091)**	
US Trust 1382803	**781,986**	**663,509**	**118,477**	
US Trust 1382811	**134,318**	**109,901**	**24,417**	
US Trust 1382829	**711,563**	**541,440**	**170,123**	
US Trust 1382886	**839,739**	**680,702**	**159,037**	
US Trust 1382894	**237,239**	**232,694**	**4,545**	
US Trust 1382910			**-**	
US Trust 1382936	**324,678**	**252,850**	**71,828**	
US Trust 1382944	**55,463**	**41,473**	**13,990**	
US Trust 1382951	**390,131**	**460,245**	**(70,114)**	
US Trust 1382969	**252,748**	**234,555**	**18,193**	
US Trust 1395854			**-**	
US Trust 1397017			**-**	
			-	
	4,443,496	3,971,091	472,405	Long-Term
Total Capital G/L-(Brokerage Accounts)	**7,144,696**	6,622,050	**522,156**	
Gain on Straddle - K-1 Powershares DB Agriculture Fund		-		
Capital Loss - K-1 Powershares DB Agriculture Fund		(7,210)	(7,210)	
		-	-	
		(7,210)	(7,210)	
Capital Gain Distributions	745	-	745	
Total Capital G/L	**7,145,441**	6,614,840	**515,691**	

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ISHARES SILVER TR ISHARES ETF	SLV	46428Q109	1	03/11/11	01/31/12	$23 03	$24 45	$-1 42
ISHARES SILVER TR ISHARES ETF	SLV	46428Q109	1	03/11/11	02/29/12	$23 93	$24 84	$-0 91
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	33	01/10/12	03/05/12	$2,246 93	$1,776 49	$470 44
WISDOMTREE TR EMERGING MARKE'	DEM	97717W315	345	01/10/12	03/19/12	$20,171 50	$18,234 98	$1,936 52
TECK CORP LTD CL B NPV	TCK	878742204	21	12/01/11	03/23/12	$738 70	$778 57	$-39 87
TECK CORP LTD CL B NPV	TCK	878742204	39	09/19/11	03/23/12	$1,371 87	$1,475 46	$-103 59
TECK CORP LTD CL B NPV	TCK	878742204	76	07/21/11	03/23/12	$2,673 40	$4,067.77	$-1,394 37
TECK CORP LTD CL B NPV	TCK	878742204	81	07/25/11	03/23/12	$2,849 28	$4,322 27	$-1,472 99
SOUTHERN COPPER CORP DEL	SCCO	84265V105	0 18	12/12/11	03/27/12	$5 44	$5 44	$0 00
LI & FUNG LTD	LFUGY	501897102	571	09/09/11	03/28/12	$2,691 06	$2,148 79	$542 27
LI & FUNG LTD	LFUGY	501897102	54	09/01/11	03/28/12	$254.50	$202 37	$52 13
AON CORP		037389103	106	03/14/12	04/02/12	$5,202 48	$5,184 79	$17 69
NOKIA CORP ADR	NOK	654902204	640	01/17/12	04/11/12	$2,796 55	$3,595 39	$-798 84
ING GROEP N V ADR	ING	456837103	407	08/12/11	04/30/12	$2,874.33	$3,502.07	$-627 74
ING GROEP N V ADR	ING	456837103	215	08/16/11	04/30/12	$1,518 38	$1,909 57	$-391 19
ING GROEP N V ADR	ING	456837103	277	08/19/11	04/30/12	$1,956 24	$2,215 61	$-259 37
ING GROEP N V ADR	ING	456837103	151	09/16/11	04/30/12	$1,066 40	$1,117 31	$-50 91
ING GROEP N V ADR	ING	456837103	379	09/16/11	05/01/12	$2,690 99	$2,804 37	$-113 38
HSBC HLDGS PLC SPONSORED ADR N	HBC	404280406	39	04/27/12	07/20/12	$1,626 78	$1,778 38	$-151 60

Short term transactions

This category includes sales of assets held 12 months or less

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HSBC HLDGS PLC SPONSORED ADR N	HBC	404280406	5	04/30/12	07/24/12	$197 92	$226 08	$-28 16
HSBC HLDGS PLC SPONSORED ADR N	HBC	404280406	31	04/27/12	07/24/12	$1,227 08	$1,413 59	$-186 51
CANADIAN NATURAL RESOURCES LT	CNQ	136385101	64	04/11/12	07/27/12	$1,766 28	$2,030 39	$-264.11
VERISK ANALYTICS INC	VRSK	92345Y106	26	02/15/12	08/08/12	$1,275 61	$1,068.54	$207 07
LI & FUNG LTD	LFUGY	501897102	390	12/21/11	08/15/12	$1,255 42	$1,435 43	$-180 01
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/12	08/16/12	$2 72	$0 00	$2 72
ARCOS DORADOS HLDGS INC	ARCO	G0457F107	68	01/19/12	08/17/12	$951 40	$1,346 72	$-395 32
ARCOS DORADOS HLDGS INC	ARCO	G0457F107	35	08/23/11	08/17/12	$489 69	$856 43	$-366 74
TAIWAN SEMICONDUCTOR MFG ADR	TSM	874039100	139	09/20/12	10/22/12	$2,137 17	$2,068 25	$68.92
TAIWAN SEMICONDUCTOR MFG ADR	TSM	874039100	23	07/26/12	10/22/12	$353 63	$307 97	$45 66
TAIWAN SEMICONDUCTOR MFG ADR	TSM	874039100	91	08/31/12	10/22/12	$1,399 16	$1,333 52	$65 64
SPDR GOLD TR GOLD SHS ETF	GLD	78463V107	1	10/31/12	11/19/12	$67.48	$67 20	$0.28
ASML HOLDING NV NY REGISTERED		N07059186	36	10/19/12	11/30/12	$427 03	$356 85	$70.18
ASML HOLDING NV NY REGISTERED		N07059186	30	08/08/12	11/30/12	$355 86	$324.99	$30 87
ISHARES SILVER TR ISHARES ETF	SLV	46428Q109	1	10/31/12	11/30/12	$24 36	$23.57	$0 79
ASML HOLDING NV NY REGISTERED		N07059186	71	10/12/12	11/30/12	$842 20	$720 04	$122 16
ASML HOLDING NV NY REGISTERED		N07059186	23	01/31/12	11/30/12	$272 83	$188 44	$84 39
HEROUX DEVTEK INC	HRX CN	2422947#7	97	11/02/12	12/03/12	$1,215 68	$1,304 17	$-88 49
VODAFONE GROUP PLC NEW SPONSO	VOD	92857W209	48	11/23/12	12/03/12	$1,235 25	$1,223 76	$11 49
VODAFONE GROUP PLC NEW SPONSO	VOD	92857W209	92	11/02/12	12/03/12	$2,367 57	$2,491 82	$-124 25
UNITED PARCEL SVC INC CL B	UPS	911312106	32	11/23/12	12/03/12	$2,318 92	$2,299 52	$19 40
UNITED PARCEL SVC INC CL B	UPS	911312106	62	11/02/12	12/03/12	$4,492 90	$4,591 41	$-98 51
TITAN INTL INC ILL	TWI	88830M102	62	11/02/12	12/03/12	$1,315 50	$1,293 01	$22 49
THOR INDS INC	THO	885160101	30	11/02/12	12/03/12	$1,103.90	$1,188 15	$-84 25
THOR INDS INC	THO	885160101	16	11/23/12	12/03/12	$588 75	$683 28	$-94 53
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	64	11/23/12	12/03/12	$2,604 94	$2,548.80	$56 14
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	123	11/02/12	12/03/12	$5,006 37	$5,132 18	$-125 81
TRW AUTOMOTIVE HLDGS CORP	TRW	87264S106	17	11/02/12	12/03/12	$863 15	$813 54	$49 61

Short term transactions

This category includes sales of assets held 12 months or less

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
TRW AUTOMOTIVE HLDGS CORP	TRW	87264S106	12	11/23/12	12/03/12	$609 29	$597.78	$11 51
LENNAR CORP CLASS A	LEN	526057104	61	11/23/12	12/03/12	$2,319 05	$2,348 20	$-29 15
FAMILY DOLLAR STORES INC	FDO	307000109	28	11/02/12	12/03/12	$1,971 98	$1,860 74	$111 24
HEROUX DEVTEK INC	HRX CN	2422947#7	168	11/02/12	12/03/12	$2,105.50	$2,258 76	$-153 26
HEROUX DEVTEK INC	HRX CN	2422947#7	168	11/02/12	12/03/12	$2,105 50	$1,803 02	$302 48
HEROUX DEVTEK INC	HRX CN	2422947#7	43	11/23/12	12/03/12	$538.91	$552 33	$-13 42
SM ENERGY CO	SM	78454L100	2	11/02/12	12/03/12	$100 65	$117.29	$-16 64
LENNAR CORP CLASS A	LEN	526057104	70	11/02/12	12/03/12	$2,661 20	$2,673 65	$-12 45
EMPRESAS ICA SAB	ICA MM	B0MT4R9#6	1469	11/23/12	12/03/12	$3,462 85	$3,377 69	$85 16
BROCADE COMMUNICATIONS SYS IN	BRCD	111621306	170	11/23/12	12/03/12	$961 38	$957 85	$3.53
BROCADE COMMUNICATIONS SYS IN	BRCD	111621306	326	11/02/12	12/03/12	$1,843 58	$1,820 71	$22 87
CLIFFS NAT RES INC	CLF	18683K101	62	11/02/12	12/03/12	$1,765 79	$2,267.65	$-501 86
CLIFFS NAT RES INC	CLF	18683K101	32	11/23/12	12/03/12	$911 38	$1,001.76	$-90 38
COCA-COLA FEMSA SERIES L	KOF	191241108	9	11/23/12	12/03/12	$1,277.12	$1,204 07	$73 05
DEVON ENERGY CORPORATION NEW	DVN	25179M103	61	11/02/12	12/03/12	$3,165 70	$3,538 31	$-372 61
DEVON ENERGY CORPORATION NEW	DVN	25179M103	32	11/23/12	12/03/12	$1,660 69	$1,693 28	$-32 59
DISCOVER FINL SVCS	DFS	254709108	116	11/02/12	12/03/12	$4,808 03	$4,805.24	$2 79
FAMILY DOLLAR STORES INC	FDO	307000109	15	11/23/12	12/03/12	$1,056 42	$1,050 08	$6.34
VOLKSWAGEN AG	VOW GR	5497102#7	20	11/02/12	12/04/12	$4,054.18	$3,948 41	$105 77
RECKITT BENCKISER GROUP PLC	RB/ LN	B24CGK7#3	45	11/02/12	12/04/12	$2,859 75	$2,753 82	$105 93
RECKITT BENCKISER GROUP PLC	RB/ LN	B24CGK7#3	23	11/23/12	12/04/12	$1,461 65	$1,435 71	$25.94
NORMA GROUP	NOEJ GR	B4RLNR1#7	102	11/02/12	12/04/12	$2,609 14	$2,544 18	$64 96
GERRESHEIMER AG	GXI GR	B1Y47Y7#0	33	11/02/12	12/04/12	$1,676 98	$1,642 61	$34 37
GERRESHEIMER AG	GXI GR	B1Y47Y7#0	27	11/23/12	12/04/12	$1,372 08	$1,365 15	$6 93
NORMA GROUP	NOEJ GR	B4RLNR1#7	39	11/23/12	12/04/12	$997 61	$1,000 66	$-3 05
CONSTRUCCIONES Y AUXILIAR DE	CAF SM	4217561#4	5	11/23/12	12/04/12	$2,265 43	$2,226 58	$38 85
CONSTRUCCIONES Y AUXILIAR DE	CAF SM	4217561#4	10	11/02/12	12/04/12	$4,530 87	$4,656 80	$-125 93
TOTAL SA	FP FP	B15C557#9	96	11/02/12	12/04/12	$4,852 77	$4,867 08	$-14 31

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HSBC HLDGS	HSBA LN	0540528#5	1080	11/02/12	12/04/12	$10,959 93	$10,819 76	$140 17
HSBC HLDGS	HSBA LN	0540528#5	625	11/23/12	12/04/12	$6,342 55	$6,322 83	$19 72
BAYERISCHE MOTORENWERKE AG A	BMW GR	5756029#6	15	11/23/12	12/04/12	$1,325 72	$1,284 14	$41.58
TOTAL SA	FP FP	B15C557#9	49	11/23/12	12/04/12	$2,476 93	$2,466 46	$10.47
ASML HOLDINGS NV	ASML	N07059210	23 1	08/08/12	12/10/12	$1,466 39	$1,386 36	$80 03
ASML HOLDINGS NV	ASML	N07059210	12 9	01/31/12	12/10/12	$818 90	$585 53	$233 37
ADIDAS AG SPONSORED ADR	ADDY Y	00687A107	33	09/04/12	12/10/12	$1,443 37	$1,301 75	$141 62
MICHELIN COMPAGNIE GENERALE	MGDDY	59410T106	105	09/10/12	12/10/12	$1,901 02	$1,602 95	$298 07
SPDR GOLD TR GOLD SHS ETF	GLD	78463V107	1	10/31/12	12/11/12	$63 79	$64.29	$-0.50
ASML HOLDINGS NV	ASML	N07059210	0 62	01/31/12	12/21/12	$39 60	$28.14	$11 46
ASML HOLDINGS NV	ASML	N07059210	0 39	08/12/12	12/21/12	$24 91	$20 09	$4 82
GRIFOLS SA		B8DPQM1#2	5	11/23/12	12/25/12		$0 00	$0 00
ISHARES SILVER TR ISHARES ETF	SLV	46428Q109	1	10/31/12	12/31/12	$23 79	$24 93	$-1 14
Total short term gain/loss from sales:						$175,832 94	$178,783 21	$-2,950 27

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
AGRIUM INC	AGU	008916108	24	11/02/12	12/03/12	$2,404.63	$2,564 36		$-159 73
								$0 00	$159 73
HEROUX DEVTEK INC	HRX CN	2422947#7	103	11/23/12	12/03/12	$1,290 87	$1,323 01		$-32 14
								$0 00	$32 14
SM ENERGY CO	SM	78454L100	26	11/02/12	12/03/12	$1,308 42	$1,524 77		$-216 35
								$0 00	$216 35

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
SYNOPSYS INC	SNPS	871607107	38	11/02/12	12/03/12	$1,257.20	$1,257.61	$0.00	$-0.41 / $0.41
METLIFE INC	MET	59156R108	10	11/02/12	12/03/12	$334.69	$349.65	$0.00	$-14.96 / $14.96
SM ENERGY CO	SM	78454L100	12	11/02/12	12/03/12	$603.88	$703.74	$0.00	$-99.86 / $99.86
LENNAR CORP CLASS A	LEN	526057104	12	11/02/12	12/03/12	$456.20	$458.34	$0.00	$-2.14 / $2.14
SM ENERGY CO	SM	78454L100	8	11/02/12	12/03/12	$402.59	$469.16	$0.00	$-66.57 / $66.57
LENNAR CORP CLASS A	LEN	526057104	8	11/02/12	12/03/12	$304.14	$305.56	$0.00	$-1.42 / $1.42
HEROUX DEVTEK INC	HRX CN	2422947#7	71	11/23/12	12/03/12	$889.82	$911.98	$0.00	$-22.16 / $22.16
SHERRITT INTL CORP	S CN	2804158#0	217	11/23/12	12/03/12	$1,109.40	$1,128.67	$0.00	$-19.27 / $19.27
TOTAL SA	FP FP	B15C557#9	3	11/02/12	12/04/12	$151.65	$152.10	$0.00	$-0.45 / $0.45
TOTAL SA	FP FP	B15C557#9	4	11/02/12	12/04/12	$202.20	$202.79	$0.00	$-0.59 / $0.59
NORMA GROUP	NOEJ GR	B4RLNR1#7	22	11/23/12	12/04/12	$562.76	$564.47	$0.00	$-1.71 / $1.71
NORMA GROUP	NOEJ GR	B4RLNR1#7	32	11/23/12	12/04/12	$818.55	$821.06	$0.00	$-2.51 / $2.51

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
TOTAL SA	FP FP	B15C557#9	10	11/02/12	12/04/12	$505 50	$506 99		$-1 49
								$0 00	$1 49
Total short term gain/loss from sales:						$12,602 50	$13,244 26		$-641 76
Total short term loss disallowed from wash sales:									$641 76
Total short term Section 988 translation gain/loss from securities subject to wash sale:								$0.00	

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ISHARES TR MSCI EMERGING MKTS	EEM	464287234	1100	08/21/08	01/10/12	$43,443 66	$43,689 25	$-245.59
NOVARTIS AG SPONSORED ADR	NVS	66987V109	42	10/20/10	01/10/12	$2,392 61	$2,501 23	$-108 62
ISHARES TR MSCI EMERGING MKTS	EEM	464287234	3900	03/17/08	01/10/12	$154,027 54	$164,171 41	$-10,143.87
CNOOC LTD SPONSORED ADR	CEO	126132109	13	10/20/10	01/12/12	$2,530.69	$2,725 45	$-194 76
PIMCO COMMODITY REALRETURN ST	PCRI X	722005667	3916 02	05/27/09	01/13/12	$25,806 57	$27,882.06	$-2,075 49
POWERSHARES WATER RESOURCES I	PHO	73935X575	570	03/17/08	01/13/12	$9,983 35	$10,468 68	$-485 33
PIMCO COMMODITY REALRETURN ST	PCRI X	722005667	3033 98	08/15/08	01/13/12	$19,993 93	$50,000 00	$-30,006 07
PIMCO COMMODITY REALRETURN ST	PCRI X	722005667	3050	09/18/08	01/13/12	$20,099 50	$43,859 00	$-23,759 50
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	72	10/20/10	01/17/12	$2,135 90	$2,851 16	$-715 26
IHS INC COM CL A	IHS	451734107	58	10/26/10	01/19/12	$5,435 20	$4,181 97	$1,253 23
ASSA ABLOY AB	ASAZY	045387107	47	12/22/10	01/25/12	$623 05	$673 33	$-50 28
TELEFONICA S A SPONSORED ADR	TEF	879382208	524	10/20/10	01/25/12	$9,008 91	$14,209 13	$-5,200 22
ASSA ABLOY AB	ASAZY	045387107	130	12/21/10	01/25/12	$1,723 34	$1,872 99	$-149 65
GILEAD SCIENCES INC	GILD	375558103	208	10/26/10	01/31/12	$10,110 52	$8,199 36	$1,911 16
KLA-TENCOR CORP	KLAC	482480100	14	10/26/10	01/31/12	$715 83	$505 04	$210 79

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
NOVARTIS AG SPONSORED ADR	NVS	66987V109	30	10/20/10	02/01/12	$1,663.76	$1,786 60	$-122 84
NESTLE S A ADR REG	NSRG Y	641069406	24	10/20/10	02/02/12	$1,384 95	$1,301.76	$83 19
TURKIYE GARANTI BANKASI A S	TKGBY	900148701	498	10/20/10	02/06/12	$1,894 60	$3,041 78	$-1,147.18
TURKIYE GARANTI BANKASI A S	TKGBY	900148701	217	10/20/10	02/10/12	$809 26	$1,325 44	$-516.18
TURKIYE GARANTI BANKASI A S	TKGBY	900148701	224	10/20/10	02/13/12	$840 39	$1,368 19	$-527 80
LAMAR ADVERTISING CO CL A	LAMR	512815101	36	10/26/10	02/15/12	$1,134 47	$1,262.52	$-128 05
TOYOTA MOTORS CORP ADR 2	TM	892331307	17	02/09/11	02/16/12	$1,418 53	$1,513 50	$-94 97
EATON VANCE CORP	EV	278265103	185	10/26/10	02/22/12	$5,077 72	$5,518 55	$-440 83
KINDER MORGAN MGMT LLC SHS	KMR	49455U100	0 19	10/26/10	02/22/12	$15 19	$10 75	$4.44
EATON VANCE CORP	EV	278265103	34	01/26/11	02/22/12	$933 20	$1,053 66	$-120.46
CREDIT SUISSE GROUP SPONSORED	CS	225401108	137	02/18/11	02/29/12	$3,680 07	$6,464 48	$-2,784 41
KOMATSU LTD ADR (NEW)	KMTU Y	500458401	45	10/20/10	03/01/12	$1,311 67	$1,098 00	$213.67
APPLE COMPUTER INC	AAPL	037833100	4	10/26/10	03/01/12	$2,179 46	$1,233 00	$946 46
LAMAR ADVERTISING CO CL A	LAMR	512815101	43	10/26/10	03/01/12	$1,415 74	$1,508 01	$-92 27
MITSUBISHI UFJ FINL GROUP INC	MTU	606822104	412	02/03/11	03/01/12	$2,110 51	$2,211 57	$-101 06
KINDER MORGAN MGMT LLC SHS	KMR	49455U100	18	10/26/10	03/01/12	$1,450 99	$1,013 22	$437 77
MITSUBISHI UFJ FINL GROUP INC	MTU	606822104	23	10/20/10	03/01/12	$117 82	$110 86	$6.96
KOMATSU LTD ADR (NEW)	KMTU Y	500458401	19	10/20/10	03/02/12	$553 62	$463 60	$90 02
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	5	10/20/10	03/05/12	$340 44	$259 80	$80 64
HENNES & MAURITZ AB	HNNM Y	425883105	222	10/20/10	03/07/12	$1,503 71	$1,584 30	$-80 59
VOLKSWAGEN A G	VLKPY	928662402	311	10/20/10	03/13/12	$11,189 98	$7,914 95	$3,275 03
KLA-TENCOR CORP	KLAC	482480100	18	10/26/10	03/14/12	$909 77	$649 33	$260 44
COPART INC	CPRT	217204106	57	12/09/10	03/14/12	$3,003.83	$1,932 30	$1,071 53
APPLE COMPUTER INC	AAPL	037833100	4	10/26/10	03/14/12	$2,335 14	$1,233 00	$1,102 14
KINDER MORGAN MGMT LLC SHS	KMR	49455U100	23	10/26/10	03/14/12	$1,782 26	$1,294 67	$487 59
ISHARES TR MSCI EMERGING MKTS	EEM	464287234	305	03/19/09	03/19/12	$13,406 02	$7,426 75	$5,979 27
ISHARES TR MSCI EMERGING MKTS	EEM	464287234	150	08/21/08	03/19/12	$6,593 13	$5,957 63	$635 50
COLUMBIA FDS SER TR I ENERGY &	UMES X	19765Y829	909 92	03/19/09	03/19/12	$20,000 00	$13,030 03	$6,969 97

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
POWERSHARES WATER RESOURCES I	PHO	73935X575	1050	03/17/08	03/19/12	$20,040 35	$19,284 40	$755 95
WAL-MART DE MEXICO S A DE C V	WMMV Y	93114W107	23	10/20/10	03/20/12	$758 37	$595 70	$162 67
TENCENT HLDGS LTD	TCEHY	88032Q109	71	10/20/10	03/21/12	$1,980 28	$1,676.67	$303 61
WAL-MART DE MEXICO S A DE C V	WMMV Y	93114W107	38	10/20/10	03/21/12	$1,256 81	$984 20	$272.61
BG PLC ADR FINAL INSTALLMENT N	BRGY Y	055434203	81	10/20/10	03/28/12	$1,857 13	$1,515 51	$341 62
FASTENAL CO	FAST	311900104	82	10/26/10	03/29/12	$4,396 18	$2,155.78	$2,240 40
COPART INC	CPRT	217204106	80	12/09/10	04/05/12	$2,035.96	$1,356 00	$679 96
COPART INC	CPRT	217204106	216	10/26/10	04/05/12	$5,497 10	$3,659 04	$1,838 06
FASTENAL CO	FAST	311900104	33	10/26/10	04/05/12	$1,748 97	$867.57	$881 40
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	29	10/20/10	04/13/12	$1,894 67	$1,506 84	$387 83
KINDER MORGAN MGMT LLC SHS	KMR	49455U100	248	10/26/10	05/09/12	$17,739 61	$13,739 46	$4,000 15
KINDER MORGAN MGMT LLC SHS	KMR	49455U100	0 93	10/26/10	05/22/12	$65 45	$51 58	$13 87
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	51	10/20/10	05/24/12	$1,961 64	$2,743 77	$-782 13
IHS INC COM CL A	IHS	451734107	71	10/26/10	05/30/12	$7,137 13	$5,119 31	$2,017 82
CANADIAN NATL RY CO	CNI	136375102	19	10/20/10	06/06/12	$1,533 00	$1,266 78	$266 22
TESCO PLC SPONSORED ADR	TSCD Y	881575302	120	10/20/10	06/29/12	$1,750 12	$2,491 20	$-741 08
CROWN CASTLE INTL CORP	CCI	228227104	5	10/26/10	07/02/12	$299 31	$214 50	$84 81
CROWN CASTLE INTL CORP	CCI	228227104	22	12/07/10	07/02/12	$1,316 98	$950 47	$366 51
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	38	10/20/10	07/12/12	$2,217 22	$1,974 48	$242 74
NOVO-NORDISK A S ADR	NVO	670100205	19	10/20/10	07/13/12	$2,775 99	$1,917 09	$858 90
ROPER INDS INC NEW	ROP	776696106	21	10/26/10	07/19/12	$2,038 89	$1,478.19	$560 70
CROWN CASTLE INTL CORP	CCI	228227104	44	10/26/10	07/19/12	$2,596 58	$1,887 60	$708 98
CANADIAN NATURAL RESOURCES LT	CNQ	136385101	44	10/20/10	07/24/12	$1,190 54	$1,593 68	$-403 14
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	44	02/03/11	07/25/12	$1,437 71	$2,146 59	$-708 88
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	44	10/20/10	07/25/12	$1,437 70	$2,061 27	$-623 57
CANADIAN NATURAL RESOURCES LT	CNQ	136385101	190	10/20/10	07/27/12	$5,243 66	$6,881.80	$-1,638 14
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	241	10/20/10	07/27/12	$7,807 89	$11,290 15	$-3,482 26
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	17	10/20/10	07/30/12	$564 35	$796 40	$-232 05

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	45	03/16/11	07/30/12	$1,493 86	$2,020 80	$-526 94
GEN-PROBE INC NEW	GPRO	36866T103	208	10/26/10	08/01/12	$17,212 00	$9,925 68	$7,286 32
VERISK ANALYTICS INC	VRSK	92345Y106	25	12/09/10	08/08/12	$1,226 54	$835 00	$391 54
ROPER INDS INC NEW	ROP	776696106	28	10/26/10	08/08/12	$2,902 50	$1,970 92	$931 58
FASTENAL CO	FAST	311900104	237	10/26/10	08/08/12	$10,124 39	$6,230 73	$3,893 66
CROWN CASTLE INTL CORP	CCI	228227104	56	10/26/10	08/08/12	$3,458 24	$2,402 40	$1,055.84
BALL CORP	BLL	058498106	32	10/26/10	08/08/12	$1,332 08	$986 56	$345 52
ATHENAHEALTH INC	ATHN	04685W103	13	10/26/10	08/08/12	$1,251.15	$504 01	$747 14
AMETEK AEROSPACE PRODS INC	AME	031100100	65	10/26/10	08/08/12	$2,083 27	$1,522 44	$560 83
LI & FUNG LTD	LFUGY	501897102	2211	10/26/10	08/15/12	$7,117 27	$11,696 19	$-4,578 92
LI & FUNG LTD	LFUGY	501897102	262	06/17/11	08/15/12	$843.39	$981 50	$-138 11
LI & FUNG LTD	LFUGY	501897102	298	06/24/11	08/15/12	$959 27	$1,246 21	$-286 94
LI & FUNG LTD	LFUGY	501897102	182	06/24/11	08/15/12	$585 86	$761 11	$-175 25
LI & FUNG LTD	LFUGY	501897102	213	04/26/11	08/15/12	$685 65	$1,079 23	$-393 58
LI & FUNG LTD	LFUGY	501897102	202	01/26/11	08/15/12	$650 24	$1,298 86	$-648 62
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$0 98	$0 00	$0 98
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$5.20	$0 00	$5 20
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$1.91	$0 00	$1 91
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$0 85	$0 00	$0 85
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$2 22	$0 00	$2 22
CREDIT SUISSE GROUP SPONSORED	CS	225401108	FRAC SHARE	01/01/01	08/16/12	$2 22	$0 00	$2 22
ARCOS DORADOS HLDGS INC	ARCO	G0457F107	150	07/12/11	08/17/12	$2,098 68	$3,295 68	$-1,197 00
SIEMENS A G SPONSORED ADR	SI	826197501	2	03/10/11	09/04/12	$187 23	$255 15	$-67 92
SIEMENS A G SPONSORED ADR	SI	826197501	17	05/09/11	09/04/12	$1,591 50	$2,335.87	$-744 37
LVMH MOET HENNESSY LOUIS VUITT	LVMU Y	502441306	60	10/20/10	09/04/12	$1,927 89	$1,825 80	$102 09
CANADIAN NATL RY CO	CNI	136375102	19	10/20/10	09/07/12	$1,747 49	$1,266 77	$480 72
ASSA ABLOY AB	ASAZY	045387107	28	12/22/10	09/10/12	$436 16	$401 14	$35 02
ASSA ABLOY AB	ASAZY	045387107	96	01/07/11	09/10/12	$1,495 42	$1,347 40	$148 02

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CROWN CASTLE INTL CORP	CCI	228227104	19	10/26/10	09/10/12	$1,211 54	$815 10	$396 44
SIEMENS A G SPONSORED ADR	SI	826197501	4	02/03/11	09/19/12	$410 43	$510.09	$-99 66
SIEMENS A G SPONSORED ADR	SI	826197501	14	03/10/11	09/19/12	$1,436 52	$1,786 02	$-349.50
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	14	10/20/10	09/19/12	$1,018 88	$727 44	$291.44
RECKITT BENCKISER GROUP	RBGP Y	756255105	165	10/20/10	09/19/12	$1,950 49	$1,790 25	$160 24
NOVO-NORDISK A S ADR	NVO	670100205	15	10/20/10	09/19/12	$2,336 03	$1,513.49	$822 54
APPLE COMPUTER INC	AAPL	037833100	1	10/26/10	09/28/12	$672 01	$308 25	$363 76
SIEMENS A G SPONSORED ADR	SI	826197501	11	02/03/11	10/11/12	$1,087 08	$1,402 75	$-315 67
SIEMENS A G SPONSORED ADR	SI	826197501	11	01/11/11	10/11/12	$1,087 08	$1,301 88	$-214 80
TESCO PLC SPONSORED ADR	TSCD Y	881575302	450	10/20/10	10/11/12	$6,754 35	$9,342 00	$-2,587 65
TESCO PLC SPONSORED ADR	TSCD Y	881575302	145	11/22/10	10/11/12	$2,176 40	$2,983 16	$-806 76
TESCO PLC SPONSORED ADR	TSCD Y	881575302	2	12/01/10	10/11/12	$30 02	$39 03	$-9 01
TESCO PLC SPONSORED ADR	TSCD Y	881575302	48	12/01/10	10/11/12	$721 10	$936 61	$-215 51
TESCO PLC SPONSORED ADR	TSCD Y	881575302	43	12/01/10	10/12/12	$643 09	$839.05	$-195 96
TESCO PLC SPONSORED ADR	TSCD Y	881575302	106	01/21/11	10/12/12	$1,585 30	$2,050.08	$-464 78
RECKITT BENCKISER GROUP	RBGP Y	756255105	120	10/20/10	10/24/12	$1,442.73	$1,302.00	$140 73
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	30	10/20/10	10/25/12	$2,148 91	$1,558 80	$590 11
PIMCO COMMODITY REALRETURN ST	PCRI X	722005667	6083 98	05/27/09	10/31/12	$41,796 95	$43,317 94	$-1,520 99
PIMCO COMMODITY REALRETURN ST	PCRI X	722005667	6525 29	03/30/09	10/31/12	$44,828 71	$40,000 00	$4,828 71
BG PLC ADR FINAL INSTALLMENT N	BRGY Y	055434203	67	10/20/10	11/02/12	$1,170 66	$1,253.57	$-82.91
CROWN CASTLE INTL CORP	CCI	228227104	10	10/26/10	11/09/12	$669 82	$429.00	$240 82
CROWN CASTLE INTL CORP	CCI	228227104	17	10/26/10	11/16/12	$1,109 86	$729 30	$380.56
ASSA ABLOY AB	ASAZY	045387107	54	11/08/10	11/29/12	$955 33	$743 74	$211 59
RECKITT BENCKISER GROUP	RBGP Y	756255105	145	10/20/10	11/29/12	$1,817 93	$1,573 25	$244 68
TURKIYE GARANTI BANKASI A S	TKGBY	900148701	276	10/20/10	11/29/12	$1,266 84	$1,685 81	$-418 97
ASSA ABLOY AB	ASAZY	045387107	36	01/07/11	11/29/12	$636 89	$505.27	$131 62
ASSA ABLOY AB	ASAZY	045387107	18	01/07/11	11/29/12	$318 44	$252 64	$65 80
CROWN CASTLE INTL CORP	CCI	228227104	7	10/26/10	11/30/12	$470 63	$300 30	$170 33

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LAMAR ADVERTISING CO CL A	LAMR	512815101	9	10/26/10	11/30/12	$353 81	$315 63	$38 18
ASML HOLDING NV NY REGISTERED		N07059186	116	08/09/11	11/30/12	$1,376.00	$719 05	$656.95
ASML HOLDING NV NY REGISTERED		N07059186	20	08/23/11	11/30/12	$237 24	$129 91	$107 33
ASML HOLDING NV NY REGISTERED		N07059186	17	08/26/11	11/30/12	$201 65	$108.02	$93 63
WAL-MART DE MEXICO S A DE C V	WMMV Y	93114W107	55	10/20/10	12/06/12	$1,822 05	$1,424 50	$397 55
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	35	10/20/10	12/06/12	$1,465 56	$1,882 98	$-417 42
LVMH MOET HENNESSY LOUIS VUITT	LVMU Y	502441306	16	10/20/10	12/07/12	$570 29	$486 88	$83 41
RECKITT BENCKISER GROUP	RBGP Y	756255105	70	10/20/10	12/07/12	$888 38	$759 50	$128 88
RECKITT BENCKISER GROUP	RBGP Y	756255105	79	10/20/10	12/10/12	$1,004 25	$857 15	$147 10
LVMH MOET HENNESSY LOUIS VUITT	LVMU Y	502441306	32	10/20/10	12/10/12	$1,133 79	$973.76	$160 03
ADIDAS AG SPONSORED ADR	ADDY Y	00687A107	2	05/05/11	12/10/12	$87 48	$76 62	$10 86
CROWN CASTLE INTL CORP	CCI	228227104	19	10/26/10	12/10/12	$1,288 09	$815 10	$472 99
BALL CORP	BLL	058498106	141	10/26/10	12/10/12	$6,271 38	$4,347 03	$1,924 35
BALL CORP	BLL	058498106	47	10/26/10	12/11/12	$2,094 56	$1,449 01	$645 55
SBERBANK RUSSIA	SBRCY	80585Y308	26	09/12/11	12/17/12	$313 85	$276 33	$37 52
SBERBANK RUSSIA	SBRCY	80585Y308	236	09/09/11	12/17/12	$2,848 79	$2,683 32	$165 47
SBERBANK RUSSIA	SBRCY	80585Y308	62	09/12/11	12/17/12	$748 41	$658 94	$89 47
CREDIT SUISSE GROUP SPONSORED	CS	225401108	25	05/25/11	12/18/12	$622 68	$1,044.95	$-422 27
CREDIT SUISSE GROUP SPONSORED	CS	225401108	49	03/15/11	12/18/12	$1,220 47	$2,056 68	$-836 21
CREDIT SUISSE GROUP SPONSORED	CS	225401108	22	05/26/11	12/18/12	$547 97	$935 79	$-387 82
CREDIT SUISSE GROUP SPONSORED	CS	225401108	134	02/18/11	12/18/12	$3,337 61	$6,322 93	$-2,985 32
CNOOC LTD SPONSORED ADR	CEO	126132109	8	10/20/10	12/18/12	$1,713 21	$1,677 20	$36 01
CREDIT SUISSE GROUP SPONSORED	CS	225401108	5	07/12/11	12/18/12	$124 54	$184 15	$-59 61
CREDIT SUISSE GROUP SPONSORED	CS	225401108	57	07/20/11	12/19/12	$1,437 73	$2,038 79	$-601 06
CREDIT SUISSE GROUP SPONSORED	CS	225401108	52	07/12/11	12/19/12	$1,311 61	$1,915 20	$-603 59
CREDIT SUISSE GROUP SPONSORED	CS	225401108	70	09/16/11	12/19/12	$1,765 64	$1,832 18	$-66 54
Total long term gain/loss from sales:						$715,630 94	$753,722 21	$-38,091 27

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
PNC BANK CORP	PNC	693475105	61	02/10/11	02/07/12	$3,711 07	$3,908 22	$-197 15
TRIPADVISOR INC	TRIP	896945201	11 5	05/20/11	02/09/12	$326 25	$321.09	$5 16
TRIPADVISOR INC	TRIP	896945201	107 5	05/20/11	02/09/12	$3,049 76	$3,035 59	$14 17
TE CONNECTIVITY LTD	TEL	H84989104	35	10/17/11	03/12/12	$1,257 72	$1,199 94	$57 78
WPX ENERGY INC	WPX	98212B103	17	10/17/11	03/12/12	$312.14	$264 69	$47.45
ANADARKO PETROLEUM	APC	032511107	48	05/20/11	03/12/12	$4,053 85	$3,604 09	$449 76
ANADARKO PETROLEUM	APC	032511107	3	05/20/11	03/12/12	$253 37	$223 86	$29 51
ANADARKO PETROLEUM	APC	032511107	42	10/17/11	03/12/12	$3,547.12	$3,063 05	$484 07
ANADARKO PETROLEUM	APC	032511107	43	10/17/11	03/12/12	$3,631 58	$3,133 50	$498 08
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	34	03/18/11	03/12/12	$1,053 71	$1,351 95	$-298 24
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	53	03/18/11	03/12/12	$1,642 54	$2,106 50	$-463 96
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	70	05/02/11	03/12/12	$2,169 39	$2,688 81	$-519 42
EXPEDIA INC DEL	EXPE	30212P303	107 5	05/20/11	03/12/12	$3,434 54	$2,934 12	$500 42
EXPEDIA INC DEL	EXPE	30212P303	11 5	05/20/11	03/12/12	$367 42	$310 36	$57 06
MACYS INC	M	55616P104	342	04/07/11	03/12/12	$13,573 73	$8,760 33	$4,813 40
MACYS INC	M	55616P104	6	05/02/11	03/12/12	$238 14	$144 83	$93 31
NUCOR CORP	NUE	670346105	68	03/15/11	03/12/12	$2,876 70	$3,177 34	$-300 64
PACCAR INC	PCAR	693718108	60	05/02/11	03/12/12	$2,746 38	$3,191 99	$-445 61
PACCAR INC	PCAR	693718108	30	04/07/11	03/12/12	$1,373 19	$1,588 17	$-214 98

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
PACCAR INC	PCAR	693718108	1	04/07/11	03/12/12	$45 77	$52 70	$-6 93
PACCAR INC	PCAR	693718108	63	04/19/11	03/12/12	$2,883 70	$3,311 25	$-427 55
PACCAR INC	PCAR	693718108	16	04/08/11	03/12/12	$732 37	$839 17	$-106 80
PACCAR INC	PCAR	693718108	14	04/11/11	03/12/12	$640 82	$719 76	$-78 94
WILLIAMS COMPANIES	WMB	969457100	52	10/17/11	03/12/12	$1,538 11	$1,199 54	$338 57
WILLIAMS COMPANIES	WMB	969457100	51	10/17/11	03/12/12	$1,508.53	$1,167.63	$340 90
WPX ENERGY INC	WPX	98212B103	17 33	10/17/11	03/12/12	$318 25	$271 93	$46 32
TE CONNECTIVITY LTD	TEL	H84989104	35	10/17/11	03/12/12	$1,257 72	$1,197 75	$59 97
BERKSHIRE HATHAWAY INC DEL	BRK B	084670702	32	03/12/12	04/03/12	$2,594 77	$2,544 86	$49 91
DOMTAR CORP	UFS	257559203	40	03/12/12	04/03/12	$3,953.41	$3,915.29	$38 12
UNITED PARCEL SVC INC CL B	UPS	911312106	54	05/02/11	04/03/12	$4,338 08	$4,047 94	$290 14
RAYONIER INC	RYN	754907103	186	12/21/11	04/03/12	$8,206 75	$7,977.37	$229 38
MACYS INC	M	55616P104	81	05/02/11	04/03/12	$3,316 96	$1,955.24	$1,361 72
LORILLARD INC	LO	544147101	12	09/19/11	04/03/12	$1,591 01	$1,335 23	$255.78
LINCOLN NATIONAL CORP	LNC	534187109	19	03/12/12	04/03/12	$490.65	$467 88	$22 77
EQUITY RESIDENTIAL PROPERTIES	EQR	29476L107	180	12/21/11	04/03/12	$11,220 93	$10,151 39	$1,069 54
MACYS INC	M	55616P104	113	05/02/11	04/24/12	$4,364 41	$2,727 67	$1,636 74
LORILLARD INC	LO	544147101	8	09/19/11	04/24/12	$1,076 13	$890 16	$185 97
HILL ROM HLDGS	HRC	431475102	43	03/12/12	04/24/12	$1,342 63	$1,484 89	$-142 26
HILL ROM HLDGS	HRC	431475102	42	03/13/12	04/24/12	$1,311 40	$1,467.07	$-155 67
BERKSHIRE HATHAWAY INC DEL	BRK B	084670702	43	03/12/12	04/24/12	$3,420 25	$3,419 66	$0 59
AMERICAN CAP LTD	ACAS	02503Y103	508	03/13/12	04/24/12	$4,598 72	$4,558 13	$40 59
RAYONIER INC	RYN	754907103	31	12/21/11	04/24/12	$1,374 27	$1,329 56	$44 71
AON PLC	AON	G0408V102	64	04/24/12	05/16/12	$3,028 64	$3,224 72	$-196 08
SEACOR SMIT INC	CKH	811904101	7	03/12/12	05/16/12	$604 90	$671 31	$-66 41
ARES CAP CORP	ARCC	04010L103	50	04/03/12	05/16/12	$755 98	$828 76	$-72 78
ARES CAP CORP	ARCC	04010L103	173	03/12/12	05/16/12	$2,615 70	$2,847 27	$-231 57
BERKSHIRE HATHAWAY INC DEL	BRK B	084670702	20	03/12/12	05/16/12	$1,614 27	$1,590 54	$23 73

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CARDINAL HEALTH INC	CAH	14149Y108	94	03/12/12	05/16/12	$3,962 24	$3,943 48	$18 76
DILLARDS INC CL A	DDS	254067101	94	03/12/12	05/16/12	$6,418 35	$5,923.30	$495 05
DONNELLEY R R & SONS CO	RRD	257867101	102	03/13/12	05/16/12	$1,045 94	$1,316 29	$-270 35
EXELON CORP	EXC	30161N101	142	03/12/12	05/16/12	$5,455 32	$5,659 86	$-204 54
HILL ROM HLDGS	HRC	431475102	29	03/12/12	05/16/12	$913.16	$1,001 44	$-88 28
NEWMONT MINING CORP	NEM	651639106	63	03/12/12	05/16/12	$2,732 75	$3,511 64	$-778 89
PHILLIPS 66	PSX	718546104	21	03/12/12	05/16/12	$674 20	$743 62	$-69.42
PUBLIC STORAGE INC	PSA	74460D109	12	03/12/12	05/16/12	$1,614 51	$1,574 86	$39 65
SEACOR SMIT INC	CKH	811904101	13	03/13/12	05/16/12	$1,123.38	$1,255.30	$-131 92
WARNER CHILCOTT PLC	WCRX	G94368100	87	02/21/12	05/16/12	$1,831.98	$1,441 21	$390.77
EXELON CORP	EXC	30161N101	472	03/12/12	06/06/12	$17,574 05	$18,813 07	$-1,239 02
APACHE CORP	APA	037411105	86	10/11/11	06/06/12	$7,161 32	$7,493 36	$-332 04
WARNER CHILCOTT PLC	WCRX	G94368100	543	02/21/12	06/06/12	$10,186 51	$8,995 12	$1,191 39
UNIT CORP	UNT	909218109	4	03/13/12	06/06/12	$154 83	$183 90	$-29 07
UNIT CORP	UNT	909218109	23	03/12/12	06/06/12	$890 24	$1,060 38	$-170 14
UNIT CORP	UNT	909218109	22	02/20/12	06/06/12	$851 54	$1,081.63	$-230 09
NEWMONT MINING CORP	NEM	651639106	31	03/12/12	06/06/12	$1,598 81	$1,727 95	$-129.14
SEACOR SMIT INC	CKH	811904101	3	03/12/12	06/06/12	$264 37	$287 71	$-23 34
SEACOR SMIT INC	CKH	811904101	15	02/19/12	06/06/12	$1,321 84	$1,534 80	$-212 96
PRUDENTIAL FINL INC	PRU	744320102	29	02/07/12	06/06/12	$1,380 89	$1,751.39	$-370 50
PRUDENTIAL FINL INC	PRU	744320102	67	03/12/12	06/06/12	$3,190 33	$4,121 15	$-930 82
PFIZER INC	PFE	717081103	30	03/12/12	06/06/12	$652 79	$646 43	$6 36
TESORO PETE CORP	TSO	881609101	171	03/12/12	06/06/12	$3,915 54	$5,023 96	$-1,108 42
VERIZON COMMUNICATIONS	VZ	92343V104	195	03/12/12	06/25/12	$8,480 38	$7,690 47	$789 91
VERIZON COMMUNICATIONS	VZ	92343V104	12	04/03/12	06/25/12	$521 87	$462 31	$59 56
VERIZON COMMUNICATIONS	VZ	92343V104	212	02/07/12	06/25/12	$9,219 69	$8,020 85	$1,198 84
SEACOR SMIT INC	CKH	811904101	10	03/12/12	06/25/12	$848 71	$959 02	$-110 31
MERCK & CO INC	MRK	58933Y105	266	02/21/12	06/25/12	$10,572 54	$10,169 18	$403 36

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LORILLARD INC	LO	544147101	14	09/28/11	06/25/12	$1,788 60	$1,521 76	$266 84
LORILLARD INC	LO	544147101	26	09/19/11	06/25/12	$3,321 69	$2,893 00	$428 69
KROGER CO	KR	501044101	128	03/12/12	06/25/12	$2,879 92	$3,118 53	$-238 61
KROGER CO	KR	501044101	39	03/13/12	06/25/12	$877 48	$951 21	$-73 73
INTEL CORP	INTC	458140100	152	03/12/12	06/25/12	$3,980 47	$4,103 51	$-123 04
DELL INC	DELL	24702R101	84	03/12/12	06/25/12	$1,002 24	$1,426 45	$-424 21
CHEVRONTEXACO CORP	CVX	166764100	5	10/17/11	06/25/12	$491 55	$498.74	$-7 19
CHEVRONTEXACO CORP	CVX	166764100	12	10/17/11	06/25/12	$1,179 73	$1,198 78	$-19 05
CHEVRONTEXACO CORP	CVX	166764100	52	03/12/12	06/25/12	$5,112 16	$5,706 59	$-594 43
VISA INC CL A	V	92826C839	62	02/07/12	06/25/12	$7,534 46	$6,643 79	$890 67
APPLIED MATERIALS INC	AMAT	038222105	65	03/12/12	06/25/12	$714 07	$806 54	$-92 47
BERKSHIRE HATHAWAY INC DEL	BRK B	084670702	60	03/12/12	06/25/12	$4,836 30	$4,771 61	$64 69
ABBOTT LABS	ABT	002824100	14	04/24/12	07/18/12	$924 47	$849.92	$74 55
ARES CAP CORP	ARCC	04010L103	226	03/12/12	07/18/12	$3,759 83	$3,719 55	$40 28
INTERSIL HLDG CORP CL A	ISIL	46069S109	106	03/13/12	07/18/12	$1,089 05	$1,193 03	$-103.98
INTERSIL HLDG CORP CL A	ISIL	46069S109	72	03/12/12	07/18/12	$739.73	$804 54	$-64 81
KROGER CO	KR	501044101	333	03/12/12	07/18/12	$7,336 46	$8,113 04	$-776 58
LINCOLN NATIONAL CORP	LNC	534187109	189	03/12/12	07/18/12	$3,959 12	$4,654 16	$-695 04
LORILLARD INC	LO	544147101	24	09/28/11	07/18/12	$3,340 07	$2,608 74	$731 33
LORILLARD INC	LO	544147101	53	08/17/11	07/18/12	$7,375 98	$5,751 20	$1,624 78
MCGRAW-HILL COMPANIES INC	MHP	580645109	28	04/24/12	07/18/12	$1,332.67	$1,338.25	$-5 58
MCGRAW-HILL COMPANIES INC	MHP	580645109	90	03/12/12	07/18/12	$4,283 60	$4,213 87	$69 73
ONEOK INC NEW	OKE	682680103	179	06/06/12	07/18/12	$7,874 86	$7,354 46	$520 40
PFIZER INC	PFE	717081103	57	03/12/12	07/18/12	$1,344 58	$1,228 22	$116 36
PUBLIC STORAGE INC	PSA	74460D109	38	03/12/12	07/18/12	$5,608 93	$4,987 07	$621 86
VERIZON COMMUNICATIONS	VZ	92343V104	252	02/07/12	07/18/12	$11,590 73	$9,534 22	$2,056 51
VISA INC CL A	V	92826C839	90	02/07/12	07/18/12	$11,552 84	$9,644 21	$1,908 63
VERIZON COMMUNICATIONS	VZ	92343V104	125	02/07/12	08/09/12	$5,525 61	$4,729 27	$796 34

