11/14/2013 9:39 42 AM - 600000012 - DFL - MGD - ROBERTS, JR ALFRED M CHAR FDN (RES)

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**

ENVELOPE POSTMARK DATE NOV 15 2013

For calendar year 2012 or tax year beginning , and ending

Name of foundation: A M. ROBERTS CHARITABLE FOUNDATION

A Employer identification number: 22-6948512

Number and street (or P O box number if mail is not delivered to street address): Morgan Stanley Private Bank, N A - 1 New York Plaza, 7th Floor | Room/suite:

B Telephone number (see instructions): (212) 276-7988

City or town, state, and ZIP code: New York NJ 10004

C If exemption application is pending, check here ▶ ☐

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

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

H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 20,237,945

J Accounting method. ☒ 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))*

	Line		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	593,052	567,450		
	5 a	Gross rents				
	b	Net rental income or (loss)				
	6 a	Net gain or (loss) from sale of assets not on line 10	-725,575			
	b	Gross sales price for all assets on line 6a 10,346,812				
	7	Capital gain net income (from Part IV, line 2)				
	8	Net short-term capital gain				
	9	Income modifications				
	10 a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	-129	-129		
	12	**Total.** Add lines 1 through 11	-132,652	567,321	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	142,559	71,280		71,279
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16 a	Legal fees (attach schedule)	24,226			24,226
	b	Accounting fees (attach schedule)	1,000	500		500
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	43,749	18,484		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	94,192	47,623		46,569
	24	**Total operating and administrative expenses.** Add lines 13 through 23	305,726	137,887	0	142,574
	25	Contributions, gifts, grants paid	571,750			571,750
	26	**Total expenses and disbursements.** Add lines 24 and 25	877,476	137,887	0	714,324
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-1,010,128			
	b	**Net investment income** (if negative, enter -0-)		429,434		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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For Paperwork Reduction Act Notice, see instructions. HTA

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		7,632	7,632
	2	Savings and temporary cash investments	2,124,035	3,324,613	3,324,613
	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)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	17,069,626	15,216,015	16,905,700
	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)	19,193,661	18,548,260	20,237,945
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.**			
	27	Capital stock, trust principal, or current funds	19,193,661	18,548,260	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see instructions)	19,193,661	18,548,260	
	31	**Total liabilities and net assets/fund balances** (see instructions)	19,193,661	18,548,260	

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	19,193,661
2	Enter amount from Part I, line 27a	2	-1,010,128
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	378,410
4	Add lines 1, 2, and 3	4	18,561,943
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	13,683
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	18,548,260

Part IV Capital Gains and Losses for Tax on Investment Income

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

	(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				0
b				0
c				0
d				0
e				0

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

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				0
b				0
c				0
d				0
e				0

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	-725,575
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	677,430	15,806,478	0 042858
2010	898,789	11,798,582	0 076178
2009	444,380	8,099,415	0 054866
2008	618,113	9,194,526	0 067226
2007	692,524	11,136,254	0 062186

2	**Total** of line 1, column (d)	2	0.303314
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.060663
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	19,875,948
5	Multiply line 4 by line 3	5	1,205,735
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	4,294
7	Add lines 5 and 6	7	1,210,029
8	Enter qualifying distributions from Part XII, line 4	8	714,324

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)

1 a	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	8,589
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	8,589
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	8,589
6	Credits/Payments		
a	2012 estimated tax payments and 2011 overpayment credited to 2012 — 6a: 11,860		
b	Exempt foreign organizations—tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: 5,000		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	16,860
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	8,271
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ 8,271 **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1 a	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
4 a	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	
8 a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ FL			
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 ▶

14 The books are in care of ▶ MORGAN STANLEY PRIVATE BANK, N A. Telephone no ▶ (212) 276-7988
Located at ▶ 1 NEW YORK PLAZA, 7TH FLOOR NEW YORK NY ZIP+4 ▶ 10004

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

			Yes	No
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 ▶ 20____, 20____, 20____, 20____				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)		2b		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 ▶ 20____, 20____, 20____, 20____				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2012 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)*		3b		X
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 ☒ No

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

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

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

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

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

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

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** 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
MORGAN STANLEY PRIVATE BANK, N A 1 NEW YORK PLAZA, 7TH FLOOR NEW YORI		82,138		
CHAPLIN BRADFORD BARNES		60,421		

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 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions 3	
Total. Add lines 1 through 3 ▶	0

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	16,968,308
b	Average of monthly cash balances		1b	3,210,319
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	20,178,627
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	20,178,627
4	Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	302,679
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	19,875,948
6	**Minimum investment return.** Enter 5% of line 5		6	993,797

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	993,797
2a	Tax on investment income for 2012 from Part VI, line 5	2a	8,589		
b	Income tax for 2012 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	8,589
3	Distributable amount before adjustments Subtract line 2c from line 1			3	985,208
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	985,208
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	985,208

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	714,324
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	714,324
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	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	714,324

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				985,208
2	Undistributed income, if any, as of the end of 2012				
a	Enter amount for 2011 only			0	
b	Total for prior years 20____, 20____, 20____				
3	Excess distributions carryover, if any, to 2012				
a	From 2007				
b	From 2008 45,538				
c	From 2009 46,309				
d	From 2010 312,772				
e	From 2011				
f	**Total** of lines 3a through e	404,619			
4	Qualifying distributions for 2012 from Part XII, line 4 ▶ $ 714,324				
a	Applied to 2011, but not more than line 2a				
b	Applied to undistributed income of prior years (Election required—see instructions)				
c	Treated as distributions out of corpus (Election required—see instructions)				
d	Applied to 2012 distributable amount				714,324
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))*	270,884			270,884
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	133,735			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see instructions				
e	Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8	Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)				
9	**Excess distributions carryover to 2013.** Subtract lines 7 and 8 from line 6a	133,735			
10	Analysis of line 9				
a	Excess from 2008				
b	Excess from 2009				
c	Excess from 2010 133,735				
d	Excess from 2011				
e	Excess from 2012				

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

1 a 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
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
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)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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))

NONE

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

NONE

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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total . . . . ▶ **3a**				571,750
b *Approved for future payment*				
NONE				
Total . . . . ▶ **3b**				0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	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	593,052	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-725,575	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a				-129	
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0		-132,652	0
13 Total. Add line 12, columns (b), (d), and (e)				13	-132,652

(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)
	Not Applicable

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
		Not Applicable	

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

Richard D. Leo — 11/14/2013

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
PricewaterhouseCoopers,LLP		11/14/2013		P00364310

Firm's name ▶ — Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 Grant Street, Pittsburgh, PA 15219 — Phone no 412-355-6000

A.M. ROBERTS CHARITABLE FOUNDATION
EIN: 22-6948512
ATTACHMENT TO 2012 FORM 990PF, PART X LINES 1(a) AND 1(b)
FYE 12/31/12

Ending Date	Cash	Bonds/Common Stock	TOTAL
01/31/12	$3,168,275.52	$17,459,903.92	$20,628,179.44
02/28/12	$2,326,650.94	$18,280,064.46	$20,606,715.40
03/31/12	$1,861,093.70	$18,845,834.38	$20,706,928.08
04/30/12	$3,659,871.42	$16,624,437.65	$20,284,309.07
05/31/12	$3,647,273.41	$15,718,364.47	$19,365,637.88
06/30/12	$3,651,421.04	$16,154,006.43	$19,805,427.47
07/31/12	$3,344,955.22	$16,464,810.19	$19,809,765.41
08/31/12	$3,368,418.45	$16,669,052.96	$20,037,471.40
09/30/12	$3,372,540.12	$17,003,274.00	$20,375,814.12
10/31/12	$3,357,965.27	$16,717,940.69	$20,075,905.96
11/30/12	$3,433,118.87	$16,776,301.88	$20,209,420.75
12/31/12	$3,332,244.59	$16,905,700.38	$20,237,944.97
Total	$38,523,828.55	$203,619,691.41	$242,143,519.95
Average	**$3,210,319.05**	**$16,968,307.62**	$20,178,626.66

Total of averages $20,178,626.66

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name
FLORIDA SCHOOL FOR THE DEAF AND BLIND
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
CHARITABLE	25,000

Name
WATCH HILL FIRE DISTRICT
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
CHARITABLE	20,000

Name
WATCH HILL ENHANCEMENT FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
CHARITABLE	391,750

Name
OCEAN COMMUNITY YMCA
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
CHARITABLE	15,000

Name
WESTERLY AMBULANCE CORPS
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
MEDICAL	45,000

Name
WESTERLY HOSPITAL FOUNDATION
Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status
	501(C)(3)

Purpose of grant/contribution	Amount
MEDICAL	50,000

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name					
WATCH HILL LIGHTHOUSE KEEPERS ASSC.					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status** 501(C)(3)				
Purpose of grant/contribution CHARITABLE					**Amount** 25,000

Name					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**				
Purpose of grant/contribution					**Amount**

Name					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**				
Purpose of grant/contribution					**Amount**

Name					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**				
Purpose of grant/contribution					**Amount**

Name					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**				
Purpose of grant/contribution					**Amount**

Name					
Street					
City		**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**				
Purpose of grant/contribution					**Amount**

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	X	COACH INC	189754104			11/10/2011		2/1/2012	1,776	1,563				0	213
2	X	COGENT COMMUNICATIONS	19239V302			8/12/2011		10/11/2012	5,209	3,516				0	1,693
3	X	COGENT COMMUNICATIONS	19239V302			11/29/2011		12/18/2012	803	555				0	248
4	X	COGNIZANT TECHNOLOGY S	192446102			2/24/2012		3/23/2012	4,026	3,826				0	200
5	X	COGNIZANT TECHNOLOGY S	192446102			2/24/2012		7/17/2012	466	577				0	-111
6	X	COGNIZANT TECHNOLOGY S	192446102			8/11/2011		9/17/2012	5,500	4,956				0	544
7	X	COGNIZANT TECHNOLOGY S	192446102			8/11/2011		9/28/2012	9,727	8,721				0	1,006
8	X	COHERENT INC	192479103			2/27/2012		7/12/2012	2,808	3,664				0	-856
9	X	COHERENT INC	192479103			8/12/2011		8/16/2012	912	884				0	28
10	X	COHERENT INC	192479103			8/12/2011		9/26/2012	1,442	1,443				0	-1
11	X	COHERENT INC	192479103			8/12/2011		9/27/2012	3,756	3,724				0	32
12	X	COMPUTER PROGRAMS & SY	205306103			8/12/2011		10/19/2012	4,101	5,075				0	-974
13	X	COMPUTER PROGRAMS & SY	205306103			8/12/2011		11/5/2012	1,466	1,911				0	-445
14	X	COMPUTER PROGRAMS & SY	205306103			2/27/2012		11/5/2012	1,112	1,384				0	-272
15	X	COMSTOCK RES INC	205768203			2/22/2011		5/25/2012	1,961	3,404				0	-1,443
16	X	COMSTOCK RES INC	205768203			5/25/2011		5/25/2012	116	232				0	-116
17	X	COMSTOCK RES INC	205768203			2/27/2012		5/25/2012	3,123	3,361				0	-238
18	X	COMSTOCK RES INC	205768203			8/22/2011		5/25/2012	203	293				0	-90
19	X	COMSTOCK RES INC	205768203			5/24/2011		5/25/2012	1,961	3,888				0	-1,927
20	X	COMSTOCK RES INC	205768203			9/2/2011		5/25/2012	1,046	1,672				0	-626
21	X	CONOCOPHILLIPS	20825C104			1/5/2011		2/24/2012	23,381	20,726				0	2,655
22	X	COST PLUS INC CALIF	221485105			8/12/2011		5/24/2012	17,338	5,521				0	11,817
23	X	COST PLUS INC CALIF	221485105			11/29/2011		5/24/2012	1,469	535				0	934
24	X	CROWN CASTLE INTL 9 000%	228227AZ7			11/14/2011		10/11/2012	2,145	2,192				0	-47
25	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		6/15/2012	1,102	1,169				0	-67
26	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		7/15/2012	1,579	1,676				0	-97
27	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		8/15/2012	1,339	1,421				0	-82
28	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		9/15/2012	1,525	1,618				0	-93
29	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		10/15/2012	1,488	1,578				0	-90
30	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		11/15/2012	1,794	1,903				0	-109
31	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		12/17/2012	915	971				0	-56
32	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		12/31/2012	1,482	1,572				0	-90
33	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		3/15/2012	2,160	2,340				0	-180
34	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		4/15/2012	2,170	2,351				0	-181
35	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		5/15/2012	2,140	2,318				0	-178
36	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		6/15/2012	1,958	2,121				0	-163
37	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		7/15/2012	1,983	2,148				0	-165
38	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		8/15/2012	1,931	2,093				0	-162
39	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		9/15/2012	1,875	2,032				0	-157
40	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		10/15/2012	1,598	1,731				0	-133
41	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		11/15/2012	1,554	1,684				0	-130
42	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		12/17/2012	1,594	1,727				0	-133
43	X	FHLMC GOLD 5 500% 12/01/24	3128MCWG6			2/24/2012		12/31/2012	1,546	1,675				0	-129
44	X	FHLMC GOLD 50 000% 04/01/2	3128PKL44			2/10/2012		3/15/2012	1,246	1,330				0	-84
45	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		4/15/2012	996	1,063				0	-67
46	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		5/15/2012	1,397	1,490				0	-93
47	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		6/15/2012	1,215	1,296				0	-81
48	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		7/15/2012	642	685				0	-43
49	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		8/15/2012	1,117	1,191				0	-74
50	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		9/15/2012	786	839				0	-53
51	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		10/15/2012	1,488	1,588				0	-100
52	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		11/15/2012	1,046	1,116				0	-70
53	X	MTN GROUP LTD	62474M108			11/20/2009		2/8/2012	5,507	4,988				0	519
54	X	MTN GROUP LTD	62474M108			9/30/2010		2/8/2012	2,136	2,215				0	-79
55	X	NASDAQ OMX GROUP INC 4 0	631103AC2			8/24/2011		3/28/2012	52,002	51,375				0	627
56	X	NETEASE COM INC	64110W102			1/27/2012		12/7/2012	9,105	11,400				0	-2,295
57	X	NETEASE COM INC	64110W102			3/16/2012		12/7/2012	3,454	4,836				0	-1,382
58	X	NEW YORK CITY TRANS FIN A	64971QCT8			8/10/2011		1/13/2012	55,238	54,409				0	829
59	X	NEWMONT MINING	651639106			8/11/2011		2/28/2012	3,717	3,505				0	212
60	X	NEWMONT MINING	651639106			8/23/2011		2/28/2012	3,408	3,342				0	66
61	X	NEWMONT MINING	651639106			11/29/2011		2/28/2012	2,416	2,569				0	-153
62	X	NEXTERA ENERGY INC	65339F101			9/29/2009		4/25/2012	14,491	12,397				0	2,094
63	X	NORDSON CP	655663102			8/12/2011		2/2/2012	9,939	9,315				0	624
64	X	NORDSON CP	655663102			11/29/2011		2/2/2012	8,824	8,375				0	449
65	X	NORDSON CP	655663102			11/10/2011		2/2/2012	3,019	2,883				0	136
66	X	NOVARTIS AG SPONSORED A	66987V109			4/11/2011		9/21/2012	4,652	4,253				0	399
67	X	NOVARTIS AG SPONSORED A	66987V109			4/11/2011		9/21/2012	3,624	3,314				0	310
68	X	NOVO-NORDISK A S ADR	670100205			2/24/2012		3/12/2012	5,395	5,450				0	-55

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount		Totals	Gross Sales	Cost Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	25,087		Capital Gains/Losses	10,346,812	11,072,387	-725,575
Short Term CG Distributions	0		Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
69	X	NOVO-NORDISK A S ADR	670100205			2/24/2012		7/3/2012	4,449	4,303				0	146
70	X	NOVO-NORDISK A S ADR	670100205			4/19/2012		7/3/2012	4,004	4,045				0	-41
71	X	NOVO-NORDISK A S ADR	670100205			2/24/2012		7/17/2012	593	574				0	19
72	X	NOVO-NORDISK A S ADR	670100205			8/11/2011		9/28/2012	8,690	5,861				0	2,829
73	X	US TREASURY NOTE 3 375%	912828LY4			12/10/2009		5/31/2012	24,422	20,846				0	3,576
74	X	US TREASURY NOTE 2 625%	912828NT3			7/6/2011		6/1/2012	40,005	35,024				0	4,981
75	X	US TREASURY NOTE 1 375%	912828PJ3			12/15/2010		1/12/2012	28,682	27,152				0	1,530
76	X	UNITEDHEALTH GROUP INC	91324P102			8/23/2011		10/26/2012	7,128	5,712				0	1,416
77	X	UNIVERSAL TECHNICAL INST	913915104			11/29/2011		8/17/2012	1,229	1,276				0	-47
78	X	UNIVERSAL TECHNICAL INST	913915104			2/27/2012		8/17/2012	1,170	1,341				0	-171
79	X	APTARGROUP INC	038336103			11/29/2011		11/15/2012	7,553	8,013				0	-460
80	X	ARCELORMITTAL SA LUXEMB	03938LAR5			8/24/2011		1/25/2012	50,404	48,850				0	1,554
81	X	ARCELORMITTAL 4 000% 02/2	03938LAV6			2/23/2012		11/7/2012	9,925	9,978				0	-53
82	X	ARM HOLDINGS PLC	042068106			10/15/2010		12/12/2012	3,458	1,767				0	1,691
83	X	ATHENAHEALTH INC	04685W103			4/28/2011		10/11/2012	1,429	791				0	638
84	X	ATHENAHEALTH INC	04685W103			4/28/2011		10/19/2012	3,714	2,373				0	1,341
85	X	AUTOLIV INC	052800109			8/23/2011		6/25/2012	2,670	2,610				0	60
86	X	AUTOLIV INC	052800109			8/11/2011		6/25/2012	2,722	2,872				0	-150
87	X	AUTOLIV INC	052800109			11/29/2011		6/25/2012	2,565	2,475				0	90
88	X	BASF AG SPON ADR	055262505			8/11/2011		12/4/2012	7,298	6,196				0	1,102
89	X	BCE INC	05534B760			11/29/2011		2/24/2012	1,002	961				0	41
90	X	BCE INC	05534B760			8/23/2011		2/24/2012	9,138	9,058				0	80
91	X	BGC PARTNERS INC	05541T101			8/11/2011		3/23/2012	8,192	6,993				0	1,199
92	X	BGC PARTNERS INC	05541T101			8/23/2011		3/23/2012	6,009	5,008				0	1,001
93	X	BGC PARTNERS INC	05541T101			8/23/2011		4/3/2012	1,370	1,150				0	220
94	X	BGC PARTNERS INC	05541T101			11/29/2011		4/3/2012	7,052	5,744				0	1,308
95	X	BP AMOCO P L C SPON ADR	055622104			6/29/2010		2/24/2012	8,281	4,832				0	3,449
96	X	BP AMOCO P L C SPON ADR	055622104			9/30/2010		2/24/2012	4,828	4,183				0	645
97	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		8/25/2012	1,261	1,339				0	-78
98	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		9/25/2012	1,575	1,672				0	-97
99	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		10/25/2012	1,343	1,425				0	-82
100	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		11/25/2012	1,447	1,536				0	-89
101	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		12/26/2012	1,138	1,208				0	-70
102	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		12/31/2012	1,272	1,350				0	-78
103	X	F5 NETWORKS INC	315616102			11/29/2011		2/1/2012	4,159	3,501				0	658
104	X	F5 NETWORKS INC	315616102			9/27/2011		2/15/2012	4,508	2,810				0	1,698
105	X	F5 NETWORKS INC	315616102			11/29/2011		2/15/2012	9,532	7,619				0	1,913
106	X	F5 NETWORKS INC	315616102			2/24/2012		3/12/2012	4,264	4,339				0	-75
107	X	F5 NETWORKS INC	315616102			9/27/2011		4/19/2012	5,680	3,452				0	2,228
108	X	F5 NETWORKS INC	315616102			2/24/2012		4/19/2012	10,039	9,699				0	340
109	X	F5 NETWORKS INC	315616102			8/1/2012		11/1/2012	4,912	5,335				0	-423
110	X	F5 NETWORKS INC	315616102			7/3/2012		11/1/2012	15,425	18,085				0	-2,660
111	X	F5 NETWORKS INC	315616102			8/11/2011		11/1/2012	24,301	21,631				0	2,670
112	X	F5 NETWORKS INC	315616102			9/27/2011		11/1/2012	1,034	963				0	71
113	X	FOSSIL INC	349882100			2/3/2012		5/3/2012	6,678	4,959				0	1,719
114	X	FOSSIL INC	349882100			3/1/2012		9/11/2012	9,670	14,363				0	-4,693
115	X	FOSSIL INC	349882100			5/9/2012		9/12/2012	19,839	18,788				0	1,051
116	X	FOSSIL INC	349882100			3/1/2012		9/12/2012	11,096	16,630				0	-5,534
117	X	FRANKLIN RES INC	354613101			2/24/2012		3/23/2012	3,420	3,329				0	91
118	X	FRANKLIN RES INC	354613101			2/24/2012		7/17/2012	338	357				0	-19
119	X	FRANKLIN RES INC	354613101			8/11/2011		8/1/2012	1,252	1,261				0	-9
120	X	FRANKLIN RES INC	354613101			2/24/2012		8/1/2012	11,842	12,364				0	-522
121	X	FRANKLIN RES INC	354613101			8/11/2011		9/28/2012	7,358	6,764				0	594
122	X	FREESCALE SEMICONDUCTO	35687MAP2			9/1/2011		3/1/2012	4,203	4,200				0	3
123	X	FRONTIER COMM 8 250% 05/(	35906A918			12/2/2011		6/1/2012	3,345	3,120				0	225
124	X	FRONTIER COMM 8 250% 05/(	35906A918			8/29/2011		6/1/2012	5,575	5,274				0	301
125	X	FRONTIER COMM 8 250% 05/(	35906A918			9/29/2011		6/1/2012	2,230	2,085				0	145
126	X	MITSUI & CO LTD ADR	606827202			8/23/2011		6/20/2012	4,380	4,904				0	-524
127	X	OLD REP INTL CORP	680223104			8/12/2011		5/23/2012	2,485	2,494				0	-9
128	X	OLD REP INTL CORP	680223104			2/27/2012		5/23/2012	1,563	1,729				0	-166
129	X	OLD REP INTL CORP	680223104			8/12/2011		7/27/2012	1,312	1,617				0	-305
130	X	OLD REP INTL CORP	680223104			11/23/2011		8/30/2012	2,285	1,884				0	401
131	X	OLD REP INTL CORP	680223104			11/29/2011		8/30/2012	2,180	1,907				0	273
132	X	OLD REP INTL CORP	680223104			8/22/2011		8/30/2012	368	397				0	-29
133	X	OLD REP INTL CORP	680223104			8/12/2011		8/30/2012	1,252	1,393				0	-141
134	X	PDC ENERGY INC	69327R101			8/22/2011		9/24/2012	812	589				0	223
135	X	PDC ENERGY INC	69327R101			8/12/2011		9/24/2012	2,498	2,079				0	419
136	X	PNC FUNDING CORP 4 250%	693476BG7			12/9/2009		1/25/2012	33,744	32,151				0	1,593

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Adjustments	Net Gain or Loss
137	X	PSS WORLD MEDICAL INC	69366A100			2/27/2012		11/15/2012	2,334	2,019				0	315
138	X	PSS WORLD MEDICAL INC	69366A100			8/12/2011		11/15/2012	3,330	2,737				0	593
139	X	PSS WORLD MEDICAL INC	69366A100			11/29/2011		11/15/2012	1,366	1,113				0	253
140	X	PACER INTL INC TENN	69373H106			8/12/2011		3/28/2012	2,527	1,797				0	730
141	X	PACER INTL INC TENN	69373H106			8/12/2011		10/12/2012	1,749	1,915				0	-166
142	X	PACER INTL INC TENN	69373H106			8/12/2011		10/15/2012	300	329				0	-29
143	X	PACER INTL INC TENN	69373H106			11/29/2011		10/16/2012	180	180				0	0
144	X	PACER INTL INC TENN	69373H106			8/12/2011		10/16/2012	100	110				0	-10
145	X	PACER INTL INC TENN	69373H106			11/29/2011		10/17/2012	1,730	1,722				0	8
146	X	PEET'S COFFEE & TEA INC	705560100			11/29/2011		10/30/2012	1,984	1,518				0	466
147	X	SUNOPTA INC	8676EP108			8/12/2011		6/4/2012	10,038	8,766				0	1,272
148	X	SUNOPTA INC	8676EP108			8/12/2011		8/20/2012	2,411	2,288				0	123
149	X	SUNOPTA INC	8676EP108			11/29/2011		12/12/2012	397	309				0	88
150	X	SUNOPTA INC	8676EP108			8/12/2011		12/12/2012	1,614	1,360				0	254
151	X	TELEFONICA EMISIONES S A	87938WAK9			9/21/2011		3/1/2012	39,833	39,152				0	681
152	X	TEREX CORP	880779AW3			12/2/2011		9/28/2012	3,368	3,345				0	23
153	X	BP AMOCO P L C SPON ADR	055622104			6/28/2011		2/24/2012	367	1				0	366
154	X	BP AMOCO P L C SPON ADR	055622104			5/10/2011		2/24/2012	4,783	4,535				0	248
155	X	BP AMOCO P L C SPON ADR	055622104			6/29/2010		2/24/2012	28,824	16,818				0	12,006
156	X	BP AMOCO P L C SPON ADR	055622104			5/10/2011		2/24/2012	1,374	1,303				0	71
157	X	BP AMOCO P L C SPON ADR	055622104			6/28/2011		2/24/2012	93	84				0	9
158	X	BNP PARIBAS	05567LT31			1/19/2011		1/12/2012	28,581	30,040				0	-1,459
159	X	BALL CORP TEND/CONS 6 62	05899AAY6			9/29/2011		3/9/2012	2,012	2,045				0	-33
160	X	BALL CORP TEND/CONS 6 62	05899AAY6			11/15/2011		3/9/2012	2,012	2,055				0	-43
161	X	BALL CORP TEND/CONS 6 62	05899AAY6			8/26/2011		3/9/2012	5,029	5,116				0	-87
162	X	BILL BARRETT CORP	06846N104			11/29/2011		5/23/2012	979	1,710				0	-731
163	X	APTARGROUP INC	038336103			10/10/2011		11/15/2012	8,698	8,959				0	-261
164	X	APTARGROUP INC	038336103			11/10/2011		11/15/2012	3,204	3,312				0	-108
165	X	BILL BARRETT CORP	06846N104			2/27/2012		5/23/2012	2,214	2,972				0	-758
166	X	BILL BARRETT CORP	06846N104			8/12/2011		5/23/2012	1,213	2,716				0	-1,503
167	X	BILL BARRETT CORP	06846N104			1/11/2012		5/23/2012	1,320	1,999				0	-679
168	X	BIG 5 SPORTING GOODS COF	08915P101			8/12/2011		8/24/2012	5,270	4,597				0	673
169	X	BIG 5 SPORTING GOODS COF	08915P101			11/29/2011		9/26/2012	936	821				0	115
170	X	BIG 5 SPORTING GOODS COF	08915P101			2/27/2012		9/26/2012	4,717	4,169				0	548
171	X	BIG 5 SPORTING GOODS COF	08915P101			8/12/2011		9/26/2012	1,320	936				0	384
172	X	BIOGEN IDEC INC	09062X103			4/19/2012		7/17/2012	145	126				0	19
173	X	BIOGEN IDEC INC	09062X103			4/19/2012		8/1/2012	3,786	3,279				0	507
174	X	THE BOSTON BEER COMPAN	100557107			8/22/2011		11/5/2012	1,750	1,192				0	558
175	X	CROWN CASTLE INTL 9 000%	228227AZ7			8/29/2011		10/11/2012	5,362	5,324				0	38
176	X	CROWN CASTLE INTL 9 000%	228227AZ7			9/29/2011		10/11/2012	2,145	2,140				0	5
177	X	DASSAULT SYS S A SPON AD	237545108			9/28/2009		2/13/2012	1,102	752				0	350
178	X	DASSAULT SYS S A SPON AD	237545108			9/30/2010		2/13/2012	3,612	3,221				0	391
179	X	DASSAULT SYS S A SPON AD	237545108			9/28/2009		2/14/2012	4,810	3,328				0	1,482
180	X	DIAGEO PLC SPONSORED AD	25243Q205			12/1/2011		4/25/2012	4,049	3,396				0	653
181	X	DIAGEO PLC SPONSORED AD	25243Q205			11/29/2011		4/25/2012	1,518	1,242				0	276
182	X	DIGI INTERNATIONAL INC	253798102			9/28/2009		5/9/2012	1,658	1,630				0	28
183	X	DIGI INTERNATIONAL INC	253798102			2/27/2012		5/9/2012	705	886				0	-181
184	X	DIGITALGLOBE INC	25389M877			11/6/2012		11/13/2012	3,741	3,907				0	-166
185	X	DISCOVERY COMMUNICATIO	25470F104			6/19/2012		8/20/2012	9,004	8,917				0	87
186	X	DISCOVERY COMMUNICATIO	25470F104			5/21/2012		8/20/2012	13,401	12,694				0	707
187	X	DISCOVERY COMMUNICATIO	25470F104			5/21/2012		11/29/2012	13,380	11,157				0	2,223
188	X	DIRECTV	25490A101			11/29/2011		2/17/2012	6,107	6,317				0	-210
189	X	DIRECTV	25490A101			8/23/2011		2/17/2012	10,922	10,376				0	546
190	X	DIRECTV	25490A101			8/11/2011		2/17/2012	12,749	12,302				0	447
191	X	DOLLAR TREE INC	256746108			1/18/2012		10/9/2012	3,595	3,326				0	269
192	X	DOLLAR TREE INC	256746108			8/30/2011		10/9/2012	11,431	9,182				0	2,249
193	X	DOLLAR TREE INC	256746108			1/18/2012		10/17/2012	6,139	6,482				0	-343
194	X	DOLLAR TREE INC	256746108			1/18/2012		11/29/2012	8,680	8,870				0	-190
195	X	DOLLAR TREE INC	256746108			11/29/2011		11/29/2012	2,754	2,622				0	132
196	X	DOMINION RES INC VA NEW	25746U109			8/23/2011		4/16/2012	3,282	3,183				0	99
197	X	DOMINION RES INC VA NEW	25746U109			12/1/2011		4/16/2012	4,039	4,106				0	-67
198	X	DOMINION RES INC VA NEW	25746U109			11/29/2011		4/16/2012	8,078	8,105				0	-27
199	X	DRESSER-RAND GROUP INC	261608103			8/12/2011		10/3/2012	13,498	9,557				0	3,941
200	X	TEREX CORP	880779AW3			9/27/2011		9/28/2012	2,245	2,200				0	45
201	X	TEREX CORP	880779AW3			8/26/2011		9/28/2012	5,613	5,538				0	75
202	X	TEVA PHARMACEUTICAL IND	881624209			8/9/2011		6/28/2012	36	36				0	0
203	X	TEXAS CAPITAL BANCSHARE	88224Q107			3/23/2012		10/2/2012	4,789	3,409				0	1,380
204	X	TEXAS CAPITAL BANCSHARE	88224Q107			3/16/2012		10/9/2012	2,427	1,691				0	736

