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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.

2012

Open to public inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation LYON FOUNDATION		A Employer identification number 23-7299980
Number and street (or P O box number if mail is not delivered to street address) PO BOX 546	Room/suite	B Telephone number (918) 336-0066
City or town, state, and ZIP code BARTLESVILLE, OK 74005		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		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) \$ 38,961,689.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		781.	781.		STATEMENT 1
4 Dividends and interest from securities		1,117,076.	1,117,076.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		581,438.			
b Gross sales price for all assets on line 6a		13,336,699.			
7 Capital gain net income (from Part IV, line 2)			581,438.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11		1,699,295.	1,699,295.		
13 Compensation of officers, directors, trustees, etc		79,000.	19,750.		59,250.
14 Other employee salaries and wages		24,150.	0.		24,150.
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees		\$TMT 3 20,141.	0.		20,141.
c Other professional fees		\$TMT 4 154,096.	154,096.		0.
17 Interest					
18 Taxes		\$TMT 5 54,424.	3,304.		6,120.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses		\$TMT 6 8,652.	0.		8,652.
24 Total operating and administrative expenses. Add lines 13 through 23		340,463.	177,150.		118,313.
25 Contributions, gifts, grants paid		1,752,593.			1,752,593.
26 Total expenses and disbursements. Add lines 24 and 25		2,093,056.	177,150.		1,870,906.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<393,761.>			
b Net investment income (if negative, enter -0-)			1,522,145.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	56,363.	48,763.	48,763.
	2 Savings and temporary cash investments	602,675.	850,644.	850,644.
	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			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations STMT 7	1,394,218.	616,284.	616,284.
	b Investments - corporate stock STMT 8	17,762,108.	20,011,524.	20,011,524.
	c Investments - corporate bonds STMT 9	7,045,200.	6,713,938.	6,713,938.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 10	9,949,632.	10,708,261.	10,708,261.	
14 Land, buildings, and equipment: basis ▶ 33,435.				
Less: accumulated depreciation ▶ 21,160.	14,670.	12,275.	12,275.	
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers)	36,824,866.	38,961,689.	38,961,689.	
Liabilities	17 Accounts payable and accrued expenses	47,545.	25,085.	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	47,545.	25,085.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ X and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	36,777,321.	38,936,604.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☐			
	and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
29 Retained earnings, accumulated income, endowment, or other funds				
30 Total net assets or fund balances	36,777,321.	38,936,604.		
31 Total liabilities and net assets/fund balances	36,824,866.	38,961,689.		

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	36,777,321.
2 Enter amount from Part I, line 27a	2	<393,761.>
3 Other increases not included in line 2 (itemize) ▶ UNREALIZED GAINS	3	2,555,440.
4 Add lines 1, 2, and 3	4	38,939,000.
5 Decreases not included in line 2 (itemize) ▶ NON INCOME PRODUCING DEPRECIATION	5	2,396.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	38,936,604.

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Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 13,336,699.		12,755,261.	581,438.

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			
b			
c			
d			
e			581,438.

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	581,438.
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). If (loss), enter -0- in Part I, line 8	}	3	N/A

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	1,691,479.	37,614,511.	.044969
2010	1,595,556.	35,240,648.	.045276
2009	1,835,949.	31,686,870.	.057940
2008	1,733,604.	35,890,964.	.048302
2007	1,257,764.	37,807,527.	.033268

2 Total of line 1, column (d)	2	.229755
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	.045951
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	38,199,476.
5 Multiply line 4 by line 3	5	1,755,304.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	15,221.
7 Add lines 5 and 6	7	1,770,525.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	1,870,906.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	15,221.
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	15,221.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	15,221.
6 Credits/Payments:			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	49,933.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	49,933.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	34,712.	
11 Enter the amount of line 10 to be: Credited to 2013 estimated tax ☒ 34,712. Refunded ☒	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☒ \$ 0. (2) On foundation managers. ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ OK		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► N/A

14 The books are in care of ► JOHN F KANE Telephone no. ► 918-336-0066
 Located at ► 416 E FIFTH STREET, BARTLESVILLE, OK ZIP+4 ► 74003

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 N/A

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?
 See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►

16	Yes	No
		X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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? If "Yes," list the years ► _____	☐ Yes ☒ No	
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.)	N/A	2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____		
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)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

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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)?

☐ 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)?

Organizations relying on a current notice regarding disaster assistance check here

☐**5b****X****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?

N/A

☐ 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?

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

6b**X****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?

N/A

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 11		79,000.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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**0**

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. 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

0

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	
	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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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	37,889,016.
b	Average of monthly cash balances	1b	879,903.
c	Fair market value of all other assets	1c	12,275.
d	Total (add lines 1a, b, and c)	1d	38,781,194.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	38,781,194.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	581,718.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	38,199,476.
6	Minimum investment return. Enter 5% of line 5	6	1,909,974.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	1,909,974.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	15,221.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	15,221.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,894,753.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,894,753.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,894,753.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,870,906.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,870,906.
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	5	15,221.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,855,685.

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.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				1,894,753.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			1,822,985.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007				
b From 2008				
c From 2009				
d From 2010				
e From 2011				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2012 from Part XII, line 4: ▶ \$ 1,870,906.				
a Applied to 2011, but not more than line 2a			1,822,985.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				47,921.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	0.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				1,846,832.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9:				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
AGAPE MISSION 309 SW BUCY BARTLESVILLE, OK 74003	NONE	PUBLIC	FORKLIFT	12,500.
AGAPE MISSION 309 SW BUCY BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
AMERICAN RED CROSS 601 SW JENNINGS AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	EMERGENCY VEHICLE	45,000.
BARTLESVILLE AREA FRIENDS OF THE PARKS PO BOX 1001 BARTLESVILLE, OK 74005	NONE	PUBLIC	PLAYGROUND	11,996.
BARTLESVILLE BOYS & GIRLS CLUB 401 S SEMINOLE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
Total	SEE CONTINUATION SHEET(S)			1,752,593.
b Approved for future payment				
NONE				
Total				0.

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. | | |

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

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.

 5/1/13 
 Signature of officer or trustee Date Title

May the IRS discuss this return with the preparer shown below (see instr. 7)?
☒ Yes ☐ No

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	THAD KENT	<i>Thad Kent</i>	4-30-13		P00395763
	Firm's name ▶ BRYAN. LITTLE, HALEY & KENT PC			Firm's EIN ▶ 73-0941849	
	Firm's address ▶ PO BOX 2306 BARTLESVILLE, OK 74005			Phone no. 918-336-1433	

Form **990-PF** (2012)

LYON FOUNDATION

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 HARRIS CAPITAL GAINS - PER ATTACHED	P	VARIOUS	VARIOUS
b UMB CAPITAL GAINS - PER ATTACHED	P	VARIOUS	VARIOUS
c ARVEST CAPITAL GAINS - PER ATTACHED	P	VARIOUS	VARIOUS
d HARRIS ST CAPITAL GAINS	P	VARIOUS	VARIOUS
e UMB ST CAPITAL GAINS	P	VARIOUS	VARIOUS
f UMG LT CAPITAL GAINS	P	VARIOUS	VARIOUS
g ARVEST ST CAPITAL GAINS	P	VARIOUS	VARIOUS
h ARVEST LT CAPITAL GAINS	P	VARIOUS	VARIOUS
i			
j			
k			
l			
m			
n			
o			

(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 11,019,338.		10,630,565.	388,773.
b 1,557,015.		1,487,372.	69,643.
c 748,860.		636,095.	112,765.
d 12.			12.
e 818.			818.
f 87.			87.
g		1,229.	<1,229.>
h 10,569.			10,569.
i			
j			
k			
l			
m			
n			
o			

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) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			388,773.
b			69,643.
c			112,765.
d			12.
e			818.
f			87.
g			<1,229.>
h			10,569.
i			
j			
k			
l			
m			
n			
o			

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	581,438.
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). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

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
BARTLESVILLE BOYS & GIRLS CLUB 401 S SEMINOLE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	3,000.
BARTLESVILLE CHAMBER OF COMMERCE 201 SW KEELER BARTLESVILLE, OK 74003	NONE	NONE	REMODEL BUILDING	90,000.
BARTLESVILLE CIVIC BALLET PO BOX 921 BARTLESVILLE, OK 74003	NONE	PUBLIC	PORTABLE BALLET FLOOR	19,232.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	ART MURAL	5,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	ART MURAL	10,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	BARK PARK	8,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	BARK PARK	7,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	10,000.
BARTLESVILLE COMMUNITY FOUNDATION 415 SE SILAS, SUITE 100 BARTLESVILLE, OK 74003	NONE	PUBLIC	HOPESTONE CANCER CENTER	12,500.
Total from continuation sheets				1,673,097.

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

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
BARTLESVILLE PUBLIC SCHOOL FOUNDATION 1100 S JENNINGS AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
BARTLESVILLE PUBLIC SCHOOL FOUNDATION 1100 S JENNINGS AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
BARTLEVILLE SYMPHONY ORCHESTRA 415 S. DEWEY SUITE 215 BARTLESVILLE, OK 74003	NONE	PUBLIC	AUDIO VISUAL EQUIPMENT	76,744.
BLUESTEM MEDICAL FOUNDATION 3500 E. FRANK PHILLIPS BLVD BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	5,000.
CHEROKEE AREA BOY SCOUTS 520 S. QUAPAW BARTLESVILLE, OK 74003	NONE	PUBLIC	TOWER, PARKING, MUSEUM	145,000.
CHILDREN'S MUSICAL THEATRE 600 SE DELAWARE BARTLESVILLE, OK 74003	NONE	PUBLIC	REMODEL BUILDING	100,000.
CONCERN 333 S PENN AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
CORAM DEO CLASSICAL ACADEMY 396980 W 2400 RD BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	10,000.
CRISIS PREGANCY OUTREACH 7807 E 76TH ST TULSA, OK 74133	NONE	PUBLIC	GENERAL SUPPORT	5,000.
FAMILY & CRISIS COUNSELING CENTER 615 SE FRANK PHILLIPS BARTLESVILLE, OK 74003	NONE	PUBLIC	REPAIRS TO BUILDING	5,000.
Total from continuation sheets				

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

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
FAMILY HEALTHCARE CLINIC 1820 W HENSLEY BLVD BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	12,940.
GREEN COUNTRY FREE CLINIC 500 SE FRANK PHILLIPS BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	10,000.
RICHARD KANE ELEMENTARY PTO 801 SE 13TH ST BARTLESVILLE, OK 74003	NONE	PUBLIC	RUBBER MULCH FOR PLAYGROUND	10,000.
HOPESTONE CENTER/BARTLESVILLE 120 FRANK PHILLIPS BLVD BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
LIGHTHOUSE OUTREACH CENTER 1411 W. HENSLEY BLVD. BARTLESVILLE, OK 74003	NONE	PUBLIC	REMODEL KITCHEN	25,000.
LIGHTHOUSE OUTREACH CENTER 1411 W HENSLEY BLVD BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
LIGHTHOUSE OUTREACH CENTER 1411 W HENSLEY BLVD BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	4,000.
MARTHA'S TASK 718 S JOHNSTONE AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
MARTHA'S TASK 718 S JOHNSTONE AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	3,000.
MARY MARTHA OUTREACH 1845 W 4TH ST BARTLESVILLE, OK 74003	NONE	PUBLIC	EXTERIOR BUILDING WORK	30,880.
Total from continuation sheets				