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
RAYTHEON CO NEW	RTN	755111507	12	07/18/12	08/09/12	$668 66	$682 10	$-13 44
ONEOK INC NEW	OKE	682680103	259	06/06/12	08/09/12	$11,552 90	$10,641 38	$911.52
MCGRAW-HILL COMPANIES INC	MHP	580645109	86	03/12/12	08/09/12	$4,221 26	$4,026 59	$194 67
MCDERMOTT INTERNATIONAL INC	MDR	580037109	503	06/25/12	08/09/12	$5,674 72	$5,026.83	$647 89
LORILLARD INC	LO	544147101	8	08/17/11	08/09/12	$984 10	$867 15	$116 95
AMERICAN CAP AGY CORP	AGNC	02503X105	35	06/25/12	08/09/12	$1,185.91	$1,132.19	$53 72
KROGER CO	KR	501044101	334	03/12/12	08/09/12	$7,507 25	$8,137 41	$-630 16
INTERSIL HLDG CORP CL A	ISIL	46069S109	171	03/12/12	08/09/12	$1,561 76	$1,910 77	$-349.01
HARTFORD FINL SVCS GROUP INC C	HIG	416515104	78	04/24/12	08/09/12	$1,355 48	$1,586 03	$-230 55
HARTFORD FINL SVCS GROUP INC C	HIG	416515104	194	04/03/12	08/09/12	$3,371 31	$4,165.32	$-794.01
AMERICAN CAP AGY CORP	AGNC	02503X105	158	03/12/12	08/09/12	$5,353 56	$4,722 13	$631 43
LORILLARD INC	LO	544147101	38	08/17/11	08/09/12	$4,674 45	$4,120.83	$553 62
VERIZON COMMUNICATIONS	VZ	92343V104	62	02/07/12	08/30/12	$2,644 39	$2,345 72	$298 67
TYSON FOODS INC CL A	TSN	902494103	352	05/16/12	08/30/12	$5,436 06	$6,864.91	$-1,428 85
PROTECTIVE LIFE CORP	PL	743674103	25	07/18/12	08/30/12	$705 91	$729.99	$-24 08
MCGRAW-HILL COMPANIES INC	MHP	580645109	43	03/12/12	08/30/12	$2,181.19	$2,013 29	$167 90
LOCKHEED MARTIN CORP	LMT	539830109	36	03/12/12	08/30/12	$3,277 58	$3,207 01	$70 57
LOCKHEED MARTIN CORP	LMT	539830109	123	04/03/12	08/30/12	$11,198 38	$11,226.38	$-28 00
HARTFORD FINL SVCS GROUP INC C	HIG	416515104	69	04/24/12	08/30/12	$1,207 13	$1,403 02	$-195 89
GENERAL MTRS CO	GM	37045V100	229	04/24/12	08/30/12	$4,834 13	$5,294 55	$-460 42
DISCOVER FINL SVCS	DFS	254709108	33	03/12/12	08/30/12	$1,263 39	$1,015 15	$248 24
DELL INC	DELL	24702R101	111	05/16/12	08/30/12	$1,192 50	$1,690 39	$-497 89
DELL INC	DELL	24702R101	130	04/24/12	08/30/12	$1,396 62	$2,100 44	$-703 82
DELL INC	DELL	24702R101	831	03/12/12	08/30/12	$8,927 65	$14,111 62	$-5,183 97
VISA INC CL A	V	92826C839	44	02/07/12	08/30/12	$5,573 81	$4,714 95	$858 86
EVEREST RE GROUP LTD	RE	G3223R108	62	06/06/12	08/30/12	$6,394 87	$6,379 86	$15 01
DONNELLEY R R & SONS CO	RRD	257867101	26	03/13/12	09/21/12	$297 77	$335 52	$-37 75
DONNELLEY R R & SONS CO	RRD	257867101	34	03/12/12	09/21/12	$389 39	$436 76	$-47 37

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
GAMESTOP CORP NEW CL A	GME	36467W109	152	03/13/12	09/21/12	$3,394 83	$3,636 19	$-241 36
GAMESTOP CORP NEW CL A	GME	36467W109	551	03/12/12	09/21/12	$12,306 25	$13,114 84	$-808 59
GOLDMAN SACHS GROUP INC	GS	38141G104	34	05/16/12	09/21/12	$3,991 65	$3,391.58	$600 07
MCGRAW-HILL COMPANIES INC	MHP	580645109	43	03/12/12	09/21/12	$2,341 29	$2,013 30	$327 99
VISA INC CL A	V	92826C839	45	02/07/12	09/21/12	$6,109 63	$4,822 10	$1,287 53
PROTECTIVE LIFE CORP	PL	743674103	31	07/18/12	09/21/12	$834.07	$905 18	$-71 11
PROTECTIVE LIFE CORP	PL	743674103	74	03/13/12	09/21/12	$1,991 01	$2,098 28	$-107 27
TESORO PETE CORP	TSO	881609101	104	08/09/12	09/21/12	$4,287 34	$3,640.21	$647 13
TYSON FOODS INC CL A	TSN	902494103	79	05/16/12	09/21/12	$1,302 13	$1,540 71	$-238 58
TYSON FOODS INC CL A	TSN	902494103	102	06/25/12	09/21/12	$1,681 24	$1,893 45	$-212.21
VERIZON COMMUNICATIONS	VZ	92343V104	62	02/07/12	09/21/12	$2,839 19	$2,345 72	$493 47
PFIZER INC	PFE	717081103	45	03/12/12	09/21/12	$1,107 44	$969 65	$137 79
PENTAIR LTD	PNR	H6169Q108	28	04/24/12	10/12/12	$1,216 39	$1,134 09	$82 30
ADT CORP	ADT	00101J106	58	04/24/12	10/12/12	$2,095 90	$2,061 29	$34 61
WAL MART STORES INC	WMT	931142103	21	04/24/12	10/12/12	$1,591 64	$1,218 70	$372 94
ABBOTT LABS	ABT	002824100	26	04/24/12	10/12/12	$1,800 64	$1,578 41	$222 23
AMEREN CORP	AEE	023608102	55	08/09/12	10/12/12	$1,794.35	$1,881 76	$-87.41
ASSURANT INC	AIZ	04621X108	180	08/30/12	10/12/12	$7,097 17	$6,198 79	$898 38
CLIFFS NAT RES INC	CLF	18683K101	77	06/25/12	10/12/12	$3,099 82	$3,507 51	$-407 69
ENTERGY CORP NEW	ETR	29364G103	14	04/03/12	10/12/12	$979 66	$936 33	$43 33
ENTERGY CORP NEW	ETR	29364G103	21	04/24/12	10/12/12	$1,469 50	$1,384 34	$85 16
GAMESTOP CORP NEW CL A	GME	36467W109	146	03/12/12	10/12/12	$3,316 60	$3,475 08	$-158 48
GAMESTOP CORP NEW CL A	GME	36467W109	72	04/03/12	10/12/12	$1,635 59	$1,601 44	$34 15
LINCOLN NATIONAL CORP	LNC	534187109	95	03/12/12	10/12/12	$2,251 49	$2,339 40	$-87 91
LINCOLN NATIONAL CORP	LNC	534187109	42	04/24/12	10/12/12	$995 39	$1,012 46	$-17 07
LOCKHEED MARTIN CORP	LMT	539830109	56	03/12/12	10/12/12	$5,193 21	$4,988 69	$204 52
PROTECTIVE LIFE CORP	PL	743674103	87	03/13/12	10/12/12	$2,266 38	$2,466 89	$-200.51
PROTECTIVE LIFE CORP	PL	743674103	164	03/12/12	10/12/12	$4,272 25	$4,618 82	$-346 57

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
REINSURANCE GROUP AMER INC	RGA	759351604	109	07/18/12	10/12/12	$6,226 47	$6,326.68	$-100 21
REINSURANCE GROUP AMER INC	RGA	759351604	29	03/13/12	10/12/12	$1,656.58	$1,660.36	$-3 78
VECTREN CORP	VVC	92240G101	115	07/18/12	10/12/12	$3,312 34	$3,410.34	$-98 00
WAL MART STORES INC	WMT	931142103	191	07/18/12	10/12/12	$14,476 39	$14,013 10	$463 29
WAL MART STORES INC	WMT	931142103	48	05/16/12	10/12/12	$3,638 05	$2,854 07	$783 98
PENTAIR LTD	PNR	H6169Q108	0 07	04/24/12	10/30/12	$3.00	$2 96	$0 04
ADT CORP	ADT	00101J106	0 5	04/24/12	10/30/12	$20 63	$17 77	$2 86
ALLSTATE CORP	ALL	020002101	237	10/12/12	11/06/12	$9,296 64	$9,628 90	$-332 26
ABBOTT LABS	ABT	002824100	25	04/24/12	11/06/12	$1,626 60	$1,517.71	$108 89
TYCO INTL LTD	TYC	H89128104	45	04/24/12	11/06/12	$1,287 83	$1,222.70	$65 13
REINSURANCE GROUP AMER INC	RGA	759351604	120	03/12/12	11/06/12	$6,426 45	$6,805.69	$-379 24
DISH NETWORK CORP CL A	DISH	25470M109	318	03/12/12	11/06/12	$11,461 26	$9,889 90	$1,571 36
PARKER-HANNIFIN CP	PH	701094104	139	03/12/12	11/06/12	$11,204 23	$12,353.74	$-1,149 51
HUMANA INC	HUM	444859102	37	06/25/12	11/06/12	$2,828 35	$2,925 98	$-97 63
ENTERGY CORP NEW	ETR	29364G103	37	04/24/12	11/06/12	$2,485 08	$2,439 08	$46 00
DISH NETWORK CORP CL A	DISH	25470M109	171	02/09/12	11/06/12	$6,163.13	$4,793 69	$1,369 44
REINSURANCE GROUP AMER INC	RGA	759351604	6	03/13/12	11/06/12	$321 32	$343 52	$-22 20
PITNEY BOWES INC	PBI	724479100	953	03/12/12	11/27/12	$10,485 81	$17,520 62	$-7,034 81
PROTECTIVE LIFE CORP	PL	743674103	1	03/12/12	11/27/12	$26 45	$28 16	$-1.71
PROTECTIVE LIFE CORP	PL	743674103	64	05/16/12	11/27/12	$1,692 79	$1,732 15	$-39 36
PARKER-HANNIFIN CP	PH	701094104	32	06/25/12	11/27/12	$2,608.46	$2,367 36	$241.10
PARKER-HANNIFIN CP	PH	701094104	44	07/18/12	11/27/12	$3,586 64	$3,386 44	$200 20
PARKER-HANNIFIN CP	PH	701094104	45	03/12/12	11/27/12	$3,668 15	$3,999 41	$-331 26
NATIONAL-OILWELL INC	NOV	637071101	31	06/06/12	11/27/12	$2,180 48	$2,091 69	$88 79
NATIONAL-OILWELL INC	NOV	637071101	92	07/18/12	11/27/12	$6,471 12	$6,361 59	$109 53
MERCK & CO INC	MRK	58933Y105	74	02/21/12	11/27/12	$3,258 65	$2,829 02	$429 63
ENTERGY CORP NEW	ETR	29364G103	60	04/24/12	11/27/12	$3,750 90	$3,955 27	$-204 37
CABOT CORP	CBT	127055101	84	08/30/12	11/27/12	$3,170 22	$2,914 96	$255 26

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
PROTECTIVE LIFE CORP	PL	743674103	38	06/25/12	11/27/12	$1,005 09	$1,026.14	$-21 05
APPLIED MATERIALS INC	AMAT	038222105	682	03/12/12	11/27/12	$7,114 67	$8,462 53	$-1,347 86
APPLIED MATERIALS INC	AMAT	038222105	147	04/03/12	11/27/12	$1,533 51	$1,822 49	$-288 98
ABBOTT LABS	ABT	002824100	43	04/24/12	12/20/12	$2,807 35	$2,610 45	$196 90
ABBOTT LABS	ABT	002824100	92	03/12/12	12/20/12	$6,006 41	$5,369 41	$637 00
CAMPBELL SOUP CO	CPB	134429109	60	09/21/12	12/20/12	$2,134 09	$2,110 83	$23 26
DISH NETWORK CORP CL A	DISH	25470M109	153	02/09/12	12/20/12	$5,586 96	$4,289 10	$1,297.86
DONNELLEY R R & SONS CO	RRD	257867101	296	03/12/12	12/20/12	$2,808 00	$3,802 42	$-994 42
WALGREEN CO	WAG	931422109	304	10/12/12	12/20/12	$11,317.51	$10,932.12	$385 39
DONNELLEY R R & SONS CO	RRD	257867101	164	11/06/12	12/20/12	$1,555 78	$1,648 64	$-92 86
ENTERGY CORP NEW	ETR	29364G103	112	04/24/12	12/20/12	$7,184 22	$7,383 18	$-198 96
PITNEY BOWES INC	PBI	724479100	155	03/12/12	12/20/12	$1,711.84	$2,849 63	$-1,137 79
PITNEY BOWES INC	PBI	724479100	87	10/12/12	12/20/12	$960 84	$1,166 37	$-205.53
DONNELLEY R R & SONS CO	RRD	257867101	77	04/03/12	12/20/12	$730 46	$972 43	$-241 97
Total short term gain/loss from sales:						$700,363 94	$695,463 14	$4,900 80

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
							Portion subject to 988	Wash sale loss disallowed
UNIT CORP	UNT	909218109	22	03/12/12	04/03/12	$944 13	$1,014 28	$-70.15
							$0 00	$70 15
SEACOR SMIT INC	CKH	811904101	15	03/12/12	05/16/12	$1,296 21	$1,438 53	$-142 32
							$0 00	$142 32

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
APPLIED MATERIALS INC	AMAT	038222105	63	03/12/12	06/25/12	$692 09	$781 73		$-89 64
								$0 00	$89 64
Total short term gain/loss from sales:						$2,932 43	$3,234 54		$-302.11
Total short term loss disallowed from wash sales:									$302 11
Total short term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
GENUINE PARTS CO	GPC	372460105	8	08/23/10	02/07/12	$516 81	$342 77	$174 04
GENUINE PARTS CO	GPC	372460105	37	08/23/10	02/07/12	$2,390 25	$1,585 16	$805 09
PNC BANK CORP	PNC	693475105	56	03/11/10	02/07/12	$3,406 89	$3,236 67	$170 22
GENUINE PARTS CO	GPC	372460105	22	08/20/10	02/07/12	$1,421 23	$941.44	$479 79
GENUINE PARTS CO	GPC	372460105	8	08/25/10	02/07/12	$516 81	$342 25	$174 56
GENUINE PARTS CO	GPC	372460105	31	08/23/10	02/07/12	$2,002 64	$1,325 93	$676 71
GENUINE PARTS CO	GPC	372460105	81	08/20/10	02/07/12	$5,232 70	$3,461 24	$1,771 46
GENUINE PARTS CO	GPC	372460105	40	08/24/10	02/07/12	$2,584 05	$1,699 06	$884.99
GENUINE PARTS CO	GPC	372460105	62	08/25/10	02/07/12	$4,005 27	$2,626 48	$1,378 79
GENUINE PARTS CO	GPC	372460105	12	08/24/10	02/07/12	$775 22	$506 91	$268 31
GENUINE PARTS CO	GPC	372460105	4	08/24/10	02/07/12	$258 40	$168 55	$89.85
OCCIDENTAL PETROLEUM CORP	OXY	674599105	6	12/17/09	02/07/12	$625 33	$472 54	$152 79
OCCIDENTAL PETROLEUM CORP	OXY	674599105	21	12/17/09	02/07/12	$2,188 65	$1,646 72	$541 93
OCCIDENTAL PETROLEUM CORP	OXY	674599105	46	12/17/09	02/07/12	$4,794 18	$3,605 45	$1,188 73
OCCIDENTAL PETROLEUM CORP	OXY	674599105	155	03/18/08	02/07/12	$16,154 32	$11,356 85	$4,797 47

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
OCCIDENTAL PETROLEUM CORP	OXY	674599105	76	01/06/09	02/07/12	$7,920 83	$4,683 90	$3,236 93
OCCIDENTAL PETROLEUM CORP	OXY	674599105	59	01/06/09	02/07/12	$6,149 06	$3,633 26	$2,515 80
PNC BANK CORP	PNC	693475105	281	03/18/08	02/07/12	$17,095.26	$17,829.45	$-734 19
LIFE TECHNOLOGIES CORP	LIFE	53217V109	65	01/05/10	02/21/12	$3,012 38	$3,343 33	$-330 95
LIFE TECHNOLOGIES CORP	LIFE	53217V109	87	07/15/09	02/21/12	$4,031 95	$3,488 46	$543 49
ACE LTD	ACE	H0023R105	217	02/08/11	03/12/12	$15,612 17	$13,775.16	$1,837 01
ACE LTD	ACE	H0023R105	156	03/18/08	03/12/12	$11,223 50	$8,775.49	$2,448 01
ACE LTD	ACE	H0023R105	47	10/19/09	03/12/12	$3,381 44	$2,598 02	$783 42
ACE LTD	ACE	H0023R105	48	03/16/08	03/12/12	$3,453 39	$2,549 31	$904 08
ACE LTD	ACE	H0023R105	6	05/19/10	03/12/12	$431 67	$317 03	$114 64
TE CONNECTIVITY LTD	TEL	H84989104	29	04/29/10	03/12/12	$1,042.11	$933 95	$108 16
TE CONNECTIVITY LTD	TEL	H84989104	2	04/29/10	03/12/12	$71 87	$64 41	$7.46
TE CONNECTIVITY LTD	TEL	H84989104	58	04/29/10	03/12/12	$2,084 21	$1,862 36	$221 85
TE CONNECTIVITY LTD	TEL	H84989104	17	04/29/10	03/12/12	$610 89	$544 02	$66 87
TE CONNECTIVITY LTD	TEL	H84989104	50	04/30/10	03/12/12	$1,796 74	$1,598 65	$198 09
TE CONNECTIVITY LTD	TEL	H84989104	15	04/29/10	03/12/12	$539 02	$477 99	$61 03
TE CONNECTIVITY LTD	TEL	H84989104	3	04/29/10	03/12/12	$107 80	$95 47	$12 33
TE CONNECTIVITY LTD	TEL	H84989104	16	04/29/10	03/12/12	$574.96	$508 24	$66 72
TE CONNECTIVITY LTD	TEL	H84989104	207	08/19/10	03/12/12	$7,438 49	$5,513 86	$1,924 63
AIR PRODUCTS & CHEMICALS INC	APD	009158106	72	02/09/11	03/12/12	$6,425 49	$6,393 43	$32 06
AIR PRODUCTS & CHEMICALS INC	APD	009158106	36	01/21/11	03/12/12	$3,212 74	$3,131 37	$81 37
ALLEGHENY TECHNOLOGIES INC	ATI	01741R102	92	02/09/11	03/12/12	$3,753 80	$6,108 49	$-2,354 69
ALLEGHENY TECHNOLOGIES INC	ATI	01741R102	50	02/01/10	03/12/12	$2,040 11	$2,145 81	$-105 70
ALLEGHENY TECHNOLOGIES INC	ATI	01741R102	52	01/28/10	03/12/12	$2,121 71	$2,223 37	$-101 66
ANADARKO PETROLEUM	APC	032511107	40	02/09/11	03/12/12	$3,378 21	$3,112 53	$265 68
ANADARKO PETROLEUM	APC	032511107	99	08/04/10	03/12/12	$8,361.07	$5,500 84	$2,860 23
APACHE CORP	APA PD	037411808	89	07/23/10	03/12/12	$5,224 19	$4,719 12	$505 07
APACHE CORP	APA PD	037411808	55	07/23/10	03/12/12	$3,228 44	$2,892 20	$336 24

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis		Net gain or loss
BB & T CORP	BBT	054937107	105	02/10/11	03/12/12	$3,072 91	$3,037 45		$35 46
BB & T CORP	BBT	054937107	321	12/09/10	03/12/12	$9,394 31	$8,686.48		$707.83
BB & T CORP	BBT	054937107	147	12/13/10	03/12/12	$4,302.07	$3,965 30		$336 77
BB & T CORP	BBT	054937107	63	12/13/10	03/12/12	$1,843.74	$1,689.45		$154 29
BB & T CORP	BBT	054937107	358	12/09/10	03/12/12	$10,477 15	$9,460 62		$1,016 53
CIT GROUP INC	CIT	125581801	63	09/30/10	03/12/12	$2,516 48	$2,581 12		$-64 64
CIT GROUP INC	CIT	125581801	41	09/22/10	03/12/12	$1,637 71	$1,611 02		$26 69
CIT GROUP INC	CIT	125581801	26	09/22/10	03/12/12	$1,038 54	$1,020 65		$17 89
CIT GROUP INC	CIT	125581801	14	07/27/10	03/12/12	$559 22	$535.35		$23 87
CIT GROUP INC	CIT	125581801	3	07/27/10	03/12/12	$119.83	$114.61		$5 22
CIT GROUP INC	CIT	125581801	1	07/27/10	03/12/12	$39 94	$38 17		$1 77
CIT GROUP INC	CIT	125581801	23	07/27/10	03/12/12	$918 71	$877.50		$41 21
CIT GROUP INC	CIT	125581801	7	07/27/10	03/12/12	$279 61	$266 93		$12 68
CIT GROUP INC	CIT	125581801	1	07/27/10	03/12/12	$39 94	$38 13		$1.81
CIT GROUP INC	CIT	125581801	23	07/28/10	03/12/12	$918 72	$864 97		$53 75
CAMERON INTL CORP	CAM	13342B105	9	08/04/10	03/12/12	$473 53	$356 45		$117 08
CAMERON INTL CORP	CAM	13342B105	35	06/15/10	03/12/12	$1,841 51	$1,300 36		$541 15
CAMERON INTL CORP	CAM	13342B105	66	06/15/10	03/12/12	$3,472 56	$2,450 10		$1,022 46
CAMERON INTL CORP	CAM	13342B105	2	07/08/10	03/12/12	$105 23	$69 10		$36.13
CAMERON INTL CORP	CAM	13342B105	66	07/08/10	03/12/12	$3,472 56	$2,279 94		$1,192 62
CAMERON INTL CORP	CAM	13342B105	13	07/08/10	03/12/12	$683 99	$448 94		$235 05
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	54	04/09/09	03/12/12	$1,673 53	$1,395 45		$278 08
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	200	05/21/09	03/12/12	$6,198 27	$4,965 16		$1,233 11
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	99	03/23/09	03/12/12	$3,068 14	$2,270 55		$797 59
CYPRESS SEMICONDUCTOR CORP	CY	232806109	65	01/14/11	03/12/12	$1,019 32	$1,377 97	*	$-358 65
CYPRESS SEMICONDUCTOR CORP	CY	232806109	52	01/13/11	03/12/12	$815 46	$1,092 25	*	$-276 79
CYPRESS SEMICONDUCTOR CORP	CY	232806109	179	01/13/11	03/12/12	$2,807 07	$3,754 92	*	$-947 85
CYPRESS SEMICONDUCTOR CORP	CY	232806109	6	01/13/11	03/12/12	$94 09	$121 27	*	$-27 18

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis		Net gain or loss
CYPRESS SEMICONDUCTOR CORP	CY	232806109	6	01/13/11	03/12/12	$94.09	$120 64	*	$-26 55
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	4	03/18/08	03/12/12	$387 64	$328 44		$59 20
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	54	07/09/08	03/12/12	$5,233 09	$3,866 55		$1,366 54
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	91	09/18/09	03/12/12	$8,818 72	$5,876 16		$2,942 56
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	32	08/27/09	03/12/12	$3,101 09	$1,977 40		$1,123 69
EL PASO CORP	EP	28336L109	23	01/28/11	03/12/12	$658 13	$356 98		$301 15
EL PASO CORP	EP	28336L109	187	01/27/11	03/12/12	$5,350 85	$2,866 45		$2,484 40
EL PASO CORP	EP	28336L109	110	01/27/11	03/12/12	$3,147 56	$1,680 42		$1,467 14
EL PASO CORP	EP	28336L109	33	01/27/11	03/12/12	$944.27	$501 40		$442 87
EL PASO CORP	EP	28336L109	19	01/27/11	03/12/12	$543 67	$288 44		$255.23
EL PASO CORP	EP	28336L109	122	01/24/11	03/12/12	$3,490 93	$1,812 69		$1,678 24
EL PASO CORP	EP	28336L109	82	01/24/11	03/12/12	$2,346.36	$1,215.85		$1,130 51
EL PASO CORP	EP	28336L109	217	01/21/11	03/12/12	$6,209 28	$3,138 23		$3,071 05
FLUOR CORP (NEW)-WI	FLR	343412102	47	04/22/10	03/12/12	$2,842 33	$2,463 08		$379 25
FLUOR CORP (NEW)-WI	FLR	343412102	122	11/10/09	03/12/12	$7,377.97	$5,541 52		$1,836 45
FLUOR CORP (NEW)-WI	FLR	343412102	116	11/03/09	03/12/12	$7,015 11	$5,210 91		$1,804 20
FORD MTR CO DEL	F	345370860	163	10/27/10	03/12/12	$2,025 99	$2,311 71		$-285.72
FORD MTR CO DEL	F	345370860	321	10/08/10	03/12/12	$3,989 83	$4,306 54		$-316 71
HEINZ H J CO	HNZ	423074103	28	08/20/10	03/12/12	$1,490.11	$1,314 01		$176 10
HEINZ H J CO	HNZ	423074103	111	08/20/10	03/12/12	$5,907 21	$5,191 08		$716.13
HEINZ H J CO	HNZ	423074103	163	08/25/10	03/12/12	$8,674 56	$7,513 35		$1,161 21
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	57	12/02/10	03/12/12	$835 88	$748 42		$87 46
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	158	11/11/10	03/12/12	$2,317.00	$1,981 15		$335 85
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	2	11/09/10	03/12/12	$29 33	$24 76		$4 57
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	4	11/09/10	03/12/12	$58 66	$49 52		$9 14
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	20	11/09/10	03/12/12	$293 29	$247 52		$45.77
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	40	11/09/10	03/12/12	$586 58	$495 03		$91 55
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	160	11/10/10	03/12/12	$2,346 32	$1,953 63		$392 69

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	53	11/09/10	03/12/12	$777 22	$646.38	$130 84
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	106	11/09/10	03/12/12	$1,554 44	$1,292 75	$261.69
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	172	11/12/10	03/12/12	$2,522.30	$2,082 66	$439 64
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	15	02/23/08	03/12/12	$3,014 69	$1,872 95	$1,141.74
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	28	06/09/08	03/12/12	$5,627 41	$3,335 83	$2,291 58
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	14	08/20/09	03/12/12	$2,813 71	$1,666.18	$1,147 53
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	2	03/25/08	03/12/12	$401 96	$215 18	$186 78
JACOBS ENGINEERING GROUP INC	JEC	469814107	59	01/12/11	03/12/12	$2,659 14	$2,866 03	$-206 89
JACOBS ENGINEERING GROUP INC	JEC	469814107	43	12/22/10	03/12/12	$1,938 01	$2,014.93	$-76 92
JACOBS ENGINEERING GROUP INC	JEC	469814107	96	12/22/10	03/12/12	$4,326 73	$4,478 02	$-151 29
KELLOGG CO	K	487836108	59	03/11/11	03/12/12	$3,117 00	$3,254 60	$-137 60
LIFE TECHNOLOGIES CORP	LIFE	53217V109	25	07/15/09	03/12/12	$1,147 51	$1,002.43	$145 08
LIFE TECHNOLOGIES CORP	LIFE	53217V109	60	04/16/09	03/12/12	$2,754 02	$2,008 60	$745 42
LIFE TECHNOLOGIES CORP	LIFE	53217V109	24	02/26/09	03/12/12	$1,101 61	$704 58	$397 03
LIFE TECHNOLOGIES CORP	LIFE	53217V109	123	02/26/09	03/12/12	$5,645 73	$3,609 34	$2,036 39
LIFE TECHNOLOGIES CORP	LIFE	53217V109	48	02/26/09	03/12/12	$2,203 21	$1,384 03	$819 18
MEDCO HEALTH SOLUTIONS INC		58405U102	93	04/30/08	03/12/12	$6,323 43	$4,620.56	$1,702 87
NORDSTROM INC	JWN	655664100	13	09/27/10	03/12/12	$698 37	$479 74	$218 63
NORDSTROM INC	JWN	655664100	33	09/27/10	03/12/12	$1,772 79	$1,215.51	$557 28
NORDSTROM INC	JWN	655664100	30	09/24/10	03/12/12	$1,611 63	$1,097.17	$514 46
NORDSTROM INC	JWN	655664100	58	09/24/10	03/12/12	$3,115 82	$2,117 67	$998 15
NORDSTROM INC	JWN	655664100	37	09/24/10	03/12/12	$1,987 67	$1,350 03	$637 64
NORDSTROM INC	JWN	655664100	51	09/24/10	03/12/12	$2,739 77	$1,850 45	$889 32
NUCOR CORP	NUE	670346105	61	03/04/11	03/12/12	$2,580 57	$2,915 39	$-334 82
NUCOR CORP	NUE	670346105	6	03/04/11	03/12/12	$253 83	$285 76	$-31 93
PG & E CORP	PCG	69331C108	150	12/08/10	03/12/12	$6,463 10	$7,050 16	$-587 06
PG & E CORP	PCG	69331C108	305	03/18/08	03/12/12	$13,141 63	$11,379 55	$1,762 08
PG & E CORP	PCG	69331C108	52	07/13/09	03/12/12	$2,240 54	$1,939 13	$301 41

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
PHILIP MORRIS INTL INC	PM	718172109	182	12/02/09	03/12/12	$15,381 37	$9,029 02	$6,352 35
PHILIP MORRIS INTL INC	PM	718172109	15	03/18/08	03/12/12	$1,267 69	$742 52	$525 17
QUEST DIAGNOSTICS INC	DGX	74834L100	78	02/23/11	03/12/12	$4,537 52	$4,424 07	$113 45
QUEST DIAGNOSTICS INC	DGX	74834L100	35	02/23/11	03/12/12	$2,036 07	$1,970 05	$66 02
SVB FINL GROUP	SIVB	78486Q101	93	05/06/10	03/12/12	$5,792 82	$4,383 19	$1,409 63
SVB FINL GROUP	SIVB	78486Q101	53	05/06/10	03/12/12	$3,301 28	$2,487 04	$814 24
SEMPRA ENERGY	SRE	816851109	14	12/03/09	03/12/12	$835 07	$769.36	$65 71
SEMPRA ENERGY	SRE	816851109	4	12/07/09	03/12/12	$238 59	$219.19	$19 40
SEMPRA ENERGY	SRE	816851109	9	12/03/09	03/12/12	$536 83	$493 02	$43 81
SEMPRA ENERGY	SRE	816851109	41	12/08/09	03/12/12	$2,445 56	$2,242 19	$203 37
SEMPRA ENERGY	SRE	816851109	5	12/08/09	03/12/12	$298 24	$273 22	$25 02
SEMPRA ENERGY	SRE	816851109	10	12/03/09	03/12/12	$596 48	$546 12	$50 36
SEMPRA ENERGY	SRE	816851109	1	12/04/09	03/12/12	$59 65	$54 59	$5 06
SEMPRA ENERGY	SRE	816851109	11	12/02/09	03/12/12	$656 13	$600 17	$55 96
SEMPRA ENERGY	SRE	816851109	42	12/04/09	03/12/12	$2,505 21	$2,287 82	$217 39
SEMPRA ENERGY	SRE	816851109	76	12/02/09	03/12/12	$4,533 23	$4,138 22	$395 01
SEMPRA ENERGY	SRE	816851109	36	12/09/09	03/12/12	$2,147.32	$1,949 90	$197 42
SEMPRA ENERGY	SRE	816851109	1	03/11/11	03/12/12	$59 65	$53.71	$5 94
SEMPRA ENERGY	SRE	816851109	58	03/11/11	03/12/12	$3,459 57	$3,114 47	$345 10
SEMPRA ENERGY	SRE	816851109	43	12/08/10	03/12/12	$2,564 86	$2,186 55	$378 31
TEXTRON INC	TXT	883203101	109	02/08/11	03/12/12	$2,938 71	$3,004 28	$-65 57
TEXTRON INC	TXT	883203101	239	01/26/11	03/12/12	$6,443 58	$6,250 11	$193 47
THERMO ELECTRON CORP	TMO	883556102	169	03/18/08	03/12/12	$9,364 81	$9,110 57	$254 24
THERMO ELECTRON CORP	TMO	883556102	57	01/05/10	03/12/12	$3,158 55	$2,714 71	$443 84
THERMO ELECTRON CORP	TMO	883556102	119	07/15/09	03/12/12	$6,594 16	$4,763 43	$1,830 73
VIACOM INC NEW CL B	VIAB	92553P201	66	02/08/11	03/12/12	$3,133 71	$2,901 25	$232 46
VIACOM INC NEW CL B	VIAB	92553P201	122	01/18/11	03/12/12	$5,792 61	$5,137 98	$654 63
VIACOM INC NEW CL B	VIAB	92553P201	9	01/18/11	03/12/12	$427 32	$376 23	$51 09

Long term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
VIACOM INC NEW CL B	VIAB	92553P201	94	01/14/11	03/12/12	$4,463 17	$3,923.95	$539 22
WATSON PHARMACEUTICALS INC	WPI	942683103	99	05/20/10	03/12/12	$5,904.92	$4,300 16	$1,604.76
WATSON PHARMACEUTICALS INC	WPI	942683103	86	05/19/10	03/12/12	$5,129.52	$3,681 51	$1,448 01
WELLS FARGO & CO (NEW)	WFC	949746101	61	04/15/10	03/12/12	$1,920 26	$2,046 03	$-125 77
WILLIAMS COMPANIES	WMB	969457100	419	11/12/10	03/12/12	$12,393 58	$8,059 93	$4,333 65
WPX ENERGY INC	WPX	98212B103	139 67	11/12/10	03/12/12	$2,564.45	$1,827 13	$737 32
XCEL ENERGY INC	XEL	98389B100	131	08/19/10	03/12/12	$3,546 87	$2,880 22	$666 65
XCEL ENERGY INC	XEL	98389B100	236	08/04/10	03/12/12	$6,389 77	$5,130 57	$1,259 20
XCEL ENERGY INC	XEL	98389B100	117	05/19/10	03/12/12	$3,167 81	$2,489 98	$677.83
XCEL ENERGY INC	XEL	98389B100	11	05/19/10	03/12/12	$297 83	$233 99	$63 84
XCEL ENERGY INC	XEL	98389B100	18	05/19/10	03/12/12	$487 36	$382 53	$104 83
XCEL ENERGY INC	XEL	98389B100	111	05/20/10	03/12/12	$3,005 36	$2,342 70	$662 66
ACE LTD	ACE	H0023R105	44	05/19/10	03/13/12	$3,179 75	$2,324 92	$854 83
ACE LTD	ACE	H0023R105	21	05/20/10	03/13/12	$1,517 61	$1,078 56	$439.05
ACE LTD	ACE	H0023R105	36	05/19/10	03/13/12	$2,601 61	$1,892 88	$708 73
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	4	12/27/10	04/03/12	$152 95	$112 79	$40 16
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	22	12/17/10	04/03/12	$841 21	$618 22	$222 99
WELLS FARGO & CO (NEW)	WFC	949746101	6	02/10/11	04/03/12	$206 43	$200 44	$5 99
WELLS FARGO & CO (NEW)	WFC	949746101	107	04/15/10	04/03/12	$3,681 32	$3,588 94	$92 38
UNITED TECHNOLOGIES CORP	UTX	913017109	70	03/18/08	04/03/12	$5,747 97	$4,855 20	$892 77
UNITED PARCEL SVC INC CL B	UPS	911312106	13	12/16/10	04/03/12	$1,044 35	$957 88	$86 47
SVB FINL GROUP	SIVB	78486Q101	91	05/06/10	04/03/12	$5,822 60	$4,270 19	$1,552 41
KELLOGG CO	K	487836108	29	03/04/11	04/03/12	$1,544 89	$1,574 33	$-29 44
KELLOGG CO	K	487836108	42	03/04/11	04/03/12	$2,237 42	$2,283 59	$-46 17
KELLOGG CO	K	487836108	43	03/11/11	04/03/12	$2,290 69	$2,371 88	$-81 19
KELLOGG CO	K	487836108	2	03/11/11	04/03/12	$106 54	$110 33	$-3 79
FORD MTR CO DEL	F	345370860	127	10/08/10	04/03/12	$1,603 67	$1,703 83	$-100 16
EMC CORPORATION	EMC	268648102	69	03/18/08	04/03/12	$2,058 64	$1,023 96	$1,034 68

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	12	12/17/10	04/03/12	$458.84	$335 06	$123 78
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	6	12/21/10	04/03/12	$229 42	$167 98	$61 44
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	34	12/17/10	04/03/12	$1,300 06	$952 53	$347 53
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	13	12/23/10	04/03/12	$497 08	$367 23	$129 85
US BANCORP DEL NEW	USB	902973304	192	03/18/08	04/24/12	$6,057 18	$6,380 16	$-322 98
UNITED PARCEL SVC INC CL B	UPS	911312106	1	12/16/10	04/24/12	$79 29	$73 68	$5 61
MACYS INC	M	55616P104	54	03/03/11	04/24/12	$2,085 64	$1,281 28	$804 36
FORD MTR CO DEL	F	345370860	157	10/08/10	04/24/12	$1,787 04	$2,106 31	$-319 27
EATON CORP	ETN	278058102	22	12/16/10	04/24/12	$1,061.11	$1,104 68	$-43.57
EATON CORP	ETN	278058102	112	12/16/10	04/24/12	$5,402 02	$5,653 18	$-251.16
EMC CORPORATION	EMC	268648102	95	03/18/08	04/24/12	$2,601 51	$1,409 80	$1,191 71
AMERICAN ELECTRIC POWER INC	AEP	025537101	37	10/30/09	04/24/12	$1,414 78	$1,141 58	$273 20
AMERICAN ELECTRIC POWER INC	AEP	025537101	3	10/30/09	04/24/12	$114 71	$92 60	$22 11
AMERICAN ELECTRIC POWER INC	AEP	025537101	261	10/22/09	04/24/12	$9,979 92	$8,111.62	$1,868 30
AMERICAN ELECTRIC POWER INC	AEP	025537101	33	11/09/09	04/24/12	$1,261 83	$1,039 85	$221 98
AMERICAN ELECTRIC POWER INC	AEP	025537101	31	11/10/09	04/24/12	$1,185 35	$984 51	$200 84
AMERICAN ELECTRIC POWER INC	AEP	025537101	18	11/11/09	04/24/12	$688 27	$572 22	$116 05
AMERICAN ELECTRIC POWER INC	AEP	025537101	45	03/11/11	04/24/12	$1,720 68	$1,610 25	$110 43
AMERICAN ELECTRIC POWER INC	AEP	025537101	127	03/11/11	04/24/12	$4,856 13	$4,550 28	$305 85
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	6	12/20/10	04/24/12	$194 77	$167 18	$27 59
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	36	12/21/10	04/24/12	$1,168 62	$1,003 54	$165 08
UNITED PARCEL SVC INC CL B	UPS	911312106	38	12/16/10	04/24/12	$3,013 15	$2,796 54	$216 61
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	4	12/17/10	04/24/12	$129 85	$111 68	$18 17
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	7	12/21/10	04/24/12	$227 23	$195 33	$31 90
EMC CORPORATION	EMC	268648102	71	03/18/08	05/16/12	$1,835 30	$1,053 64	$781 66
KELLOGG CO	K	487836108	28	03/04/11	05/16/12	$1,422.18	$1,520 05	$-97 87
KELLOGG CO	K	487836108	9	03/04/11	05/16/12	$457 13	$488 48	$-31 35
KELLOGG CO	K	487836108	45	03/07/11	05/16/12	$2,285 65	$2,434 14	$-148 49

Long term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
KELLOGG CO	K	487836108	84	03/03/11	05/16/12	$4,266 54	$4,521 67	$-255 13
UNITED TECHNOLOGIES CORP	UTX	913017109	71	02/21/08	05/16/12	$5,324 99	$4,423 68	$901.31
US BANCORP DEL NEW	USB	902973304	50	05/21/09	05/16/12	$1,564 60	$900 81	$663 79
UNITED PARCEL SVC INC CL B	UPS	911312106	3	12/16/10	05/16/12	$228 33	$220 78	$7 55
UNITED PARCEL SVC INC CL B	UPS	911312106	14	12/16/10	05/16/12	$1,065 55	$1,028 78	$36 77
UNITED PARCEL SVC INC CL B	UPS	911312106	30	04/16/10	05/16/12	$2,283 33	$2,065 63	$217 70
UNITED TECHNOLOGIES CORP	UTX	913017109	54	03/18/08	05/16/12	$4,050.00	$3,745 44	$304 56
US BANCORP DEL NEW	USB	902973304	11	03/18/08	05/16/12	$344 21	$365 53	$-21 32
UNITED TECHNOLOGIES CORP	UTX	913017109	23	02/21/08	06/06/12	$1,676 18	$1,433.02	$243 16
APACHE CORP	APA	037411105	17	09/24/09	06/06/12	$1,415 61	$1,552 27	$-136 66
APACHE CORP	APA	037411105	100	09/24/09	06/06/12	$8,327 11	$9,147 77	$-820 66
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	5	12/22/10	06/06/12	$163 73	$139 19	$24 54
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	24	12/20/10	06/06/12	$785 91	$668 71	$117 20
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	3	03/25/08	06/25/12	$579 05	$322 76	$256 29
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	10	10/13/08	06/25/12	$1,930 18	$912 54	$1,017 64
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	7	10/13/08	06/25/12	$1,351 13	$627 92	$723 21
US BANCORP DEL NEW	USB	902973304	22	05/21/09	06/25/12	$684 40	$396.35	$288 05
UNITED TECHNOLOGIES CORP	UTX	913017109	98	02/21/08	06/25/12	$7,241.76	$6,105 93	$1,135 83
GENERAL MTRS CO	GM	37045V100	115	01/03/11	06/25/12	$2,292 05	$4,318 65	$-2,026 60
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	31	12/16/10	06/25/12	$1,057 42	$841 62	$215 80
CITIGROUP INC	C	172967424	11	07/08/10	06/25/12	$292 81	$438 16	$-145 35
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	4	12/17/10	06/25/12	$136 44	$111 32	$25 12
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	14	12/22/10	06/25/12	$477 55	$389 73	$87 82
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	2	12/16/10	06/25/12	$68 22	$54 98	$13 24
EATON CORP	ETN	278058102	106	12/16/10	07/18/12	$4,191 23	$5,322 53	$-1,131 30
UNITED PARCEL SVC INC CL B	UPS	911312106	108	04/16/10	07/18/12	$8,687 83	$7,436 26	$1,251 57
US BANCORP DEL NEW	USB	902973304	56	05/21/09	07/18/12	$1,857 00	$1,008 90	$848 10
GENERAL MTRS CO	GM	37045V100	162	01/03/11	07/18/12	$3,259 42	$6,083 67	$-2,824 25

Long term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
GOLDMAN SACHS GROUP INC	GS	38141G104	36	12/09/10	08/09/12	$3,736.15	$6,001 72	$-2,265 57
GOLDMAN SACHS GROUP INC	GS	38141G104	32	02/10/11	08/09/12	$3,321 02	$5,307 18	$-1,986.16
GOLDMAN SACHS GROUP INC	GS	38141G104	26	09/13/10	08/09/12	$2,698 33	$3,987 80	$-1,289 47
GOLDMAN SACHS GROUP INC	GS	38141G104	17	07/21/10	08/09/12	$1,764 29	$2,547 28	$-782 99
EMC CORPORATION	EMC	268648102	81	03/18/08	08/30/12	$2,152 37	$1,202.04	$950 33
GENERAL MTRS CO	GM	37045V100	225	01/03/11	08/30/12	$4,749 69	$8,449 54	$-3,699 85
LORILLARD INC	LO	544147101	16	08/17/11	08/30/12	$2,024 45	$1,734 31	$290 14
AMERICAN ELECTRIC POWER INC	AEP	025537101	144	10/30/09	09/21/12	$6,322 96	$4,442 89	$1,880 07
EMC CORPORATION	EMC	268648102	81	03/18/08	09/21/12	$2,274 91	$1,202 04	$1,072 87
GOLDMAN SACHS GROUP INC	GS	38141G104	3	07/21/10	09/21/12	$352 20	$449 52	$-97 32
GOLDMAN SACHS GROUP INC	GS	38141G104	19	07/21/10	09/21/12	$2,230 63	$2,843 38	$-612 75
US BANCORP DEL NEW	USB	902973304	43	01/28/09	09/21/12	$1,465 04	$644.20	$820 84
GOLDMAN SACHS GROUP INC	GS	38141G104	10	10/14/08	09/21/12	$1,174 02	$1,256 80	$-82 78
GOLDMAN SACHS GROUP INC	GS	38141G104	30	10/13/08	09/21/12	$3,522 05	$3,044 62	$477.43
LORILLARD INC	LO	544147101	15	08/17/11	09/21/12	$1,827 94	$1,625 92	$202 02
US BANCORP DEL NEW	USB	902973304	121	05/21/09	09/21/12	$4,122 54	$2,179 95	$1,942 59
GOLDMAN SACHS GROUP INC	GS	38141G104	20	07/21/10	09/21/12	$2,348 03	$2,979 67	$-631 64
US BANCORP DEL NEW	USB	902973304	329	01/28/09	10/12/12	$11,047 90	$4,928 92	$6,118 98
MERCK & CO INC	MRK	58933Y105	71	09/21/10	11/27/12	$3,126 54	$2,600 11	$526 43
MERCK & CO INC	MRK	58933Y105	256	09/21/10	12/20/12	$10,889 36	$9,375 06	$1,514 30
WELLS FARGO & CO (NEW)	WFC	949746101	226	03/18/08	12/20/12	$7,843 16	$7,026 34	$816 82
WELLS FARGO & CO (NEW)	WFC	949746101	119	02/10/11	12/20/12	$4,129 80	$3,975 29	$154 51
Total long term gain/loss from sales:						$781,985 92	$663,509 42	$118,476 50

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HASBRO INC	HAS	418056107	28	08/09/11	01/03/12	$905 44	$986 36	$-80 92
HASBRO INC	HAS	418056107	26	12/14/11	01/03/12	$840 77	$884 49	$-43.72
CMS ENERGY CORP	CMS	125896100	124	08/09/11	01/06/12	$2,691.31	$2,195 09	$496 22
SPECTRA ENERGY CORP	SE	847560109	1	07/19/11	01/06/12	$30 61	$27 33	$3 28
WISCONSIN ENERGY CORP	WEC	976657106	31	08/09/11	01/06/12	$1,066 39	$874.40	$191 99
SPECTRA ENERGY CORP	SE	847560109	35	08/04/11	01/06/12	$1,071 40	$893 26	$178 14
TAUBMAN CTRS INC	TCO	876664103	20	12/09/11	01/06/12	$1,250 74	$1,241.74	$9 00
NOBLE ENERGY INC	NBL	655044105	9	10/11/11	01/13/12	$851 79	$723 20	$128 59
NOBLE ENERGY INC	NBL	655044105	7	10/11/11	01/13/12	$662 51	$562 62	$99 89
QUEST DIAGNOSTICS INC	DGX	74834L100	15	02/01/11	01/26/12	$885 88	$862 89	$22 99
TRIPADVISOR INC	TRIP	896945201	17 5	08/04/11	01/27/12	$531 82	$521 46	$10 36
VALERO ENERGY (NEW)	VLO	91913Y100	2	10/12/11	01/27/12	$48.04	$44 70	$3 34
VALERO ENERGY (NEW)	VLO	91913Y100	13	10/26/11	01/27/12	$312 25	$314 37	$-2 12
VALERO ENERGY (NEW)	VLO	91913Y100	22	10/26/11	01/27/12	$528 43	$549 48	$-21 05
TRIPADVISOR INC	TRIP	896945201	0 5	05/20/11	01/27/12	$15 19	$13 89	$1 30
TRIPADVISOR INC	TRIP	896945201	36	05/20/11	01/27/12	$1,094 02	$1,016 57	$77 45
TRIPADVISOR INC	TRIP	896945201	4	05/20/11	01/27/12	$121 56	$111 68	$9 88
HERSHEY FOODS CORP	HSY	427866108	27	02/07/11	02/01/12	$1,629 74	$1,348 36	$281 38
HERSHEY FOODS CORP	HSY	427866108	16	02/03/11	02/01/12	$965 78	$804 85	$160 93

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
VALERO ENERGY (NEW)	VLO	91913Y100	7	10/12/11	02/03/12	$168 87	$155 98	$12 89
VALERO ENERGY (NEW)	VLO	91913Y100	27	10/12/11	02/03/12	$651 35	$603 47	$47 88
VALERO ENERGY (NEW)	VLO	91913Y100	8	10/11/11	02/03/12	$192.99	$173 50	$19.49
POST HLDGS INC	POST	737446104	3	11/28/11	02/08/12	$77 88	$73 80	$4.08
POST HLDGS INC	POST	737446104	6 5	10/19/11	02/08/12	$168 73	$154 95	$13 78
POST HLDGS INC	POST	737446104	6	10/11/11	02/08/12	$155.76	$141 51	$14 25
POST HLDGS INC	POST	737446104	3	08/16/11	02/08/12	$77 88	$75 46	$2 42
POST HLDGS INC	POST	737446104	0 5	08/15/11	02/08/12	$12 98	$12 59	$0 39
POST HLDGS INC	POST	737446104	7.5	08/15/11	02/08/12	$194 70	$188 82	$5.88
VALERO ENERGY (NEW)	VLO	91913Y100	29	10/11/11	02/08/12	$732 82	$624 45	$108 37
POST HLDGS INC	POST	737446104	6 5	09/28/11	02/08/12	$168 73	$151 94	$16 79
VALERO ENERGY (NEW)	VLO	91913Y100	14	10/11/11	02/08/12	$353 77	$303 63	$50 14
POST HLDGS INC	POST	737446104	0.5	11/28/11	02/29/12	$15 28	$12 30	$2 98
DIEBOLD INC	DBD	253651103	43	10/27/11	03/01/12	$1,678 03	$1,415 46	$262 57
REINSURANCE GROUP AMER INC	RGA	759351604	18	07/19/11	03/01/12	$1,034 31	$1,096 54	$-62 23
REINSURANCE GROUP AMER INC	RGA	759351604	17	08/17/11	03/01/12	$976 84	$885 10	$91.74
HARLEY DAVIDSON INC	HOG	412822108	7	05/02/11	03/23/12	$335 87	$266 42	$69 45
DIEBOLD INC	DBD	253651103	13	10/27/11	03/23/12	$501 69	$427 93	$73.76
HARLEY DAVIDSON INC	HOG	412822108	23	12/14/11	03/23/12	$1,103 58	$842 39	$261 19
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	63	01/23/12	03/23/12	$944 45	$812 63	$131.82
TELEFLEX INC	TFX	879369106	14	08/01/11	04/27/12	$885 28	$826 30	$58 98
ENERGIZER HLDGS INC	ENR	29266R108	8	08/01/11	05/01/12	$566 04	$647 54	$-81 50
ENERGIZER HLDGS INC	ENR	29266R108	6	08/02/11	05/01/12	$424 53	$484 13	$-59 60
ENERGIZER HLDGS INC	ENR	29266R108	2	08/02/11	05/01/12	$141 51	$161 13	$-19 62
EXPEDIA INC DEL	EXPE	30212P303	26	01/27/12	05/01/12	$1,096 01	$808 34	$287 67
ROWAN COMPANIES INC		779382100	94	08/05/11	05/04/12	$3,198 82	$3,198 82	$0 00
ROWAN COMPANIES INC		779382100	29	02/03/12	05/04/12	$986 87	$986 87	$0 00
ROWAN COMPANIES INC		779382100	15	08/05/11	05/04/12	$510 45	$506 10	$4 35