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
205	X	TEXAS CAPITAL BANCSHARE	88224Q107			3/23/2012		10/9/2012	303	213				0	90
206	X	TOTAL FINA SA ADS	89151E109			6/29/2010		2/23/2012	8,970	7,802				0	1,168
207	X	TOTAL FINA SA ADS	89151E109			6/29/2010		2/23/2012	17,217	15,444				0	1,773
208	X	TOTAL FINA SA ADS	89151E109			9/30/2010		2/27/2012	6,209	5,688				0	521
209	X	TOTAL FINA SA ADS	89151E109			6/29/2010		2/27/2012	16,999	15,083				0	1,916
210	X	ULTA SALON COSMETCS & FI	90384S303			11/29/2011		10/11/2012	12,006	8,605				0	3,401
211	X	ULTA SALON COSMETCS & FI	90384S303			11/10/2011		10/11/2012	3,842	2,912				0	930
212	X	ULTA SALON COSMETCS & FI	90384S303			8/12/2011		10/11/2012	13,350	8,294				0	5,056
213	X	UNITED NATURAL FOODS INC	911163103			11/29/2011		9/20/2012	3,324	2,029				0	1,295
214	X	UNITED NATURAL FOODS INC	911163103			8/12/2011		9/20/2012	14,782	9,600				0	5,182
215	X	UNITED NATURAL FOODS INC	911163103			11/10/2011		9/21/2012	6,849	4,020				0	2,829
216	X	UNITED NATURAL FOODS INC	911163103			11/29/2011		9/21/2012	11,256	6,849				0	4,407
217	X	UNITED STATES TREAS BDS	912810QK7			1/12/2012		5/9/2012	29,501	29,501				0	0
218	X	US TREASURY BOND 3 875%	912810QK7			1/12/2012		5/18/2012	24,296	23,601				0	695
219	X	US TREASURY BOND 3 875%	912810QK7			1/12/2012		5/31/2012	6,256	5,900				0	356
220	X	US TREASURY BOND 3 875%	912810QK7			1/12/2012		6/1/2012	12,736	11,800				0	936
221	X	US TREASURY NOTE 4 250%	912828CT5			9/18/2009		1/12/2012	72,698	71,290				0	1,408
222	X	US TREASURY NOTE INFLATI	912828HN3			11/30/2011		1/12/2012	45	41				0	4
223	X	US TREASURY NOTE INFLATI	912828HN3			10/31/2011		1/12/2012	77	70				0	7
224	X	US TREASURY NOTE INFLATI	912828HN3			9/30/2011		1/12/2012	23	21				0	2
225	X	US TREASURY NOTE INFLATI	912828HN3			8/31/2011		1/12/2012	2,056	1,860				0	196
226	X	US TREASURY NOTE INFLATI	912828HN3			11/5/2008		1/12/2012	26,475	22,597				0	3,878
227	X	DRESSER-RAND GROUP INC	261608103			11/29/2011		10/3/2012	9,156	8,492				0	664
228	X	DU PONT EI DE NEMOURS & (	263534109			4/26/2010		2/24/2012	39,680	30,551				0	9,129
229	X	DU PONT EI DE NEMOURS & (	263534109			3/25/2010		2/24/2012	3,056	2,311				0	745
230	X	EMC CORP MASS	268648102			2/24/2012		3/12/2012	7,596	7,271				0	325
231	X	EOG RES INC	26875P101			2/24/2012		3/23/2012	12,930	13,641				0	-711
232	X	EOG RES INC	26875P101			2/24/2012		7/17/2012	852	1,058				206	0
233	X	EDISON MISSION ENERGY	281023AN1			9/6/2011		5/11/2012	2,950	3,870				0	-920
234	X	EDISON MISSION ENERGY	281023AN1			12/8/2011		5/11/2012	1,475	1,945				0	-470
235	X	EDISON MISSION ENERGY	281023AN1			10/31/2011		5/24/2012	1,800	2,891				0	-1,091
236	X	EDISON MISSION ENERGY	281023AN1			9/6/2011		5/24/2012	600	968				0	-368
237	X	ELECTRO SCIENTIFIC INDS IN	285229100			8/12/2011		8/21/2012	4,897	6,236				0	-1,339
238	X	ELECTRO SCIENTIFIC INDS IN	285229100			2/27/2012		8/21/2012	3,256	3,661				0	-405
239	X	ELECTRO SCIENTIFIC INDS IN	285229100			11/29/2011		8/21/2012	3,920	3,816				0	104
240	X	ENERGEN CORP	29265N108			11/29/2011		8/23/2012	9,016	8,494				0	522
241	X	ENERGEN CORP	29265N108			11/10/2011		8/23/2012	3,349	3,207				0	142
242	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		10/15/2012	3,762	3,965				0	-203
243	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		11/15/2012	4,286	4,517				0	-231
244	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		12/17/2012	4,290	4,521				0	-231
245	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		12/31/2012	4,546	4,791				0	-245
246	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		8/15/2012	263	279				0	-16
247	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		9/15/2012	374	396				0	-22
248	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		10/15/2012	591	627				0	-36
249	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		11/15/2012	1,035	1,098				0	-63
250	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		12/17/2012	1,505	1,596				0	-91
251	X	FHLMC GOLD 3 500% 06/01/42	3132GUKK9			7/16/2012		12/31/2012	1,414	1,499				0	-85
252	X	FHLMC 4 375% 7/17/15	3134A4VC5			1/14/2011		1/12/2012	15,669	15,883				0	-214
253	X	FHLMC 4 375% 7/17/15	3134A4VC5			2/10/2011		1/12/2012	41,410	40,146				0	1,264
254	X	FHLMC 4 375% 7/17/15	3134A4VC5			10/2/2009		1/12/2012	74,986	65,090				0	9,896
255	X	FNMA 5 250% 9/15/16	31359MW41			5/2/2007		3/13/2012	67,458	57,993				0	9,465
256	X	FNMA 5 250% 9/15/16	31359MW41			2/10/2011		3/13/2012	31,954	30,299				0	1,655
257	X	FEDERAL NATL MTG ASSN	3135G0BF9			5/11/2011		3/28/2012	30,000	30,173				0	-173
258	X	FHLMC 3 750% 3/27/19	3137EACA5			5/3/2012		7/26/2012	11,666	11,427				0	239
259	X	FHLMC 3 750% 3/27/19	3137EACA5			5/3/2012		8/3/2012	11,584	11,427				0	157
260	X	FHLMC 3 750% 3/27/19	3137EACA5			5/3/2012		9/11/2012	23,155	22,854				0	301
261	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		2/27/2012	1,308	1,413				0	-105
262	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		3/25/2012	1,387	1,498				0	-111
263	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		4/25/2012	1,376	1,486				0	-110
264	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		5/25/2012	1,370	1,479				0	-109
265	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		6/25/2012	1,355	1,463				0	-108
266	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		7/25/2012	1,152	1,243				0	-91
267	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		8/25/2012	1,235	1,333				0	-98
268	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		9/25/2012	1,224	1,322				0	-98
269	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		10/25/2012	1,182	1,276				0	-94
270	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		11/25/2012	1,154	1,246				0	-92
271	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		12/26/2012	1,153	1,245				0	-92
272	X	GLAXOSMITHKLINE PLC ADS	37733W105			9/30/2010		2/23/2012	570	507				0	63

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
273	X	GLAXOSMITHKLINE PLC ADS	37733W105			6/29/2010		2/23/2012	8,348	6,370				0	1,978
274	X	GLAXOSMITHKLINE PLC ADS	37733W105			6/29/2010		2/23/2012	45,031	34,361				0	10,670
275	X	GOOGLE INC CL A	38259P508			7/23/2010		2/24/2012	2,440	1,969				0	471
276	X	GOOGLE INC CL A	38259P508			7/23/2010		2/24/2012	53,678	43,454				0	10,224
277	X	GOOGLE INC CL A	38259P508			8/11/2011		9/28/2012	9,062	6,768				0	2,294
278	X	GRAND CANYON EDUCATION	38526M106			5/1/2012		11/6/2012	96	68				0	28
279	X	GRAND CANYON EDUCATION	38526M106			8/9/2012		11/6/2012	1,658	1,379				0	279
280	X	GREEN MOUNTAIN COFFEE R	393122106			11/11/2011		5/3/2012	2,049	3,451				0	-1,402
281	X	GREEN MOUNTAIN COFFEE R	393122106			1/3/2012		5/3/2012	1,619	3,015				0	-1,396
282	X	GREEN MOUNTAIN COFFEE R	393122106			11/29/2011		5/3/2012	4,452	8,721				0	-4,269
283	X	GREEN MOUNTAIN COFFEE R	393122106			12/5/2011		5/3/2012	228	530				0	-302
284	X	GREEN MOUNTAIN COFFEE R	393122106			2/24/2012		5/3/2012	7,134	18,812				0	-11,678
285	X	GREEN MOUNTAIN COFFEE R	393122106			10/28/2011		5/3/2012	2,682	7,316				0	-4,634
286	X	GREEN MOUNTAIN COFFEE R	393122106			11/4/2011		5/3/2012	2,074	5,782				0	-3,708
287	X	GREEN MOUNTAIN COFFEE R	393122106			8/22/2011		5/3/2012	734	2,568				0	-1,834
288	X	GREEN MOUNTAIN COFFEE R	393122106			10/3/2011		5/3/2012	759	2,659				0	-1,900
289	X	GREEN MOUNTAIN COFFEE R	393122106			8/11/2011		5/3/2012	7,387	30,091				0	-22,704
290	X	GREEN MOUNTAIN COFFEE R	393122106			3/13/2012		5/3/2012	3,744	7,497				0	-3,753
291	X	HAIN CELESTIAL GROUP INC	405217100			2/3/2012		8/22/2012	6,746	4,961				0	1,785
292	X	HAMILTON CNTY IND CNTY O	40721EEN9			11/14/2005		1/26/2012	111,470	103,032				0	8,438
293	X	INTERCONTINENTALEXCHAN	45865V100			8/11/2011		9/14/2012	22,965	19,120				0	3,845
294	X	INTERMEC INC	458786100			11/29/2011		5/1/2012	1,079	1,328				0	-249
295	X	INTERMEC INC	458786100			8/12/2011		5/1/2012	2,009	2,751				0	-742
296	X	INTERMEC INC	458786100			2/27/2012		5/1/2012	1,199	1,686				0	-487
297	X	ISHARES BARCLAYS TIPS BD	464287176			11/9/2011		2/2/2012	596	589				0	7
298	X	J P MORGAN CHASE & CO	46625H100			8/23/2011		5/21/2012	7,341	7,756				0	-415
299	X	J P MORGAN CHASE & CO	46625H100			8/11/2011		5/21/2012	9,788	11,134				0	-1,346
300	X	JPMORGAN CHASE & CO 2 60	46625HHW3			8/24/2011		4/24/2012	50,901	49,350				0	1,551
301	X	JACK IN THE BOX INC	466367109			2/27/2012		7/30/2012	1,732	1,502				0	230
302	X	JARDINE MTHSON HLDGS AD	471115402			8/11/2011		10/29/2012	5,041	4,438				0	603
303	X	JARDINE STRATEGIC HLDGS	471122200			9/1/2011		10/29/2012	14,157	12,306				0	1,851
304	X	JUNIPER NETWORKS INC	48203R104			8/11/2011		6/12/2012	9,179	12,362				0	-3,183
305	X	JUNIPER NETWORKS INC	48203R104			12/5/2011		6/12/2012	678	958				0	-280
306	X	JUNIPER NETWORKS INC	48203R104			2/24/2012		6/12/2012	9,543	13,663				0	-4,120
307	X	JUNIPER NETWORKS INC	48203R104			10/28/2011		6/12/2012	1,224	1,838				0	-614
308	X	JUNIPER NETWORKS INC	48203R104			11/29/2011		6/13/2012	7,163	8,940				0	-1,777
309	X	JUNIPER NETWORKS INC	48203R104			1/3/2012		6/13/2012	700	884				0	-184
310	X	JUNIPER NETWORKS INC	48203R104			8/11/2011		6/13/2012	12,110	16,193				0	-4,083
311	X	JUPITER TELECOMMUNICATI	48206M102			9/29/2009		5/18/2012	1,724	1,584				0	140
312	X	JUPITER TELECOMMUNICATI	48206M102			9/29/2009		5/24/2012	5,765	5,385				0	380
313	X	KINDER MORGAN ENEGRY PA	494550AS5			1/6/2010		1/12/2012	20,574	20,191				0	383
314	X	KINDER MORGAN FINANCE C	49455WAD8			9/8/2011		6/7/2012	1,044	1,031				0	13
315	X	KINDER MORGAN FINANCE C	49455WAD8			9/8/2011		6/13/2012	2,085	2,062				0	23
316	X	KINDER MORGAN FINANCE C	49455WAD8			9/8/2011		6/19/2012	4,180	4,125				0	55
317	X	KINDER MORGAN FINANCE C	49455WAD8			9/8/2011		11/29/2012	3,274	3,094				0	180
318	X	KINDER MORGAN FINANCE C	49455WAD8			11/15/2011		11/29/2012	4,365	4,090				0	275
319	X	KINDER MORGAN FINANCE C	49455WAD8			9/22/2011		11/29/2012	3,274	3,074				0	200
320	X	KINDER MORGAN FINANCE C	49455WAD8			12/15/2011		11/29/2012	3,274	3,074				0	200
321	X	KIRBY CORP	497266106			8/12/2011		7/19/2012	8,851	9,509				0	-658
322	X	KIRBY CORP	497266106			11/29/2011		7/19/2012	6,638	8,401				0	-1,763
323	X	GEORGIA PACIFIC CORP	373298CF3			8/26/2011		4/13/2012	6,470	5,844				0	626
324	X	POWER INTEGRATIONS INC	739276103			9/28/2009		6/29/2012	1,778	1,625				0	153
325	X	POWER INTEGRATIONS INC	739276103			2/1/2011		6/29/2012	185	187				0	-2
326	X	PRECISION CASTPARTS COR	740189105			12/7/2009		2/24/2012	32,258	19,776				0	12,482
327	X	PRECISION CASTPARTS COR	740189105			9/30/2010		2/24/2012	2,680	2,057				0	623
328	X	PRECISION CASTPARTS COR	740189105			12/7/2009		7/17/2012	164	104				0	60
329	X	PRECISION CASTPARTS COR	740189105			12/7/2009		8/1/2012	2,313	1,560				0	753
330	X	PRICELINE COM INC	741503403			2/24/2012		3/12/2012	8,460	7,725				0	735
331	X	PRICELINE COM INC	741503403			2/24/2012		3/23/2012	7,137	5,942				0	1,195
332	X	PRICELINE COM INC	741503403			8/11/2011		5/9/2012	4,278	3,020				0	1,258
333	X	PRICELINE COM INC	741503403			10/28/2011		5/9/2012	2,139	1,558				0	581
334	X	PRICELINE COM INC	741503403			2/24/2012		5/9/2012	5,703	4,754				0	949
335	X	PRICELINE COM INC	741503403			8/11/2011		7/17/2012	1,292	1,007				0	285
336	X	PRICELINE COM INC	741503403			8/11/2011		8/1/2012	2,603	2,013				0	590
337	X	QUALCOMM INC	747525103			9/29/2009		7/17/2012	601	500				0	101
338	X	QUEST SOFTWARE INC	74834T103			8/12/2011		5/4/2012	7,328	5,477				0	1,851
339	X	QUEST SOFTWARE INC	74834T103			11/29/2011		5/4/2012	2,748	2,080				0	668
340	X	QUEST SOFTWARE INC	74834T103			2/27/2012		5/4/2012	3,435	3,082				0	353

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	25,087	Capital Gains/Losses	10,346,812	11,072,387	-725,575
Short Term CG Distributions	0	Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
341	X	QUESTCOR PHARMACEUTICA	74835Y101			5/24/2012		7/11/2012	24,234	23,369				0	865
342	X	QUEBECOR MEDIA TDR 7 750	74899ANH5			8/26/2011		3/16/2012	5,142	4,999				0	143
343	X	QUEBECOR MEDIA TDR 7 750	74899ANH5			9/28/2011		3/16/2012	2,057	2,010				0	47
344	X	QUEBECOR MEDIA TDR 7 750	74899ANH5			11/16/2011		3/16/2012	2,057	2,064				0	-7
345	X	REALD INC COM	75604L105			8/12/2011		8/29/2012	1,181	1,516				0	-335
346	X	REALD INC COM	75604L105			12/13/2011		10/15/2012	957	903				0	54
347	X	FNMA POOL 555545 5 000% 06	31385XES2			1/23/2012		12/31/2012	1,254	1,354				0	-100
348	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		2/27/2012	344	357				0	-13
349	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		3/25/2012	400	415				0	-15
350	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		4/25/2012	471	488				0	-17
351	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		5/25/2012	524	543				0	-19
352	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		6/25/2012	551	571				0	-20
353	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		7/25/2012	723	750				0	-27
354	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		8/25/2012	989	1,025				0	-36
355	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		9/25/2012	1,068	1,107				0	-39
356	X	GAIAM INC CLASS A	36268Q103			8/12/2011		8/14/2012	999	1,088				0	-89
357	X	GARDNER DENVER INC	365558105			8/12/2011		3/21/2012	7,201	7,841				0	-640
358	X	GARDNER DENVER INC	365558105			11/10/2011		3/21/2012	1,964	2,314				0	-350
359	X	GARDNER DENVER INC	365558105			11/29/2011		3/21/2012	6,874	8,226				0	-1,352
360	X	GARDNER DENVER INC	365558105			10/27/2011		3/21/2012	1,309	1,590				0	-281
361	X	GENERAL ELECTRIC CO	369604103			12/1/2011		4/25/2012	1,470	1,194				0	276
362	X	GENERAL ELECTRIC CO	369604103			8/12/2011		4/25/2012	6,272	5,091				0	1,181
363	X	GENERAL ELECTRIC CAPITAL	36962G4T8			11/8/2010		1/12/2012	35,423	34,907				0	516
364	X	GENESEE & WYOMING INC A	371559105			8/12/2011		4/4/2012	10,009	9,400				0	609
365	X	GENESEE & WYOMING INC A	371559105			11/29/2011		4/4/2012	8,072	8,481				0	-409
366	X	GENESEE & WYOMING INC A	371559105			11/10/2011		4/4/2012	1,614	1,750				0	-136
367	X	GENTEX CORPORATION	371901109			8/12/2011		2/1/2012	10,330	9,530				0	800
368	X	GENTEX CORPORATION	371901109			11/29/2011		2/1/2012	8,405	8,531				0	-126
369	X	GENTEX CORPORATION	371901109			11/10/2011		2/1/2012	1,898	1,983				0	-85
370	X	GENON ENERGY, INC	37244DAF6			11/29/2011		12/19/2012	4,640	3,960				0	680
371	X	GENON ENERGY, INC	37244DAF6			11/29/2011		12/20/2012	4,630	3,960				0	670
372	X	GEORGIA PACIFIC CORP	373298CF3			9/28/2011		4/13/2012	2,588	2,315				0	273
373	X	KIRBY CORP	497266106			11/10/2011		7/19/2012	983	1,254				0	-271
374	X	KISSIMMEE FLA UTIL AUTH E	497850JU2			8/20/2009		2/1/2012	119,803	107,805				0	11,998
375	X	KODIAK OIL & GAS CORP	50015Q100			8/12/2011		9/5/2012	757	492				0	265
376	X	KODIAK OIL & GAS CORP	50015Q100			10/4/2011		9/21/2012	707	293				0	414
377	X	KODIAK OIL & GAS CORP	50015Q100			10/3/2011		9/21/2012	306	160				0	146
378	X	KODIAK OIL & GAS CORP	50015Q100			2/27/2012		9/21/2012	1,012	1,126				0	-114
379	X	KODIAK OIL & GAS CORP	50015Q100			8/12/2011		9/21/2012	2,560	1,570				0	990
380	X	KOHLBERG CAPITAL CORP	500233101			8/12/2011		3/9/2012	2,443	2,030				0	413
381	X	KOHLBERG CAPITAL CORP	500233101			11/29/2011		3/9/2012	878	751				0	127
382	X	KOHLBERG CAPITAL CORP	500233101			2/27/2012		3/9/2012	1,172	1,185				0	-13
383	X	UNIVERSAL TECHNICAL INST	913915104			8/12/2011		8/17/2012	293	543				0	-250
384	X	UNIVERSAL TECHNICAL INST	913915104			9/28/2009		8/17/2012	1,194	2,051				0	-857
385	X	VERIZON COMMUNICATIONS	92343V104			11/29/2011		4/25/2012	8,700	8,060				0	640
386	X	VERIZON COMMUNICATIONS	92343V104			12/1/2011		4/25/2012	3,757	3,585				0	172
387	X	VERIZON GLBL FDG CORP 4 3	92344GAV8			6/21/2007		3/16/2012	28,612	26,944				0	1,668
388	X	VISA INC CL A	92826C839			2/24/2012		7/17/2012	382	353				0	29
389	X	VISA INC CL A	92826C839			9/20/2011		12/13/2012	5,749	3,658				0	2,091
390	X	VISTEON CORPORATION 6 75	92839UAF4			4/16/2012		11/16/2012	2,060	2,055				0	5
391	X	WACHOVIA CORP 5 750% 2/1/	92976WBH8			7/8/2009		8/22/2012	29,872	24,861				0	5,011
392	X	WAL-MART DE MEXICO S A SI	93114W107			9/28/2009		4/24/2012	7,392	4,636				0	2,756
393	X	PEET'S COFFEE & TEA INC	705560100			5/31/2012		10/30/2012	3,454	2,818				0	636
394	X	PEET'S COFFEE & TEA INC	705560100			2/27/2012		10/30/2012	1,250	1,105				0	145
395	X	PEET'S COFFEE & TEA INC	705560100			5/3/2012		10/30/2012	2,426	2,147				0	279
396	X	PEET'S COFFEE & TEA INC	705560100			4/9/2012		10/30/2012	2,720	2,678				0	42
397	X	PEET'S COFFEE & TEA INC	705560100			8/12/2011		10/30/2012	1,764	1,370				0	394
398	X	PEPSICO INC NOTE 4 50%	713448BN7			1/13/2010		10/23/2012	36,570	30,980				0	5,590
399	X	PERRIGO COMPANY	714290103			8/12/2011		2/8/2012	8,458	8,044				0	414
400	X	PERRIGO COMPANY	714290103			11/10/2011		2/8/2012	4,699	4,518				0	181
401	X	PERRIGO COMPANY	714290103			11/29/2011		2/8/2012	7,518	7,674				0	-156
402	X	PETROBRAS BRASILEIRO SP	71654V101			2/2/2011		10/3/2012	4,287	6,545				0	-2,258
403	X	PETROBRAS BRASILEIRO SP	71654V101			9/28/2009		10/3/2012	4,820	8,437				0	-3,617
404	X	PFIZER INC	717081103			3/15/2011		2/27/2012	3,542	3,298				0	244
405	X	PFIZER INC	717081103			6/15/2011		2/27/2012	38,432	35,784				0	2,648
406	X	PFIZER INC	717081103			5/3/2011		2/27/2012	1,676	1,594				0	82
407	X	PFIZER INC	717081103			5/3/2011		2/27/2012	15,441	14,687				0	754
408	X	PFIZER INC	717081103			7/6/2010		2/27/2012	13,850	9,267				0	4,583

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
409	X	PFIZER INC	717081103			9/30/2010		2/27/2012	10,181	8,273				0	1,908
410	X	PFIZER INC	717081103			7/6/2010		2/27/2012	13,701	11,798				0	1,903
411	X	PFIZER INC	717081103			1/21/2010		2/27/2012	19,173	17,438				0	1,735
412	X	PHILIP MORRIS INTERNATION	718172109			12/1/2011		4/25/2012	2,601	2,270				0	331
413	X	PHILIP MORRIS INTERNATION	718172109			8/23/2011		10/17/2012	4,510	3,432				0	1,078
414	X	PHILIP MORRIS INTERNATION	718172109			8/23/2011		10/26/2012	5,831	4,623				0	1,208
415	X	PHILIP MORRIS INTERNATION	718172109			8/11/2011		11/2/2012	4,640	3,491				0	1,149
416	X	PHILIP MORRIS INTERNATION	718172109			8/30/2011		11/2/2012	3,152	2,521				0	631
417	X	PHILIP MORRIS INTERNATION	718172109			8/23/2011		11/2/2012	3,414	2,732				0	682
418	X	PHILLIPS 66	718546104			12/1/2011		5/4/2012	15	17				0	-2
419	X	PHILLIPS 66	718546104			8/23/2011		6/11/2012	5,394	5,159				0	235
420	X	PHILLIPS 66	718546104			8/12/2011		6/11/2012	6,212	5,987				0	225
421	X	PHILLIPS 66	718546104			11/29/2011		6/11/2012	1,962	1,951				0	11
422	X	PHILLIPS 66	718546104			12/1/2011		6/11/2012	556	584				0	-28
423	X	POLYCOM INC	73172K104			8/12/2011		4/11/2012	745	1,373				0	-628
424	X	POLYCOM INC	73172K104			11/29/2011		4/11/2012	883	1,022				0	-139
425	X	POWER INTEGRATIONS INC	739276103			9/28/2009		6/29/2012	1,222	1,117				0	105
426	X	WYNN LAS VEGAS, LLC	983130AP0			9/22/2011		6/27/2012	2,200	2,178				0	22
427	X	WYNN LAS VEGAS, LLC	983130AP0			12/2/2011		6/27/2012	4,400	4,370				0	30
428	X	WYNN LAS VEGAS, LLC	983130AP0			11/14/2011		6/27/2012	2,200	2,190				0	10
429	X	WYNN LAS VEGAS, LLC	983130AP0			2/27/2012		6/27/2012	2,200	2,255				0	-55
430	X	YUM BRANDS INC	988498101			2/24/2012		7/17/2012	514	524				10	0
431	X		99#243502			1/1/1901		1/1/2012	2,011,041	2,011,041				0	0
432	X	ASSURED GUARANTY LTD	G0585R106			11/29/2011		1/25/2012	313	185				0	128
433	X	ASSURED GUARANTY LTD	G0585R106			8/12/2011		1/25/2012	2,868	2,073				0	795
434	X	MICHAEL KORS HOLDINGS LT	G60754101			3/12/2012		7/17/2012	507	622				0	-115
435	X	TYCO INTERNATIONAL LTD N	H89128104			11/29/2011		9/14/2012	5,566	4,710				0	856
436	X	TYCO INTERNATIONAL LTD N	H89128104			8/23/2011		9/14/2012	9,589	6,871				0	2,718
437	X	TYCO INTERNATIONAL LTD N	H89128104			8/11/2011		9/14/2012	10,801	8,015				0	2,786
438	X	UBS AG NEW	H89231338			12/7/2011		4/11/2012	63	62				0	1
439	X	UBS AG NEW	H89231338			8/23/2011		4/11/2012	5,120	5,591				0	-471
440	X	UBS AG NEW	H89231338			8/11/2011		4/11/2012	5,765	6,871				0	-1,106
441	X	UBS AG NEW	H89231338			12/7/2011		12/10/2012	4,410	3,390				0	1,020
442	X	ITURAN LOCATION AND CON	M6158M104			8/12/2011		3/29/2012	2,943	2,736				0	207
443	X	ITURAN LOCATION AND CON	M6158M104			11/29/2011		3/29/2012	1,074	1,012				0	62
444	X	COPA HOLDINGS SA CL A	P31076105			10/31/2011		11/7/2012	5,210	3,830				0	1,380
445	X	AT&T INC 5 600% 5/15/18	00206RAM4			1/16/2009		4/25/2012	29,619	25,496				0	4,123
446	X	ABBOTT LABORATORIES	002824100			9/29/2009		2/24/2012	11,161	11,056				0	105
447	X	ABBOTT LABORATORIES	002824100			9/30/2010		2/24/2012	14,730	13,616				0	1,114
448	X	ABBOTT LABORATORIES	002824100			9/29/2009		2/24/2012	75,069	65,015				0	10,054
449	X	ABBOTT LABORATORIES	002824100			1/7/2011		2/24/2012	2,153	1,834				0	319
450	X	ACME PACKET INC	004764106			12/9/2011		1/13/2012	28,967	36,925				0	-7,958
451	X	ADIDAS-SALOMON AG SPONS	00687A107			9/8/2011		10/26/2012	7,393	5,814				0	1,579
452	X	ADTRAN INC	00738A106			8/12/2011		3/16/2012	9,634	9,505				0	129
453	X	ADTRAN INC	00738A106			11/10/2011		3/16/2012	2,462	2,580				0	-118
454	X	ADTRAN INC	00738A106			11/29/2011		3/16/2012	8,311	8,380				0	-69
455	X	AEROVIRONMENT INC	008073108			11/29/2011		5/23/2012	375	502				0	-127
456	X	AEROVIRONMENT INC	008073108			8/12/2011		5/23/2012	1,741	2,077				0	-336
457	X	AEROVIRONMENT INC	008073108			2/27/2012		5/23/2012	1,366	1,763				0	-397
458	X	AIR LIQUIDE	009126202			9/30/2010		6/29/2012	21	20				0	1
459	X	ALEXION PHARMACEUTICALS	015351109			2/24/2012		7/17/2012	1,676	1,440				0	236
460	X	ALLEGIANT TRAVEL CO	01748X102			8/12/2011		11/30/2012	883	537				0	346
461	X	ALLERGAN INC	018490102			2/24/2012		7/17/2012	629	612				0	17
462	X	AMAZON COM INC	023135106			6/29/2011		7/17/2012	651	580				0	71
463	X	AMAZON COM INC	023135106			6/29/2011		8/1/2012	3,711	3,094				0	617
464	X	THE BOSTON BEER COMPAN	100557107			11/29/2011		12/18/2012	416	294				0	122
465	X	THE BOSTON BEER COMPAN	100557107			4/10/2012		12/18/2012	693	511				0	182
466	X	THE BOSTON BEER COMPAN	100557107			8/22/2011		12/18/2012	139	79				0	60
467	X	BRISTOL MYERS SQUIBB CO	110122108			11/29/2011		4/25/2012	4,104	3,778				0	326
468	X	BRISTOL MYERS SQUIBB CO	110122108			12/1/2011		4/25/2012	2,736	2,630				0	106
469	X	BRISTOL MYERS SQUIBB CO	110122108			8/12/2011		9/14/2012	32,644	27,294				0	5,350
470	X	BRISTOL MYERS SQUIBB CO	110122108			8/23/2011		9/14/2012	24,983	21,390				0	3,593
471	X	BRISTOL MYERS SQUIBB CO	110122108			11/29/2011		9/14/2012	2,998	2,833				0	165
472	X	BUFFALO WILD WINGS INC	119848109			5/3/2012		10/11/2012	1,408	1,377				0	31
473	X	BULLOCH CNTY GA SCH DIST	120343CM8			12/14/2007		2/1/2012	126,499	123,732				0	2,767
474	X	CIT GROUP INC 7 000% 5/1/15	125581FV5			9/6/2011		1/23/2012	4,999	4,988				0	11
475	X	CIT GROUP INC 7 000% 5/1/15	125581FV5			9/23/2011		1/23/2012	2,000	1,985				0	15
476	X	CIT GROUP INC 7 000% 5/1/15	125581FV5			11/10/2011		1/23/2012	2,000	2,005				0	-5