Part XV **Supplementary Information**

3 Grants and Contributions Paid During the Year (Continuation)

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
MARY MARTHA OUTREACH 1845 W 4TH ST BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	4,000.
MOUNTAIN STATES LEGAL FOUNDATION 2596 S LEWIS WAY LAKEWOOD, CO 80227	NONE	PUBLIC	GENERAL SUPPORT	15,000.
MUTUAL GIRLS CLUB 321 S PENN AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	5,000.
OLDER CITIZENS SERVICES 1009 LEISURE LANE BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	3,495.
ON THE ROCK MINISTRIES 309 W HENSLEY BLVD BARTLESVILLE, OK 74005	NONE	PUBLIC	NEW BUILDING	150,000.
OKLAHOMA WESLEYAN UNIVERSITY 2201 SILVER LAKE ROAD BARTLESVILLE, OK 74006	NONE	NONE	LAQUINTA RENOVATION	200,000.
PREVENT BLINDNESS OK 2506-B E 21ST ST TULSA, OK 74114	NONE	PUBLIC	SPOT CAMERA	10,000.
PRICE TOWER ARTS CENTER 510 S DEWEY AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	WATER REMEDIATION	90,000.
ROGERS STATE UNIVERSITY 401 S DEWEY AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	191,000.
SALVATION ARMY 101 N. BUCY AVE BARTLESVILLE, OK 74003	NONE	PUBLIC	GENERAL SUPPORT	12,500.
Total from continuation sheets				

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

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
SAMARITAN COUNSELING 245 S MADISON BLVD BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	10,000.
TURNING POINT ALCOHOL 622 SE FRANK PHILLIPS BLVD BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	5,000.
WASHINGTON COUNTY 4H CLUB 1115 N DELAWARE BARTLESVILLE, OK 74029	NONE	PUBLIC	GENERAL SUPPORT	5,000.
WASHINGTON COUNTY ELDER CARE 1223 SWAN DRIVE BARTLESVILLE, OK 74006	NONE	PUBLIC	BUS	57,750.
WASHINGTON COUNTY ELDER CARE 1223 SWAN DRIVE BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	11,000.
WASHINGTON COUNTY SENIOR CITIZENS 300 E ANGUS AVENUE DEWEY, OK 74029	NONE	PUBLIC	LIGHT FIXTURES	4,667.
WASHINGTON COUNTY SOCCER CLUB 6201 TUXEDO BLVD BARTLESVILLE, OK 74006	NONE	PUBLIC	SOCCER FIELDS	15,000.
WESLEYAN CHRISTIAN SCHOOL 1780 SILVER LAKE RD BARTLESVILLE, OK 74006	NONE	PUBLIC	GENERAL SUPPORT	5,000.
WESTSIDE COMMUNITY CENTER 501 S BUCY BARTLESVILLE, OK 74003	NONE	PUBLIC	HVAC	30,000.
WOOLAROC 1925 WOOLAROC RANCH RD BARTLESVILLE, OK 74005	NONE	PUBLIC	MUSEUM LIGHTING	150,000.
Total from continuation sheets				

23-7299980

3 Grants and Contributions Paid During the Year (Continuation)**Total from continuation sheets**

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
CASH AT BROKERS	13.
MONEY MARKET	768.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	781.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
BONDS AND DEMAND NOTES	294,731.	0.	294,731.
DIVIDENDS-MUTUAL FUNDS	330,683.	0.	330,683.
DIVIDENDS-STOCK	449,938.	0.	449,938.
INTEREST-US OBLIGATIONS	36,439.	0.	36,439.
OTHER	5,285.	0.	5,285.
TOTAL TO FM 990-PF, PART I, LN 4	1,117,076.	0.	1,117,076.

FORM 990-PF ACCOUNTING FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BRYAN AND LITTLE	20,141.	0.		20,141.
TO FORM 990-PF, PG 1, LN 16B	20,141.	0.		20,141.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
HARRIS BANK - INVESTMENT MGMT	110,665.	110,665.		0.
UMB - INVESTMENT MGMT	23,642.	23,642.		0.
ARVEST - INVESTMENT MGMT	19,789.	19,789.		0.
TO FORM 990-PF, PG 1, LN 16C	154,096.	154,096.		0.

FORM 990-PF	TAXES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
PAYROLL TAXES	7,355.	1,408.		5,947.	
PROPERTY TAXES	173.	0.		173.	
TAXES WITHHELD ON DIVIDENDS	1,896.	1,896.		0.	
FEDERAL EXCISE TAXES	45,000.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	54,424.	3,304.		6,120.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
DIRECTORS' LIABILITY INSURANCE	1,033.	0.		1,033.	
OFFICE & ADMINISTRATIVE ANNUAL MEETING	4,231.	0.		4,231.	
INSURANCE EXPENSE	2,015.	0.		2,015.	
BANK FEES	1,357.	0.		1,357.	
	16.	0.		16.	
TO FORM 990-PF, PG 1, LN 23	8,652.	0.		8,652.	

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS			STATEMENT	7
DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE	
US TREASURIES-UMB-SEE ATTACHED	X		0.	0.	
US TREASURIES-HARRIS-SEE ATTACHED	X		616,284.	616,284.	
TOTAL U.S. GOVERNMENT OBLIGATIONS			616,284.	616,284.	
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS					
TOTAL TO FORM 990-PF, PART II, LINE 10A			616,284.	616,284.	

FORM 990-PF	CORPORATE STOCK	STATEMENT	8
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK-BARTLESVILLE-SEE ATTACHED	804,748.	804,748.
CORPORATE STOCK-UMB-STOCK	1,823,603.	1,823,603.
CORPORATE STOCK-HARRIS-SEE ATTACHED	12,906,044.	12,906,044.
CORPORATE STOCK-ARVEST-SEE ATTACHED	4,477,129.	4,477,129.
TOTAL TO FORM 990-PF, PART II, LINE 10B	20,011,524.	20,011,524.

FORM 990-PF	CORPORATE BONDS	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS-UMB-SEE ATTACHED	605,931.	605,931.
CORPORATE BONDS-HARRIS-SEE ATTACHED	6,108,007.	6,108,007.
TOTAL TO FORM 990-PF, PART II, LINE 10C	6,713,938.	6,713,938.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	10
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS-HARRIS-SEE ATTACHED	FMV	4,031,609.	4,031,609.
MUTUAL FUNDS-ARVEST-SEE ATTACHED	FMV	3,900,097.	3,900,097.
MUTUAL FUNDS-UMB-SEE ATTACHED	FMV	2,776,555.	2,776,555.
TOTAL TO FORM 990-PF, PART II, LINE 13		10,708,261.	10,708,261.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS STATEMENT 11
 TRUSTEES AND FOUNDATION MANAGERS

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
WALTER ALLISON 1800 SE WAYLAND CT BARTLESVILLE, OK 74006	VICE PRESIDENT 1.00	1,000.	0.	0.
THOMAS JANER 416 EAST FIFTH ST BARTLESVILLE, OK 74003	SECRETARY 1.00	1,000.	0.	0.
JOHN F KANE PO BOX 729 BARTLESVILLE, OK 74006	PRESIDENT/MANAGER 10.00	73,000.	0.	0.
LARRY G MARKEL 2200 KRISTIN BARTLESVILLE, OK 74006	VICE PRESIDENT 1.00	1,000.	0.	0.
BRUCE W ROBINETT 2317 SE LONDON LN BARTLESVILLE, OK 74006	TREASURER 1.00	1,000.	0.	0.
JOHN B KANE 2225 DEERFIELD PL BARTLESVILLE, OK 74006	ASSISTANT SECRETARY 1.00	1,000.	0.	0.
MARK A MYERS 909 E 9TH STREET BARTLESVILLE, OK 74003	DIRECTOR 1.00	1,000.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		79,000.	0.	0.

Harris Bank Portfolio Value - As of 12/31/2012

As of 12/31/2012

1/14/2013

Page 1

Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
Bond						
Airgas Inc	75,000.000	1.017		74,946.75	1,296.75	76,243.50
Ally Auto ABS 1.11% 10/15/14	31,768.350	1.002		31,767.19	72.10	31,839.29
Amer Express CR 5.125% 8/...	65,000.000	1.071		64,937.60	4,699.50	69,637.10
Avalonbay Commun Mtn 6.1...	65,000.000	1.207		64,904.45	13,539.50	78,443.95
Bank of America CRP Mtn 5...	70,000.000	1.142		69,695.50	10,220.00	79,915.50
Bear Stearns CMO 5.201% 1...	90,000.000	1.146		77,353.13	25,784.26	103,137.39
Boeing Cap Corp 3.25% 10/2...	25,000.000	1.049		24,945.00	1,286.75	26,231.75
Boston Prop LP 4.125% 5/15/...	50,000.000	1.087		49,630.00	4,711.50	54,341.50
Burlington CA 7.95% 8/15/20...	50,000.000	1.405		56,685.50	13,578.00	70,263.50
Carmax Auto Own ABS .89% ...	80,000.000	1.007		79,997.39	544.93	80,542.32
Centerpoint Ene ABS .901% ...	89,697.980	1.008		89,697.87	717.69	90,415.56
Citicorp Mtg CMO 5.25% 5/2...	43,044.670	1.038		44,672.30	9.92	44,682.22
Cnh Equip Tr 2012 7% due ...	65,000.000	0.999		64,987.05	-25.85	64,961.20
Cntrywide Alt CMO 5.25% 7/...	29,481.700	1.004		26,975.78	2,635.23	29,611.01
Comcast Corp 5.215% 3/1/20	40,000.000	1.185		39,959.60	7,450.80	47,410.40
Comm 2012 CCRE4 Mtg Tr ...	70,000.000	1.027		71,749.28	165.01	71,914.29
Conoco Inc 6.95% 4/15/2029	60,000.000	1.394		66,436.20	17,214.00	83,650.20
Cooperative Centrale Raiffe...	75,000.000	1.076		73,268.25	7,440.75	80,709.00
CSX Corp 5.5% 4/15/41	75,000.000	1.198		86,401.50	3,462.00	89,863.50
EnSCO PLC 4.7% 3/15/21	70,000.000	1.125		68,617.50	10,157.70	78,775.20
FHLMC #C09004 3.5% due 7...	66,383.510	1.066		69,453.75	1,338.29	70,792.04
FHLMC GD PL #G08193 6% ...	57,061.750	1.088		57,668.02	4,429.43	62,097.45
FHLMC Ser 3814 CMO 3% 2...	80,000.000	1.069		72,175.00	13,312.92	85,487.92
First Horizon CMO 5.5% 8/25...	44,255.460	0.947		39,124.61	2,788.45	41,913.06
FNMA #889757 5% 2/1/38	29,277.310	1.086		30,151.07	1,636.77	31,787.84
FNMA PL #254800 5.5% 7/1/...	59,421.400	1.095		60,925.49	4,157.58	65,083.07
FNMA PL #357909 5.5% 8/0...	64,903.740	1.093		64,051.86	6,873.65	70,925.51
FNMA PL #555880 5.5% 11/0...	69,185.140	1.099		68,428.44	7,608.10	76,036.54
FNMA PL #725232 5% 3/1/2...	79,814.090	1.090		76,130.00	10,827.45	86,957.45
FNMA PL #745730 5.5% 3/0...	76,479.080	1.094		74,925.62	8,744.79	83,670.41
FNMA PL #804292 5% 11/01...	29,116.820	1.087		28,006.74	3,643.24	31,649.98
FNMA PL #838736 4.5% 9/1/...	25,141.230	1.082		25,671.58	1,526.71	27,198.29
FNMA PL #934262 6% 6/1/38	105,591.460	1.117		107,455.84	10,457.09	117,912.93
FNMA PL #AB2172 4% 2/1/41	127,715.610	1.089		129,112.50	10,009.39	139,121.89
FNMA PL #AE2325 4.5% 8/...	20,494.430	1.084		21,432.70	776.91	22,209.61
FNMA PL #AE7282	54,216.220	1.104		56,240.86	3,613.85	59,854.71
FNMA PL #AE8325 3.5% 11/...	37,686.490	1.061		39,176.26	825.31	40,001.57
FNMA PL #AE9997 4% 12/1/...	58,865.830	1.099		59,537.27	5,156.28	64,693.55
FNMA PL #ma0908 4% 11/1/...	123,856.160	1.077		130,087.67	3,243.49	133,331.16
FNMA PL #889579	48,782.470	1.095		48,690.97	4,735.59	53,426.56
Ford Crdt Auto ABS 2.42% 1...	87,610.560	1.009		87,608.54	785.35	88,393.89
Ford Credit Auto ABS 1.35% ...	100,000.000	1.015		99,989.99	1,510.61	101,500.60
Ford Credit Auto ABS 1.65% ...	100,000.000	1.016		99,970.97	1,613.73	101,584.70
FPL Group Capl 7.875% 12/...	75,000.000	1.193		75,000.00	14,488.50	89,488.50
GE Cap Coml V-M 5.5122% ...	85,000.000	1.118		64,692.97	30,368.06	95,061.03
General Elec Cap Corp 4.87...	75,000.000	1.083		74,423.25	6,795.75	81,219.00
General Mills 5.25% 8/15/2013	65,000.000	1.029		64,859.60	2,033.85	66,893.45
GNMA II #004978 4.5% 3/20/...	99,820.510	1.100		102,362.79	7,466.72	109,829.51
GNMA PL 723339	90,088.360	1.111		96,113.03	3,973.34	100,086.37
Goldman Sachs 6.34% 2/15/...	60,000.000	1.038		51,721.80	10,557.60	62,279.40
Greenwich CMO V-A 5.224% ...	90,000.000	1.105		64,585.55	34,853.92	99,439.47
GS Mortgage CMO 3.707% 8/...	85,000.000	1.110		85,844.53	8,495.27	94,339.80
GSR Mortgage CMO 6.5% 4/...	39,597.570	1.040		40,612.24	554.07	41,166.31
Hewlett Pack CO 2.125% 9/1/...	70,000.000	0.999		69,920.90	30.80	69,951.70
Honda Auto REC ABS 1.98%...	65,291.720	1.004		65,275.11	272.62	65,547.73
John Deere Cap Corp 5.1% 1...	75,000.000	1.001		75,665.25	-555.00	75,110.25
John Deere Owne ABS .75% ...	55,000.000	1.003		54,994.35	195.07	55,189.42