Short term transactions

This category includes sales of assets held 12 months or less

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ROWAN COMPANIES INC		779382100	32	12/14/11	05/04/12	$1,088 96	$969 25	$119 71
EXPEDIA INC DEL	EXPE	30212P303	22	01/27/12	05/18/12	$908 05	$683 98	$224 07
CELANESE CORP DEL SER A	CE	150870103	32	07/18/11	06/04/12	$1,189 15	$1,684 68	$-495 53
SCANA CORP NEW	SCG	80589M102	7	07/21/11	06/04/12	$327 21	$286 32	$40 89
SCANA CORP NEW	SCG	80589M102	13	07/20/11	06/04/12	$607 68	$522 98	$84 70
SCANA CORP NEW	SCG	80589M102	9	07/15/11	06/04/12	$420 69	$356 27	$64 42
SCANA CORP NEW	SCG	80589M102	4	07/15/11	06/04/12	$186 98	$158 29	$28 69
EXPEDIA INC DEL	EXPE	30212P303	9	08/04/11	06/13/12	$428 11	$259 22	$168 89
EXPEDIA INC DEL	EXPE	30212P303	14	01/27/12	06/13/12	$665 95	$435 26	$230 69
LAM RESH CORP	LRCX	512807108	0 25	11/08/11	06/20/12	$9 38	$12 04	$-2 66
INTERNATIONAL RECTIFIER CORP	IRF	460254105	90	01/19/12	06/21/12	$1,800 63	$2,072 70	$-272 07
SPECTRA ENERGY CORP	SE	847560109	32	08/04/11	06/21/12	$888 65	$816 69	$71 96
FIFTH THIRD BANCORP	FITB	316773100	36	10/27/11	07/12/12	$477.85	$453 96	$23 89
HOST MARRIOTT CORP NEW	HST	44107P104	45	02/10/12	07/12/12	$681 73	$752 85	$-71 12
EDISON INTERNATIONAL	EIX	281020107	28	02/08/12	07/16/12	$1,277 71	$1,148 84	$128 87
LAM RESH CORP	LRCX	512807108	74 25	12/20/11	07/18/12	$2,565 24	$2,660 97	$-95 73
LAM RESH CORP	LRCX	512807108	7	11/11/11	07/18/12	$241 84	$310 27	$-68 43
LAM RESH CORP	LRCX	512807108	11	11/14/11	07/18/12	$380 03	$491 13	$-111.10
LAM RESH CORP	LRCX	512807108	17	10/23/11	07/18/12	$587 33	$787 09	$-199 76
LAM RESH CORP	LRCX	512807108	7	10/23/11	07/18/12	$241 84	$325 87	$-84 03
LAM RESH CORP	LRCX	512807108	4	10/20/11	07/18/12	$138 19	$186 36	$-48 17
LAM RESH CORP	LRCX	512807108	4	10/20/11	07/18/12	$138 19	$186 36	$-48 17
LAM RESH CORP	LRCX	512807108	18	11/09/11	07/18/12	$621 87	$865 82	$-243 95
LAM RESH CORP	LRCX	512807108	5 75	11/08/11	07/18/12	$198 65	$276 87	$-78 22
EXPEDIA INC DEL	EXPE	30212P303	8 5	08/04/11	07/25/12	$388 19	$244 82	$143 37
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	77	05/21/12	07/27/12	$880 18	$976 35	$-96 17
STANLEY BLACK & DECKER INC	SWK	854502101	12	10/27/11	07/27/12	$817 48	$799 30	$18 18
STANLEY BLACK & DECKER INC	SWK	854502101	12	12/14/11	07/27/12	$817 47	$761 79	$55 68

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
NUANCE COMMUNICATIONS INC	NUAN	67020Y100	104	02/10/12	08/24/12	$2,491 79	$2,838 22	$-346 43
ROWAN COMPANIES PLC	RDC	G7665A101	29	02/03/12	08/30/12	$996 85	$1,085 04	$-88 19
ROWAN COMPANIES PLC	RDC	G7665A101	32	12/14/11	08/30/12	$1,099 97	$1,088 96	$11.01
FAIRCHILD SEMICONDUCTOR INTL I	FCS	303726103	172	06/20/12	09/07/12	$2,574 90	$2,469 01	$105 89
ENERGIZER HLDGS INC	ENR	29266R108	13	09/28/11	09/14/12	$908 46	$905 90	$2 56
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	0 4	06/27/12	09/25/12	$19 43	$15 97	$3 46
MANPOWER INC	MAN	56418H100	27	12/14/11	10/12/12	$951 62	$927.18	$24 44
LIBERTY MEDIA HLDG CORP	LINT A	53071M104	52	06/27/12	10/25/12	$1,052 98	$786 30	$266 68
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	7	10/17/12	10/25/12	$380 51	$315 70	$64 81
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	2 2	06/27/12	10/25/12	$119 59	$87.86	$31 73
HUNTINGTON BANCSHARES INC	HBAN	446150104	202	12/14/11	11/19/12	$1,233 10	$1,018 61	$214 49
SAFEWAY INC	SWY	786514208	39	01/23/12	11/19/12	$652 60	$863.67	$-211 07
RALCORP HLDGS INC NEW	RAH	751028101	18	08/07/12	11/23/12	$1,284 20	$1,158 69	$125 51
RALCORP HLDGS INC NEW	RAH	751028101	7	11/28/11	11/23/12	$499 41	$480.35	$19 06
EATON CORP	ETN	278058102	23	08/07/12	11/30/12	$1,193 82	$1,032 01	$161 81
EATON CORP	ETN	278058102	71	07/27/12	11/30/12	$3,685 25	$3,121.39	$563 86
EATON CORP PLC	ETN	G29183103	0 52	11/30/12	12/24/12	$28 03	$26 73	$1 30
Total short term gain/loss from sales:						$71,007 43	$67,722 76	$3,284 67

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HASBRO INC	HAS	418056107	32	03/18/08	01/03/12	$1,034 79	$856 00	$178 79
HASBRO INC	HAS	418056107	33	09/24/10	01/03/12	$1,067 13	$1,461.24	$-394 11
HASBRO INC	HAS	418056107	8	07/23/09	01/03/12	$258 70	$212 69	$46 01
HASBRO INC	HAS	418056107	11	07/23/09	01/03/12	$355 70	$291 70	$64 00
HASBRO INC	HAS	418056107	11	07/24/09	01/03/12	$355 71	$288 40	$67 31

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
WISCONSIN ENERGY CORP	WEC	976657106	9	08/12/10	01/06/12	$309 60	$247 19	$62 41
ALBEMARLE CORP	ALB	012653101	23	02/08/10	01/19/12	$1,392.59	$803 44	$589 15
ALBEMARLE CORP	ALB	012653101	6	02/20/09	01/19/12	$363 28	$119 76	$243 52
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	22	09/10/10	01/20/12	$659 85	$704 14	$-44 29
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	75	01/26/09	01/20/12	$2,249 50	$2,401 72	$-152 22
SEMPRA ENERGY	SRE	816851109	10	08/13/08	01/20/12	$560 81	$570 36	$-9.55
WISCONSIN ENERGY CORP	WEC	976657106	2	01/26/09	01/20/12	$68 16	$45 04	$23 12
WISCONSIN ENERGY CORP	WEC	976657106	34	01/28/09	01/20/12	$1,158 66	$775 25	$383 41
WISCONSIN ENERGY CORP	WEC	976657106	54	01/27/09	01/20/12	$1,840 23	$1,234.62	$605 61
WISCONSIN ENERGY CORP	WEC	976657106	6	08/12/10	01/20/12	$204 47	$164.57	$39 90
SEMPRA ENERGY	SRE	816851109	7	03/18/08	01/20/12	$392.57	$357 70	$34 87
WISCONSIN ENERGY CORP	WEC	976657106	13	08/12/10	01/20/12	$443 02	$357 05	$85 97
UNITED STS STL CORP NEW	X	912909108	1	01/28/10	01/31/12	$29 49	$46 67	$-17 18
UNITED STS STL CORP NEW	X	912909108	8	05/11/10	01/31/12	$235 94	$427.87	$-191 93
UNITED STS STL CORP NEW	X	912909108	17	07/20/09	01/31/12	$501 38	$655 73	$-154 35
UNITED STS STL CORP NEW	X	912909108	24	07/28/10	01/31/12	$707 83	$1,077 88	$-370 05
UNITED STS STL CORP NEW	X	912909108	27	07/21/09	01/31/12	$796 30	$1,039 24	$-242 94
HERSHEY FOODS CORP	HSY	427866108	4	01/14/11	02/01/12	$241 45	$197 89	$43 56
HERSHEY FOODS CORP	HSY	427866108	14	01/13/11	02/01/12	$845 05	$698 66	$146 39
HERSHEY FOODS CORP	HSY	427866108	2	01/13/11	02/01/12	$120 72	$99 67	$21 05
WISCONSIN ENERGY CORP	WEC	976657106	70	01/26/09	02/08/12	$2,433 23	$1,576 37	$856 86
WISCONSIN ENERGY CORP	WEC	976657106	32	10/22/09	02/08/12	$1,112 33	$715 53	$396 80
WISCONSIN ENERGY CORP	WEC	976657106	78	04/02/09	02/08/12	$2,711 32	$1,606 57	$1,104 75
STARWOOD HOTELS & RESORTS	HOT	85590A401	31	03/16/09	02/10/12	$1,738 45	$400 21	$1,338 24
ALBEMARLE CORP	ALB	012653101	34	02/20/09	03/05/12	$2,172 88	$678 64	$1,494 24
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	9	11/12/10	03/23/12	$134 92	$108 97	$25 95
SAFEWAY INC	SWY	786514208	11	02/18/11	03/23/12	$228 37	$245 97	$-17 60
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	12	11/16/10	03/23/12	$179 89	$138 59	$41 30

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
SAFEWAY INC	SWY	786514208	9	02/17/11	03/23/12	$186 85	$201 77	$-14 92
SAFEWAY INC	SWY	786514208	21	02/22/11	03/23/12	$435.97	$470 73	$-34 76
DIEBOLD INC	DBD	253651103	10	11/01/10	03/23/12	$385 92	$313 76	$72 16
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	30	11/17/10	03/23/12	$449 74	$354 97	$94 77
TELEFLEX INC	TFX	879369106	21	04/05/10	04/27/12	$1,327 92	$1,357 96	$-30 04
COOPER INDS PLC	CBE	G24140108	14	03/12/09	05/21/12	$980 45	$316 72	$663 73
COOPER INDS PLC	CBE	G24140108	14	03/13/09	05/21/12	$980 45	$326 60	$653 85
CELANESE CORP DEL SER A	CE	150870103	21	03/12/10	06/04/12	$780 38	$687 33	$93 05
CELANESE CORP DEL SER A	CE	150870103	2	03/12/10	06/04/12	$74 32	$65 45	$8 87
CELANESE CORP DEL SER A	CE	150870103	1	03/12/10	06/04/12	$37 16	$32 72	$4 44
CELANESE CORP DEL SER A	CE	150870103	29	03/15/10	06/04/12	$1,077 66	$943 20	$134 46
MACYS INC	M	55616P104	30	04/07/11	06/04/12	$1,081 25	$766.17	$315 08
DISCOVER FINL SVCS	DFS	254709108	118	07/08/09	06/19/12	$3,909 61	$1,133 54	$2,776 07
DISCOVER FINL SVCS	DFS	254709108	61	07/08/09	06/21/12	$2,085 15	$585 98	$1,499 17
SPECTRA ENERGY CORP	SE	847560109	70	01/21/10	06/21/12	$1,943 92	$1,584.49	$359 43
SPECTRA ENERGY CORP	SE	847560109	73	03/18/10	06/21/12	$2,027 23	$1,646 20	$381 03
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	64	09/10/10	06/28/12	$2,025 29	$2,048 40	$-23 11
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	23	08/12/10	06/28/12	$727 84	$731 44	$-3 60
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	7	08/12/10	06/28/12	$221 52	$222 25	$-0 73
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	40	02/03/09	06/28/12	$1,265 81	$1,250 48	$15 33
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	52	04/02/09	06/28/12	$1,645 54	$1,569 91	$75 63
PUBLIC SERVICE ENTERPRISE GROU	PEG	744573106	19	04/27/09	06/28/12	$601 26	$539 35	$61 91
HUNTINGTON BANCSHARES INC	HBAN	446150104	174	04/23/10	07/12/12	$1,103 67	$1,252 69	$-149 02
SVB FINL GROUP	SIVB	78486Q101	16	03/11/09	07/12/12	$900 94	$251 06	$649 88
HUNTINGTON BANCSHARES INC	HBAN	446150104	3	04/23/10	07/12/12	$19 03	$21 66	$-2 63
CULLEN FROST BANKERS INC	CFR	229899109	1	03/18/08	07/12/12	$56 42	$51 69	$4 73
FIFTH THIRD BANCORP	FITB	316773100	18	07/23/10	07/12/12	$238 93	$221 88	$17 05
CULLEN FROST BANKERS INC	CFR	229899109	20	02/07/11	07/12/12	$1,128 34	$1,179 12	$-50 78

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
QUEST DIAGNOSTICS INC	DGX	74834L100	31	02/01/11	07/20/12	$1,858 84	$1,783 31	$75 53
QUEST DIAGNOSTICS INC	DGX	74834L100	7	02/23/11	07/20/12	$419 74	$394 01	$25 73
QUEST DIAGNOSTICS INC	DGX	74834L100	14	02/23/11	07/20/12	$839 47	$794 06	$45 41
EXPEDIA INC DEL	EXPE	30212P303	18 5	05/20/11	07/25/12	$844 87	$504 94	$339 93
EXPEDIA INC DEL	EXPE	30212P303	4	05/20/11	07/27/12	$223 64	$107 96	$115 68
EXPEDIA INC DEL	EXPE	30212P303	17 5	05/20/11	07/27/12	$978 40	$477 65	$500 75
PARKER-HANNIFIN CP	PH	701094104	26	03/11/09	07/27/12	$2,114 36	$784 06	$1,330 30
PARKER-HANNIFIN CP	PH	701094104	9	08/12/10	07/27/12	$731 90	$558 32	$173 58
OWENS CORNING NEW	OC	690742101	65	04/05/11	07/27/12	$1,741.69	$2,383 34	$-641 65
MANPOWER INC	MAN	56418H100	7	09/24/09	07/27/12	$243 05	$390 09	$-147 04
MANPOWER INC	MAN	56418H100	9	09/25/09	07/27/12	$312 50	$502 20	$-189 70
MANPOWER INC	MAN	56418H100	9	09/30/09	07/27/12	$312 49	$509 06	$-196 57
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	21	07/28/10	07/27/12	$240 05	$231 44	$8 61
EXPEDIA INC DEL	EXPE	30212P303	0 5	05/20/11	07/27/12	$27 95	$13 43	$14 52
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	37	11/16/10	07/27/12	$422 94	$427 33	$-4 39
HERTZ GLOBAL HLDGS INC	HTZ	42805T105	6	07/29/10	07/27/12	$68 58	$67 72	$0 86
INTERNATIONAL FLAVORS & FRAGRA	IFF	459506101	30	11/05/10	08/03/12	$1,669 65	$1,602 49	$67 16
INTERNATIONAL FLAVORS & FRAGRA	IFF	459506101	29	07/18/11	08/03/12	$1,614 00	$1,819.54	$-205 54
SCANA CORP NEW	SCG	80589M102	17	07/19/11	08/07/12	$836 44	$672 67	$163.77
SCANA CORP NEW	SCG	80589M102	62	07/15/11	08/07/12	$3,050 55	$2,453 55	$597 00
SEMPRA ENERGY	SRE	816851109	53	03/18/08	08/07/12	$3,709 27	$2,708 30	$1,000 97
SCANA CORP NEW	SCG	80589M102	2	07/19/11	08/15/12	$97 37	$79 14	$18 23
SCANA CORP NEW	SCG	80589M102	21	07/18/11	08/15/12	$1,022 39	$827 08	$195.31
SCANA CORP NEW	SCG	80589M102	15	07/19/11	08/15/12	$730 28	$588 57	$141 71
SCANA CORP NEW	SCG	80589M102	36	08/05/11	08/15/12	$1,752 68	$1,329 84	$422 84
SCANA CORP NEW	SCG	80589M102	12	08/05/11	08/15/12	$584 23	$438 42	$145 81
COVENTRY HEALTH CARE INC	CVH	222862104	12	02/18/11	08/20/12	$495 98	$365 41	$130 57
COVENTRY HEALTH CARE INC	CVH	222862104	15	02/17/11	08/20/12	$619 98	$456 08	$163 90

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
COVENTRY HEALTH CARE INC	CVH	222862104	15	01/10/11	08/20/12	$619.98	$438 02	$181 96
COVENTRY HEALTH CARE INC	CVH	222862104	16	01/07/11	08/20/12	$661.31	$465 39	$195 92
COVENTRY HEALTH CARE INC	CVH	222862104	29	01/06/11	08/20/12	$1,198 63	$836 84	$361 79
COVENTRY HEALTH CARE INC	CVH	222862104	41	01/05/11	08/20/12	$1,694 61	$1,176 95	$517 66
ROWAN COMPANIES PLC	RDC	G7665A101	94	08/05/11	08/30/12	$3,231 17	$3,204 02	$27 15
ROWAN COMPANIES PLC	RDC	G7665A101	15	08/05/11	08/30/12	$515 61	$510 45	$5 16
SPECTRA ENERGY CORP	SE	847560109	26	01/25/10	09/12/12	$743 18	$582 17	$161 01
LORILLARD INC	LO	544147101	1	08/03/11	09/12/12	$118 51	$106 03	$12 48
LORILLARD INC	LO	544147101	12	08/04/11	09/12/12	$1,422 17	$1,271.56	$150 61
LORILLARD INC	LO	544147101	6	08/05/11	09/12/12	$711 08	$630 63	$80 45
LORILLARD INC	LO	544147101	1	08/08/11	09/12/12	$118 52	$102 71	$15 81
SPECTRA ENERGY CORP	SE	847560109	18	03/18/10	09/12/12	$514.51	$405 91	$108 60
LORILLARD INC	LO	544147101	3	08/05/11	09/12/12	$355 54	$305 26	$50 28
ENERGIZER HLDGS INC	ENR	29266R108	7	08/01/11	09/14/12	$489 17	$561 28	$-72.11
ENERGIZER HLDGS INC	ENR	29266R108	17	08/02/11	09/14/12	$1,187 99	$1,369.59	$-181 60
ENERGIZER HLDGS INC	ENR	29266R108	9	08/01/11	09/14/12	$628 94	$723 73	$-94 79
ENERGIZER HLDGS INC	ENR	29266R108	3	08/01/11	09/14/12	$209 65	$241.19	$-31 54
ENERGIZER HLDGS INC	ENR	29266R108	13	08/04/11	09/14/12	$908 46	$1,012 38	$-103 92
OWENS CORNING NEW	OC	690742101	17	04/05/11	09/17/12	$579 55	$623 34	$-43 79
OWENS CORNING NEW	OC	690742101	35	03/06/11	09/17/12	$1,193 20	$1,302.36	$-109 16
XL GROUP PLC	XL	G98290102	87	04/06/11	10/04/12	$2,160.37	$2,177 61	$-17 24
OWENS CORNING NEW	OC	690742101	64	04/05/11	10/09/12	$1,925 97	$2,346 67	$-420 70
MANPOWER INC	MAN	56418H100	9	09/24/09	10/12/12	$317 21	$501 54	$-184 33
MANPOWER INC	MAN	56418H100	14	05/26/10	10/12/12	$493 44	$655 40	$-161 96
MANPOWER INC	MAN	56418H100	23	09/24/10	10/12/12	$810 64	$1,118 95	$-308 31
MANPOWER INC	MAN	56418H100	17	10/22/09	10/12/12	$599 17	$925 79	$-326 62
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	4 8	09/30/10	10/25/12	$260 92	$152 65	$108 27
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	2 7	09/30/10	10/25/12	$146 77	$85 41	$61 36

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	0 2	09/29/10	10/25/12	$10 87	$6 37	$4 50
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	2 3	09/29/10	10/25/12	$125.03	$73 42	$51.61
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	0 05	03/17/11	10/25/12	$2 72	$1 79	$0 93
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	1 35	03/17/11	10/25/12	$73 38	$48 63	$24 75
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	4 9	03/18/11	10/25/12	$266 36	$177 25	$89 11
LIBERTY MEDIA HLDG CORP	LINT A	53071M104	14	03/18/11	10/25/12	$283 49	$191 75	$91.74
LIBERTY INTERACTIVE CORP	LVNT A	53071M880	0 5	03/18/11	10/25/12	$27 18	$18 02	$9 16
SAFEWAY INC	SWY	786514208	52	08/04/11	11/19/12	$870 14	$1,011 14	$-141 00
SAFEWAY INC	SWY	786514208	19	02/22/11	11/19/12	$317 94	$424.80	$-106 86
SAFEWAY INC	SWY	786514208	34	02/23/11	11/19/12	$568 94	$753 10	$-184.16
SAFEWAY INC	SWY	786514208	9	02/23/11	11/19/12	$150 60	$199 33	$-48 73
SAFEWAY INC	SWY	786514208	1	02/18/11	11/19/12	$16 73	$22 36	$-5 63
HUNTINGTON BANCSHARES INC	HBAN	446150104	258	08/31/11	11/19/12	$1,574 95	$1,304 53	$270 42
HUNTINGTON BANCSHARES INC	HBAN	446150104	320	07/23/10	11/19/12	$1,953 43	$1,875 36	$78 07
HUNTINGTON BANCSHARES INC	HBAN	446150104	155	09/20/10	11/19/12	$946 19	$934 65	$11 54
HUNTINGTON BANCSHARES INC	HBAN	446150104	132	12/13/10	11/19/12	$805 79	$852.35	$-46 56
HUNTINGTON BANCSHARES INC	HBAN	446150104	25	04/23/10	11/19/12	$152 61	$179 75	$-27 14
HUNTINGTON BANCSHARES INC	HBAN	446150104	69	04/23/10	11/19/12	$421 21	$496 76	$-75 55
COVENTRY HEALTH CARE INC	CVH	222862104	47	01/04/11	11/20/12	$2,012 03	$1,282 13	$729 90
COVENTRY HEALTH CARE INC	CVH	222862104	5	01/05/11	11/20/12	$214 05	$143 53	$70 52
RALCORP HLDGS INC NEW	RAH	751028101	15	08/15/11	11/23/12	$1,070 17	$1,053 41	$16 76
RALCORP HLDGS INC NEW	RAH	751028101	1	08/15/11	11/23/12	$71 34	$70 23	$1 11
RALCORP HLDGS INC NEW	RAH	751028101	6	08/16/11	11/23/12	$428 07	$421 02	$7 05
RALCORP HLDGS INC NEW	RAH	751028101	12	10/11/11	11/23/12	$856 13	$789 45	$66 68
RALCORP HLDGS INC NEW	RAH	751028101	13	10/19/11	11/23/12	$927 48	$864 47	$63 01
RALCORP HLDGS INC NEW	RAH	751028101	13	09/28/11	11/23/12	$927 47	$847 65	$79 82
COOPER INDS PLC	CBE	G24140108	11	03/12/09	11/30/12	$873 03	$248 85	$624 18
COOPER INDS PLC	CBE	G24140108	1	03/12/09	11/30/12	$79 37	$22 06	$57 31

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
COOPER INDS PLC	CBE	G24140108	39	03/11/09	11/30/12	$3,095.27	$847 35	$2,247 92
SEMPRA ENERGY	SRE	816851109	75	03/18/08	12/12/12	$5,391 23	$3,832 50	$1,558 73
SPECTRA ENERGY CORP	SE	847560109	61	01/25/10	12/18/12	$1,689 67	$1,365 86	$323 81
SPECTRA ENERGY CORP	SE	847560109	4	01/22/10	12/18/12	$110 80	$88 61	$22 19
SPECTRA ENERGY CORP	SE	847560109	73	01/22/10	12/18/12	$2,022 06	$1,615 86	$406 20
Total long term gain/loss from sales:						$134,318.18	$109,901 03	$24,417 15

Long term transactions with loss disallowed due to wash sale

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
OWENS CORNING NEW	OC	690742101	35	04/05/11	07/27/12	$937 84	$1,283 34		$-345 50
								$0.00	$345 50
Total long term gain/loss from sales:						$937 84	$1,283 34		$-345 50
Total long term loss disallowed from wash sales:									$345 50
Total long term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HUMANA INC	HUM	444859102	114	09/26/11	01/04/12	$10,074 07	$8,865 22	$1,208 85
LAM RESH CORP	LRCX	512807108	471	11/21/11	01/04/12	$17,172 00	$18,389 02	$-1,217 02
ORACLE CORPORATION	ORCL	68389X105	236	12/06/11	01/04/12	$6,057 13	$7,540 32	$-1,483 19
ABERCROMBIE & FITCH CO CL A	ANF	002896207	170	04/04/11	01/17/12	$7,778 86	$10,029 06	$-2,250 20
ALEXION PHARMACEUTICALS INC	ALXN	015351109	10	08/30/11	01/17/12	$765 23	$573 10	$192.13
AMERICAN TOWER CORP	AMT	03027X100	134	08/30/11	01/17/12	$8,364 18	$7,049 87	$1,314 31
PRAXAIR INC	PX	74005P104	87	08/15/11	01/17/12	$9,563.28	$8,614 09	$949 19
EXPEDIA INC DEL	EXPE	30212P303	0 5	01/04/12	01/23/12	$15 41	$14 36	$1 05
TRIPADVISOR INC	TRIP	896945201	0.5	10/24/11	01/23/12	$14 71	$14 74	$-0 03
GOOGLE INC CL A	GOOG	38259P508	9	12/19/11	01/31/12	$5,194 24	$5,611 14	$-416 90
GOOGLE INC CL A	GOOG	38259P508	9	07/26/11	01/31/12	$5,194 25	$5,607 63	$-413 38
MASTERCARD INC CL A	MA	57636Q104	16	08/15/11	01/31/12	$5,668 87	$5,290 98	$377 89
PRAXAIR INC	PX	74005P104	149	08/15/11	01/31/12	$15,783 06	$14,752 86	$1,030 20
TRIPADVISOR INC	TRIP	896945201	299 5	06/13/11	01/31/12	$9,772 68	$8,404 56	$1,368 12
TEXAS INSTRUMENTS INC	TXN	882508104	150	05/31/11	01/31/12	$4,829 82	$5,258 69	$-428 87
TEXAS INSTRUMENTS INC	TXN	882508104	210	11/21/11	01/31/12	$6,761 74	$6,123 85	$637 89
TRIPADVISOR INC	TRIP	896945201	42 5	10/24/11	01/31/12	$1,386 77	$1,253 25	$133 52
PRAXAIR INC	PX	74005P104	62	11/21/11	01/31/12	$6,567 45	$5,929 91	$637 54
TARGET CORP	TGT	87612E106	132	12/06/11	02/13/12	$6,890 90	$7,065 00	$-174 10

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
TJX COS INC NEW	TJX	872540109	167	08/30/11	02/13/12	$5,719 21	$4,576 38	$1,142 83
TEXAS INSTRUMENTS INC	TXN	882508104	88	11/21/11	02/13/12	$2,896 76	$2,566 19	$330.57
MACYS INC	M	55616P104	2	05/18/11	02/27/12	$74 37	$58 27	$16.10
MACYS INC	M	55616P104	69	05/18/11	02/27/12	$2,565 87	$2,009 01	$556 86
TJX COS INC NEW	TJX	872540109	85	08/30/11	02/27/12	$3,112 28	$2,329 29	$782 99
TJX COS INC NEW	TJX	872540109	176	09/15/11	02/27/12	$6,444 25	$4,794 14	$1,650 11
TARGET CORP	TGT	87612E106	314	12/06/11	02/27/12	$17,293 62	$16,806 12	$487.50
VIACOM INC NEW CL B	VIAB	92553P201	55	10/10/11	02/27/12	$2,594 39	$2,340 57	$253 82
ANALOG DEVICES INC	ADI	032654105	200	08/30/11	02/27/12	$7,811 82	$6,572.18	$1,239 64
ANALOG DEVICES INC	ADI	032654105	191	10/10/11	02/27/12	$7,460 29	$6,683.64	$776 65
MACYS INC	M	55616P104	65	10/24/11	02/27/12	$2,417 13	$2,022.74	$394 39
ANALOG DEVICES INC	ADI	032654105	241	08/30/11	03/13/12	$9,398 95	$7,919 48	$1,479 47
APACHE CORP	APA	037411105	54	07/26/11	03/13/12	$5,752 68	$6,902 37	$-1,149 69
SOUTHWESTERN ENERGY CO	SWN	845467109	136	05/03/11	03/13/12	$4,463 10	$5,887 59	$-1,424 49
APACHE CORP	APA	037411105	14	11/07/11	03/13/12	$1,491 44	$1,398 01	$93 43
HERSHEY FOODS CORP	HSY	427866108	109	09/26/11	03/13/12	$6,600 72	$6,454 78	$145 94
APACHE CORP	APA	037411105	40	05/31/11	03/13/12	$4,261 25	$4,947 99	$-686 74
PARKER-HANNIFIN CP	PH	701094104	23	12/06/11	03/20/12	$2,019 60	$1,927 53	$92 07
PHILIP MORRIS INTL INC	PM	718172109	56	12/19/11	03/20/12	$4,830 66	$4,252 51	$578 15
PHILIP MORRIS INTL INC	PM	718172109	1	08/30/11	03/20/12	$86 26	$70.28	$15 98
PRICELINE COM INC	PCLN	741503403	4	08/15/11	03/20/12	$2,787 40	$2,040 87	$746 53
QUALCOMM INC	QCOM	747525103	130	01/31/12	03/20/12	$8,676 72	$7,652 53	$1,024 19
REGENERON PHARMACEUTICALS INC	REGN	75886F107	8	03/13/12	03/20/12	$925 82	$889 90	$35 92
SALESFORCE COM INC	CRM	79466L302	21	05/31/11	03/20/12	$3,169 18	$3,157 63	$11 55
TJX COS INC NEW	TJX	872540109	2	09/15/11	03/20/12	$76 93	$54 48	$22 45
TJX COS INC NEW	TJX	872540109	72	08/15/11	03/20/12	$2,769 47	$1,927 44	$842 03
TERADATA CORP DEL	TDC	88076W103	52	09/15/11	03/20/12	$3,488 10	$2,664 11	$823 99
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	35	01/04/12	03/20/12	$1,514 57	$1,533 26	$-18 69

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis		Net gain or loss
VERTEX PHARMACEUTICALS INC	VRTX	92532F100	50	02/13/12	03/20/12	$2,049 96	$1,808.70		$241 26
WATSON PHARMACEUTICALS INC	WPI	942683103	19	05/31/11	03/20/12	$1,118 88	$1,221 73		$-102.85
ALKERMES PLC	ALKS	G01767105	42	09/19/11	03/20/12	$682 48	$682 08		$0 40
ACCENTURE PLC	ACN	G1151C101	90	07/26/11	03/20/12	$5,685 20	$5,498 61		$186 59
COVIDIEN PLC	COV	G2554F113	62	03/13/12	03/20/12	$3,344 50	$3,304 52		$39 98
HERBALIFE LTD USD	HLF	G4412G101	28	02/27/12	03/20/12	$1,996 92	$1,865 02		$131 90
MARVELL TECHNOLOGY GROUP LTD	MRVL	G5876H105	220	01/31/12	03/20/12	$3,477 03	$3,427 67		$49 36
TYCO INTL LTD	TYC	H89128104	92	05/18/11	03/20/12	$4,870 85	$4,642 21		$228 64
CHECK POINT SOFTWARE TECH LTOR	CHKP	M22465104	41	10/10/11	03/20/12	$2,540 72	$2,361 24		$179 48
LYONDELLBASELL INDUSTRIES NV	LYB	N53745100	54	01/17/12	03/20/12	$2,314 19	$2,126 90	*	$187 29
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	46	02/27/12	03/20/12	$1,749 35	$1,694 90		$54 45
ALLIANCE DATA SYS CORP	ADS	018581108	18	06/29/11	03/20/12	$2,248 33	$1,674.02		$574 31
AMAZON COM INC	AMZN	023135106	31	09/15/11	03/20/12	$6,014.78	$6,946.02		$-931 24
ANADARKO PETROLEUM	APC	032511107	30	01/31/12	03/20/12	$2,456 78	$2,422 49		$34 29
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	29	03/13/12	03/20/12	$2,096 37	$2,060 62		$35 75
APACHE CORP	APA	037411105	17	11/07/11	03/20/12	$1,797 96	$1,697.59		$100 37
APPLE COMPUTER INC	AAPL	037833100	26	08/15/11	03/20/12	$15,674 93	$9,957 37		$5,717 56
APPLE COMPUTER INC	AAPL	037833100	2	08/16/11	03/20/12	$1,205 76	$758.39		$447 37
BIOGEN IDEC INC	BIIB	09062X103	35	07/13/11	03/20/12	$4,173 84	$3,989 46		$184 38
CIGNA CORP	CI	125509109	40	07/26/11	03/20/12	$1,861 96	$2,070 15		$-208 19
CARDINAL HEALTH INC	CAH	14149Y108	50	10/10/11	03/20/12	$2,049 96	$2,061 79		$-11 83
CELANESE CORP DEL SER A	CE	150870103	46	06/29/11	03/20/12	$2,110 90	$2,430 40		$-319 50
CERNER CORP	CERN	156782104	25	04/04/11	03/20/12	$1,907 96	$1,419 27		$488 69
CITIGROUP INC	C	172967424	77	11/07/11	03/20/12	$2,947 22	$2,310 29		$636 93
CITRIX SYS INC	CTXS	177376100	25	02/27/12	03/20/12	$1,918 46	$1,885 66		$32 80
COMCAST CORP NEW CL A	CMCS A	20030N101	120	01/31/12	03/20/12	$3,584 55	$3,172 78		$411 77
CONTINENTAL RES INC OKLA	CLR	212015101	23	10/24/11	03/20/12	$1,985 09	$1,400 74		$584 35
COSTCO WHSL CORP NEW	COST	22160K105	24	04/18/11	03/20/12	$2,166 44	$1,831 19		$335 25

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CUMMINS ENGINE INC	CMI	231021106	13	08/15/11	03/20/12	$1,598 97	$1,240 58	$358 39
DISH NETWORK CORP CL A	DISH	25470M109	88	02/27/12	03/20/12	$2,742 03	$2,571 56	$170.47
DOVER CORP	DOV	260003108	62	08/30/11	03/20/12	$3,931 34	$3,508 93	$422 41
EBAY INC	EBAY	278642103	103	03/13/12	03/20/12	$3,860 84	$3,733 77	$127 07
EDWARDS LIFESCIENCES CORP	EW	28176E108	29	02/13/12	03/20/12	$2,066 07	$2,147 97	$-81 90
EXPEDIA INC DEL	EXPE	30212P303	75	01/04/12	03/20/12	$2,543 20	$2,153 35	$389 85
EXPRESS SCRIPTS INC		302182100	61	04/18/11	03/20/12	$3,225 96	$3,331 42	$-105 46
FIFTH THIRD BANCORP	FITB	316773100	140	12/19/11	03/20/12	$2,030 51	$1,668 87	$361 64
GILEAD SCIENCES INC	GILD	375558103	64	01/17/12	03/20/12	$3,003 10	$2,955 44	$47 66
GOOGLE INC CL A	GOOG	38259P508	3	07/26/11	03/20/12	$1,902 49	$1,869 21	$33 28
GOOGLE INC CL A	GOOG	38259P508	3	10/24/11	03/20/12	$1,902 49	$1,797 65	$104 84
HOME DEPOT INC	HD	437076102	82	02/27/12	03/20/12	$4,054 36	$3,878.11	$176 25
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	78	10/24/11	03/20/12	$4,190 08	$3,388 30	$801 78
IPG PHOTONICS CORP	IPGP	44980X109	21	02/27/12	03/20/12	$1,139 01	$1,204 46	$-65 45
INTERCONTINENTALEXCHANGE INC	ICE	45865V100	15	09/26/11	03/20/12	$2,098.84	$1,806 51	$292 33
JOHNSON AND JOHNSON	JNJ	478160104	38	08/15/11	03/20/12	$2,470 17	$2,439 94	$30 23
KBR INC	KBR	48242W106	83	04/04/11	03/20/12	$3,058 49	$3,154 28	$-95 79
KANSAS CITY SOUTHN INDS INC NE	KSU	485170302	29	01/31/12	03/20/12	$2,092 89	$1,998 57	$94 32
LAS VEGAS SANDS CORP	LVS	517834107	62	08/30/11	03/20/12	$3,556 49	$2,929 57	$626 92
LAUDER ESTEE COS INC CL A	EL	518439104	52	10/10/11	03/20/12	$3,238 63	$2,437 49	$801 14
LORILLARD INC	LO	544147101	15	12/06/11	03/20/12	$1,956 72	$1,669 85	$286 87
MACYS INC	M	55616P104	73	05/18/11	03/20/12	$2,904 24	$2,125 48	$778 76
MASTERCARD INC CL A	MA	57636Q104	8	08/15/11	03/20/12	$3,351 25	$2,645 49	$705 76
MEAD JOHNSON NUTRITION CO	MJN	582839106	26	12/06/11	03/20/12	$2,084 23	$1,961 73	$122 50
MICROSOFT CORP	MSFT	594918104	207	02/13/12	03/20/12	$6,601 59	$6,327 08	$274 51
NCR CORP NEW	NCR	62886E108	139	02/27/12	03/20/12	$2,966 83	$3,033 59	$-66 76
NATIONAL-OILWELL INC	NOV	637071101	38	02/13/12	03/20/12	$3,094 28	$3,122 27	$-27 99
NOVELLUS SYS INC	NVLS	670008101	66	01/04/12	03/20/12	$3,247 14	$2,675 82	$571 32

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
NUANCE COMMUNICATIONS INC	NUAN	67020Y100	41	01/04/12	03/20/12	$1,071 72	$1,051 71	$20 01
OCCIDENTAL PETROLEUM CORP	OXY	674599105	31	01/31/12	03/20/12	$3,046 16	$3,072 77	$-26 61
P P G INDS INC	PPG	693506107	25	10/24/11	03/20/12	$2,352 32	$2,120 94	$231 38
PALL CORP	PLL	696429307	39	12/19/11	03/20/12	$2,326 69	$2,188 41	$138 28
APACHE CORP	APA	037411105	45	11/07/11	03/26/12	$4,516 36	$4,493 62	$22 74
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	286	01/04/12	03/26/12	$12,537 61	$12,528 92	$8 69
CUMMINS ENGINE INC	CMI	231021106	95	08/15/11	03/26/12	$11,786 99	$9,065 77	$2,721 22
MARVELL TECHNOLOGY GROUP LTD	MRVL	G5876H105	623	01/31/12	04/18/12	$9,730.79	$9,706 52	$24.27
MARVELL TECHNOLOGY GROUP LTD	MRVL	G5876H105	794	01/17/12	04/18/12	$12,401 69	$11,656 08	$745 61
SOUTHWESTERN ENERGY CO	SWN	845467109	122	08/30/11	04/18/12	$3,444 28	$4,545.27	$-1,100 99
PHILIP MORRIS INTL INC	PM	718172109	37	03/26/12	04/18/12	$3,254 22	$3,242 26	$11 96
PHILIP MORRIS INTL INC	PM	718172109	120	08/30/11	04/18/12	$10,554 22	$8,433 22	$2,121 00
NUANCE COMMUNICATIONS INC	NUAN	67020Y100	329	01/04/12	04/18/12	$7,708 99	$8,439.31	$-730 32
CIGNA CORP	CI	125509109	102	07/26/11	05/02/12	$4,765 08	$5,278 88	$-513 80
CIGNA CORP	CI	125509109	196	06/13/11	05/02/12	$9,156 42	$9,602 28	$-445 86
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	65	10/24/11	05/02/12	$3,653 98	$2,823 59	$830 39
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	39	06/13/11	05/02/12	$2,192 38	$1,690 31	$502 07
MICROSOFT CORP	MSFT	594918104	33	02/13/12	05/02/12	$1,045 02	$1,008 66	$36 36
MICROSOFT CORP	MSFT	594918104	504	01/31/12	05/02/12	$15,960 26	$14,839 68	$1,120 58
PARKER-HANNIFIN CP	PH	701094104	67	12/06/11	05/02/12	$5,895 62	$5,614 97	$280.65
PARKER-HANNIFIN CP	PH	701094104	151	11/07/11	05/02/12	$13,287 14	$12,334 42	$952 72
HERBALIFE LTD USD	HLF	G4412G101	209	02/27/12	05/03/12	$9,990 35	$13,921 00	$-3,930 65
CISCO SYSTEM INC	CSCO	17275R102	637	04/18/12	05/17/12	$10,666 84	$12,801 60	$-2,134 76
CITIGROUP INC	C	172967424	178	11/07/11	05/17/12	$4,827 82	$5,340 68	$-512 86
PRICELINE COM INC	PCLN	741503403	14	08/15/11	05/17/12	$9,208 18	$7,143 03	$2,065 15
OCCIDENTAL PETROLEUM CORP	OXY	674599105	41	12/19/11	05/17/12	$3,267 58	$3,618 54	$-350 96
OCCIDENTAL PETROLEUM CORP	OXY	674599105	61	01/31/12	05/17/12	$4,861 52	$6,046 43	$-1,184 91
CITIGROUP INC	C	172967424	255	12/06/11	05/17/12	$6,916 26	$7,501 64	$-585 38

Short term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
DOVER CORP	DOV	260003108	54	08/30/11	05/17/12	$3,006 59	$3,056 16	$-49 57
DOVER CORP	DOV	260003108	101	08/15/11	05/17/12	$5,623 45	$5,651 80	$-28 35
DOVER CORP	DOV	260003108	60	12/19/11	05/17/12	$3,340 66	$3,345 65	$-4 99
CARDINAL HEALTH INC	CAH	14149Y108	349	08/15/11	05/29/12	$14,581 07	$14,364 18	$216 89
CARDINAL HEALTH INC	CAH	14149Y108	29	10/10/11	05/29/12	$1,211.61	$1,195 84	$15 77
CISCO SYSTEM INC	CSCO	17275R102	792	04/18/12	05/29/12	$13,036.19	$15,916 58	$-2,880 39
LORILLARD INC	LO	544147101	38	12/06/11	05/29/12	$4,712 10	$4,230 27	$481 83
ACCENTURE PLC	ACN	G1151C101	73	01/31/12	06/11/12	$4,209 87	$4,163 18	$46 69
ACCENTURE PLC	ACN	G1151C101	40	07/26/11	06/11/12	$2,306 78	$2,443 82	$-137 04
SALESFORCE COM INC	CRM	79466L302	60	07/26/11	06/11/12	$7,902 57	$8,943 64	$-1,041 07
ROCKWELL INTL CORP NEW	ROK	773903109	1	02/27/12	06/11/12	$69 15	$81 79	$-12 64
IPG PHOTONICS CORP	IPGP	44980X109	161	02/27/12	06/11/12	$6,803.32	$9,234 15	$-2,430 83
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	177	04/18/12	06/11/12	$11,992 56	$13,039 83	$-1,047 27
LAM RESH CORP	LRCX	512807108	0 88	01/04/12	06/20/12	$32 82	$31 53	$1 29
LAUDER ESTEE COS INC CL A	EL	518439104	60	03/26/12	06/26/12	$3,237 34	$3,753 41	$-516 07
LAUDER ESTEE COS INC CL A	EL	518439104	32	10/10/11	06/26/12	$1,726 58	$1,500 00	$226 58
LAM RESH CORP	LRCX	512807108	448	01/04/12	06/26/12	$16,291 87	$16,145 01	$146 86
HALLIBURTON CO	HAL	406216101	104	03/13/12	06/26/12	$2,738 52	$3,613 64	$-875 12
HALLIBURTON CO	HAL	406216101	26	07/26/11	06/26/12	$684 63	$1,468 20	$-783.57
HALLIBURTON CO	HAL	406216101	103	07/19/11	06/26/12	$2,712 19	$5,817 61	$-3,105 42
DOVER CORP	DOV	260003108	20	12/19/11	06/26/12	$1,029 99	$1,115 21	$-85 22
SALESFORCE COM INC	CRM	79466L302	19	07/26/11	06/26/12	$2,566 26	$2,832 15	$-265 89
ALKERMES PLC	ALKS	G01767105	471	09/19/11	06/26/12	$7,485 01	$7,649 04	$-164 03
COSTCO WHSL CORP NEW	COST	22160K105	36	05/17/12	06/26/12	$3,277 68	$3,053 79	$223 89
EMC CORPORATION	EMC	268648102	286	05/02/12	07/09/12	$6,764 52	$8,130 87	$-1,366 35
MEAD JOHNSON NUTRITION CO	MJN	582839106	68	12/06/11	07/09/12	$5,343 89	$5,130 69	$213 20
MEAD JOHNSON NUTRITION CO	MJN	582839106	132	09/15/11	07/09/12	$10,373 42	$9,893 95	$479 47
V F CORP	VFC	918204108	94	05/02/12	07/09/12	$12,551 05	$14,642 57	$-2,091 52

Short term transactions

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CELANESE CORP DEL SER A	CE	150870103	60	01/17/12	07/09/12	$1,987 98	$2,839 94	$-851 96
COVIDIEN PLC	COV	G2554F113	44	03/13/12	07/24/12	$2,252 33	$2,345 14	$-92 81
TYCO INTL LTD	TYC	H89128104	87	05/17/12	07/24/12	$4,487 42	$4,629 94	$-142 52
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	305	04/18/12	07/24/12	$10,445 77	$11,457 26	$-1,011 49
YUM BRANDS INC	YUM	988498101	96	03/26/12	07/24/12	$6,058 13	$6,833 39	$-775 26
GILEAD SCIENCES INC	GILD	375558103	440	01/17/12	07/24/12	$22,648 27	$20,318 62	$2,329 65
VERIZON COMMUNICATIONS	VZ	92343V104	261	06/26/12	07/24/12	$11,509 97	$11,429 01	$80.96
YUM BRANDS INC	YUM	988498101	84	04/18/12	07/24/12	$5,300 86	$6,127 70	$-826 84
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	189	02/27/12	07/24/12	$6,472 96	$6,963 84	$-490 88
COMCAST CORP NEW CL A	CMCS A	20030N101	144	06/11/12	08/06/12	$5,033 38	$4,345 44	$687.94
COMCAST CORP NEW CL A	CMCS A	20030N101	156	05/29/12	08/06/12	$5,452 83	$4,518 76	$934 07
WAL MART STORES INC	WMT	931142103	81	05/29/12	08/06/12	$6,027 49	$5,295 20	$732 29
VERISK ANALYTICS INC	VRSK	92345Y106	239	05/02/12	08/06/12	$11,115 14	$11,607 42	$-492 28
TJX COS INC NEW	TJX	872540109	145	08/15/11	08/06/12	$6,579 13	$3,881 65	$2,697 48
TJX COS INC NEW	TJX	872540109	147	06/11/12	08/06/12	$6,669 87	$6,108 66	$561 21
MACYS INC	M	55616P104	128	05/02/12	08/06/12	$4,717 88	$5,355 29	$-637 41
LORILLARD INC	LO	544147101	9	12/06/11	08/06/12	$1,136 93	$1,001.91	$135 02
COMCAST CORP NEW CL A	CMCS A	20030N101	167	05/17/12	08/06/12	$5,837 32	$4,797 41	$1,039.91
INTERCONTINENTALEXCHANGE INC	ICE	45865V100	41	05/17/12	08/06/12	$5,417 59	$5,037 47	$380 12
INTERCONTINENTALEXCHANGE INC	ICE	45865V100	13	09/26/11	08/06/12	$1,717 77	$1,565 64	$152 13
JOHNSON AND JOHNSON	JNJ	478160104	134	06/26/12	08/06/12	$9,243 66	$8,920 47	$323 19
JOHNSON AND JOHNSON	JNJ	478160104	45	05/02/12	08/06/12	$3,104 22	$2,930 99	$173 23
LORILLARD INC	LO	544147101	30	06/26/12	08/06/12	$3,789 76	$3,812 22	$-22 46
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	43	03/13/12	08/22/12	$3,482 36	$3,055.40	$426 96
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	80	03/26/12	08/22/12	$6,478 81	$5,853 71	$625 10
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	55	04/18/12	08/22/12	$4,454 18	$4,051 93	$402 25
CHECK POINT SOFTWARE TECH LTOR	CHKP	M22465104	97	12/19/11	08/22/12	$4,863 12	$5,236 83	$-373 71
CHECK POINT SOFTWARE TECH LTOR	CHKP	M22465104	87	12/06/11	08/22/12	$4,361 77	$4,771 08	$-409 31