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
477	X	CIT GROUP INC 7 000% 5/1/17	125581FX1			11/29/2011		3/9/2012	1,996	1,980				0	16
478	X	CIT GROUP INC 7 000% 5/1/17	125581FX1			9/26/2011		3/9/2012	4,989	4,856				0	133
479	X	REALD INC COM	75604L105			11/29/2011		10/15/2012	2,006	2,052				0	-46
480	X	REALD INC COM	75604L105			9/29/2011		10/15/2012	237	257				0	-20
481	X	REALD INC COM	75604L105			9/21/2011		10/15/2012	775	967				0	-192
482	X	REALD INC COM	75604L105			8/12/2011		10/15/2012	1,423	1,938				0	-515
483	X	REGAL ENTERTAINMENT GR(	758766109			2/27/2012		11/15/2012	2,443	2,219				0	224
484	X	REGAL ENTERTAINMENT GR(	758766109			11/29/2011		11/15/2012	1,781	1,639				0	142
485	X	REGAL ENTERTAINMENT GR(	758766109			8/12/2011		11/15/2012	2,326	2,006				0	320
486	X	REGIONS FINANCIAL CORP N	7591EPAG5			9/1/2011		10/9/2012	5,322	4,775				0	547
487	X	REPSOL S A ADR	76026T205			8/11/2011		4/16/2012	4,555	5,687				0	-1,132
488	X	REPSOL S A ADR	76026T205			8/23/2011		4/16/2012	4,384	5,484				0	-1,100
489	X	REPSOL S A ADR	76026T205			11/29/2011		4/16/2012	3,764	4,981				0	-1,217
490	X	RIGHTNOW TECHNOLOGIES	76657R106			8/12/2011		1/27/2012	6,579	4,614				0	1,965
491	X	ROCK-TENN CO CL A	772739207			8/23/2011		3/16/2012	4,526	3,126				0	1,400
492	X	ROCK-TENN CO CL A	772739207			8/11/2011		3/16/2012	4,869	3,732				0	1,137
493	X	ROCK-TENN CO CL A	772739207			11/29/2011		3/16/2012	3,772	3,075				0	697
494	X	ROYAL BK SCOTLAND PLC 3	78010XAD3			9/8/2010		1/12/2012	32,954	33,587				0	-633
495	X	ROYAL DUTCH SHELL PLC	780259206			9/29/2009		2/23/2012	53,498	42,183				0	11,315
496	X	ROYAL DUTCH SHELL PLC	780259206			9/30/2010		2/23/2012	9,405	7,765				0	1,640
497	X	ROYAL DUTCH SHELL PLC	780259206			6/28/2011		2/23/2012	428	1				0	427
498	X	ROYAL DUTCH SHELL PLC	780259206			1/27/2011		2/23/2012	10,733	10,369				0	364
499	X	ROYAL DUTCH SHELL PLC	780259206			6/29/2010		2/23/2012	7,765	5,428				0	2,337
500	X	ROYAL DUTCH SHELL PLC	780259206			6/29/2010		2/23/2012	36,251	25,343				0	10,908
501	X	ROYAL DUTCH SHELL PLC	780259206			1/27/2011		2/23/2012	1,465	1,415				0	50
502	X	ROYAL DUTCH SHELL PLC	780259206			9/29/2009		2/23/2012	12,526	9,877				0	2,649
503	X	SHFL ENTERTAINMENT INC	78423R105			8/12/2011		10/26/2012	5,545	3,106				0	2,439
504	X	WAL-MART DE MEXICO S A S	93114W107			9/28/2009		5/9/2012	6,327	4,406				0	1,921
505	X	WATERS CORPORATION	941848103			3/19/2012		7/11/2012	18,075	22,233				0	-4,158
506	X	WISCONSIN ST GENL OBLIG	97705LE86			7/8/2011		1/25/2012	79,979	75,784				0	4,195
507	X	WORLD FUEL SERVICES COR	981475106			2/17/2012		5/8/2012	15,348	19,385				0	-4,037
508	X	WORLD FUEL SERVICES COR	981475106			2/17/2012		5/21/2012	11,032	14,197				0	-3,165
509	X	CIT GROUP INC 7 000% 5/1/17	125581FX1			8/25/2011		3/9/2012	9,978	9,650				0	328
510	X	CIT GROUP INC 7 000% 5/1/17	125581FX1			11/10/2011		3/9/2012	2,993	3,004				0	-11
511	X	COMMUNITY HEALTH SYSTEI	12599BKU0			12/2/2011		3/21/2012	3,666	3,601				0	65
512	X	COMMUNITY HEALTH SYSTEI	12599BKU0			9/23/2011		3/21/2012	3,142	2,996				0	146
513	X	COMMUNITY HEALTH SYSTEI	12599BKU0			8/25/2011		3/21/2012	3,666	3,504				0	162
514	X	COMMUNITY HEALTH SYSTEI	12599BLF2			9/23/2011		7/18/2012	3,018	2,996				0	22
515	X	COMMUNITY HEALTH SYSTEI	12599BLF2			12/2/2011		7/18/2012	3,521	3,601				0	-80
516	X	COMMUNITY HEALTH SYSTEI	12599BLF2			8/25/2011		7/18/2012	3,521	3,504				0	17
517	X	CVS CAREMARK CORPORATI	126650BH2			6/25/2010		5/1/2012	21,260	19,913				0	1,347
518	X	CVS CAREMARK 5 750% 06/01	12699AWP9			6/25/2010		12/28/2012	12,119	11,063				0	1,056
519	X	CANON INC ADR	138006309			9/19/2011		7/31/2012	2,317	3,116				0	-799
520	X	CANON INC ADR	138006309			9/30/2010		7/31/2012	1,995	2,775				0	-780
521	X	CANON INC ADR	138006309			3/19/2010		7/31/2012	7,945	10,752				0	-2,807
522	X	CARDINAL HEALTH INC	14149Y108			8/11/2011		1/27/2012	381	366				0	15
523	X	CARDINAL HEALTH INC	14149Y108			8/23/2011		1/27/2012	9,271	8,951				0	320
524	X	CARDINAL HEALTH INC	14149Y108			11/29/2011		1/27/2012	7,620	7,429				0	191
525	X	CARDINAL HEALTH INC	14149Y108			8/11/2011		1/31/2012	10,629	10,053				0	576
526	X	CARNIVAL CORP NEW PAIRE	143658300			9/8/2010		5/8/2012	5,150	5,608				0	-458
527	X	CASELLA WASTE SYS INC CL	147448104			8/12/2011		10/19/2012	1,100	1,317				0	-217
528	X	CASH AMER INTL INC	14754D100			8/23/2011		9/6/2012	7,653	10,389				0	-2,736
529	X	CASH AMER INTL INC	14754D100			8/11/2011		9/6/2012	9,091	12,739				0	-3,648
530	X	CASH AMER INTL INC	14754D100			11/29/2011		9/6/2012	8,391	10,076				0	-1,685
531	X	CATAMARAN CORP	148887102			8/12/2011		7/12/2012	8,548	4,835				0	3,713
532	X	CATAMARAN CORP	148887102			2/27/2012		7/12/2012	2,818	2,128				0	690
533	X	CATAMARAN CORP	148887102			11/29/2011		7/12/2012	2,630	1,574				0	1,056
534	X	ENERGEN CORP	29265N108			8/12/2011		8/23/2012	9,531	9,361				0	170
535	X	ENERGY FUTURE INTER HLD	29269QAA5			2/29/2012		5/9/2012	9,900	9,810				0	90
536	X	ENERGY FUTURE INTER HLD	29269QAA5			1/31/2012		5/9/2012	2,200	2,160				0	40
537	X	ENERGY TFR CONS 7 500% 1	29273V969			2/15/2012		3/27/2012	0	0				0	0
538	X	ENERGY TRANSFER EQUITY	29273VAC4			9/26/2011		10/3/2012	4,570	4,160				0	410
539	X	ENERGY TRANSFER EQUITY	29273VAC4			8/25/2011		10/5/2012	2,298	2,050				0	248
540	X	ENERGY TRANSFER EQUITY	29273VAC4			9/26/2011		10/5/2012	1,149	1,040				0	109
541	X	ERSTE BK DER OEST SPARK	296036304			5/17/2010		7/5/2012	5,794	13,076				0	-7,282
542	X	ERSTE BK DER OEST SPARK	296036304			12/28/2011		7/5/2012	105	5,425				0	-5,320
543	X	ERSTE BK DER OEST SPARK	296036304			9/30/2010		7/5/2012	2,163	4,590				0	-2,427
544	X	ERSTE BK DER OEST SPARK	296036304			12/28/2011		7/6/2012	3,778	3,732				0	46

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	25,087	Capital Gains/Losses	10,346,812	11,072,387	-725,575
Short Term CG Distributions	0	Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
545	X	EXPEDITORS INTENATIONAL	302130109			8/11/2011		2/15/2012	7,016	7,008				0	8
546	X	EXPEDITORS INTENATIONAL	302130109			2/24/2012		3/12/2012	3,809	3,791				0	18
547	X	EXPEDITORS INTENATIONAL	302130109			11/29/2011		5/14/2012	7,367	7,871				0	-504
548	X	EXPEDITORS INTENATIONAL	302130109			8/11/2011		5/14/2012	17,936	20,116				0	-2,180
549	X	EXPEDITORS INTENATIONAL	302130109			2/24/2012		5/14/2012	4,937	5,577				0	-640
550	X	EXXON MOBIL CORP	30231G102			8/23/2011		1/31/2012	6,113	11,824				0	-5,711
551	X	EXXON MOBIL CORP	30231G102			11/29/2011		1/31/2012	335	309				0	26
552	X	EXXON MOBIL CORP	30231G102			8/11/2011		6/19/2012	13,252	11,302				0	1,950
553	X	EXXON MOBIL CORP	30231G102			8/23/2011		6/19/2012	5,824	5,062				0	762
554	X	FLIR SYSTEMS INC	302445101			8/12/2011		5/4/2012	2,539	2,781				0	-242
555	X	FLIR SYSTEMS INC	302445101			11/29/2011		5/4/2012	694	813				0	-119
556	X	FLIR SYSTEMS INC	302445101			2/27/2012		5/4/2012	1,801	2,177				0	-376
557	X	FMC CORPORATION NEW	302491303			8/12/2011		8/13/2012	1,192	826				0	366
558	X	FMC CORPORATION NEW	302491303			8/12/2011		8/29/2012	3,798	2,628				0	1,170
559	X	FMC CORPORATION NEW	302491303			11/29/2011		8/29/2012	1,519	1,116				0	403
560	X	FMC CORPORATION NEW	302491303			2/27/2012		8/29/2012	1,736	1,590				0	146
561	X	FMC TECHNOLOGIES INC	30249U101			8/12/2011		2/15/2012	11,806	9,562				0	2,244
562	X	FMC TECHNOLOGIES INC	30249U101			11/29/2011		2/15/2012	5,484	5,420				0	64
563	X	FMC TECHNOLOGIES INC	30249U101			12/5/2011		2/15/2012	2,113	2,238				125	0
564	X	FMC TECHNOLOGIES INC	30249U101			12/12/2011		2/15/2012	9,923	9,687				0	236
565	X	FMC TECHNOLOGIES INC	30249U101			2/24/2012		3/23/2012	8,272	8,952				0	-680
566	X	FMC TECHNOLOGIES INC	30249U101			2/24/2012		7/17/2012	613	781				168	0
567	X	FACTSET RESEARCH SYSTEI	303075105			8/23/2011		1/18/2012	7,008	6,554				0	454
568	X	FACTSET RESEARCH SYSTEI	303075105			8/11/2011		1/18/2012	8,073	7,667				0	406
569	X	FACTSET RESEARCH SYSTEI	303075105			11/29/2011		1/18/2012	6,121	6,274				0	-153
570	X	FED HOME LOAN MTG 15 YR	3128MCPJ8			2/10/2012		3/15/2012	1,882	1,997				0	-115
571	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		4/15/2012	2,055	2,180				0	-125
572	X	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8			2/10/2012		5/15/2012	1,537	1,631				0	-94
573	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		10/25/2012	1,108	1,148				0	-40
574	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		11/25/2012	1,149	1,192				0	-43
575	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		12/26/2012	1,332	1,380				0	-48
576	X	FNMA POOL AJ9355 3 000% 0	3138E2MD4			1/25/2012		12/31/2012	1,457	1,510				0	-53
577	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		6/25/2012	384	402				0	-18
578	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		7/25/2012	404	423				0	-19
579	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		8/25/2012	729	763				0	-34
580	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		9/25/2012	1,299	1,360				0	-61
581	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		10/25/2012	1,140	1,193				0	-53
582	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		11/25/2012	1,041	1,090				0	-49
583	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		12/26/2012	1,575	1,648				0	-73
584	X	FNMA POOL AK6784 3 000% 0	3138EBRE7			5/9/2012		12/31/2012	1,082	1,132				0	-50
585	X	FNMA 2 375% 07/28/15	31398AU34			5/31/2012		7/16/2012	52,920	52,807				0	113
586	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		4/25/2012	2,206	2,424				0	-218
587	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		5/25/2012	2,128	2,339				0	-211
588	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		6/25/2012	2,110	2,319				0	-209
589	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		7/25/2012	2,074	2,279				0	-205
590	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		8/25/2012	1,952	2,146				0	-194
591	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		9/25/2012	2,241	2,463				0	-222
592	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		10/25/2012	1,991	2,189				0	-198
593	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		11/25/2012	2,237	2,459				0	-222
594	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		12/26/2012	1,989	2,186				0	-197
595	X	FNMA POOL 725424 5 500% 0	31402C4H2			3/13/2012		12/31/2012	2,110	2,319				0	-209
596	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		2/27/2012	3,509	3,800				0	-291
597	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		3/25/2012	3,777	4,089				0	-312
598	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		4/25/2012	3,727	4,036				0	-309
599	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		5/25/2012	3,575	3,871				0	-296
600	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		6/25/2012	3,636	3,937				0	-301
601	X	SHUFFLE MASTER INC	825549108			8/12/2011		5/11/2012	5,724	2,745				0	2,979
602	X	SHUFFLE MASTER INC	825549108			2/27/2012		5/11/2012	3,958	3,626				0	332
603	X	SHUFFLE MASTER INC	825549108			8/12/2011		9/18/2012	6,587	3,467				0	3,120
604	X	SIEMENS AKTIENGESELLSCH	826197501			8/23/2011		4/20/2012	2,323	2,545				0	-222
605	X	SIEMENS AKTIENGESELLSCH	826197501			8/11/2011		4/20/2012	8,362	9,517				0	-1,155
606	X	SIEMENS AKTIENGESELLSCH	826197501			11/29/2011		4/26/2012	1,765	1,833				0	-68
607	X	SIEMENS AKTIENGESELLSCH	826197501			8/23/2011		4/26/2012	5,575	6,108				0	-533
608	X	SIEMENS AKTIENGESELLSCH	826197501			9/29/2011		5/8/2012	3,993	4,330				0	-337
609	X	SIEMENS AKTIENGESELLSCH	826197501			11/29/2011		5/8/2012	6,684	7,428				0	-744
610	X	SKYWORKS SOLUTIONS INC	83088M102			11/10/2011		3/16/2012	4,561	3,110				0	1,451
611	X	SKYWORKS SOLUTIONS INC	83088M102			8/12/2011		3/16/2012	11,947	9,600				0	2,347
612	X	SOLARWINDS INC	83416B109			2/15/2012		8/22/2012	10,476	7,021				0	3,455

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	25,087		Capital Gains/Losses	10,346,812	11,072,387	-725,575
Short Term CG Distributions	0		Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
613	X	SOLARWINDS INC	83416B109			2/15/2012		10/11/2012	23,256	16,075				0	7,181
614	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		7/25/2012	3,411	3,694				0	-283
615	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		8/25/2012	3,530	3,822				0	-292
616	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		9/25/2012	3,819	4,136				0	-317
617	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		10/25/2012	3,337	3,614				0	-277
618	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		11/25/2012	3,754	4,065				0	-311
619	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		12/26/2012	3,290	3,563				0	-273
620	X	FNMA POOL 735667 5 000% 0	31402RJL4			1/12/2012		12/31/2012	3,374	3,654				0	-280
621	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		3/25/2012	3,088	3,305				0	-217
622	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		4/25/2012	3,496	3,742				0	-246
623	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		5/25/2012	3,330	3,564				0	-234
624	X	HANESBRANDS INC 8 00	410345AF9			3/19/2012		12/27/2012	13,326	13,341				0	-15
625	X	HARRIS CNTY TEX GENL OBL	414004T76			4/30/2007		2/22/2012	152,382	135,765				0	16,617
626	X	HIGHER ONE HLDGS INC	42983D104			2/27/2012		12/4/2012	774	1,312				0	-538
627	X	HIGHER ONE HLDGS INC	42983D104			8/12/2011		12/4/2012	792	1,385				0	-593
628	X	HIGHER ONE HLDGS INC	42983D104			11/29/2011		12/4/2012	216	405				0	-189
629	X	HITTITE MICROWAVE CORPO	43365Y104			11/29/2011		6/4/2012	8,121	8,402				0	-281
630	X	HITTITE MICROWAVE CORPO	43365Y104			11/10/2011		6/4/2012	3,105	3,360				0	-255
631	X	HITTITE MICROWAVE CORPO	43365Y104			8/12/2011		6/4/2012	8,407	9,208				0	-801
632	X	HONEYWELL INTL INC	438516106			8/23/2011		1/3/2012	5,126	4,042				0	1,084
633	X	HONEYWELL INTL INC	438516106			8/11/2011		1/3/2012	1,059	855				0	204
634	X	HORMEL FOODS CORP	440452100			8/12/2011		3/1/2012	9,589	9,318				0	271
635	X	HORMEL FOODS CORP	440452100			11/10/2011		3/1/2012	2,553	2,618				0	-65
636	X	HORMEL FOODS CORP	440452100			11/29/2011		3/1/2012	8,086	8,344				0	-258
637	X	HOST MARRIOTT L P SR NT	44108EAY4			12/8/2011		3/26/2012	3,038	3,049				0	-11
638	X	HOST MARRIOTT L P SR NT	44108EAY4			8/29/2011		3/26/2012	10,125	10,149				0	-24
639	X	HOST MARRIOTT L P SR NT	44108EAY4			9/27/2011		3/26/2012	4,050	4,070				0	-20
640	X	HOST MARRIOTT L P SR NT	44108EAY4			11/16/2011		3/26/2012	3,038	3,052				0	-14
641	X	HOUSTON TEX UNTIL SYS RE	442435G80			6/10/2011		1/13/2012	60,632	58,722				0	1,910
642	X	HOUSTON WIRE & CABLE CO	44244K109			2/27/2012		9/21/2012	1,077	1,385				0	-308
643	X	HOUSTON WIRE & CABLE CO	44244K109			8/12/2011		9/21/2012	2,985	3,410				0	-425
644	X	HOUSTON WIRE & CABLE CO	44244K109			11/29/2011		9/21/2012	1,874	1,833				0	41
645	X	HOYA CORP SPONS ADR	443251103			9/28/2009		11/28/2012	1,694	2,087				0	-393
646	X	HOYA CORP SPONS ADR	443251103			9/30/2010		11/28/2012	2,529	3,191				0	-662
647	X	HOYA CORP SPONS ADR	443251103			9/28/2009		11/29/2012	4,781	5,914				0	-1,133
648	X	HOYA CORP SPONS ADR	443251103			7/31/2012		11/30/2012	1,573	1,830				0	-257
649	X	HOYA CORP SPONS ADR	443251103			9/19/2011		11/30/2012	2,494	3,215				0	-721
650	X	HOYA CORP SPONS ADR	443251103			9/28/2009		11/30/2012	422	522				0	-100
651	X	IXIA	45071R109			11/29/2011		12/18/2012	1,005	629				0	376
652	X	ICONIX BRAND GROUP INC	451055107			11/8/2012		12/31/2012	974	848				0	126
653	X	INFORMATICA CORP	45666Q102			11/29/2011		10/3/2012	6,549	8,465				0	-1,916
654	X	INFORMATICA CORP	45666Q102			11/10/2011		10/3/2012	1,511	2,037				0	-526
655	X	INFORMATICA CORP	45666Q102			10/27/2011		10/3/2012	1,343	1,828				0	-485
656	X	INFORMATICA CORP	45666Q102			8/12/2011		10/3/2012	6,381	9,272				0	-2,891
657	X	INTERCONTINENTALEXCHAN	45865V100			2/24/2012		3/12/2012	8,322	8,385				0	-63
658	X	INTERCONTINENTALEXCHAN	45865V100			10/28/2011		4/19/2012	5,687	5,809				0	-122
659	X	INTERCONTINENTALEXCHAN	45865V100			2/24/2012		4/19/2012	5,945	6,429				0	-484
660	X	INTERCONTINENTALEXCHAN	45865V100			10/28/2011		7/17/2012	541	528				0	13
661	X	INTERCONTINENTALEXCHAN	45865V100			11/29/2011		9/14/2012	8,822	7,447				0	1,375
662	X	INTERCONTINENTALEXCHAN	45865V100			9/27/2011		9/14/2012	4,481	4,005				0	476
663	X	INTERCONTINENTALEXCHAN	45865V100			10/28/2011		9/14/2012	700	660				0	40
664	X	KRAFT FOODS INC 5 375% 2/1	50075NBA1			3/19/2010		3/20/2012	29,569	26,853				0	2,716
665	X	KRAFT FOODS GROUP INC	50076Q106			8/12/2011		10/5/2012	32	24				0	8
666	X	LAS VEGAS SANDS CORP	517834107			2/24/2012		7/17/2012	1,435	1,925				491	1
667	X	LAUDER ESTEE COS INC CL A	518439104			2/24/2012		3/13/2012	7,040	6,593				0	447
668	X	LAUDER ESTEE COS INC CL A	518439104			2/24/2012		7/17/2012	205	227				0	-22
669	X	LEUCADIA NATL CORP	527288BC7			12/1/2011		3/15/2012	4,143	4,060				0	83
670	X	LEUCADIA NATL CORP	527288BC7			9/27/2011		3/15/2012	4,143	4,060				0	83
671	X	LEUCADIA NATL CORP	527288BC7			8/23/2011		3/15/2012	10,356	10,250				0	106
672	X	LEUCADIA NATL CORP	527288BC7			11/10/2011		3/15/2012	2,071	2,065				0	6
673	X	LEVEL 3 FINANCING INC	527298AL7			12/2/2011		9/5/2012	4,149	4,038				0	111
674	X	LEVEL 3 FINANCING INC	527298AL7			9/27/2011		9/5/2012	7,261	6,649				0	612
675	X	LEVEL 3 FINANCING INC	527298AL7			11/10/2011		9/5/2012	3,112	3,008				0	104
676	X	LEVEL 3 FINANCING INC	527298AL7			3/6/2012		9/5/2012	5,186	5,212				0	-26
677	X	LEVEL 3 FINANCING INC	527298AL7			8/23/2011		9/5/2012	16,596	15,120				0	1,476
678	X	LIONBRIDGE TECHNOLOGIES	536252109			8/12/2011		12/17/2012	7,073	4,563				0	2,510
679	X	LORILLARD INC	544147101			9/29/2010		2/24/2012	68,818	39,559				0	29,259
680	X	LORILLARD INC	544147101			9/29/2009		2/24/2012	1,558	896				0	662