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JP Morgan Chase 4.5% 1/24/...	60,000.000	1.131		59,680.20	8,194.20	67,874.40
Kinder Morgan LP 6 5% 2/1/2...	60,000.000	1.221		56,940.60	16,307.40	73,248.00
Kroger Co/The 2.2% 1/15/17	80,000.000	1.033		80,000.00	2,673.60	82,673.60
LB-UBS CMO 5.661% 3/15/39	65,000.000	1.135		43,605.86	30,160.17	73,766.03
Louisiana Loc Gov't 1.52% 2/...	44,364.300	1.010		44,355.17	435.03	44,790.20
Mastr Altern CMO 5% 9/25/19	54,011.260	1.018		53,429.64	1,569.38	54,999.02
Mastr Asset Sec CMO 5.5% ...	22,172.000	1.056		22,047.31	1,355.77	23,403.08
Medco Health Sol 2.75% 9/1...	80,000.000	1.042		82,404.00	986.40	83,390.40
Natl City Bank 4.625% 5/1/13	65,000.000	1.013		60,531.25	5,317.65	65,848.90
Natl Rural Util 3.05% 3/1/16	70,000.000	1.062		69,863.50	4,441.50	74,305.00
New Jersey St Trans 6.561% .	65,000.000	1.338		65,000.00	21,997.95	86,997.95
Oracle Corp 1/2% due 10/15...	75,000.000	1.003		74,870.25	352.50	75,222.75
Pepsico Inc 1.25% 8/13/2017	65,000.000	1.004		64,664.60	579.80	65,244.40
Prudential Fin Mtn 2.75% 1/1 .	65,000.000	1.001		64,910.95	150.15	65,061.10
Residential Asset Sec Ser 20	20,610.870	1.034		21,164.79	148.70	21,313.49
Total Bond	1,000.000	1.076		64,463.75	5,468.45	69,932.20
# Shares Cost Gain/Loss Balance	1,000.000	1.045		60,765.60	1,961.40	62,727.00
5 652 240 81 5,595,406 59 532 978 81 6 128,385 40	1,000.000	1.041		74,985.75	3,120.00	78,105.75
(20,000 00) (20,391 49) 13 29 (20,378 20)	1,000.000	1.095		56,684.40	9,036.60	65,721.00
5,632,240 81 5 575,015 10 532,992 10 6,108 007 20	1,000.000	1.039		54,771.75	2,389.75	57,161.50
Time Warner Inc 5.375% 10/...	75,000.000	1.117		76,271.25	7,507.50	83,778.75
United Tech Corp 6.12% 2/1/...	75,000.000	1.246		74,878.50	18,588.75	93,467.25
Unitedhealth Group Inc 5.95...	40,000.000	1.257		39,789.60	10,502.80	50,292.40
US Treasury Bond 3% 5/15/2...	20,000.000	1.019		20,391.49	-13.29	20,378.20
Verizon Comm Inc. 6.25% 4/...	50,000.000	1.315		54,431.00	11,299.00	65,730.00
Vodafone Group PLC 3.375 .	110,000.000	1.070		109,120.00	8,629.50	117,749.50
Wamu Mtg Passthrough Cfts .	18,239.830	1.043		17,601.48	1,430.58	19,032.06
Wellpoint Inc 4.625% 5/15/42	85,000.000	1.033		84,005.50	3,784.20	87,789.70
Wells Fargo Co 3.625% 4/15/...	75,000.000	1.063		80,751.00	-1,039.50	79,711.50
Wells Fargo Mtg CM 5% 7/25...	28,192.930	1.033		28,438.44	684.07	29,122.51
Xstrata Fin Cda Ltd 2 45% du...	75,000.000	1.010		74,874.00	852.75	75,726.75
TOTAL Bond				5,595,406.59	532,978.81	6,128,385.40

Virtus Global comm Stock-I	69,871.202	9.430	715,336.47	-56,451.04	658,885.43
Virtus High Yield Income Fun ..	101,059.806	11.160	1,110,843.96	16,983.47	1,127,827.43
Virtus International Eqty-I	199,901.712	11.230	2,089,150.54	155,745.69	2,244,896.23
TOTAL Mtl Fds			3,915,330.97	116,278.13	4,031,609.10

Aar Corp	2,190.000	18.680	29,269.79	11,639.41	40,909.20
Abbott Laboratories	400.000	65.500	24,948.24	1,251.76	26,200.00
AES Corp	15,400.000	10.700	176,094.42	-11,314.42	164,780.00
Aflac Inc	2,800.000	53.120	148,007.30	728.70	148,736.00
Alaska Air Group Inc	908.000	43.090	28,001.62	11,124.10	39,125.72
Alliance Data Systems Corp	1,300.000	144.760	141,404.93	46,783.07	188,188.00
Altra Holdings Inc	1,534.000	22.050	28,718.11	5,106.59	33,824.70
American Electric Pwr Inc	3,000.000	42.680	105,586.09	22,453.91	128,040.00
American Int'l Group Inc	6,200.000	35.300	215,104.61	3,755.39	218,860.00
Ameriprise Financial Inc.	3,400.000	62.630	180,753.35	32,188.65	212,942.00
Amgen Inc	3,050.000	86.200	182,072.10	80,837.90	262,910.00
Amkor Technology Inc	5,025.000	4.241	41,892.92	-20,582.90	21,310.02
Ann Inc	876.000	33.840	20,555.33	9,088.51	29,643.84
Apple Inc.	800.000	532.173	198,750.07	226,988.25	425,738.32
Ascena Retail Group Inc	2,852.000	18.470	56,948.40	-4,271.96	52,676.44
Aspen Insurance	850.000	32.080	25,774.47	1,493.53	27,268.00
Assurant Inc	2,200.000	34.700	90,321.25	-13,981.25	76,340.00
Athenahealth Inc	464.000	73.290	27,177.72	6,828.84	34,006.56
Avista Corp	1,303.000	24.110	33,299.67	-1,884.34	31,415.33

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Bbnc Bancorp Inc Com	2,594.000	11.570		28,038.81	1,973.77	30,012.58
Bed Bath & Beyond Inc	1,300.000	55.910		72,422.39	260.61	72,683.00
Bill Barrett Corp	1,407.000	17.790		43,413.20	-18,382.67	25,030.53
Boise Inc	3,397.000	7.950		27,821.77	-815.62	27,006.15
Brinks Co	1,303.000	28.530		29,294.70	7,879.89	37,174.59
Brunswick Corp	1,210.000	29.090		25,664.58	9,534.32	35,198.90
Caci International Inc Class A	375.000	55.030		21,045.00	-408.75	20,636.25
Cambrex Corp	2,808.000	11.380		16,993.81	14,961.23	31,955.04
CBL & Assoc. PPTYS Inc Reit	1,926.000	21.210		35,189.03	5,661.43	40,850.46
CBS Corp Class B	6,200.000	38.050		145,040.92	90,869.08	235,910.00
Ceva Inc Com	1,870.000	15.750		30,235.47	-782.97	29,452.50
CF Industries Holdings Inc	900.000	203.160		139,045.70	43,798.30	182,844.00
Chatham Lodging Reit	2,030.000	15.380		27,276.70	3,944.70	31,221.40
Chevron Corp	3,500.000	108.140		347,409.79	31,080.21	378,490.00
Cisco Systems Inc	13,100.000	19.649		263,210.19	-5,803.05	257,407.14
Citizens & Northn Corp	1,661.000	18.900		30,490.48	902.42	31,392.90
Cloud Peak Energy	1,487.000	19.330		35,337.66	-6,593.95	28,743.71
Coinstar	544.000	52.010		23,979.74	4,313.70	28,293.44
Columbia Bkg Sys Inc	1,721.000	17.940		34,856.93	-3,982.19	30,874.74
Columbus McKinnon Corp MY	2,086.000	16.520		34,641.59	-180.87	34,460.72
Consolidated Graphics Inc	1,000.000	34.920		48,058.15	-13,138.15	34,920.00
core-Mark Hldg Co Inc	627.000	47.350		29,626.32	62.13	29,688.45
Crocs Inc	1,711.000	14.390		37,263.31	-12,642.02	24,621.29
CSG Sys Intl Inc	1,525.000	18.180		30,376.02	-2,651.38	27,724.64
cubist Pharmaceuticals Inc	565.000	42.050		21,800.73	1,957.52	23,758.25
Curtiss Wright Corp	1,023.000	32.830		30,714.35	2,870.74	33,585.09
CVS Caremark Corp	1,000.000	48.350		48,569.90	-219.90	48,350.00
Dana Holding	1,877.000	15.610		26,902.85	2,397.12	29,299.97
Dawson Geophysical Co	1,351.000	26.380		30,404.94	5,234.44	35,639.38
Delphi Automotive PLC	3,000.000	38.250		102,061.99	12,688.01	114,750.00
DFC Global Corp	1,660.000	18.520		26,402.30	4,340.39	30,742.69
Digital River Inc	1,565.000	14.380		23,809.76	-1,305.06	22,504.70
Dillards Inc	1,800.000	83.770		97,991.59	52,794.41	150,786.00
Directv-CL A	4,100.000	50.160		142,114.33	63,541.67	205,656.00
Discover Finl Svcs	5,200.000	38.550		131,042.72	69,417.28	200,460.00
Dupont Fabros Technology In..	1,486.000	24.160		38,830.55	-2,928.79	35,901.76
DXP Enterprises	655.000	49.070		15,233.60	16,907.25	32,140.85
El Paso Elec. Co	901.000	31.910		29,165.53	-414.62	28,750.91
Emergent Biosolutions Inc	2,124.000	16.040		30,816.90	3,252.06	34,068.96
Encore Capital Group Inc	1,155.000	30.620		27,386.20	7,979.90	35,366.10
Esterline Technologies Corp	486.000	63.610		28,312.08	2,602.38	30,914.46
Exxon Mobil Corp	5,300.000	86.550		415,328.79	43,386.21	458,715.00
Fair Isaac Corp	744.000	42.030		30,296.94	973.38	31,270.32
FBL Financial Group Inc-CL A	1,090.000	34.210		31,767.40	5,521.50	37,288.90
Finish Line Inc CL A	1,615.000	18.930		25,804.47	4,767.48	30,571.95
First Financial Corp Inc.	881.000	30.240		29,689.59	-3,048.15	26,641.44
Forrest labs Inc	4,500.000	35.320		141,081.85	17,858.15	158,940.00
Gilead Sciences Inc	600.000	73.450		24,821.71	19,248.29	44,070.00
Healthways Inc	2,531.000	10.700		28,442.12	-1,360.42	27,081.70
Helix Energy Solutions Group	1,630.000	20.640		26,017.73	7,625.47	33,643.20
Humana Inc.	2,000.000	68.630		110,160.46	27,099.54	137,260.00
Huntsman Corp	8,520.000	15.900		133,793.57	1,674.43	135,468.00
IBM	1,430.000	191.550		173,993.99	99,922.51	273,916.50
Insight Enterprises Inc	1,727.000	17.370		30,909.04	-911.05	29,997.99
Integra Lifesciences Corp Com	663.000	38.970		21,238.81	4,598.30	25,837.11
Integrated Silicon Solution Inc	2,794.000	9.000		29,450.44	-4,304.44	25,146.00
Intel	1,400.000	20.620		40,329.93	-11,461.93	28,868.00
Jarden Corp	1,800.000	51.700		72,618.69	20,441.31	93,060.00
Jones Group Inc.	2,601.000	11.060		28,079.88	687.18	28,767.06