Short term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CHECK POINT SOFTWARE TECH LTOR	CHKP	M22465104	113	10/10/11	08/22/12	$5,665 29	$6,507 82	$-842 53
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	82	05/29/12	08/22/12	$4,465.99	$4,688 58	$-222 59
COMCAST CORP NEW CL A	CMCS A	20030N101	19	05/17/12	09/10/12	$653 48	$545.81	$107 67
BIOGEN IDEC INC	BIIB	09062X103	40	12/19/11	09/10/12	$6,061 16	$4,445.16	$1,616 00
TERADATA CORP DEL	TDC	88076W103	68	01/04/12	09/10/12	$5,272 53	$3,381 99	$1,890 54
TERADATA CORP DEL	TDC	88076W103	25	09/15/11	09/10/12	$1,938 43	$1,280 82	$657 61
REGENERON PHARMACEUTICALS INC	REGN	75886F107	34	05/02/12	09/10/12	$5,126 56	$4,658 81	$467 75
COMCAST CORP NEW CL A	CMCS A	20030N101	25	01/31/12	09/10/12	$859 84	$660 99	$198 85
REGENERON PHARMACEUTICALS INC	REGN	75886F107	59	03/13/12	09/25/12	$8,697 63	$6,562 99	$2,134 64
UNITED TECHNOLOGIES CORP	UTX	913017109	104	08/22/12	09/25/12	$8,291 35	$8,251 97	$39 38
NORFOLK SOUTHERN CORP	NSC	655844108	253	07/24/12	09/25/12	$16,693 43	$18,296 20	$-1,602 77
KANSAS CITY SOUTHN INDS INC NE	KSU	485170302	23	01/31/12	09/25/12	$1,778 55	$1,585 08	$193 47
KANSAS CITY SOUTHN INDS INC NE	KSU	485170302	82	03/26/12	09/25/12	$6,340 92	$5,835 46	$505 46
EXPEDIA INC DEL	EXPE	30212P303	0 5	10/24/11	09/25/12	$29 40	$14 25	$15 15
UNITED TECHNOLOGIES CORP	UTX	913017109	246	08/06/12	09/25/12	$19,612 23	$18,959 00	$653 23
BIOGEN IDEC INC	BIIB	09062X103	17	12/19/11	09/25/12	$2,638 54	$1,889 19	$749 35
EXPEDIA INC DEL	EXPE	30212P303	171 5	01/04/12	09/25/12	$10,085 30	$4,923 98	$5,161 32
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	163	02/27/12	10/08/12	$5,519 54	$6,005 85	$-486 31
AVAGO TECHNOLOGIES LTD	AVGO	Y0486S104	181	04/19/12	10/08/12	$6,129.07	$6,668 56	$-539 49
ANADARKO PETROLEUM	APC	032511107	26	01/31/12	10/08/12	$1,776 58	$2,099 50	$-322 92
ANADARKO PETROLEUM	APC	032511107	89	12/19/11	10/08/12	$6,081 37	$6,436 07	$-354 70
STARBUCKS CORP	SBUX	855244109	110	05/29/12	10/08/12	$5,364 99	$6,083 66	$-718 67
EBAY INC	EBAY	278642103	199	07/24/12	10/08/12	$9,531.01	$8,848 64	$682 37
EDWARDS LIFESCIENCES CORP	EW	28176E108	79	05/02/12	10/08/12	$8,449 49	$6,850 60	$1,598 89
QUALCOMM INC	QCOM	747525103	50	03/26/12	10/08/12	$3,091 05	$3,424 85	$-333 80
QUALCOMM INC	QCOM	747525103	4	01/31/12	10/08/12	$247 28	$235 46	$11 82
CONTINENTAL RES INC OKLA	CLR	212015101	21	10/24/11	10/08/12	$1,589 26	$1,278 93	$310 33
PENTAIR LTD	PNR	H6169Q108	35 03	12/06/11	10/12/12	$1,520 41	$1,231 03	$289 38

Short term transactions

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Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
PENTAIR LTD	PNR	H6169Q108	26 39	11/21/11	10/12/12	$1,145 52	$899 38	$246 14
CITRIX SYS INC	CTXS	177376100	56	04/18/12	10/22/12	$3,554 37	$4,384.70	$-830 33
CITRIX SYS INC	CTXS	177376100	129	08/22/12	10/22/12	$8,187 76	$9,945 94	$-1,758 18
EDWARDS LIFESCIENCES CORP	EW	28176E108	7	05/02/12	10/22/12	$597 19	$607 02	$-9 83
EDWARDS LIFESCIENCES CORP	EW	28176E108	83	02/13/12	10/22/12	$7,080 93	$6,147 63	$933 30
GOOGLE INC CL A	GOOG	38259P508	8	08/22/12	10/22/12	$5,395.87	$5,409.19	$-13 32
WATSON PHARMACEUTICALS INC	WPI	942683103	12	05/02/12	10/22/12	$1,048 04	$898 53	$149 51
PHILIP MORRIS INTL INC	PM	718172109	60	10/08/12	10/22/12	$5,330 69	$5,606 04	$-275 35
PIONEER NAT RES CO	PXD	723787107	55	04/18/12	10/22/12	$5,825 22	$5,839.20	$-13 98
TERADATA CORP DEL	TDC	88076W103	71	01/04/12	10/22/12	$5,080 55	$3,531 20	$1,549 35
VERTEX PHARMACEUTICALS INC	VRTX	92532F100	137	02/13/12	10/22/12	$6,704 55	$4,955 82	$1,748 73
VERTEX PHARMACEUTICALS INC	VRTX	92532F100	71	12/19/11	10/22/12	$3,474 62	$2,403 37	$1,071 25
JOHNSON AND JOHNSON	JNJ	478160104	130	05/02/12	10/22/12	$9,300 51	$8,467 30	$833 21
AGRIUM INC	AGU	008916108	47	08/22/12	11/02/12	$5,056 88	$4,699 48	$357 40
APPLE COMPUTER INC	AAPL	037833100	11	08/22/12	11/02/12	$6,556 84	$7,295 95	$-739 11
NATIONAL-OILWELL INC	NOV	637071101	62	08/06/12	11/02/12	$4,568 39	$4,693 77	$-125.38
NATIONAL-OILWELL INC	NOV	637071101	19	02/13/12	11/02/12	$1,399 99	$1,561 13	$-161 14
MACYS INC	M	55616P104	45	05/02/12	11/02/12	$1,830 75	$1,882 72	$-51 97
ANHEUSER BUSCH INBEV SA/NV	BUD	03524A108	166	03/13/12	12/07/12	$14,530 35	$11,795 28	$2,735 07
EMC CORPORATION	EMC	268648102	118	05/02/12	12/07/12	$2,937 82	$3,354 69	$-416 87
EXPRESS SCRIPTS HLDG CO	ESRX	30219G108	153	10/08/12	12/07/12	$8,224 22	$9,826 65	$-1,602 43
EXPRESS SCRIPTS HLDG CO	ESRX	30219G108	108	01/04/12	12/07/12	$5,805 33	$4,995 14	$810 19
HOME DEPOT INC	HD	437076102	77	09/10/12	12/07/12	$4,961 07	$4,450 79	$510 28
VERIZON COMMUNICATIONS	VZ	92343V104	181	06/26/12	12/07/12	$8,000 24	$7,925 86	$74 38
HOME DEPOT INC	HD	437076102	276	01/17/12	12/07/12	$17,782 53	$12,108 87	$5,673 66
KBR INC	KBR	48242W106	203	02/13/12	12/07/12	$5,826 44	$6,751 76	$-925 32
MICROSOFT CORP	MSFT	594918104	308	08/06/12	12/07/12	$8,136 47	$9,255 40	$-1,118 93
MONDELEZ INTL INC	MDLZ	609207105	298	08/06/12	12/07/12	$7,603 03	$7,894 71	$-291 68

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
MONDELEZ INTL INC	MDLZ	609207105	329	07/09/12	12/07/12	$8,393.95	$8,302 42	$91 53
HOME DEPOT INC	HD	437076102	54	02/27/12	12/07/12	$3,479 19	$2,553.87	$925 32
Total short term gain/loss from sales:						$1,263,516 17	$1,223,068 49	$40,447 68

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
WATSON PHARMACEUTICALS INC	WPI	942683103	73	05/31/11	02/27/12	$4,195 10	$4,694 02		$-498 92
								$0 00	$498 92
WATSON PHARMACEUTICALS INC	WPI	942683103	74	08/30/11	02/27/12	$4,252 56	$4,969 99		$-717 43
								$0 00	$717 43
WATSON PHARMACEUTICALS INC	WPI	942683103	2	05/31/11	03/20/12	$117 78	$128 60		$-10 82
								$0 00	$10 82
HALLIBURTON CO	HAL	406216101	103	07/26/11	03/20/12	$3,577 63	$5,816 35		$-2,238 72
								$0 00	$2,238 72
Total short term gain/loss from sales:						$12,143 07	$15,608 96		$-3,465 89
Total short term loss disallowed from wash sales:									$3,465 89
Total short term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ORACLE CORPORATION	ORCL	68389X105	82	08/23/10	01/04/12	$2,104 60	$1,888 45	$216 15

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ORACLE CORPORATION	ORCL	68389X105	112	08/23/10	01/04/12	$2,874 57	$2,577.56	$297.01
ORACLE CORPORATION	ORCL	68389X105	251	06/14/10	01/04/12	$6,442.12	$5,761 55	$680.57
ORACLE CORPORATION	ORCL	68389X105	328	06/01/10	01/04/12	$8,418 38	$7,443 70	$974 68
ST JUDE MEDICAL INC	STJ	790849103	201	01/12/10	01/04/12	$6,958 79	$7,702 66	$-743.87
ST JUDE MEDICAL INC	STJ	790849103	194	07/27/10	01/04/12	$6,716 44	$7,247 55	$-531 11
ALEXION PHARMACEUTICALS INC	ALXN	015351109	213	05/04/10	01/17/12	$16,299 32	$5,789 39	$10,509 93
ALLERGAN INC	AGN	018490102	99	04/06/10	01/17/12	$8,748 13	$6,392 41	$2,355 72
AMERICAN TOWER CORP	AMT	03027X100	32	04/07/09	01/17/12	$1,997 41	$1,023 58	$973 83
EXXON MOBIL CORP	XOM	30231G102	183	08/10/10	01/17/12	$15,704 15	$11,326 75	$4,377 40
CHEVRONTEXACO CORP	CVX	166764100	129	07/07/10	01/31/12	$13,231 35	$8,889 67	$4,341 68
ORACLE CORPORATION	ORCL	68389X105	344	06/01/10	02/13/12	$9,776 29	$7,806 80	$1,969 49
ORACLE CORPORATION	ORCL	68389X105	495	03/18/08	02/13/12	$14,067 63	$9,776 25	$4,291 38
TEXAS INSTRUMENTS INC	TXN	882508104	433	03/10/09	02/13/12	$14,253 40	$6,801 74	$7,451 66
VIACOM INC NEW CL B	VIAB	92553P201	115	02/08/11	02/27/12	$5,424 63	$5,043 88	$380 75
VIACOM INC NEW CL B	VIAB	92553P201	128	10/05/09	02/27/12	$6,037 86	$3,557 66	$2,480 20
ALLEGHENY TECHNOLOGIES INC	ATI	01741R102	62	06/14/10	03/13/12	$2,552 37	$3,323 09	$-770 72
SOUTHWESTERN ENERGY CO	SWN	845467109	70	11/16/10	03/13/12	$2,297 18	$2,612 89	$-315 71
HERSHEY FOODS CORP	HSY	427866108	57	06/14/10	03/13/12	$3,451 76	$2,908 24	$543 52
ALLEGHENY TECHNOLOGIES INC	ATI	01741R102	80	07/27/10	03/13/12	$3,293 38	$4,176 73	$-883 35
CHEVRONTEXACO CORP	CVX	166764100	16	07/07/10	03/20/12	$1,748 61	$1,102 60	$646 01
COSTCO WHSL CORP NEW	COST	22160K105	12	11/29/10	03/20/12	$1,083 22	$800 21	$283 01
EMC CORPORATION	EMC	268648102	222	12/27/10	03/20/12	$6,414 57	$5,110 09	$1,304 48
FOSSIL INC	FOSL	349882100	10	02/23/11	03/20/12	$1,308 62	$775 99	$532 63
GOOGLE INC CL A	GOOG	38259P508	6	06/01/10	03/20/12	$3,804 98	$2,931 41	$873 57
AMERICAN TOWER CORP	AMT	03027X100	32	04/07/09	03/20/12	$2,012 44	$1,023 58	$988 86
ALLERGAN INC	AGN	018490102	12	08/24/09	03/20/12	$1,118 68	$672 25	$446 43
ALLERGAN INC	AGN	018490102	14	04/06/10	03/20/12	$1,305 13	$903 98	$401 15
NABORS INDUSTRIES LTD SHS	NBR	G6359F103	47	07/14/09	03/20/12	$942 33	$719 38	$222 95

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
HERSHEY FOODS CORP	HSY	427866108	21	06/14/10	03/20/12	$1,262 28	$1,071 46	$190 82
WHOLE FOODS MKT INC	WFM	966837106	20	05/19/10	03/20/12	$1,687 16	$798 31	$888 85
WATSON PHARMACEUTICALS INC	WPI	942683103	1	02/08/11	03/20/12	$58 89	$55 71	$3 18
VIACOM INC NEW CL B	VIAB	92553P201	26	10/05/09	03/20/12	$1,244 15	$722 65	$521 50
UNION PACIFIC CORP	UNP	907818108	23	01/10/11	03/20/12	$2,567 60	$2,236 81	$330 79
STARBUCKS CORP	SBUX	855244109	67	02/23/11	03/20/12	$3,592 77	$2,191 91	$1,400 86
SOUTHWESTERN ENERGY CO	SWN	845467109	34	11/16/10	03/20/12	$1,148 15	$1,269 12	$-120 97
APACHE CORP	APA	037411105	116	08/10/09	03/26/12	$11,642 19	$10,251 74	$1,390 45
VIACOM INC NEW CL B	VIAB	92553P201	197	10/05/09	03/26/12	$9,206 69	$5,475.45	$3,731 24
UNION PACIFIC CORP	UNP	907818108	49	12/27/10	03/26/12	$5,405 07	$4,504 22	$900.85
UNION PACIFIC CORP	UNP	907818108	47	01/10/11	03/26/12	$5,184 45	$4,570 88	$613 57
HERSHEY FOODS CORP	HSY	427866108	59	07/07/10	03/26/12	$3,599 52	$2,938 41	$661 11
HERSHEY FOODS CORP	HSY	427866108	94	06/14/10	03/26/12	$5,734 84	$4,796 05	$938 79
CUMMINS ENGINE INC	CMI	231021106	61	03/08/10	03/26/12	$7,568 49	$3,652 72	$3,915 77
WHOLE FOODS MKT INC	WFM	966837106	155	05/19/10	03/26/12	$13,089 13	$6,186 87	$6,902 26
NABORS INDUSTRIES LTD SHS	NBR	G6359F103	129	07/14/09	04/18/12	$2,038.10	$1,974 48	$63 62
NABORS INDUSTRIES LTD SHS	NBR	G6359F103	351	04/20/09	04/18/12	$5,545.54	$4,753 07	$792 47
UNION PACIFIC CORP	UNP	907818108	87	12/27/10	04/18/12	$9,593 90	$7,997 29	$1,596 61
PHILIP MORRIS INTL INC	PM	718172109	86	03/18/08	04/18/12	$7,563 85	$4,257 13	$3,306 72
SOUTHWESTERN ENERGY CO	SWN	845467109	195	11/16/10	04/18/12	$5,505 19	$7,278 76	$-1,773 57
AMERICAN TOWER CORP	AMT	03027X100	216	04/07/09	04/18/12	$13,861 79	$6,909.17	$6,952 62
KBR INC	KBR	48242W106	17	04/04/11	05/02/12	$567 94	$646 06	$-78 12
KBR INC	KBR	48242W106	158	03/07/11	05/02/12	$5,278 47	$5,407 66	$-129 19
MICROSOFT CORP	MSFT	594918104	35	03/18/08	05/02/12	$1,108 35	$1,023 40	$84 95
MICROSOFT CORP	MSFT	594918104	459	01/24/11	05/02/12	$14,535 24	$13,100 59	$1,434 65
STARBUCKS CORP	SBUX	855244109	27	02/23/11	05/02/12	$1,557 75	$883 31	$674 44
STARBUCKS CORP	SBUX	855244109	90	03/18/10	05/02/12	$5,192 51	$2,265 40	$2,927 11
STARBUCKS CORP	SBUX	855244109	49	05/19/09	05/02/12	$2,827 03	$654 16	$2,172 87

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
FOSSIL INC	FOSL	349882100	86	02/23/11	05/08/12	$7,690 58	$6,673 53	$1,017 05
CERNER CORP	CERN	156782104	209	04/04/11	05/17/12	$16,337.77	$11,865.07	$4,472.70
OCCIDENTAL PETROLEUM CORP	OXY	674599105	56	06/14/10	05/17/12	$4,463 03	$4,830 29	$-367.26
OCCIDENTAL PETROLEUM CORP	OXY	674599105	139	06/01/10	05/17/12	$11,077 88	$11,455 74	$-377 86
PRICELINE COM INC	PCLN	741503403	2	11/04/10	05/17/12	$1,315 45	$763 85	$551 60
ROCKWELL INTL CORP NEW	ROK	773903109	98	02/08/11	06/11/12	$6,776 38	$8,233 77	$-1,457 39
ACCENTURE PLC	ACN	G1151C101	61	04/04/11	06/11/12	$3,517 83	$3,373 56	$144 27
DOVER CORP	DOV	260003108	175	07/07/10	06/26/12	$9,012 38	$7,515 09	$1,497 29
SALESFORCE COM INC	CRM	79466L302	62	11/30/09	06/26/12	$8,374 11	$3,854.52	$4,519 59
HALLIBURTON CO	HAL	406216101	444	08/10/10	06/26/12	$11,691 36	$13,258 51	$-1,567 15
LAUDER ESTEE COS INC CL A	EL	518439104	186	11/04/10	06/26/12	$10,035 76	$6,734 88	$3,300 88
LAUDER ESTEE COS INC CL A	EL	518439104	40	04/20/09	06/26/12	$2,158 23	$531 31	$1,626.92
LAUDER ESTEE COS INC CL A	EL	518439104	144	04/07/09	06/26/12	$7,769 62	$1,819 83	$5,949.79
DOVER CORP	DOV	260003108	46	07/27/10	06/26/12	$2,368 97	$2,203.21	$165 76
COSTCO WHSL CORP NEW	COST	22160K105	66	11/29/10	06/26/12	$6,009 09	$4,401 15	$1,607 94
HALLIBURTON CO	HAL	406216101	131	04/04/11	06/26/12	$3,449.48	$6,505 66	$-3,056 18
CELANESE CORP DEL SER A	CE	150870103	227	02/08/11	07/09/12	$7,521 18	$9,813.32	$-2,292 14
CHEVRONTEXACO CORP	CVX	166764100	40	07/07/10	07/09/12	$4,161 03	$2,756 49	$1,404 54
PRICELINE COM INC	PCLN	741503403	15	11/04/10	07/09/12	$9,979 23	$5,728 88	$4,250 35
CELANESE CORP DEL SER A	CE	150870103	54	06/29/11	07/09/12	$1,789 18	$2,853 07	$-1,063 89
TYCO INTL LTD	TYC	H89128104	38	05/31/11	07/24/12	$1,960 02	$1,863 72	$96 30
TYCO INTL LTD	TYC	H89128104	111	05/18/11	07/24/12	$5,725 33	$5,600 93	$124 40
COVIDIEN PLC	COV	G2554F113	96	04/18/11	07/24/12	$4,914 19	$5,108 20	$-194 01
ACCENTURE PLC	ACN	G1151C101	102	04/04/11	07/24/12	$5,910 73	$5,641 04	$269 69
COSTCO WHSL CORP NEW	COST	22160K105	98	11/29/10	08/06/12	$9,481 86	$6,535 04	$2,946 82
LORILLARD INC	LO	544147101	26	07/26/11	08/06/12	$3,284 45	$2,781.36	$503 09
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	21	06/13/11	08/22/12	$1,143 73	$910 17	$233 56
COSTCO WHSL CORP NEW	COST	22160K105	98	11/29/10	08/22/12	$9,331 71	$6,535 04	$2,796 67

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
COVIDIEN PLC	COV	G2554F113	267	03/07/11	08/22/12	$14,729 66	$14,164 03	$565 63
COVIDIEN PLC	COV	G2554F113	35	04/18/11	08/22/12	$1,930 85	$1,862 36	$68 49
HUNT J B TRANSPORTATION SERVIC	JBHT	445658107	77	01/10/11	08/22/12	$4,193.67	$3,229 14	$964 53
TJX COS INC NEW	TJX	872540109	146	08/15/11	08/22/12	$6,714.11	$3,908 42	$2,805 69
COMCAST CORP NEW CL A	CMCS A	20030N101	251	05/18/11	09/10/12	$8,632 80	$6,300 83	$2,331 97
BIOGEN IDEC INC	BIIB	09062X103	2	07/13/11	09/10/12	$303 06	$227.97	$75 09
LORILLARD INC	LO	544147101	75	07/26/11	09/25/12	$8,963 20	$8,023 17	$940 03
BIOGEN IDEC INC	BIIB	09062X103	50	06/29/11	09/25/12	$7,760 42	$5,455 11	$2,305 31
TJX COS INC NEW	TJX	872540109	209	08/15/11	09/25/12	$9,372 90	$5,594 93	$3,777 97
CONTINENTAL RES INC OKLA	CLR	212015101	76	03/09/10	10/08/12	$5,751 61	$3,129 92	$2,621 69
CONTINENTAL RES INC OKLA	CLR	212015101	52	03/08/10	10/08/12	$3,935 32	$2,130 31	$1,805 01
CONTINENTAL RES INC OKLA	CLR	212015101	76	03/08/10	10/08/12	$5,751 61	$3,112 67	$2,638 94
QUALCOMM INC	QCOM	747525103	119	02/08/11	10/08/12	$7,356 71	$6,609 86	$746 85
STARBUCKS CORP	SBUX	855244109	419	05/19/09	10/08/12	$20,435 72	$5,593 69	$14,842 03
PENTAIR LTD	PNR	H6169Q108	22 32	05/31/11	10/12/12	$968 48	$810 98	$157 50
PENTAIR LTD	PNR	H6169Q108	51 26	08/30/11	10/12/12	$2,224 67	$1,566 30	$658.37
PHILIP MORRIS INTL INC	PM	718172109	20	03/18/08	10/22/12	$1,776 89	$990 03	$786 86
WATSON PHARMACEUTICALS INC	WPI	942683103	74	09/27/11	10/22/12	$6,462 91	$5,576 18	$886 73
BIOGEN IDEC INC	BIIB	09062X103	35	06/29/11	10/22/12	$5,068 24	$3,818 58	$1,249 66
JOHNSON AND JOHNSON	JNJ	478160104	27	08/15/11	10/22/12	$1,931.65	$1,733 64	$198 01
PENTAIR LTD	PNR	H6169Q108	0 81	08/30/11	10/30/12	$33 22	$24 72	$8 50
BIOGEN IDEC INC	BIIB	09062X103	30	06/29/11	11/02/12	$4,155 56	$3,273 06	$882 50
MACYS INC	M	55616P104	160	05/18/11	11/02/12	$6,509 34	$4,658.58	$1,850 76
PHILIP MORRIS INTL INC	PM	718172109	24	03/18/08	11/02/12	$2,102 83	$1,188 04	$914 79
PHILIP MORRIS INTL INC	PM	718172109	62	06/15/09	11/02/12	$5,432 32	$2,697 12	$2,735 20
BIOGEN IDEC INC	BIIB	09062X103	77	08/30/11	11/02/12	$10,665 95	$7,224 99	$3,440 96
MICROSOFT CORP	MSFT	594918104	45	08/24/09	12/07/12	$1,188 77	$1,109 70	$79 07
MICROSOFT CORP	MSFT	594918104	170	10/06/08	12/07/12	$4,490 91	$4,199 00	$291 91

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
MICROSOFT CORP	MSFT	594918104	44	01/24/11	12/07/12	$1,162 35	$1,255 83	$-93 48
KBR INC	KBR	48242W106	147	10/10/11	12/07/12	$4,219 14	$3,893 99	$325 15
KBR INC	KBR	48242W106	198	03/07/11	12/07/12	$5,682 93	$6,776 69	$-1,093.76
EXPRESS SCRIPTS HLDG CO	ESRX	30219G108	160	11/07/11	12/07/12	$8,600 50	$7,387 17	$1,213 33
EXPRESS SCRIPTS HLDG CO	ESRX	30219G108	259	10/05/10	12/07/12	$13,922 05	$12,752 07	$1,169 98
EXPRESS SCRIPTS HLDG CO	ESRX	30219G108	19	04/18/11	12/07/12	$1,021.31	$1,037 66	$-16 35
EMC CORPORATION	EMC	268648102	88	07/07/10	12/07/12	$2,190.91	$1,670 99	$519 92
EMC CORPORATION	EMC	268648102	22	12/27/10	12/07/12	$547 73	$506 40	$41 33
MICROSOFT CORP	MSFT	594918104	349	05/19/09	12/07/12	$9,219 57	$7,151.64	$2,067 93
CHEVRONTEXACO CORP	CVX	166764100	97	07/07/10	12/07/12	$10,347 01	$6,684 48	$3,662 53
Total long term gain/loss from sales:						$711,562 82	$541,440 31	$170,122 51

Long term transactions with loss disallowed due to wash sale

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
ROCKWELL INTL CORP NEW	ROK	773903109	39	02/08/11	03/20/12	$3,166 35	$3,276.71		$-110 36
								$0 00	$110 36
ROCKWELL INTL CORP NEW	ROK	773903109	42	02/08/11	06/11/12	$2,904 17	$3,528 76		$-624 59
								$0 00	$624 59
ROCKWELL INTL CORP NEW	ROK	773903109	39	01/17/11	06/11/12	$2,696 73	$3,300 23		$-603 50
								$0 00	$603 50
Total long term gain/loss from sales:						$8,767 25	$10,105 70		$-1,338 45
Total long term loss disallowed from wash sales:									$1,338 45
Total long term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
AMERIPRISE FINL INC	AMP	03076C106	57	04/18/11	03/26/12	$3,312 78	$3,468 56	$-155.78
CNOOC LTD SPONSORED ADR	CEO	126132109	19	12/06/11	03/26/12	$4,078 92	$3,747 67	$331 25
WILLIAMS SONOMA INC	WSM	969904101	56	03/05/12	03/26/12	$2,183 96	$2,125.98	$57.98
UNITED TECHNOLOGIES CORP	UTX	913017109	34	01/10/12	03/26/12	$2,834 52	$2,582 97	$251 55
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	33	05/24/11	03/26/12	$1,448 51	$1,630 86	$-182 35
ROCKWELL INTL CORP NEW	ROK	773903109	77	02/28/12	03/26/12	$6,266 15	$6,225 56	$40 59
CHEVRONTEXACO CORP	CVX	166764100	26	08/12/11	03/26/12	$2,803 01	$2,490 91	$312.10
DEERE & CO	DE	244199105	37	12/20/11	03/26/12	$3,060 95	$2,799 90	$261 05
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	55	02/28/12	03/26/12	$5,395 40	$5,259 00	$136 40
DU PONT (E I) DE NEMOURS & CO	DD	263534109	58	08/12/11	03/26/12	$3,087 28	$2,731 76	$355 52
EBAY INC	EBAY	278642103	163	06/10/11	03/26/12	$6,187 87	$4,967 34	$1,220 53
EQUINIX INC NEW	EQIX	29444U502	45	10/14/11	03/26/12	$6,811 07	$4,334 83	$2,476 24
FLUOR CORP (NEW)-WI	FLR	343412102	73	03/29/11	03/26/12	$4,558 04	$5,263 39	$-705 35
LAUDER ESTEE COS INC CL A	EL	518439104	77	05/10/11	03/26/12	$4,825 12	$3,933 51	$891 61
NETEASE COM INC SPONSORED ADR	NTES	64110W102	106	04/06/11	03/26/12	$6,356 99	$5,443 45	$913 54
ORACLE CORPORATION	ORCL	68389X105	403	06/10/11	03/26/12	$11,646 69	$12,662 26	$-1,015 57
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	463	05/24/11	04/16/12	$20,433 07	$22,881 46	$-2,448 39
CNOOC LTD SPONSORED ADR	CEO	126132109	28	12/06/11	08/30/12	$5,263 10	$5,522 89	$-259 79
CISCO SYSTEM INC	CSCO	17275R102	1645	03/26/12	09/05/12	$31,238 67	$34,177 01	$-2,938 34

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
BAIDU COM INC SPONSORED ADR RE	BIDU	056752108	199	04/16/12	11/02/12	$21,168 55	$29,515 94	$-8,347 39
BAIDU COM INC SPONSORED ADR RE	BIDU	056752108	175	09/21/12	11/02/12	$18,615 56	$19,342.96	$-727 40
Total short term gain/loss from sales:						$171,576 21	$181,108 21	$-9,532 00

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
DOVER CORP	DOV	260003108	140	03/05/10	01/10/12	$8,255 95	$6,572 37	$1,683 58
DOVER CORP	DOV	260003108	224	11/10/09	01/10/12	$13,209 52	$9,264.66	$3,944 86
UNION PACIFIC CORP	UNP	907818108	100	08/29/08	01/10/12	$11,095 18	$8,610 85	$2,484 33
UNION PACIFIC CORP	UNP	907818108	47	11/05/08	01/10/12	$5,214 73	$3,217 62	$1,997 11
COMPANHIA DE BEBIDAS DAS AMER!	ABV	20441W203	577	05/05/08	01/20/12	$21,379 52	$9,239 64	$12,139 88
COMPANHIA DE BEBIDAS DAS AMER!	ABV	20441W203	38	06/06/08	01/20/12	$1,408 01	$509 07	$898 94
PEPSICO INC	PEP	713448108	521	03/18/08	02/28/12	$32,897 07	$36,301 09	$-3,404 02
PRAXAIR INC	PX	74005P104	326	03/18/08	02/28/12	$35,696 03	$27,751 11	$7,944 92
PRAXAIR INC	PX	74005P104	114	11/05/09	02/28/12	$12,482 66	$9,217 20	$3,265 46
ACCENTURE PLC	ACN	G1151C101	55	03/18/08	03/26/12	$3,614 53	$1,856 95	$1,757.58
ABB LTD SPONSORED ADR	ABB	000375204	165	03/18/08	03/26/12	$3,399 77	$4,123.35	$-723 58
AFLAC INC	AFL	001055102	92	12/21/10	03/26/12	$4,307 36	$5,208 52	$-901 16
ALLERGAN INC	AGN	018490102	60	04/08/10	03/26/12	$5,675 30	$3,799 61	$1,875 69
AMAZON COM INC	AMZN	023135106	18	02/07/11	03/26/12	$3,646 13	$3,158 09	$488 04
ANADARKO PETROLEUM	APC	032511107	46	02/15/11	03/26/12	$3,653 25	$3,599 04	$54 21
APPLE COMPUTER INC	AAPL	037833100	2	03/18/08	03/26/12	$1,211 20	$259 94	$951 26
BORG-WARNER AUTOMOTIVE INC	BWA	099724106	64	06/22/10	03/26/12	$5,451 42	$2,597 78	$2,853 64
BROADCOM CORP	BRCM	111320107	88	02/07/11	03/26/12	$3,419 01	$4,029 56	$-610 55
CAMERON INTL CORP	CAM	13342B105	125	03/18/08	03/26/12	$6,589 25	$5,145 30	$1,443 95
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	161	10/29/10	03/26/12	$5,238 99	$6,866 36	$-1,627 37

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CARNIVAL CORP PAIRED CTF 1 COM	CCL	143658300	712	09/24/09	03/26/12	$23,168 70	$23,872 15	$-703 45
CATERPILLAR INC	CAT	149123101	20	11/30/10	03/26/12	$2,172 16	$1,695 74	$476 42
CELGENE CORP COM	CELG	151020104	63	04/08/10	03/26/12	$4,941 74	$3,972 93	$968 81
CERNER CORP	CERN	156782104	29	03/18/08	03/26/12	$2,261 39	$565 50	$1,695 89
COGNIZANT TECHNOLOGY SOLUTION	CTSH	192446102	88	03/18/08	03/26/12	$6,820 03	$2,466 35	$4,353 68
COMPANHIA DE BEBIDAS DAS AMERS	ABV	20441W203	163	06/06/08	03/26/12	$7,170 94	$2,183 63	$4,987 31
DANAHER CORP	DHR	235851102	60	03/18/08	03/26/12	$3,296 94	$2,249 10	$1,047 84
DISNEY WALT CO	DIS	254687106	65	02/25/11	03/26/12	$2,883 99	$2,794 81	$89 18
DIRECTV		25490A101	6	07/25/08	03/26/12	$291 47	$161 27	$130 20
DOVER CORP	DOV	260003108	55	11/10/09	03/26/12	$3,482 53	$2,274 81	$1,207 72
EMC CORPORATION	EMC	268648102	207	02/07/11	03/26/12	$6,120 13	$5,364 74	$755 39
EXPRESS SCRIPTS INC		302182100	48	03/18/08	03/26/12	$2,565.77	$1,414 75	$1,151 02
FLOWSERVE CORP	FLS	34354P105	65	06/06/08	03/26/12	$7,506 06	$8,927 94	$-1,421 88
FLOWSERVE CORP	FLS	34354P105	1	05/16/08	03/26/12	$115 48	$128.03	$-12 55
GOOGLE INC CL A	GOOG	38259P508	11	01/03/11	03/26/12	$7,136 01	$6,630.04	$505 97
HALLIBURTON CO	HAL	406216101	63	03/18/08	03/26/12	$2,115 49	$2,342 34	$-226 85
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	33	09/07/10	03/26/12	$6,847 37	$4,176 48	$2,670 89
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	19	03/18/08	03/26/12	$3,942 43	$2,211.46	$1,730 97
MCDONALDS CORP	MCD	580135101	74	02/26/08	03/26/12	$7,172.69	$4,393 20	$2,779 49
MICROSOFT CORP	MSFT	594918104	300	03/18/08	03/26/12	$9,760 02	$8,691 00	$1,069 02
NIKE INC CLASS B	NKE	654106103	51	10/06/09	03/26/12	$5,534 41	$3,220 75	$2,313.66
ORACLE CORPORATION	ORCL	68389X105	189	10/29/10	03/26/12	$5,462 09	$5,586 84	$-124 75
ORACLE CORPORATION	ORCL	68389X105	162	02/23/10	03/26/12	$4,681 80	$4,019 45	$662 35
PIONEER NAT RES CO	PXD	723787107	29	02/15/11	03/26/12	$3,039 14	$2,853 13	$186 01
PRICELINE COM INC	PCLN	741503403	12	01/20/09	03/26/12	$8,802 32	$803 27	$7,999 05
RALPH LAUREN CORP	RL	751212101	25	10/29/10	03/26/12	$4,427.42	$2,437 38	$1,990 04
SCHEIN HENRY INC	HSIC	806407102	62	03/18/08	03/26/12	$4,742 30	$3,504 61	$1,237 69
SCHLUMBERGER LTD	SLB	806857108	32	02/15/11	03/26/12	$2,315 31	$2,937 31	$-622 00

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
TEXAS INSTRUMENTS INC	TXN	882508104	111	03/18/08	03/26/12	$3,767 27	$3,198 58	$568 69
THERMO ELECTRON CORP	TMO	883556102	55	03/18/08	03/26/12	$3,193 25	$2,943 60	$249 65
UNION PACIFIC CORP	UNP	907818108	34	11/05/08	03/26/12	$3,778 96	$2,327 64	$1,451 32
VARIAN MED SYS INC	VAR	92220P105	86	08/01/08	03/26/12	$6,004 41	$5,097 28	$907 13
NETEASE COM INC SPONSORED ADR	NTES	64110W102	195	04/06/11	04/16/12	$11,043 01	$10,013 89	$1,029 12
EMC CORPORATION	EMC	268648102	314	09/30/10	04/30/12	$8,853 56	$6,487.36	$2,366 20
EMC CORPORATION	EMC	268648102	52	02/07/11	04/30/12	$1,466 20	$1,347 66	$118 54
ORACLE CORPORATION	ORCL	68389X105	786	02/23/10	04/30/12	$23,016 47	$19,501 76	$3,514 71
ABB LTD SPONSORED ADR	ABB	000375204	277	08/14/09	05/15/12	$4,570 15	$5,087 35	$-517 20
ABB LTD SPONSORED ADR	ABB	000375204	400	03/05/10	05/15/12	$6,599 49	$8,448 96	$-1,849 47
ABB LTD SPONSORED ADR	ABB	000375204	800	03/18/08	05/15/12	$13,198 98	$19,992 00	$-6,793 02
MCDONALDS CORP	MCD	580135101	7	02/26/08	05/15/12	$640 00	$415 57	$224 43
MCDONALDS CORP	MCD	580135101	165	03/18/08	05/15/12	$15,085 75	$9,018 90	$6,066 85
MCDONALDS CORP	MCD	580135101	40	02/21/08	05/15/12	$3,657 15	$2,322 99	$1,334 16
COMPANHIA DE BEBIDAS DAS AMER!	ABV	20441W203	1	01/01/01	06/22/12	$12 22	$0.00	$12 22
COMPANHIA DE BEBIDAS DAS AMER!	ABV	20441W203	784	06/06/08	07/13/12	$28,855 81	$10,502.87	$18,352 94
CERNER CORP	CERN	156782104	215	03/18/08	07/16/12	$16,699 30	$4,192 50	$12,506 80
HALLIBURTON CO	HAL	406216101	411	03/18/08	07/16/12	$11,903 32	$15,280 98	$-3,377 66
HALLIBURTON CO	HAL	406216101	315	11/12/10	07/16/12	$9,122 98	$11,354 46	$-2,231 48
MCDONALDS CORP	MCD	580135101	332	03/18/08	07/30/12	$29,622.67	$18,147.12	$11,475 55
MICROSOFT CORP	MSFT	594918104	219	07/08/11	08/06/12	$6,575 28	$5,879.60	$695 68
MICROSOFT CORP	MSFT	594918104	744	03/18/08	08/06/12	$22,337 95	$21,553 68	$784 27
VARIAN MED SYS INC	VAR	92220P105	171	08/01/08	08/06/12	$9,563 82	$10,135 29	$-571 47
PIONEER NAT RES CO	PXD	723787107	65	02/15/11	08/13/12	$6,311 27	$6,394 96	$-83 69
PIONEER NAT RES CO	PXD	723787107	118	05/21/10	08/13/12	$11,457 39	$7,012 55	$4,444 84
DU PONT (E I) DE NEMOURS & CO	DD	263534109	534	08/12/11	08/20/12	$26,876 10	$25,151 03	$1,725 07
CNOOC LTD SPONSORED ADR	CEO	126132109	95	06/22/10	08/30/12	$17,856 95	$16,555 65	$1,301 30
PRICELINE COM INC	PCLN	741503403	32	01/20/09	09/05/12	$19,147 39	$2,142 06	$17,005 33

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
AFLAC INC	AFL	001055102	436	12/21/10	09/05/12	$20,004 54	$24,683 88	$-4,679 34
AFLAC INC	AFL	001055102	257	03/18/11	09/05/12	$11,791 67	$13,015 56	$-1,223 89
NIKE INC CLASS B	NKE	654106103	44	03/18/08	09/18/12	$4,316 11	$2,649 24	$1,666 87
NIKE INC CLASS B	NKE	654106103	174	10/06/09	09/18/12	$17,068 27	$10,988 45	$6,079 82
TEXAS INSTRUMENTS INC	TXN	882508104	837	03/18/08	10/01/12	$23,125 21	$24,118 99	$-993 78
DOVER CORP	DOV	260003108	321	11/10/09	10/05/12	$19,027 36	$13,276 59	$5,750 77
NIKE INC CLASS B	NKE	654106103	231	03/18/08	10/25/12	$21,229 79	$13,908.51	$7,321 28
MICROSOFT CORP	MSFT	594918104	599	07/08/11	10/26/12	$16,776 12	$16,081 66	$694 46
MICROSOFT CORP	MSFT	594918104	558	04/06/11	10/26/12	$15,627 83	$14,564 25	$1,063 58
NETEASE COM INC SPONSORED ADR	NTES	64110W102	109	04/06/11	11/20/12	$4,896 47	$5,597 51	$-701 04
NETEASE COM INC SPONSORED ADR	NTES	64110W102	238	10/14/11	11/20/12	$10,691 39	$10,722 52	$-31 13
CATERPILLAR INC	CAT	149123101	205	11/30/10	11/26/12	$17,346.42	$17,381 31	$-34 89
Total long term gain/loss from sales:						$839,739 29	$680,701 88	$159,037.41

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
BECTON DICKINSON & COMPANY	BDX	075887109	84	02/16/11	01/04/12	$6,146 53	$6,763.10	$-616 57
BECTON DICKINSON & COMPANY	BDX	075887109	7	10/17/11	01/12/12	$523.23	$512.19	$11 04
STANLEY BLACK & DECKER INC	SWK	854502101	43	09/07/11	01/19/12	$3,071 77	$2,536 39	$535 38
STANLEY BLACK & DECKER INC	SWK	854502101	37	09/14/11	01/19/12	$2,643 15	$2,093 64	$549 51
STANLEY BLACK & DECKER INC	SWK	854502101	10	04/04/11	01/19/12	$714 37	$624 86	$89 51
HASBRO INC	HAS	418056107	144	06/01/11	01/19/12	$4,718 00	$6,668 09	$-1,950 09
HASBRO INC	HAS	418056107	40	08/17/11	01/19/12	$1,310 55	$1,514 93	$-204 38
DISNEY WALT CO	DIS	254687106	232	10/17/11	01/25/12	$9,144 29	$7,805.76	$1,338 53
HASBRO INC	HAS	418056107	94	08/17/11	02/01/12	$3,304 21	$3,560 07	$-255 86
HASBRO INC	HAS	418056107	65	09/14/11	02/01/12	$2,284 83	$2,385 75	$-100 92
HASBRO INC	HAS	418056107	40	09/14/11	02/02/12	$1,402 14	$1,468 15	$-66 01
CHEVRONTEXACO CORP	CVX	166764100	8	10/17/11	02/08/12	$851 55	$795 28	$56 27
HASBRO INC	HAS	418056107	63	09/14/11	02/22/12	$2,177 65	$2,312 34	$-134 69
PHILIP MORRIS INTL INC	PM	718172109	54	01/25/12	02/29/12	$4,520 20	$4,048 65	$471 55
ORACLE CORPORATION	ORCL	68389X105	209	04/13/11	03/07/12	$6,269 49	$7,078 54	$-809 05
ORACLE CORPORATION	ORCL	68389X105	26	06/29/11	03/07/12	$779 94	$841 05	$-61 11
PEPSICO INC	PEP	713448108	15	10/17/11	03/14/12	$963 70	$930 15	$33 55
ALTRIA GROUP INC	MO	02209S103	233	09/20/11	04/04/12	$7,250 05	$6,318 79	$931.26
ALTRIA GROUP INC	MO	02209S103	229	09/28/11	04/11/12	$7,163 62	$6,019 52	$1,144 10

U.S. TRUST

Bank of America Private Wealth Management

IM T _R MARLON CHAR FDN-MFS-LCV

2012 Tax Information Letter

Account Number 011001382894

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
AIR PRODUCTS & CHEMICALS INC	APD	009158106	6	10/17/11	04/18/12	$532 82	$498 78	$34 04
APACHE CORP	APA	037411105	1	10/17/11	05/16/12	$82 90	$89 90	$-7 00
PHILIP MORRIS INTL INC	PM	718172109	6	01/25/12	05/23/12	$505 37	$449 85	$55 52
MEDTRONIC INC	MDT	585055106	22	10/17/11	05/30/12	$808 05	$718 74	$89 31
ASML HOLDING NV NY REGISTERED		N07059186	134	08/17/11	06/20/12	$6,763 43	$4,731 82	$2,031 61
ASML HOLDING NV NY REGISTERED		N07059186	4	10/17/11	06/20/12	$201 89	$158 04	$43 85
ACCENTURE PLC	ACN	G1151C101	115	05/09/12	07/05/12	$6,951 63	$6,782 04	$169.59
ASML HOLDING NV NY REGISTERED		N07059186	3	08/17/11	07/11/12	$154 35	$105 94	$48 41
ASML HOLDING NV NY REGISTERED		N07059186	56	08/10/11	07/11/12	$2,881 24	$1,806.94	$1,074 30
ASML HOLDING NV NY REGISTERED		N07059186	142	08/10/11	07/12/12	$7,181 15	$4,581 87	$2,599 28
TYCO INTL LTD	TYC	H89128104	128	03/07/12	09/05/12	$7,145 20	$6,610 64	$534 56
P P G INDS INC	PPG	693506107	11	10/17/11	09/12/12	$1,274 78	$858.14	$416 64
WESTERN UN CO	WU	959802109	261	01/25/12	09/26/12	$4,784 28	$5,068 15	$-283.87
WESTERN UN CO	WU	959802109	49	01/20/12	09/26/12	$898 20	$936 17	$-37 97
WESTERN UN CO	WU	959802109	84	01/19/12	09/26/12	$1,539 77	$1,599 38	$-59 61
ABBOTT LABS	ABT	002824100	20	10/17/11	10/10/12	$1,404 97	$1,048.00	$356 97
PENTAIR LTD	PNR	H6169Q108	2 64	03/07/12	10/12/12	$114 53	$101 00	$13 53
PENTAIR LTD	PNR	H6169Q108	71 36	11/16/11	10/12/12	$3,097 12	$2,542 01	$555.11
ADT CORP	ADT	00101J106	148 5	11/16/11	10/12/12	$5,375 61	$4,641 60	$734 01
ADT CORP	ADT	00101J106	5 5	03/07/12	10/12/12	$199 10	$184 69	$14 41
PENTAIR LTD	PNR	H6169Q108	0 14	11/16/11	10/30/12	$5 83	$5 06	$0 77
ADT CORP	ADT	00101J106	0 5	11/16/11	10/30/12	$20 63	$15 63	$5 00
MERCK & CO INC	MRK	58933Y105	139	06/20/12	11/01/12	$6,379 35	$5,445 09	$934 26
MERCK & CO INC	MRK	58933Y105	38	06/20/12	11/09/12	$1,673 51	$1,488 58	$184 93
MERCK & CO INC	MRK	58933Y105	263	06/13/12	11/09/12	$11,582 47	$10,151 48	$1,430 99
ADVANCED AUTO PTS INC	AAP	00751Y106	47	05/23/12	11/14/12	$3,651 89	$3,303 82	$348 07
ADVANCED AUTO PTS INC	AAP	00751Y106	51	05/23/12	11/15/12	$3,945 42	$3,585 00	$360 42
EATON CORP	ETN	278058102	145	03/14/12	11/29/12	$7,514 12	$7,306 48	$207 64

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
EATON CORP	ETN	278058102	116	03/14/12	11/30/12	$6,020 98	$5,845 18	$175 80
EATON CORP	ETN	278058102	156	04/18/12	11/30/12	$8,097 18	$7,412.01	$685.17
VODAFONE GROUP PLC NEW SPONSO	VOD	92857W209	18	09/12/12	12/06/12	$465 69	$503.07	$-37 38
EATON CORP PLC	ETN	G29183103	117	11/30/12	12/11/12	$6,153 58	$6,072 89	$80 69
EATON CORP PLC	ETN	G29183103	155	11/30/12	12/12/12	$8,090 04	$8,045 27	$44 77
Total short term gain/loss from sales:						$180,736.35	$166,970 51	$13,765 84

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
BECTON DICKINSON & COMPANY	BDX	075887109	8	12/22/09	01/04/12	$585 38	$623 56	$-38 18
BECTON DICKINSON & COMPANY	BDX	075887109	65	12/22/09	01/11/12	$4,858 29	$5,066 45	$-208 16
BECTON DICKINSON & COMPANY	BDX	075887109	62	01/14/10	01/11/12	$4,634 07	$4,760 64	$-126 57
BECTON DICKINSON & COMPANY	BDX	075887109	12	01/14/10	01/12/12	$896 97	$921 41	$-24 44
AT&T INC	T	00206R102	143	03/20/08	02/02/12	$4,261 88	$5,183 75	$-921 87
AT&T INC	T	00206R102	46	06/18/08	02/02/12	$1,370 95	$1,629.27	$-258 32
AT&T INC	T	00206R102	148	06/18/08	02/08/12	$4,455 27	$5,241 98	$-786 71
CHEVRONTEXACO CORP	CVX	166764100	52	08/06/08	02/08/12	$5,535 07	$4,312 83	$1,222 24
AT&T INC	T	00206R102	83	09/02/08	02/08/12	$2,498 57	$2,711 00	$-212 43
CHEVRONTEXACO CORP	CVX	166764100	5	08/06/08	02/14/12	$531 14	$414 70	$116 44
CHEVRONTEXACO CORP	CVX	166764100	57	03/20/08	02/14/12	$6,054 98	$4,717 32	$1,337 66
HASBRO INC	HAS	418056107	4	01/21/09	02/22/12	$138 26	$105 78	$32 48
HASBRO INC	HAS	418056107	67	01/21/09	02/23/12	$2,343 78	$1,771.76	$572 02
HASBRO INC	HAS	418056107	46	06/10/09	02/23/12	$1,609 16	$1,211 24	$397.92
HASBRO INC	HAS	418056107	123	06/10/09	02/24/12	$4,303 00	$3,238 75	$1,064 25
HASBRO INC	HAS	418056107	28	06/10/09	02/27/12	$973 08	$737 28	$235 80
PEPSICO INC	PEP	713448108	66	03/13/08	02/29/12	$4,152 78	$4,462 48	$-309 70