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
681	X	LORILLARD INC	544147101			9/29/2010		2/27/2012	10,584	6,046				0	4,538
682	X	LULULEMON ATHLETICA INC	550021109			8/11/2011		2/15/2012	6,664	5,392				0	1,272
683	X	LULULEMON ATHLETICA INC	550021109			2/24/2012		3/13/2012	5,277	4,859				0	418
684	X	LULULEMON ATHLETICA INC	550021109			8/11/2011		5/21/2012	965	755				0	210
685	X	LULULEMON ATHLETICA INC	550021109			2/24/2012		5/21/2012	11,508	11,115				0	393
686	X	MACYS RETAIL HLDGS 7 875	55699ABG1			5/1/2012		11/28/2012	14,944	15,363				0	-419
687	X	MASSACHUSETTS BAY TRAN	575579MB0			2/23/2007		1/13/2012	104,500	98,457				0	6,043
688	X	MC DONALDS CORP	580135101			11/29/2011		1/31/2012	7,611	7,216				0	395
689	X	MC DONALDS CORP	580135101			8/11/2011		6/13/2012	3,437	11,713				0	-8,276
690	X	MC DONALDS CORP	580135101			8/23/2011		6/13/2012	13,220	13,365				0	-145
691	X	MC DONALDS CORP	580135101			11/29/2011		6/13/2012	264	281				0	-17
692	X	MC DONALDS CORP	580135101			8/11/2011		6/25/2012	10,752	10,586				0	166
693	X	MCKESSON HBOC INC	58155Q103			2/24/2012		7/3/2012	8,806	7,530				0	1,276
694	X	MCKESSON HBOC INC	58155Q103			2/24/2012		7/17/2012	860	737				0	123
695	X	MCKESSON HBOC INC	58155Q103			11/29/2011		8/1/2012	2,614	2,282				0	332
696	X	MCKESSON HBOC INC	58155Q103			2/24/2012		8/1/2012	2,885	2,619				0	266
697	X	MCKESSON HBOC INC	58155Q103			11/29/2011		9/28/2012	5,695	5,194				0	501
698	X	MCKESSON HBOC INC	58155Q103			8/11/2011		9/28/2012	31,149	28,136				0	3,013
699	X	MEDIACOM BROADBAND 8 50	58499BAJ0			8/29/2011		8/29/2012	2,045	2,025				0	20
700	X	MEDIACOM BROADBAND 8 50	58499BAJ0			11/16/2011		8/29/2012	3,068	3,086				0	-18
701	X	MEDIACOM BORADBAND LLC	584PRO9E9			8/29/2011		9/13/2012	3,068	3,038				0	30
702	X	MEDNAX INC	58502B106			8/18/2011		5/23/2012	8,650	8,643				0	7
703	X	MEDNAX INC	58502B106			11/29/2011		5/23/2012	8,032	8,568				0	-536
704	X	MEDNAX INC	58502B106			11/10/2011		5/23/2012	2,471	2,734				0	-263
705	X	MERRILL LYNCH & CO 6 400%	59018YJ69			6/1/2011		1/12/2012	18,078	20,300				0	-2,222
706	X	MERU NETWORKS INC	59047Q103			11/29/2011		2/15/2012	980	1,143				0	-163
707	X	MERU NETWORKS INC	59047Q103			8/22/2011		2/15/2012	645	1,271				0	-626
708	X	METTLER-TOLEDO INTL INC	592688105			11/29/2011		9/19/2012	1,741	1,525				0	216
709	X	METTLER-TOLEDO INTL INC	592688105			2/27/2012		9/19/2012	2,264	2,385				0	-121
710	X	METTLER-TOLEDO INTL INC	592688105			8/12/2011		9/19/2012	4,702	4,055				0	647
711	X	MICROSOFT CORP	594918104			8/12/2011		4/25/2012	642	504				0	138
712	X	MICROSOFT CORP	594918104			12/1/2011		4/25/2012	5,298	4,176				0	1,122
713	X	MICROSEMI CORPORATION	595137100			11/29/2011		8/7/2012	1,739	1,389				0	350
714	X	MICROSEMI CORPORATION	595137100			8/12/2011		8/7/2012	4,138	3,455				0	683
715	X	MICROSEMI CORPORATION	595137100			2/27/2012		8/7/2012	1,259	1,338				0	-79
716	X	MIDWEST GENERATION LLC 8	59832WAF6			11/14/2011		1/3/2012	551	564				0	-13
717	X	MIDWEST GENERATION LLC 8	59832WAF6			11/14/2011		8/31/2012	574	588				0	-14
718	X	MIDWEST GENERATION LLC 8	59832WAF6			11/14/2011		11/13/2012	531	584				0	-53
719	X	MIDWEST GENERATION LLC 8	59832WAF6			9/8/2011		11/13/2012	2,634	2,810				0	-176
720	X	MINERALS TECHNOLOGY INC	603158106			11/29/2011		7/27/2012	1,258	1,075				0	183
721	X	MINERALS TECHNOLOGY INC	603158106			8/12/2011		7/27/2012	3,145	2,755				0	390
722	X	MINERALS TECHNOLOGY INC	603158106			2/27/2012		7/27/2012	1,321	1,394				0	-73
723	X	MISSOURI ST HWYS & TRANS	60636WFT7			11/14/2007		5/1/2012	100,000	100,000				0	0
724	X	MITSUI & CO LTD ADR	606827202			8/23/2011		6/19/2012	1,749	1,962				0	-213
725	X	MITSUI & CO LTD ADR	606827202			8/11/2011		6/19/2012	6,996	8,332				0	-1,336
726	X	MITSUI & CO LTD ADR	606827202			11/29/2011		6/20/2012	4,380	4,549				0	-169
727	X	SHFL ENTERTAINMENT INC	78423R105			8/12/2011		11/15/2012	5,013	3,153				0	1,860
728	X	STR HLDGS INC	78478V100			2/27/2012		5/29/2012	1,322	2,564				0	-1,242
729	X	STR HLDGS INC	78478V100			11/29/2011		5/29/2012	769	1,624				0	-855
730	X	STR HLDGS INC	78478V100			8/12/2011		5/29/2012	1,026	2,763				0	-1,737
731	X	SALESFORCE COM INC	79466L302			2/24/2012		8/1/2012	4,228	4,947				0	-719
732	X	SALESFORCE COM INC	79466L302			8/11/2011		9/17/2012	5,720	4,848				0	872
733	X	SALESFORCE COM INC	79466L302			8/11/2011		12/13/2012	5,825	4,713				0	1,112
734	X	SALESFORCE COM INC	79466L302			10/28/2011		12/13/2012	4,327	3,565				0	762
735	X	SCANSOURCE INC	806037107			8/12/2011		7/27/2012	3,035	3,429				0	-394
736	X	SCANSOURCE INC	806037107			11/29/2011		7/27/2012	1,030	1,214				0	-184
737	X	SCANSOURCE INC	806037107			2/27/2012		7/27/2012	1,503	2,035				0	-532
738	X	SERVICESOURCE INTL LLC	81763U100			9/25/2012		11/19/2012	933	2,093				0	-1,160
739	X	SERVICESOURCE INTL LLC	81763U100			11/29/2011		11/19/2012	303	861				0	-558
740	X	SERVICESOURCE INTL LLC	81763U100			2/27/2012		11/19/2012	349	1,300				0	-951
741	X	SERVICESOURCE INTL LLC	81763U100			10/20/2011		11/19/2012	376	1,010				0	-634
742	X	SERVICESOURCE INTL LLC	81763U100			9/20/2011		11/19/2012	263	831				0	-568
743	X	SERVICESOURCE INTL LLC	81763U100			8/12/2011		11/19/2012	390	1,402				0	-1,012
744	X	SHIRE PHARMACEUTICALS G	82481R106			8/23/2011		7/3/2012	9,067	10,366				0	-1,299
745	X	SHIRE PHARMACEUTICALS G	82481R106			8/11/2011		8/20/2012	8,004	8,136				0	-132
746	X	SHORETEL INC	825211105			8/12/2011		8/29/2012	1,624	2,893				0	-1,269
747	X	SHORETEL INC	825211105			11/29/2011		8/31/2012	556	784				0	-228
748	X	SHORETEL INC	825211105			8/12/2011		8/31/2012	316	564				0	-248

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	10,346,812	11,072,387	-725,575
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
749	X	AMERICAN EXPRESS CO 7 25	025816BA6			5/29/2009		1/12/2012	19,013	17,517				0	1,496
750	X	AMERICAN EXPRESS CREDIT	0258M0CY3			4/25/2012		8/21/2012	26,616	26,996				0	-380
751	X	AMERICAN GENL FIN	02635PTC7			8/29/2011		3/14/2012	3,946	4,262				0	-316
752	X	AMERICAN GENL FIN	02635PTC7			10/3/2011		3/14/2012	3,157	2,900				0	257
753	X	CHIPOTLE MEXICAN GRILL IN	169656105			2/24/2012		10/24/2012	3,585	5,795				0	-2,210
754	X	CHIPOTLE MEXICAN GRILL IN	169656105			9/14/2012		10/24/2012	8,125	11,470				0	-3,345
755	X	CIMAREX ENERGY CO	171798AA9			8/29/2011		1/20/2012	5,188	5,150				0	38
756	X	CIMAREX ENERGY CO	171798AA9			9/26/2011		1/20/2012	2,075	2,060				0	15
757	X	COACH INC	189754104			8/12/2011		2/1/2012	12,645	9,575				0	3,070
758	X	COACH INC	189754104			11/29/2011		2/1/2012	9,590	8,112				0	1,478
759	X	AMERICAN GENL FIN	02635PTC7			12/5/2011		3/14/2012	4,736	4,290				0	446
760	X	AMERICAN TOWER REIT	03027X100			6/19/2012		9/12/2012	18,022	17,371				0	651
761	X	AMERICAN TOWER REIT	03027X100			6/13/2012		9/12/2012	503	465				0	38
762	X	AMERISOURCEBERGEN COR	03073E105			8/11/2011		1/23/2012	8,467	8,174				0	293
763	X	AMERISOURCEBERGEN COR	03073E105			11/29/2011		1/23/2012	7,235	6,660				0	575
764	X	AMERISOURCEBERGEN COR	03073E105			8/23/2011		1/23/2012	7,235	6,937				0	298
765	X	ANCHORAGE ALASKA GENL (	033160Z39			2/23/2007		3/2/2012	121,686	121,576				0	110
766	X	APPLE COMPUTER INC	037833100			11/29/2011		4/3/2012	12,568	7,509				0	5,059
767	X	APPLE COMPUTER INC	037833100			11/29/2011		4/11/2012	6,261	3,754				0	2,507
768	X	CELGENE CORP	151020104			2/24/2012		7/17/2012	803	900				97	0
769	X	CHESAPEAKE ENERGY CORF	165167CD7			2/13/2012		6/6/2012	26,562	28,250				0	-1,688
770	X	CHICAGO IL MET WTR 5 000%	167560LE9			3/24/2010		1/13/2012	59,462	57,388				0	2,074
771	X	CHINA RESOURCES ENTERPI	16940R109			8/19/2011		3/30/2012	1,654	1,981				0	-327
772	X	CHINA RESOURCES ENTERPI	16940R109			10/21/2009		3/30/2012	5,258	5,148				0	110
773	X	CHIPOTLE MEXICAN GRILL IN	169656105			2/24/2012		3/13/2012	5,180	5,022				0	158
774	X	CHIPOTLE MEXICAN GRILL IN	169656105			2/24/2012		7/17/2012	798	773				0	25
775	X	CHIPOTLE MEXICAN GRILL IN	169656105			11/29/2011		10/24/2012	3,824	5,006				0	-1,182
776	X	CHIPOTLE MEXICAN GRILL IN	169656105			8/11/2011		10/24/2012	15,772	20,878				0	-5,106
777	X	SPRINT CAPITAL CORP	852060AG7			9/26/2011		9/27/2012	2,058	1,820				0	238
778	X	SPRINT CAPITAL CORP	852060AG7			8/23/2011		9/27/2012	15,435	14,156				0	1,279
779	X	STARBUCKS CORP	855244109			11/29/2011		8/27/2012	5,424	4,726				0	698
780	X	STARBUCKS CORP	855244109			8/23/2011		8/27/2012	10,214	7,638				0	2,576
781	X	STARBUCKS CORP	855244109			8/11/2011		8/27/2012	11,435	8,756				0	2,679
782	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		12/17/2012	825	880				0	-55
783	X	FHLMC GOLD 4 500% 4/1/23	3128PKL44			2/10/2012		12/31/2012	1,538	1,641				0	-103
784	X	FHLMC 5 000% 1/30/14	3128X2TM7			4/6/2011		1/12/2012	67,767	68,221				0	-454
785	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		2/15/2012	2,080	2,192				0	-112
786	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		3/15/2012	2,505	2,640				0	-135
787	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		4/15/2012	2,761	2,910				0	-149
788	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		5/15/2012	1,570	1,655				0	-85
789	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		6/15/2012	2,017	2,126				0	-109
790	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		7/15/2012	2,453	2,586				0	-133
791	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		8/15/2012	4,296	4,527				0	-231
792	X	FHLMC GOLD 4 000% 02/01/41	312945ZD3			1/18/2012		9/15/2012	4,508	4,751				0	-243
793	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		6/25/2012	3,301	3,533				0	-232
794	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		7/25/2012	2,674	2,862				0	-188
795	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		8/25/2012	2,929	3,135				0	-206
796	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		9/25/2012	3,365	3,601				0	-236
797	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		10/25/2012	3,409	3,649				0	-240
798	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		11/7/2012	68,851	68,392				0	459
799	X	FNMA POOL 995094 4 500% 1	31416BNK0			2/14/2012		11/25/2012	3,227	3,454				0	-227
800	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		4/25/2012	1,583	1,680				0	-97
801	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		5/25/2012	1,244	1,321				0	-77
802	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		6/25/2012	1,229	1,304				0	-75
803	X	FNMA POOL MA0380 4 000% (	31417YM61			3/28/2012		7/25/2012	1,196	1,269				0	-73
804	X	67 S ROSCOE BOULEVARD	99#243502			3/14/2010		1/1/2012	2,150,000	3,156,683					-1,006,683
805	X	UNRECAPTURED SECTION 12				1/1/2001		12/31/2012	305						305
806	X	SHORT TERM LOSS FROM PA				1/1/2012		12/31/2012		8,407					-8,407
807	X	LONG TERM LOSS FROM PAR				1/1/2001		12/31/2012		12,611					-12,611

Part I, Line 11 (990-PF) - Other Income

		-129	-129	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INC FROM PARTNERSHIP	-129	-129	

Part I, Line 16a (990-PF) - Legal Fees

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		24,226	0	0	24,226
	Description				
1	LEGAL FEES	24,226			24,226

Part I, Line 16b (990-PF) - Accounting Fees

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		1,000	500	0	500
	Description				
1	TAX PREP FEE	1,000	500		500

Part I, Line 18 (990-PF) - Taxes

		43,749	18,484	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES	10,773	10,773		
2	PRIOR YEAR TAX DUE	14,000			
3	FEDERAL ESTIMATES	11,265			
4	PROPERY TAXES	7,711	7,711		

Part I, Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		94,192	47,623	0	46,569
1	ADR FEES	1,053	1,053		
2	CUSTODIAN AND MANAGEMENT FEES	82,475	41,238		41,237
3	INVESTMENT EXPENSES - INTEREST	2,426	1,213		1,213
4	PARTNERSHIP EXPENSES	8,238	4,119		4,119

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
1				0	16,905,700
2	US TREASURY NOTE 2 750% 2/15/19		0	66,647	0
3	US TREASURY NOTE 3 375% 11/15/19		0	59,559	0
4	US TREASURY NOTE 2 625% 11/15/20		0	117,786	0
5	UNITED STATES TREASURY NOTE		0	117,572	0
6	VALE OVERSEAS LTD		0	44,494	0
7	WELLS FARGO CO 5.625% 12/11/17		0	35,770	0
8	WILLIS NORTH AMER 6 200%		0	16,759	0
9	ZIONS BANCORP 7 750% 9/23/14		0	27,500	0
10	HSBC HLDGS PLC		0	25,407	0
11	IAC INTERACTIVECORP COM		0	40,934	0
12	INTERNATIONAL BUSINESS MACHINES		0	37,194	0
13	SAP AG		0	21,671	0
14	SASOL LTD SPON ADR		0	5,026	0
15	SCHLUMBERGER LTD		0	17,559	0
16	CHEVRONTEXACO CORPORATION		0	84,862	0
17	WALT DISNEY CO (HOLDING CO)		0	49,236	0
18	EMERSON ELECTRIC CO		0	35,821	0
19	J P MORGAN CHASE & CO		0	20,889	0
20	JARDINE MTHSON HLDGS ADR		0	30,978	0
21	JARDINE STRATEGIC HLDGS LTD		0	9,235	0
22	MARUBENI CORP UNSPONSORED ADR		0	17,683	0
23	MASTERCARD INC CLASS A		0	36,293	0
24	NETEASE COM INC ADR		0	14,916	0
25	PHILIP MORRIS INTERNATIONAL INC		0	19,011	0
26	RYANAIR HLDGS PLC ADR		0	36,884	0
27	SAP AG		0	41,283	0
28	SEVEN & I HOLDINGS CO LTD		0	22,600	0
29	SHIRE PHARMACEUTICALS GROUP		0	14,346	0
30	TECHNIP SA ADR		0	32,142	0
31	AIR LIQUIDE		0	24,513	0
32	ALLIANZ AG ADR		0	16,151	0
33	AMERICA MOVIL S A DE C V		0	14,840	0
34	ANHEUSER BUSCH INBEV SA/NV SPON A		0	13,464	0
35	ARM HLDGS PLC SPONS ADR		0	12,760	0
36	ATLAS COPCO AB SP ADR A NEW		0	8,694	0
37	BG GROUP PLC		0	11,465	0
38	CSL LTD UNSPONSORED ADR		0	5,653	0
39	CANADIAN NATIONAL RAILWAY CO		0	10,591	0
40	COCHLEAR LTD ADR		0	10,593	0
41	DBS GROUP HOLDINGS		0	11,148	0
42	DASSAULT SYS S A		0	14,311	0
43	FANUC LTD JAPAN UNSP ADR		0	11,384	0
44	FRESENIUS MED CARE AG		0	14,682	0
45	OAO GAZPROM SP REG S GDR		0	5,690	0
46	HSBC HLDGS PLC		0	8,759	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
47	ICICI BK LTD ADR		0	18,886	0
48	IMPERIAL OIL LTD		0	9,172	0
49	ITAU UNIBANCO BANCO MULTIPLO SA		0	19,898	0
50	JGC CORP ADR		0	11,627	0
51	LI & FUNG LTD UNSPON ADR		0	28,601	0
52	L OREAL CO		0	14,628	0
53	LVMH MOET HENNESSY LOUIS VUITTON		0	5,637	0
54	LONZA GROUP AG ZUERICH ADR		0	14,106	0
55	MTN GROUP LTD		0	6,865	0
56	NESTLE SPON ADR REP REG SHR		0	21,464	0
57	NOKIAN TYRES OYJ UNSPON ADR		0	11,592	0
58	PETROLEO BRAS		0	9,242	0
59	POTASH CP OF SASKATCHEWAN INC		0	13,806	0
60	ROCHE HOLDINGS AG		0	16,979	0
61	ACCENTURE LTD CLASS A		0	50,268	0
62	SEADRILL LIMITED		0	39,403	0
63	AT&T INC		0	69,966	0
64	AMERICAN TOWER REIT		0	22,066	0
65	APPLE COMPUTER INC		0	58,585	0
66	BOEING CO		0	49,605	0
67	CATERPILLAR INC		0	37,035	0
68	CITI TRENDS INC		0	4,663	0
69	CLARCOR INC		0	5,443	0
70	COGENT COMMUNICATIONS GROUP INC		0	13,752	0
71	VITAMIN SHOPPE INC		0	5,922	0
72	VOLTERRA SEMICONDUCTOR CORP		0	5,590	0
73	WOLVERINE WORLD WIDE		0	7,279	0
74	YELP INC		0	8,680	0
75	MICHAEL KORS HOLDINGS LTD		0	70,962	0
76	ALEXION PHARMACEUTICALS INC		0	40,230	0
77	ALLERGAN INC		0	41,064	0
78	AMAZON COM INC		0	56,447	0
79	BAIDU COM		0	91,044	0
80	BIOGEN IDEC INC		0	43,313	0
81	CELGENE CORP		0	50,136	0
82	COGNIZANT TECHNOLOGY SOLUTIONS		0	48,058	0
83	EMC CORP MASS		0	63,243	0
84	EOG RES INC		0	49,409	0
85	EDWARDS LIFESCIENCES CP-WI		0	57,358	0
86	FMC TECHNOLOGIES INC		0	54,405	0
87	FACEBOOK INC CL-A		0	42,962	0
88	FASTENAL COMPANY		0	8,416	0
89	FRANKLIN RES INC		0	40,474	0
90	COGNEX CORP COM		0	7,128	0
91	COHERENT INC		0	5,952	0
92	COINSTAR INC		0	10,347	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
93	COMPUTER PROGRAMS & SYS INC		0	7,018	0
94	DEXCOM INC		0	5,459	0
95	ECHO GLOBAL LOGISTICS INC		0	7,463	0
96	EVERCORE PARTNERS INC CLASS A		0	6,233	0
97	FEI CO		0	7,417	0
98	FARO TECHNOLOGIES INC		0	13,496	0
99	FULLER H B CO		0	6,917	0
100	GRAND CANYON EDUCATION INC		0	5,947	0
101	GREATBATCH INC		0	13,331	0
102	HMS HOLDINGS CORP		0	4,243	0
103	HEARTWARE INTL INC COM		0	8,010	0
104	HOMEAWAY INC		0	5,788	0
105	HUB GROUP INC-CL A		0	5,915	0
106	HURON CONSULTING GROUP INC		0	7,855	0
107	IXIA		0	6,892	0
108	ICONIX BRAND GROUP INC		0	7,078	0
109	FNMA POOL AJ9355 3 000% 01/01/27		0	58,401	0
110	FNMA POOL 555545 5 000% 06/01/18		0	36,335	0
111	FEDERAL NATL MTG ASSN NOTE 2 375%		0	26,422	0
112	FNMA POOL 725424 5.500% 4/1/34		0	55,560	0
113	FNMA POOL 735667 5 000% 07/01/35		0	86,494	0
114	FNMA POOL MA0380 4 000% 04/01/20		0	34,970	0
115	FIRST HORIZON NATL CORP 5 375%		0	26,682	0
116	FORD MOTOR CR CO 7 000% 10/1/13		0	26,802	0
117	GEN ELEC CAP CORP 6 750% 3/15/32		0	29,339	0
118	GOLDMAN SACHS GROUP INC		0	19,967	0
119	ENERGY TRANSFER EQUITY L P 7 500%		0	23,820	0
120	FIRST DATA CORP		0	11,052	0
121	FORD MOTOR CR CO 7 000% 10/1/13		0	23,493	0
122	FREESCALE SEMICONDUCTOR INC		0	5,208	0
123	GMAC INC 8 000%		0	19,792	0
124	GENON ENERGY, INC		0	11,830	0
125	GENWORTH FINL INC 7 625%		0	9,040	0
126	HCA INC 7 875% 2/15/20		0	31,537	0
127	CHEVRONTEXACO CORPORATION		0	58,357	0
128	CISCO SYS INC		0	44,549	0
129	CONOCOPHILLIPS		0	63,557	0
130	DIAGEO PLC		0	46,828	0
131	DOMINION RES INC VA NEW		0	38,848	0
132	DU PONT EI DE NEMOURS & CO		0	52,338	0
133	GENERAL ELECTRIC CO		0	49,010	0
134	GENUINE PARTS CO		0	41,110	0
135	HCP INC		0	50,919	0
136	HSBC HLDGS PLC		0	67,241	0
137	HEALTH CARE REIT INC		0	53,452	0
138	H J HEINZ CO		0	60,204	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
139	INTEL CORP		0	46,472	0
140	J P MORGAN CHASE & CO		0	41,361	0
141	JOHNSON & JOHNSON		0	67,254	0
142	KIMBERLY CLARK CORP		0	53,436	0
143	KRAFT FOODS GROUP INC		0	21,856	0
144	ELI LILLY & CO		0	62,823	0
145	MERCK & CO INC NEW		0	52,684	0
146	MICROSOFT CORP		0	58,371	0
147	MONDELEZ INTL INC		0	40,763	0
148	NEXTERA ENERGY INC		0	53,257	0
149	PHILIP MORRIS INTERNATIONAL INC		0	49,564	0
150	RAYTHEON COMPANY NEW		0	60,758	0
151	ROYAL DUTCH SHELL PLC CL B		0	53,033	0
152	3M CO		0	47,095	0
153	TRAVELERS COMPANIES INC		0	48,418	0
154	UNILEVER NV NY SH (NEW)		0	56,227	0
155	VERIZON COMMUNICATIONS		0	50,779	0
156	VODAFONE GP PLC ADS NEW		0	56,677	0
157	CORE LABORATORIES N V		0	20,575	0
158	INTERNATIONAL LEASE FIN 5.625%		0	8,760	0
159	INTERNATIONAL LEASE FIN CORP 8.250%		0	13,025	0
160	IRON MOUNTAIN INC		0	11,540	0
161	LEUCADIA NATIONAL CORP		0	17,458	0
162	LEVEL 3 FINANCING 8.125% 07/01/19		0	25,745	0
163	LINN ENERGY LLC 7 750% 02/01/21		0	12,272	0
164	MGM MIRAGE		0	12,050	0
165	MARKWEST ENERGY PARTNERS, L.P		0	12,530	0
166	MASCO CORP. 5 950%		0	23,951	0
167	NRG ENERGY INC		0	25,038	0
168	NEWFIELD EXPLORATION CO		0	9,454	0
169	PAETEC HOLDING CORP		0	10,718	0
170	PEABODY ENERGY CORP 6 500%		0	12,030	0
171	PENN NATIONAL GAMING, INC.		0	22,752	0
172	PLAINS EXPLORATION 6 625% 05/01/21		0	13,715	0
173	RANGE RESOURCES CORP		0	23,732	0
174	RITE AID CORP 7.500% 03/01/17		0	12,272	0
175	SALLY HOLDINGS 5 750% 06/01/22		0	12,805	0
176	SANDRIDGE ENERGY 7 500% 03/15/21		0	24,906	0
177	SEALED AIR CORP 7 875% 06/15/17		0	10,706	0
178	SEARS HOLDINGS CO		0	23,012	0
179	SERVICEMASTER CO 8.000% 02/15/20		0	13,072	0
180	SMITHFIELD FOODS INC		0	14,105	0
181	SPRINT CAPITAL CORP		0	21,477	0
182	TENET HEALTHCARE CORP 9 250%		0	12,796	0
183	UNITED RENTALS		0	29,992	0
184	VISTEON CORPORATION 6.750% 04/15/19		0	9,900	0

Part II, Line 13 (990-PF) - Investments - Other

			17,069,626	15,216,015	16,905,700
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	WYNN LAS VEGAS, LLC		0	12,926	0
186	ZAYO GROUP LLC 8 125% 01/01/20		0	13,410	0
187	ACL ALTERNATIVE FUND LTD CLASS A		0	347,589	0
188	AMRICAN EXPRESS 2 375% 03/24/17		0	26,126	0
189	BALL CORP 5 000%		0	25,644	0
190	BANK OF AMERICA CORP 7 375% 5/15/14		0	27,129	0
191	BEAR STEARNS CO INC		0	24,436	0
192	BOSTON PPTYS LTD PARTNER 5 625%		0	29,056	0
193	CCO HOLDINGS, LLC 7.875% 04/30/18		0	26,950	0
194	CMS ENERGY CORP 2.750% 05/15/14		0	15,162	0
195	CSC HOLDINGS, INC 8 625%		0	23,436	0
196	CVS CAREMARK CORPORATION		0	11,936	0
197	COMCAST CORP 5 300% 1/15/14		0	29,336	0
198	CONSTELLATION BRANDS INC		0	28,588	0
199	CROWN CASTLE INTL CORP		0	27,125	0
200	DENBURY RESOURCES 8.250% 2/15/20		0	22,250	0
201	ENTERPRISE PRODUCTS OPER		0	27,333	0
202	FHLMC GOLD 4.000% 5/1/25		0	34,770	0
203	FHLMC GOLD 5.500% 12/01/24		0	28,839	0
204	MYLAN LABORATORIES		0	20,801	0
205	NETGEAR INC		0	23,051	0
206	O'REILLY AUTOMOTIVE INC		0	18,176	0
207	OCEANEERING INTL INC		0	19,601	0
208	OIL STATES INTERNATIONAL INC		0	25,364	0
209	PANERA BREAD CO CL A		0	18,711	0
210	PETSMART INC		0	22,993	0
211	T ROWE PRICE GROUP INC		0	17,203	0
212	ROSS STORES INC		0	19,102	0
213	SCHEIN HENRY INC		0	23,087	0
214	SIGMA-ALDRICH CORPORATION		0	21,115	0
215	SIGNATURE BANK		0	20,940	0
216	HCP INC 2.625% 02/01/20		0	24,932	0
217	HANESBRANDS INC 8 00		0	14,453	0
218	HEALTH CARE REIT INC 4 700%		0	26,616	0
219	HEWLETT-PACKARD CO		0	40,096	0
220	INTERNATIONAL LEASE FIN 5 625%		0	25,681	0
221	INTERPUBLIC GROUP 4 000% 03/15/22		0	19,911	0
222	JPMORGAN CHASE & CO 4 650% 6/1/14		0	32,077	0
223	KINDER MORGAN ENERGY PARTNERS		0	23,404	0
224	LAZARD LLC 6 850%		0	27,294	0
225	LIMITED BRANDS INC 6.625% 04/01/21		0	27,462	0
226	MACYS RETAIL HLDG 7 875% 07/15/15		0	14,181	0
227	NOVA CHEMICALS CORP 8 625% 11/01/19		0	28,750	0
228	PEABODY ENERGY CORP 7.375% 11/01/1		0	28,093	0
229	PETROBRAS INTL 5.750% 01/20/20		0	22,205	0
230	REGIONS FINANCIAL CORP		0	26,602	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
231	ROYAL CARIBBEAN CRUISES LTD		0	26,782	0
232	SLM CORP MTN 5 375%		0	25,712	0
233	SALLY HOLDINGS LLC 6 875% 11/15/19		0	28,156	0
234	SEALED AIR CORP 7 875% 06/15/17		0	27,134	0
235	TESORO CORP 4 250% 10/01/17		0	10,000	0
236	TIME WARNER CABLE INC 7.500%		0	30,906	0
237	UNITED STATES TREAS BDS 3 875%		0	120,363	0
238	US TREASURY BOND 3.000 05/15/42		0	53,358	0
239	US TREASURY NOTE 4 250% 11/15/17		0	76,743	0
240	PAREXEL INTL CORP		0	5,836	0
241	PIONEER ENERGY SVCS CORP		0	4,076	0
242	POWER INTEGRATIONS INC		0	6,942	0
243	PUMA BIOTECHNOLOGY INC		0	2,854	0
244	SANCHEZ ENERGY CORP		0	7,164	0
245	SAPIENT CORP		0	5,405	0
246	SEMTECH CORP		0	6,672	0
247	SHORETEL INC		0	5,737	0
248	SHUTTERFLY INC		0	9,040	0
249	SILICON LABORATORIES INC		0	7,759	0
250	SPIRIT AIRLINES INC		0	6,326	0
251	SUNOPTA INC		0	14,211	0
252	SUPERIOR ENERGY SERVICES INC		0	6,207	0
253	T C F FINANCIAL CORPORATION		0	5,834	0
254	TENNECO AUTOMOTIVE INC		0	8,210	0
255	1 SHARE OF TREEHOUSE FOODS CUSIP		0	5,543	0
256	CAMDEN PPTY TR		0	22,465	0
257	CHURCH & DWIGHT CO INC		0	20,393	0
258	DONALDSON INC		0	18,885	0
259	FEI CO		0	24,605	0
260	FMC CORP NEW		0	20,611	0
261	FAMILY DOLLAR STORES INC		0	24,575	0
262	FOSSIL INC		0	18,318	0
263	GRAINGER W W INC		0	17,843	0
264	HMS HOLDINGS CORP		0	18,358	0
265	HAIN CELESTIAL GROUP INC		0	17,570	0
266	HENRY JACK & ASSOC INC		0	19,458	0
267	HEXCEL CORP		0	19,598	0
268	HUBBELL INC CL B		0	24,820	0
269	HUNT(JB)TRANS SVCS INC		0	22,533	0
270	IDEXX LABORATORIES INC		0	21,236	0
271	AFFINION GROUP INC 7 875% 12/15/18		0	10,515	0
272	AIRCASTLE LTD 6.750% 04/15/2017		0	13,590	0
273	ALLIANT TECHSYSTEMS INC		0	23,295	0
274	ALLY FINANCIAL INC 8 000% 03/15/2020		0	9,808	0
275	AMERISTAR CASINOS 7 500% 04/15/21		0	13,140	0
276	AUTONATION INC		0	13,480	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
277	AUTONATION, INC 5 500% 02/01/20		0	12,180	0
278	AVIS BUDGET CAR RENT 8 250%		0	8,920	0
279	BALL CORP		0	12,229	0
280	CCO HOLDINGS LLC		0	20,488	0
281	CCO HOLDINGS, LLC 6 500% 04/30/21		0	12,000	0
282	CHS COMMUNITY HLTH 7 125% 07/15/20		0	12,255	0
283	CIT GROUP INC 5 000% 05/15/17		0	37,239	0
284	CSC HLDGS INC DEB 7.625% 7/15/18		0	8,446	0
285	CASE EQUIP CORP NT 7.25% 1/15/16		0	12,951	0
286	CHESAPEAKE ENERGY CORP		0	29,183	0
287	CHESAPEAKE ENERGY CORP 6 125%		0	12,165	0
288	CINEMARK USA INC		0	12,929	0
289	CLEAR CHANNEL 7.625% 03/15/20		0	24,912	0
290	CONSTELLATION BRANDS INC		0	17,765	0
291	CORRECTIONS CORP AMER NEW		0	19,257	0
292	DEL MONTE CORP 7 625% 02/15/19		0	13,504	0
293	ECHOSTAR DBS CORP 7 125% 2/1/16		0	30,612	0
294	EL PASO CORP 7 000%		0	20,073	0
295	ENERGY FUTURE INTER HLDG CO 10 000		0	22,492	0
296	SKYWORKS SOLUTIONS INC		0	12,678	0
297	TERADATA CORP		0	21,277	0
298	TIBCO SOFTWARE INC		0	16,667	0
299	UNITED THERAPEUTICS CORP		0	23,226	0
300	V F CORPORATION		0	18,184	0
301	WABTEC CORP		0	24,339	0
302	FABRINET		0	7,406	0
303	ACME PACKET INC		0	7,875	0
304	ADVISORY BOARD CO		0	7,405	0
305	ALLEGIANT TRAVEL CO		0	5,563	0
306	ALTRA HOLDINGS INC		0	5,510	0
307	AMARIN CORP PLC AMERICAN		0	4,606	0
308	BLUE NILE INC		0	2,911	0
309	BOSTON BEER INC CL A		0	6,225	0
310	BOTTOMLINE TECHNOLOGIES DEL INC		0	17,255	0
311	BUFFALO WILD WINGS INC		0	7,626	0
312	C&J ENERGY SERVICES INC		0	5,352	0
313	CASELLA WASTE SYS INC CL A		0	14,803	0
314	CASEYS GENERAL STORES INC		0	7,162	0
315	UNITEDHEALTH GROUP INC		0	49,631	0
316	V F CORPORATION		0	41,846	0
317	VIACOM INC NEW CLASS B		0	39,207	0
318	VODAFONE GP PLC ADS NEW		0	32,714	0
319	YUM BRANDS INC		0	52,588	0
320	MATTHEWS ASIA PACIFIC INC INV		0	489,579	0
321	WELLS FARGO ADVANTAGE FDS		0	1,263,513	0
322	TEMPLETON GLOBAL BOND FUND ADVIS		0	513,700	0