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Jones Lang Lasalle Inc Com	800.000	83.940		65,421.58	1,730.42	67,152.00
JP Morgan Chase & Co	2,600.000	43.969		113,960.40	359.26	114,319.66
Kirklands Inc	1,600.000	10.590		21,285.60	-4,341.60	16,944.00
Kraton Performance Polymers	1,280.000	24.030		26,203.65	4,554.75	30,758.40
Kroger Co	6,100.000	26.020		150,289.90	8,432.10	158,722.00
Kulicke & Soffa Inc Inc	2,061.000	11.990		18,823.73	5,887.66	24,711.39
Lilly Eli & Co	4,900.000	49.320		174,618.53	67,049.47	241,668.00
Lockheed Martin Corp	2,000.000	92.290		177,127.07	7,452.93	184,580.00
Macy's Inc	4,850.000	39.020		107,319.52	81,927.48	189,247.00
Magellan Health Svcs Inc	656.000	49.000		30,699.96	1,444.04	32,144.00
Maiden Holdings Ltd	2,970.000	9.190		24,694.07	2,600.23	27,294.30
Marathon Petroleum Corp	1,700.000	63.000		62,462.08	44,637.92	107,100.00
Maximus Inc	567.000	63.220		19,382.93	16,462.81	35,845.74
Medassets Inc	1,625.000	16.770		25,199.85	2,051.40	27,251.25
Medicines Co	1,120.000	23.970		18,005.68	8,840.72	26,846.40
Methode Electrs Inc Cl A	2,918.000	10.030		27,910.09	1,357.45	29,267.54
Microfinancial Inc	2,950.000	7.280		23,315.30	-1,839.30	21,476.00
Microsoft Corp	11,500.000	26.710		317,014.35	-9,852.80	307,161.55
Minerals Technologies Inc	950.000	39.920		30,659.02	7,264.98	37,924.00
Momenta Pharmaceuticals Inc	1,888.000	11.790		27,915.11	-5,655.59	22,259.52
Movado Group Inc	913.000	30.680		26,871.23	1,139.61	28,010.84
Multimedia Games Inc	2,155.000	14.710		12,234.37	19,465.68	31,700.05
Nash Finch Co	1,355.000	21.280		34,209.64	-5,375.24	28,834.40
Netscout Systems Inc	1,651.000	25.990		31,749.72	11,159.77	42,909.49
Neutral Tandem Inc. D/B/A In...	2,534.000	2.570		38,119.86	-31,607.48	6,512.38
Nutraceutical Int'l Corp	1,368.000	16.540		20,814.77	1,811.95	22,626.72
Old Dominion Freight Line Inc	877.000	34.280		18,898.01	11,165.55	30,063.56
Oracle Corporation	2,000.000	33.320		41,194.50	25,445.50	66,640.00
Orthofix International N.V.	740.000	39.330		21,932.82	7,171.38	29,104.20
Parametric Technology Corp	1,498.000	22.510		27,354.38	6,365.60	33,719.98
Parker Drilling Co	6,052.000	4.600		35,536.30	-7,697.10	27,839.20
Petsmart Inc	1,800.000	68.340		57,340.44	65,671.56	123,012.00
Pfizer Inc.	13,000.000	25.079		251,598.03	74,432.87	326,030.90
Pharmerica Corp	2,252.000	14.240		29,140.20	2,928.28	32,068.48
Philip Morris International	3,700.000	83.640		246,575.44	62,892.56	309,468.00
Portland General Electric Co	4,771.000	27.360		118,521.62	12,012.94	130,534.56
PPG Industries Inc	1,600.000	135.350		171,118.25	45,441.75	216,560.00
Providence Service Corp	1,879.000	16.990		27,676.87	4,247.34	31,924.21
Raytheon Co	1,400.000	57.560		71,639.84	8,944.16	80,584.00
Red Robin Gourmet Burgers ...	1,153.000	35.290		25,454.06	15,235.31	40,689.37
Reinsurance Group of Ameri	800.000	53.520		49,513.26	-6,697.26	42,816.00
Rue21 Inc	1,134.000	28.390		30,649.53	1,544.73	32,194.26
Sanmina Corp	3,361.000	11.070		34,574.17	2,632.10	37,206.27
Saul Ctrs Inc	700.000	42.790		33,827.99	-3,874.99	29,953.00
Select Medical Holdings Corp	2,730.000	9.430		21,164.26	4,579.64	25,743.90
Southwest Airlines Co	14,500.000	10.240		135,747.21	12,732.79	148,480.00
Steelcase Inc Cl A	2,894.000	12.740		29,374.10	7,495.46	36,869.56
Susser Holdings	1,016.000	34.490		24,058.56	10,983.28	35,041.84
SVB Financial Group	585.000	55.970		24,267.26	8,475.19	32,742.45
Sv:ift Energy Co	1,505.000	15.390		31,709.91	-8,547.96	23,161.95
Sykes Enterprises Inc	2,275.000	15.220		26,476.67	8,148.83	34,625.50
Symantec Corp	9,900.000	18.820		177,293.91	9,024.09	186,318.00
Tesoro Corp	4,500.000	44.050		90,637.25	107,587.75	198,225.00
Time Warner Cable Inc.	2,300.000	97.190		157,361.31	66,175.69	223,537.00
TJX COS Inc	3,400.000	42.450		149,919.35	-5,589.35	144,330.00
Tower Group Inc	1,150.000	17.790		30,562.52	-10,104.48	20,458.04
Town Sports Intl Hldgs Inc	2,200.000	10.659		29,287.06	-5,837.70	23,449.36
Travelers Companies Inc	2,800.000	71.820		167,993.62	33,102.38	201,096.00
Tyson Foods	1,800.000	19.400		34,875.77	44.23	34,920.00

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Union Pac Corp	300.000	125.720		36,653.06	1,062.94	37,716.00
United Therapeutics Corp	3,000.000	53.420		166,575.87	-6,315.87	160,260.00
Unitedhealth Group Inc	3,700.000	54.240		124,379.60	76,308.40	200,688.00
UNS Energy Corporation	641.000	42.420		23,908.59	3,282.63	27,191.22
US Bancorp	5,000.000	31.940		166,507.64	-6,807.64	159,700.00
Vaalco Energy	3,312.000	8.650		24,937.70	3,711.10	28,648.80
Valero Energy Corp	1,400.000	34.120		30,801.40	16,966.60	47,768.00
Veeco Instruments Inc	837.000	29.490		23,574.27	1,108.86	24,683.13
Verizon Communications	800.000	43.270		35,806.82	-1,190.82	34,616.00
Viropharma Inc	732.000	22.760		12,065.85	4,594.47	16,660.32
Volcano Corp	1,204.000	23.610		32,240.94	-3,814.50	28,426.44
WABCO Hldgs Inc	900.000	65.190		46,356.75	12,314.25	58,671.00
Walgreen Co	4,200.000	37.010		162,316.88	-6,874.88	155,442.00
Walmart Stores Inc	3,300.000	68.230		174,880.77	50,278.23	225,159.00
WebSense Inc	1,455.000	15.040		26,211.83	-4,328.63	21,883.20
Wells Fargo & Co	4,400.000	34.180		122,832.01	27,559.99	150,392.00
Western Refining	1,151.000	28.190		18,882.73	13,563.96	32,446.69
World Acceptance Corp	395.000	74.560		23,038.45	6,412.75	29,451.20
Wfs Financial Corp	588.000	42.250		24,171.09	671.91	24,843.00
TOTAL Stock				10,882,523.11	2,023,520.95	12,906,044.06

NOTES						
Financing Corp Principal Fico..	80,000.000	0.921		73,800.00	-83.20	73,716.80
US Treasury Bond 4.25% 11/...	30,000.000	1.277		39,534.50	-1,223.30	38,311.20
US Treasury Bonds 4.25% 5/...	80,000.000	1.276		81,800.91	20,274.29	102,075.20
US Treasury Bonds 6% 2/15/...	120,000.000	1.447		140,255.17	33,407.63	173,662.80
US Treasury Notes 2.375% 7..	112,000.000	1.079		120,668.03	126.21	120,794.24
US Treasury Notes 3.625% 8...	75,000.000	1.165		81,671.19	5,674.56	87,345.75
TOTAL TNOTES				537,729.80	58,176.19	595,905.99

Total Tnotes for error in adding TNote to Bonds

# Shares	Cost	Gain/Loss	Balance
497,000	537,729.80	58,176.19	595,905.99
20,000	20,391.49	-13.29	20,378.20
517,000	558,121.29	58,162.90	616,284.19