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LOCKHEED MARTIN CORP	LMT	539830109	67	03/20/08	03/07/12	$5,874 13	$6,709 49	$-835.36
PEPSICO INC	PEP	713448108	82	03/13/08	03/14/12	$5,268 24	$5,544.30	$-276 06
PEPSICO INC	PEP	713448108	88	07/01/09	03/14/12	$5,653 73	$4,927 90	$725.83
APACHE CORP	APA	037411105	42	05/28/08	03/21/12	$4,375 15	$5,698.80	$-1,323 65
APACHE CORP	APA	037411105	26	07/30/08	03/21/12	$2,708 42	$2,982 95	$-274 53
GOLDMAN SACHS GROUP INC	GS	38141G104	4	07/16/08	03/21/12	$502 31	$669.62	$-167 31
GOLDMAN SACHS GROUP INC	GS	38141G104	2	03/19/08	03/21/12	$251 16	$335.37	$-84 21
GOLDMAN SACHS GROUP INC	GS	38141G104	45	03/20/08	03/21/12	$5,651 03	$7,653 15	$-2,002 12
GOLDMAN SACHS GROUP INC	GS	38141G104	8	03/19/08	03/21/12	$1,004 63	$1,343 05	$-338 42
MEDTRONIC INC	MDT	585055106	138	08/27/09	04/11/12	$5,173 96	$5,309.94	$-135 98
ABBOTT LABS	ABT	002824100	95	03/10/10	04/11/12	$5,687 00	$5,248 22	$438 78
MEDTRONIC INC	MDT	585055106	27	09/02/09	04/11/12	$1,012 30	$1,034 50	$-22 20
AIR PRODUCTS & CHEMICALS INC	APD	009158106	69	04/28/10	04/18/12	$6,127 40	$5,396 70	$730 70
MEDTRONIC INC	MDT	585055106	111	09/02/09	05/02/12	$4,246 18	$4,252 93	$-6 75
MEDTRONIC INC	MDT	585055106	74	08/18/10	05/02/12	$2,830 78	$2,718 36	$112 42
AIR PRODUCTS & CHEMICALS INC	APD	009158106	12	04/28/10	05/09/12	$1,011 39	$938 56	$72 83
AIR PRODUCTS & CHEMICALS INC	APD	009158106	81	04/14/10	05/09/12	$6,826 87	$6,115 50	$711 37
APACHE CORP	APA	037411105	31	07/30/08	05/16/12	$2,570 00	$3,556 59	$-986 59
APACHE CORP	APA	037411105	68	10/16/09	05/16/12	$5,637 43	$6,908 51	$-1,271 08
PNC BANK CORP	PNC	693475105	110	05/11/11	05/16/12	$6,975 37	$6,988 71	$-13 34
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	6	06/23/10	05/23/12	$1,162 52	$777 99	$384 53
INTERNATIONAL BUSINESS MACHINE	IBM	459200101	25	07/28/10	05/23/12	$4,843 81	$3,211 47	$1,632 34
PHILIP MORRIS INTL INC	PM	718172109	36	03/20/08	05/23/12	$3,032 21	$1,766 54	$1,265 67
PHILIP MORRIS INTL INC	PM	718172109	4	06/11/08	05/23/12	$336 91	$200 91	$136 00
MEDTRONIC INC	MDT	585055106	103	08/18/10	05/30/12	$3,783 15	$3,783 66	$-0 51
MEDTRONIC INC	MDT	585055106	61	05/06/09	05/30/12	$2,240 50	$1,949 56	$290 94
TARGET CORP	TGT	87612E106	106	01/12/11	06/06/12	$6,089 15	$5,883 00	$206 15
MEDTRONIC INC	MDT	585055106	153	04/29/09	06/13/12	$5,720 62	$4,742 77	$977 85

U.S. TRUST

Bank of America Private Wealth Management

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Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
MEDTRONIC INC	MDT	585055106	84	05/06/09	06/13/12	$3,140 73	$2,684 64	$456 09
P P G INDS INC	PPG	693506107	59	02/25/11	07/25/12	$6,363.74	$5,131 27	$1,232.47
ORACLE CORPORATION	ORCL	68389X105	186	06/29/11	08/08/12	$5,797.56	$6,016 76	$-219 20
VIACOM INC NEW CL B	VIAB	92553P201	128	06/01/11	08/08/12	$6,277 02	$6,527.50	$-250 48
BANK NEW YORK MELLON CORP	BK	064058100	290	03/20/08	08/16/12	$6,431 68	$12,761 77	$-6,330 09
BANK NEW YORK MELLON CORP	BK	064058100	22	04/09/08	08/16/12	$487 92	$957.64	$-469.72
NORTHROP GRUMMAN CORP	NOC	666807102	76	02/20/08	08/22/12	$5,225 28	$5,090 96	$134 32
NORTHROP GRUMMAN CORP	NOC	666807102	18	06/11/08	08/22/12	$1,237 57	$1,169 33	$68 24
P P G INDS INC	PPG	693506107	23	02/25/11	09/12/12	$2,665 44	$2,000 32	$665 12
P P G INDS INC	PPG	693506107	23	03/20/08	09/12/12	$2,665 44	$1,352 87	$1,312 57
TARGET CORP	TGT	87612E106	103	01/12/11	09/12/12	$6,625 18	$5,716 50	$908 68
UNITED TECHNOLOGIES CORP	UTX	913017109	91	12/15/10	09/18/12	$7,408 83	$7,205 96	$202 87
ABBOTT LABS	ABT	002824100	18	03/10/10	10/10/12	$1,264 47	$994 40	$270 07
ABBOTT LABS	ABT	002824100	72	07/29/09	10/10/12	$5,057 88	$3,294.77	$1,763 11
VODAFONE GROUP PLC NEW SPONSO	VOD	92857W209	281	03/20/08	12/06/12	$7,269 92	$8,331.65	$-1,061 73
ORACLE CORPORATION	ORCL	68389X105	2	06/29/11	12/12/12	$64 40	$64.70	$-0 30
ORACLE CORPORATION	ORCL	68389X105	27	10/17/11	12/12/12	$869.41	$851 31	$18 10
ORACLE CORPORATION	ORCL	68389X105	51	04/07/10	12/12/12	$1,642 22	$1,322 94	$319 28
ORACLE CORPORATION	ORCL	68389X105	136	12/02/09	12/12/12	$4,379 27	$3,061 36	$1,317 91
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	9	10/17/11	12/19/12	$1,074 38	$723 78	$350 60
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	46	03/20/08	12/19/12	$5,491 28	$3,673 81	$1,817 47
Total long term gain/loss from sales:						$237,238 60	$232,693 49	$4,545 11

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ATHENAHEALTH INC	ATHN	04685W103	99	04/05/11	01/25/12	$5,639 92	$4,418 65	$1,221 27
BIO-REFERENCE LABS INC PAR $0	BRLI	09057G602	278	08/10/11	01/25/12	$5,301 35	$5,160.59	$140 76
CONCUR TECHNOLOGIES INC	CNQR	206708109	82	09/02/11	01/25/12	$4,386 91	$3,196 39	$1,190 52
EBIX COM INC NEW	EBIX	278715206	232	06/15/11	01/25/12	$5,588 77	$4,773 72	$815 05
ECHO GLOBAL LOGISTICS INC	ECHO	27875T101	160	05/16/11	01/25/12	$2,771 14	$2,383 18	$387 96
ECHO GLOBAL LOGISTICS INC	ECHO	27875T101	34	05/17/11	01/25/12	$588 87	$496 30	$92 57
ECHO GLOBAL LOGISTICS INC	ECHO	27875T101	50	05/23/11	01/25/12	$865 98	$723 96	$142 02
FINANCIAL ENGINES INC	FNGN	317485100	208	05/10/11	01/25/12	$5,087 43	$5,716 78	$-629 35
FRESH MKT INC	TFM	35804H106	115	09/28/11	01/25/12	$5,313 93	$4,540 39	$773 54
PEGASYSTEMS INC	PEGA	705573103	35	07/01/11	01/25/12	$1,013 32	$1,630 47	$-617 15
PEGASYSTEMS INC	PEGA	705573103	90	07/06/11	01/25/12	$2,605 67	$4,159 31	$-1,553 64
SPS COMM INC	SPSC	78463M107	104	08/11/11	01/25/12	$2,528 19	$1,845 06	$683 13
SPS COMM INC	SPSC	78463M107	85	08/10/11	01/25/12	$2,066 31	$1,493 84	$572 47
SCIQUEST INC	SQI	80908T101	121	11/11/11	01/25/12	$1,798 32	$1,866 75	$-68 43
SCIQUEST INC	SQI	80908T101	80	11/10/11	01/25/12	$1,188 98	$1,166 26	$22 72
FRESH MKT INC	TFM	35804H106	10	09/28/11	05/18/12	$483 09	$394 82	$88 27
Total short term gain/loss from sales:						$47,228 18	$43,966 47	$3,261 71

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
NAPCO SEC SYS INC	NSSC	630402105	175	03/18/08	01/11/12	$412 87	$831 25	$-418 38
NAPCO SEC SYS INC	NSSC	630402105	114	03/18/08	01/17/12	$280.26	$541 50	$-261.24
NAPCO SEC SYS INC	NSSC	630402105	65	09/23/09	01/18/12	$162 27	$99 45	$62 82
NAPCO SEC SYS INC	NSSC	630402105	175	03/30/09	01/18/12	$436.88	$196 40	$240 48
NAPCO SEC SYS INC	NSSC	630402105	11	03/18/08	01/18/12	$27 46	$52 25	$-24 79
ABAXIS INC	ABAX	002567105	35	09/23/09	01/25/12	$1,006 72	$986 65	$20 07
ABAXIS INC	ABAX	002567105	135	12/21/10	01/25/12	$3,883 08	$3,779 93	$103 15
ALLSCRIPTS HEALTHCARE SOLUTION	MDRX	01988P108	95	09/23/09	01/25/12	$1,777 84	$1,831 36	$-53 52
ALLSCRIPTS HEALTHCARE SOLUTION	MDRX	01988P108	190	08/13/08	01/25/12	$3,555 68	$2,920 77	$634.91
ANGIODYNAMICS INC	ANGO	03475V101	100	09/23/09	01/25/12	$1,399.97	$1,389 02	$10 95
ANGIODYNAMICS INC	ANGO	03475V101	231	03/30/09	01/25/12	$3,233 94	$2,588 84	$645 10
BEACON ROOFING SUPPLY INC	BECN	073685109	90	09/23/09	01/25/12	$2,061 86	$1,485 40	$576 46
BEACON ROOFING SUPPLY INC	BECN	073685109	195	08/25/08	01/25/12	$4,467.36	$3,029 17	$1,438 19
CABOT MICROELECTRONICS CORP	CCMP	12709P103	112	01/07/11	01/25/12	$5,628 79	$4,612 16	$1,016 63
CABOT MICROELECTRONICS CORP	CCMP	12709P103	12	09/23/09	01/25/12	$603 08	$433.08	$170 00
CAPELLA ED CO	CPLA	139594105	57	03/30/10	01/25/12	$2,453 80	$5,186 21	$-2,732 41
CASS INFORMATION SYS INC	CASS	14808P109	90 2	09/02/08	01/25/12	$3,350 86	$3,033.54	$317.32
CASS INFORMATION SYS INC	CASS	14808P109	5 8	08/29/08	01/25/12	$215 47	$189 82	$25 65
CEPHEID	CPHD	15670R107	330	07/14/09	01/25/12	$11,384 45	$2,926 18	$8,458 27
CHEESECAKE FACTORY INC	CAKE	163072101	216	03/18/08	01/25/12	$6,401 47	$4,404 24	$1,997 23
CHEMED CORP NEW	CHE	16359R103	45	09/23/09	01/25/12	$2,602 44	$2,023 00	$579 44
CHEMED CORP NEW	CHE	16359R103	103	03/18/08	01/25/12	$5,956 70	$4,348 66	$1,608 04
CONCUR TECHNOLOGIES INC	CNQR	206708109	25	09/23/09	01/25/12	$1,337 47	$984 50	$352 97
CONSTANT CONTACT INC	CTCT	210313102	111	04/08/10	01/25/12	$2,924 72	$2,558 24	$366 48
COSTAR GROUP INC	CSGP	22160N109	63	09/09/08	01/25/12	$3,762 66	$3,382 91	$379 75
DEALERTRACK HLDGS INC	TRAK	242309102	160	05/27/08	01/25/12	$4,493 59	$3,463 55	$1,030 04
DEALERTRACK HLDGS INC	TRAK	242309102	34	09/23/09	01/25/12	$954 89	$659 94	$294 95
DIGI INTL INC	DGII	253798102	405	03/18/08	01/25/12	$4,575 76	$4,507 69	$68 07

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ECHELON CORP OC	ELON	27874N105	65	09/23/09	01/25/12	$353.23	$885 28	$-532 05
ECHELON CORP OC	ELON	27874N105	268	03/18/08	01/25/12	$1,456 42	$2,990 21	$-1,533.79
ENERNOC INC	ENOC	292764107	106	07/21/10	01/25/12	$1,001 57	$3,527 81	$-2,526 24
FARO TECHNOLOGIES INC	FARO	311642102	105	03/18/08	01/25/12	$5,853 63	$3,120.94	$2,732 69
FORRESTER RESH INC	FORR	346563109	126	03/18/08	01/25/12	$4,374 63	$3,428 86	$945 77
FORWARD AIR CORP	FWRD	349853101	107	03/18/08	01/25/12	$3,739 57	$3,608 13	$131 44
GENTEX CORP	GNTX	371901109	244	03/18/08	01/25/12	$7,476 82	$3,993 93	$3,482 89
GENTEX CORP	GNTX	371901109	9	09/23/09	01/25/12	$275 78	$131 40	$144 38
GRAND CANYON EDUCATION INC	LOPE	38526M106	294	05/06/10	01/25/12	$5,086.69	$7,523 02	$-2,436.33
IPC THE HOSPITALIST CO	IPCM	44984A105	30	09/23/09	01/25/12	$1,011 88	$988.87	$23 01
IPC THE HOSPITALIST CO	IPCM	44984A105	77	07/16/08	01/25/12	$2,597 16	$1,480 19	$1,116 97
INNERWORKINGS INC	INWK	45773Y105	410	03/18/08	01/25/12	$4,310 44	$5,381 29	$-1,070 85
INNERWORKINGS INC	INWK	45773Y105	36	03/03/08	01/25/12	$378 48	$464 98	$-86 50
LKQ CORP	LKQ	501889208	292	03/18/08	01/25/12	$9,489 34	$6,624.34	$2,865 00
MAXIMUS INC	MMS	577933104	55	09/23/09	01/25/12	$2,494 06	$1,271 71	$1,222 35
MAXIMUS INC	MMS	577933104	113	04/04/08	01/25/12	$5,124.15	$2,340.86	$2,783 29
MEDTOX SCIENTIFIC INC	MTOX	584977201	88	03/18/08	01/25/12	$1,419 41	$1,302 40	$117 01
MEDNAX INC	MD	58502B106	112	03/18/08	01/25/12	$8,026 88	$7,294 56	$732 32
MOBILE MINI INC	MINI	60740F105	139	03/18/08	01/25/12	$2,851 53	$2,496 44	$355 09
NATIONAL INSTRS CORP	NATI	636518102	117 5	09/23/09	01/25/12	$3,207 57	$2,209 00	$998 57
NATIONAL INSTRS CORP	NATI	636518102	237 5	03/18/08	01/25/12	$6,483 39	$3,991.58	$2,491 81
NEOGEN CORP	NEOG	640491106	185	03/18/08	01/25/12	$5,971 77	$3,106 02	$2,865 75
PORTFOLIO RECOVERY ASSOCS INC	PRAA	73640Q105	92	03/18/08	01/25/12	$6,129 84	$3,703 92	$2,425 92
POWER INTEGRATIONS INC	POWI	739276103	45	09/23/09	01/25/12	$1,651 59	$1,548.45	$103 14
POWER INTEGRATIONS INC	POWI	739276103	92	03/18/08	01/25/12	$3,376 58	$2,536 68	$839 90
QUALITY SYS INC	QSII	747582104	108	12/10/09	01/25/12	$4,246 96	$3,215 36	$1,031 60
RESOURCES CONNECTION INC	RECN	76122Q105	90	09/23/09	01/25/12	$1,106 08	$1,566 34	$-460 26
RESOURCES CONNECTION INC	RECN	76122Q105	175	03/18/08	01/25/12	$2,150 70	$2,887 50	$-736 80

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
RITCHIE BROS AUCTIONEERS INC	RBA	767744105	25	09/23/09	01/25/12	$590 24	$645.00	$-54 76
RITCHIE BROS AUCTIONEERS INC	RBA	767744105	152	01/14/11	01/25/12	$3,588 65	$3,855 56	$-266 91
RITCHIE BROS AUCTIONEERS INC	RBA	767744105	136	01/13/11	01/25/12	$3,210 89	$3,409 08	$-198 19
ROLLINS INCORPORATED	ROL	775711104	167	09/23/09	01/25/12	$3,802.85	$2,077.25	$1,725 60
ROLLINS INCORPORATED	ROL	775711104	377	03/18/08	01/25/12	$8,584 88	$4,416 66	$4,168 22
SEMTECH CORP	SMTC	816850101	105	09/23/09	01/25/12	$3,058.59	$1,905 75	$1,152 84
SEMTECH CORP	SMTC	816850101	221	03/18/08	01/25/12	$6,437 60	$3,023 28	$3,414 32
STRATASYS INC	SSYS	862685104	53	03/18/08	01/25/12	$1,890 76	$977 85	$912 91
STRATASYS INC	SSYS	862685104	49	09/23/09	01/25/12	$1,748 07	$824 57	$923 50
TECHNE CORP	TECH	878377100	74	03/18/08	01/25/12	$5,295 33	$4,816 66	$478 67
ULTIMATE SOFTWARE GROUP INC	ULTI	90385D107	60	09/23/09	01/25/12	$4,173 60	$1,751 40	$2,422 20
ULTIMATE SOFTWARE GROUP INC	ULTI	90385D107	130	03/18/08	01/25/12	$9,042 79	$3,624 02	$5,418 77
UNITED NAT FOODS INC	UNFI	911163103	152	03/30/09	01/25/12	$6,559 10	$2,775 28	$3,783 82
UNITED NAT FOODS INC	UNFI	911163103	37	03/18/08	01/25/12	$1,596 62	$592 74	$1,003 88
VERINT SYS INC	VRNT	92343X100	152	03/18/08	01/25/12	$4,342 55	$2,409 20	$1,933 35
ENERNOC INC	ENOC	292764107	82	07/21/10	03/14/12	$589 87	$2,729 06	$-2,139 19
ENERNOC INC	ENOC	292764107	159	07/21/10	03/15/12	$1,143 75	$5,291 71	$-4,147 96
FORRESTER RESH INC	FORR	346563109	72	03/18/08	03/22/12	$2,276 69	$1,959 35	$317 34
FORRESTER RESH INC	FORR	346563109	12	03/18/08	03/23/12	$381 53	$326 56	$54 97
FORRESTER RESH INC	FORR	346563109	42	09/23/09	03/23/12	$1,335 37	$1,015 56	$319 81
FORRESTER RESH INC	FORR	346563109	13	09/23/09	03/26/12	$425 83	$314 34	$111 49
FORRESTER RESH INC	FORR	346563109	6	03/30/09	03/26/12	$196 54	$120 70	$75 84
QUALITY SYS INC	QSII	747582104	212	12/10/09	04/05/12	$8,880 06	$6,311 63	$2,568 43
CASS INFORMATION SYS INC	CASS	14808P109	31	08/29/08	05/18/12	$1,165 93	$1,014 54	$151 39
ULTIMATE SOFTWARE GROUP INC	ULTI	90385D107	6	03/18/08	05/18/12	$446 50	$167 26	$279 24
NATIONAL INSTRS CORP	NATI	636518102	46	03/18/08	05/18/12	$1,197 18	$773 11	$424 07
CHEMED CORP NEW	CHE	16359R103	9	03/18/08	05/18/12	$498 34	$379 98	$118 36
FARO TECHNOLOGIES INC	FARO	311642102	15	03/18/08	05/18/12	$730 30	$445 85	$284 45

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LKQ CORP	LKQ	501889208	23	03/18/08	05/18/12	$786 06	$521 78	$264 28
ECHELON CORP OC	ELON	27874N105	132	03/18/08	05/22/12	$459 73	$1,472 79	$-1,013 06
ECHELON CORP OC	ELON	27874N105	54	01/13/11	05/22/12	$188 07	$553 41	$-365.34
ECHELON CORP OC	ELON	27874N105	245	01/13/11	05/23/12	$852 51	$2,510 83	$-1,658 32
ECHELON CORP OC	ELON	27874N105	209	01/13/11	05/24/12	$725 61	$2,141 90	$-1,416 29
ALLSCRIPTS HEALTHCARE SOLUTION	MDRX	01988P108	325	03/30/09	05/24/12	$3,543 76	$3,249 28	$294 48
ALLSCRIPTS HEALTHCARE SOLUTION	MDRX	01988P108	255	03/18/08	05/24/12	$2,780 48	$2,608 65	$171 83
ALLSCRIPTS HEALTHCARE SOLUTION	MDRX	01988P108	55	08/13/08	05/24/12	$599 71	$845 49	$-245 78
ECHELON CORP OC	ELON	27874N105	31	03/30/09	05/24/12	$107 63	$238 33	$-130 70
ECHELON CORP OC	ELON	27874N105	204	03/30/09	05/25/12	$703 56	$1,568.33	$-864 77
MEDTOX SCIENTIFIC INC	MTOX	584977201	72	03/18/08	06/15/12	$1,925 25	$1,065 60	$859 65
MEDTOX SCIENTIFIC INC	MTOX	584977201	30	09/23/09	06/15/12	$802.19	$258 30	$543 89
MEDTOX SCIENTIFIC INC	MTOX	584977201	95	03/30/09	06/15/12	$2,540 26	$624 75	$1,915 51
ULTIMATE SOFTWARE GROUP INC	ULTI	90385D107	51	03/18/08	06/28/12	$4,405 28	$1,421 73	$2,983 55
UNITED NAT FOODS INC	UNFI	911163103	20	03/18/08	06/28/12	$1,072 61	$320 40	$752 21
CAPELLA ED CO	CPLA	139594105	8	03/30/10	08/10/12	$249 75	$727 89	$-478 14
CAPELLA ED CO	CPLA	139594105	18	03/30/10	08/13/12	$559 18	$1,637 75	$-1,078 57
CAPELLA ED CO	CPLA	139594105	51	10/25/10	08/13/12	$1,584 36	$3,398.60	$-1,814 24
CAPELLA ED CO	CPLA	139594105	40	10/25/10	08/14/12	$1,241 02	$2,665 56	$-1,424 54
ANGIODYNAMICS INC	ANGO	03475V101	119	03/30/09	08/15/12	$1,253 20	$1,333 64	$-80 44
RESOURCES CONNECTION INC	RECN	76122Q105	244	03/18/08	08/15/12	$2,872 45	$4,026 00	$-1,153 55
ATHENAHEALTH INC	ATHN	04685W103	39	04/05/11	08/15/12	$3,552 28	$1,740 68	$1,811 60
ANGIODYNAMICS INC	ANGO	03475V101	452	03/18/08	08/15/12	$4,760 04	$4,953 60	$-193 56
ANGIODYNAMICS INC	ANGO	03475V101	123	03/18/08	08/16/12	$1,286 77	$1,347 99	$-61 22
RESOURCES CONNECTION INC	RECN	76122Q105	61	03/18/08	08/16/12	$723 65	$1,006 50	$-282 85
RESOURCES CONNECTION INC	RECN	76122Q105	78	03/30/09	08/16/12	$925 33	$1,156 15	$-230 82
RESOURCES CONNECTION INC	RECN	76122Q105	132	03/30/09	08/17/12	$1,594 95	$1,956 55	$-361 60
RESOURCES CONNECTION INC	RECN	76122Q105	95	03/30/09	08/20/12	$1,143 19	$1,408 13	$-264 94

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
STRATASYS INC	SSYS	862685104	26	09/23/09	12/03/12	$1,898 26	$437 52	$1,460 74
STRATASYS INC	SSYS	862685104	210	03/30/09	12/03/12	$15,332 10	$1,617.07	$13,715 03
CASS INFORMATION SYS INC	CASS	14808P109	0 5	08/29/08	12/21/12	$20 21	$14 88	$5 33
Total long term gain/loss from sales:						$324,678 35	$252,849 81	$71,828 54

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis		Net gain or loss
SWS GROUP INC	SWS	78503N107	105	02/17/11	01/12/12	$757 21	$639.00		$118.21
DRESSER-RAND GROUP INC	DRC	261608103	12	03/04/11	02/23/12	$653 35	$634 62		$18 73
CAMPUS CREST CMNTYS INC	CCG	13466Y105	182	02/28/12	05/04/12	$2,073 75	$1,867.06	*	$206 69
CARTER INC	CRI	146229109	10	09/15/11	06/27/12	$526 69	$316 06		$210 63
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	55	06/29/12	12/05/12	$188 90	$466 64		$-277 74
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	5	11/14/12	12/05/12	$17 17	$40 75		$-23 58
AMERIGROUP CORP	AGP	03073T102	1	11/14/12	12/24/12	$92 00	$91 39		$0 61
Total short term gain/loss from sales:						$4,309 07	$4,055 52		$253 55

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
TEXAS CAP BANCSHARES INC	TCBI	88224Q107	10	01/05/10	01/10/12	$329 79	$143 66	$186 13
TEXAS CAP BANCSHARES INC	TCBI	88224Q107	17	01/05/10	02/02/12	$557 65	$244 22	$313 43
ALASKA COMMUNICATIONS SYS GRO	ALSK	01167P101	173	10/10/08	02/16/12	$499.86	$1,448 87	$-949 01
ALASKA COMMUNICATIONS SYS GRO	ALSK	01167P101	180	09/22/09	02/16/12	$520 08	$1,228 29	$-708 21
AGCO CORP	AGCO	001084102	9	02/17/11	02/23/12	$470 56	$508 47	$-37 91
ASPEN TECHNOLOGY INC	AZPN	045327103	37	02/17/11	02/23/12	$787 16	$587 61	$199 55

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Bank of America Private Wealth Management

IM T _R MARLON CHAR FDN-AAM-SCC

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
DRESSER-RAND GROUP INC	DRC	261608103	1	09/30/09	02/23/12	$54 45	$31 41	$23 04
OCEANEERING INTL INC	OII	675232102	14	10/10/08	02/23/12	$792 97	$206 01	$586 96
ROSETTA RES INC	ROSE	777779307	10	10/10/08	02/23/12	$518.19	$120 50	$397 69
WESTLAKE CHEM CORP	WLK	960413102	17	02/17/11	04/09/12	$1,052.81	$775 43	$277 38
JARDEN CORP	JAH	471109108	8	03/04/11	04/30/12	$333 11	$272 00	$61 11
JARDEN CORP	JAH	471109108	2	07/01/10	04/30/12	$83 28	$52 82	$30.46
AFC ENTERPRISES INC	AFCE	00104Q107	5	03/04/11	06/04/12	$103 73	$70 40	$33 33
AFC ENTERPRISES INC	AFCE	00104Q107	53	02/17/11	06/04/12	$1,099 51	$821 34	$278 17
HEICO CORP NEW CL A	HEI A	422806208	0 5	02/17/11	06/08/12	$15 71	$12 80	$2.91
EQUINIX INC NEW	EQIX	29444U502	17	02/17/11	06/12/12	$2,855 98	$1,553 25	$1,302 73
DEALERTRACK HLDGS INC	TRAK	242309102	39	02/17/11	06/27/12	$1,137 99	$815 49	$322 50
EQUINIX INC NEW	EQIX	29444U502	6	02/17/11	06/27/12	$1,032 46	$548 20	$484 26
ASPEN TECHNOLOGY INC	AZPN	045327103	17	02/17/11	06/27/12	$368 21	$269 98	$98 23
AFC ENTERPRISES INC	AFCE	00104Q107	7	09/30/09	06/27/12	$160 58	$59 71	$100 87
TEXAS CAP BANCSHARES INC	TCBI	88224Q107	17	01/05/10	06/27/12	$674 03	$244 23	$429 80
AFC ENTERPRISES INC	AFCE	00104Q107	18	03/04/11	06/27/12	$412 91	$253 44	$159 47
AFC ENTERPRISES INC	AFCE	00104Q107	40	07/01/10	06/27/12	$917 58	$369 60	$547 98
SARA LEE CORP (COFFEE CO)		803111970	2	03/04/11	06/28/12	$19 60	$19 60	$0 00
SARA LEE CORP (COFFEE CO)		803111970	283	02/17/11	06/28/12	$2,773 40	$2,773 40	$0 00
INVESTMENT TECHNOLOGY GROUP II	ITG	46145F105	7	03/04/11	06/29/12	$63 58	$132 23	$-68 65
SWS GROUP INC	SWS	78503N107	296	02/17/11	06/29/12	$1,577 94	$1,801.37	$-223 43
INVESTMENT TECHNOLOGY GROUP II	ITG	46145F105	30	12/31/09	06/29/12	$272 51	$596 10	$-323 59
SWS GROUP INC	SWS	78503N107	31	03/04/11	06/29/12	$165 26	$169.26	$-4 00
INVESTMENT TECHNOLOGY GROUP II	ITG	46145F105	22	02/17/11	06/29/12	$199.84	$436 70	$-236 86
CARDINAL FINL CORP	CFNL	14149F109	22	02/17/11	07/27/12	$286 28	$242 24	$44 04
AFC ENTERPRISES INC	AFCE	00104Q107	23	09/30/09	07/31/12	$506 84	$196 19	$310 65
AFC ENTERPRISES INC	AFCE	00104Q107	26	10/10/08	07/31/12	$572 96	$129 65	$443 31
DE MASTER BLENDER 1753 NV	DE NA	B7WCX92#2	283	02/17/11	08/06/12	$3,133 09	$3,352 16	$-219 07

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Bank of America Private Wealth Management

IM T _R MARLON CHAR FDN-AAM-SCC

2012 Tax Information Letter

Account Number 011001382944

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
DE MASTER BLENDER 1753 NV	DE NA	B7WCX92#2	2	03/04/11	08/06/12	$22 14	$23 12	$-0 98
BARNES GROUP INC	B	067806109	77	02/17/11	09/19/12	$2,002.73	$1,659 97	$342.76
BARNES GROUP INC	B	067806109	2	03/04/11	09/19/12	$52 02	$42 54	$9 48
BERKSHIRE HILLS BANCORP INC	BHLB	084680107	48	02/17/11	09/19/12	$1,104 45	$1,068 96	$35 49
BERKSHIRE HILLS BANCORP INC	BHLB	084680107	14	03/04/11	09/19/12	$322 13	$306 60	$15 53
CHEMED CORP NEW	CHE	16359R103	33	03/04/11	09/19/12	$2,347.56	$2,172 39	$175.17
GENESEE & WYO INC CL A	GWR	371559105	23	02/17/11	09/19/12	$1,537 51	$1,250 59	$286.92
TEXAS CAP BANCSHARES INC	TCBI	88224Q107	29	01/05/10	09/19/12	$1,381 53	$416 62	$964 91
WESTLAKE CHEM CORP	WLK	960413102	19	02/17/11	09/19/12	$1,428 50	$866 66	$561 84
JARDEN CORP	JAH	471109108	4	10/10/08	10/17/12	$222 37	$62 80	$159 57
STAGE STORES INC NEW	SSI	85254C305	29	02/17/11	10/18/12	$709 07	$504 92	$204 15
WESTLAKE CHEM CORP	WLK	960413102	14	02/17/11	10/18/12	$1,077 33	$638 60	$438 73
TEXAS CAP BANCSHARES INC	TCBI	88224Q107	14	01/05/10	10/18/12	$669 32	$201.12	$468 20
CHEMED CORP NEW	CHE	16359R103	2	03/04/11	10/19/12	$140 09	$131 66	$8 43
AFC ENTERPRISES INC	AFCE	00104Q107	24	10/10/08	10/19/12	$629 74	$119 68	$510 06
CHEMED CORP NEW	CHE	16359R103	4	02/17/11	10/19/12	$280 19	$259 99	$20 20
PRIVATEBANCORP INC	PVTB	742962103	55	12/18/08	10/19/12	$918 69	$1,618 10	$-699 41
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	25	07/01/10	12/05/12	$85 87	$328 75	$-242 88
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	225	10/10/08	12/05/12	$772 79	$3,206 25	$-2,433 46
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	141	12/29/10	12/05/12	$484 28	$1,712 99	$-1,228 71
NET 1 UEPS TECHNOLOGIES INC NE	UEPS	64107N206	56	03/04/11	12/05/12	$192 34	$544 88	$-352.54
ASSURED GUARANTY LTD	AGO	G0585R106	44	06/22/10	12/12/12	$625 42	$640 59	$-15 17
ALTRA HLDGS INC	AIMC	02208R106	9	03/04/11	12/13/12	$186.48	$186 93	$-0 45
ALTRA HLDGS INC	AIMC	02208R106	28	10/10/08	12/13/12	$580 14	$279 72	$300 42
AMERIGROUP CORP	AGP	03073T102	135	10/10/08	12/24/12	$12,420 00	$2,519 10	$9,900 90
AMERIGROUP CORP	AGP	03073T102	10	09/30/09	12/24/12	$920 00	$223 28	$696 72
Total long term gain/loss from sales:						$55,462 59	$41,473 44	$13,989 15

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ABB LTD SPONSORED ADR	ABB	000375204	207	03/09/12	06/15/12	$3,306 19	$4,189 27	$-883.08
BHP LTD SPONSORED ADR	BHP	088606108	78	08/10/11	06/15/12	$5,057 41	$5,899 25	$-841 84
CRH PLC ADR	CRH	12626K203	209	05/22/12	06/15/12	$3,753 73	$3,793 35	$-39 62
GIVAUDAN	GVDNY	37636P108	280	10/18/11	06/15/12	$5,375 88	$4,752 24	$623 64
INFOSYS TECHNOLOGIES LTD	INFY	456788108	118	05/09/12	06/15/12	$5,349 69	$5,255.86	$93 83
NOVARTIS AG SPONSORED ADR	NVS	66987V109	125	03/21/12	06/15/12	$6,709 02	$6,922 31	$-213 29
SCHNEIDER ELEC SA	SBGS Y	80687P106	457	08/09/11	06/15/12	$4,826 90	$5,767.29	$-940 39
SECOM LTD ADR	SOML Y	813113206	374	06/21/11	06/15/12	$3,956 83	$4,432 50	$-475 67
BHP LTD SPONSORED ADR	BHP	088606108	45	08/10/11	07/09/12	$2,897 03	$3,403 41	$-506 38
GIVAUDAN	GVDNY	37636P108	125	10/18/11	07/09/12	$2,378 69	$2,121 54	$257 15
INFOSYS TECHNOLOGIES LTD	INFY	456788108	67	05/09/12	07/09/12	$2,952 62	$2,984 26	$-31 64
SCHNEIDER ELEC SA	SBGS Y	80687P106	288	08/09/11	07/09/12	$3,021 05	$3,634 53	$-613 48
ABB LTD SPONSORED ADR	ABB	000375204	31	03/09/12	07/09/12	$495 52	$627 38	$-131 86
Total short term gain/loss from sales:						$50,080 56	$53,783 19	$-3,702 63

Short term transactions with loss disallowed due to wash sale

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
ABB LTD SPONSORED ADR	ABB	000375204	142	03/09/12	07/09/12	$2,269 82	$2,873.79		$-603 97
								$0 00	$603 97
Total short term gain/loss from sales:						$2,269 82	$2,873.79		$-603 97
Total short term loss disallowed from wash sales:									$603 97
Total short term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CRH PLC ADR	CRH	12626K203	425	03/20/08	03/21/12	$9,074 99	$15,455 89	$-6,380 90
CRH PLC ADR	CRH	12626K203	86	07/29/10	03/21/12	$1,836 35	$1,840 40	$-4 05
MITSUBISHI UFJ FINL GROUP INC	MTU	606822104	1770	03/20/08	03/21/12	$9,087.55	$15,062 70	$-5,975.15
NINTENDO LTD ADR	NTDOY	654445303	180	03/16/11	05/09/12	$2,831 39	$5,997 60	$-3,166 21
NINTENDO LTD ADR	NTDOY	654445303	545	06/16/09	05/09/12	$8,572 82	$18,062 66	$-9,489 84
IMPERIAL TOB GROUP PLC SPONSOR	ITYB Y	453142101	85	09/11/09	05/22/12	$6,399 51	$4,991 26	$1,408 25
IMPERIAL TOB GROUP PLC SPONSOR	ITYB Y	453142101	22	05/12/09	05/22/12	$1,656 34	$1,057 36	$598 98
WPP PLC	WPPGY	92933H101	111	03/20/08	05/22/12	$6,870 18	$6,457 79	$412 39
AKZO NOBEL NV ADR	AKZO Y	010199305	231	03/10/10	06/15/12	$3,631 23	$4,296 60	$-665 37
ALLIANZ AKTIENGESELLSCHAFT	AZSE Y	018805101	458	08/17/09	06/15/12	$4,282 20	$4,788 94	$-506 74
AXA SA SPONSORED ADR	AXAH Y	054536107	187	03/20/08	06/15/12	$2,328 93	$5,971 51	$-3,642 58
BANCO SANTANDER CENTRAL HISPA	SAN	05964H105	423	10/17/08	06/15/12	$2,581 68	$5,407 84	$-2,826 16
CRH PLC ADR	CRH	12626K203	34	07/29/10	06/15/12	$610 66	$727 60	$-116 94
CRH PLC ADR	CRH	12626K203	83	09/20/10	06/15/12	$1,490 72	$1,402 77	$87 95
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	282	03/20/08	06/15/12	$11,477 25	$12,701 28	$-1,224 03

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CARREFOUR SA	CRRFY	144430204	315	02/07/11	06/15/12	$1,130 82	$3,055 63	$-1,924 81
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	124	03/20/08	06/15/12	$12,361 00	$9,896 44	$2,464 56
ENI S P A SPONSORED ADR	E	26874R108	118	03/20/08	06/15/12	$4,851.42	$7,658 20	$-2,806 78
ERICSSON L M TEL CO ADR CL B	ERIC	294821608	569	03/20/08	06/15/12	$5,072 12	$5,058 41	$13 71
FRANCE TELECOM SPONSORED ADR	FTE	35177Q105	324	03/20/08	06/15/12	$4,002 83	$10,358 28	$-6,355 45
GIVAUDAN	GVDNY	37636P108	220	04/13/11	06/15/12	$4,223 90	$4,599 54	$-375 64
GLAXO WELLCOME PLC SPONSORED	GSK	37733W105	194	03/20/08	06/15/12	$8,740 78	$8,226 10	$514 68
HSBC HLDGS PLC SPONSORED ADR N	HBC	404280406	59	03/20/08	06/15/12	$2,536.94	$4,269 28	$-1,732 34
IMPERIAL TOB GROUP PLC SPONSOR	ITYB Y	453142101	78	05/12/09	06/15/12	$5,803 85	$3,748 82	$2,055 03
KAO CORP SPONSORED ADR REPSTG	KCRP Y	485537302	251	01/27/10	06/15/12	$6,593 62	$6,393 32	$200 30
MITSUBISHI UFJ FINL GROUP INC	MTU	606822104	1382	03/20/08	06/15/12	$6,211 26	$11,760 82	$-5,549 56
NTT DOCOMO INC SPONSORED ADR	DCM	62942M201	230	11/22/10	06/15/12	$3,654 63	$3,820 81	$-166 18
NESTLE S A ADR REG	NSRG Y	641069406	174	03/20/08	06/15/12	$10,215 31	$8,494 68	$1,720 63
NOVARTIS AG SPONSORED ADR	NVS	66987V109	58	03/20/08	06/15/12	$3,112 99	$2,814 74	$298 25
PETROLEO BRASILEIRO SA PETROBR	PBR	71654V408	286	11/08/10	06/15/12	$5,220 67	$10,264 71	$-5,044 04
REED ELSEVIER P L C SPONSORED	RUK	758205207	173	11/19/09	06/15/12	$5,192.75	$5,507 49	$-314 74
ROCHE HLDG LTD SPONSORED ADR	RHHB Y	771195104	247	03/20/08	06/15/12	$10,149 00	$11,337 30	$-1,188 30
ROYAL DUTCH SHELL PLC SPONSORE	RDS A	780259206	183	03/20/08	06/15/12	$12,116 16	$11,985 57	$130 59
SANOFI-SYNTHELABO SPONSORED AI	SNY	80105N105	370	03/20/08	06/15/12	$13,102 66	$13,234 90	$-132 24
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	115	03/20/08	06/15/12	$6,741 95	$5,608 55	$1,133 40
SYNGENTA AG SPONSORED ADR	SYT	87160A100	35	07/29/10	06/15/12	$2,242 13	$1,563 10	$679 03
SYNGENTA AG SPONSORED ADR	SYT	87160A100	118	11/12/08	06/15/12	$7,559 16	$4,074 79	$3,484 37
TESCO PLC SPONSORED ADR	TSCD Y	881575302	481	05/05/11	06/15/12	$6,854 09	$9,817 21	$-2,963 12
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	81	07/06/10	06/15/12	$3,068 66	$4,330 07	$-1,261 41
TOTAL S A SPONSORED ADR	TOT	89151E109	104	03/20/08	06/15/12	$4,592 99	$7,365 28	$-2,772 29
UNILEVER PLC ADR	UL	904767704	303	03/20/08	06/15/12	$9,896 78	$10,061 36	$-164 58
WPP PLC	WPPGY	92933H101	97	03/20/08	06/15/12	$5,700 26	$5,643 30	$56 96
AKZO NOBEL NV ADR	AKZO Y	010199305	129	03/10/10	07/09/12	$2,035 57	$2,399 40	$-363 83

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
AKZO NOBEL NV ADR	AKZO Y	010199305	109	10/09/08	07/09/12	$1,719 98	$1,495 12	$224 86
PETROLEO BRASILEIRO SA PETROBR	PBR	71654V408	42	11/08/10	07/09/12	$802 14	$1,507 41	$-705 27
WPP PLC	WPPGY	92933H101	58	03/20/08	07/09/12	$3,583 73	$3,374 34	$209 39
UNILEVER PLC ADR	UL	904767704	153	03/20/08	07/09/12	$5,122 32	$5,080.49	$41 83
TOTAL S A SPONSORED ADR	TOT	89151E109	81	03/20/08	07/09/12	$3,601 18	$5,736 42	$-2,135 24
TEVA PHARMACEUTICAL INDS LTD	TEVA	881624209	81	07/06/10	07/09/12	$3,177 55	$4,330.08	$-1,152 53
ALLIANZ AKTIENGESELLSCHAFT	AZSE Y	018805101	264	08/17/09	07/09/12	$2,521 14	$2,760 44	$-239 30
AXA SA SPONSORED ADR	AXAH Y	054536107	103	03/20/08	07/09/12	$1,251.58	$3,289 12	$-2,037 54
AXA SA SPONSORED ADR	AXAH Y	054536107	28	03/10/10	07/09/12	$340 23	$617 20	$-276 97
BANCO SANTANDER CENTRAL HISPA	SAN	05964H105	296	10/17/08	07/09/12	$1,758 20	$3,784 21	$-2,026 01
CRH PLC ADR	CRH	12626K203	171	09/20/10	07/09/12	$3,157 44	$2,890 04	$267 40
CANON INC ADR REPSTG 5 SHS	CAJ	138006309	95	03/20/08	07/09/12	$3,641 26	$4,278 80	$-637 54
CARREFOUR SA	CRRFY	144430204	312	02/07/11	07/09/12	$995 25	$3,026 52	$-2,031 27
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	59	03/20/08	07/09/12	$6,040 88	$4,708 79	$1,332 09
ENI S P A SPONSORED ADR	E	26874R108	103	03/20/08	07/09/12	$4,304 58	$6,684 70	$-2,380 12
ERICSSON L M TEL CO ADR CL B	ERIC	294821608	331	03/20/08	07/09/12	$2,950 03	$2,942 59	$7 44
FRANCE TELECOM SPONSORED ADR	FTE	35177Q105	243	03/20/08	07/09/12	$3,091.64	$7,768 71	$-4,677 07
GIVAUDAN	GVDNY	37636P108	138	05/10/10	07/09/12	$2,626 08	$2,340.71	$285 37
GLAXO WELLCOME PLC SPONSORED	GSK	37733W105	124	03/20/08	07/09/12	$5,772 44	$5,257 92	$514 52
HSBC HLDGS PLC SPONSORED ADR N	HBC	404280406	95	03/20/08	07/09/12	$4,147 60	$6,874 26	$-2,726 66
IMPERIAL TOB GROUP PLC SPONSOR	ITYB Y	453142101	50	05/12/09	07/09/12	$3,986 41	$2,403.09	$1,583 32
KAO CORP SPONSORED ADR REPSTG	KCRP Y	485537302	167	01/27/10	07/09/12	$4,582 37	$4,253 72	$328 65
MITSUBISHI UFJ FINL GROUP INC	MTU	606822104	689	03/20/08	07/09/12	$3,315 66	$5,863 39	$-2,547 73
NTT DOCOMO INC SPONSORED ADR	DCM	62942M201	215	11/22/10	07/09/12	$3,593 98	$3,571 62	$22 36
NESTLE S A ADR REG	NSRG Y	641069406	89	03/20/08	07/09/12	$5,339 88	$4,344 98	$994 90
NOVARTIS AG SPONSORED ADR	NVS	66987V109	124	03/20/08	07/09/12	$6,925 79	$6,017 72	$908 07
REED ELSEVIER P L C SPONSORED	RUK	758205207	103	11/19/09	07/09/12	$3,300 99	$3,279 03	$21 96
ROCHE HLDG LTD SPONSORED ADR	RHHB Y	771195104	123	03/20/08	07/09/12	$5,265 51	$5,645 70	$-380 19

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
ROYAL DUTCH SHELL PLC SPONSORE	RDS A	780259206	67	03/20/08	07/09/12	$4,510 33	$4,388 16	$122 17
SANOFI-SYNTHELABO SPONSORED AI	SNY	80105N105	131	03/20/08	07/09/12	$4,874 81	$4,685 87	$188 94
SAP AKTIENGESELLSCHAFT SPONSOR	SAP	803054204	66	03/20/08	07/09/12	$3,658 95	$3,218 82	$440 13
SECOM LTD ADR	SOML Y	813113206	333	06/21/11	07/09/12	$3,869 37	$3,946 58	$-77 21
SYNGENTA AG SPONSORED ADR	SYT	87160A100	65	11/12/08	07/09/12	$4,309 40	$2,244 59	$2,064 81
TESCO PLC SPONSORED ADR	TSCD Y	881575302	316	05/05/11	07/09/12	$4,698 81	$6,449 56	$-1,750.75
DIAGEO PLC SPONSORED ADR NEW	DEO	25243Q205	63	03/20/08	07/20/12	$6,643 45	$5,028 03	$1,615.42
GIVAUDAN	GVDNY	37636P108	233	05/10/10	07/24/12	$4,381 91	$3,952 08	$429 83
BANCO SANTANDER CENTRAL HISPA	SAN	05964H105	530	11/25/08	07/30/12	$3,192 65	$4,111 48	$-918 83
BANCO SANTANDER CENTRAL HISPA	SAN	05964H105	485	06/20/11	07/30/12	$2,921 57	$5,454 50	$-2,532 93
BANCO SANTANDER CENTRAL HISPA	SAN	05964H105	181	10/17/08	07/30/12	$1,090 32	$2,314 00	$-1,223 68
SANOFI-SYNTHELABO SPONSORED AI	SNY	80105N105	77	03/20/08	11/21/12	$3,347 35	$2,754.29	$593 06
Total long term gain/loss from sales:						$390,130 86	$460,245 38	$-70,114 52

Long term transactions with loss disallowed due to wash sale

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Portion subject to 988	Net gain or loss / Wash sale loss disallowed
PETROLEO BRASILEIRO SA PETROBR	PBR	71654V408	108	11/08/10	07/09/12	$2,062 66	$3,876 18		$-1,813 52
								$0 00	$1,813 52
Total long term gain/loss from sales:						$2,062 66	$3,876 18		$-1,813 52
Total long term loss disallowed from wash sales:									$1,813 52
Total long term Section 988 translation gain/loss from securities subject to wash sale:								$0 00	

Proceeds From Broker Transactions

We have adjusted tax costs for amortization of premium paid for the acquisition of municipal bonds through date of sale and for non-taxable dividends. An asterisk symbol (*) next to the tax cost indicates that the tax cost has been adjusted for the current year's return of capital. However, we have not made adjustments to the cost basis of all partnerships.

If applicable, we have shown IRC Section 988 translation gains and losses separately within the sales sections. Please note these gains or losses are not entitled to capital gains treatment. Rather, under IRC Section 988, they are either ordinary income or loss.