Part II, Line 13 (990-PF) - Investments - Other

			17,069,626	15,216,015	16,905,700
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
323	JARDEN CORP		0	23,922	0
324	LINCOLN ELEC HLDGS INC		0	24,717	0
325	MICROS SYS INC		0	20,336	0
326	FHLMC GOLD 4.500% 4/1/23		0	31,744	0
327	FHLMC GOLD 4 000% 02/01/41		0	135,454	0
328	FHLMC GOLD 3.500% 06/01/42		0	64,724	0
329	FHLMC 3 750% 3/27/19		0	75,691	0
330	FHLMC 1 000% 09/29/17		0	75,498	0
331	FNMA POOL AK6784 3 000% 03/01/27		0	49,964	0
332	ANSYS INC		0	19,318	0
333	BUCKLE INC		0	20,672	0
334	CACI INTERNATIONAL INC		0	23,758	0
335	HOST HOTELS L P. 5.875% 06/15/19		0	24,336	0
336	HUNTINGTON INGALLS 6.875% 03/15/18		0	23,098	0
337	ICAHN ENTERPRISES LP/CORP 8 000%		0	35,950	0
338	INTELSAT JACKSON 7.250% 04/01/19		0	24,260	0
339	GILEAD SCIENCES INC		0	43,053	0
340	GOOGLE INC CL A		0	44,433	0
341	LAS VEGAS SANDS CORP		0	76,052	0
342	LAUDER ESTEE COS INC		0	43,263	0
343	LINKEDIN CORP		0	72,238	0
344	LULULEMON ATHLETICA INC		0	38,143	0
345	NOVO-NORDISK A S ADR		0	36,045	0
346	PRECISION CASTPARTS CORP		0	37,964	0
347	PRICELINE COM INC		0	43,279	0
348	QUALCOMM INC		0	52,496	0
349	SALESFORCE COM INC		0	52,880	0
350	VISA INC CL A		0	45,221	0
351	HARRAHS OPERATING CO INC		0	11,562	0
352	HEALTH MGMT ASSOC INC NEW 6 125%		0	12,067	0
353	YUM BRANDS INC		0	65,118	0
354	AES CORP 8 000% 10/15/17		0	23,329	0
355	PIMCO COMMODITY REALRETURN		0	540,111	0
356	ISHARES LEHMAN US TIPS FD		0	253,702	0
357	VANGUARD REIT VIPERS		0	356,750	0
358	ALLIED WORLD ASSURANCE AG		0	20,654	0
359	UBS AG NEW		0	34,096	0
360	COPA HOLDINGS SA CL A		0	27,634	0
361	ADIDAS-SALOMON AG SPONSORED ADR		0	27,821	0
362	AMERICAN TOWER REIT		0	15,938	0
363	AMGEN INC		0	43,252	0
364	APPLE COMPUTER INC		0	41,868	0
365	BASF AG		0	31,297	0
366	BCE INC		0	14,525	0
367	BT GROUP PLC		0	30,512	0
368	BE AEROSPACE INC		0	17,553	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
369	BRITISH AMERN TOB PLC		0	27,667	0
370	CF INDUSTRIES HOLDINGS INC		0	43,142	0
371	CAPITAL ONE FINL CORP		0	35,479	0
372	COMCAST CORPORATION NEW		0	41,841	0
373	CENOVUS ENERGY INC		0	13,872	0
374	CHEVRONTEXACO CORPORATION		0	36,311	0
375	VANGUARD HEALTH SYS INC		0	4,430	0
376	VIASAT INC		0	9,823	0
377	VIRTUS INVESTMENT PARTNERS INC		0	2,785	0
378	BUNGE LIMITED		0	5,791	0
379	QIAGEN NV		0	9,662	0
380	AIA GROUP LTD SPONS ADR		0	16,541	0
381	PHILIP MORRIS INTERNATIONAL INC		0	58,312	0
382	PROCTER & GAMBLE		0	73,132	0
383	QUALCOMM INC		0	12,592	0
384	UNION PACIFIC CORP		0	122,779	0
385	IMAX CORP		0	5,897	0
386	IMPAX LABORATORIES INC		0	12,245	0
387	JACK IN THE BOX INC		0	5,474	0
388	KEY ENERGY GRP INC		0	7,679	0
389	LATTICE SEMICONDUCTOR CORP		0	11,340	0
390	LIONBRIDGE TECHNOLOGIES INC		0	6,710	0
391	MANITOWOC COMPANY INC		0	6,818	0
392	MATTRESS FIRM HOLDING		0	5,577	0
393	MOBILE MINI INC		0	5,973	0
394	NATIONAL INSTRUMENTS CORP		0	3,954	0
395	NEOGEN CORP		0	5,801	0
396	NETSPEND HLDGS INC		0	4,043	0
397	OSI SYS INC		0	4,236	0
398	OPENTABLE INC		0	5,574	0
399	PDC ENERGY INC		0	5,953	0
400	TEXAS CAPITAL BANCSHARES INC		0	28,324	0
401	UNITEDHEALTH GROUP INC		0	27,540	0
402	WATSON PHARMACEUTICALS INC		0	35,560	0
403	SCHNEIDER ELECTRIC SA UNSP ADR		0	15,228	0
404	SONOVA HLDG AG ADR		0	13,022	0
405	SVENSKA HANDELSBANKEN AB ADR		0	6,646	0
406	SWATCH GROUP AG ADR THE UNSPON		0	12,576	0
407	SYSMEX CORP UNSPON ADR		0	10,645	0
408	TAIWAN SEMICONDUCTOR MFG CO		0	13,944	0
409	TESCO PLC SPONSORED ADR		0	11,273	0
410	TURKIYE GARANTI BANKASI A S SPON AD		0	17,794	0
411	UNICHARM CORP UNSPON ADR		0	14,702	0
412	UNILEVER PLC (NEW) ADS		0	5,487	0
413	WPP PLC		0	12,571	0
414	XINYI GLASS HLDGS LTD UNSPON ADR		0	5,340	0

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			17,069,626	15,216,015	16,905,700
415	AT&T INC		0	56,401	0
416	ALTRIA GROUP INC		0	55,441	0
417	ASTRAZENECA PLC		0	66,592	0
418	BOEING CO		0	42,525	0
419	EXPRESS SCRIPTS HLDG CO		0	19,674	0
420	EXXON MOBIL CORP		0	82,974	0
421	HALLIBURTON CO		0	55,539	0
422	INTERNATIONAL BUSINESS MACHINES		0	127,409	0
423	JOHNSON & JOHNSON		0	67,125	0
424	MC DONALDS CORP		0	25,044	0
425	MICROSOFT CORP		0	95,538	0
426	NEXTERA ENERGY INC		0	64,365	0
427	ONEOK INC NEW		0	58,828	0
428	ORACLE SYSTEMS CORP		0	55,823	0

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	LOSS ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	257
2	PARTNERSHIP INCOME ADJUSTMENT	2	29,172
3	REFUND OF INSURANCE PREMIUM	3	5
4	COST BASIS ADJUSTMENT ON SALE OF PROPERTY	4	131,683
5	FEDERAL TAX REFUND	5	553
6	ADJUSTMENT FOR EXPENSES PAID AT CLOSE OF REAL ESTATE SALE	6	7,711
7	COST BASIS ADJUSTMENT	7	209,029
8	Total	8	378,410

Line 5 - Decreases not included in Part III, Line 2

1	ADJUSTMENT FOR NONDEDUCTIBLE PROPERTY EXPENSES	1	11,100
2	CHUBB AND SON	2	2,583
3	Total	3	13,683

11/14/2013 9 39 42 AM - 600000012 - DFL - MGD - ROBERTS, JR ALFRED M CHAR FDN (RES)

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,682	0	0	0	-750,682
1	COACH INC	189754104		11/10/2011	2/1/2012	1,776		0	1,563	213	0	0	0	213
2	COGENT COMMUNICATIONS GROUP IN	19239V302		8/12/2011	10/11/2012	5 209		0	3,516	1,693	0	0	0	1,693
3	COGENT COMMUNICATIONS GROUP IN	19239V302		11/29/2011	12/18/2012	803		0	555	248	0	0	0	248
4	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		2/24/2012	3/23/2012	4,026		0	3,826	200	0	0	0	200
5	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		2/24/2012	7/17/2012	466		0	577	-111	0	0	0	-111
6	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		8/11/2011	9/17/2012	5,500		0	4,956	544	0	0	0	544
7	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		8/11/2011	9/28/2012	9 727		0	8,721	1,006	0	0	0	1,006
8	COHERENT INC	192479103		2/27/2012	7/12/2012	2,808		0	3,664	-856	0	0	0	-856
9	COHERENT INC	192479103		8/12/2011	8/16/2012	912		0	884	28	0	0	0	28
10	COHERENT INC	192479103		8/12/2011	9/26/2012	1,442		0	1,443	-1	0	0	0	-1
11	COHERENT INC	192479103		8/12/2011	9/27/2012	3,756		0	3,724	32	0	0	0	32
12	COMPUTER PROGRAMS & SYS INC	205306103		8/12/2011	10/19/2012	4,101		0	5,075	-974	0	0	0	-974
13	COMPUTER PROGRAMS & SYS INC	205306103		8/12/2011	11/5/2012	1,466		0	1,911	-445	0	0	0	-445
14	COMPUTER PROGRAMS & SYS INC	205306103		2/27/2012	11/5/2012	1,112		0	1,384	-272	0	0	0	-272
15	COMSTOCK RES INC	205768203		2/22/2011	5/25/2012	1,961		0	3,404	-1,443	0	0	0	-1,443
16	COMSTOCK RES INC	205768203		5/25/2011	5/25/2012	116		0	232	-116	0	0	0	-116
17	COMSTOCK RES INC	205768203		2/27/2012	5/25/2012	3,123		0	3,361	-238	0	0	0	-238
18	COMSTOCK RES INC	205768203		8/22/2011	5/25/2012	203		0	293	-90	0	0	0	-90
19	COMSTOCK RES INC	205768203		5/24/2011	5/25/2012	1,961		0	3,888	-1,927	0	0	0	-1,927
20	COMSTOCK RES INC	205768203		9/2/2011	5/25/2012	1,046		0	1,672	-626	0	0	0	-626
21	CONOCOPHILLIPS	20825C104		1/5/2011	2/24/2012	23,381		0	20,726	2,655	0	0	0	2,655
22	COST PLUS INC CALIF	221485105		8/12/2011	5/24/2012	17,338		0	5,521	11,817	0	0	0	11,817
23	COST PLUS INC CALIF	221485105		11/29/2011	5/24/2012	1,469		0	535	934	0	0	0	934
24	CROWN CASTLE INTL 9 000% 01/15/20	228227AZ7		11/14/2011	10/11/2012	2,145		0	2,192	-47	0	0	0	-47
25	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	6/15/2012	1,102		0	1,169	-67	0	0	0	-67
26	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	7/15/2012	1,579		0	1,676	-97	0	0	0	-97
27	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	8/15/2012	1,339		0	1,421	-82	0	0	0	-82
28	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	9/15/2012	1,525		0	1,618	-93	0	0	0	-93
29	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	10/15/2012	1,488		0	1,578	-90	0	0	0	-90
30	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	11/15/2012	1,794		0	1,903	-109	0	0	0	-109
31	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	12/17/2012	915		0	971	-56	0	0	0	-56
32	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	12/31/2012	1,482		0	1,572	-90	0	0	0	-90
33	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	3/15/2012	2,160		0	2,340	-180	0	0	0	-180
34	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	4/15/2012	2,170		0	2,351	-181	0	0	0	-181
35	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	5/15/2012	2,140		0	2,318	-178	0	0	0	-178
36	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	6/15/2012	1,958		0	2,121	-163	0	0	0	-163
37	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	7/15/2012	1,983		0	2,148	-165	0	0	0	-165
38	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	8/15/2012	1,931		0	2,093	-162	0	0	0	-162
39	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	9/15/2012	1,875		0	2,032	-157	0	0	0	-157
40	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	10/15/2012	1,598		0	1,731	-133	0	0	0	-133
41	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	11/15/2012	1,554		0	1,684	-130	0	0	0	-130
42	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	12/17/2012	1,594		0	1,727	-133	0	0	0	-133
43	FHLMC GOLD 5 500% 12/01/24	3128MCWG6		2/24/2012	12/31/2012	1,548		0	1,675	-129	0	0	0	-129
44	FHLMC GOLD 50 000% 04/01/23	3128PKL44		2/10/2012	3/15/2012	1,246		0	1,330	-84	0	0	0	-84
45	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	4/15/2012	996		0	1,063	-67	0	0	0	-67
46	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	5/15/2012	1,397		0	1,490	-93	0	0	0	-93
47	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	6/15/2012	1,215		0	1,296	-81	0	0	0	-81
48	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	7/15/2012	642		0	685	-43	0	0	0	-43
49	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	8/15/2012	1,117		0	1,191	-74	0	0	0	-74
50	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	9/15/2012	786		0	839	-53	0	0	0	-53
51	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	10/15/2012	1,488		0	1,588	-100	0	0	0	-100
52	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	11/15/2012	1,046		0	1,116	-70	0	0	0	-70
53	MTN GROUP LTD	62474M108		11/20/2009	2/8/2012	5,507		0	4,988	519	0	0	0	519
54	MTN GROUP LTD	62474M108		9/30/2010	2/8/2012	2,136		0	2,215	-79	0	0	0	-79
55	NASDAQ OMX GROUP INC 4 000% 1/15/	631103AC2		8/24/2011	3/28/2012	52,002		0	51,375	627	0	0	0	627
56	NETEASE COM INC	64110W102		1/27/2012	12/7/2012	9,105		0	11,400	-2,295	0	0	0	-2 295
57	NETEASE COM INC	64110W102		3/16/2012	12/7/2012	3,454		0	4,836	-1,382	0	0	0	-1,382
58	NEW YORK CITY TRANS FIN AUTH	64971QCT8		8/10/2011	1/13/2012	55,238		0	54,409	829	0	0	0	829
59	NEWMONT MINING	651639106		8/11/2011	2/28/2012	3,717		0	3,505	212	0	0	0	212
60	NEWMONT MINING	651639106		8/23/2011	2/28/2012	3,408		0	3,342	66	0	0	0	66
61	NEWMONT MINING	651639106		11/29/2011	2/28/2012	2,416		0	2,569	-153	0	0	0	-153
62	NEXTERA ENERGY INC	65339F101		9/29/2009	4/25/2012	14,491		0	12,397	2,094	0	0	0	2,094
63	NORDSON CP	655663102		8/12/2011	2/2/2012	9 939		0	9,315	624	0	0	0	624
64	NORDSON CP	655663102		11/29/2011	2/2/2012	8,824		0	8,375	449	0	0	0	449
65	NORDSON CP	655663102		11/10/2011	2/2/2012	3,019		0	2,883	136	0	0	0	136
66	NOVARTIS AG SPONSORED ADR	66987V109		4/11/2011	9/21/2012	4 652		0	4,253	399	0	0	0	399
67	NOVARTIS AG SPONSORED ADR	66987V109		4/11/2011	9/21/2012	3,624		0	3,314	310	0	0	0	310
68	NOVO-NORDISK A S ADR	670100205		2/24/2012	3/12/2012	5,395		0	5,450	-55	0	0	0	-55
69	NOVO-NORDISK A S ADR	670100205		2/24/2012	7/3/2012	4,449		0	4,303	146	0	0	0	146
70	NOVO-NORDISK A S ADR	670100205		4/19/2012	7/3/2012	4,004		0	4,045	-41	0	0	0	-41
71	NOVO-NORDISK A S ADR	670100205		2/24/2012	7/17/2012	593		0	574	19	0	0	0	19
72	NOVO-NORDISK A S ADR	670100205		8/11/2011	9/28/2012	8,690		0	5,861	2,829	0	0	0	2,829
73	US TREASURY NOTE 3 375% 11/15/19	912828LY4		12/10/2009	5/31/2012	24,422		0	20,846	3,576	0	0	0	3,576
74	US TREASURY NOTE 2 625% 8/15/20	912828NT3		7/6/2011	6/1/2012	40,005		0	35,024	4,981	0	0	0	4,981
75	US TREASURY NOTE 1 375%	912828PJ3		12/15/2010	1/12/2012	28,682		0	27,152	1,530	0	0	0	1,530
76	UNITEDHEALTH GROUP INC	91324P102		8/23/2011	10/26/2012	7,128		0	5,712	1,416	0	0	0	1,416
77	UNIVERSAL TECHNICAL INST INC	913915104		11/29/2011	8/17/2012	1,229		0	1,276	-47	0	0	0	-47
78	UNIVERSAL TECHNICAL INST INC	913915104		2/27/2012	8/17/2012	1,170		0	1,341	-171	0	0	0	-171
79	APTARGROUP INC	038336103		11/29/2011	11/15/2012	7,553		0	8,013	-460	0	0	0	-460
80	ARCELORMITTAL SA LUXEMBOURG 3 7	03938LAR5		8/24/2011	1/25/2012	50,404		0	48,850	1,554	0	0	0	1,554
81	ARCELORMITTAL 4 000% 02/25/15	03938LAV6		2/23/2012	11/7/2012	9,925		0	9,978	-53	0	0	0	-53
82	ARM HOLDINGS PLC	042068106		10/15/2010	12/12/2012	3,458		0	1,767	1,691	0	0	0	1,691
83	ATHENAHEALTH INC	04685W103		4/28/2011	10/11/2012	1,429		0	791	638	0	0	0	638
84	ATHENAHEALTH INC	04685W103		4/28/2011	10/19/2012	3,714		0	2,373	1,341	0	0	0	1,341

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
85	AUTOLIV INC	052800109		8/23/2011	6/25/2012	2,670		0	2,610	60	0	0	0	60
86	AUTOLIV INC	052800109		8/11/2011	6/25/2012	2,722		0	2,872	-150	0	0	0	-150
87	AUTOLIV INC	052800109		11/29/2011	6/25/2012	2,565		0	2,475	90	0	0	0	90
88	BASF AG SPON ADR	055262505		8/11/2011	12/4/2012	7,298		0	6,196	1,102	0	0	0	1,102
89	BCE INC	05534B760		11/29/2011	2/24/2012	1,002		0	961	41	0	0	0	41
90	BCE INC	05534B760		8/23/2011	2/24/2012	9,138		0	9,058	80	0	0	0	80
91	BGC PARTNERS INC	05541T101		8/11/2011	3/23/2012	8,192		0	6,993	1,199	0	0	0	1,199
92	BGC PARTNERS INC	05541T101		8/23/2011	3/23/2012	6,009		0	5,008	1,001	0	0	0	1,001
93	BGC PARTNERS INC	05541T101		8/23/2011	4/3/2012	1,370		0	1,150	220	0	0	0	220
94	BGC PARTNERS INC	05541T101		11/29/2011	4/3/2012	7,052		0	5,744	1,308	0	0	0	1,308
95	BP AMOCO P L C SPON ADR	055622104		6/29/2010	2/24/2012	8,281		0	4,832	3,449	0	0	0	3,449
96	BP AMOCO P L C SPON ADR	055622104		9/30/2010	2/24/2012	4,828		0	4,183	645	0	0	0	645
97	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	8/25/2012	1,261		0	1,339	-78	0	0	0	-78
98	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	9/25/2012	1,575		0	1,672	-97	0	0	0	-97
99	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	10/25/2012	1,343		0	1,425	-82	0	0	0	-82
100	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	11/25/2012	1,447		0	1,536	-89	0	0	0	-89
101	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	12/26/2012	1,138		0	1,208	-70	0	0	0	-70
102	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	12/31/2012	1,272		0	1,350	-78	0	0	0	-78
103	F5 NETWORKS INC	315616102		11/29/2011	2/1/2012	4,159		0	3,501	658	0	0	0	658
104	F5 NETWORKS INC	315616102		9/27/2011	2/15/2012	4,508		0	2,810	1,698	0	0	0	1,698
105	F5 NETWORKS INC	315616102		11/29/2011	2/15/2012	9,532		0	7,619	1,913	0	0	0	1,913
106	F5 NETWORKS INC	315616102		2/24/2012	3/12/2012	4,264		0	4,339	-75	0	0	0	-75
107	F5 NETWORKS INC	315616102		9/27/2011	4/19/2012	5,680		0	3,452	2,228	0	0	0	2,228
108	F5 NETWORKS INC	315616102		2/24/2012	4/19/2012	10,039		0	9,699	340	0	0	0	340
109	F5 NETWORKS INC	315616102		8/1/2012	11/1/2012	4,912		0	5,335	-423	0	0	0	-423
110	F5 NETWORKS INC	315616102		7/3/2012	11/1/2012	15,425		0	18,085	-2,660	0	0	0	-2,660
111	F5 NETWORKS INC	315616102		8/11/2011	11/1/2012	24,301		0	21,631	2,670	0	0	0	2,670
112	F5 NETWORKS INC	315616102		9/27/2011	11/1/2012	1,034		0	963	71	0	0	0	71
113	FOSSIL INC	349882100		2/3/2012	5/3/2012	6,678		0	4,959	1,719	0	0	0	1,719
114	FOSSIL INC	349882100		3/1/2012	9/11/2012	9,670		0	14,363	-4,693	0	0	0	-4,693
115	FOSSIL INC	349882100		5/9/2012	9/12/2012	19,839		0	18,788	1,051	0	0	0	1,051
116	FOSSIL INC	349882100		3/1/2012	9/12/2012	11,096		0	16,630	-5,534	0	0	0	-5,534
117	FRANKLIN RES INC	354613101		2/24/2012	3/23/2012	3,420		0	3,329	91	0	0	0	91
118	FRANKLIN RES INC	354613101		2/24/2012	7/17/2012	338		0	357	-19	0	0	0	-19
119	FRANKLIN RES INC	354613101		8/11/2011	8/1/2012	1,252		0	1,261	-9	0	0	0	-9
120	FRANKLIN RES INC	354613101		2/24/2012	8/1/2012	11,842		0	12,364	-522	0	0	0	-522
121	FRANKLIN RES INC	354613101		8/11/2011	9/28/2012	7,358		0	6,764	594	0	0	0	594
122	FREESCALE SEMICONDUCTOR INC	35687MAP2		9/1/2011	3/1/2012	4,203		0	4,200	3	0	0	0	3
123	FRONTIER COMM 8 250% 05/01/14	35906A918		12/2/2011	6/1/2012	3,345		0	3,120	225	0	0	0	225
124	FRONTIER COMM 8 250% 05/01/14	35906A918		8/29/2011	6/1/2012	5,575		0	5,274	301	0	0	0	301
125	FRONTIER COMM 8 250% 05/01/14	35906A918		9/29/2011	6/1/2012	2,230		0	2,085	145	0	0	0	145
126	MITSUI & CO LTD ADR	606827202		8/23/2011	6/20/2012	4,380		0	4,904	-524	0	0	0	-524
127	OLD REP INTL CORP	680223104		8/12/2011	5/23/2012	2,485		0	2,494	-9	0	0	0	-9
128	OLD REP INTL CORP	680223104		2/27/2012	5/23/2012	1,563		0	1,729	-166	0	0	0	-166
129	OLD REP INTL CORP	680223104		8/12/2011	7/27/2012	1,312		0	1,617	-305	0	0	0	-305
130	OLD REP INTL CORP	680223104		11/23/2011	8/30/2012	2,285		0	1,884	401	0	0	0	401
131	OLD REP INTL CORP	680223104		11/29/2011	8/30/2012	2,180		0	1,907	273	0	0	0	273
132	OLD REP INTL CORP	680223104		8/22/2011	8/30/2012	368		0	397	-29	0	0	0	-29
133	OLD REP INTL CORP	680223104		8/12/2011	8/30/2012	1,252		0	1,393	-141	0	0	0	-141
134	PDC ENERGY INC	69327R101		8/22/2011	9/24/2012	812		0	589	223	0	0	0	223
135	PDC ENERGY INC	69327R101		8/12/2011	9/24/2012	2,498		0	2,079	419	0	0	0	419
136	PNC FUNDING CORP 4 250% 9/21/1	693476BG7		12/9/2009	1/25/2012	33,744		0	32,151	1,593	0	0	0	1,593
137	PSS WORLD MEDICAL INC	69366A100		2/27/2012	11/15/2012	2,334		0	2,019	315	0	0	0	315
138	PSS WORLD MEDICAL INC	69366A100		8/12/2011	11/15/2012	3,330		0	2,737	593	0	0	0	593
139	PSS WORLD MEDICAL INC	69366A100		11/29/2011	11/15/2012	1,366		0	1,113	253	0	0	0	253
140	PACER INTL INC TENN	69373H106		8/12/2011	3/28/2012	2,527		0	1,797	730	0	0	0	730
141	PACER INTL INC TENN	69373H106		8/12/2011	10/12/2012	1,749		0	1,915	-166	0	0	0	-166
142	PACER INTL INC TENN	69373H106		8/12/2011	10/15/2012	300		0	329	-29	0	0	0	-29
143	PACER INTL INC TENN	69373H106		11/29/2011	10/16/2012	180		0	180	0	0	0	0	0
144	PACER INTL INC TENN	69373H106		8/12/2011	10/16/2012	100		0	110	-10	0	0	0	-10
145	PACER INTL INC TENN	69373H106		11/29/2011	10/17/2012	1,730		0	1,722	8	0	0	0	8
146	PEET'S COFFEE & TEA INC	705560100		11/29/2011	10/30/2012	1,984		0	1,518	466	0	0	0	466
147	SUNOPTA INC	8676EP108		8/12/2011	6/4/2012	10,038		0	8,766	1,272	0	0	0	1,272
148	SUNOPTA INC	8676EP108		8/12/2011	8/20/2012	2,411		0	2,288	123	0	0	0	123
149	SUNOPTA INC	8676EP108		11/29/2011	12/12/2012	397		0	309	88	0	0	0	88
150	SUNOPTA INC	8676EP108		8/12/2011	12/12/2012	1,614		0	1,360	254	0	0	0	254
151	TELEFONICA EMISIONES S A U	87938WAK9		9/21/2011	3/1/2012	39,833		0	39,152	681	0	0	0	681
152	TEREX CORP	880779AW3		12/2/2011	9/28/2012	3,368		0	3,345	23	0	0	0	23
153	BP AMOCO P L C SPON ADR	055622104		6/28/2011	2/24/2012	367		0	1	366	0	0	0	366
154	BP AMOCO P L C SPON ADR	055622104		5/10/2011	2/24/2012	4,783		0	4,535	248	0	0	0	248
155	BP AMOCO P L C SPON ADR	055622104		6/29/2010	2/24/2012	28,824		0	16,818	12,006	0	0	0	12,006
156	BP AMOCO P L C SPON ADR	055622104		5/10/2011	2/24/2012	1,374		0	1,303	71	0	0	0	71
157	BP AMOCO P L C SPON ADR	055622104		6/28/2011	2/24/2012	93		0	84	9	0	0	0	9
158	BNP PARIBAS	05567LT31		1/19/2011	1/12/2012	28,581		0	30,040	-1,459	0	0	0	-1,459
159	BALL CORP TEND/CONS 6 625% 03/15/1	05899AAY6		9/29/2011	3/9/2012	2,012		0	2,045	-33	0	0	0	-33
160	BALL CORP TEND/CONS 6 625% 03/15/1	05899AAY6		11/15/2011	3/9/2012	2,012		0	2,055	-43	0	0	0	-43
161	BALL CORP TEND/CONS 6 625% 03/15/1	05899AAY6		8/26/2011	3/9/2012	5,029		0	5,116	-87	0	0	0	-87
162	BILL BARRETT CORP	06846N104		11/29/2011	5/23/2012	979		0	1,710	-731	0	0	0	-731
163	APTARGROUP INC	038336103		10/10/2011	11/15/2012	8,698		0	8,959	-261	0	0	0	-261
164	APTARGROUP INC	038336103		11/10/2011	11/15/2012	3,204		0	3,312	-108	0	0	0	-108
165	BILL BARRETT CORP	06846N104		2/27/2012	5/23/2012	2,214		0	2,972	-758	0	0	0	-758
166	BILL BARRETT CORP	06846N104		8/12/2011	5/23/2012	1,213		0	2,716	-1,503	0	0	0	-1,503
167	BILL BARRETT CORP	06846N104		1/11/2012	5/23/2012	1,320		0	1,999	-679	0	0	0	-679
168	BIG 5 SPORTING GOODS CORP	08915P101		8/12/2011	8/24/2012	5,270		0	4,597	673	0	0	0	673