Investments

20,930,990.47 2,730,954.12 23,661,944.59

cash: 711,713.56

TOTAL: \$24,373,658.15

UMB Portfolio Value Report - As of 12/31/2012
As of 12/31/2012

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Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
Bond						
Federal Farm Credit Bank 3 7...	100,000.000	1.039		99,963.00	3,913.00	103,876.00
Federal Home Ln Mtg Corp 4...	75,000.000	1.041		75,527.25	2,571.00	78,098.25
Federal Home Loan BAnk 4...	25,000.000	1.083		25,395.50	1,676.50	27,072.00
Federal Home Loan Mortgag...	150,000.000	1.157		159,568.75	13,930.25	173,499.00
General Electric Co @5% du...	50,000.000	1.004		52,674.00	-2,483.50	50,190.50
GNMA II 5% due 3/15/2019	10,577.925	1.107		10,723.37	990.02	11,713.39
GNMA II 5.5% due 12/20/2017	3,247.498	1.078		3,330.70	168.48	3,499.18
GNMA II Pool #3915 5.5% 11...	24,116.850	1.079		24,327.87	1,688.16	26,016.03
Government National Mortga...	65,264.890	1.063		64,291.02	5,062.52	69,353.54
Gov't National Mtg. Assn 5.5...	11,066.357	1.078		11,329.16	594.84	11,924.00
Wal-mart Stores @4.55% du...	50,000.000	1.014		51,314.00	-625.50	50,688.50
TOTAL Bond				578,444.62	27,485.77	605,930.39
MTL Fds						
Dodge & Cox Funds	4,047.710	34.640		120,891.43	19,321.24	140,212.67
Dodge & Cox Income Fund	46,153.538	13.860		631,772.64	7,915.40	639,688.04
ETF Barclays 1-3 Year Credit ..	1,000.000	105.480		104,291.00	1,189.00	105,480.00
iShares i boxx	585.000	120.990		65,377.65	5,401.50	70,779.15
iShares TR S&P Midcap 400 ...	6,075.000	101.700		363,087.10	254,740.40	617,827.50
LKCM Small Cap Equity Fun...	13,242.765	22.690		209,766.53	90,711.81	300,478.34
Metropolitan West High Yield...	17,657.763	10.420		177,352.93	6,640.96	183,993.89
S&P Smlcp 600/Barra Growt.	885.000	84.040		37,598.14	36,777.26	74,375.40
Scout International Fund	7,154.087	33.350		165,950.58	72,638.22	238,588.80
Touchstone Emerging Market..	5,436.126	13.010		66,428.13	4,295.87	70,724.00
Turner Spectrum Fund CI-1	15,000.000	10.890		163,500.00	-150.00	163,350.00
Vanguard Reit Vipers Etf	1,100.000	65.800		71,341.38	1,038.62	72,380.00
Victory Fund for Income Class I	8,850.000	11.150		100,501.00	-1,823.50	98,677.50
TOTAL MTL Fds				2,277,858.51	498,696.78	2,776,555.29
Stock						
ADT Corp	337.000	46.490		11,227.55	4,439.58	15,667.13
Allergan Inc	390.000	91.730		33,330.16	2,444.54	35,774.70
Apache Corp	430.000	78.500		41,088.00	-7,333.00	33,755.00
Apple Inc	125.000	532.173		51,961.96	14,559.64	66,521.60
AT & T Inc	670.000	33.710		25,479.57	-2,893.87	22,585.70
Berkshire Hathaway Inc CIB	320.000	89.700		26,340.64	2,363.36	28,704.00
Boeing Co	620.000	75.360		32,098.14	14,625.06	46,723.20
Bristol Myers Squibb Co	970.000	32.590		32,719.02	-1,106.72	31,612.30
Broadcom Corp	1,025.000	33.210		36,022.91	-1,982.66	34,040.25
Celgene	250.000	78.470		16,229.97	3,387.53	19,617.50
Cerner Corp	375.000	77.510		28,683.09	383.16	29,066.25
Chevron Corp	570.000	108.140		42,174.48	19,465.32	61,639.80
Coca Cola Co	950.000	36.250		22,824.50	11,613.00	34,437.50
Cognizant Technology Solution	350.000	73.882		25,088.44	790.37	25,858.81
Costco Whsl Corp	300.000	98.730		26,311.86	3,307.14	29,619.00
Covidien PLC	500.000	57.740		23,255.91	5,614.09	28,870.00
CVS Caremark Corp	975.000	48.350		35,654.06	11,487.19	47,141.25
Danaher Corp Del	950.000	55.900		33,990.43	19,114.57	53,105.00
Disney Walt Co	710.000	49.790		33,537.40	1,813.50	35,350.90
Duke Energy Hldg Corp	666.000	63.800		29,851.21	12,639.59	42,490.80
E M C Corp Mass	1,450.000	25.300		30,303.03	6,381.97	36,685.00
Emerson Electric Co	500.000	52.960		16,980.00	9,500.00	26,480.00
ExxonMobile Corp	505.000	86.550		36,824.43	6,883.32	43,707.75
General Electric	1,300.000	20.990		29,730.87	-2,443.87	27,287.00
Google Inc	60.000	707.380		27,973.99	14,468.81	42,442.80
Home Depot	850.000	61.850		21,934.25	30,638.25	52,572.50
Interactive Corp	575.000	47.242		27,576.71	-412.56	27,164.15

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UMB Portfolio Value Report - As of 12/31/2012
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Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
International Business Machi...	190.000	191.550		16,796.00	19,598.50	36,394.50
JM Smucker Co	300.000	86.240		22,568.97	3,303.03	25,872.00
JP Morgan Chase & Co	725.000	43.969		26,778.44	5,099.16	31,877.60
McDonalds Corp	200.000	88.210		9,979.43	7,662.57	17,642.00
National Oilwell Varco Inc	230.000	68.350		18,494.28	-2,773.78	15,720.50
Occidental Petroleum Corp	370.000	76.610		25,737.20	2,608.50	28,345.70
Oracle Corp	1,200.000	33.320		22,224.28	17,759.72	39,984.00
O'Reilly Automotive Inc.	285.000	89.420		24,071.95	1,412.75	25,484.70
Pentair Ltd	161.000	49.150		6,113.03	1,800.12	7,913.15
Petsmart Inc	330.000	68.340		19,711.02	2,841.18	22,552.20
Philip Morris International Inc	710.000	83.640		32,087.98	27,296.42	59,384.40
Praxair Inc	255.000	109.450		17,196.63	10,713.12	27,909.75
Roche Holding Ltd	800.000	50.254		27,518.64	12,684.56	40,203.20
Salesforce.com Inc	190.000	168.100		27,062.99	4,876.01	31,939.00
Schlumberger Ltd	375.000	69.299		31,688.69	-5,701.71	25,986.98
Starbucks Corp	550.000	53.630		23,440.24	6,056.26	29,496.50
SunTrust Banks Inc	650.000	28.350		18,544.43	-116.93	18,427.50
Thermo Fisher Scientific Inc	400.000	63.780		20,362.78	5,149.22	25,512.00
Toronto Dominion Bank	600.000	84.330		33,603.78	16,994.22	50,598.00
Tyco Intl Ltd	675.000	29.250		17,193.16	2,550.59	19,743.75
Union Pacific Corp	245.000	125.720		27,736.83	3,064.57	30,801.40
United Technologies Corp	495.000	82.010		27,499.47	13,095.48	40,594.95
UnitedHealth Group Inc	730.000	54.240		38,491.79	1,103.41	39,595.20
US Bancorp Del	800.000	31.940		15,007.25	10,544.75	25,552.00
Wal-mart Stores	240.000	68.230		17,270.37	-895.17	16,375.20
Wells Fargo & Co	1,650.000	34.180		24,816.00	31,581.00	56,397.00
Weyerhaeuser Co	1,000.000	27.820		21,189.19	6,630.81	27,820.00
Yum Brands Inc	400.000	66.400		27,831.31	-1,271.31	26,560.00
TOTAL Stock				1,440,188.71	383,414.35	1,823,603.06

TOTAL Investments	4,296,491.84	909,596.91	5,206,088.75
cash:		28,967.30	
TOTAL:		\$5,235,056.05	

Arvest Portfolio Value Report by Security Type - As of 12/31/2012

As of 12/31/2012

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Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
Mutual Fund						
ABG Bond Fund lot #2-from o...	2,622.409	115.446		265,455.63	37,289.95	302,745.58
ABG Bond Fund lot #3-from o...	7,058.038	115.446		701,501.55	113,317.88	814,819.43
ABG Bond Fund lot #4-from o...	4,804.910	115.446		500,955.93	53,749.79	554,705.72
ABG Bond Fund lot #5-from o...	2,388.018	115.446		250,396.21	25,289.96	275,686.17
ABG Bond Fund lot 1	3,767.488	115.446		399,265.22	35,674.69	434,939.91
ABG Bond Fund Lot 6	1,794.567	115.446		201,067.73	6,107.13	207,174.86
ABG Bond Fund Lot 7	656.961	115.446		75,284.39	558.87	75,843.26
Goldman Sach TR Mld Cp Va...	15,470.151	39.290		343,219.05	264,603.18	607,822.23
MFS Instl TR Intl Equity FD #...	32,538.159	19.250		398,778.00	227,581.56	626,359.56
TOTAL Mutual Fund				3,135,923.71	764,174.77	3,900,098.48
Stock						
Accenture PLC	2,538.000	66.500		93,877.31	74,899.69	168,777.00
Alcoa Inc	5,213.000	8.680		46,642.12	-1,393.28	45,248.84
American Express	1,889.000	57.480		90,580.01	17,999.71	108,579.72
Apache Corp	831.000	78.500		73,892.60	-8,659.10	65,233.50
Apple Computer Inc	267.000	532.173		47,208.98	94,881.16	142,090.14
AT&T Inc	3,806.000	33.710		104,611.72	23,688.54	128,300.26
Becton Dickinson & Co	1,365.000	78.190		115,441.59	-8,712.24	106,729.35
Biogen IDEC Inc	1,193.000	146.370		63,337.44	111,281.97	174,619.41
Capital One Financial Corp	1,290.000	57.930		74,555.94	173.76	74,729.70
Caterpillar Inc	1,235.000	89.608		103,988.80	6,677.70	110,666.50
Coca Cola Co	2,698.000	36.250		58,624.15	39,178.35	97,802.50
ConocoPhillips	1,800.000	57.990		67,705.82	36,676.18	104,382.00
CVS Caremark Corp	2,712.000	48.350		90,471.22	40,653.98	131,125.20
Disney Com Stk	2,398.000	49.790		68,350.05	51,046.37	119,396.42
Dupont	1,553.000	44.978		63,381.44	6,470.15	69,851.59
Fiserv Inc	1,197.000	79.030		76,151.03	18,447.88	94,598.91
General Dynamics Corp Com	1,285.000	69.270		80,099.83	8,912.12	89,011.95
Gilead Sciences Inc	2,242.000	73.450		88,693.29	75,981.61	164,674.90
Helmerich & Payne Inc	1,761.000	56.010		73,111.24	25,522.37	98,633.61
HJ Heinz	1,777.000	57.680		58,764.42	43,732.94	102,497.36
IBM	750.000	191.550		91,551.82	52,110.68	143,662.50
Intel Corp	3,999.000	20.620		82,792.09	-332.71	82,459.38
Invesco Gov't & agency fund	2,032.000	26.090		49,036.22	3,978.66	53,014.88
J P Morgan Chase & Co	1,715.000	43.969		65,152.85	10,254.16	75,407.01
Johnson & Johnson	1,516.000	70.100		91,878.38	14,393.22	106,271.60
Kraft Foods Group Inc	897.000	45.470		26,363.61	14,422.98	40,786.59
Lowes Cos Inc	4,082.000	35.520		81,013.63	63,979.01	144,992.64
McDonalds Corp	1,119.000	88.210		74,872.52	23,834.47	98,706.99
Mondelez Intl Inc Cl A	2,691.000	25.453		48,767.77	19,726.76	68,494.53
National Oilwell Varco Com	1,210.000	68.350		81,057.66	1,645.84	82,703.50
Occidental Petro Corp	845.000	76.610		65,867.08	-1,131.63	64,735.45
Oracle corp	3,495.000	33.320		110,791.85	5,661.55	116,453.40
Pfizer	4,144.000	25.079		78,010.84	25,917.78	103,928.62
PPL Corp	1,916.000	28.630		50,485.23	4,369.85	54,855.08
Proctor & Gamble	1,490.000	67.890		87,195.87	13,960.23	101,156.10
Public Service Enterprise Gro...	1,600.000	30.600		51,383.59	-2,423.59	48,960.00
Seagate Technology PLC	2,735.000	30.420		74,112.76	9,085.94	83,198.70
State Street Corp Com	1,875.000	47.010		84,198.94	3,944.81	88,143.75
Target Corp Com	2,016.000	59.170		97,685.28	21,601.44	119,286.72
TJX Companies Inc	3,568.000	42.450		36,510.27	114,951.33	151,461.60
Travelers Cos Inc/The	1,198.000	71.820		72,735.02	13,305.34	86,040.36
Union Pacific	1,187.000	125.720		116,855.05	32,374.59	149,229.64
United Technologies	1,503.000	82.010		74,623.95	48,637.08	123,261.03
Wells Fargo & Co	2,720.000	34.180		73,506.16	19,463.44	92,969.60
TOTAL Stock				3,305,937.44	1,171,191.09	4,477,128.63

Arvest Portfolio Value Report by Security Type - As of 12/31/2012
As of 12/31/2012

1/16/2013

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Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
TOTAL Investments				6,441,861.15	1,935,364.10	8,377,225.25
				cash:		44,154.55
				Total:		\$8,421,379.80

Bartlesville Portfolio Value - As of 12/31/2012

As of 12/31/2012

1/7/2013

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Security	Shares	Quote/Price	est	Cost Basis	Gain/Loss	Balance
Stock						
ConocoPhillips	3,000.00	57.99		52,380.44	121,589.56	173,970.00
DTE Energy Co	4,400.00	60.05		99,645.80	164,574.20	264,220.00
Duke Energy Corp	4,497.00	63.80		90,164.74	196,743.86	286,908.60
Phillips 66	1,500.00	53.10		15,566.68	64,083.32	79,650.00
TOTAL Stock				257,757.66	546,990.94	804,748.60
TOTAL Investments				257,757.66	546,990.94	804,748.60
				cash:	114,571.17	
				fixed assets	10,931.57	
				Total:	\$930,251.34	