Short term transactions

This category includes sales of assets held 12 months or less.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
MIDWEST GENERATION LLC	CM7000000	59832WAF6	550 61	10/25/11	01/03/12	$550 61	$553 25	$-2 64
CIT GROUP INC NEW SR SECD	CIT 15	125581FV5	3000	04/18/11	01/23/12	$3,000 00	$3,045.00	$-45 00
AMERICAN GEN FIN CORP MEDIUM T	AIG 15	02635PTC7	3000	02/02/12	03/14/12	$2,415 00	$2,326 13	$88 87
CHS / CMNTY HEALTH SYS INC		12543DAF7	5000	10/25/11	03/21/12	$5,237 50	$5,136 50	$101.00
AUTONATION INC DEL	AN 18	05329WAJ1	8000	05/25/11	04/26/12	$8,680 00	$8,420 00	$260 00
ENERGY FUTURE INTER HLDG CO LL	TXUI20	29269QAA5	5000	03/21/12	05/09/12	$5,500 00	$5,481 25	$18 75
ENERGY FUTURE INTER HLDG CO LL	TXUI20	29269QAA5	3000	06/07/11	05/09/12	$3,300 00	$3,255 00	$45 00
KINDER MORGAN FIN CORP ULC	KMR 16	49455WAD8	1000	02/02/12	06/07/12	$1,043 75	$1,042 50	$1 25
KINDER MORGAN FIN CORP ULC	KMR 16	49455WAD8	2000	02/02/12	06/08/12	$2,087 50	$2,085 00	$2 50
MIDWEST GENERATION LLC	CM7000000	59832WAF6	574 11	10/25/11	07/02/12	$574 11	$576 87	$-2 76
LEVEL 3 FING INC		527298AL7	3000	04/27/12	09/05/12	$3,131 25	$3,127 50	$3 75
VISTEON CORP	VIST19	92839UAF4	1000	01/31/12	12/14/12	$1,030 00	$990 00	$40 00
Total short term gain/loss from sales:						$36,549.72	$36,039 00	$510 72

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CIMAREX ENERGY CO		171798AA9	10000	03/26/08	01/20/12	$10,375 00	$9,967 17	$407 83

Long term transactions

This category includes sales of assets held more than 12 months.

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
CIT GROUP INC NEW SR SECD	CIT 15	125581FV5	5000	12/10/09	01/23/12	$5,000 00	$4,701 90	$298 10
QWEST COMMUNICATIONS INTL INC		749121BV0	8000	04/10/08	03/01/12	$8,000 00	$7,899 13	$100 87
CIT GROUP INC NEW SR SECD	CIT 17	125581FX1	5000	01/07/10	03/09/12	$5,000.00	$4,587 71	$412 29
CIT GROUP INC NEW SR SECD	CIT 17	125581FX1	10000	12/17/09	03/09/12	$10,000 00	$9,024 10	$975 90
BALL CORP SR NT		058498AL0	7000	01/20/10	03/09/12	$7,040 81	$7,105 00	$-64 19
VIDEOTRON LTEE		92658TAG3	5000	04/08/08	03/13/12	$5,006 25	$4,879 49	$126.76
AMERICAN GEN FIN CORP MEDIUM T	AIG 15	02635PTC7	9000	06/04/09	03/14/12	$7,245 00	$6,466 01	$778 99
LEUCADIA NATL CORP		527288BC7	10000	04/01/08	03/15/12	$10,356 30	$9,711 43	$644 87
LEUCADIA NATL CORP		527288BC7	4000	05/17/10	03/15/12	$4,142.52	$3,952.96	$189 56
HERTZ CORP SR NT		428040BZ1	2000	01/02/09	03/15/12	$2,000 00	$1,635 28	$364 72
QUEBECOR MEDIA INC	QBMI16	74819RAG1	15000	03/19/08	03/15/12	$15,424 95	$14,110 61	$1,314 34
CHS / CMNTY HEALTH SYS INC		12543DAF7	1000	04/15/08	03/21/12	$1,047 50	$1,027 50	$20.00
CHS / CMNTY HEALTH SYS INC		12543DAF7	1000	06/23/08	03/21/12	$1,047 50	$1,015 00	$32 50
FREESCALE SEMICONDUCTOR INC SR	FREE16	35687MAP2	6000	08/11/10	03/29/12	$6,303.78	$5,229.68	$1,074 10
GEORGIA PAC CORP	GEOR24	373298CF3	2000	06/24/10	04/13/12	$2,588 20	$2,135 00	$453.20
GEORGIA PAC CORP	GEOR24	373298CF3	5000	04/08/08	04/13/12	$6,470 50	$4,613 09	$1,857 41
HOST MARRIOTT L P SR NT		44108EAY4	15000	03/19/08	04/20/12	$15,225 00	$14,533 15	$691 85
AUTONATION INC DEL	AN 18	05329WAJ1	8000	04/22/10	04/26/12	$8,680 00	$8,040 00	$640 00
EDISON MISSION ENERGY	EIX 13	281023AN1	2000	03/25/08	05/08/12	$1,480 00	$2,065 00	$-585 00
EDISON MISSION ENERGY	EIX 13	281023AN1	3000	03/25/08	05/11/12	$2,212 50	$3,097 50	$-885 00
EDISON MISSION ENERGY	EIX 13	281023AN1	3000	04/18/11	05/24/12	$1,800 00	$2,988 75	$-1,188 75
FRONTIER COMMUNICATIONS CORP	FTR 14	35906AAA6	5000	06/03/09	06/01/12	$5,575 00	$4,966 24	$608 76
FRONTIER COMMUNICATIONS CORP	FTR 14	35906AAA6	5000	04/06/09	06/01/12	$5,575 00	$4,837 96	$737 04
KINDER MORGAN FIN CORP ULC	KMR 16	49455WAD8	5000	04/08/08	06/12/12	$5,212 50	$4,889 33	$323 17
WYNN LAS VEGAS LLC / WYNN LAS	WYNN20	983130AP0	5000	12/09/10	06/27/12	$5,500 00	$5,387 50	$112 50
CHS / CMNTY HEALTH SYS INC		12543DAF7	4000	06/23/08	07/18/12	$4,104 00	$4,060 00	$44 00
CHS / CMNTY HEALTH SYS INC		12543DAF7	3000	08/12/09	07/18/12	$3,078 00	$3,030 00	$48 00
MEDIACOM BROADBAND LLC &		58446VAE1	3000	04/10/08	08/29/12	$3,067 50	$2,807 05	$260 45

Long term transactions

This category includes sales of assets held more than 12 months

Description	Symbol	Cusip	Quantity sold	Date of acquisition	Sale date	Sales price less commissions	Cost or other basis	Net gain or loss
LEVEL 3 FING INC		527298AL7	5000	04/15/10	09/05/12	$5,218 75	$4,765 06	$453 69
LEVEL 3 FING INC		527298AL7	7000	02/03/10	09/05/12	$7,306 25	$6,525.68	$780 57
LEVEL 3 FING INC		527298AL7	6000	08/26/10	09/05/12	$6,262 50	$5,347.77	$914 73
LEVEL 3 FING INC		527298AL7	2000	04/23/09	09/05/12	$2,087 50	$1,562 34	$525 16
LEVEL 3 FING INC		527298AL7	5000	01/07/09	09/05/12	$5,218 75	$3,447 42	$1,771 33
MEDIACOM BROADBAND LLC &		58446VAE1	2000	04/10/08	09/11/12	$2,045 00	$1,872 58	$172.42
TEREX CORP NEW		880779AW3	6000	10/22/09	09/28/12	$6,735 92	$6,417 44	$318 48
SPRINT CAP CORP	S 19	852060AG7	6000	07/16/08	09/28/12	$6,240 00	$5,430 94	$809 06
SPRINT CAP CORP	S 19	852060AG7	8000	12/09/10	09/28/12	$8,320 00	$7,900 21	$419 79
ENERGY TRANSFER EQUITY L P	ETE 20	29273VAC4	2000	03/17/11	10/03/12	$2,285 00	$2,175.00	$110 00
REGIONS FINL CORP NEW	RF 15	7591EPAG5	3000	12/15/10	10/04/12	$3,221 25	$2,971 59	$249 66
ENERGY TRANSFER EQUITY L P	ETE 20	29273VAC4	2000	03/17/11	10/05/12	$2,297 50	$2,175.00	$122 50
REGIONS FINL CORP NEW	RF 15	7591EPAG5	5000	12/15/10	10/18/12	$5,437 50	$4,953 27	$484 23
MIDWEST GENERATION LLC	CM7000000	59832WAF6	569 96	10/25/11	11/13/12	$531 48	$572 69	$-41 21
MIDWEST GENERATION LLC	CM7000000	59832WAF6	2824 47	04/07/09	11/13/12	$2,633 82	$2,683 24	$-49 42
KINDER MORGAN FIN CORP ULC	KMR 16	49455WAD8	5000	09/11/09	11/29/12	$5,456 25	$4,795 15	$661 10
KINDER MORGAN FIN CORP ULC	KMR 16	49455WAD8	5000	04/08/08	11/29/12	$5,456 25	$4,902 35	$553 90
CROWN CASTLE INTL CORP	CCI 15	228227AZ7	7000	10/29/09	12/24/12	$7,436 10	$7,293 51	$142 59
Total long term gain/loss from sales:						$252,747 63	$234,554 78	$18,192 85

LINE 2, SAVINGS AND TEMPORARY CASH INVESTMENTS

US TRUST

ACCOUNT #		SHARES/ UNITS	BEGINNING BOOK VALUE	ENDING FMV	ENDING BOOK VALUE
#1382456	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	1,283,134.200	184,442	1,283,134	1,283,134
#1382803	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	18,698.270	80,427	18,698	18,698
#1382811	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	17,054.000	12,534	17,054	17,054
#1382829	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	43,411.000	55,878	43,411	43,411
#1382886	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	46,867.620	27,660	46,868	46,868
#1382894	BOFA CASH RESERVES CAPITAL CLASS	31,316.180	32,722	31,316	31,316
#1382910	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	58.430			
#1382936	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	6,282.460	15,434	6,282	6,282
#1382944	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	33,936.190	13,368	33,936	33,936
#1382951	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	12,512 630	48,986	12,513	12,513
#1382969	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	41,023.590	47,160	41,024	41,024
#1395854	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	195,611 810	166,229	195,612	195,612
#1397017	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	1,034.940			
#1962653	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	17,150.880	21,628	17,151	17,151
#1962661	BOFA CASH RESERVES FORMERLY COLUMBIA CASH RCC	37,690.610	28,873	37,691	37,691
#2399459	BOFA CASH RESERVES CAPITAL CLASS	54,472 050		54,472	54,472
#2399426	BOFA CASH RESERVES CAPITAL CLASS	71,345.830		71,346	71,346
	TOTAL CASH		**735,341**	**1,910,507**	**1,910,507**

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
US TRUST INTEREST INCOME	62,134.	62,134.
COMPASS DIVERSIFIED HOLDINGS		
POWERSHARES DB AGRICULTURE FUND	153.	153.
US TRUST DIVIDEND INCOME	242,314.	242,314.
TOTAL	304,601.	304,601.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
ACCRETION DISCOUNT	6,140.	6,140.
OTHER INCOME - US TRUST	305.	305.
OID-US TRUST	376.	376.
FOREIGN TAX REFUND	1,028.	1,028.
HIGHBRIDGE K-1	-2,727.	-2,727.
TOTALS	5,122.	5,122.

ATTACHMENT 3

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES	1,000.			1,000.
TOTALS	1,000.			1,000.

ATTACHMENT 4

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING FEES		7,000.			7,000.
	TOTALS	7,000.			7,000.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
MANAGEMENT / ADVISORY FEES	594,841.	508,273.	86,568.
TOTALS	594,841.	508,273.	86,568.

FORM 990PF, PART I - INTEREST EXPENSE

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT INTEREST - ENTRUST	330,092.	330,092.
K-1 - COMPASS DIVERSIFIED HOLD		
US TRUST 465	831.	831.
US TRUST 829	16.	16.
US TRUST 886	16.	16.
US TRUST 894	29.	29.
US TRUST 951	648.	648.
TOTALS	331,632.	331,632.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES PAID	9,339.	9,339.
TOTALS	9,339.	9,339.

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

ATTACHMENT 8

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED	2,569,110.	2,632,374.
US OBLIGATIONS TOTAL	2,569,110.	2,632,374.

LINE 10A-INVESTMENTS-U.S. AND STATE GOVERNMENT OBLIGATIONS

ACCOUNT #	DESCRIPTION	SHARES/ UNITS	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
#1382456	FEDERAL NATL MTG ASSN MTN	1,000,000.000			
#1382456	FEDERAL HOME LN BANK	215,000.000	218,506	232,077	220,042
#1395854	FEDERAL HOME LN BANK	215,000 000	217,631	234,298	230,818
#1395854	FEDERAL HOME LN MTG CORP	215,000.000	214,295	230,952	236,797
#1395854	FEDERAL HOME LN MTG CORP	200,000.000	212,224		
#1395854	FEDERAL HOME LN MTG CORP	200,000.000	229,774		
#1395854	FEDERAL HOME LN MTG CORP	215,000.000	215,061	230,560	248,523
#1395854	FEDERAL NATL MTG ASSN	215,000.000	68,576	247,545	251,744
#1395854	FEDERAL NATL MTG ASSN	215,000.000	42,787	233,880	258,533
#1395854	FEDERAL NATL MTG ASSN	75,000.000		48,022	50,920
#1395854	FEDERAL NATL MTG ASSN	28,594.853		29,488	30,968
	TOTAL MORT NOTES		**1,418,854**	**1,486,822**	**1,528,345**
#1395854	UNITED STATES TREASURY	630,000.000	51,535	653,379	652,195
#1395854	UNITED STATES TREASURY	75,000.000	213,602	83,293	79,629
#1395854	UNITED STATES TREASURY	155,000.000	198,093	163,933	182,125
#1395854	UNITED STATES TREASURY	150,000.000	160,721		
#1395854	UNITED STATES TREASURY	500,000.000	534,819		
#1395854	UNITED STATES TREASURY				
#1395854	UNITED STATES TREASURY	50,000 000		53,375	55,090
#1395854	UNITED STATES TREASURY				
#1395854	UNITED STATES TREASURY	115,000.000		128,308	134,990
#1395854	UNITED STATES TREASURY	225,000.000			
#1395854	UNITED STATES TREASURY	250,000.000			
#1395854	UNITED STATES TREASURY	400,000 000			
	TOTAL US BOND		**1,158,770**	**1,082,288**	**1,104,029**
	TOTAL LINE 10A		**2,577,624**	**2,569,110**	**2,632,374**

ATTACHMENT 9

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION		ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED		14,979,821.	17,095,754.
	TOTALS	14,979,821.	17,095,754.

LINE 10B, INVESTMENTS-CORPORATE STOCK

	DESCRIPTION	SHARES/ UNITS	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
#1382944	1800 FLOWERS COM	718 000		2,755	2,635
#1382944	1-800 FLOWERS COM	718 000	2,755		
#1382944	3D SYS CORP	232 000		6,627	12,377
#1382803	3M CO	176 000			
#1382829	3M CO	202 000			
#1382886	3M CO	294 000			
#1382894	3M CO	271 000	19,979		
#1382894	3M CO	271 000		19,979	25,162
#1382894	AARONS INC	723 000		19,179	20,446
#1382936	ABAXIS INC	352 000	12,065	7,298	13,059
#1382886	ABB LTD	1,642 000	37,652		
#1382886	ABB LTD	782 000		15,858	16,258
#1382803	ABBOTT LABS				
#1382829	ABBOTT LABS				
#1382894	ABBOTT LABS	387 000	27,684	17,099	25,349
#1382894	ABERCROMBIE & FITCH CO	170 000	10,029		
#1382894	ACCENTURE PLC	411 000	39,566	22,609	27,332
#1382886	ACCENTURE PLC	401 000	15,396	13,539	26,667
#1382894	ACCENTURE PLC	662 000	21,303	22,954	44,023
#1382894	ACCENTURE PLC	155 000		9,147	10,308
#1382894	ACCENTURE PLC	237 000		16,231	15,761
#1382803	ACE LTD	575 000	33,311		
#1382811	ACE LTD	63 000			
#1382811	ACE LTD	507 000		40,240	40,459
#1382894	ACE LTD SWITZERLAND	407 000	18,273	26,162	32,479
#1382894	ACTELION LTD	438 000		21,302	20,829
#1382894	ADIDAS AG	339 000	12,560	12,483	15,046
#1962661	ADOBE SYS INC	300 000	4,655	8,140	11,304
#1962661	ADT CORP	403 000		12,915	18,735
#1962661	ADVANCED INFO SVC PUB CO LTD	2,237 000		14,668	13,968
#1382803	ADVANCED MICRO DEVICES INC	734 000			
#1382811	ADVANCED MICRO DEVICES INC	514 000			
#1382829	ADVANCED MICRO DEVICES INC	950 000			
#1382829	AECOM TECHNOLOGY CORP DELAWARE	280 000		6,159	6,664
#1382886	AECOM TECHNOLOGY CORP DELAWARE	893 000			
#1382886	AEGION CORP	447 000		8,781	9,919
#1962661	AERCAP HOLDINGS NV	234 000	3,490	3,490	3,210
#1962661	AERCAP HOLDINGS NV	762 000		9,986	10,455
#1382803	AES CORP	2,034 000		26,238	21,764
#1382803	AES CORP	259 000	2,998	4,008	3,659
#1382803	AETNA INC	449 000		20,006	20,793
#1382803	AETNA INC NEW COM	167 000	6,527	6,527	7,734
#1382944	AFC ENTERPRISES INC	254 000	3,267	1,349	6,637
#1382944	AFFILIATED MANAGERS GROUP	457 000		59,309	59,479
#1382944	AFLAC INC	474 000		23,496	25,179
#1382886	AFLAC INC	785 000	42,908		
#1382811	AGCO CORP	143 000	6,793	6,793	7,024
#1382886	AGCO CORP	364 000			
#1382811	AGCO CORP	74 000	4,123	4,028	3,635
#1382811	AGCO CORP	90 000		4,223	4,421
#1382944	AGL RES INC	171 000	5,278	5,467	6,835
#1382944	AGRIUM INC	127 000		11,944	12,684
#1382944	AGRIUM INC	97 000		10,029	9,688
#1382944	AIA GROUP LTD	993 000		15,039	15,502
#1397017	AIR LIQUIDE				
#1382803	AIR PRODS & CHEMS INC	108 000	9,525		
#1382811	AIR PRODS & CHEMS INC				
#1382894	AIR PRODS & CHEMS INC	168 000	12,950		
#1382811	AIRGAS INC	152 000		13,764	13,876
#1382829	AKAMAI TECHNOLOGIES INC	229 000			
#1382951	AKZO NOBEL NV	896 000	20,481	12,290	19,587
#1397017	AKZO NOBEL NV				
#1382944	ALASKA COMMUNICATIONS SYS GRP	353 000	2,981		
#1382811	ALBEMARLE CORP	63 000	1,602		
#1382811	ALBEMARLE CORP	105 000	6,188	6,188	6,523
#1382811	ALEXANDER & BALDWIN INC				
#1382910	ALEXION PHARMACEUTICALS INC				
#1382829	ALEXION PHARMACEUTICALS INC	223 000	6,362		
#1382910	ALEXION PHARMACEUTICALS INC	185 000		17,216	17,342
#1382910	ALEXION PHARMACEUTICALS INC	885 000		81,923	82,960
#1382910	ALIMENTATION COUCHE TARD INC	795 000		38,972	38,692
#1382910	ALKERMES PLC	513 000	8,331		
#1382803	ALLEGHENY TECHNOLOGIES INC	194 000	10,478		
#1382829	ALLEGHENY TECHNOLOGIES INC	142 000	7,500		
#1382829	ALLERGAN INC	313 000	16,879	21,961	28,711

#1382886	ALLERGAN INC	364 000	26,851	23,051	33,390
#1382886	ALLERGAN INC	36 000		3,316	3,302
#1382886	ALLERGAN INC	651 000		59,717	59,716
#1382944	ALLETE INC	206 000	6,462	6,736	8,442
#1382886	ALLIANCE DATA SYS CORP	128 000	13,358	11,684	18,529
#1382910	ALLIANCE DATA SYS CORP				
#1382951	ALLIANZ SE	1,068 000	18,717	11,167	14,757
#1382944	ALLIED WORLD ASSURANCE HLDGS LTD	45 000	1,669	1,669	3,546
#1382944	ALLISON TRANSMISSION HLDGS INC	164 000		3,552	3,349
#1382936	ALLSCRIPTS MISYS HEALTHCARE SOLUTIONS INC	920 000	11,456		
#1382936	ALLSTATE CORP	166 000		6,744	6,668
#1382894	ALLSTATE CORP				
#1382803	ALPHA NAT RES INC	120 000			
#1382829	ALPHA NAT RES INC				
#1382829	ALPHA NAT RES INC	131 000	5,409	6,109	1,276
#1382944	ALTRA HLDGS INC	156 000	2,021	1,554	3,440
#1382944	ALTRIA GROUP INC	223 000		7,716	7,011
#1382944	ALTRIA GROUP INC	462 000	12,338		
#1382829	AMAZON COM INC	184 000	23,259	24,277	46,160
#1382829	AMAZON COM INC	100 000	20,703	17,545	25,087
#1382829	AMAZON COM INC	22 000		5,381	5,519
#1382829	AMAZON COM INC	348 000		84,078	87,303
#1382829	AMDOCS LTD GUERNSEY	503 000	15,108	15,108	17,097
#1382829	AMDOCS LTD GUERNSEY	478 000			
#1962653	AMERICA MOVIL S A B DE CV	232 000			
#1397017	AMERICA MOVIL SAB DE CV				
#1397017	AMERICA MOVIL SAB DE CV	89 000		2,187	2,059
#1397017	AMERICAN CAP LTD	1,810 000		18,366	21,757
#1397017	AMERICAN EAGLE OUTFITTERS	334 000			
#1382811	AMERICAN EAGLE OUTFITTERS NEW	187 000		4,402	3,835
#1382910	AMERICAN EAGLE OUTFITTERS NEW				
#1382803	AMERICAN ELEC PWR INC	699 000	22,546		
#1382811	AMERICAN ELEC PWR INC	242 000			
#1382811	AMERICAN ELEC PWR INC	328 000		14,160	13,999
#1382944	AMERICAN EQUITY INVT LIFE HLDG	475 000	2,551	2,922	5,800
#1382803	AMERICAN EXPRESS CO	288 000			
#1382829	AMERICAN EXPRESS CO	527 000			
#1382829	AMERICAN TOWER CORP	414 000	16,006		
#1382910	AMERICAN TOWER CORP				
#1382944	AMERIGROUP CORP	145 000	2,742		
#1382811	AMERIPRISE FINL INC				
#1382811	AMERIPRISE FINL INC	350 000	24,767	21,298	21,921
#1382811	AMERISOURCEBERGEN CORP				
#1382829	AMERISOURCEBERGEN CORP				
#1382910	AMERISOURCEBERGEN CORP				
#1382910	AMETEK INC NEW	337 000	9,416	7,893	12,661
#1382803	AMGEN INC				
#1382829	AMGEN INC	388 000		30,043	33,446
#1382886	AMGEN INC				
#1382886	AMPHENOL CORP NEW	192 000		11,978	12,422
#1962661	AMPHENOL INC NEW	329 000	15,603	16,638	21,286
#1962661	AMPHENOL INC NEW	329 000			
#1382944	AMSURG CORP	227 000	5,041	5,229	6,812
#1382803	ANADARKO PETE CORP	275 000	18,638		
#1382803	ANADARKO PETE CORP	160 000	18,007	11,570	11,890
#1382886	ANADARKO PETE CORP	383 000	26,274	22,675	28,461
#1382829	ANALOG DEVICES INC	632 000	21,175		
#1382829	ANALOG DEVICES INC	739 000		29,506	31,082
#1382829	ANDERSONS INC	367 000		15,506	15,744
#1382936	ANGIODYNAMICS INC	1,025 000	11,613		
#1382936	ANHEUSER BUSCH INBEV SA/NV	474 000		36,549	41,432
#1382936	ANRITSU CORP	300 000		3,871	3,539
#1382936	ANSYS INC	378 000			
#1382894	AON CORP	312 000			
#1382894	AON PLC	102 000		5,427	5,672
#1382894	AON PLC	176 000		8,727	9,787
#1382803	APACHE CORP	55 000	22,986	4,792	4,318
#1382894	APACHE CORP	168 000	19,237		
#1382829	APACHE CORP	286 000	29,691		
#1382803	APACHE CORP CONV PFD SER D	144 000	7,611		
#1382894	APOLLO GROUP INC				
#1382944	APOLLO INVT CORP	119 000			
#1382829	APPLE INC	212 000	39,837	38,407	112,821
#1382886	APPLE INC	258 000	30,803	44,423	137,301
#1382829	APPLE INC	17 000	8,015	5,240	9,047
#1382829	APPLE INC	122 000		67,715	64,925
#1382829	APPLE INC	270 000		152,745	143,687
#1382829	APPLIED MATLS INC	358 000		4,266	4,096
#1382829	APTAGROUP INC	84 000	4,140	4,140	4,008
#1382829	ARCADIS NV	602 000		13,770	14,199
#1382829	ARCH COAL INC	124 000	2,755	3,336	908

#1962661	ARCOS DORADOS HLDGS INC	185 000	4,152		
#1962661	ARM HLDGS PLC	731 000		20,690	27,654
#1962653	ARM HLDGS PLC	245 000	4,525	4,525	9,268
#1962661	ARM HLDGS PLC	529 000			
#1382811	ARROW ELECTRS INC				
#1382811	ASBURY AUTOMOTIVE GROUP INC	187 000		5,772	5,990
#1382811	ASHLAND INC	91 000		6,741	7,317
#1382811	ASML HLDGS NV NY REG SHS	339 000	11,385		
#1382811	ASML HLDGS NV NY REG SHS	122 000	5,039	5,274	7,856
#1382811	ASML HOLDINGS NV	123 000		8,498	7,920
#1382944	ASPEN TECHNOLOGY INC	520 000	6,209	5,351	14,373
#1962653	ASSA ABLOY AB SWEDEN	863 000	17,293	11,496	16,111
#1382811	ASSURED GUARANTY LTD	293 000			
#1382944	ASSURED GUARANTY LTD	166 000	2,531	1,891	2,362
#1382951	ASTRAZENECA PLC				
#1382803	AT&T INC	1,448 000	25,333	49,394	48,812
#1382894	AT&T INC	676 000	28,544	21,209	22,788
#1382894	ATHENAHEALTH INC	220 000	13,613	11,440	16,124
#1382894	ATHENAHEALTH INC	181 000	6,358	7,711	13,265
#1382894	ATLAS AIR WORLDWIDE HLDGS INC	179 000		7,777	7,933
#1962661	ATMEL CORP	2,194 000	15,267	17,473	14,371
#1962661	ATMEL CORP	2,194 000			
#1962661	AURICO GOLD INC	543 000	3,737	4,833	4,442
#1382811	AUTODESK INC	200 000	5,953	5,953	7,070
#1382829	AUTODESK INC	443 000			
#1382829	AUTOLIV INC	282 000			
#1382910	AUTOLIV INC				
#1382910	AVAGO TECHNOLOGIES LTD	187 000		6,229	5,919
#1382803	AVAGO TECHNOLOGIES LTD SINGAPORE	224 000	6,237		
#1382811	AVAGO TECHNOLOGIES LTD SINGAPORE	74 000			
#1382944	AVID TECHNOLOGY INC	149 000	2,568	2,568	1,129
#1382910	AVON CORP				
#1382803	AVON PRODS INC				
#1382811	AVON PRODS INC	161 000			
#1382829	AVON PRODS INC	548 000			
#1382886	AVON PRODS INC	710 000			
#1382951	AXA SA	617 000	19,650	9,772	10,860
#1382803	AXIS CAP HLDGS LTD	332 000			
#1382803	AXIS CAP HLDGS LTD	169 000	5,213	5,213	5,854
#1382803	AZIMUT HOLDING SPA	1,396 000		18,470	19,969
#1382854	BA PARTNERS FUND V-PE BLEND LTD	743,826 000	678,600	702,000	743,826
#1382854	BABCOX & WILCOX CO	269 000	4,402	7,104	7,047
#1382854	BAIDU INC	80 000		9,699	8,023
#1382854	BALL CORP	220 000	6,783		
#1962661	BALL CORP	110 000			
#1382811	BALLY TECHNOLOGIES INC	94 000			
#1382829	BALLYS TECHNOLOGIES INC	239 000			
#1382829	BANCA GENERALI SPA	1,166 000		18,166	19,846
#1397017	BANCO SANTANDER BRASIL SA				
#1382951	BANCO SANTANDER SA	1,915 000	21,072		
#1382894	BANK NEW YORK MELLON CORP	1,224 000	47,091	33,372	31,457
#1382894	BANK OF CHINA LTD-H	85,352 000		36,716	38,101
#1382894	BANKUNITED INC	246 000	7,147	7,147	6,012
#1397017	BARCLAYS PLC				
#1397017	BARCLAYS PLC	1,661 000		6,754	7,083
#1382886	BARD C R INC				
#1382829	BARD CR INC				
#1382944	BARNES GROUP INC	258 000	5,111	4,526	5,795
#1382944	BARRICK GOLD CORP	750 000		26,157	26,258
#1382944	BAXTER INTL INC	369 000		24,385	24,598
#1397017	BAYER AG				
#1397017	BAYER MOTOREN WERK	181 000		16,046	17,403
#1382803	BB&T CORP	994 000	26,839		
#1382811	BB&T CORP				
#1382936	BEACON ROOFING SUPPLY INC	605 000	13,173	8,658	20,134
#1382811	BECKMAN COULTER INC				
#1382894	BECTON DICKINSON & CO	238 000	18,647		
#1382944	BELDEN INC	132 000	3,141	3,141	5,939
#1382944	BENCHMARK ELECTRS INC	290 000			
#1382944	BENEFICIAL MUTUAL BANCORP INC	363 000	3,267	3,267	3,449
#1382944	BERKSHIRE HATHAWAY INC DEL	96 000		7,635	8,611
#1382944	BERKSHIRE HILLS BANCORP INC	163 000	4,668	3,292	3,889
#1382829	BEST BUY INC				
#1962653	BG GROUP PLC	607 000	14,126	11,357	9,990
#1382951	BHP BILLITON LTD	192 000	23,733	14,430	15,057
#1397017	BHP BILLITON PLC				
#1397017	BHP BILLITON PLC	132 000		8,662	9,289
#1382944	BIO RAD LABS INC	45 000			
#1382936	BIO REFERENCE LABS INC	550 000	13,626	8,465	15,746
#1382936	BIOGEN IDEC INC	286 000	30,324		
#1382936	BIOGEN IDEC INC	132 000		19,347	19,321

#1382936	BIOGEN IDEC INC	412 000		59,484	60,304
#1382910	BJS WHOLESALE CLUB INC				
#1382910	BLACKBOARD INC	86 000			
#1382910	BLACKROCK INC	92 000		16,790	19,017
#1382910	BLACKROCK INC	100 000	12,815	17,025	20,671
#1382910	BLACKROCK INC	87 000		17,143	17,984
#1397017	BNP PARIBAS				
#1397017	BNP PARIBAS SA	155 000		8,472	8,702
#1962653	BNP PARIBAS SONS ADR	526 000			
#1382811	BORG WARNER INC				
#1382886	BORG WARNER INC	549 000	24,882	22,284	39,319
#1382886	BOSTON SCIENTIFIC CORP	958 000		5,632	5,489
#1382886	BP PLC	585 000		24,581	24,359
#1397017	BRIDGESTONE CORP				
#1382886	BRISTOL MYERS SQUIBB CO	650 000		21,170	21,184
#1382886	BRITISH SKY BROADCASTING GROUP	270 000			
#1382829	BROADCOM CORP	541 000			
#1382910	BROADCOM CORP				
#1382886	BROADCOM CORP CL A	892 000	37,210	32,912	29,623
#1382829	BROCADE COMMUNICATIONS SYS INC				
#1382829	BURBERRY GROUP PLC	179 000		6,952	7,134
#1382910	C H ROBINSON WORLDWIDE INC	218 000	12,971	14,975	13,782
#1382910	CA INC	435 000		11,539	9,561
#1382910	CA INC	161 000		3,620	3,539
#1382910	CABOT CORP	126 000		4,759	5,014
#1382936	CABOT MICROELECTRONICS CORP	283 000	12,957	7,912	10,049
#1382936	CABOT OIL & GAS CORP	105 000		4,701	5,223
#1382951	CADBURY PLC				
#1382951	CALPINE CORP	296 000		4,903	5,366
#1382951	CAMECO CORP	32 000		605	631
#1382803	CAMERON INTL CORP	191 000	6,905		
#1382811	CAMERON INTL CORP	93 000			
#1382886	CAMERON INTL CORP	694 000	33,483	28,337	39,183
#1382910	CAMERON INTL CORP				
#1382910	CAMERON INTL CORP	1,261 000		66,479	71,196
#1382910	CAMPBELL SOUP CO	191 000		6,537	6,664
#1382910	CANADIAN IMPERIAL BK COMM	243 000		19,724	19,588
#1962653	CANADIAN NAT RES GROUP	234 000	8,475		
#1962653	CANADIAN NATIONAL RAILWAY	171 000	13,935	11,401	15,563
#1962661	CANADIAN NATIONAL RAILWAY	85 000		6,395	8,638
#1382811	CANADIAN PAC RY LTD	46 000			
#1382811	CANADIAN PAC RY LTD	106 000		10,275	10,772
#1962653	CANNON INC	391 000	18,315		
#1382951	CANON INC	398 000	34,906	17,926	15,606
#1382951	CAPCOM CO LTD	348 000		6,213	5,274
#1382936	CAPELLA ED CO	174 000	13,616		
#1382936	CAPITAL SOURCE INC	1,603 000		11,781	12,151
#1382936	CARDINAL FINL CORP	258 000	2,841	2,598	3,846
#1382936	CARDINAL HEALTH INC	530 000		21,231	21,825
#1382936	CARDINAL HEALTH INC	428 000	17,622		
#1382829	CAREFUSION CORP				
#1382829	CARLISLE COS INC	131 000		7,490	7,698
#1382886	CARNIVAL CORP	873 000	30,739		
#1382803	CARNIVAL CORP	510 000	14,778		
#1962653	CARNIVAL CORP PANAMA	478 000	21,780	18,929	17,576
#1962653	CARREFOUR SA	1,643 000	22,020	15,938	8,429
#1962653	CARTER HLDGS INC	77 000	2,596	2,331	4,285
#1382936	CASS INFORMATION SYS INC	247 000	10,901	6,648	10,423
#1382886	CATERPILLAR INC	225 000	19,077		
#1382886	CATERPILLAR INC	601 000		51,863	53,855
#1382803	CB RICHARD ELLIS GROUP INC	503 000			
#1382811	CB RICHARD ELLIS GROUP INC	253 000	3,413	4,339	5,035
#1382811	CBEYOND INC	255 000	3,660	3,660	2,305
#1382811	CBS CORP	695 000		24,557	26,445
#1382811	CELANESE CORP DEL	298 000		12,533	13,270
#1382811	CELANESE CORP DEL SER A COM	108 000	5,601	3,370	4,809
#1382829	CELANESE CORP DEL SER A COM	327 000	15,097		
#1382829	CELGENE CORP	171 000			
#1382886	CELGENE CORP	363 000	26,865	22,892	28,485
#1382886	CELGENE CORP	157 000	9,293	9,293	12,320
#1382886	CELGENE CORP	376 000		29,071	29,505
#1382944	CENTRAL GARDEN & PET CO	305 000			
#1382936	CEPHEID	562 000	6,885	3,959	19,029
#1382936	CERNER CORP	234 000	13,284		
#1382886	CERNER CORP	306 000	10,725	5,967	23,718
#1382886	CERNER CORP	776 000		61,027	60,148
#1382886	CF INDS HLDGN INC	116 000		20,781	23,567
#1382829	CF INDS HLDGS INC	119 000			
#1382944	CHARLES RIV LABORATORIES INTL	86 000	3,187	3,226	3,222
#1962653	CHECK POINT SOFTWARE TECH	338 000	18,877		
#1962653	CHECKPOINT SOFTWARE TECH LTD	198 000	7,365	11,045	9,433

#1382936	CHEESCAKE FACTORY INC	469 000	11,938	7,534	15,341
#1382936	CHEMED CORP	328 000	19,905	13,154	22,498
#1382936	CHEMED CORP	89 000	8,349	5,785	6,105
#1382803	CHEVRON CORP	466 000	38,827	37,130	50,393
#1382829	CHEVRON CORP	282 000	19,433		
#1382829	CHEVRON CORP	226 000	24,143	21,652	24,440
#1382894	CHEVRON CORP	306 000	34,687	24,447	33,091
#1382894	CHEVRON CORP	355 000		38,292	38,390
#1382894	CHICAGO BRDG & IRON CO NV	402 000		16,443	18,633
#1382894	CHINA COMMUNICATIONS CONST CO	9,801 000		9,379	9,458
#1397017	CHINA LIFE INS CO				
#1962653	CHINA MERCHANTS HLDGS INTL CO	345 000			
#1397017	CHINA UNICOM (HONG KONG) LTD				
#1397017	CHIPOTLE MEXICAN GRILL INC	157 000		42,711	46,701
#1382894	CHUBB CORP	319 000			
#1382829	CIGNA CORP	338 000	16,951		
#1382829	CIMAREX ENERGY CO	27 000	1,922	1,922	1,559
#1382829	CISCO SYS INC	2,049 000	9,742	40,352	40,261
#1382829	CISCO SYS INC	759 000			
#1382886	CISCO SYS INC	1,313 000			
#1382803	CIT GROUP INC	202 000	7,948		
#1382803	CIT GROUP INC	177 000		6,655	6,839
#1382811	CIT GROUP INC NEW COM	162 000	4,366	6,431	6,260
#1382803	CITIGROUP INC	948 000	15,814	36,851	37,503
#1382803	CITIGROUP INC	416 000	15,153	15,583	16,457
#1382803	CITIGROUP INC	474 000		17,732	18,751
#1382811	CITRIX SYS INC				
#1382811	CITRIX SYS INC	214 000		16,145	14,043
#1382811	CITRIX SYS INC	1,222 000		77,209	80,188
#1382811	CITY NATL CORP	126 000	5,512	5,512	6,240
#1382811	CLOROX CO DEL	67 000			
#1382886	CLOROX CO DEL				
#1382886	CMS ENERGY CO	387 000	7,063	7,303	9,435
#1962653	CNOOC LTD	64 000	17,549	13,146	14,080
#1382886	CNOOC LTD SPONSORED ADR HONG KONG	142 000	25,827		
#1382886	CNP ASSURANCES	655 000		9,633	10,022
#1382829	COACH INC	332 000			
#1382910	COACH INC				
#1382829	COCA COLA CO	553 000			
#1382829	COCA COLA ENTERPRISES INC	494 000		15,356	15,674
#1382829	COCA COLA ENTERPRISES INC	1,183 000		36,990	37,537
#1382829	COCA COLA FEMSA SA DE CV	143 000		19,599	21,313
#1962653	COCA COLA HELENIC BOTTLING CO	251 000			
#1382829	COGNIZANT TECHNOLOGY SOLUTIONS	333 000			
#1382886	COGNIZANT TECHNOLOGY SOLUTIONS	366 000	12,724	10,258	27,040
#1382910	COGNIZANT TECHNOLOGY SOLUTIONS				
#1382910	COGNIZANT TECHNOLOGY SOLUTIONS	1,050 000		71,717	77,576
#1382910	COHEN & STEERS INC	150 000	4,488	4,397	4,571
#1382456	COLUMBIA ENERGY AND NATURAL RESOURCES FUND	10,815 880	164,200	151,170	219,779
#1382456	COMCAST CORP	815 000		27,807	30,448
#1382456	COMCAST CORP	575 000	20,481	14,180	21,482
#1382456	COMCAST CORP	906 000	20,454	20,454	32,544
#1382456	COMCAST CORP	943 000		35,228	35,230
#1382811	COMMSCOPE INC				
#1382829	COMMSCOPE INC				
#1382811	COMMUNITY HEALTH SYS INC NEWCO	55 000			
#1382886	COMPANHIA DE BEBIDAS DAS AMERS	1,562 000	22,435		
#1382886	COMPASS GROUP PLC	1,091 000		11,137	12,857
#1382886	COMPASS GROUP PLC	669 000		8,001	7,884
#1382886	COMPUGROUP MED AG	1,519 000		28,104	29,329
#1382944	COMSTOCK RES INC	156 000	3,102	3,754	2,359
#1382910	CONCHO RES INC				
#1382936	CONCUR TECHNOLOGIES INC	213 000	9,804	5,623	14,382
#1382936	CONOCO PHILLIPS	575 000		30,706	33,344
#1382936	CONSTANT CONTACT INC	218 000	7,583	5,024	3,098
#1382944	CONSTELLATION BRANDS INC				
#1382829	CONTINENTAL RES INC OKLAHOMA COM	248 000	11,053		
#1382811	CON-WAY INC	77 000			
#1382811	COOPER INDS PLC	54 000	1,762	4,151	4,994
#1382811	COPART INC	205 000	6,947		
#1962661	COPART INC	309 000			
#1962661	COPPER TIRE & RBR CO	572 000		13,803	14,506
#1382811	CORN PRODS INTL INC				
#1382829	CORNING INC	639 000			
#1382886	CORNING INC	1,404 000			
#1382886	CORPORACION GEO SAB DE CV SER 8	23,120 000		27,318	26,848
#1382886	COSAN LTD	110 000		1,827	1,904
#1382936	COSTAR GROUP INC	203 000	9,118	10,728	18,142
#1382936	COSTAR GROUP INC	77 000		5,316	6,881
#1382829	COSTCO WHSL CORP NEW	195 000	20,103	19,266	19,252
#1382829	COVENTRY HEALTH CARE INC	180 000	5,164		

#1382829	COVIDIAN PLC	398 000	21,135		
#1382811	CRANE CO	145 000			
#1382811	CREDIT SUISSE GROUP	539 000		12,193	13,238
#1382811	CREDIT SUISSE GROUP	551 000	22,795		
#1382951	CRH PLC	691 000	33,565	11,248	14,055
#1382944	CROSS CTRY HEALTHCARE INC	284 000	3,094	3,094	1,363
#1382951	CROWN CASTLE INTL CORP	465 000	28,385	19,842	33,554
#1382811	CROWN HLDGS INC				
#1382829	CROWN HLDGS INC				
#1382829	CSG SYS INTL INC	192 000		3,632	3,491
#1382829	CTRIP COM INTL LTD AMERICAN DEP DHS COM CAYMAN ISLAN(	143 000			
#1382829	CUBIST PHARMACEUTICALS INC	203 000	4,530	4,530	8,536
#1382829	CULLEN / FROST BANKERS INC	32 000		1,770	1,737
#1382811	CULLEN FROST BANKERS INC	106 000	6,551	5,320	5,753
#1382829	CUMMINS INC	169 000	13,959		
#1382829	CVS CAREMARK CORP	408 000		19,258	19,727
#1382829	CVS CAREMARK CORP	716 000		32,590	34,619
#1382894	CVS CAREMARK CORP	958 000		41,612	46,319
#1382894	CVS CAREMARK CORP	939 000		44,512	45,401
#1382829	CYPRESS SEMICONDUCTOR CORP	308 000	6,550		
#1382829	CYPRESS SIMICONDUCTOR CORP				
#1382803	D R HORTON INC				
#1382811	D R HORTON INC				
#1382910	DANA HLDG CORP				
#1382910	DANA HLDG CORP	274 000		3,922	4,277
#1382910	DANAHER CORP DEL	207 000		10,848	11,571
#1382886	DANAHER CORP DEL	688 000	23,437		
#1382886	DANAHER CORP DEL	628 000		21,187	35,105
#1382886	DANAHER CORP DEL	472 000	22,391	22,391	26,385
#1397017	DANONE				
#1382951	DANSKE BK A/S				
#1382886	DARDEN RESTAURANTS INC				
#1962653	DASSAULT SYS SA	87 000	7,846	6,321	9,661
#1962653	DAVITA HEALTHCARE PARTNERS INC	249 000		27,324	27,522
#1382910	DAVITA INC				
#1382936	DEALERTRACK HLDGS INC	577 000	10,511	11,033	16,571
#1382936	DEALERTRACK HLDGS INC	164 000	4,219	3,428	4,710
#1382829	DEERE & CO	222 000			
#1382829	DEERE & CO	470 000	25,048	37,115	40,617
#1382829	DELPHI AUTOMOTIVE PLC	931 000		27,266	35,611
#1382910	DELTA AIR LINES INC				
#1382910	DELTA AIR LINES INC DEL	662 000		6,575	7,858
#1382829	DENDREON CORP	127 000			
#1382829	DESARROLLADORA HOMEX SAB DE CV	10,898 000		23,113	22,281
#1382829	DEUTSCHE BK AG	174 000		7,959	7,706
#1382894	DEVON ENERGY CORP NEW				
#1382894	DFC GLOBAL CORP	291 000		5,126	5,389
#1382803	DIAGEO PLC	181 000	12,049		
#1382803	DIAGEO PLC	456 000	31,693	37,622	53,160
#1382894	DIAGEO PLC	185 000	18,915	14,517	21,567
#1382951	DIAGEO PLC	164 000	32,722	13,089	19,119
#1382951	DIAMOND OFFSHORE DRILLING INC	161 000		10,585	10,942
#1382829	DICKS SPORTING GOODS	288 000		14,476	13,101
#1382811	DIEBOLD INC	139 000	6,477	4,320	4,255
#1382936	DIGI INTL INC	940 000	12,795	8,287	8,902
#1382936	DIGITAL GLOBE INC	90 000		1,355	2,200
#1382936	DIGITSL RIV INC	47 000		858	676
#1382936	DILLARDS INC	59 000		3,718	4,942
#1382829	DIRECTV				
#1382886	DIRECTV	503 000	13,681	13,520	25,230
#1382886	DIRECTV	311 000		15,647	15,600
#1382886	DISCOVER FINL SVCS	698 000		21,472	26,908
#1382811	DISCOVER FINL SVCS	179 000	1,720		
#1382811	DISCOVER FINL SVCS	250 000		10,127	9,638
#1382811	DISCOVERY COMM INC	339 000		16,873	21,520
#1382910	DISCOVERY COMMUNICATIONS INC				
#1382811	DISH NETWORK CORP	232 000	5,167	5,167	8,445
#1382910	DISH NETWORK CORP COM	668 000	16,153	17,673	24,315
#1382910	DISNEY WALT CO	412 000	20,510	17,715	20,513
#1382894	DISNEY WALT CO	584 000	7,806	29,421	29,077
#1382886	DOLBY LABORATORIES INC	434 000			
#1382886	DOLLAR GEN CORP	600 000		30,719	26,454
#1382886	DOLLAR TREE INC	214 000		8,651	8,680
#1382886	DOMTAR CORP	66 000		5,086	5,512
#1382886	DOVER CORP	38 000		2,055	2,497
#1382829	DOVER CORP	518 000	26,396		
#1382886	DOVER CORP	740 000	31,388		
#1382829	DOW CHEM CO	330 000			
#1382829	DR HORTON INC	597 000		12,030	11,809
#1382944	DRESSER RAND GROUP INC	140 000	3,808	3,142	7,860
#1382811	DRESSER-RAND GROUP INC	85 000	2,827	2,827	4,772

#1382811	DRESSER-RAND GROUP INC	386 000	14,421	15,899	21,670
#1962661	DRESSER-RAND GROUP INC	260 000			
#1962661	DU PONT E I DE NEMOURS & CO	592 000	27,883		
#1397017	DUETSCHE BOERSE				
#1397017	DUNBAR & BRADSTREET CORP DEL NEW	169 000		11,762	13,292
#1382944	DYCOM INDS INC	361 000	2,818	3,653	7,148
#1382936	DYNAMEX INC	320 000			
#1397017	E ON AG				
#1397017	EAST JAPAN RY CO				
#1397017	EAST WEST BANCORP INC	352 000		7,292	7,564
#1397017	EASTMAN CHEM CO	303 000		18,837	20,619
#1382894	EATON CORP				
#1382803	EATON CORP	240 000	12,080		
#1382803	EATON CORP PLC	133 000		6,903	7,206
#1962661	EATON VANCE CORP	219 000	6,572		
#1962661	EATON VANCE CORP	185 000			
#1382829	EBAY INC	833 000	24,020	26,322	42,481
#1382829	EBAY INC	961 000	33,917	28,949	49,009
#1382829	EBAY INC	1,747 000		86,952	89,093
#1382829	EBIX INC	515 000	15,371	10,597	8,302
#1382936	ECHELON CORP	1,208 000	12,361		
#1382936	ECHO GLOBAL LOGISTICS INC	513 000	9,743	6,139	9,219
#1382886	ECOLAB INC	628 000			
#1382936	EDISON INTL	248 000		10,334	11,207
#1382829	EDWARDS LIFESCIENCES CORP	124 000		9,184	11,181
#1382829	EL PASO CORP	793 000	11,860		
#1382829	ELECTRONICS FOR IMAGING INC	266 000	4,084	4,084	5,051
#1382829	ELEKTA AB	506 000		7,854	7,887
#1962653	EMBRAER S A	567 000	13,933	15,343	16,165
#1962653	EMBRAER SA	418 000		11,252	11,917
#1382803	EMC CORP	397 000	5,891		
#1382829	EMC CORP	1,587 000	29,742	22,455	40,151
#1382886	EMC CORP	1,751 000	42,537	37,612	44,300
#1382886	EMC CORP	924 000		23,118	23,377
#1382886	EMC CORP	2,425 000		60,930	61,353
#1382803	EMC CORP CONV SR NT DTD	8,000 000			
#1382910	EMERGENCY MED SVCS CORP				
#1382910	EMPRASAS ICA SAB DE CV	8,141 000		19,024	19,885
#1382910	EMULEX CORP				
#1382910	EMULEX CORP	198 000	1,301	1,887	1,445
#1382910	ENDESA SA	470 000		10,231	10,453
#1382910	ENDURANCE SPECIALITY HLDGS LTD				
#1382910	ENERGIA DE PORTUGAL SA	8,820 000		24,614	26,629
#1382910	ENERGIZER HLDGS INC	78 000	6,107		
#1382936	ENERNOC INC	347 000	11,549		
#1382936	ENERSYS	127 000		4,511	4,779
#1382951	ENI S P A	394 000	38,512	24,169	19,361
#1397017	ENI SPA				
#1382811	ENSCO PLC	106 000		5,903	6,284
#1382811	ENSCO PLC	375 000		21,082	22,230
#1382811	ENTERGY CORP NEW	78 000		5,039	4,973
#1382803	EOG RES INC				
#1382829	EQUINIX INC				
#1382910	EQUINIX INC				
#1382803	EQUINIX INC	34 000	5,179	3,077	7,011
#1382803	EQUINOX INC	255 000	28,179	23,844	52,581
#1382951	ERICSSON L M TEL CO	1,281 000	13,157	11,207	12,938
#1382951	ESPRIT HLDGS LTD SPONSORED ADR BERMUDA	1,840 000			
#1382944	EURONET WORLDWIDE INC	244 000	3,504	3,504	5,758
#1382910	EXPEDIA INC				
#1382951	EXPEDIA INC DEL	119 000	6,601		
#1382951	EXPEDIA INC DEL	58 000	3,272		
#1382951	EXPEDIA INC DEL	342 500	19,022	9,335	21,012
#1382951	EXPEDITORS INTL WASHINGTON INC	403 000	10,196	18,032	15,939
#1382951	EXPRESS SCRIPTS HLDG CO	884 000		51,192	47,736
#1382829	EXPRESS SCRIPTS INC	499 000	24,508		
#1382886	EXPRESS SCRIPTS INC	494 000	15,975	14,560	26,676
#1382910	EXPRESS SCRIPTS INC				
#1382886	EXXON MOBIL CORP	595 000		48,287	51,497
#1382829	EXXON MOBIL CORP	183 000	11,327		
#1382894	EXXON MOBIL CORP	541 000	36,572	45,074	46,824
#1382894	EXXON MOBIL CORP	429 000		38,145	37,130
#1382894	F5 NETWORKS INC	237 000		25,114	23,025
#1382910	F5 NETWORKS INC				
#1382936	F5 NETWORKS INC				
#1382936	FACEBOOF INC	707 000		19,345	18,820
#1962653	FANUC LTD JAPAN	510 000	11,827	11,827	15,650
#1382936	FARO TECHNOLOGIES INC	205 000	7,439	3,872	7,314
#1962661	FASTENAL CO	352 000	9,254		
#1962661	FASTENAL CO	176 000			
#1962661	FASTENAL CO	1,207 000		52,229	56,307