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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
169	BIG 5 SPORTING GOODS CORP	08915P101		11/29/2011	9/26/2012	936		0	821	115	0	0	0	115
170	BIG 5 SPORTING GOODS CORP	08915P101		2/27/2012	9/26/2012	4,717		0	4,169	548	0	0	0	548
171	BIG 5 SPORTING GOODS CORP	08915P101		8/12/2011	9/26/2012	1,320		0	936	384	0	0	0	384
172	BIOGEN IDEC INC	09062X103		4/19/2012	7/17/2012	145		0	126	19	0	0	0	19
173	BIOGEN IDEC INC	09062X103		4/19/2012	8/1/2012	3,786		0	3,279	507	0	0	0	507
174	THE BOSTON BEER COMPANY INC CL A	100557107		8/22/2011	11/5/2012	1,750		0	1,192	558	0	0	0	558
175	CROWN CASTLE INTL 9 000% 01/15/20	228227AZ7		8/29/2011	10/11/2012	5,362		0	5,324	38	0	0	0	38
176	CROWN CASTLE INTL 9 000% 01/15/20	228227AZ7		9/29/2011	10/11/2012	2,145		0	2,140	5	0	0	0	5
177	DASSAULT SYS S A SPON ADR	237545108		9/28/2009	2/13/2012	1,102		0	752	350	0	0	0	350
178	DASSAULT SYS S A SPON ADR	237545108		9/30/2010	2/13/2012	3,612		0	3,221	391	0	0	0	391
179	DASSAULT SYS S A SPON ADR	237545108		9/28/2009	2/14/2012	4,810		0	3,328	1,482	0	0	0	1,482
180	DIAGEO PLC SPONSORED ADR	25243Q205		12/1/2011	4/25/2012	4,049		0	3,396	653	0	0	0	653
181	DIAGEO PLC SPONSORED ADR	25243Q205		11/29/2011	4/25/2012	1,518		0	1,242	276	0	0	0	276
182	DIGI INTERNATIONAL INC	253798102		9/28/2009	5/9/2012	1,658		0	1,630	28	0	0	0	28
183	DIGI INTERNATIONAL INC	253798102		2/27/2012	5/9/2012	705		0	886	-181	0	0	0	-181
184	DIGITALGLOBE INC	25389M877		11/6/2012	11/13/2012	3,741		0	3,907	-166	0	0	0	-166
185	DISCOVERY COMMUNICATIONS SER A	25470F104		6/19/2012	8/20/2012	9,004		0	8,917	87	0	0	0	87
186	DISCOVERY COMMUNICATIONS SER A	25470F104		5/21/2012	8/20/2012	13,401		0	12,694	707	0	0	0	707
187	DISCOVERY COMMUNICATIONS SER A	25470F104		5/21/2012	11/29/2012	13,380		0	11,157	2,223	0	0	0	2,223
188	DIRECTV	25490A101		11/29/2011	2/17/2012	6,107		0	6,317	-210	0	0	0	-210
189	DIRECTV	25490A101		8/23/2011	2/17/2012	10,922		0	10,376	546	0	0	0	546
190	DIRECTV	25490A101		8/11/2011	2/17/2012	12,749		0	12,302	447	0	0	0	447
191	DOLLAR TREE INC	256746108		1/18/2012	10/9/2012	3,595		0	3,326	269	0	0	0	269
192	DOLLAR TREE INC	256746108		8/30/2011	10/9/2012	11,431		0	9,182	2,249	0	0	0	2,249
193	DOLLAR TREE INC	256746108		1/18/2012	10/17/2012	6,139		0	6,482	-343	0	0	0	-343
194	DOLLAR TREE INC	256746108		1/18/2012	11/29/2012	8,680		0	8,870	-190	0	0	0	-190
195	DOLLAR TREE INC	256746108		11/29/2011	11/29/2012	2,754		0	2,622	132	0	0	0	132
196	DOMINION RES INC VA NEW	25746U109		8/23/2011	4/16/2012	3,282		0	3,183	99	0	0	0	99
197	DOMINION RES INC VA NEW	25746U109		12/1/2011	4/16/2012	4,039		0	4,106	-67	0	0	0	-67
198	DOMINION RES INC VA NEW	25746U109		11/29/2011	4/16/2012	8,078		0	8,105	-27	0	0	0	-27
199	DRESSER-RAND GROUP INC	261608103		8/12/2011	10/3/2012	13,498		0	9,557	3,941	0	0	0	3,941
200	TEREX CORP	880779AW3		9/27/2011	9/28/2012	2,245		0	2,200	45	0	0	0	45
201	TEREX CORP	880779AW3		8/26/2011	9/28/2012	5,613		0	5,538	75	0	0	0	75
202	TEVA PHARMACEUTICAL INDS LTD ADR	881624209		8/9/2011	6/28/2012	36		0	36	0	0	0	0	0
203	TEXAS CAPITAL BANCSHARES INC	88224Q107		3/23/2012	10/2/2012	4,789		0	3,409	1,380	0	0	0	1,380
204	TEXAS CAPITAL BANCSHARES INC	88224Q107		3/16/2012	10/9/2012	2 427		0	1,691	736	0	0	0	736
205	TEXAS CAPITAL BANCSHARES INC	88224Q107		3/23/2012	10/9/2012	303		0	213	90	0	0	0	90
206	TOTAL FINA SA ADS	89151E109		6/29/2010	2/23/2012	8,970		0	7,802	1,168	0	0	0	1,168
207	TOTAL FINA SA ADS	89151E109		6/29/2010	2/23/2012	17,217		0	15,444	1,773	0	0	0	1,773
208	TOTAL FINA SA ADS	89151E109		9/30/2010	2/27/2012	6,209		0	5,688	521	0	0	0	521
209	TOTAL FINA SA ADS	89151E109		6/29/2010	2/27/2012	16,999		0	15,083	1,916	0	0	0	1,916
210	ULTA SALON COSMETCS & FRAGRANC	90384S303		11/29/2011	10/11/2012	12,006		0	8,605	3,401	0	0	0	3,401
211	ULTA SALON COSMETCS & FRAGRANC	90384S303		11/10/2011	10/11/2012	3,842		0	2,912	930	0	0	0	930
212	ULTA SALON COSMETCS & FRAGRANC	90384S303		8/12/2011	10/11/2012	13,350		0	8,294	5,056	0	0	0	5,056
213	UNITED NATURAL FOODS INC	911163103		11/29/2011	9/20/2012	3,324		0	2,029	1,295	0	0	0	1,295
214	UNITED NATURAL FOODS INC	911163103		8/12/2011	9/20/2012	14,782		0	9,600	5,182	0	0	0	5,182
215	UNITED NATURAL FOODS INC	911163103		11/10/2011	9/21/2012	6,849		0	4,020	2,829	0	0	0	2,829
216	UNITED NATURAL FOODS INC	911163103		11/29/2011	9/21/2012	11,256		0	6,849	4,407	0	0	0	4,407
217	UNITED STATES TREAS BDS 3 875%	912810QK7		1/12/2012	5/9/2012	29,501		0	29,501	0	0	0	0	0
218	US TREASURY BOND 3 875% 8/15/40	912810QK7		1/12/2012	5/18/2012	24,296		0	23,601	695	0	0	0	695
219	US TREASURY BOND 3 875% 8/15/40	912810QK7		1/12/2012	5/31/2012	6 256		0	5,900	356	0	0	0	356
220	US TREASURY BOND 3 875% 8/15/40	912810QK7		1/12/2012	6/1/2012	12,736		0	11,800	936	0	0	0	936
221	US TREASURY NOTE 4 250% 8/15/14	912828CT5		9/18/2009	1/12/2012	72,698		0	71,290	1,408	0	0	0	1,408
222	US TREASURY NOTE INFLATION INDEX	912828HN3		11/30/2011	1/12/2012	45		0	41	4	0	0	0	4
223	US TREASURY NOTE INFLATION INDEX	912828HN3		10/31/2011	1/12/2012	77		0	70	7	0	0	0	7
224	US TREASURY NOTE INFLATION INDEX	912828HN3		9/30/2011	1/12/2012	23		0	21	2	0	0	0	2
225	US TREASURY NOTE INFLATION INDEX	912828HN3		8/31/2011	1/12/2012	2,056		0	1,860	196	0	0	0	196
226	US TREASURY NOTE INFLATION INDEX	912828HN3		11/5/2008	1/12/2012	26,475		0	22,597	3,878	0	0	0	3 878
227	DRESSER-RAND GROUP INC	261608103		11/29/2011	10/3/2012	9,156		0	8,492	664	0	0	0	664
228	DU PONT EI DE NEMOURS & CO	263534109		4/26/2010	2/24/2012	39,680		0	30,551	9,129	0	0	0	9,129
229	DU PONT EI DE NEMOURS & CO	263534109		3/25/2010	2/24/2012	3,056		0	2,311	745	0	0	0	745
230	EMC CORP MASS	268648102		2/24/2012	3/12/2012	7,596		0	7,271	325	0	0	0	325
231	EOG RES INC	26875P101		2/24/2012	3/23/2012	12,930		0	13,641	-711	0	0	0	-711
232	EOG RES INC	26875P101		2/24/2012	7/17/2012	852		206	1,058	0	0	0	0	0
233	EDISON MISSION ENERGY	281023AN1		9/6/2011	5/11/2012	2 950		0	3,870	-920	0	0	0	-920
234	EDISON MISSION ENERGY	281023AN1		12/8/2011	5/11/2012	1,475		0	1,945	-470	0	0	0	-470
235	EDISON MISSION ENERGY	281023AN1		10/31/2011	5/24/2012	1,800		0	2,891	-1,091	0	0	0	-1,091
236	EDISON MISSION ENERGY	281023AN1		9/6/2011	5/24/2012	600		0	968	-368	0	0	0	-368
237	ELECTRO SCIENTIFIC INDS INC	285229100		8/12/2011	8/21/2012	4,897		0	6,236	-1,339	0	0	0	-1,339
238	ELECTRO SCIENTIFIC INDS INC	285229100		2/27/2012	8/21/2012	3,256		0	3,661	-405	0	0	0	-405
239	ELECTRO SCIENTIFIC INDS INC	285229100		11/29/2011	8/21/2012	3,920		0	3,816	104	0	0	0	104
240	ENERGEN CORP	29265N108		11/29/2011	8/23/2012	9,016		0	8,494	522	0	0	0	522
241	ENERGEN CORP	29265N108		11/10/2011	8/23/2012	3,349		0	3,207	142	0	0	0	142
242	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	10/15/2012	3,762		0	3,965	-203	0	0	0	-203
243	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	11/15/2012	4,286		0	4,517	-231	0	0	0	-231
244	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	12/17/2012	4,290		0	4,521	-231	0	0	0	-231
245	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	12/31/2012	4,546		0	4,791	-245	0	0	0	-245
246	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	8/15/2012	263		0	279	-16	0	0	0	-16
247	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	9/15/2012	374		0	396	-22	0	0	0	-22
248	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	10/15/2012	591		0	627	-36	0	0	0	-36
249	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	11/15/2012	1,035		0	1,098	-63	0	0	0	-63
250	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	12/17/2012	1,505		0	1,596	-91	0	0	0	-91
251	FHLMC GOLD 3 500% 06/01/42	3132GUKK9		7/16/2012	12/31/2012	1,414		0	1,499	-85	0	0	0	-85
252	FHLMC 4 375% 7/17/15	3134A4VC5		1/14/2011	1/12/2012	15,669		0	15,883	-214	0	0	0	-214

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,682	0	0	0	-750,682
253	FHLMC 4 375% 7/17/15	3134A4VC5		2/10/2011	1/12/2012	41,410		0	40 146	1,264	0	0	0	1,264
254	FHLMC 4 375% 7/17/15	3134A4VC5		10/2/2009	1/12/2012	74,986		0	65,090	9,896	0	0	0	9,898
255	FNMA 5 250% 9/15/16	31359MW41		5/2/2007	3/13/2012	67,458		0	57,993	9,465	0	0	0	9,465
256	FNMA 5 250% 9/15/16	31359MW41		2/10/2011	3/13/2012	31,954		0	30,299	1,655	0	0	0	1,855
257	FEDERAL NATL MTG ASSN	3135G0BF9		5/11/2011	3/28/2012	30,000		0	30,173	-173	0	0	0	-173
258	FHLMC 3 750% 3/27/19	3137EACA5		5/3/2012	7/26/2012	11,666		0	11,427	239	0	0	0	239
259	FHLMC 3 750% 3/27/19	3137EACA5		5/3/2012	8/3/2012	11,584		0	11,427	157	0	0	0	157
260	FHLMC 3 750% 3/27/19	3137EACA5		5/3/2012	9/11/2012	23,155		0	22,854	301	0	0	0	301
261	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	2/27/2012	1 308		0	1,413	-105	0	0	0	-105
262	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	3/25/2012	1,387		0	1,498	-111	0	0	0	-111
263	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	4/25/2012	1,376		0	1,486	-110	0	0	0	-110
264	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	5/25/2012	1,370		0	1,479	-109	0	0	0	-109
265	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	6/25/2012	1,355		0	1,463	-108	0	0	0	-108
266	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	7/25/2012	1,152		0	1,243	-91	0	0	0	-91
267	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	8/25/2012	1,235		0	1,333	-98	0	0	0	-98
268	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	9/25/2012	1,224		0	1,322	-98	0	0	0	-98
269	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	10/25/2012	1,182		0	1,276	-94	0	0	0	-94
270	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	11/25/2012	1,154		0	1,246	-92	0	0	0	-92
271	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	12/26/2012	1,153		0	1,245	-92	0	0	0	-92
272	GLAXOSMITHKLINE PLC ADS	37733W105		9/30/2010	2/23/2012	570		0	507	63	0	0	0	63
273	GLAXOSMITHKLINE PLC ADS	37733W105		6/29/2010	2/23/2012	8,348		0	6,370	1,978	0	0	0	1,978
274	GLAXOSMITHKLINE PLC ADS	37733W105		6/29/2010	2/23/2012	45 031		0	34,361	10,670	0	0	0	10,670
275	GOOGLE INC CL A	38259P508		7/23/2010	2/24/2012	2 440		0	1,969	471	0	0	0	471
276	GOOGLE INC CL A	38259P508		7/23/2010	2/24/2012	53 678		0	43,454	10,224	0	0	0	10,224
277	GOOGLE INC CL A	38259P508		8/11/2011	9/28/2012	9,062		0	6,768	2 294	0	0	0	2,294
278	GRAND CANYON EDUCATION INC	38526M106		5/1/2012	11/6/2012	96		0	68	28	0	0	0	28
279	GRAND CANYON EDUCATION INC	38526M106		8/9/2012	11/6/2012	1,658		0	1,379	279	0	0	0	279
280	GREEN MOUNTAIN COFFEE ROASTERS	393122106		11/11/2011	5/3/2012	2,049		0	3,451	-1,402	0	0	0	-1,402
281	GREEN MOUNTAIN COFFEE ROASTERS	393122106		1/3/2012	5/3/2012	1,619		0	3,015	-1,398	0	0	0	-1,396
282	GREEN MOUNTAIN COFFEE ROASTERS	393122106		11/29/2011	5/3/2012	4,452		0	8,721	-4,269	0	0	0	-4,269
283	GREEN MOUNTAIN COFFEE ROASTERS	393122106		12/5/2011	5/3/2012	228		0	530	-302	0	0	0	-302
284	GREEN MOUNTAIN COFFEE ROASTERS	393122106		2/24/2012	5/3/2012	7,134		0	18,812	-11,678	0	0	0	-11,678
285	GREEN MOUNTAIN COFFEE ROASTERS	393122106		10/28/2011	5/3/2012	2,682		0	7,316	-4,634	0	0	0	-4,634
286	GREEN MOUNTAIN COFFEE ROASTERS	393122106		11/4/2011	5/3/2012	2,074		0	5,782	-3,708	0	0	0	-3,708
287	GREEN MOUNTAIN COFFEE ROASTERS	393122106		8/22/2011	5/3/2012	734		0	2,568	-1,834	0	0	0	-1,834
288	GREEN MOUNTAIN COFFEE ROASTERS	393122106		10/3/2011	5/3/2012	759		0	2,659	-1,900	0	0	0	-1,900
289	GREEN MOUNTAIN COFFEE ROASTERS	393122106		8/11/2011	5/3/2012	7,387		0	30,091	-22,704	0	0	0	-22,704
290	GREEN MOUNTAIN COFFEE ROASTERS	393122106		3/13/2012	5/3/2012	3,744		0	7,497	-3,753	0	0	0	-3,753
291	HAIN CELESTIAL GROUP INC	405217100		2/3/2012	8/22/2012	6,746		0	4,961	1,785	0	0	0	1,785
292	HAMILTON CNTY IND CNTY OPT INCOM	40721EEN9		11/14/2005	1/26/2012	111,470		0	103,032	8,438	0	0	0	8,438
293	INTERCONTINENTALEXCHANGE INC	45865V100		8/11/2011	9/14/2012	22,965		0	19,120	3,845	0	0	0	3,845
294	INTERMEC INC	458786100		11/29/2011	5/1/2012	1,079		0	1,328	-249	0	0	0	-249
295	INTERMEC INC	458786100		8/12/2011	5/1/2012	2,009		0	2,751	-742	0	0	0	-742
296	INTERMEC INC	458786100		2/27/2012	5/1/2012	1,199		0	1,686	-487	0	0	0	-487
297	ISHARES BARCLAYS TIPS BD FD	464287176		11/9/2011	2/2/2012	596		0	589	7	0	0	0	7
298	J P MORGAN CHASE & CO	46625H100		8/23/2011	5/21/2012	7,341		0	7,756	-415	0	0	0	-415
299	J P MORGAN CHASE & CO	46625H100		8/11/2011	5/21/2012	9,788		0	11,134	-1,346	0	0	0	-1,346
300	JPMORGAN CHASE & CO 2 600%	46625HHW3		8/24/2011	4/24/2012	50,901		0	49,350	1,551	0	0	0	1,551
301	JACK IN THE BOX INC	466367109		2/27/2012	7/30/2012	1,732		0	1,502	230	0	0	0	230
302	JARDINE MTHSON HLDGS ADR	471115402		8/11/2011	10/29/2012	5,041		0	4,438	603	0	0	0	603
303	JARDINE STRATEGIC HLDGS ADR	471122200		9/1/2011	10/29/2012	14 157		0	12,306	1,851	0	0	0	1,851
304	JUNIPER NETWORKS INC	48203R104		8/11/2011	6/12/2012	9,179		0	12,362	-3,183	0	0	0	-3,183
305	JUNIPER NETWORKS INC	48203R104		12/5/2011	6/12/2012	678		0	958	-280	0	0	0	-280
306	JUNIPER NETWORKS INC	48203R104		2/24/2012	6/12/2012	9,543		0	13,663	-4,120	0	0	0	-4,120
307	JUNIPER NETWORKS INC	48203R104		10/28/2011	6/12/2012	1,224		0	1,838	-614	0	0	0	-614
308	JUNIPER NETWORKS INC	48203R104		11/29/2011	6/13/2012	7,163		0	8,940	-1,777	0	0	0	-1,777
309	JUNIPER NETWORKS INC	48203R104		1/3/2012	6/13/2012	700		0	884	-184	0	0	0	-184
310	JUNIPER NETWORKS INC	48203R104		8/11/2011	6/13/2012	12,110		0	16,193	-4,083	0	0	0	-4,083
311	JUPITER TELECOMMUNICATION ADR	48206M102		9/29/2009	5/18/2012	1,724		0	1,584	140	0	0	0	140
312	JUPITER TELECOMMUNICATION ADR	48206M102		9/29/2009	5/24/2012	5,765		0	5,385	380	0	0	0	380
313	KINDER MORGAN ENEGRY PARTNERS	494550AS5		1/6/2010	1/12/2012	20,574		0	20,191	383	0	0	0	383
314	KINDER MORGAN FINANCE CORP	49455WAD8		9/8/2011	6/7/2012	1,044		0	1,031	13	0	0	0	13
315	KINDER MORGAN FINANCE CORP	49455WAD8		9/8/2011	6/13/2012	2,085		0	2,062	23	0	0	0	23
316	KINDER MORGAN FINANCE CORP	49455WAD8		9/8/2011	6/19/2012	4,180		0	4,125	55	0	0	0	55
317	KINDER MORGAN FINANCE CORP	49455WAD8		9/8/2011	11/29/2012	3,274		0	3,094	180	0	0	0	180
318	KINDER MORGAN FINANCE CORP	49455WAD8		11/15/2011	11/29/2012	4,365		0	4,090	275	0	0	0	275
319	KINDER MORGAN FINANCE CORP	49455WAD8		9/22/2011	11/29/2012	3,274		0	3,074	200	0	0	0	200
320	KINDER MORGAN FINANCE CORP	49455WAD8		12/15/2011	11/29/2012	3,274		0	3,074	200	0	0	0	200
321	KIRBY CORP	497266106		8/12/2011	7/19/2012	8,851		0	9,509	-658	0	0	0	-658
322	KIRBY CORP	497266106		11/29/2011	7/19/2012	6,638		0	8,401	-1,763	0	0	0	-1,763
323	GEORGIA PACIFIC CORP	373298CF3		8/26/2011	4/13/2012	6 470		0	5,844	626	0	0	0	626
324	POWER INTEGRATIONS INC	739276103		9/28/2009	6/29/2012	1,778		0	1,625	153	0	0	0	153
325	POWER INTEGRATIONS INC	739276103		2/1/2011	6/29/2012	185		0	187	-2	0	0	0	-2
326	PRECISION CASTPARTS CORP	740189105		12/7/2009	2/24/2012	32,258		0	19,776	12,482	0	0	0	12,482
327	PRECISION CASTPARTS CORP	740189105		9/30/2010	2/24/2012	2,680		0	2,057	623	0	0	0	623
328	PRECISION CASTPARTS CORP	740189105		12/7/2009	7/17/2012	164		0	104	60	0	0	0	60
329	PRECISION CASTPARTS CORP	740189105		12/7/2009	8/1/2012	2,313		0	1,560	753	0	0	0	753
330	PRICELINE COM INC	741503403		2/24/2012	3/12/2012	8,460		0	7,725	735	0	0	0	735
331	PRICELINE COM INC	741503403		2/24/2012	3/23/2012	7,137		0	5,942	1,195	0	0	0	1,195
332	PRICELINE COM INC	741503403		8/11/2011	5/9/2012	4,278		0	3,020	1,258	0	0	0	1,258
333	PRICELINE COM INC	741503403		10/28/2011	5/9/2012	2,139		0	1,558	581	0	0	0	581
334	PRICELINE COM INC	741503403		2/24/2012	5/9/2012	5,703		0	4,754	949	0	0	0	949
335	PRICELINE COM INC	741503403		8/11/2011	7/17/2012	1,292		0	1,007	285	0	0	0	285
336	PRICELINE COM INC	741503403		8/11/2011	8/1/2012	2 603		0	2,013	590	0	0	0	590