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
ACI Worldwide In						
ACI Worldwide In	466,000	4/14/2011	2/1/2012	14,689.29	14,950.82	-261.53
ACI Worldwide In	255,000	4/14/2011	2/1/2012	7,972.11	8,181.24	-209.13
ACI Worldwide In	245,000	10/11/2011	2/1/2012	7,659.48	6,794.90	864.58
				30,320.88	29,926.96	393.92
Advanced Auto Parts						
Advanced Auto Parts	34,000	3/14/2012	12/1/2012	2,475.48	3,011.62	-536.14
Advanced Auto Parts	266,000	3/14/2012	12/1/2012	19,367.03	23,642.85	-4,275.82
Advanced Auto Parts	50,000	3/14/2012	12/1/2012	3,677.56	4,444.15	-766.59
Advanced Auto Parts	363,000	3/14/2012	12/1/2012	26,644.87	32,264.49	-5,619.62
Advanced Auto Parts	137,000	3/15/2012	12/1/2012	10,056.05	12,187.92	-2,131.87
Advanced Auto Parts	98,000	3/15/2012	12/1/2012	7,180.99	8,718.37	-1,537.38
Advanced Auto Parts	302,000	3/15/2012	12/1/2012	22,129.19	26,908.08	-4,778.89
Advanced Auto Parts	100,000	3/15/2012	12/1/2012	7,311.82	8,909.96	-1,598.14
Advanced Auto Parts	100,000	3/15/2012	12/1/2012	7,373.33	8,909.96	-1,536.63
Advanced Auto Parts	250,000	3/15/2012	12/1/2012	18,375.09	22,274.90	-3,899.81
Advanced Auto Parts	150,000	6/1/2012	12/1/2012	11,025.05	10,938.24	86.81
Advanced Auto Parts	50,000	6/1/2012	12/1/2012	3,683.66	3,646.08	37.58
Advanced Auto Parts	400,000	6/1/2012	12/1/2012	29,351.26	29,168.64	182.62
				168,651.38	195,025.26	-26,373.88
Aetna Inc						
Aetna Inc	100,000	11/18/2011	6/1/2012	4,145.74	3,977.00	168.74
Aetna Inc	50,000	11/18/2011	6/1/2012	2,072.08	1,988.50	83.58
Aetna Inc	87,000	11/18/2011	6/1/2012	3,602.33	3,459.99	142.34
Aetna Inc	640,000	11/18/2011	6/1/2012	26,499.88	25,426.69	1,073.19
Aetna Inc	23,000	11/18/2011	6/1/2012	952.34	911.15	41.19
Aetna Inc	67,000	11/18/2011	6/1/2012	2,770.29	2,654.22	116.07
Aetna Inc	83,000	11/21/2011	6/1/2012	3,431.85	3,258.29	173.56
Aetna Inc	150,000	11/21/2011	6/1/2012	6,216.61	5,888.48	328.13
Aetna Inc	171,000	11/21/2011	6/1/2012	6,962.89	6,712.86	250.03
Aetna Inc	42,000	11/21/2011	6/1/2012	1,710.18	1,652.38	57.80
Aetna Inc	6,000	11/21/2011	6/1/2012	244.31	235.88	8.43
Aetna Inc	181,000	11/21/2011	6/1/2012	7,370.08	7,118.26	251.82
Aetna Inc	100,000	2/2/2012	6/1/2012	4,071.87	4,506.64	-434.77
Aetna Inc	204,000	2/2/2012	8/2/2012	7,310.15	9,193.55	-1,883.40

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Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Aetna Inc	58,000	2/2/2012	8/2/2012	2,078.38	2,627.98	-549.60
Aetna Inc	338,000	2/2/2012	8/2/2012	12,111.92	15,302.68	-3,190.76
				91,550.90	94,914.55	-3,363.65
Agco Corp						
Agco Corp	314,000	11/18/2011	6/1/2012	12,824.44	14,079.76	-1,255.32
Agco Corp	70,000	11/18/2011	6/1/2012	2,858.95	3,102.40	-243.45
Agco Corp	66,000	11/18/2011	6/1/2012	2,695.58	2,945.12	-249.54
Agco Corp	354,000	11/18/2011	6/1/2012	14,220.99	15,796.54	-1,575.55
Agco Corp	46,000	11/18/2011	6/1/2012	1,847.92	2,037.02	-189.10
Agco Corp	14,000	11/18/2011	6/1/2012	577.77	619.96	-42.19
Agco Corp	136,000	11/18/2011	6/1/2012	5,612.67	6,069.04	-456.37
Agco Corp	227,000	11/18/2011	6/1/2012	9,145.62	10,129.94	-984.32
Agco Corp	73,000	11/18/2011	6/1/2012	2,941.10	3,248.91	-307.81
Agco Corp	438,000	11/18/2011	10/9/2012	21,012.58	19,493.45	1,519.13
Agco Corp	362,000	11/18/2011	10/9/2012	17,366.56	16,183.75	1,182.81
Agco Corp	750,000	12/13/2011	10/9/2012	35,980.44	32,563.65	3,416.79
Agco Corp	7,000	12/13/2011	10/9/2012	330.33	308.21	22.12
Agco Corp	343,000	12/13/2011	10/10/2012	15,791.16	15,102.05	689.11
Agco Corp	107,000	12/13/2011	10/10/2012	4,926.10	4,686.80	239.30
Agco Corp	100,000	12/13/2011	10/10/2012	4,596.39	4,380.19	216.20
Agco Corp	93,000	12/13/2011	10/10/2012	4,279.30	4,073.58	205.72
				157,007.90	154,820.37	2,187.53
Air Transport Services GRP Inc						
Air Transport Services GRP Inc	3,100,000	2/1/2011	3/1/2012	17,138.35	24,263.08	-7,124.73
				17,138.35	24,263.08	-7,124.73
Alaska Air Group Inc						
Alaska Air Group Inc	88,000	2/1/2011	2/1/2012	6,405.55	5,427.63	977.92
				6,405.55	5,427.63	977.92
Alcan Inc						
Alcan Inc	80,000,000	2/17/2010	8/21/2012	80,236.00	84,276.80	-4,040.80
				80,236.00	84,276.80	-4,040.80
Ally Auto ABS 1.11% 10/15/14						
Ally Auto ABS 1 11% 10/15/14	6,275.830	8/12/2010	6/15/2012	6,275.83	6,275.60	0.23

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
Ally Auto ABS 1.11% 10/15/14	6,438.180	8/12/2010	7/14/2012	6,438.18	6,437.95	0.23
Ally Auto ABS 1.11% 10/15/14	6,521.900	8/12/2010	8/15/2012	6,521.90	6,521.66	0.24
Ally Auto ABS 1.11% 10/15/14	6,548.440	8/12/2010	9/17/2012	6,548.44	6,548.20	0.24
Ally Auto ABS 1.11% 10/15/14	5,828.660	8/12/2010	10/1/2012	5,828.66	5,828.45	0.21
Ally Auto ABS 1.11% 10/15/14	6,092.130	8/12/2010	11/15/2012	6,092.13	6,091.91	0.22
Ally Auto ABS 1.11% 10/15/14	5,526.510	8/12/2010	12/15/2012	5,526.51	5,526.31	0.20
				43,231.65	43,230.08	1.57
Amerigroup Corp						
Amerigroup Corp	377.000	2/1/2011	7/17/2012	33,929.23	20,054.14	13,875.09
				33,929.23	20,054.14	13,875.09
Ameristar Casinos Inc						
Ameristar Casinos Inc	725.000	11/21/2011	8/15/2012	12,421.65	12,787.12	-365.47
Ameristar Casinos Inc	630.000	11/21/2011	8/15/2012	10,793.98	11,042.45	-248.47
				23,215.63	23,829.57	-613.94
Apple Inc.						
Apple Inc	39.000	12/1/2007	3/14/2012	22,579.93	6,876.70	15,703.23
Apple Inc	39.000	12/1/2007	3/14/2012	22,682.57	6,876.70	15,805.87
Apple Inc.	22.000	12/1/2007	3/14/2012	12,742.48	3,879.16	8,863.32
Apple Inc.	57.000	12/1/2007	5/1/2012	33,582.40	10,050.56	23,531.84
Apple Inc.	43.000	12/1/2007	5/1/2012	25,177.40	7,582.00	17,595.40
				116,764.78	35,265.12	81,499.66
Astrazeneca PLC ADR						
Astrazeneca PLC ADR	152.000	3/1/2009	5/1/2012	6,713.35	5,106.82	1,606.53
Astrazeneca PLC ADR	1,248.000	3/1/2009	5/1/2012	55,023.09	41,929.68	13,093.41
Astrazeneca PLC ADR	138.000	9/23/2009	5/1/2012	6,084.28	6,384.05	-299.77
Astrazeneca PLC ADR	762.000	9/23/2009	5/1/2012	33,688.94	35,251.03	-1,562.09
Astrazeneca PLC ADR	300.000	3/11/2010	5/1/2012	13,263.36	13,211.01	52.35
Astrazeneca PLC ADR	300.000	4/7/2011	5/1/2012	13,263.36	14,433.21	-1,169.85
Astrazeneca PLC ADR	600.000	4/7/2011	6/1/2012	24,333.05	28,866.42	-4,533.37
				152,369.43	145,182.22	7,187.21
Athenahealth Inc						
Athenahealth Inc	65.000	10/11/2011	6/21/2012	5,098.15	3,997.18	1,100.97
				5,098.15	3,997.18	1,100.97

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
basic Energy Services Inc						
basic Energy Services Inc	1,430,000	10/11/2011	2/1/2012	24,581.95	23,731.85	850.10
				24,581.95	23,731.85	850.10
Big Lots Inc						
Big Lots Inc	70,000	10/20/2011	6/1/2012	2,602.08	2,566.55	35.53
Big Lots Inc	38,000	10/20/2011	6/1/2012	1,412.56	1,411.12	1.44
Big Lots Inc	137,000	10/20/2011	6/1/2012	5,092.64	5,042.38	50.26
Big Lots Inc	76,000	10/20/2011	6/1/2012	2,825.11	2,797.94	27.17
Big Lots Inc	129,000	10/21/2011	6/1/2012	4,795.26	4,837.13	-41.87
Big Lots Inc	100,000	10/21/2011	6/1/2012	3,700.84	3,749.71	-48.87
Big Lots Inc	375,000	10/21/2011	6/1/2012	13,725.59	14,061.41	-335.82
Big Lots Inc	3,000	10/21/2011	6/1/2012	109.80	112.24	-2.44
Big Lots Inc	72,000	10/21/2011	6/1/2012	2,635.31	2,696.59	-61.28
Big Lots Inc	200,000	10/21/2011	6/1/2012	7,228.29	7,490.54	-262.25
				44,127.48	44,765.61	-638.13
Blount International Inc						
Blount International Inc	2,325,000	2/1/2011	5/8/2012	33,915.86	36,349.28	-2,433.42
				33,915.86	36,349.28	-2,433.42
Callon Pete Co Del						
Callon Pete Co Del	4,634,000	2/1/2011	6/20/2012	19,399.34	42,638.82	-23,239.48
				19,399.34	42,638.82	-23,239.48
Cambrex Corp						
Cambrex Corp	867,000	11/21/2011	8/15/2012	10,741.10	5,252.29	5,488.81
				10,741.10	5,252.29	5,488.81
Cascade Corp						
Cascade Corp	625,000	10/11/2011	7/17/2012	28,777.98	23,862.19	4,915.79
				28,777.98	23,862.19	4,915.79
CBS Corp Class B						
CBS Corp Class B	424,000	8/11/2011	5/1/2012	14,144.36	10,164.09	3,980.27
CBS Corp Class B	376,000	8/11/2011	5/1/2012	12,543.12	9,147.25	3,395.87
				26,687.48	19,311.34	7,376.14