#1382886	FEDEX CORP	296 000			
#1382886	FEDEX CORP	220 000	74,807	20,069	20,178
#1382811	FIFTH THIRD BANCORP	527 000	5,513	4,837	8,010
#1382829	FIFTH THIRD BANCORP	999 000	13,577	11,909	15,185
#1382910	FIFTH THIRD BANCORP				
#1382910	FINANCIAL ENGINES INC	374 000	13,842	8,126	10,375
#1382910	FIRST FINL BANCORP OH	167 000	2,890	2,890	2,442
#1382910	FLEXTRONICS	770 000		4,597	4,782
#1962661	FLEXTRONICS LTD	1,016 000	4,663	6,546	6,309
#1382910	FLIR SYS INC	139 000	3,348	4,045	3,102
#1382829	FLOWSERVE CORP	165 000			
#1382886	FLOWSERVE CORP	193 000	32,669	23,613	28,332
#1962653	FLSMIDTH & CO A/S	1,247 000	9,653	9,653	7,210
#1382803	FLUOR CORP	285 000	13,216		
#1382803	FLUOR CORP	487 000	33,209	27,946	28,606
#1382811	FOOT LOCKER INC				
#1382811	FOOTLOCKER INC	239 000		8,280	7,677
#1382811	FOOTLOCKER INC	274 000		9,284	8,801
#1382803	FORD MOTOR CO CAP TR II TR ORIGINATED PFD SECS	231 000		3,099	2,991
#1382803	FORD MTR CO DEL COM	999 000	13,527		
#1382829	FORD MTR CO DEL COM	1,382 000		15,662	17,897
#1382936	FORRESTER RESH INC	144 000	10,062	2,897	3,859
#1382936	FORWARD AIR CORP	228 000	8,860	5,252	7,982
#1382936	FOSSIL INC	96 000	7,450		
#1382910	FOSTER WHEELER AG				
#1382886	FOSTER WHEELER AG				
#1382803	FPL GROUP INC				
#1382811	FPL GROUP INC				
#1382951	FRANCE TELECOM	903 000	41,887	23,760	9,978
#1382829	FRANKLIN RESOURCES INC	112 000			
#1382803	FREEPORT-MCMORAN COPPER & GOLD	36 000			
#1382803	FREEPORT-MCMORAN COPPER & GOLD	763 000		28,078	26,095
#1382829	FREEPORT-MCMORAN COPPER & GOLD INC	115 000			
#1382811	FREEPORT-MCMORAN COPPER & GOLD INC CONV PFD				
#1962653	FRESENIUS MED CARE AG	478 000	15,072	15,072	16,395
#1962653	FRESH MKT INC	241 000	14,450	9,515	11,590
#1382811	FRONTIER OIL CORP	117 000			
#1382944	FTI CONSULTING INC	122 000	4,474	4,605	4,026
#1382944	FULLER H B CO	237 000		7,700	8,252
#1382829	GAMESTOP CORP				
#1382829	GANNETT INC	1,138 000		20,682	20,495
#1382886	GAP INC	1,271 000		33,970	39,452
#1382886	GAP INC DEL	562 000		19,012	17,444
#1382886	GARTNER GROUP INC NEW	86 000	3,032	3,125	3,958
#1962661	GARTNER GROUP INC NEW	342 000	11,411	11,411	15,739
#1962661	GARTNER GROUP INC NEW	244 000			
#1962653	GAZPROM O A O	418 000			
#1397017	GDF SUEZ				
#1962661	GEN PROBE INC	208 000	9,926		
#1962661	GEN PROBE INC	208 000			
#1962661	GENERAL DYNAMIC CORP	24 000		1,666	1,662
#1382803	GENERAL ELEC CO	855 000		16,632	17,946
#1382803	GENERAL ELECTRIC CO	1,732 000		36,788	36,355
#1382803	GENERAL MLS INC	251 000			
#1382829	GENERAL MLS INC	1,283 000		24,844	26,930
#1382894	GENERAL MLS INC	922 000	26,348	32,687	37,267
#1382894	GENERAL MTRS CO	502 000	18,852		
#1382894	GENESEE & WYO INC	60 000	4,489	3,239	4,565
#1382936	GENTEX CORP	556 000	10,156	6,031	10,481
#1382803	GENUINE PARTS CO	305 000	13,000		
#1382803	GENUINE PARTS CO	168 000	9,285	9,285	10,681
#1382803	GERRESHEIMER AG	32 000		1,637	1,692
#1382829	GILEAD SCIENCES INC	590 000		40,087	43,336
#1962661	GILEAD SCIENCES INC	208 000	8,199		
#1382951	GIVAUDAN SA ADR SWITZERLAND	749 000	30,470	12,704	15,760
#1382803	GLAXOSMITHKLINE PLC	201 000			
#1382951	GLAXOSMITHKLINE PLC	442 000	31,027	17,543	19,214
#1962661	GLOBAL PMTS INC	226 000	9,290	9,290	10,238
#1962661	GLOBAL PMTS INC	191 000			
#1962661	GNC HLDGS INC	274 000		9,441	9,119
#1962661	GOLD FIELDS LTD	1,793 000		21,554	22,395
#1382803	GOLDMAN SACHS GROUP INC	37 000	28,418	3,691	4,720
#1382829	GOLDMAN SACHS GROUP INC				
#1382886	GOLDMAN SACHS GROUP INC				
#1382894	GOLDMAN SACHS GROUP INC	389 000	49,380	51,707	49,621
#1382829	GOODRICH CORP	127 000			
#1382829	GOODYEAR TIRE & RUBBER CO	807 000		9,964	11,145
#1382829	GOOGLE INC	109 000	52,443	51,516	77,104
#1382886	GOOGLE INC	88 000	44,870	38,240	62,249
#1382886	GOOGLE INC	36 000		25,049	25,466
#1382830	GRAFTECH INTL LTD	394 000			

#1382829	GRAINGER W W INC	77 000			
#1382936	GRAND CANYON ED INC	827 000	18,840	15,325	19,410
#1382936	GREENBREIER COS INC	269 000		4,452	4,350
#1382936	GREENWAY MEDICAL TECHNOLOGIES	453 000		8,217	6,958
#1382936	GRIFOLS SA	447 000		14,609	15,535
#1382936	GRIFOLS SA	348 000		99	-
#1382936	GRUPO MEXICO SA DE CV	8,079 000		27,379	29,659
#1397017	GRUPO TELEVISA SA DE CV				
#1397017	GT ADVANCED TECHNOLOGIES INC	460 000		1,664	1,394
#1382456	GUGGENHEIM TIMBER INDEX ETF	5,000 000	91,430	91,430	102,200
#1382936	GUIDANCE SOFTWARE INC	690 000			
#1382936	H & E EQUIP SVCS INC	386 000		5,911	5,817
#1382803	HALLIBURTON CO	344 000			
#1382829	HALLIBURTON CO	704 000	27,049		
#1382886	HALLIBURTON CO	789 000	28,978		
#1382811	HANESBRANDS INC	112 000			
#1962653	HANG LUNG PPTYS LTD	549 000	11,074	12,565	10,908
#1962653	HANGER INC NEW COM	114 000		2,955	3,119
#1382811	HARLEY DAVIDSON INC	97 000	3,735	3,049	4,737
#1382886	HARRIS CORP DEL				
#1382944	HARSCO CORP	255 000	6,340	6,572	5,993
#1382944	HARTFORD FINL SVCS GROUP INC	263 000	4,532	4,532	5,902
#1382944	HARTFORD FINL SVCS GROUP INC	197 000		4,265	4,421
#1382811	HASBRO INC	149 000	4,981		
#1382894	HASBRO INC	714 000	24,974		
#1382894	HAWAIIAN HLDGS INC	1,397 000		8,710	9,178
#1397017	HDFC BK LTD				
#1397017	HEICO CORP NEW	166 000	4,031	4,291	5,309
#1397017	HEINEKEN				
#1382803	HEINZ H J CO	302 000	14,018		
#1382803	HELMERICH & PAYNE INC	157 000		8,176	8,794
#1962653	HENNES & MURITZ AB	2,530 000	19,640	18,055	17,462
#1962653	HENRY JACK & ASSOC INC	184 000		6,282	7,224
#1382944	HERBALIFE LTD	170 000	1,656	1,656	5,600
#1382944	HERBALIFE LTD	193 000		8,403	6,357
#1382944	HEROUX DEVTEK INC	422 000		5,306	3,800
#1382944	HERSHEY CO	55 000	5,820	2,670	3,972
#1382829	HERSHEY CO	253 000	18,169	17,258	18,272
#1382803	HERTZ GLOBAL HLDGS INC	772 000	9,522		
#1382811	HERTZ GLOBAL HLDGS INC	377 000	3,661	4,681	6,134
#1382894	HESS CORP	343 000			
#1382894	HESS CORP	367 000		19,157	19,436
#1382803	HEWLETT PACHARD CO	260 000			
#1382829	HEWLETT PACKARD CO	133 000			
#1382886	HEWLETT PACKARD CO	670 000			
#1382886	HILLSHIRE BRANDS CO	80 000		2,125	2,251
#1962661	HIS INC	129 000	9,301		
#1962661	HIS INC	234 000			
#1962661	HOLLYFRONTIER CORP	178 000		5,969	8,286
#1962661	HOLOGIC INC	720 000		15,054	14,407
#1962661	HOLOGIC INC	95 000		1,922	1,901
#1962661	HOME DEPOT INC	209 000		9,169	12,927
#1962661	HOME DEPOT INC	438 000		27,501	27,090
#1382829	HONEYWELL INTL INC	524 000		32,111	33,258
#1382894	HONEYWELL INTL INC	418 000	17,763	17,763	26,530
#1962653	HONG KONG EXCHANGES & CLEARING LTD	590 000	13,594	13,594	10,041
#1382829	HOSPIRA INC				
#1382829	HSBC HLDGS	204 000		2,085	2,145
#1382951	HSBC HLDGS PLC	370 000	32,225	21,082	19,636
#1397017	HSBC HLDGS PLC				
#1397017	HSBC HLDGS PLC	302 000		13,809	16,027
#1397017	HUBBELL INC	168 000		14,113	14,218
#1397017	HUMANA INC	114 000	8,865		
#1397017	HUNT J B TRANS SVCS INC	661 000		38,973	39,468
#1382829	HUNT JB TRANS SVCS INC	340 000	22,612	14,908	20,301
#1382910	HUNT JB TRANS SVCS INC				
#1382910	HUNT JB TRANS SVCS INC	132 000		7,735	7,882
#1382811	HUNTINGTON BANCSHARES INC	1,338 000	7,936		
#1382811	HUNTINGTON BANCSHARES INC	676 000		4,247	4,320
#1397017	HUTCHISON WHAMPOA LTD				
#1382944	IAMGOLD CORP	335 000	990	2,315	3,842
#1382944	IBM	122 000		23,637	23,369
#1397017	ICICI BK LTD				
#1382944	IDEX CORP	110 000	4,575	4,617	5,118
#1382803	ILLINOIS TOOL WKS INC	274 000		16,826	16,662
#1382829	ILLINOIS TOOL WKS INC				
#1382910	ILLUMINA INC				
#1382951	IMPERIAL TOBACCO GROUP PLC	185 000	21,092	8,891	14,272
#1382829	INCYTE CORP	260 000			
#1962661	INCYTE CORP	303 000	5,424	5,424	5,033
#1962661	INDO TAMBANGRAYA MEGAH PT	1,869 000		7,800	8,058

#1962653	INDUSTRIAL & COML BK CHINA	947 000	15,173	15,173	13,440
#1962653	INFOSYS TECHNOLOGIES LTD	258 000		11,492	10,913
#1962653	INFOSYS TECHNOLOGIES LTD	117 000			
#1397017	ING GROEP NV				
#1382910	ING GROEP NV	1,429 000	11,549		
#1382910	INGERSOLL RAND CO LTD				
#1382803	INGERSOLL-RAND CO LTD	341 000			
#1382811	INGERSOLL-RAND CO LTD	137 000			
#1382829	INGERSOLL-RAND CO LTD IRELAND	222 000			
#1382829	INGRAM MICRO INC	243 000	4,998	4,998	4,112
#1382829	INGREDION INC	229 000		14,731	14,754
#1382936	INNERWORKINGS INC	889 000	10,169	4,323	12,250
#1382944	INSIGHT ENTERPRISES INC	230 000			
#1382803	INTEL CORP				
#1382829	INTEL CORP				
#1382886	INTEL CORP	1,364 000			
#1382894	INTEL CORP	539 000	11,615	11,615	11,114
#1382894	INTEL CORP	808 000		16,954	16,661
#1382944	INTERACTIVE DATA CORP				
#1382829	INTERCONTINENTAL EXCHANGE INC	93 000	10,478	11,004	11,514
#1382944	INTERMEC INC	295 000			
#1382886	INTERNATIONAL BUSINES MACHS	293 000	40,491	34,103	56,124
#1382803	INTERNATIONAL BUSINESS MACHINES	79 000	8,953		
#1382829	INTERNATIONAL BUSINESS MACHINES	187 000			
#1382894	INTERNATIONAL BUSINESS MACHS	123 000	18,628	14,639	23,561
#1382829	INTERNATIONAL GAME TECHNOLOGY				
#1382829	INTERSIL CORP	273 000	2,098	2,906	2,263
#1382811	INTL FLAVORS&FRAGRANC	60 000	6,376	2,954	3,992
#1382829	INTUIT	380 000			
#1382829	INTUIT	196 000		11,743	11,657
#1382910	INVESCO LTD				
#1382910	INVESCO LTD	990 000		24,902	25,829
#1382944	INVESTMENT TECHNOLOGY GRP NEW	197 000	5,045	3,959	1,773
#1382936	IPC THE HOSPITALIST CO	301 000	6,830	7,331	11,952
#1382936	IRIDIUM COMMUNICATIONS INC	831 000		5,011	5,584
#1382456	ISHARES DOW JONES US AEROSPACE & DEFENSE FUND	1,500 000	78,685	78,685	102,375
#1382456	ISHARES MSCI BRAZIL FREE INDEX FUND	1,000 000	73,010	73,010	55,940
#1382456	ISHARES MSCI EMERGING MKTS INDEX FUND	4,545 000	330,909	109,664	201,571
#1382456	ISHARES MSCI SOUTH KOREA	1,200 000	59,171	59,096	76,022
#1962653	ITAU UNIBANCO HLDG SA	964 000	20,576	21,895	15,867
#1382910	J CREW GROUP INC				
#1382803	JACOB ENGR GROUP INC DEL	198 000	9,359		
#1382886	JACOBS ENGR GROUP INC	674 000			
#1382886	JAPAN TOBACCO INC	108 000		3,146	3,023
#1382944	JARDEN CORP	116 000	2,209	1,821	5,997
#1382944	JETBLUE AWYS CORP	984 000		5,352	5,628
#1382944	JO-ANN STORES INC	60 000			
#1382803	JOHNSON & JOHNSON	66 000		4,270	4,627
#1382829	JOHNSON & JOHNSON	407 000	19,776	26,097	28,530
#1382886	JOHNSON & JOHNSON				
#1382894	JOHNSON & JOHNSON	574 000	39,264	55,357	59,725
#1382894	JOHNSON & JOHNSON	214 000		15,105	15,001
#1382894	JOHNSON CTLS INC	574 000	20,044	20,044	17,605
#1382811	JONES APPAREL GROUP INC				
#1382910	JOY GLOBAL INC				
#1382803	JP MORGAN CHASE & CO	1,238 000	47,375	51,144	54,434
#1382894	JP MORGAN CHASE & CO	1,584 000	56,634	63,735	69,647
#1382894	JP MORGAN CHASE & CO	488 000		20,779	21,457
#1962661	JUNIPER NETWORKS	256 000			
#1962661	JUNIPER NETWORKS INC	175 000		3,168	3,442
#1382829	JUNIPER NETWORKS INC	417 000			
#1382910	JUNIPER NETWORKS INC				
#1382910	JX HLDGS INC	6,302 000		34,469	35,203
#1382910	KANSAN CITY SOUTHERN	233 000	12,230	14,573	19,451
#1382951	KAO CORP	637 000	26,749	16,102	16,569
#1397017	KAO CORP				
#1382944	KAYDON CORP	96 000	3,537	3,537	2,297
#1382944	KBR INC	603 000	19,879		
#1962653	KDDI CORP ADR	964 000	8,500	8,500	8,734
#1962653	KELLOGG CO	341 000	18,559		
#1382811	KENNAMETAL INC				
#1397017	KEPPEL CORP LTD				
#1382910	KEYCORP NEW				
#1382894	KIMBERLY CLARK CORP				
#1397017	KIMBERLY CLARK DE MEXICO SAB				
#1962661	KINDER MORGAN MGMT LLC	282 000	16,110		
#1962661	KINDER MORGAN MGMT LLC	266 000			
#1962653	KINGFISHER PLC	2,069 000	15,851	15,851	19,109
#1962653	KLA-TENCOR CORP	125 000		5,875	5,970
#1962661	KLA-TENCOR CORP	302 000	12,049	10,894	14,424
#1962661	KLA-TENCOR CORP	335 000			

#1382910	KOHLS CORP				
#1962661	KOHLS CORP	103 000			
#1962661	KOHLS CORP	479 000		23,420	20,587
#1962653	KOMATSU LTD	721 000	14,445	17,064	18,212
#1962653	KOPPERS HLDGS INC	103 000		3,715	3,929
#1962653	KRAFT FOODS GROUP INC	418 000		18,483	19,006
#1962653	KRATON PERFORMANCE POLYMERS INC	124 000	2,911	3,674	2,980
#1382894	KROGER CO				
#1382803	L-3 COMMUNICATIONS HLDGS INC				
#1382811	L-3 COMMUNICATIONS HLDGS INC				
#1962653	LAFARGE SA	811 000			
#1382803	LAM RESEARCH CORP				
#1382811	LAM RESEARCH CORP	74 000	3,442		
#1382803	LAM RESEARCH CORP	471 000	18,389		
#1962661	LAMAR ADVERTISING CO	231 000	11,187	8,101	8,951
#1962661	LANCASHIRE HLDGS LTD	1,889 000		24,904	23,797
#1382936	LANDEC CORP	940 000			
#1382936	LAS VEGAS SANDS	268 000	3,436	11,826	12,371
#1382829	LAS VEGAS SANDS CORP	592 000	29,983	27,054	27,327
#1382829	LASERTEC CORP	864 000		15,198	15,521
#1382829	LAUDER ESTEE COS INC	310 000	13,023	19,047	18,557
#1382829	LAUDER ESTEE COS INC	745 000	41,992	38,058	44,596
#1382829	LAWSON INC	304 000		21,135	20,549
#1382829	LEAR CORP	48 000		2,115	2,248
#1382944	LECG CORP	470 000			
#1382944	LENNAR CORP	48 000		1,829	1,856
#1382944	LENNOX INTL INC	65 000			
#1382944	LI & FUNG LTD	2,966 000	10,782	12,153	10,470
#1962661	LI & FUNG LTD	4,410 000	21,948		
#1962661	LIBERTY INTERACTIVE CORP	322 000	4,885	4,076	6,337
#1962661	LIBERTY MEDIA HLDG CORP	200 000			
#1382803	LIFE TECHNOLOGIES CORP	432 000	15,541		
#1382829	LIFE TECHNOLOGIES CORP	258 000			
#1382910	LIFE TECHNOLOGIES CORP				
#1382910	LILLY ELI & CO	392 000		15,874	19,333
#1382910	LILLY ELI & CO	278 000		14,562	13,711
#1382803	LIMITED BRANDS INC	183 000			
#1382811	LIMITED BRANDS INC	206 000			
#1382829	LIMITED BRANDS INC	457 000			
#1382811	LINCOLN NATL CORP IND	222 000			
#1382811	LINCOLN NATL CORP IND	322 000		8,162	8,340
#1382811	LINKEDIN CORP	119 000		13,039	13,664
#1382811	LINKEDIN CORP	276 000		30,029	31,690
#1382944	LIONS GATE ENTERTAINMENT CORP	175 000			
#1382944	LKQ CORP	542 000		9,189	11,436
#1382936	LKQ CORP	1,290 000	18,597	11,451	27,219
#1382894	LOCKHEED MARTIN CORP	682 000	65,743	59,034	62,942
#1962653	LOGITECH INTL SA	757 000			
#1382811	LORILLARD	163 000	17,707		
#1382811	LORILLARD INC	214 000	23,348		
#1382811	LORILLARD INC	23 000	2,416		
#1382811	LORILLARD INC	301 000		38,835	35,118
#1382803	LOWES COS INC				
#1382829	LOWES COS INC	822 000		28,877	29,197
#1962661	LPL INVT HLDGS INC	169 000	5,782	5,782	4,759
#1382829	LULULEMON ATHLETICA INC	113 000			
#1382829	LULULEMON ATHLETICA INC	289 000		18,410	22,030
#1962653	LULULEMON ATHLETICA INC	84 000			
#1962653	LULULEMON ATHLETICA INC	584 000		42,284	44,518
#1962653	LUMINEX CORP DEL	284 000		6,593	4,771
#1397017	LVMH MOET HENNESSY LOUIS VUITTON				
#1962653	LVMH MOET HENNESSY LOUIS VUITTON ADR	630 000	22,270	18,983	23,057
#1962653	LVMH MOET HENNESY LOUIS VUITTON	94 000		3,293	3,440
#1962653	LYONDELLBASELL INDUSTRIES NV	470 000		18,489	26,832
#1382803	LYONDELLBASELL INDUSTRIES NV CLA COM	413 000		17,004	23,578
#1382811	LYONDELLBASELL INDUSTRIES NV CLA COM	141 000			
#1382811	MACYS INC	595 000	26,277	15,892	23,217
#1382811	MACYS INC	268 000	7,283	6,516	10,457
#1382811	MACYS INC	360 000	21,356	10,482	14,047
#1382811	MAIDEN HLDGS LTD	562 000		4,935	5,165
#1962653	MAN GROUP PLC	2,415 000			
#1382803	MANPOWER INC				
#1382811	MANPOWER INC	115 000	5,530		
#1382803	MARATHON OIL CORP	760 000		23,984	23,302
#1382803	MARATHON PETE CORP	125 000		7,031	7,875
#1382803	MARATHON PETE CORP	429 000		25,018	27,027
#1382456	MARKET VECTORS NUCLEAR ENERGY ETF	7,500 000			
#1382456	MARKETAXESS HLDGS INC	248 000	4,791	5,520	8,754
#1382456	MARVELL TECHNOLOGY GROUP	256 000		2,924	1,859
#1382910	MARVELL TECHNOLOGY GROUP LTD				
#1962661	MASIMO CORP	408 000	7,934	10,745	8,572

#1962661	MASTERCARD INC	75 000	27,277	26,206	36,846
#1382894	MASTERCARD INC CL A COM	59 000			
#1382944	MATTHEWS INTL CORP	182 000	6,057	6,057	5,842
#1382944	MAXIM INTEGRATED PRODSINC	250 000		6,582	7,350
#1382936	MAXIMUS INC	524 000	10,946	7,333	24,466
#1382936	MAXWELL TECHNOLOGIES INC	524 000		8,889	4,349
#1382910	MCAFEE INC				
#1382829	MCDERMOTT INTL INC ISIN PA5800371096 PANAMA	439 000			
#1382803	MCDONALDS CORP				
#1382886	MCDONALDS CORP	618 000	34,298		
#1382894	MCDONALDS CORP	157 000			
#1382829	MEAD JOHNSON NUTRITION CO	226 000	16,986		
#1382829	MEAD JOHNSON NUTRITION CO	78 000		5,701	5,139
#1382803	MEDCO HLTH SOLUTIONS INC	93 000	4,621		
#1382829	MEDCO HLTH SOLUTIONS INC				
#1382829	MEDIOLANUM SPA	1,569 000		7,672	7,931
#1382910	MEDNAX INC				
#1382936	MEDNAX INC	248 000	18,488	11,193	19,721
#1382944	MEDNAX INC	63 000	2,284	2,433	5,010
#1382936	MEDTOX SCIENTIFIC INC	285 000	3,251		
#1382894	MEDTRONIC INC	773 000	27,195		
#1382894	MENTOR GRAPHICS CORP	455 000		7,145	7,744
#1382894	MERCADOLIBRE INC	128 000	6,755	8,308	10,054
#1382894	MERCK & CO				
#1382803	MERCK & CO INC	427 000	22,456	10,481	17,481
#1382829	MERCK & CO INC				
#1382944	MERIT MED SYS INC	526 000	6,876	6,876	7,311
#1382944	METHANEX CORP	148 000		4,285	4,717
#1382944	METLIFE INC	760 000	21,635	31,149	25,034
#1382829	METLIFE INC	343 000			
#1382894	METLIFE INC	999 000	47,175	47,175	32,907
#1382894	METLIFE INC	488 000		16,534	16,075
#1382894	MEXICHEM SAM DE CV	4,552 000		23,841	25,776
#1382894	MICHAEL KORS HLDGS LTD	758 000		31,783	38,681
#1382894	MICHELIN COMPAGNIE GENERALE	641 000		9,292	12,100
#1382910	MICRON TECHNOLOGY INC				
#1382910	MICROS SYS INC	323 000		13,627	13,708
#1382944	MICROSEMI CORP	145 000			
#1382829	MICROSOFT CORP	1,102 000	27,840		
#1382886	MICROSOFT CORP	2,420 000	66,770		
#1382829	MILLICOM INTL CELLULAR SA LUXEMBOURG				
#1397017	MITSUBISH UFJ FINL GROUP INC				
#1397017	MITSUBISHI CORP				
#1382951	MITSUBISHI UFJ FINL GROUP INC	2,999 000	48,721	16,034	16,255
#1382936	MITSUBISHI UFJ FINL GROUP INC	2,145 000	12,661	10,339	11,626
#1382936	MOBILE MINI INC	600 000	6,537	9,819	12,509
#1382811	MOLEX INC	341 000			
#1382803	MOLSON COORS BREWING CO	361 000			
#1382811	MOLSON COORS BREWING CO	74 000			
#1382803	MONSANTO CO	167 000		14,936	15,807
#1382803	MONSANTO CO	945 000		83,556	89,444
#1382803	MONSANTO CO NEW				
#1382829	MONSANTO CO NEW	372 000		31,397	35,210
#1382886	MONSANTO CO NEW	436 000		38,877	41,267
#1382886	MOODY'S CORP	413 000		18,571	20,782
#1382886	MOOG INC	189 000		7,086	7,755
#1382803	MORGAN STANLEY				
#1382829	MORGAN STANLEY	601 000			
#1382829	MOSAIC CO	69 000		3,718	3,907
#1382910	MOTOROLA INC				
#1382910	MOTOROLA SOLUTIONS INC	168 000		8,413	9,354
#1962661	MSC INDL DIRECT INC	170 000	17,225	11,902	12,815
#1962661	MSCI INC	560 000		19,766	17,354
#1382829	MULTICOM INTL CELLULAR SA LUXEMBORG	75 000			
#1382803	MURPHY OIL CORP	97 000			
#1382811	MURPHY OIL CORP	69 000			
#1382829	MURPHY OIL CORP	129 000			
#1382803	NABORS INDS INC				
#1382811	NABORS INDS INC				
#1382829	NABORS INDS INC	527 000	7,447		
#1382936	NAPCO SEC TECHNOLOGIES INC	540 000	1,721		
#1382936	NASDAQ OMX GROUP	181 000	4,517	5,012	4,523
#1382936	NATIONAL BANK HLDGS CORP	253 000		4,804	4,804
#1382936	NATIONAL INSTRS CORP	781 000	17,989	11,583	20,158
#1382829	NATIONAL OILWELL VARCO INC	319 000	19,507	19,658	21,804
#1382886	NATIONAL OILWELL VARCO INC				
#1382829	NATIONSTAR MTG HLDGS INC	160 000		2,924	4,957
#1382803	NAVISTAR INTL CORP NEW	207 000			
#1382811	NAVISTAR INTL CORP NEW	34 000			
#1382811	NCR CORP	1,066 000	9,070	20,410	27,162
#1382803	NCR CORP NEW	268 000	5,011	5,385	6,829

#1382936	NEOGEN CORP	367 000	8,287	5,181	16,632
#1382894	NESTLE S A	304 000	12,804	12,804	19,794
#1382951	NESTLE SA	332 000	29,048	16,208	21,617
#1397017	NESTLE SA				
#1962653	NESTLES SA	242 000	14,428	13,126	15,757
#1382944	NET 1 UEPS TECHNOLOGIES INC	447 000	5,793		
#1382910	NETAPP INC				
#1382910	NETEASE COM INC	648 000	31,777		
#1382944	NETGEAR INC	155 000			
#1382829	NETLOGIC MICROSYSTEMS INC	337 000			
#1382910	NETLOGIC MICROSYSTEMS INC				
#1382910	NEUSTAR INC	142 000	3,837	3,837	5,954
#1382910	NEUSTAR INC	156 000		6,221	6,541
#1382910	NEUTRAL TANDEM INC	140 000	2,537	2,537	360
#1962653	NEW ORIENTAL ED & TECHNOLOGY GROUP INC	94 000			
#1382811	NEWFIELD EXPL CO	154 000			
#1382811	NEWSCORP	920 000		21,738	23,469
#1397017	NEXEN INC				
#1382829	NII HLDGS INC	277 000			
#1382886	NIKE INC	500 000	30,767		
#1382894	NIKE INC				
#1382951	NINTENDO LTD	725 000	24,060		
#1382811	NOBLE CORP	82 000			
#1382894	NOBLE CORP	379 000			
#1382910	NOBLE CORP				
#1382910	NOBLE ENERGY INC	55 000	3,696	4,976	5,596
#1382951	NOKIA CORP				
#1397017	NOKIA CORP				
#1397017	NOMURA HLDGS INC				
#1382803	NORDSTROM INC	222 000	8,111		
#1382829	NORDSTROM INC	333 000			
#1382829	NORMA GROUP	130 000		3,433	3,599
#1382811	NORTHEAST UTILS	268 000			
#1382829	NORTHERN TR CORP	108 000			
#1382894	NORTHROP GRUMMAN CORP	216 000	16,515	10,255	14,597
#1382894	NORTROP GRUMMAN CORP	311 000		21,004	21,017
#1962653	NOVARTIS A G	279 000	20,714	16,427	17,661
#1382951	NOVARTIS AG	448 000	30,574	21,741	28,358
#1382951	NOVELLUS SYS INC	66 000	2,661		
#1382829	NOVELLUS SYS INC				
#1962653	NOVO-NORDISK A S	129 000	16,447	13,016	21,054
#1382951	NTT DOCOMO INC SPONS ADR JAPAN	815 000	20,931	13,539	11,744
#1382944	NU SKIN ENTERPRISES INC	121 000	1,597	1,597	4,483
#1382811	NUANCE COMMUNICATIONS INC	89 000		1,954	1,986
#1382944	NUCOR CORP	135 000	6,378		
#1382944	NUSKIN ENTERPRISES INC	198 000		8,787	7,336
#1382944	NVIDIA CORP	717 000		9,917	8,790
#1382944	NVIDIA CORP	249 000		3,648	3,053
#1382803	OCCIDENTAL PETE CORP DEL	363 000	25,399		
#1382829	OCCIDENTAL PETE CORP DEL	236 000	19,905		
#1382829	OCCIDENTAL PETE CORP DEL	313 000	23,102	30,929	23,979
#1382829	OCCIDENTAL PETE CORP DEL	357 000		27,568	27,350
#1382944	OCEANEERING INTL INC	120 000	1,854	2,009	6,455
#1382944	OIL CO LUKOIL	143 000		9,091	9,363
#1382944	OIL STS INTL INC	102 000		7,111	7,297
#1382803	OMNICOM GROUP INC	257 000			
#1382803	OMNICOM GROUP INC	193 000		9,947	9,642
#1382944	ON ASSIGNMENT INC	405 000	2,197	2,600	8,213
#1962661	ON SEMICONDUCTOR CORP	1,561 000	12,150	12,150	11,005
#1962661	ON SEMICONDUCTOR CORP	1,160 000			
#1962661	ONYX PHARMECEUTICALS INC	179 000		14,296	13,520
#1382944	OPTIONSXPRESS HLDGS INC	250 000			
#1382886	ORACLE	1,540 000	41,770		
#1382829	ORACLE CORP	1,514 000	42,795	48,383	50,446
#1382894	ORACLE CORP	901 000	37,169	17,932	30,021
#1382894	ORACLE CORP	838 000		26,842	27,922
#1382944	ORBITAL SCIENCES CORP	309 000	3,688	4,605	4,255
#1382803	O'REILLY AUTOMOTIVE INC				
#1382811	O'REILLY AUTOMOTIVE INC				
#1382944	ORIENTAL FINL GROUP INC PUERTO RICO	331 000	4,204	4,249	4,419
#1382829	OWEN ILL INC				
#1382944	OWENS CORNING INC	181 000	6,637		
#1382944	PACCAR INC	184 000	9,703		
#1382944	PACCAR INC	51 000		2,071	2,306
#1382944	PACKAGING CORP	119 000		4,284	4,578
#1382829	PACKAGING CORP AMER	482 000			
#1382910	PALL CORP	314 000	18,726	16,538	18,922
#1382910	PANERA BREAD CO				
#1382944	PARAMETRIC TECHNOLOGY CORP	390 000			
#1382944	PAREXEL INTL CORP	139 000	1,655	1,655	4,113
#1382944	PARKER HANNIFIN CORP	44 000		1,327	3,743

#1382811	PARKER HANNIFIN CORP	79 000	2,669		
#1382829	PARKER HANNIFIN CORP	241 000	19,877		
#1382910	PARKER HANNIFIN CORP				
#1382910	PARKER HANNIFIN CORP	126 000		10,362	10,718
#1382910	PATTERSON-UTI ENERGY INC	221 000		3,866	4,117
#1382811	PEABODY ENERGY CORP	191 000	1,887	4,517	5,083
#1382829	PEABODY ENERGY CORP	268 000			
#1382910	PEABODY ENERGY CORP				
#1382910	PEARSON PLC	579 000		10,931	11,314
#1382910	PEGASYSTEMS INC	252 000	17,436	11,646	5,715
#1382803	PENNEY JC CO INC				
#1382811	PENNEY JC CO INC				
#1382829	PENNEY JC CO INC				
#1382910	PENSKE AUTOMOTIVE GROUP INC				
#1382910	PENSKE AUTOMOTIVE GROUP INC	204 000		5,959	6,138
#1382811	PEOPLES UTD FINL INC	496 000	6,980	6,980	5,997
#1382811	PEOPLES UTD FINL INC	271 000	2,959	3,569	3,276
#1382829	PEPSICO INC				
#1382886	PEPSICO INC	521 000	36,301		
#1382894	PEPSICO INC	251 000	15,865		
#1382894	PERRIGO CO	489 000		54,129	50,871
#1382910	PETROHAWK ENERGY CORP				
#1382886	PETROLEO BRASILEIRO SA PETROBR	445 000			
#1397017	PETROLEO BRASILEIRO SA PETROBR				
#1382951	PETROLEO BRASILEIRO SA PETROBR SPONS ADR BRAZIL	707 000	34,072	22,349	13,765
#1382803	PFIZER INC	2,270 000	32,506	45,887	56,930
#1382829	PFIZER INC				
#1382894	PFIZER INC	2,324 000	29,698	37,021	58,284
#1382894	PFIZER INC	607 000		15,134	15,223
#1382803	PG&E CORP	558 000	20,369	23,634	22,420
#1382811	PG&E CORP				
#1382894	PG&E CORP	542 000			
#1382803	PHILIP MORRIS INTL INC	241 000	19,127	14,093	20,157
#1382829	PHILIP MORRIS INTL INC	166 000	29,040	7,152	13,884
#1382894	PHILIP MORRIS INTL INC	751 000	38,065	36,098	62,814
#1382894	PINNACLE WEST CAP AORP	254 000		13,495	12,949
#1382894	PIONEER NAT RES CO	192 000		20,145	20,465
#1382886	PIONEER NAT RES CO	300 000	34,089	17,829	31,977
#1382910	PIONEER NAT RES CO				
#1382910	PLATINUM UNDERWRITERS HLDGS LTD	61 000	2,596	2,682	2,806
#1382803	PNC FINL SVCS GROUP INC	398 000	24,974		
#1382803	PNC FINL SVCS GROUP INC	300 000	24,100	17,112	17,493
#1382803	PNC FINL SVCS GROUP INC	393 000		22,604	22,916
#1382803	POHJOLA BK PLC	596 000		8,293	8,856
#1382803	POLARIS INDS INC	36 000		3,027	3,029
#1382886	POLO RALPH LAUREN CORP	197 000			
#1382944	POLYPORE INTL INC				
#1382936	PORTFOLIO RECOVERY ASSOCS INC	211 000	9,929	6,225	22,547
#1382803	POTASH CORP SASK INC	39 000			
#1962653	POTASH CORP SASK INC	312 000	15,143	15,143	12,695
#1962661	POTASH XORP SASK INC	331 000	12,751	15,613	13,468
#1382936	POWER INTEGRATIONS INC	338 000	11,836	7,751	11,360
#1382456	POWERSHARES WATER RESOURCES PORT	8,380 000	164,316	134,562	173,885
#1382456	POWERSHARES WILDERHILL CLEAN ENERGY PORT	26,500 000			
#1382456	PPG INDS INC	197 000	17,965	15,844	26,664
#1382894	PPG INDS INC	223 000	22,460	13,117	30,183
#1382894	PPL CORP	215 000		6,195	6,155
#1382894	PPL CORP	503 000		14,597	14,401
#1382894	PRADA SPA	2,055 000		17,913	19,607
#1382894	PRAXAIR INC	298 000	29,297		
#1382886	PRAXAIR INC	440 000	36,968		
#1382829	PRECISION CASTPARTS CORP	105 000		19,242	19,889
#1382829	PRECISION CASTPARTS CORP	125 000		20,629	23,678
#1962661	PRECISION CASTPARTS CORP	95 000	12,917	12,917	17,995
#1962661	PRESTIGE BRANDS HLDGS INC	130 000		1,925	2,604
#1962661	PRICE T ROWE GROUP	145 000	7,902	7,902	9,442
#1382829	PRICE T ROWE GROUP INC	237 000			
#1382886	PRICE T ROWE GROUP INC	635 000			
#1382910	PRICE T ROWE GROUP INC				
#1382829	PRICELINE COM INC	35 000	15,677		
#1382886	PRICELINE COM INC	87 000	5,824	2,878	26,677
#1382910	PRICELINE COM INC				
#1382910	PRICELINE COM INC	97 000		61,902	60,178
#1382944	PRIVATEBANCORP INC	345 000	6,783	5,165	5,285
#1382803	PROCTER & GAMBLE CO	146 000		9,878	9,912
#1382829	PROCTER & GAMBLE CO	351 000		24,478	23,829
#1382886	PROCTER & GAMBLE CO				
#1382803	PRUDENTIAL FINL INC	460 000		27,126	24,532
#1382811	PRUDENTIAL FINL INC				
#1382829	PRUDENTIAL FINL INC				
#1382894	PRUDENTIAL FINL INC	352 000	16,431	16,431	18,772

#1382944	PSYCHIATRIC SOLUTIONS INC				
#1382944	PT BK MANDIRI	21,448 000		18,682	18,026
#1382944	PUBLIC SVC ENTERPRISE GROUP	738 000		22,512	22,583
#1382811	PUBLIC SVC ENTERPRISE GROUP	302 000	9,468		
#1382894	PUBLIC SVC ENTERPRISE GROUP	275 000			
#1962653	PUBLICIS S A NEW	934 000	11,721	11,722	13,930
#1382829	QUALCOMM INC	837 000	42,296	35,686	51,776
#1382886	QUALCOMM INC	948 000		58,806	58,643
#1382886	QUALCOMM INC	658 000		40,434	40,704
#1382886	QUALCOMM INC	1,242 000		75,939	76,830
#1382936	QUALITY SYS INC	320 000	9,527		
#1382936	QUEBECOR INC	647 000		24,238	25,430
#1382936	QUEST DIAGNOSTICS INC	113 000	6,394		
#1382811	QUEST DIAGNOSTICS INC	67 000	3,834		
#1382829	QUEST DIAGNOSTICS INC				
#1382811	QUESTAR CORP	416 000	7,494	7,494	8,220
#1382811	RADIOSHACK CORP	294 000	2,710	3,258	623
#1382811	RALCORP HLDGS INC	67 000	5,338		
#1382811	RALPH LAUREN CORP	172 000	19,207	16,769	25,786
#1382811	RANGE RES CORP	61 000	2,737	3,041	3,833
#1382811	RAYMOND JAMES FINANCIAL INC	168 000	4,532	4,532	6,473
#1382811	RAYTHEON CO	374 000		19,372	21,527
#1397017	RECKITT BENCKISER GROUP PLC				
#1962653	RECKITT BENECKISER BROUP PLC	1,379 000	21,039	14,757	17,530
#1382886	RED HAT INC	601 000			
#1382951	REED ELSEVIER PLC	374 000	20,693	11,906	15,723
#1397017	REED ELSEVIER PLC				
#1382811	REINSURANCE GROUP AMER INC	129 000	6,650	4,668	6,904
#1382811	REINSURANCE GROUP AMER INC	163 000		8,549	8,724
#1382829	REPUBLIC SVCS INC				
#1382936	RESOURCES CONNECTION INC	875 000	14,007		
#1397017	RICOH LTD				
#1397017	RIO TINTO	263 000		13,877	15,010
#1382936	RITCHIE BROS AUCTIONEERS INC	715 000	23,278	15,369	14,936
#1962661	RITCHIE BROS AUCTIONEERS INC	478 000	9,904	9,904	9,985
#1382951	ROCHE HLDG LTD	430 000	36,063	19,080	21,609
#1397017	ROCHE HLDG LTD				
#1397017	ROCKWELL AUTOMATION INC	258 000	24,318	20,420	21,669
#1397017	ROCKWELL AUTOMATION INC	499 000		40,345	41,911
#1397017	ROGERS COMMUNICATIONS INC	175 000		7,818	7,966
#1397017	ROGERS CORP	46 000		1,829	2,284
#1382936	ROLLINS INC	1,168 000	19,470	12,976	25,743
#1962661	ROPER INDS INC NEW	160 000	14,712	11,262	17,837
#1382944	ROSETTA RES INC	130 000	1,687	1,567	5,892
#1382829	ROVI CORP	168 000			
#1382944	ROVI CORP	137 000	943	3,425	2,114
#1382944	ROWAN COS INC	141 000	4,679		
#1382944	ROYAL & SUN ALLIANCE GROUP PLC	5,694 000		11,000	11,625
#1382944	ROYAL BK SCOTLAND GROUP PLC	763 000		7,791	8,233
#1382951	ROYAL DUTCH SHELL PLC	280 000	34,712	18,339	19,306
#1397017	ROYAL DUTCH SHELL PLC				
#1397017	ROYAL KPN NV				
#1382936	RUDOLPH TECHNOLOGIES INC				
#1962661	RYANAIR HLDGS PLC	314 000	10,371	10,371	10,764
#1962661	RYANAIR HLDGS PLC	315 000			
#1962661	RYDER SYS INC	113 000	6,131	6,131	5,642
#1382910	RYDER SYS INC				
#1962653	SABMILLER PLD	193 000	6,311	6,311	8,863
#1962661	SAFEWAY INC	1,199 000	12,667	25,418	21,690
#1962661	SAFEWAY INC	156 000	3,329		
#1382829	SALESFORCE COM INC	168 000	18,788	25,827	28,241
#1382910	SALESFORCE COM INC				
#1397017	SANOFI AVENTIS				
#1382951	SANOFI-AVENTIS	417 000	35,591	14,916	19,757
#1382886	SAP AG				
#1962653	SAP AG	244 000	18,556	12,528	19,613
#1382951	SAP AKTIENGESELLSCHAFT	279 000	22,434	13,607	22,426
#1382951	SARA LEE CORP	285 000	4,878		
#1382910	SBA COMMUNICATIONS CORP				
#1382910	SBERBANK RUSSIA	645 000		6,855	7,850
#1382910	SCANA CORP	198 000	7,713		
#1382886	SCHEIN HENRY INC	584 000	36,516	33,011	46,965
#1962661	SCHEIN HENRY INC	194 000	11,719	11,719	15,601
#1962661	SCHLEMBERGER LTD	964 000		67,311	66,804
#1382829	SCHLUMBERGER LTD				
#1382886	SCHLUMBERGER LTD	571 000	41,014	46,611	39,570
#1382886	SCHLUMBERGER LTD	198 000		13,881	13,721
#1962653	SCHLUMBERGER LTD NETHERLANDS	269 000	17,282	17,282	18,641
#1962653	SCHNEIDER ELEC SA	1,290 000	25,202	15,800	18,651
#1382944	SCHOOL SPECIALTY INC	124 000	2,446	2,473	118
#1382944	SCIQUEST INC	591 000	8,471	9,032	9,373

#1382944	SCOR SE	1,657 000		44,603	44,587
#1382910	SEAGATE TECHNOLOGY				
#1382910	SECOM LTD	1,163 000	22,162	13,783	14,577
#1382803	SEMPRA ENERGY	351 000	18,929		
#1382811	SEMPRA ENERGY	145 000	7,469		
#1382936	SEMTECH CORP	734 000	14,644	9,714	21,249
#1382936	SENSATA TECH HLDG NV	620 000	13,194	18,980	20,138
#1382936	SERVICENOW INC	296 000		9,909	8,889
#1382936	SHERRITT INTL CORP	2,018 000		10,371	11,512
#1382894	SHERWIN WILLIAMS CO				
#1382894	SHIP HEALTHCARE HOLDINGS INC	554 000		17,078	14,705
#1382894	SIEMENS A G	114 000	18,509	12,146	12,480
#1397017	SIEMENS AG				
#1397017	SIEMENS AG	234 000		24,593	25,359
#1382944	SIGNATURE BK NEW YORK NY	52 000	1,883	1,883	3,710
#1382944	SIGNET JEWELERS LTD	64 000		3,240	3,418
#1382944	SILGAN HOLDINGS INC	44 000	991	1,033	1,828
#1382829	SKYWORKS SOLUTIONS INC	398 000		11,027	8,079
#1382944	SLM CORP	443 000		6,968	7,589
#1382944	SM ENERGY CO	48 000		2,849	2,506
#1962653	SMITH & NEPHEW PLC	200 000			
#1397017	SMITH & NEPHEW PLC				
#1382936	SMITH INTL INC				
#1382811	SMUCKER J M CO	57 000			
#1382803	SMUCKER JM CO				
#1382951	SOCIETE GENERALE FRANCE	1,805 000			
#1382951	SOLAR CAP LTD	99 000	2,054	2,435	2,367
#1382951	SOLERA HLDSGS INC	464 000	12,623	21,651	24,810
#1382944	SONIC SOLUTIONS	435 000			
#1382944	SONICWALLINC				
#1962653	SOUTHERN COPPER CORP	162 000	3,419	5,162	6,133
#1962653	SOUTHWEST AIRLS CO	673 000		7,063	6,892
#1382944	SOUTHWEST BANCORP INC	230 000			
#1382944	SOUTHWESTERN ENERGY CO	134 000		4,594	4,477
#1382829	SOUTHWESTERN ENERGY CO	557 000	21,594		
#1382886	SOUTHWESTERN ENERGY CO				
#1382811	SPECTRA ENERGY GROUP	393 000	9,026		
#1382811	SPERBANK RUSSIA	969 000	10,474		
#1382811	SPIRIT AEROSYSTEMS HLDGS INC	281 000			
#1382811	SPRINT NEXTEL CORP	1,759 000		6,232	9,974
#1382811	SPS COMM INC	369 000	9,778	6,439	13,753
#1382829	ST JUDE MED INC	395 000	14,950		
#1382894	ST JUDE MED INC	617 000	8,927	22,972	22,298
#1962661	ST JUDE MED INC	395 000	14,826	15,402	14,275
#1962661	ST JUDE MED INC	291 000		10,467	10,517
#1382944	STAGE STORES INC	236 000	3,004	2,595	5,848
#1382944	STAGE STORES INC	208 000		5,208	5,154
#1382811	STANLEY BLACK & DECKER INC	64 000	5,451	3,890	4,734
#1382894	STANLEY BLACK & DECKER INC	307 000	21,811	16,556	22,709
#1382811	STANLEY WKS				
#1382829	STAPLES INC				
#1382829	STAPLES INC	302 000			
#1382829	STARBUCKS CORP	1,317 000		68,716	70,631
#1382829	STARBUCKS CORP	652 000	11,588		
#1382811	STARWOOD HOTELS & RESORTS	31 000	400		
#1382829	STARWOOD HOTELS & RESORTS				
#1382829	STATE STR CORP				
#1382886	STATE STR CORP				
#1382894	STATE STR CORP				
#1382894	STEEL DYNAMICS INC	360 000		5,727	4,943
#1382829	STEEL DYNAMICS INC				
#1382944	STERLING BANSHARES INC	183 000		3,630	3,825
#1382944	STEWART INFORMATION SVCS CORP	305 000			
#1382936	STRATASYS INC	236 000	3,857	17,230	18,915
#1382829	SUCCESSFACTORS INC	426 000			
#1397017	SUMITOMO MITSUI FINL GROUP INC				
#1397017	SUNCOR ENERGY INC				
#1397017	SUNCOR ENERGY INC	501 000		16,828	16,523
#1397017	SUNTRUST BKS INC	703 000		19,403	19,930
#1397017	SUPERIOR ENERGY SVCS INC	106 000	4,185	4,185	2,196
#1382803	SVB FINL GROUP	237 000	11,140		
#1382811	SVB FINL GROUP	71 000	1,365	1,114	3,974
#1382803	SWATCH GROUP AG	535 000	8,171	10,328	13,478
#1382910	SWIFT ENERGY CO				
#1397017	SWISS REINS CO				
#1382803	SWS GROUP INC	432 000	2,610		
#1962661	SYMANTEC CORP	681 000			
#1397017	SYMRISE AG				
#1382951	SYNGENTA AG	247 000	16,412	8,529	19,958
#1382951	SYNGENTA AG	115 000		7,837	9,292
#1382944	SYNIVERSE HLDGS INC	355 000			