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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
337	QUALCOMM INC	747525103		9/29/2009	7/17/2012	601		0	500	101	0	0	0	101
338	QUEST SOFTWARE INC	74834T103		8/12/2011	5/4/2012	7,328		0	5 477	1,851	0	0	0	1,851
339	QUEST SOFTWARE INC	74834T103		11/29/2011	5/4/2012	2,748		0	2,080	668	0	0	0	668
340	QUEST SOFTWARE INC	74834T103		2/27/2012	5/4/2012	3,435		0	3,082	353	0	0	0	353
341	QUESTCOR PHARMACEUTICALS INC	74835Y101		5/24/2012	7/11/2012	24,234		0	23,369	865	0	0	0	865
342	QUEBECOR MEDIA TDR 7 750% 03/15/1	74899ANH5		8/26/2011	3/16/2012	5,142		0	4,999	143	0	0	0	143
343	QUEBECOR MEDIA TDR 7 750% 03/15/1	74899ANH5		9/28/2011	3/16/2012	2,057		0	2,010	47	0	0	0	47
344	QUEBECOR MEDIA TDR 7 750% 03/15/1	74899ANH5		11/16/2011	3/16/2012	2 057		0	2,064	-7	0	0	0	-7
345	REALD INC COM	75604L105		8/12/2011	8/29/2012	1,181		0	1,516	-335	0	0	0	-335
346	REALD INC COM	75604L105		12/13/2011	10/15/2012	957		0	903	54	0	0	0	54
347	FNMA POOL 555545 5 000% 06/01/18	31385XES2		1/23/2012	12/31/2012	1,254		0	1,354	-100	0	0	0	-100
348	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	2/27/2012	344		0	357	-13	0	0	0	-13
349	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	3/25/2012	400		0	415	-15	0	0	0	-15
350	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	4/25/2012	471		0	488	-17	0	0	0	-17
351	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	5/25/2012	524		0	543	-19	0	0	0	-19
352	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	6/25/2012	551		0	571	-20	0	0	0	-20
353	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	7/25/2012	723		0	750	-27	0	0	0	-27
354	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	8/25/2012	989		0	1,025	-36	0	0	0	-36
355	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	9/25/2012	1,068		0	1,107	-39	0	0	0	-39
356	GAIAM INC CLASS A	36268Q103		8/12/2011	8/14/2012	999		0	1,088	-89	0	0	0	-89
357	GARDNER DENVER INC	365558105		8/12/2011	3/21/2012	7,201		0	7,841	-640	0	0	0	-640
358	GARDNER DENVER INC	365558105		11/10/2011	3/21/2012	1,964		0	2,314	-350	0	0	0	-350
359	GARDNER DENVER INC	365558105		11/29/2011	3/21/2012	6,874		0	8,226	-1,352	0	0	0	-1,352
360	GARDNER DENVER INC	365558105		10/27/2011	3/21/2012	1,309		0	1,590	-281	0	0	0	-281
361	GENERAL ELECTRIC CO	369604103		12/1/2011	4/25/2012	1,470		0	1,194	276	0	0	0	276
362	GENERAL ELECTRIC CO	369604103		8/12/2011	4/25/2012	6,272		0	5,091	1,181	0	0	0	1,181
363	GENERAL ELECTRIC CAPITAL CORP	36962G4T8		11/8/2010	1/12/2012	35,423		0	34,907	516	0	0	0	516
364	GENESEE & WYOMING INC A	371559105		8/12/2011	4/4/2012	10,009		0	9,400	609	0	0	0	609
365	GENESEE & WYOMING INC A	371559105		11/29/2011	4/4/2012	8 072		0	8,481	-409	0	0	0	-409
366	GENESEE & WYOMING INC A	371559105		11/10/2011	4/4/2012	1,614		0	1,750	-136	0	0	0	-136
367	GENTEX CORPORATION	371901109		8/12/2011	2/1/2012	10,330		0	9,530	800	0	0	0	800
368	GENTEX CORPORATION	371901109		11/29/2011	2/1/2012	8,405		0	8,531	-126	0	0	0	-126
369	GENTEX CORPORATION	371901109		11/10/2011	2/1/2012	1,898		0	1,983	-85	0	0	0	-85
370	GENON ENERGY, INC	37244DAF6		11/29/2011	12/19/2012	4,640		0	3,960	680	0	0	0	680
371	GENON ENERGY, INC	37244DAF6		11/29/2011	12/20/2012	4,630		0	3,960	670	0	0	0	670
372	GEORGIA PACIFIC CORP	373298CF3		9/28/2011	4/13/2012	2,588		0	2,315	273	0	0	0	273
373	KIRBY CORP	497266106		11/10/2011	7/19/2012	983		0	1,254	-271	0	0	0	-271
374	KISSIMMEE FLA UTIL AUTH ELEC SYS F	497850JU2		8/20/2009	2/1/2012	119,803		0	107,805	11,998	0	0	0	11,998
375	KODIAK OIL & GAS CORP	50015Q100		8/12/2011	9/5/2012	757		0	492	265	0	0	0	265
376	KODIAK OIL & GAS CORP	50015Q100		10/4/2011	9/21/2012	707		0	293	414	0	0	0	414
377	KODIAK OIL & GAS CORP	50015Q100		10/3/2011	9/21/2012	306		0	160	146	0	0	0	146
378	KODIAK OIL & GAS CORP	50015Q100		2/27/2012	9/21/2012	1,012		0	1,126	-114	0	0	0	-114
379	KODIAK OIL & GAS CORP	50015Q100		8/12/2011	9/21/2012	2,560		0	1 570	990	0	0	0	990
380	KOHLBERG CAPITAL CORP	500233101		8/12/2011	3/9/2012	2,443		0	2,030	413	0	0	0	413
381	KOHLBERG CAPITAL CORP	500233101		11/29/2011	3/9/2012	878		0	751	127	0	0	0	127
382	KOHLBERG CAPITAL CORP	500233101		2/27/2012	3/9/2012	1,172		0	1,185	-13	0	0	0	-13
383	UNIVERSAL TECHNICAL INST INC	913915104		8/12/2011	8/17/2012	293		0	543	-250	0	0	0	-250
384	UNIVERSAL TECHNICAL INST INC	913915104		9/28/2009	8/17/2012	1,194		0	2,051	-857	0	0	0	-857
385	VERIZON COMMUNICATIONS	92343V104		11/29/2011	4/25/2012	8,700		0	8,060	640	0	0	0	640
386	VERIZON COMMUNICATIONS	92343V104		12/1/2011	4/25/2012	3 757		0	3,585	172	0	0	0	172
387	VERIZON GLBL FDG CORP 4 375% 6/1/1	92344GAV8		6/21/2007	3/16/2012	28,612		0	26,944	1,668	0	0	0	1,668
388	VISA INC CL A	92826C839		2/24/2012	7/17/2012	382		0	353	29	0	0	0	29
389	VISA INC CL A	92826C839		9/20/2011	12/13/2012	5,749		0	3,658	2,091	0	0	0	2,091
390	VISTEON CORPORATION 6 750% 04/15/	92839UAF4		4/18/2012	11/16/2012	2,060		0	2,055	5	0	0	0	5
391	WACHOVIA CORP 5 750% 2/1/18	92976WBH8		7/8/2009	8/22/2012	29,872		0	24,861	5 011	0	0	0	5,011
392	WAL-MART DE MEXICO S A SPON ADR	93114W107		9/28/2009	4/24/2012	7,392		0	4,636	2,756	0	0	0	2,756
393	PEET'S COFFEE & TEA INC	705560100		5/31/2012	10/30/2012	3,454		0	2 818	636	0	0	0	636
394	PEET'S COFFEE & TEA INC	705560100		2/27/2012	10/30/2012	1,250		0	1,105	145	0	0	0	145
395	PEET'S COFFEE & TEA INC	705560100		5/3/2012	10/30/2012	2 426		0	2 147	279	0	0	0	279
396	PEET'S COFFEE & TEA INC	705560100		4/9/2012	10/30/2012	2 720		0	2,678	42	0	0	0	42
397	PEET'S COFFEE & TEA INC	705560100		8/12/2011	10/30/2012	1,764		0	1,370	394	0	0	0	394
398	PEPSICO INC NOTE 4 50%	713448BN7		1/13/2010	10/23/2012	36,570		0	30,980	5,590	0	0	0	5,590
399	PERRIGO COMPANY	714290103		8/12/2011	2/8/2012	8,458		0	8,044	414	0	0	0	414
400	PERRIGO COMPANY	714290103		11/10/2011	2/8/2012	4,699		0	4,518	181	0	0	0	181
401	PERRIGO COMPANY	714290103		11/29/2011	2/8/2012	7,518		0	7,674	-156	0	0	0	-156
402	PETROBRAS BRASILEIRO SPON ADR	71654V101		2/2/2011	10/3/2012	4,287		0	6,545	-2,258	0	0	0	-2,258
403	PETROBRAS BRASILEIRO SPON ADR	71654V101		9/28/2009	10/3/2012	4,820		0	8,437	-3,617	0	0	0	-3,617
404	PFIZER INC	717081103		3/15/2011	2/27/2012	3,542		0	3,298	244	0	0	0	244
405	PFIZER INC	717081103		6/15/2011	2/27/2012	38,432		0	35,784	2 648	0	0	0	2,648
406	PFIZER INC	717081103		5/3/2011	2/27/2012	1,676		0	1,594	82	0	0	0	82
407	PFIZER INC	717081103		5/3/2011	2/27/2012	15,441		0	14,687	754	0	0	0	754
408	PFIZER INC	717081103		7/6/2010	2/27/2012	13,850		0	9,267	4,583	0	0	0	4,583
409	PFIZER INC	717081103		9/30/2010	2/27/2012	10,181		0	8,273	1,908	0	0	0	1,908
410	PFIZER INC	717081103		7/6/2010	2/27/2012	13,701		0	11,798	1,903	0	0	0	1,903
411	PFIZER INC	717081103		1/21/2010	2/27/2012	19,173		0	17,438	1,735	0	0	0	1,735
412	PHILIP MORRIS INTERNATIONAL INC	718172109		12/1/2011	4/25/2012	2,601		0	2 270	331	0	0	0	331
413	PHILIP MORRIS INTERNATIONAL INC	718172109		8/23/2011	10/17/2012	4,510		0	3,432	1,078	0	0	0	1,078
414	PHILIP MORRIS INTERNATIONAL INC	718172109		8/23/2011	10/26/2012	5,831		0	4,623	1,208	0	0	0	1,208
415	PHILIP MORRIS INTERNATIONAL INC	718172109		8/11/2011	11/2/2012	4,640		0	3 491	1,149	0	0	0	1,149
416	PHILIP MORRIS INTERNATIONAL INC	718172109		8/30/2011	11/2/2012	3,152		0	2,521	631	0	0	0	631
417	PHILIP MORRIS INTERNATIONAL INC	718172109		8/23/2011	11/2/2012	3,414		0	2,732	682	0	0	0	682
418	PHILLIPS 66	718546104		12/1/2011	5/4/2012	15		0	17	-2	0	0	0	-2
419	PHILLIPS 66	718546104		8/23/2011	6/11/2012	5,394		0	5,159	235	0	0	0	235
420	PHILLIPS 66	718546104		8/12/2011	6/11/2012	6,212		0	5,987	225	0	0	0	225

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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
421	PHILLIPS 66	718546104		11/29/2011	6/11/2012	1,962		0	1,951	11	0	0	0	11
422	PHILLIPS 66	718546104		12/1/2011	6/11/2012	556		0	584	-28	0	0	0	-28
423	POLYCOM INC	73172K104		8/12/2011	4/11/2012	745		0	1,373	-628	0	0	0	-628
424	POLYCOM INC	73172K104		11/29/2011	4/11/2012	883		0	1,022	-139	0	0	0	-139
425	POWER INTEGRATIONS INC	739276103		9/28/2009	6/29/2012	1,222		0	1,117	105	0	0	0	105
426	WYNN LAS VEGAS, LLC	983130AP0		9/22/2011	6/27/2012	2,200		0	2,178	22	0	0	0	22
427	WYNN LAS VEGAS, LLC	983130AP0		12/2/2011	6/27/2012	4,400		0	4,370	30	0	0	0	30
428	WYNN LAS VEGAS, LLC	983130AP0		11/14/2011	6/27/2012	2,200		0	2,190	10	0	0	0	10
429	WYNN LAS VEGAS, LLC	983130AP0		2/27/2012	6/27/2012	2 200		0	2,255	-55	0	0	0	-55
430	YUM BRANDS INC	988498101		2/24/2012	7/17/2012	514		10	524	0	0	0	0	0
431		99#243502		1/1/1901	1/1/2012	2,011,041		0	2,011,041	0	0	0	0	0
432	ASSURED GUARANTY LTD	G0585R106		11/29/2011	1/25/2012	313		0	185	128	0	0	0	128
433	ASSURED GUARANTY LTD	G0585R106		8/12/2011	1/25/2012	2,868		0	2,073	795	0	0	0	795
434	MICHAEL KORS HOLDINGS LTD	G60754101		3/12/2012	7/17/2012	507		0	622	-115	0	0	0	-115
435	TYCO INTERNATIONAL LTD NEW	H89128104		11/29/2011	9/14/2012	5,566		0	4,710	856	0	0	0	856
436	TYCO INTERNATIONAL LTD NEW	H89128104		8/23/2011	9/14/2012	9,589		0	6,871	2,718	0	0	0	2,718
437	TYCO INTERNATIONAL LTD NEW	H89128104		8/11/2011	9/14/2012	10,801		0	8,015	2,786	0	0	0	2,786
438	UBS AG NEW	H89231338		12/7/2011	4/11/2012	63		0	62	1	0	0	0	1
439	UBS AG NEW	H89231338		8/23/2011	4/11/2012	5,120		0	5,591	-471	0	0	0	-471
440	UBS AG NEW	H89231338		8/11/2011	4/11/2012	5,765		0	6,871	-1,106	0	0	0	-1,106
441	UBS AG NEW	H89231338		12/7/2011	12/10/2012	4,410		0	3,390	1,020	0	0	0	1,020
442	ITURAN LOCATION AND CONTROL LTD	M6158M104		8/12/2011	3/29/2012	2,943		0	2,736	207	0	0	0	207
443	ITURAN LOCATION AND CONTROL LTD	M6158M104		11/29/2011	3/29/2012	1,074		0	1,012	62	0	0	0	62
444	COPA HOLDINGS SA CL A	P31076105		10/31/2011	11/7/2012	5,210		0	3,830	1,380	0	0	0	1,380
445	AT&T INC 5 600% 5/15/18	00206RAM4		1/16/2009	4/25/2012	29,619		0	25,496	4 123	0	0	0	4,123
446	ABBOTT LABORATORIES	002824100		9/29/2009	2/24/2012	11,161		0	11,056	105	0	0	0	105
447	ABBOTT LABORATORIES	002824100		9/30/2010	2/24/2012	14,730		0	13,616	1,114	0	0	0	1,114
448	ABBOTT LABORATORIES	002824100		9/29/2009	2/24/2012	75,069		0	65,015	10,054	0	0	0	10,054
449	ABBOTT LABORATORIES	002824100		1/7/2011	2/24/2012	2,153		0	1,834	319	0	0	0	319
450	ACME PACKET INC	004764106		12/9/2011	1/13/2012	28,967		0	36,925	-7,958	0	0	0	-7,958
451	ADIDAS-SALOMON AG SPONSORED AD	00687A107		9/8/2011	10/26/2012	7,393		0	5,814	1,579	0	0	0	1,579
452	ADTRAN INC	00738A106		8/12/2011	3/16/2012	9,634		0	9,505	129	0	0	0	129
453	ADTRAN INC	00738A106		11/10/2011	3/16/2012	2,462		0	2,580	-118	0	0	0	-118
454	ADTRAN INC	00738A106		11/29/2011	3/16/2012	8,311		0	8,380	-69	0	0	0	-69
455	AEROVIRONMENT INC	008073108		11/29/2011	5/23/2012	375		0	502	-127	0	0	0	-127
456	AEROVIRONMENT INC	008073108		8/12/2011	5/23/2012	1,741		0	2,077	-336	0	0	0	-336
457	AEROVIRONMENT INC	008073108		2/27/2012	5/23/2012	1,366		0	1,763	-397	0	0	0	-397
458	AIR LIQUIDE	009126202		9/30/2010	6/29/2012	21		0	20	1	0	0	0	1
459	ALEXION PHARMACEUTICALS INC	015351109		2/24/2012	7/17/2012	1,676		0	1,440	236	0	0	0	236
460	ALLEGIANT TRAVEL CO	01748X102		8/12/2011	11/30/2012	883		0	537	346	0	0	0	346
461	ALLERGAN INC	018490102		2/24/2012	7/17/2012	629		0	612	17	0	0	0	17
462	AMAZON COM INC	023135106		6/29/2011	7/17/2012	651		0	580	71	0	0	0	71
463	AMAZON COM INC	023135106		6/29/2011	8/1/2012	3,711		0	3,094	617	0	0	0	617
464	THE BOSTON BEER COMPANY INC CL A	100557107		11/29/2011	12/18/2012	416		0	294	122	0	0	0	122
465	THE BOSTON BEER COMPANY INC CL A	100557107		4/10/2012	12/18/2012	693		0	511	182	0	0	0	182
466	THE BOSTON BEER COMPANY INC CL A	100557107		8/22/2011	12/18/2012	139		0	79	60	0	0	0	60
467	BRISTOL MYERS SQUIBB CO	110122108		11/29/2011	4/25/2012	4,104		0	3,778	326	0	0	0	326
468	BRISTOL MYERS SQUIBB CO	110122108		12/1/2011	4/25/2012	2,736		0	2,630	106	0	0	0	106
469	BRISTOL MYERS SQUIBB CO	110122108		8/12/2011	9/14/2012	32,644		0	27,294	5,350	0	0	0	5,350
470	BRISTOL MYERS SQUIBB CO	110122108		8/23/2011	9/14/2012	24,983		0	21,390	3,593	0	0	0	3,593
471	BRISTOL MYERS SQUIBB CO	110122108		11/29/2011	9/14/2012	2 998		0	2,833	165	0	0	0	165
472	BUFFALO WILD WINGS INC	119848109		5/3/2012	10/11/2012	1,408		0	1,377	31	0	0	0	31
473	BULLOCH CNTY GA SCH DIST	120343CM8		12/14/2007	2/1/2012	126,499		0	123,732	2,767	0	0	0	2,767
474	CIT GROUP INC 7 000% 5/1/15	125581FV5		9/6/2011	1/23/2012	4 999		0	4,988	11	0	0	0	11
475	CIT GROUP INC 7 000% 5/1/15	125581FV5		9/23/2011	1/23/2012	2 000		0	1,985	15	0	0	0	15
476	CIT GROUP INC 7 000% 5/1/15	125581FV5		11/10/2011	1/23/2012	2,000		0	2,005	-5	0	0	0	-5
477	CIT GROUP INC 7 000% 5/1/17	125581FX1		11/29/2011	3/9/2012	1,996		0	1,980	16	0	0	0	16
478	CIT GROUP INC 7 000% 5/1/17	125581FX1		9/28/2011	3/9/2012	4,989		0	4,856	133	0	0	0	133
479	REALD INC COM	75604L105		11/29/2011	10/15/2012	2,006		0	2,052	-46	0	0	0	-46
480	REALD INC COM	75604L105		9/29/2011	10/15/2012	237		0	257	-20	0	0	0	-20
481	REALD INC COM	75604L105		9/21/2011	10/15/2012	775		0	967	-192	0	0	0	-192
482	REALD INC COM	75604L105		8/12/2011	10/15/2012	1,423		0	1,938	-515	0	0	0	-515
483	REGAL ENTERTAINMENT GROUP	758766109		2/27/2012	11/15/2012	2,443		0	2,219	224	0	0	0	224
484	REGAL ENTERTAINMENT GROUP	758766109		11/29/2011	11/15/2012	1,781		0	1,639	142	0	0	0	142
485	REGAL ENTERTAINMENT GROUP	758766109		8/12/2011	11/15/2012	2,326		0	2,006	320	0	0	0	320
486	REGIONS FINANCIAL CORP NEW	7591EPAG5		9/1/2011	10/9/2012	5,322		0	4,775	547	0	0	0	547
487	REPSOL S A ADR	76026T205		8/11/2011	4/16/2012	4,555		0	5,687	-1,132	0	0	0	-1,132
488	REPSOL S A ADR	76026T205		8/23/2011	4/16/2012	4,384		0	5,484	-1,100	0	0	0	-1,100
489	REPSOL S A ADR	76026T205		11/29/2011	4/16/2012	3,764		0	4,981	-1,217	0	0	0	-1,217
490	RIGHTNOW TECHNOLOGIES INC	76657R106		8/12/2011	1/27/2012	6,579		0	4,614	1,965	0	0	0	1,965
491	ROCK-TENN CO CL A	772739207		8/23/2011	3/16/2012	4,526		0	3,126	1,400	0	0	0	1,400
492	ROCK-TENN CO CL A	772739207		8/11/2011	3/16/2012	4 869		0	3,732	1,137	0	0	0	1,137
493	ROCK-TENN CO CL A	772739207		11/29/2011	3/16/2012	3 772		0	3,075	697	0	0	0	697
494	ROYAL BK SCOTLAND PLC 3 400%	78010XAD3		9/8/2010	1/12/2012	32 954		0	33,587	-633	0	0	0	-633
495	ROYAL DUTCH SHELL PLC	780259206		9/29/2009	2/23/2012	53,498		0	42,183	11,315	0	0	0	11,315
496	ROYAL DUTCH SHELL PLC	780259206		9/30/2010	2/23/2012	9,405		0	7,765	1,640	0	0	0	1,640
497	ROYAL DUTCH SHELL PLC	780259206		6/28/2011	2/23/2012	428		0	1	427	0	0	0	427
498	ROYAL DUTCH SHELL PLC	780259206		1/27/2011	2/23/2012	10,733		0	10,369	364	0	0	0	364
499	ROYAL DUTCH SHELL PLC	780259206		6/29/2010	2/23/2012	7,765		0	5,428	2,337	0	0	0	2,337
500	ROYAL DUTCH SHELL PLC	780259206		6/29/2010	2/23/2012	36,251		0	25,343	10,908	0	0	0	10,908
501	ROYAL DUTCH SHELL PLC	780259206		1/27/2011	2/23/2012	1,465		0	1,415	50	0	0	0	50
502	ROYAL DUTCH SHELL PLC	780259206		9/29/2009	2/23/2012	12,526		0	9,877	2,649	0	0	0	2,649
503	SHFL ENTERTAINMENT INC	78423R105		8/12/2011	10/26/2012	5,545		0	3,106	2 439	0	0	0	2,439
504	WAL-MART DE MEXICO S A SPON ADR	93114W107		9/28/2009	5/9/2012	6,327		0	4,406	1,921	0	0	0	1,921

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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
505	WATERS CORPORATION	941848103		3/19/2012	7/11/2012	18,075		0	22,233	-4,158	0	0	0	-4,158
506	WISCONSIN ST GENL OBLIG REF SER -	97705LE66		7/8/2011	1/25/2012	79,979		0	75,784	4,195	0	0	0	4,195
507	WORLD FUEL SERVICES CORPORATIO	981475106		2/17/2012	5/8/2012	15,348		0	19,385	-4,037	0	0	0	-4,037
508	WORLD FUEL SERVICES CORPORATIO	981475106		2/17/2012	5/21/2012	11,032		0	14,197	-3,165	0	0	0	-3,165
509	CIT GROUP INC 7 000% 5/1/17	125581FX1		8/25/2011	3/9/2012	9,978		0	9,650	328	0	0	0	328
510	CIT GROUP INC 7 000% 5/1/17	125581FX1		11/10/2011	3/9/2012	2,993		0	3,004	-11	0	0	0	-11
511	COMMUNITY HEALTH SYSTEMS	12599BKU0		12/2/2011	3/21/2012	3,666		0	3,601	65	0	0	0	65
512	COMMUNITY HEALTH SYSTEMS	12599BKU0		9/23/2011	3/21/2012	3,142		0	2,996	146	0	0	0	146
513	COMMUNITY HEALTH SYSTEMS	12599BKU0		8/25/2011	3/21/2012	3,666		0	3,504	162	0	0	0	162
514	COMMUNITY HEALTH SYSTEMS TENDE	12599BLF2		9/23/2011	7/18/2012	3,018		0	2,996	22	0	0	0	22
515	COMMUNITY HEALTH SYSTEMS TENDE	12599BLF2		12/2/2011	7/18/2012	3,521		0	3,601	-80	0	0	0	-80
516	COMMUNITY HEALTH SYSTEMS TENDE	12599BLF2		8/25/2011	7/18/2012	3,521		0	3,504	17	0	0	0	17
517	CVS CAREMARK CORPORATION	126650BH2		6/25/2010	5/1/2012	21,260		0	19,913	1,347	0	0	0	1,347
518	CVS CAREMARK 5 750% 06/01/17	12699AWP9		6/25/2010	12/28/2012	12,119		0	11,063	1,056	0	0	0	1,056
519	CANON INC ADR	138006309		9/19/2011	7/31/2012	2,317		0	3,116	-799	0	0	0	-799
520	CANON INC ADR	138006309		9/30/2010	7/31/2012	1,995		0	2,775	-780	0	0	0	-780
521	CANON INC ADR	138006309		3/19/2010	7/31/2012	7,945		0	10,752	-2,807	0	0	0	-2,807
522	CARDINAL HEALTH INC	14149Y108		8/11/2011	1/27/2012	381		0	366	15	0	0	0	15
523	CARDINAL HEALTH INC	14149Y108		8/23/2011	1/27/2012	9,271		0	8,951	320	0	0	0	320
524	CARDINAL HEALTH INC	14149Y108		11/29/2011	1/27/2012	7,620		0	7,429	191	0	0	0	191
525	CARDINAL HEALTH INC	14149Y108		8/11/2011	1/31/2012	10,629		0	10,053	576	0	0	0	576
526	CARNIVAL CORP NEW PAIRED	143658300		9/8/2010	5/8/2012	5,150		0	5,608	-458	0	0	0	-458
527	CASELLA WASTE SYS INC CL A	147448104		8/12/2011	10/19/2012	1,100		0	1,317	-217	0	0	0	-217
528	CASH AMER INTL INC	14754D100		8/23/2011	9/6/2012	7,653		0	10,389	-2,736	0	0	0	-2,736
529	CASH AMER INTL INC	14754D100		8/11/2011	9/6/2012	9,091		0	12,739	-3,648	0	0	0	-3,648
530	CASH AMER INTL INC	14754D100		11/29/2011	9/6/2012	8,391		0	10,076	-1,685	0	0	0	-1,685
531	CATAMARAN CORP	148887102		8/12/2011	7/12/2012	8,548		0	4,835	3,713	0	0	0	3,713
532	CATAMARAN CORP	148887102		2/27/2012	7/12/2012	2,818		0	2,128	690	0	0	0	690
533	CATAMARAN CORP	148887102		11/29/2011	7/12/2012	2,630		0	1,574	1,056	0	0	0	1,056
534	ENERGEN CORP	29265N108		8/12/2011	8/23/2012	9,531		0	9,361	170	0	0	0	170
535	ENERGY FUTURE INTER HLDG CO 10 0	29269QAA5		2/29/2012	5/9/2012	9,900		0	9,810	90	0	0	0	90
536	ENERGY FUTURE INTER HLDG CO 10 0	29269QAA5		1/31/2012	5/9/2012	2,200		0	2,160	40	0	0	0	40
537	ENERGY TFR CONS 7 500% 10/15/20	29273V969		2/15/2012	3/27/2012	0		0	0	0	0	0	0	0
538	ENERGY TRANSFER EQUITY L P 7 500%	29273VAC4		9/26/2011	10/3/2012	4,570		0	4,160	410	0	0	0	410
539	ENERGY TRANSFER EQUITY L P 7 500%	29273VAC4		8/25/2011	10/5/2012	2,298		0	2,050	248	0	0	0	248
540	ENERGY TRANSFER EQUITY L P 7 500%	29273VAC4		9/26/2011	10/5/2012	1,149		0	1,040	109	0	0	0	109
541	ERSTE BK DER OEST SPARKASSEN	296036304		5/17/2010	7/5/2012	5,794		0	13,076	-7,282	0	0	0	-7,282
542	ERSTE BK DER OEST SPARKASSEN	296036304		12/28/2011	7/5/2012	105		0	5,425	-5,320	0	0	0	-5,320
543	ERSTE BK DER OEST SPARKASSEN	296036304		9/30/2010	7/5/2012	2,163		0	4,590	-2,427	0	0	0	-2,427
544	ERSTE BK DER OEST SPARKASSEN	296036304		12/28/2011	7/6/2012	3,778		0	3,732	46	0	0	0	46
545	EXPEDITORS INTENATIONAL OF	302130109		8/11/2011	2/15/2012	7,016		0	7,008	8	0	0	0	8
546	EXPEDITORS INTENATIONAL OF	302130109		2/24/2012	3/12/2012	3,809		0	3,791	18	0	0	0	18
547	EXPEDITORS INTENATIONAL OF	302130109		11/29/2011	5/14/2012	7,367		0	7,871	-504	0	0	0	-504
548	EXPEDITORS INTENATIONAL OF	302130109		8/11/2011	5/14/2012	17,936		0	20,116	-2,180	0	0	0	-2,180
549	EXPEDITORS INTENATIONAL OF	302130109		2/24/2012	5/14/2012	4,937		0	5,577	-640	0	0	0	-640
550	EXXON MOBIL CORP	30231G102		8/23/2011	1/31/2012	6,113		0	11,824	-5,711	0	0	0	-5,711
551	EXXON MOBIL CORP	30231G102		11/29/2011	1/31/2012	335		0	309	26	0	0	0	26
552	EXXON MOBIL CORP	30231G102		8/11/2011	6/19/2012	13,252		0	11,302	1,950	0	0	0	1,950
553	EXXON MOBIL CORP	30231G102		8/23/2011	6/19/2012	5,824		0	5,062	762	0	0	0	762
554	FLIR SYSTEMS INC	302445101		8/12/2011	5/4/2012	2,539		0	2,781	-242	0	0	0	-242
555	FLIR SYSTEMS INC	302445101		11/29/2011	5/4/2012	694		0	813	-119	0	0	0	-119
556	FLIR SYSTEMS INC	302445101		2/27/2012	5/4/2012	1,801		0	2,177	-376	0	0	0	-376
557	FMC CORPORATION NEW	302491303		8/12/2011	8/13/2012	1,192		0	826	366	0	0	0	366
558	FMC CORPORATION NEW	302491303		8/12/2011	8/29/2012	3,798		0	2,628	1 170	0	0	0	1,170
559	FMC CORPORATION NEW	302491303		11/29/2011	8/29/2012	1,519		0	1,116	403	0	0	0	403
560	FMC CORPORATION NEW	302491303		2/27/2012	8/29/2012	1,736		0	1,590	146	0	0	0	146
561	FMC TECHNOLOGIES INC	30249U101		8/12/2011	2/15/2012	11 806		0	9,562	2,244	0	0	0	2,244
562	FMC TECHNOLOGIES INC	30249U101		11/29/2011	2/15/2012	5,484		0	5,420	64	0	0	0	64
563	FMC TECHNOLOGIES INC	30249U101		12/5/2011	2/15/2012	2,113		125	2,238	0	0	0	0	0
564	FMC TECHNOLOGIES INC	30249U101		12/12/2011	2/15/2012	9,923		0	9,687	236	0	0	0	236
565	FMC TECHNOLOGIES INC	30249U101		2/24/2012	3/23/2012	8,272		0	8,952	-680	0	0	0	-680
566	FMC TECHNOLOGIES INC	30249U101		2/24/2012	7/17/2012	613		168	781	0	0	0	0	0
567	FACTSET RESEARCH SYSTEMS INC	303075105		8/23/2011	1/18/2012	7,008		0	6,554	454	0	0	0	454
568	FACTSET RESEARCH SYSTEMS INC	303075105		8/11/2011	1/18/2012	8,073		0	7,667	406	0	0	0	406
569	FACTSET RESEARCH SYSTEMS INC	303075105		11/29/2011	1/18/2012	6,121		0	6,274	-153	0	0	0	-153
570	FED HOME LOAN MTG 15 YR GOLD 4 0	3128MCPJ8		2/10/2012	3/15/2012	1,882		0	1,997	-115	0	0	0	-115
571	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	4/15/2012	2,055		0	2,180	-125	0	0	0	-125
572	FHLMC GOLD 4 000% 5/1/25	3128MCPJ8		2/10/2012	5/15/2012	1,537		0	1,631	-94	0	0	0	-94
573	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	10/25/2012	1,108		0	1,148	-40	0	0	0	-40
574	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	11/25/2012	1,149		0	1,192	-43	0	0	0	-43
575	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	12/26/2012	1,332		0	1,380	-48	0	0	0	-48
576	FNMA POOL AJ9355 3 000% 01/01/27	3138E2MD4		1/25/2012	12/31/2012	1,457		0	1,510	-53	0	0	0	-53
577	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	6/25/2012	384		0	402	-18	0	0	0	-18
578	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	7/25/2012	404		0	423	-19	0	0	0	-19
579	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	8/25/2012	729		0	763	-34	0	0	0	-34
580	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	9/25/2012	1,299		0	1,360	-61	0	0	0	-61
581	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	10/25/2012	1,140		0	1,193	-53	0	0	0	-53
582	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	11/25/2012	1,041		0	1,090	-49	0	0	0	-49
583	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	12/26/2012	1,575		0	1,648	-73	0	0	0	-73
584	FNMA POOL AK6784 3 000% 03/01/27	3138EBRE7		5/9/2012	12/31/2012	1,082		0	1,132	-50	0	0	0	-50
585	FNMA 2 375% 07/28/15	31398AU34		5/31/2012	7/16/2012	52,920		0	52,807	113	0	0	0	113
586	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	4/25/2012	2,206		0	2,424	-218	0	0	0	-218
587	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	5/25/2012	2,128		0	2,339	-211	0	0	0	-211
588	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	6/25/2012	2,110		0	2,319	-209	0	0	0	-209