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Centene Corp						
Centene Corp	800.000	2/1/2011	6/20/2012	23,633.31	22,734.24	899.07
Centene Corp	100.000	10/11/2011	6/20/2012	2,954.16	2,833.00	121.16
				26,587.47	25,567.24	1,020.23
Centerpoint Ene ABS .901% 4/15/18						
Centerpoint Ene ABS .901% ..	10,302.020	1/11/2012	10/1/2012	10,302.02	10,302.01	0.01
				10,302.02	10,302.01	0.01
CF Industries Holdings Inc						
CF Industries Holdings Inc	160.000	8/11/2011	10/9/2012	35,252.22	25,863.22	9,389.00
CF Industries Holdings Inc	40.000	8/11/2011	10/9/2012	8,778.93	6,465.81	2,313.12
				44,031.15	32,329.03	11,702.12
Chase Ins Tr Ser 2012 .59% due 8/15/2017						
Chase Ins Tr Ser 2012 .59% ..	100,000.000	9/6/2012	10/4/2012	100,226.56	99,996.32	230.24
				100,226.56	99,996.32	230.24
Chuys Hldgs Inc com						
Chuys Hldgs Inc com	1,268.000	7/24/2012	9/18/2012	28,817.06	16,484.00	12,333.06
				28,817.06	16,484.00	12,333.06
Cirrus Logic Inc						
Cirrus Logic Inc	179.000	10/11/2011	8/15/2012	6,921.22	3,066.40	3,854.82
Cirrus Logic Inc	431.000	10/11/2011	9/18/2012	18,807.59	7,383.33	11,424.26
Cirrus Logic Inc	670.000	10/11/2011	11/16/2012	18,718.64	11,477.57	7,241.07
				44,447.45	21,927.30	22,520.15
Citicorp Mtg CMO 5.25% 5/25/34						
Citicorp Mtg CMO 5.25% 5/2...	1,705.750	2/1/2011	1/25/2012	1,705.75	1,770.25	-64.50
Citicorp Mtg CMO 5.25% 5/2	1,661.830	2/1/2011	2/25/2012	1,661.83	1,724.67	-62.84
Citicorp Mtg CMO 5.25% 5/2..	1,063.580	2/1/2011	3/25/2012	1,063.58	1,103.80	-40.22
Citicorp Mtg CMO 5.25% 5/2 .	1,531.620	2/1/2011	4/25/2012	1,531.62	1,589.53	-57.91
Citicorp Mtg CMO 5.25% 5/2..	843.680	2/1/2011	5/22/2012	843.68	875.58	-31.90
Citicorp Mtg CMO 5.25% 5/2..	961.630	2/1/2011	6/20/2012	961.63	997.99	-36.36
Citicorp Mtg CMO 5.25% 5/2	1,539.410	2/1/2011	7/1/2012	1,539.41	1,597.62	-58.21
Citicorp Mtg CMO 5.25% 5/2...	1,210.000	2/1/2011	8/27/2012	1,210.00	1,255.75	-45.75

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Citicorp Mtg CMO 5.25% 5/2...	975.510	2/1/2011	9/25/2012	975.51	1,012.40	-36.89
Citicorp Mtg CMO 5.25% 5/2...	1,402.900	2/1/2011	10/1/2012	1,402.90	1,455.95	-53.05
Citicorp Mtg CMO 5.25% 5/2...	2,700.510	2/1/2011	11/1/2012	2,700.51	2,802.62	-102.11
Citicorp Mtg CMO 5.25% 5/2...	819.610	2/1/2011	12/1/2012	819.61	850.60	-30.99
				16,416.03	17,036.76	-620.73
Cloud Peak Energy						
Cloud Peak Energy	338.000	2/1/2011	8/15/2012	5,935.14	8,032.37	-2,097.23
				5,935.14	8,032.37	-2,097.23
Entrywide Alt CMO 5.25% 7/25/20						
Entrywide Alt CMO 5.25% 7/...	783.630	9/10/2008	1/25/2012	783.63	717.02	66.61
Entrywide Alt CMO 5.25% 7/...	728.770	9/10/2008	2/25/2012	728.77	666.82	61.95
Entrywide Alt CMO 5.25% 7/...	430.280	9/10/2008	3/25/2012	430.28	393.71	36.57
Entrywide Alt CMO 5.25% 7/...	503.980	9/10/2008	4/25/2012	503.98	461.14	42.84
Entrywide Alt CMO 5.25% 7/...	419.400	9/10/2008	5/22/2012	419.40	383.75	35.65
Entrywide Alt CMO 5.25% 7/...	796.730	9/10/2008	6/25/2012	796.73	729.01	67.72
Entrywide Alt CMO 5.25% 7/...	522.430	9/10/2008	7/1/2012	522.43	478.02	44.41
Entrywide Alt CMO 5.25% 7/...	566.080	9/10/2008	8/27/2012	566.08	517.96	48.12
Entrywide Alt CMO 5.25% 7/...	1,072.600	9/10/2008	9/25/2012	1,072.60	981.43	91.17
Entrywide Alt CMO 5.25% 7/...	298.530	9/10/2008	10/1/2012	298.53	273.15	25.38
Entrywide Alt CMO 5.25% 7/...	732.290	9/10/2008	11/1/2012	732.29	670.05	62.24
Entrywide Alt CMO 5.25% 7/...	550.470	9/10/2008	12/1/2012	550.47	503.68	46.79
				7,405.19	6,775.74	629.45
Coinstar						
Coinstar	120.000	2/23/2011	6/20/2012	7,930.02	5,195.88	2,734.14
				7,930.02	5,195.88	2,734.14
ConocoPhillips						
ConocoPhillips	600.000	10/1/2010	8/2/2012	32,859.39	25,969.77	6,889.62
ConocoPhillips	175.000	11/1/2010	8/2/2012	9,583.99	7,978.22	1,605.77
ConocoPhillips	245.000	11/1/2010	8/2/2012	13,414.67	11,169.51	2,245.16
ConocoPhillips	170.000	11/1/2010	8/2/2012	9,259.69	7,750.27	1,509.42
ConocoPhillips	410.000	11/1/2010	8/2/2012	22,401.40	18,691.83	3,709.57
ConocoPhillips	350.000	12/2/2010	8/2/2012	19,123.15	16,916.42	2,206.73
ConocoPhillips	690.000	12/2/2010	8/2/2012	37,699.92	33,371.90	4,328.02
ConocoPhillips	65.000	12/2/2010	8/3/2012	3,618.11	3,143.73	474.38

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1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
ConocoPhillips	45 000	12/2/2010	8/3/2012	2,513.48	2,176.43	337.05
ConocoPhillips	150 000	12/2/2010	8/3/2012	8,378.28	7,193.15	1,185.13
ConocoPhillips	250 000	12/2/2010	10/9/2012	14,461.02	11,988.58	2,472.44
ConocoPhillips	60 000	12/3/2010	10/9/2012	3,470.64	2,908.85	561.79
ConocoPhillips	40 000	12/3/2010	10/9/2012	2,323.59	1,939.23	384.36
ConocoPhillips	50 000	12/3/2010	10/9/2012	2,904.48	2,432.13	472.35
ConocoPhillips	200 000	7/13/2011	10/9/2012	11,617.94	11,309.06	308.88
				193,629.75	164,939.08	28,690.67
CSX Corp						
CSX Corp	100 000	3/23/2011	3/14/2012	2,076.96	2,616.87	-539.91
CSX Corp	150 000	3/23/2011	3/14/2012	3,115.44	3,911.23	-795.79
CSX Corp	237 000	3/23/2011	3/14/2012	4,922.40	6,176.38	-1,253.98
CSX Corp	663 000	3/23/2011	3/14/2012	13,457.20	17,278.22	-3,821.02
CSX Corp	150 000	3/23/2011	3/14/2012	3,044.61	3,928.48	-883.87
CSX Corp	564 000	4/7/2011	3/14/2012	11,447.75	14,607.04	-3,159.29
CSX Corp	222 000	4/7/2011	3/14/2012	4,506.03	5,763.12	-1,257.09
CSX Corp	51 000	4/7/2011	3/15/2012	1,043.03	1,323.96	-280.93
CSX Corp	706 000	4/7/2011	3/15/2012	14,438.85	18,341.65	-3,902.80
CSX Corp	260 000	4/7/2011	3/15/2012	5,287.13	6,754.71	-1,467.58
CSX Corp	297 000	4/7/2011	3/15/2012	6,039.53	7,692.20	-1,652.67
CSX Corp	600 000	10/1/2011	3/15/2012	12,201.08	11,583.00	618.08
				81,580.01	99,976.86	-18,396.85
Cummins Inc						
Cummins Inc	560 000	3/14/2012	12/1/2012	55,914.69	69,369.22	-13,454.53
Cummins Inc	140 000	3/14/2012	12/1/2012	13,978.67	17,224.01	-3,245.34
Cummins Inc	1 000	3/14/2012	12/1/2012	98.18	123.03	-24.85
Cummins Inc	549 000	3/14/2012	12/1/2012	53,901.70	67,935.79	-14,034.09
Cummins Inc	150 000	3/14/2012	12/1/2012	14,776.16	18,561.69	-3,785.53
				138,669.40	173,213.74	-34,544.34
CVR Energy Inc						
CVR Energy Inc	1,146 000	10/1/2011	5/3/2012	34,380.00	25,798.75	8,581.25
CVR Energy Inc	130 000	10/1/2011	5/3/2012	3,900.00	2,988.70	911.30
CVR Energy Inc	424 000	10/1/2011	5/3/2012	12,720.00	9,552.89	3,167.11
				51,000.00	38,340.34	12,659.66

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Datalink Corp						
Datalink Corp	1,368,000	3/9/2011	3/1/2012	11,653.78	7,866.00	3,787.78
Datalink Corp	2,436,000	4/14/2011	3/1/2012	20,751.91	14,903.20	5,848.71
Datalink Corp	1,141,000	8/15/2012	10/12/2012	8,812.77	8,857.70	-44.93
Datalink Corp	480,000	8/15/2012	10/12/2012	3,707.39	3,692.78	14.61
Datalink Corp	1,998,000	9/1/2012	10/12/2012	15,432.00	16,009.17	-577.17
				60,357.85	51,328.85	9,029.00
Deckers Outdoor Corp						
Deckers Outdoor Corp	215,000	2/1/2011	2/1/2012	17,884.74	16,365.05	1,519.69
				17,884.74	16,365.05	1,519.69
Dell Inc						
Dell Inc	1,821,000	10/20/2011	8/2/2012	21,190.68	27,373.64	-6,182.96
Dell Inc	574,000	10/20/2011	8/2/2012	6,679.54	8,608.34	-1,928.80
Dell Inc	1,195,000	10/20/2011	8/2/2012	13,689.61	17,921.54	-4,231.93
Dell Inc	118,000	10/20/2011	8/2/2012	1,378.21	1,769.66	-391.45
Dell Inc	542,000	10/20/2011	8/2/2012	6,330.41	8,073.74	-1,743.33
Dell Inc	450,000	10/20/2011	8/2/2012	5,264.89	6,703.29	-1,438.40
Dell Inc	100,000	11/18/2011	8/2/2012	1,169.97	1,494.50	-324.53
Dell Inc	98,000	11/18/2011	10/9/2012	933.92	1,464.61	-530.69
Dell Inc	133,000	11/18/2011	10/9/2012	1,272.78	1,987.69	-714.91
Dell Inc	1,592,000	11/18/2011	10/9/2012	15,235.09	23,911.84	-8,676.75
Dell Inc	425,000	11/18/2011	10/9/2012	4,067.16	6,380.02	-2,312.86
Dell Inc	635,000	11/18/2011	10/9/2012	6,098.21	9,532.49	-3,434.28
Dell Inc	284,000	11/18/2011	10/9/2012	2,727.39	4,263.81	-1,536.42
Dell Inc	2,800,000	11/18/2011	10/9/2012	26,889.75	42,112.00	-15,222.25
Dell Inc	933,000	11/18/2011	10/9/2012	8,960.05	14,027.93	-5,067.88
				121,887.66	175,625.10	-53,737.44
Digital Generation Inc						
Digital Generation Inc	641,000	2/1/2011	9/18/2012	7,608.18	17,946.72	-10,338.54
Digital Generation Inc	900,000	11/21/2011	9/18/2012	10,682.30	12,016.62	-1,334.32
				18,290.48	29,963.34	-11,672.86
Diodes Inc						
Diodes Inc	1,175,000	2/1/2011	3/1/2012	29,440.85	31,170.05	-1,729.20
				29,440.85	31,170.05	-1,729.20