#1382944	SYNOPSIS INC	144 000		4,678	4,584
#1382811	SYNOPSYS INC				
#1382811	TAIWAIN SEMICONDUCTOR MFG LTD	345 000		5,745	5,920
#1382811	TAIWAN SEMICONDUCTOR MFG LTD	508 000		6,802	8,717
#1397017	TAIWAN SIMICONDUCTOR MFG LTD				
#1397017	TAMBANG BATUBARA BUKIT	2,466 000		4,069	3,864
#1382803	TARGET CORP	498 000			
#1382829	TARGET CORP	322 000	23,871	20,692	19,053
#1382829	TARGET CORP	487 000	37,476	25,876	28,816
#1382811	TCF FINL CORP				
#1382811	TD AMERITRADE HLDG CORP	214 000	3,885	3,885	3,597
#1382811	TE CONNECTIVITY LTD	467 000	13,997		
#1382811	TE CONNECTIVITY LTD	484 000	14,175	15,473	17,966
#1382811	TE CONNECTIVITY LTD	458 000		16,096	17,001
#1382936	TECHNE CORP	230 000	14,264	14,271	15,718
#1382811	TECHNE CORP	106 000	6,665	6,665	7,244
#1397017	TECK RESOURCES LTD				
#1382936	TECK RESOURCES LTD	217 000	10,644		
#1382811	TELEFLEX INC	85 000	5,762	4,545	6,061
#1382811	TELEFONICA BRASIL SA	95 000		2,139	2,286
#1962653	TELEFONICA S A	524 000	14,209		
#1382951	TELEFONICA SA	300 000			
#1382936	TELEVENT GIT SA	335 000			
#1962653	TENCENT HLDGS LTD	523 000	13,548	11,871	16,810
#1382811	TENNECO INC	155 000	5,564	5,564	5,442
#1382811	TENNECO INC	143 000		4,574	5,021
#1382829	TERADATA CORP	258 000	11,247	8,148	15,968
#1382829	TERADATA CORP	167 000		10,333	10,336
#1382829	TERADATA CORP	878 000		54,993	54,339
#1382829	TEREX CORP NEW	55 000		1,338	1,546
#1382829	TEREX CORP NEW	374 000		9,204	10,513
#1382829	TESCO PLC	1,163 000	29,084	21,259	19,056
#1397017	TESCO PLC				
#1962653	TESCO PLC	914 000	18,681		
#1962653	TESORO CORP	471 000		13,613	20,748
#1962653	TEVA PHARMACEUTICAL	496 000	24,512		
#1962653	TEVA PHARMACEUTICAL INDS LTD	364 000	23,906	19,279	13,592
#1382951	TEVA PHARMACEUTICAL INDS LTD ADR ISRAEL	293 000	23,767	15,107	10,941
#1962653	TEVE PHARMACEUTICAL INDS LTD	448 000			
#1382944	TEXAS CAP BANCSHARES INC	29 000	1,666	417	1,300
#1382829	TEXAS INSTRS INC	881 000	20,750		
#1382886	TEXAS INSTRS INC	948 000	27,318		
#1382886	TEXTAINER GROUP HLDGS LTD	148 000		4,548	4,656
#1962653	TEXTRON INC	185 000	9,254		
#1962653	TGS NOPEC GEOPHYSICAL CO ASA	234 000		7,545	7,631
#1382803	THERMO FISHER SCIENTIFIC CORP	345 000	16,589		
#1382886	THERMO FISHER SCIENTIFIC CORP	455 000	26,165	23,222	29,020
#1962661	THERMO FISHER SCIENTIFIC CORP	202 000	10,148	10,148	12,884
#1382829	THERMO FISHER SCIENTIFIC CORP	436 000		25,356	27,808
#1382829	THERMO FISHER SCIENTIFIC GROUP	341 000	17,994	17,994	21,749
#1382829	TIANNENG POWER INTL LTD	20,926 000		13,709	13,445
#1382829	TIME WARNER CABLE INC	348 000		33,404	33,822
#1382829	TIMKEN CO	106 000		4,588	5,070
#1382829	TITAN INTL INC	114 000		2,355	2,476
#1382829	TJX COS INC NEW	501 000	27,067		
#1382910	TJX COS INC NEW				
#1382910	TJX COS INC NEW	539 000		22,937	22,881
#1382951	TNT NV	1,009 000			
#1397017	TNT NV				
#1397017	TOKIO MARINE HLDGS INC				
#1397017	TOMKINS PLC				
#1397017	TORONTO DOMINION BK ONTARIO	401 000		33,242	33,816
#1382894	TOTAL S A				
#1382951	TOTAL SA	335 000	36,276	23,174	17,423
#1397017	TOTAL SA				
#1397017	TOTAL SA	17 000		869	874
#1397017	TOWER GRP INC	75 000	1,842	1,962	1,334
#1397017	TOWERS WATSON & CO	41 000		2,275	2,305
#1962653	TOYOTA MOTOR CORP	226 000	17,723	16,209	21,075
#1962653	TRACTOR SUPPLY CO	597 000		55,456	52,751
#1962653	TRANSDIGM GROUP INC	52 000		7,102	7,091
#1382803	TRANSOCEAN LTD				
#1382829	TRANSOCEAN LTD				
#1382894	TRAVELERS COS INC	463 000	21,288	21,288	33,252
#1382894	TRIMBLE NAVIGATION LTD	363 000		20,049	21,700
#1962661	TRIMBLE NAVIGATION LTD	247 000			
#1962661	TRINITY INDS INC	132 000		4,364	4,728
#1962661	TRIP ADVISOR	342 500			
#1962661	TRIP ADVISOR INC	119 000			
#1962661	TRIP ADVISOR INC	58 000			
#1382910	TRW AUTOMOTIVE HLDGS CORP				

#1382910	TRW AUTOMOTIVE HLDGS CORP	12 000		595	643
#1382910	TRYG A/S	206 000		14,283	15,525
#1382910	TULLOW OIL PLC	809 000		7,922	8,291
#1962653	TURKIYE GARANTI BANKASI A S	1,621 000	17,219	9,798	8,411
#1382804	TYCO ELECTRONICS LTD	72 000		1,956	2,106
#1962661	TYCO ELECTRONICS LTD	349 000			
#1382829	TYCO INTL LTD	915 000	37,599	22,655	26,764
#1382829	TYCO INTL LTD	821 000	14,326	22,038	24,014
#1382829	TYCO INTL LTD	20 000		566	585
#1382951	UBS AG	1,846 000			
#1397017	UBS AG				
#1382936	ULTIMATE SOFTWARE GROUP INC	353 000	14,658	7,694	33,327
#1962661	ULTRA PETE CORP	204 000	8,229	8,229	3,699
#1962661	UNIFIRST CORP MASS	46 000		3,291	3,373
#1382951	UNILEVER PLC	584 000	34,534	19,392	22,612
#1382829	UNION PAC CORP	206 000	19,309		
#1382886	UNION PAC CORP	329 000	34,356	20,200	41,362
#1382886	UNION PAC CORP	328 000		40,749	41,236
#1382886	UNION PAC CORP	582 000		72,300	73,169
#1382886	UNITED INTERNET AG REG SHARE	664 000		13,924	14,278
#1382936	UNITED NAT FOODS INC	393 000	9,984	6,296	21,061
#1382803	UNITED PARCEL SVC INC	261 000	18,627		
#1382829	UNITED PARCEL SVC INC	376 000			
#1382829	UNITED PARCEL SVC INC	280 000		21,735	20,644
#1382829	UNITED RENTALS INC	71 000		3,022	3,232
#1382803	UNITED STS STL CORP				
#1382811	UNITED STS STL CORP	77 000	3,247		
#1382803	UNITED TECHNOLOGIES CORP	316 000	20,563		
#1382829	UNITED TECHNOLOGIES CORP	393 000			
#1382829	UNITED TECHNOLOGIES CORP	497 000		37,815	40,759
#1382894	UNITED TECHNOLOGIES CORP	349 000	31,460	24,254	28,621
#1382894	UNIVERSAL ROBINA CORP	13,139 000		24,789	26,830
#1382936	UNIVERSAL TECHNICAL INST INC	285 000			
#1382936	UNUM GROUP	422 000		8,709	8,786
#1382936	URBAN OUTFITTERS INC	309 000		11,560	12,162
#1382936	URBAN OUTFITTERS INC	551 000		19,744	21,687
#1382910	URBAN OUTFITTERS INC				
#1382944	URS CORP NEW	156 000	4,527	4,846	6,125
#1382803	US BANCORP DEL	138 000	18,639	1,834	4,408
#1382944	US BANCORP DEL	1,114 000		36,545	35,582
#1382936	USANA HEALTH SCIENCES INC	125 000			
#1962661	VALEANT PHARMACEUTICALS INTL INC	177 000	5,449	5,449	10,579
#1382936	VALERO ENERGY CORP	122 000	2,770		
#1382936	VALERO ENERGY CORP NEW	812 000		22,896	27,705
#1382936	VALIDUS HLDGS LTD	244 000		8,498	8,438
#1382944	VALIDUS HLDGS LTD	102 000			
#1382944	VALOR CO LTD	1,404 000		22,061	22,051
#1382829	VARIAN MED SYS INC	199 000			
#1382886	VARIAN MED SYS INC	414 000	37,468	22,235	29,079
#1962661	VARIAN MED SYS INC	322 000	15,921	19,653	22,617
#1382829	VARIAN SEMICONDUCTOR EQUIPMENT	243 000			
#1382944	VARIAN SEMICONDUCTOR EQUIPMENT	125 000			
#1382944	VCA ANTECH INC	189 000		4,499	3,978
#1382811	VERIGY LTD				
#1382936	VERINT SYS INC	353 000	5,811	3,402	10,364
#1962661	VERISK ANALYTICS INC	571 000	18,006	17,171	29,104
#1382936	VERIZON COMMUNICATIONS INC	436 000		18,507	18,866
#1962661	VERTEX PHARMACEUTICALS	115 000	4,029	5,017	4,819
#1382829	VERTEX PHARMACEUTICALS INC	196 000	9,038	6,635	8,212
#1382829	VERTEX PHARMECEUTICALS INC	728 000		31,557	30,503
#1962653	VESTAS WIND SYS A/S UTD KINGDOM	734 000			
#1962653	VF CORP	128 000		20,541	19,324
#1382829	VIACOM INC	521 000	17,140		
#1382829	VIACOM INC	373 000	22,639	16,111	19,672
#1382886	VIACOM INC	291 000	12,339		
#1382829	VISA INC				
#1382886	VISA INC	221 000			
#1382886	VISA INC	607 000		89,163	92,009
#1962661	VISTAPRINT NV	449 000	16,641	16,641	14,754
#1962661	VMWARE INC	271 000		30,120	25,512
#1382894	VODAFONE GROUP PLC	797 000	13,694	19,616	20,076
#1382951	VODAFONE GROUP PLC	483 000		12,278	12,167
#1397017	VODAFONE GROUP PLC				
#1962661	VODAFONE GROUP PLC	268 000	3,347	7,175	6,751
#1962661	VOLKSWAGEN AG	36 000		7,321	7,725
#1962653	VOLKSWAGON A G	311 000	7,915		
#1382829	WAL MART STORES INC	713 000		44,802	48,648
#1382886	WAL MART STORES INC	419 000			
#1382829	WALGREEN	246 000		8,846	9,104
#1382829	WALGREEN CO	821 000		29,614	30,385
#1382894	WALGREEN CO	358 000			

#1382829	WALGREENS CO				
#1962653	WALMART DE MEXICO S A B DE CV	300 000	10,774	7,770	9,744
#1382803	WAL-MART STORES INC				
#1382803	WAL-MART STORES INC	365 000		25,791	24,904
#1382829	WALTER ENERGY INC				
#1382829	WATERS CORP	166 000			
#1962661	WATERS CORP	100 000	7,634	7,634	8,712
#1382803	WATSON PHARMACEUTICALS INC	185 000	7,982		
#1382811	WATSON PHARMACEUTICALS INC	85 000	2,461	4,583	7,310
#1382803	WATSON PHARMACEUTICALS INC	367 000	19,036	24,284	31,562
#1382811	WEATHERFORD INTL LTD	211 000			
#1382803	WELLS FARGO & CO	890 000	41,413	24,576	30,420
#1382803	WELLS FARGO & CO	737 000		25,550	25,191
#1382894	WELLS FARGO & CO	476 000		16,040	16,270
#1382894	WELLS FARGO & CO	634 000		21,440	21,670
#1382894	WESTAR ENERGY INC	262 000		7,583	7,498
#1382894	WESTERN DIGITAL CORP	356 000		14,975	15,126
#1382886	WESTERN DIGITAL CORP				
#1382803	WESTERN UNION CO				
#1382811	WESTERN UNION CO				
#1382811	WESTERN UNION CO	1,350 000		24,981	18,374
#1382811	WESTLAKE CHEM CORP	50 000	2,281		
#1397017	WESTPAC BKG CORP				
#1397017	WEYERHAEUSER CO	266 000	1,790	5,246	7,400
#1397017	WHITING PETE CORP	78 000	3,214	4,310	3,383
#1382829	WHOLE FOODS MKT INC	175 000	6,985		
#1382944	WILEY JOHN & SONS INC	103 000	3,237	3,237	4,010
#1382803	WILLIAMS COS INC DEL	522 000	12,791		
#1382811	WILLIAMS COS INC DEL				
#1382811	WILLIAMS SONOMA INC	521 000		19,779	22,804
#1382811	WISCONSIN ENERGY CORP	329 000	7,597		
#1382811	WISDOMTREE EMERGING MKTS	3,405 000		179,971	194,732
#1962661	WORLD FUEL SVCS CORP	275 000	7,382	10,250	11,322
#1397017	WPP PLC				
#1382951	WPP PLC ADR COM JERSEY	224 000	27,438	11,963	16,330
#1382894	WYETH				
#1382803	XCEL ENERGY INC	624 000	13,460		
#1382803	XILINIX INC	321 000		10,493	11,511
#1382886	XILINX INC				
#1382829	XL CAP LTD				
#1382811	XL GROUP PLC	176 000	6,020	3,843	4,411
#1382811	YAHOO INC	603 000		11,301	12,000
#1382811	YANDEX NV	366 000	7,958	10,309	7,884
#1382811	YUM BRANDS INC	174 000		12,386	11,554
#1382811	YUM BRANDS INC	370 000		24,585	24,568
#1382811	YUM BRANDS INC	166 000		11,096	11,022
#1382811	ZHONGPIN INC	2,228 000		26,674	28,608
#1382803	ZIMMER HLDGS INC	159 000			
#1382811	ZIMMER HLDGS INC	65 000		4,307	4,333
#1382803	ZIMMER HLDGS INC	215 000		13,570	14,332
#1382803	ZIONS BANCORPORATION				
#1382811	ZIONS BANCORPORATION				
#1382936	ZOLTEK COS INC				
#1382936	ZOOMLIO HEAVY INDUSTRY SCIENCE	21,978 000		30,807	32,382
	TOTAL TO LINE 10B		10,719,573	14,979,821	17,095,754

ATTACHMENT 10

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED	3,370,943.	3,591,939.
TOTALS	3,370,943.	3,591,939.

	DESCRIPTION	SHARES/ UNITS	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
#1382969	AES CORP	15,000.000	15,388	17,738	19,635
#1382969	AFFINION GROUP INC CO GTD	11,000 000		9,673	8,388
#1382969	AIRCASTLE	10,000 000		10,400	10,700
#1382969	ALLIANT TECHSYSTEMS INC GO GTD	18,000 000	16,799	18,939	19,778
#1382969	ALLY FINL INC	7,000 000	7,945	7,945	8,575
#1382969	AMERICAN GEN FIN CORP	9,000 000	5,310		
#1382969	AMERICAN GEN FIN CORP	17,000 000			
#1382969	AMERICAN REAL ESTATE PARTNERS				
#1382969	AMERISTAR CASINOS INC	9,000 000		9,855	9,754
#1382969	ARCH WESTN FIN LLC				
#1382969	AUTONATION INC DEL	15,000 000	16,460	15,150	16,106
#1382969	AVIS BUDGET CAR RENT	9,000 000		9,960	9,945
#1382969	BALL CORP	10,000 000	7,880	10,000	10,825
#1382969	BALL CORP	7,000 000	7,105		
#1382969	BIOMET INC	5,000 000			
#1382969	CASE CORP	8,000 000	8,228	8,228	9,000
#1382969	CCO HLDGS LLC	10,000 000	7,890	9,980	10,788
#1382969	CCO HLDGS LLC	15,000.000	15,443	15,443	16,350
#1382969	CHESAPEAKE ENERGY CORP	9,000 000		8,944	9,338
#1382969	CHESAPEAKE ENERGY CORP	22,000 000	23,031	23,031	23,980
#1382969	CHS/CMNTY HEALTH SYS INC	10,000 000	14,269	10,213	10,675
#1382969	CIMAREX ENERGY CO	10,000 000	9,950		
#1382969	CINEMARK USA INC	9,000 000	7,580	9,718	9,968
#1382969	CIT GROUP INC NEW SR SECD	29,000 000		29,190	30,740
#1382969	CIT GROUP INC NEW SR SECD	15,000 000	13,188		
#1382969	CIT GROUP INC NEW SR SECD	8,000 000	7,595		
#1382969	CLEAR CHANNEL WORLDWIDE	20,000 000		19,930	20,150
#1382969	COMPAGNIE GENERALE DE GEOPHYSIQUE	10,000 000			
#1382969	CONSTELLATION BRANDS INC	14,000 000	14,840	14,840	15,645
#1382969	CORRECTIONS CORP AMER NEW	15,000 000	15,768	15,612	15,938
#1382969	CROWN AMERS LLC	15,000 000			
#1382969	CROWN CASTLE INTL CORP	7,000 000	7,477		
#1382969	CSC HLDGS INC	8,000 000	4,750	8,110	9,240
#1382969	DEL MONTE CORP	10,000 000		10,388	10,425
#1382969	DIRECTV HLDGS LLC/DIRECTV FING INC	5,000 000			
#1382969	DYNEGY HLDGS INC	5,000 000			
#1382969	DYNEGY HLDGS INC	5,000 000			
#1382969	ECHOSTAR DBS CORP				
#1382969	ECHOSTAR DBS CORP	24,000 000	24,084	24,084	26,880
#1382969	EDISON MISSION ENERGY	8,000 000	8,151		
#1382969	EL PASO CORP	17,000 000	14,355	16,590	19,420
#1382969	EL PASO CORP	10,000 000			
#1382969	ENERGY FUTURE INTER HLDG CO LLC	18,000 000	15,895	19,120	20,295
#1382969	ENERGY TRANSFER EQUITY LP	18,000 000	23,205	18,855	20,790
#1382969	FIRST DATA CORP	7,000 000	6,546	6,600	7,140
#1382969	FLEXTRONICS INTL LTD				
#1382969	FORD MTR CR CO	14,000 000	13,173	13,173	14,631
#1382969	FREEPORT-MCMORAN COPPER & GOLD INC	15,000 000			
#1382969	FREESCALE SEMICONDUCTOR INC	2,000 000	6,743	1,686	2,060
#1382969	FRONTIER COMMUNICATIONS CORP	10,000 000	9,767		
#1382969	GENON ESCROW CORP UNSECD	14,000 000	14,390	14,390	16,170
#1382969	GENWOTH FINL INC	8,000 000	8,060	8,060	8,829
#1382969	GEORGIA PAC CORP	7,000 000	6,685		
#1382969	GEORGIA PAC CORP	5,000 000			
#1382969	GMAC INC	17,000 000		16,385	21,526
#1382969	GMAC INC	14,000 000	13,055		
#1382969	HARRAHS OPER INC	10,000 000	7,455	10,800	10,713
#1382969	HCA INC	16,000 000	17,160	17,160	17,800
#1382969	HEALTH MGMT ASSOC INC	8,000.000	7,360	7,360	8,640
#1382969	HERTZ CORP	2,000 000	1,240		
#1382969	HOST MARRIOTT LP	18,000 000	14,025	19,095	19,620
#1382969	HUNTINGTON INGALLS INDS INC	18,000 000		19,010	19,575
#1382969	INTELSAT JACKSON HLDGS	18,000 000		18,979	19,350
#1382969	INTERNATIONAL LEASE FIN CORP-MTN	9,000 000	6,210	8,235	9,225
#1382969	INTERNATIONAL LEASE FIN CORP-MTN	9,000 000		9,768	10,733
#1382969	ICAHN ENTERPRISES LP/ICAHN	27,000 000	14,946	27,498	28,991
#1382969	IRON MTN INC	9,000 000		9,545	9,990
#1382969	IRON MTN INC	7,000.000	7,368		

#1382969	KINDER MORGAN FIN CORP ULC	15,000 000	14,200		
#1382969	LEUCADIA NATL CORP	13,000 000	9,522	13,972	14,625
#1382969	LEUCADIA NATL CORP	14,000 000	13,490		
#1382969	LEVEL 3 FING INC				
#1382969	LEVEL 3 FING INC	19,000 000	20,385	20,383	20,710
#1382969	LEVI STRAUSS & CO				
#1382969	LINN ENERGY LLC	9,000 000		9,205	9,585
#1382969	MARKWEST ENERGY PARTNERS LP	8,000 000	8,230	8,230	8,720
#1382969	MASCO CORP	19,000 000		18,964	21,061
#1382969	MEDIACOM BROADBAND LLC	5,000 000	4,375		
#1382969	METROPCS WIRELESS INC				
#1382969	MIDWEST GENERATION LLC	4,519 000	4,386		
#1382969	MIRANT NORTH AMER LLC	10,000 000			
#1382969	MGM MIRAGE INC	10,000 000		10,050	10,700
#1382969	NEWFIELD EXPL CO	8,000 000	5,013	8,178	8,440
#1382969	NRG ENERGY INC	15,000 000	15,563	15,563	16,500
#1382969	NTL CABLE PLC				
#1382969	OMEGA HEALTHCARE INVS INC				
#1382969	OWENS-BROCKWAY GLASS CONTAINER INC				
#1382969	PAETEC HLDG CORP	7,000 000	7,242	7,188	7,508
#1382969	PEABODY ENERGY CORP	9,000 000		9,023	9,653
#1382969	PENN NATL GAMING INC	17,000 000	15,691	17,936	19,380
#1382969	PENN NATL GAMING INC	5,000 000			
#1382969	PETROHAWK ENERGY CORP				
#1382969	PIONEER NAT RES CO	10,000 000	9,400	9,400	11,339
#1382969	PLAINS EXPL & PRODTN CO	10,000 000		10,550	11,013
#1382969	QUEBECOR MEDIA INC	15,000 000	13,500		
#1382969	QWEST COMMUNICATIONS INTL INC	10,000 000			
#1382969	QWEST COMMUNICATIONS INTL INC	8,000 000	7,891		
#1382969	RANGE RES CORP	17,000 000	15,915	18,124	18,445
#1382969	REGIONS FINL CORP NEW SR NT	8,000 000	7,880		
#1382969	RITE AID CORP	10,000 000		10,230	10,275
#1382969	ROGERS WIRELESS INC				
#1382969	ROYAL CARIBBEAN CRUISES LTD	5,000 000			
#1382969	RRI ENERGY INC	6,000 000			
#1382969	SALLY HLDGS LLC	10,000 000		10,670	10,850
#1382969	SANDRIDGE ENERGY INC	20,000 000		19,925	21,400
#1382969	SEALEDAIR CORP	10,000 000		10,639	10,663
#1382969	SEARS HLDGS CORP	21,000 000	13,940	17,240	19,110
#1382969	SERVICEMASTER CO	9,000 000		9,795	9,383
#1382969	SILGAN HLDGS INC				
#1382969	SMITHFIELD FOODS INC	10,000 000	8,325	8,325	11,650
#1382969	SPRINT CAP CORP	19,000 000	20,880	16,370	20,710
#1382969	STATER BROS HLDGS INC				
#1382969	SUPERVALU INC	5,000 000			
#1382969	TENET HEALTHCARE CORP	10,000 000	7,994	10,234	11,225
#1382969	TEREX CORP NEW	6,000 000	6,501		
#1382969	TRANSDIGM INC				
#1382969	UNITED RENTALS NORTH AMER INC	17,000 000	14,728	18,058	19,380
#1382969	VIDIOTRON LTEE	5,000 000	4,675		
#1382969	VISTEON CORP	8,000 000		7,920	8,520
#1382969	WILLIAMS COS INC				
#1382969	WINDSTREAM CORP	13,000 000			
#1382969	WYNN LAS VEGAS LLC	10,000 000	16,073	10,685	11,325
#1382969	WYNN LAS VEGAS LLC				
#1382969	ZAYO GROUP LLC	10,000 000		11,139	11,125
#1395854	3M CO	75,000 000	79,325		
#1395854	ALCOA INC				
#1395854	ALLSTATE CORP	75,000 000	84,172	84,172	80,211
#1395854	AMERICAN EXPRESS CO	75,000 000	75,064		
#1395854	ANHEUSER BUSCH COS INC	75,000 000	85,520	85,520	89,750
#1395854	AOL TIME WARNER INC				
#1395854	AT&T INC	75,000 000		92,622	92,027
#1395854	BAKER HUGHES INC	75,000 000			
#1395854	BERKSHIRE HATHAWAYFIN CORP	75,000 000	74,474	74,474	86,051
#1395854	BOEING CAP CORP	75,000 000		90,524	90,362
#1395854	CAMPBELL SOUP CO				
#1395854	CAPITAL ONE PRIME AUTO RECEIVABLES TR				
#1395854	CHEVRON CORP	75,000 000	78,434	78,434	89,473
#1395854	CISCO SYS INC	75,000 000	75,876	75,876	85,729
#1395854	CITIGROUP INC	75,000 000	73,015		
#1395854	COCA-COLA CO	75,000 000	77,446	77,446	89,804
#1395854	COMCAST CORP NEW	75,000 000		77,968	78,138

#1395854	CONOCOPHILLIPS	75,000 000	77,210		
#1395854	CVS CAREMARK CORP	37,000 000	86,938	42,889	44,236
#1395854	DOW CHEM CO	75,000 000		78,631	83,378
#1395854	DU PONT E I DE NEMOURS & CO				
#1395854	DU PONT E I DE NEMOURS & CO	75,000 000	85,210	85,210	81,617
#1395854	FIFTH THIRD BANCORP			74,807	80,132
#1395854	GENERAL ELEC CAP CORP	75,000 000	79,777	77,006	85,578
#1395854	GOLDMAN SACHS GROUP INC	75,000 000	73,796	73,796	79,890
#1395854	HOME DEPOT INC	75,000 000		85,848	88,454
#1395854	HONEYWELL INTL INC	75,000 000	76,589	76,589	89,654
#1395854	HOUSEHOLD CR CARD MASTER NT TR USA				
#1395854	INTERNATIONAL BUSINESS MACHINES	75,000 000	76,598	76,598	90,575
#1395854	JP MORGAN CHASE & CO	75,000 000	77,941	77,029	77,234
#1395854	KRAFT FOODS INC	75,000 000	78,754		
#1395854	MARATHON OIL CORP	75,000 000			
#1395854	MCDONALDS CORP	75,000.000	79,139	79,139	91,122
#1395854	MERRILL LYNCH & CO INC				
#1395854	METLIFE INC	75,000 000	86,612	86,612	88,826
#1395854	MORGAN STANLEY DEAN WITTER & CO	75,000 000	77,642		
#1395854	PRUDENTIAL FINL INC	75,000 000	73,852	73,852	80,276
#1395854	SBC COMMUNICATIONS INC	75,000 000			
#1395854	TARGET CORP				
#1395854	TARGET CORP	75,000 000	78,036	78,036	84,086
#1395854	TIME WARNER INC	75,000 000	82,748	82,748	87,817
#1395854	UNILEVER CAP CORP				
#1395854	UNILEVER CAPITAL CORP	75,000 000		79,139	88,423
#1395854	UNITED TECHNOLOGIES CORP	75,000 000	82,473	82,473	89,146
#1395854	WALGREEN CO	75,000 000		75,989	75,650
#1395854	WAL MART STORES INC	75,000 000	86,261	86,261	91,879
#1395854	WASTE MGMT INC	75,000 000	77,577	77,577	85,660
#1395854	WELLS FARGO & CO	75,000 000	77,295	86,185	86,268
#1395854	UNILEVER CAPITAL CORP	75,000 000	79,139		
#1395854	XEROX CORP	75,000 000		79,817	78,877
	TOTAL TO LINE 10C		**3,029,481**	**3,370,943**	**3,591,939**

ATTACHMENT 11

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED	6,825,544.	7,604,780.
TOTALS	6,825,544.	7,604,780.

TONY AND RENEE MARLON
FORM 990PF, PART II - CORPORATED STOCK

20-5104500

ACCOUNT #	DESCRIPTION	SHARES/ UNITS	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
#1382456	PIMCO COMMODITY REAL RETURN STRATEGY FUND	37,243.948	205,059	400,000	407,076
#1382456	ISHARES SILVER TR	3,700.000	64,815	122,476	108,669
#1382456	POWERSHARES DB AGRIC FUND	11,000.000	250,698	300,203	307,450
#1382456	SPDR GOLD TR	1,250.000		208,803	202,526
#1962661	HIGHBRIDGE COMMODITIES	62,507.813		46,693	46,693
	TOTAL COMMODITIES		520,572	1,078,175	1,072,414
#1382803	TAUBAN CTRS INC	257 000		19,684	20,231
#1382456	INT'L FARMLAND FD	225.000		225,000	199,350
#1382803	EQUITY RESIDENTIAL	180.000	10,151		
#1382803	EXTRA SPACE STORAGE INC	234.000		7,946	8,515
#1382803	RAYONIER INC	217.000	9,307		
#1382803	SIMON PPTY GROUP INC NEW	145.000		21,217	22,923
#1382811	ALEXANDRIA REAL ESTATE EQ INC	51 000	3,450	3,450	3,535
#1382811	HOST HOTELS & RESORTS INC	395.000		6,134	6,190
#1382811	RAYONIER INC	96.000	3,975	3,975	4,976
#1382811	SL GREEN RLTY CORP	79.000		6,118	6,055
#1382811	TAUBMAN CTRS INC	112.000	8,195	6,954	8,817
#1382811	UDR INC	318.000	7,583	7,583	7,562
	TOTAL REAL ESTATE		42,661	308,061	288,154
	TOTAL ENTRUST		13,933,965	5,439,308	6,244,212
	TOTAL TO LINE 13		**14,497,198**	**6,825,544**	**7,604,780**

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 12

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION			
ANTHONY MARLON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	PRESIDENT	0	0	0
RENEE MARLON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	VICE PRESIDENT	0	0	0
ANTHONY MARLON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	SECRETARY/TREASURER	0	0	0
JEANNINE ANN ZELLER 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	DIRECTOR	0	0	0
ANTHONY MARLON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	DIRECTOR	0	0	0
SCOTT ZELLER 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	DIRECTOR	0	0	0

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 12 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION			
BRADLEY RAITON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	DIRECTOR	0	0	0
ROBERT MARLON 1645 VILLAGE CENTER CIRCLE, STE 170 LAS VEGAS, NV 89134	DIRECTOR	0	0	0
	GRAND TOTALS			

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
FRIENDS OF ASAPROSAR P O BOX 127 COHASSET, MA 02025	ACTIVE	PROVIDE SUPPORT FOR DISADVANTAGED PEOPLE	125,000.
UMC PARTNERS IN EXCELLENCE FOUNDATION, INC 1800 W CHARLESTON BLVD, STE 504 LAS VEGAS, NV 89102	ACTIVE	PROVIDE SUPPORT FOR COMMUNITY HOSPITALS	100,000
PARK CITY PERFORMING ARTS FOUNDATION 2053 SIDEWINDER DRIVE PARK CITY, UT 84060	ACTIVE	PROVIDE SUPPORT TO PERFORMING ARTS.	100,000
UTAH SYMPHONY & OPERA 123 WEST SOUTH TEMPLE SALT LAKE CITY, UT 84101	ACTIVE	PROVIDE SUPPORT TO PERFORMING ARTS	125,000
ADAMS PLACE FOR GRIEF 5017 ALTA DRIVE LAS VEGAS, NV 89107	ACTIVE	PROVIDE SUPPORT TO GRIEVING CHILDREN	22,500.
BANK OF AMERICA CHARITABLE GIFT NEW YORK, NY	ACTIVE	CHARITABLE FUND FOR SUPPORTING CHARITIES	

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
BISHOP GORMAN HIGH SCHOOL 5959 S HUALAPAI WAY LAS VEGAS, NV 89148	ACTIVE	PROVIDE EDUCATIONAL SUPPORT	103,000
CHAMINADE HIGH SCHOOL 340 JACKSON AVE MINEOLA, NY 11501	ACTIVE	PROVIDE EDUCATIONAL SUPPORT	
GOODWILL INDUSTRIES OF SOUTHERN NEVADA 3345 E TROPICANA AVE LAS VEGAS, NV	ACTIVE	PROVIDE SUPPORT FOR THE NEEDY	50,000.
INTERNATIONAL HEALTH PARTNERS 1811 S 39TH ST UNIT 36 MESA, AZ 85206	ACTIVE	PROVIDE HEALTH SUPPORT	10,000
JOURNEY PARENT ORGANIZATION 2710 SOUTH RAINBOW BLVD LAS VEGAS, NV 89146	ACTIVE	PROVIDE EDUCATIONAL SUPPORT	105,000
JUVENILE DIABETES RESEARCH FOUNDATION INTL 5542 S FORT APACHE RD # 120 LAS VEGAS, NV 89148	ACTIVE	SUPPORT DIABETES RESEARCH	50,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
LAS VEGAS RESCUE MISSION 480 WEST BONANZA RD LAS VEGAS, NV 89106	ACTIVE	SUPPORT THE HOMELESS	5,000.
MEADOWS SCHOOL 8601 SCHOLAR LANE LAS VEGAS, NV 89128	ACTIVE	PROVIDE EDUCATIONAL ASSISTANCE	
SALVATION ARMY 2900 PALOMINO LANE LAS VEGAS, NV 89107	ACTIVE	PROVIDE ASSISTANCE TO THE NEEDY	25,000
SPREAD THE WORD NEVADA 260 E. DESERT ROSE HENDERSON, NV 89015	ACTIVE	PROMOTE LITERACY	30,000.
THE SHADE TREE INC 1 WEST OWENS AVE NORTH LAS VEGAS, NV 89030	ACTIVE	PROMOTE SELF RELIANCE FOR WOMEN & CHILDREN	25,000
VMSN, INC 4770 HARRISON DRIVE, STE 105 LAS VEGAS, NV 89121	ACTIVE	PROVIDE ASSISTANCE FOR FREE HEALTHCARE	65,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
YMCA OF SOUTHERN NEVADA 4141 MEADOWS LANE LAS VEGAS, NV 89152	ACTIVE	PROVIDE SUPPORT FOR CHILDRENS SUMMER CAMP	34,450
CITY IMPACT FOUNDATION 950 E SAHARA AVE LAS VEGAS, NV 89104	ACTIVE	PROVIDES MEDICAL CARE, FOOD ASSISTANCE, AND MENTORING FOR LOW INCOME FAMILIES	2,000.
FOUNDATION FOR AN INDEPENDENT TOMORROW 1931 STELLA LAKE DR LAS VEGAS, NV 89106	ACTIVE	PROVIDES SUPPORT FOR EDUCATION, TRAINING, AND EMPLOYMENT PREPERATION	25,000
FREEDOM HOUSE SOBER LIVING, INC 3852 PALOS VERDES ST LAS VEGAS, NV 89119	ACTIVE	ASSIST INDIVIDUALS DEALING WITH ALCOHOLISM	3,350.
NEVADA POLICY RESEARCH INSTITUTE 7130 PLACID ST LAS VEGAS, NV 89119	ACTIVE	SEEKS PRIVATE SOLUTIONS TO PUBLIC CHALLENGES FACING NEVADA	25,000.
CROSSROADS HOUSE, INC 600 LAFAYETTE ROAD PORTSMOUTH, NH 03801	ACTIVE	PROVIDE SUPPORT FOR HOMELESS	25,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
DOCTORS WITHOUT BORDERS USA 333 7TH AVE, 2ND FLOOR NEW YORK, NY 10001	ACTIVE	PROVIDES EMERGENCY MEDICAL CARE	
ROCKINGHAM COMMUNITY ACTION 4 CUTTS STREET PORTSMOUTH, NH 03801	ACTIVE	SENIOR CITIZEN SUPPORT	10,000.
FAMILIES FIRST OF THE GREATER SEACOAST 100 CAMPUS DRIVE, SUITE 12 PORTSMOUTH, NH 03801	ACTIVE	HEALTH AND FAMILY SERVICES	25,000
AID FOR AIDS OF NV 701 SHADOW LANE, SUITE 170 LAS VEGAS, NV 89106	ACTIVE	SUPPORT AIDS RESEARCH	
NEW HEIGHTS ADVENTURES FOR TEENS 100 CAMPUS DRIVE, SUITE 23 PORTSMOUTH, NH 03801	ACTIVE	AFTER SCHOOL TEEN DEVELOPMENT PROGRAM	10,000
THREE SQUARE 4190 N PECOS RD LAS VEGAS, NV 89115	ACTIVE	SUPPORT HUNGER RELIEF PROGRAMS	20,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
MARTHA VINEYARD CEREBRAL PALSY CAMP, INC P O. BOX 1357 VINEYARD HAVEN, MA 02568	ACTIVE	SUPPORT CEREBRAL PALSY RESEARCH	10,000.
MARTHA VINEYARD STRIPED BASS P.O BOX 2101 EDGARTOWN, MA 02539	ACTIVE	PROVIDE EDUCATIONAL ASSISTANCE FOR AT RISK YOUTH AT RISK YOUTH	10,000.
OPPURTUNITY VILLAGE FOUNDATION 6300 W OAKEY BLVD LAS VEGAS, NV 89146	ACTIVE	ASSISTS PERSONS WITH INTELLECTUAL DISABILITIES	75,000
THE SMITH CENTER FOR THE PERFORMING ARTS 241 W CHARLESTON BLVD, SUITE 111 LAS VEGAS, NV 89102	ACTIVE	SUPPORT PERFORMING ARTS	100,000.
TORINO FOUNDATION 4455 WAGON TRAIL AVE LAS VEGAS, NV 89118	ACTIVE	SUPPORT FOR TERMINALLY ILL CHILDREN	40,000
THE ADOPTION EXCHANGE 4310 SOUTH CAMERON STREET, SUITE 12 LAS VEGAS, NV 89103	ACTIVE	NEVADA FAMILY SERVICES PROGRAM	65,000

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ST JUDES CHILDRENS HOSPITAL 501 ST JUDE PLACE MEMPHIS, TN 38105	ACTIVE	SUPPORT ST JUDE CHILDREN HOSPITAL	
UNIVERSITY OF NEVADA LAS VEGAS FOUNDATION P O. BOX 451006 LAS VEGAS, NV 89154	ACTIVE	SUPPORT UNIVERSITY NURSING PROGRAM	175,000
UNITED HEALTHCARE CHILDRENS FOUNDATION P O BOX 41 MINNEAPOLIS, MN 55440	ACTIVE	SUPPORT CHILDRENS HOSPITAL	5,000.
CORNERSTONE SCHOOL 146 HIGH STREET STRATHAM, NH 03885	ACTIVE	PROVIDE EDUCATION SUPPORT	10,000
NEVADA CHILDRENS CENTER 5615 S PECOS RD LAS VEGAS, NV 89120	ACTIVE	SUPPORT CHILDREN'S HOSPITAL	
NEVADA GIVES 10624 S. EASTER AVE SUITE A-600 HENDERSON, NV 89052	ACTIVE	SUPPORT CHILDREN'S PROGRAMS	

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
COLLEGE OF THE HOLY CROSS 1 COLLEGE ST WORCESTER, MA 01610	ACTIVE	PROVIDE EDUCATIONAL SUPPORT	100,000.
CROHN'S & COLITIS FOUNDATION OF AMERICA 386 PARK AVENUE SOUTH NEW YORK, NY 10016	ACTIVE	SUPPORT RESEARCH FOR CROHN'S DISEASE AND ULCERATIVE COLITITS	1,000
BOYS TOWN 821 NORTH MOJAVE RD LAS VEGAS, NV 89101	ACTIVE	PROVIDE SUPPORT FOR AT-RISK CHILDREN	25,000
REBUILDING ALL GOALS EFFICIENTLY 2901 EL CAMINO AVE. SUITE 102 LAS VEGAS, NV 89102	ACTIVE	PROVIDE ASSISTANCE FOR THE ELDERLY AND DISABLED	10,000
SAMARITAN HOUSE 1001 NORTH 4TH ST. LAS VEGAS, NV 89101	ACTIVE	PROVIDE ASSISTANCE FOR LOW INCOME FAMILIES	28,506
STOCKTON HIGH SCHOOL	ACTIVE	PROVIDE EDUCATIONAL SUPPORT	5,000.

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE WOMEN'S FUND OF NEW HAMPSHIRE 2 DELTA DR. CONCORD, NH 03301	ACTIVE	PROMOTE IMPROVEMENT IN THE LIVES OF WOMEN THROUGH RESEARCH, ADVOCACY, AND SOCIAL CHANGE	5,000
		TOTAL CONTRIBUTIONS PAID	1,784,806

SCHEDULE D (Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

▶ Attach to Form 1041, Form 5227, or Form 990-T.
▶ Information about Schedule D (Form 1041) and its separate instructions is at *www.irs.gov/form1041*.

OMB No 1545-0092

2012

Name of estate or trust: TONY AND RENEE MARLON CHARITABLE FOUNDATION

Employer identification number: 20-5104500

Note: *Form 5227 filers need to complete only Parts I and II*

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

	(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a						

b	Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	46,867.
2	Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3	Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4	Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2011 Capital Loss Carryover Worksheet	4	( )
5	**Net short-term gain or (loss).** Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ▶	5	46,867.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

	(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a						

b	Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	468,824.
7	Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8	Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9	Capital gain distributions	9	
10	Gain from Form 4797, Part I	10	
11	Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2011 Capital Loss Carryover Worksheet	11	( )
12	**Net long-term gain or (loss).** Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back ▶	12	468,824.

Part III Summary of Parts I and II
Caution: *Read the instructions **before** completing this part.*

			(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
13	**Net short-term gain or (loss)**	13			46,867.
14	**Net long-term gain or (loss):**				
a	Total for year	14a			468,824.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b			
c	28% rate gain	14c			
15	**Total net gain or (loss).** Combine lines 13 and 14a ▶	15			515,691.

Note: *If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and **do not** complete Part IV If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary*

Part IV Capital Loss Limitation

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the **smaller** of
a The loss on line 15, column (3) or **b** $3,000 . . . 16 ( )

Note: *If the loss on line 15, column (3), is more than $3,000, **or** if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** in the instructions to figure your capital loss carryover*

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), **and** Form 1041, line 22, is more than zero

Caution: *Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if*
- *Either line 14b, col (2) or line 14c, col (2) is more than zero, or*
- *Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero*

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, **and** Form 990-T, line 34, is more than zero Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)			17			
18	Enter the **smaller** of line 14a or 15 in column (2) but not less than zero	18					
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19					
20	Add lines 18 and 19	20					
21	If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- ▶	21					
22	Subtract line 21 from line 20 If zero or less, enter -0-			22			
23	Subtract line 22 from line 17 If zero or less, enter -0-			23			
24	Enter the **smaller** of the amount on line 17 or $2,400			24			
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ **Yes.** Skip lines 25 and 26; go to line 27 and check the "No" box. ☐ **No.** Enter the amount from line 23			25			
26	Subtract line 25 from line 24			26			
27	Are the amounts on lines 22 and 26 the same? ☐ **Yes.** Skip lines 27 thru 30; go to line 31 ☐ **No.** Enter the smaller of line 17 or line 22			27			
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)			28			
29	Subtract line 28 from line 27			29			
30	Multiply line 29 by 15% (.15)					30	
31	Figure the tax on the amount on line 23 Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					31	
32	Add lines 30 and 31					32	
33	Figure the tax on the amount on line 17. Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					33	
34	**Tax on all taxable income.** Enter the **smaller** of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)					34	

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SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

▶ Information about Schedule D (Form 1041) and its separate instructions is at *www.irs.gov/form1041*.

OMB No 1545-0092

2012

Name of estate or trust: TONY AND RENEE MARLON

Employer identification number: 20-5104500

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a SEE ATTACHED DETAIL - US TRUST # 1382456			175,833.	178,783.	-2,950.
SEE ATTACHED DETAIL - US TRUST # 1382803			700,364.	695,463.	4,901.
SEE ATTACHED DETAIL - US TRUST # 1382811			71,007.	67,723.	3,284.
SEE ATTACHED DETAIL - US TRUST # 1382829			1,263,516.	1,223,068.	40,448.
SEE ATTACHED DETAIL - US TRUST # 1382886			171,576.	181,108.	-9,532.
SEE ATTACHED DETAIL - US TRUST # 1382894			180,736.	166,970.	13,766.
SEE ATTACHED DETAIL - US TRUST # 1382936			47,228.	43,966.	3,262.
SEE ATTACHED DETAIL - US TRUST # 1382944			4,309.	4,056.	253.
SEE ATTACHED DETAIL - US TRUST # 1382951			50,081.	53,783.	-3,702.
SEE ATTACHED DETAIL - US TRUST # 1382969			36,550.	36,039.	511.
POWERSHARES K-1 SEC 1256 ST LOSS				2,884.	-2,884.
HIGHBRDGE K-1 ST (45-2608276)				490.	-490.

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b . . . . 46,867.

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side | **Employer identification number**

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

	(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a	SEE ATTACHED DETAIL - US TRUST # 1382456			715,631.	753,722.	-38,091.
	SEE ATTACHED DETAIL - US TRUST # 1382803			781,986.	663,509.	118,477.
	SEE ATTACHED DETAIL - US TRUST # 1382811			134,318.	109,901.	24,417.
	SEE ATTACHED DETAIL - US TRUST # 1382829			711,563.	541,440.	170,123.
	SEE ATTACHED DETAIL - US TRUST # 1382886			839,739.	680,702.	159,037.
	SEE ATTACHED DETAIL - US TRUST # 1382894			237,239.	232,694.	4,545.
	SEE ATTACHED DETAIL - US TRUST # 1382936			324,678.	252,850.	71,828.
	SEE ATTACHED DETAIL - US TRUST # 1382944			55,463.	41,473.	13,990.
	SEE ATTACHED DETAIL - US TRUST # 1382951			390,131.	460,245.	-70,114.
	SEE ATTACHED DETAIL - US TRUST # 1382969			252,748.	234,555.	18,193.
	POWERSHARES K-1 SEC 1256 LT LOSS				4,326.	-4,326.
	US TRUST - CAPITAL GAIN DISTRIBUTION			745.		745.

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . . 468,824.

JSA
2F1222 2 000
10870X A16X 10/7/2013 6:32:28 PM V 12-7F MARLON

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box . . . . ▶ [X]

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

Part II **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed).

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization or other filer, see instructions TONY AND RENEE MARLON CHARITABLE FOUNDATION	Employer identification number (EIN) or 20-5104500
File by the due date for filing your return See instructions	Number, street, and room or suite no If a P O box, see instructions 1645 VILLAGE CENTER CIRCLE, STE 170	Social security number (SSN)
	City, town or post office, state, and ZIP code For a foreign address, see instructions LAS VEGAS, NV 89134	

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01		
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ▶ ANTHONY MARLON

  Telephone No ▶ 702 834-7333 FAX No ▶

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

4 I request an additional 3-month extension of time until 11/15 , 20 13 .

5 For calendar year 2012 , or other tax year beginning ________ , 20 ____ , and ending ________ , 20 ____ .

6 If the tax year entered in line 5 is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension THE TAXPAYER IS AWAITING ADDITIONAL K-1 INFORMATION TO PREPARE A COMPLETE AND ACCURATE RETURN

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	$
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	$
c	**Balance Due.** Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	$

Signature and Verification must be completed for Part II only.

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Title ▶ Date ▶