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
589	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	7/25/2012	2 074		0	2,279	-205	0	0	0	-205
590	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	8/25/2012	1,952		0	2,146	-194	0	0	0	-194
591	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	9/25/2012	2,241		0	2,463	-222	0	0	0	-222
592	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	10/25/2012	1,991		0	2,189	-198	0	0	0	-198
593	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	11/25/2012	2,237		0	2,459	-222	0	0	0	-222
594	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	12/26/2012	1,989		0	2,186	-197	0	0	0	-197
595	FNMA POOL 725424 5 500% 04/01/34	31402C4H2		3/13/2012	12/31/2012	2,110		0	2,319	-209	0	0	0	-209
596	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	2/27/2012	3,509		0	3,800	-291	0	0	0	-291
597	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	3/25/2012	3 777		0	4,089	-312	0	0	0	-312
598	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	4/25/2012	3,727		0	4,036	-309	0	0	0	-309
599	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	5/25/2012	3,575		0	3,871	-296	0	0	0	-296
600	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	6/25/2012	3,636		0	3,937	-301	0	0	0	-301
601	SHUFFLE MASTER INC	825549108		8/12/2011	5/11/2012	5,724		0	2,745	2,979	0	0	0	2,979
602	SHUFFLE MASTER INC	825549108		2/27/2012	5/11/2012	3,958		0	3,626	332	0	0	0	332
603	SHUFFLE MASTER INC	825549108		8/12/2011	9/18/2012	6,587		0	3,467	3,120	0	0	0	3,120
604	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		8/23/2011	4/20/2012	2,323		0	2,545	-222	0	0	0	-222
605	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		8/11/2011	4/20/2012	8,362		0	9,517	-1,155	0	0	0	-1,155
606	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		11/29/2011	4/26/2012	1,765		0	1,833	-68	0	0	0	-68
607	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		8/23/2011	4/26/2012	5,575		0	6,108	-533	0	0	0	-533
608	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		9/29/2011	5/8/2012	3,993		0	4,330	-337	0	0	0	-337
609	SIEMENS AKTIENGESELLSCHAFT SPOI	826197501		11/29/2011	5/8/2012	6,684		0	7,428	-744	0	0	0	-744
610	SKYWORKS SOLUTIONS INC	83088M102		11/10/2011	3/16/2012	4,561		0	3,110	1,451	0	0	0	1,451
611	SKYWORKS SOLUTIONS INC	83088M102		8/12/2011	3/16/2012	11,947		0	9,600	2,347	0	0	0	2,347
612	SOLARWINDS INC	83416B109		2/15/2012	8/22/2012	10,476		0	7,021	3,455	0	0	0	3,455
613	SOLARWINDS INC	83416B109		2/15/2012	10/11/2012	23,256		0	16,075	7,181	0	0	0	7,181
614	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	7/25/2012	3,411		0	3,694	-283	0	0	0	-283
615	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	8/25/2012	3,530		0	3,822	-292	0	0	0	-292
616	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	9/25/2012	3,819		0	4,136	-317	0	0	0	-317
617	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	10/25/2012	3,337		0	3,614	-277	0	0	0	-277
618	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	11/25/2012	3,754		0	4,065	-311	0	0	0	-311
619	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	12/26/2012	3,290		0	3 563	-273	0	0	0	-273
620	FNMA POOL 735667 5 000% 07/01/35	31402RJL4		1/12/2012	12/31/2012	3,374		0	3,654	-280	0	0	0	-280
621	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	3/25/2012	3,088		0	3,305	-217	0	0	0	-217
622	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	4/25/2012	3,496		0	3,742	-246	0	0	0	-246
623	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	5/25/2012	3,330		0	3,564	-234	0	0	0	-234
624	HANESBRANDS INC 8 00	410345AF9		3/19/2012	12/27/2012	13,326		0	13,341	-15	0	0	0	-15
625	HARRIS CNTY TEX GENL OBLIG REF	414004T76		4/30/2007	2/22/2012	152,382		0	135,765	16,617	0	0	0	16,617
626	HIGHER ONE HLDGS INC	42983D104		2/27/2012	12/4/2012	774		0	1,312	-538	0	0	0	-538
627	HIGHER ONE HLDGS INC	42983D104		8/12/2011	12/4/2012	792		0	1,385	-593	0	0	0	-593
628	HIGHER ONE HLDGS INC	42983D104		11/29/2011	12/4/2012	216		0	405	-189	0	0	0	-189
629	HITTITE MICROWAVE CORPORATION	43365Y104		11/29/2011	6/4/2012	8,121		0	8,402	-281	0	0	0	-281
630	HITTITE MICROWAVE CORPORATION	43365Y104		11/10/2011	6/4/2012	3,105		0	3,360	-255	0	0	0	-255
631	HITTITE MICROWAVE CORPORATION	43365Y104		8/12/2011	6/4/2012	8,407		0	9 208	-801	0	0	0	-801
632	HONEYWELL INTL INC	438516106		8/23/2011	1/3/2012	5,126		0	4,042	1,084	0	0	0	1,084
633	HONEYWELL INTL INC	438516106		8/11/2011	1/3/2012	1,059		0	855	204	0	0	0	204
634	HORMEL FOODS CORP	440452100		8/12/2011	3/1/2012	9,589		0	9,318	271	0	0	0	271
635	HORMEL FOODS CORP	440452100		11/10/2011	3/1/2012	2,553		0	2,618	-65	0	0	0	-65
636	HORMEL FOODS CORP	440452100		11/29/2011	3/1/2012	8,086		0	8,344	-258	0	0	0	-258
637	HOST MARRIOTT L P SR NT	44108EAY4		12/8/2011	3/26/2012	3,038		0	3,049	-11	0	0	0	-11
638	HOST MARRIOTT L P SR NT	44108EAY4		8/29/2011	3/26/2012	10,125		0	10,149	-24	0	0	0	-24
639	HOST MARRIOTT L P SR NT	44108EAY4		9/27/2011	3/26/2012	4,050		0	4,070	-20	0	0	0	-20
640	HOST MARRIOTT L P SR NT	44108EAY4		11/16/2011	3/26/2012	3,038		0	3,052	-14	0	0	0	-14
641	HOUSTON TEX UNTIL SYS REV COMB F	442435G80		6/10/2011	1/13/2012	60,632		0	58,722	1,910	0	0	0	1,910
642	HOUSTON WIRE & CABLE CO	44244K109		2/27/2012	9/21/2012	1,077		0	1,385	-308	0	0	0	-308
643	HOUSTON WIRE & CABLE CO	44244K109		8/12/2011	9/21/2012	2,985		0	3,410	-425	0	0	0	-425
644	HOUSTON WIRE & CABLE CO	44244K109		11/29/2011	9/21/2012	1,874		0	1,833	41	0	0	0	41
645	HOYA CORP SPONS ADR	443251103		9/28/2009	11/28/2012	1,694		0	2 087	-393	0	0	0	-393
646	HOYA CORP SPONS ADR	443251103		9/30/2010	11/28/2012	2,529		0	3,191	-662	0	0	0	-662
647	HOYA CORP SPONS ADR	443251103		9/28/2009	11/29/2012	4,781		0	5,914	-1,133	0	0	0	-1,133
648	HOYA CORP SPONS ADR	443251103		7/31/2012	11/30/2012	1,573		0	1,830	-257	0	0	0	-257
649	HOYA CORP SPONS ADR	443251103		9/19/2011	11/30/2012	2,494		0	3,215	-721	0	0	0	-721
650	HOYA CORP SPONS ADR	443251103		9/28/2009	11/30/2012	422		0	522	-100	0	0	0	-100
651	IXIA	45071R109		11/29/2011	12/18/2012	1,005		0	629	376	0	0	0	376
652	ICONIX BRAND GROUP INC	451055107		11/8/2012	12/31/2012	974		0	848	126	0	0	0	126
653	INFORMATICA CORP	45666Q102		11/29/2011	10/3/2012	6,549		0	8 465	-1,918	0	0	0	-1 916
654	INFORMATICA CORP	45666Q102		11/10/2011	10/3/2012	1,511		0	2,037	-526	0	0	0	-526
655	INFORMATICA CORP	45666Q102		10/27/2011	10/3/2012	1,343		0	1,828	-485	0	0	0	-485
656	INFORMATICA CORP	45666Q102		8/12/2011	10/3/2012	6,381		0	9,272	-2,891	0	0	0	-2,891
657	INTERCONTINENTALEXCHANGE INC	45865V100		2/24/2012	3/12/2012	8,322		0	8,385	-63	0	0	0	-63
658	INTERCONTINENTALEXCHANGE INC	45865V100		10/28/2011	4/19/2012	5,687		0	5,809	-122	0	0	0	-122
659	INTERCONTINENTALEXCHANGE INC	45865V100		2/24/2012	4/19/2012	5,945		0	6,429	-484	0	0	0	-484
660	INTERCONTINENTALEXCHANGE INC	45865V100		10/28/2011	7/17/2012	541		0	528	13	0	0	0	13
661	INTERCONTINENTALEXCHANGE INC	45865V100		11/29/2011	9/14/2012	8,822		0	7,447	1,375	0	0	0	1,375
662	INTERCONTINENTALEXCHANGE INC	45865V100		9/27/2011	9/14/2012	4,481		0	4,005	476	0	0	0	476
663	INTERCONTINENTALEXCHANGE INC	45865V100		10/28/2011	9/14/2012	700		0	660	40	0	0	0	40
664	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		3/19/2010	3/20/2012	29,569		0	26,853	2,716	0	0	0	2,716
665	KRAFT FOODS GROUP INC	50076Q106		8/12/2011	10/5/2012	32		0	24	8	0	0	0	8
666	LAS VEGAS SANDS CORP	517834107		2/24/2012	7/17/2012	1,435		491	1,925	1	0	0	0	1
667	LAUDER ESTEE COS INC CL A	518439104		2/24/2012	3/13/2012	7,040		0	6,593	447	0	0	0	447
668	LAUDER ESTEE COS INC CL A	518439104		2/24/2012	7/17/2012	205		0	227	-22	0	0	0	-22
669	LEUCADIA NATL CORP	527288BC7		12/1/2011	3/15/2012	4,143		0	4,060	83	0	0	0	83
670	LEUCADIA NATL CORP	527288BC7		9/27/2011	3/15/2012	4,143		0	4,060	83	0	0	0	83
671	LEUCADIA NATL CORP	527288BC7		8/23/2011	3/15/2012	10,356		0	10,250	106	0	0	0	106
672	LEUCADIA NATL CORP	527288BC7		11/10/2011	3/15/2012	2,071		0	2,065	6	0	0	0	6

11/14/2013 9.39.42 AM - 600000012 - DFL - MGD - ROBERTS, JR ALFRED M CHAR FDN (RES)

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
673	LEVEL 3 FINANCING INC	527298AL7		12/2/2011	9/5/2012	4 149		0	4,038	111	0	0	0	111
674	LEVEL 3 FINANCING INC	527298AL7		9/27/2011	9/5/2012	7,261		0	6,649	612	0	0	0	612
675	LEVEL 3 FINANCING INC	527298AL7		11/10/2011	9/5/2012	3,112		0	3,008	104	0	0	0	104
676	LEVEL 3 FINANCING INC	527298AL7		3/6/2012	9/5/2012	5,186		0	5,212	-26	0	0	0	-26
677	LEVEL 3 FINANCING INC	527298AL7		6/23/2011	9/5/2012	16,596		0	15,120	1,476	0	0	0	1,476
678	LIONBRIDGE TECHNOLOGIES INC	536252109		8/12/2011	12/17/2012	7,073		0	4,563	2,510	0	0	0	2,510
679	LORILLARD INC	544147101		9/29/2010	2/24/2012	68,818		0	39,559	29,259	0	0	0	29,259
680	LORILLARD INC	544147101		9/29/2009	2/24/2012	1,558		0	896	662	0	0	0	662
681	LORILLARD INC	544147101		9/29/2010	2/27/2012	10,584		0	6,046	4,538	0	0	0	4,538
682	LULULEMON ATHLETICA INC	550021109		8/11/2011	2/15/2012	6,664		0	5,392	1,272	0	0	0	1,272
683	LULULEMON ATHLETICA INC	550021109		2/24/2012	3/13/2012	5,277		0	4,859	418	0	0	0	418
684	LULULEMON ATHLETICA INC	550021109		8/11/2011	5/21/2012	965		0	755	210	0	0	0	210
685	LULULEMON ATHLETICA INC	550021109		2/24/2012	5/21/2012	11,508		0	11,115	393	0	0	0	393
686	MACYS RETAIL HLDGS 7 875% 07/15/15	55699ABG1		5/1/2012	11/28/2012	14,944		0	15,363	-419	0	0	0	-419
687	MASSACHUSETTS BAY TRANSN AUTH	575579MB0		2/23/2007	1/13/2012	104,500		0	98,457	6,043	0	0	0	6,043
688	MC DONALDS CORP	580135101		11/29/2011	1/31/2012	7,611		0	7,216	395	0	0	0	395
689	MC DONALDS CORP	580135101		8/11/2011	6/13/2012	3,437		0	11,713	-8,276	0	0	0	-8,276
690	MC DONALDS CORP	580135101		8/23/2011	6/13/2012	13,220		0	13,365	-145	0	0	0	-145
691	MC DONALDS CORP	580135101		11/29/2011	6/13/2012	264		0	281	-17	0	0	0	-17
692	MC DONALDS CORP	580135101		8/11/2011	6/25/2012	10,752		0	10,586	166	0	0	0	166
693	MCKESSON HBOC INC	58155Q103		2/24/2012	7/3/2012	8,806		0	7,530	1,276	0	0	0	1,276
694	MCKESSON HBOC INC	58155Q103		2/24/2012	7/17/2012	860		0	737	123	0	0	0	123
695	MCKESSON HBOC INC	58155Q103		11/29/2011	8/1/2012	2,614		0	2,282	332	0	0	0	332
696	MCKESSON HBOC INC	58155Q103		2/24/2012	8/1/2012	2,885		0	2,619	266	0	0	0	266
697	MCKESSON HBOC INC	58155Q103		11/29/2011	9/28/2012	5,695		0	5,194	501	0	0	0	501
698	MCKESSON HBOC INC	58155Q103		8/11/2011	9/28/2012	31,149		0	28,136	3,013	0	0	0	3,013
699	MEDIACOM BROADBAND 8 500% 10/15/	58499BAJ0		8/29/2011	8/29/2012	2,045		0	2,025	20	0	0	0	20
700	MEDIACOM BROADBAND 8 500% 10/15/	58499BAJ0		11/16/2011	8/29/2012	3,068		0	3,086	-18	0	0	0	-18
701	MEDIACOM BORADBAND LLC PRORAT	584PRO9E9		8/29/2011	9/13/2012	3,068		0	3,038	30	0	0	0	30
702	MEDNAX INC	58502B106		8/18/2011	5/23/2012	8,650		0	8,643	7	0	0	0	7
703	MEDNAX INC	58502B106		11/29/2011	5/23/2012	8,032		0	8,568	-536	0	0	0	-536
704	MEDNAX INC	58502B106		11/10/2011	5/23/2012	2,471		0	2,734	-263	0	0	0	-263
705	MERRILL LYNCH & CO 6 400% 8/28/17	59018YJ69		6/1/2011	1/12/2012	18,078		0	20,300	-2,222	0	0	0	-2,222
706	MERU NETWORKS INC	59047Q103		11/29/2011	2/15/2012	980		0	1,143	-163	0	0	0	-163
707	MERU NETWORKS INC	59047Q103		8/22/2011	2/15/2012	645		0	1,271	-626	0	0	0	-626
708	METTLER-TOLEDO INTL INC	592688105		11/29/2011	9/19/2012	1,741		0	1,525	216	0	0	0	216
709	METTLER-TOLEDO INTL INC	592688105		2/27/2012	9/19/2012	2,264		0	2,385	-121	0	0	0	-121
710	METTLER-TOLEDO INTL INC	592688105		8/12/2011	9/19/2012	4,702		0	4,055	647	0	0	0	647
711	MICROSOFT CORP	594918104		8/12/2011	4/25/2012	642		0	504	138	0	0	0	138
712	MICROSOFT CORP	594918104		12/1/2011	4/25/2012	5,298		0	4,176	1,122	0	0	0	1,122
713	MICROSEMI CORPORATION	595137100		11/29/2011	8/7/2012	1,739		0	1,389	350	0	0	0	350
714	MICROSEMI CORPORATION	595137100		8/12/2011	8/7/2012	4,138		0	3,455	683	0	0	0	683
715	MICROSEMI CORPORATION	595137100		2/27/2012	8/7/2012	1,259		0	1,338	-79	0	0	0	-79
716	MIDWEST GENERATION LLC 8 560%	59832WAF6		11/14/2011	1/3/2012	551		0	564	-13	0	0	0	-13
717	MIDWEST GENERATION LLC 8 560%	59832WAF6		11/14/2011	8/31/2012	574		0	588	-14	0	0	0	-14
718	MIDWEST GENERATION LLC 8 560%	59832WAF6		11/14/2011	11/13/2012	531		0	584	-53	0	0	0	-53
719	MIDWEST GENERATION LLC 8 560%	59832WAF6		9/8/2011	11/13/2012	2,634		0	2,810	-176	0	0	0	-176
720	MINERALS TECHNOLOGY INC	603158106		11/29/2011	7/27/2012	1,258		0	1,075	183	0	0	0	183
721	MINERALS TECHNOLOGY INC	603158106		8/12/2011	7/27/2012	3,145		0	2,755	390	0	0	0	390
722	MINERALS TECHNOLOGY INC	603158106		2/27/2012	7/27/2012	1 321		0	1,394	-73	0	0	0	-73
723	MISSOURI ST HWYS & TRANS COMMN	60636WFT7		11/14/2007	5/1/2012	100,000		0	100,000	0	0	0	0	0
724	MITSUI & CO LTD ADR	606827202		8/23/2011	6/19/2012	1,749		0	1,962	-213	0	0	0	-213
725	MITSUI & CO LTD ADR	606827202		8/11/2011	6/19/2012	6,996		0	8,332	-1,336	0	0	0	-1,336
726	MITSUI & CO LTD ADR	606827202		11/29/2011	6/20/2012	4,380		0	4,549	-169	0	0	0	-169
727	SHFL ENTERTAINMENT INC	78423R105		8/12/2011	11/15/2012	5,013		0	3,153	1,860	0	0	0	1,860
728	STR HLDGS INC	78478V100		2/27/2012	5/29/2012	1,322		0	2,564	-1,242	0	0	0	-1,242
729	STR HLDGS INC	78478V100		11/29/2011	5/29/2012	769		0	1,624	-855	0	0	0	-855
730	STR HLDGS INC	78478V100		8/12/2011	5/29/2012	1,026		0	2,763	-1,737	0	0	0	-1,737
731	SALESFORCE COM INC	79466L302		2/24/2012	8/1/2012	4,228		0	4,947	-719	0	0	0	-719
732	SALESFORCE COM INC	79466L302		8/11/2011	9/17/2012	5,720		0	4,848	872	0	0	0	872
733	SALESFORCE COM INC	79466L302		8/11/2011	12/13/2012	5,825		0	4,713	1,112	0	0	0	1,112
734	SALESFORCE COM INC	79466L302		10/28/2011	12/13/2012	4,327		0	3,565	762	0	0	0	762
735	SCANSOURCE INC	806037107		8/12/2011	7/27/2012	3,035		0	3,429	-394	0	0	0	-394
736	SCANSOURCE INC	806037107		11/29/2011	7/27/2012	1,030		0	1,214	-184	0	0	0	-184
737	SCANSOURCE INC	806037107		2/27/2012	7/27/2012	1,503		0	2,035	-532	0	0	0	-532
738	SERVICESOURCE INTL LLC	81763U100		9/25/2012	11/19/2012	933		0	2,093	-1,160	0	0	0	-1,160
739	SERVICESOURCE INTL LLC	81763U100		11/29/2011	11/19/2012	303		0	861	-558	0	0	0	-558
740	SERVICESOURCE INTL LLC	81763U100		2/27/2012	11/19/2012	349		0	1,300	-951	0	0	0	-951
741	SERVICESOURCE INTL LLC	81763U100		10/20/2011	11/19/2012	376		0	1,010	-634	0	0	0	-634
742	SERVICESOURCE INTL LLC	81763U100		9/20/2011	11/19/2012	263		0	831	-568	0	0	0	-568
743	SERVICESOURCE INTL LLC	81763U100		8/12/2011	11/19/2012	390		0	1,402	-1,012	0	0	0	-1,012
744	SHIRE PHARMACEUTICALS GROUP SP	82481R106		8/23/2011	7/3/2012	9,067		0	10,366	-1,299	0	0	0	-1,299
745	SHIRE PHARMACEUTICALS GROUP SP	82481R106		8/11/2011	8/20/2012	8,004		0	8,136	-132	0	0	0	-132
746	SHORETEL INC	825211105		8/12/2011	8/29/2012	1,624		0	2,893	-1,269	0	0	0	-1,269
747	SHORETEL INC	825211105		11/29/2011	8/31/2012	556		0	784	-228	0	0	0	-228
748	SHORETEL INC	825211105		8/12/2011	8/31/2012	316		0	564	-248	0	0	0	-248
749	AMERICAN EXPRESS CO 7 250% 5/20/1	025816BA6		5/29/2009	1/12/2012	19,013		0	17,517	1,496	0	0	0	1,496
750	AMERICAN EXPRESS CREDIT CORP	0258M0CY3		4/25/2012	8/21/2012	26,616		0	26,996	-380	0	0	0	-380
751	AMERICAN GENL FIN	02635PTC7		8/29/2011	3/14/2012	3,946		0	4,262	-316	0	0	0	-316
752	AMERICAN GENL FIN	02635PTC7		10/3/2011	3/14/2012	3,157		0	2,900	257	0	0	0	257
753	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		2/24/2012	10/24/2012	3,585		0	5,795	-2,210	0	0	0	-2,210
754	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		9/14/2012	10/24/2012	8,125		0	11,470	-3,345	0	0	0	-3,345
755	CIMAREX ENERGY CO	171798AA9		8/29/2011	1/20/2012	5,188		0	5,150	38	0	0	0	38
756	CIMAREX ENERGY CO	171798AA9		9/26/2011	1/20/2012	2,075		0	2,060	15	0	0	0	15

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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	25,087
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						10,321,725	0	1,097	11,073,484	-750,662	0	0	0	-750,662
757	COACH INC	189754104		8/12/2011	2/1/2012	12,645		0	9,575	3,070	0	0	0	3,070
758	COACH INC	189754104		11/29/2011	2/1/2012	9,590		0	8,112	1,478	0	0	0	1,478
759	AMERICAN GENL FIN	02635PTC7		12/5/2011	3/14/2012	4 736		0	4,290	446	0	0	0	446
760	AMERICAN TOWER REIT	03027X100		6/19/2012	9/12/2012	18,022		0	17,371	651	0	0	0	651
761	AMERICAN TOWER REIT	03027X100		6/13/2012	9/12/2012	503		0	465	38	0	0	0	38
762	AMERISOURCEBERGEN CORPORATIO	03073E105		8/11/2011	1/23/2012	8,467		0	8,174	293	0	0	0	293
763	AMERISOURCEBERGEN CORPORATIO	03073E105		11/29/2011	1/23/2012	7,235		0	6,660	575	0	0	0	575
764	AMERISOURCEBERGEN CORPORATIO	03073E105		8/23/2011	1/23/2012	7,235		0	6,937	298	0	0	0	298
765	ANCHORAGE ALASKA GENL OBLIG RE	033160Z39		2/23/2007	3/2/2012	121,686		0	121,576	110	0	0	0	110
766	APPLE COMPUTER INC	037833100		11/29/2011	4/3/2012	12,568		0	7,509	5,059	0	0	0	5,059
767	APPLE COMPUTER INC	037833100		11/29/2011	4/11/2012	6,261		0	3,754	2,507	0	0	0	2,507
768	CELGENE CORP	151020104		2/24/2012	7/17/2012	803		97	900	0	0	0	0	0
769	CHESAPEAKE ENERGY CORP	165167CD7		2/13/2012	6/6/2012	26,562		0	28,250	-1,688	0	0	0	-1,688
770	CHICAGO IL MET WTR 5 000% 12/1/35	167560LE9		3/24/2010	1/13/2012	59,462		0	57,388	2,074	0	0	0	2,074
771	CHINA RESOURCES ENTERPRISE LTD	16940R109		8/19/2011	3/30/2012	1,654		0	1,981	-327	0	0	0	-327
772	CHINA RESOURCES ENTERPRISE LTD	16940R109		10/21/2009	3/30/2012	5,258		0	5,148	110	0	0	0	110
773	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		2/24/2012	3/13/2012	5,180		0	5,022	158	0	0	0	158
774	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		2/24/2012	7/17/2012	798		0	773	25	0	0	0	25
775	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		11/29/2011	10/24/2012	3,824		0	5,006	-1,182	0	0	0	-1,182
776	CHIPOTLE MEXICAN GRILL INC CLASS	169656105		8/11/2011	10/24/2012	15,772		0	20,878	-5,106	0	0	0	-5,106
777	SPRINT CAPITAL CORP	852060AG7		9/26/2011	9/27/2012	2,058		0	1,820	238	0	0	0	238
778	SPRINT CAPITAL CORP	852060AG7		8/23/2011	9/27/2012	15,435		0	14,156	1,279	0	0	0	1,279
779	STARBUCKS CORP	855244109		11/29/2011	8/27/2012	5,424		0	4,726	698	0	0	0	698
780	STARBUCKS CORP	855244109		8/23/2011	8/27/2012	10,214		0	7,638	2,576	0	0	0	2,576
781	STARBUCKS CORP	855244109		8/11/2011	8/27/2012	11,435		0	8,756	2,679	0	0	0	2,679
782	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	12/17/2012	825		0	880	-55	0	0	0	-55
783	FHLMC GOLD 4 500% 4/1/23	3128PKL44		2/10/2012	12/31/2012	1,538		0	1,641	-103	0	0	0	-103
784	FHLMC 5 000% 1/30/14	3128X2TM7		4/6/2011	1/12/2012	67,767		0	68,221	-454	0	0	0	-454
785	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	2/15/2012	2,080		0	2,192	-112	0	0	0	-112
786	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	3/15/2012	2,505		0	2,640	-135	0	0	0	-135
787	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	4/15/2012	2,761		0	2,910	-149	0	0	0	-149
788	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	5/15/2012	1,570		0	1,655	-85	0	0	0	-85
789	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	6/15/2012	2,017		0	2,126	-109	0	0	0	-109
790	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	7/15/2012	2,453		0	2,586	-133	0	0	0	-133
791	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	8/15/2012	4,296		0	4,527	-231	0	0	0	-231
792	FHLMC GOLD 4 000% 02/01/41	312945ZD3		1/18/2012	9/15/2012	4,508		0	4,751	-243	0	0	0	-243
793	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	6/25/2012	3,301		0	3,533	-232	0	0	0	-232
794	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	7/25/2012	2,674		0	2,862	-188	0	0	0	-188
795	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	8/25/2012	2,929		0	3,135	-206	0	0	0	-206
796	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	9/25/2012	3,365		0	3,601	-236	0	0	0	-236
797	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	10/25/2012	3,409		0	3,649	-240	0	0	0	-240
798	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	11/7/2012	68,851		0	68,392	459	0	0	0	459
799	FNMA POOL 995094 4 500% 11/01/35	31416BNK0		2/14/2012	11/25/2012	3 227		0	3,454	-227	0	0	0	-227
800	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	4/25/2012	1,583		0	1,680	-97	0	0	0	-97
801	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	5/25/2012	1,244		0	1,321	-77	0	0	0	-77
802	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	6/25/2012	1,229		0	1,304	-75	0	0	0	-75
803	FNMA POOL MA0380 4 000% 04/01/20	31417YM61		3/28/2012	7/25/2012	1,196		0	1,269	-73	0	0	0	-73
804	67 S ROSCOE BOULEVARD	99#243502		3/14/2010	1/1/2012	2,150,000			3,156,683	-1,006,683	0	0	0	-1,006,683
805	UNRECAPTURED SECTION 1250 GAIN			1/1/2001	12/31/2012	305			0	305	0	0	0	305
806	SHORT TERM LOSS FROM PARTNERSH			1/1/2012	12/31/2012				8,407	-8,407	0	0	0	-8,407
807	LONG TERM LOSS FROM PARTNERSHI			1/1/2001	12/31/2012				12,611	-12,611	0	0	0	-12,611

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
										142,559	0	0
1	MORGAN STANLEY PRIVATE BA		1 NEW YORK PLAZA, 7TH FLOOR	NEW YORK	NY	10004				82,138	0	0
2	CHAPLIN BRADFORD BARNES									60,421		

Part VI, Line 6a (990-PF) - Estimated Tax Payments

		Date		Amount
1	Credit from prior year return		1	595
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	11,265
7	Total		7	11,860

Form **8868**
(Rev January 2013)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

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

OMB No 1545-1709

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

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

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

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

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only . . . ► [ ]

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

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization or other filer, see instructions A M. ROBERTS CHARITABLE FOUNDATION	Employer identification number (EIN) or 22-6948512
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 Morgan Stanley Private Bank, N A - 201 Plaza Two, 7th Floor	Social security number (SSN)
	City, town or post office, state, and ZIP code For a foreign address, see instructions Jersey City NJ 07311-3977	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
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

- The books are in the care of ► MORGAN STANLEY PRIVATE BANK, N.A

Telephone No. ► (212) 276-7988 FAX No ►

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

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2013, to file the exempt organization return for the organization named above. The extension is for the organization's return for:
► [X] calendar year 2012 or
► [ ] tax year beginning ______, and ending ______.

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	3a	$ 16,860
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit	3b	$ 11,860
c	**Balance due.** Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions.	3c	$ 5,000

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

• 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 A.M. ROBERTS CHARITABLE FOUNDATION	Employer identification number (EIN) or 22-6948512
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. Morgan Stanley Private Bank, N.A. - 201 Plaza Two, 7th Floor	Social security number (SSN)
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. Jersey City NJ 07311-3977	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

Application Is For	Return Code	Application Is For	Return Code
Form 990 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 ▶ MORGAN STANLEY PRIVATE BANK, N.A.
Telephone No. ▶ (201) 830-4456 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 11/15/2013.

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

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 INFORMATION NECESSARY TO FILE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE.

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**	$ 16,860
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**	$ 16,860
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**	$ 0

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 ▶ Laurie C Unter Title ▶ Manager Date ▶ 8/8/13