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
Discover Finl Svcs						
Discover Finl Svcs	353,000	7/13/2011	6/1/2012	11,535.71	9,403.78	2,131.93
Discover Finl Svcs	647,000	7/13/2011	6/1/2012	21,143.36	17,261.90	3,881.46
Discover Finl Svcs	600,000	7/13/2011	12/1/2012	24,763.06	16,007.94	8,755.12
				57,442.13	42,673.62	14,768.51
Domtar Corp						
Domtar Corp	100,000	8/25/2010	8/2/2012	6,995.63	5,647.45	1,348.18
Domtar Corp	100,000	8/25/2010	8/2/2012	6,995.63	5,821.90	1,173.73
Domtar Corp	85,000	8/26/2010	8/2/2012	5,946.29	4,976.17	970.12
Domtar Corp	115,000	8/26/2010	8/2/2012	8,169.04	6,732.47	1,436.57
Domtar Corp	100,000	9/1/2010	8/2/2012	7,103.52	5,910.78	1,192.74
Domtar Corp	50,000	10/1/2010	8/2/2012	3,551.76	3,250.94	300.82
Domtar Corp	285,000	10/1/2010	8/3/2012	20,351.45	18,530.36	1,821.09
Domtar Corp	65,000	10/1/2010	8/6/2012	4,721.81	4,226.22	495.59
Domtar Corp	35,000	10/1/2010	8/6/2012	2,542.52	2,274.16	268.36
Domtar Corp	150,000	10/1/2010	8/6/2012	10,912.21	9,746.39	1,165.82
Domtar Corp	15,000	10/1/2010	8/6/2012	1,089.72	974.64	115.08
Domtar Corp	35,000	12/2/2010	8/6/2012	2,542.69	2,807.38	-264.69
Domtar Corp	65,000	12/2/2010	8/7/2012	4,734.47	5,213.71	-479.24
Domtar Corp	50,000	12/3/2010	8/7/2012	3,641.90	4,062.77	-420.87
Domtar Corp	250,000	12/6/2010	8/7/2012	18,209.49	20,513.60	-2,304.11
Domtar Corp	85,000	5/19/2011	8/7/2012	6,191.23	8,934.78	-2,743.55
Domtar Corp	115,000	5/19/2011	8/8/2012	8,251.06	12,088.23	-3,837.17
				121,950.42	121,711.95	238.47
Dr Pepper Snapple Group Inc						
Dr Pepper Snapple Group Inc	320,000	10/1/2011	3/14/2012	12,439.93	11,950.98	488.95
Dr Pepper Snapple Group Inc	256,000	10/1/2011	3/14/2012	9,951.94	9,605.99	345.95
Dr Pepper Snapple Group Inc	183,000	10/1/2011	3/14/2012	7,114.09	6,913.85	200.24
Dr Pepper Snapple Group Inc	293,000	10/1/2011	3/14/2012	11,408.36	11,069.72	338.64
Dr Pepper Snapple Group Inc	147,000	10/1/2011	3/14/2012	5,723.65	5,685.64	38.01
Dr Pepper Snapple Group Inc	34,000	10/1/2011	3/14/2012	1,323.84	1,298.97	24.87
Dr Pepper Snapple Group Inc	59,000	10/1/2011	3/14/2012	2,280.32	2,254.10	26.22
Dr Pepper Snapple Group Inc	188,000	10/1/2011	3/14/2012	7,266.09	7,290.90	-24.81
Dr Pepper Snapple Group Inc	96,000	10/1/2011	3/14/2012	3,710.34	3,723.02	-12.68
Dr Pepper Snapple Group Inc	252,000	10/3/2011	3/14/2012	9,739.65	9,742.45	-2.80

Harris Bank Capital Gains 1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Dr Pepper Snapple Group Inc	23.000	10/6/2011	3/14/2012	888.94	884.05	4.89
Dr Pepper Snapple Group Inc	49.000	10/6/2011	3/15/2012	1,877.69	1,883.41	-5.72
				73,724.84	72,303.08	1,421.76
DXP Enterprises						
DXP Enterprises	265.000	2/1/2011	5/8/2012	12,763.43	6,163.21	6,600.22
DXP Enterprises	126.000	2/1/2011	9/18/2012	6,103.30	2,930.43	3,172.87
DXP Enterprises	143.000	2/1/2011	10/12/2012	7,057.77	3,325.81	3,731.96
				25,924.50	12,419.45	13,505.05
Enstar Group Ltd						
Enstar Group Ltd	81.000	7/1/2011	4/13/2012	7,618.27	8,522.42	-904.15
Enstar Group Ltd	60.000	7/1/2011	4/13/2012	5,607.34	6,312.90	-705.56
Enstar Group Ltd	62.000	7/1/2011	4/13/2012	5,794.25	6,566.73	-772.48
Enstar Group Ltd	118.000	7/5/2011	4/13/2012	11,027.76	12,322.57	-1,294.81
				30,047.62	33,724.62	-3,677.00
Equity Lifestyle Properties						
Equity Lifestyle Properties	128.000	4/14/2011	2/1/2012	8,824.28	7,298.01	1,526.27
Equity Lifestyle Properties	170.000	4/14/2011	5/8/2012	11,878.48	9,692.67	2,185.81
Equity Lifestyle Properties	374.000	4/14/2011	6/20/2012	25,608.58	21,323.87	4,284.71
				46,311.34	38,314.55	7,996.79
Esterline Technologies Corp						
Esterline Technologies Corp	325.000	2/1/2011	2/1/2012	19,808.70	23,769.27	-3,960.57
				19,808.70	23,769.27	-3,960.57
Ezcorp						
Ezcorp	748.000	2/1/2011	9/18/2012	18,053.39	20,682.27	-2,628.88
				18,053.39	20,682.27	-2,628.88
FHLMC #C09004 3.5% due 7/1/2042						
FHLMC #C09004 3.5% due 7...	388.840	9/1/2012	10/1/2012	388.84	406.82	-17.98
FHLMC #C09004 3.5% due 7.	1,074.280	9/1/2012	11/15/2012	1,074.28	1,123.97	-49.69
FHLMC #C09004 3.5% due 7 .	1,672.440	9/1/2012	12/17/2012	1,672.44	1,749.79	-77.35
				3,135.56	3,280.58	-145.02
FHLMC GD PL #G08193 6% 4/1/2037						

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
FHLMC GD PL #G08193 6% ...	1,613.320	7/1/2008	1/15/2012	1,613.32	1,630.46	-17.14
FHLMC GD PL #G08193 6% ..	1,959.220	7/1/2008	2/15/2012	1,959.22	1,980.04	-20.82
FHLMC GD PL #G08193 6% ...	2,332.950	7/1/2008	3/15/2012	2,332.95	2,357.74	-24.79
FHLMC GD PL #G08193 6% ...	2,687.450	7/1/2008	4/15/2012	2,687.45	2,716.00	-28.55
FHLMC GD PL #G08193 6% ..	2,608.080	7/1/2008	5/15/2012	2,608.08	2,635.79	-27.71
FHLMC GD PL #G08193 6% .	2,796.080	7/1/2008	6/15/2012	2,796.08	2,825.79	-29.71
FHLMC GD PL #G08193 6% ...	2,873.700	7/1/2008	7/16/2012	2,873.70	2,904.23	-30.53
FHLMC GD PL #G08193 6% ..	2,960.500	7/1/2008	8/15/2012	2,960.50	2,991.96	-31.46
FHLMC GD PL #G08193 6% ...	3,463.260	7/1/2008	9/17/2012	3,463.26	3,500.06	-36.80
FHLMC GD PL #G08193 6% ...	2,263.780	7/1/2008	10/1/2012	2,263.78	2,287.83	-24.05
FHLMC GD PL #G08193 6% ..	2,646.170	7/1/2008	11/15/2012	2,646.17	2,674.29	-28.12
FHLMC GD PL #G08193 6% ..	2,655.750	7/1/2008	12/17/2012	2,655.75	2,683.97	-28.22
				30,860.26	31,188.16	-327.90

First Bancorp North Carolina

First Bancorp North Carolina	2,375.000	2/1/2011	5/8/2012	22,196.96	36,578.09	-14,381.13
				22,196.96	36,578.09	-14,381.13

First Horizon CMO 5.5% 8/25/2035

First Horizon CMO 5.5% 8/25...	699.610	7/7/2008	1/25/2012	699.61	618.50	81.11
First Horizon CMO 5.5% 8/25 .	360.090	7/7/2008	2/25/2012	360.09	318.34	41.75
First Horizon CMO 5.5% 8/25...	284.370	7/7/2008	3/25/2012	284.37	251.40	32.97
First Horizon CMO 5.5% 8/25...	598.190	7/7/2008	4/25/2012	598.19	528.84	69.35
First Horizon CMO 5.5% 8/25..	210.640	7/7/2008	5/22/2012	210.64	186.22	24.42
First Horizon CMO 5.5% 8/25..	363.100	7/7/2008	6/25/2012	363.10	321.00	42.10
First Horizon CMO 5.5% 8/25...	211.460	7/7/2008	7/1/2012	211.46	186.94	24.52
First Horizon CMO 5.5% 8/25 ..	76.420	7/7/2008	8/27/2012	76.42	67.56	8.86
First Horizon CMO 5.5% 8/25...	169.000	7/7/2008	9/25/2012	169.00	149.41	19.59
First Horizon CMO 5.5% 8/25 .	154.920	7/7/2008	10/1/2012	154.92	136.96	17.96
First Horizon CMO 5.5% 8/25 .	316.960	7/7/2008	11/1/2012	316.96	280.21	36.75
First Horizon CMO 5.5% 8/25..	712.070	7/7/2008	12/1/2012	712.07	629.51	82.56
				4,156.83	3,674.89	481.94

FNMA #889757 5% 2/1/38

FNMA #889757 5% 2/1/38	1,382.680	4/1/2009	1/25/2012	1,382.68	1,423.94	-41.26
FNMA #889757 5% 2/1/38	1,266.340	4/1/2009	2/25/2012	1,266.34	1,304.13	-37.79
FNMA #889757 5% 2/1/38	1,387.800	4/1/2009	3/25/2012	1,387.80	1,429.22	-41.42
FNMA #889757 5% 2/1/38	1,454.420	4/1/2009	4/25/2012	1,454.42	1,497.83	-43.41

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
FNMA #889757 5% 2/1/38	1,432.220	4/1/2009	5/25/2012	1,432.22	1,474.96	-42.74
FNMA #889757 5% 2/1/38	1,537.110	4/1/2009	6/25/2012	1,537.11	1,582.98	-45.87
FNMA #889757 5% 2/1/38	1,391.350	4/1/2009	7/25/2012	1,391.35	1,432.87	-41.52
FNMA #889757 5% 2/1/38	1,382.470	4/1/2009	8/27/2012	1,382.47	1,423.73	-41.26
FNMA #889757 5% 2/1/38	1,580.560	4/1/2009	9/25/2012	1,580.56	1,627.73	-47.17
FNMA #889757 5% 2/1/38	1,371.980	4/1/2009	10/1/2012	1,371.98	1,412.92	-40.94
FNMA #889757 5% 2/1/38	1,514.340	4/1/2009	11/26/2012	1,514.34	1,559.53	-45.19
FNMA #889757 5% 2/1/38	1,325.230	4/1/2009	12/26/2012	1,325.23	1,364.78	-39.55
				17,026.50	17,534.62	-508.12
FNMA 3% due 12/25/2042						
FNMA 3% due 12/25/2042	160,000.000	12/1/2012	12/10/2012	168,299.99	167,625.01	674.98
				168,299.99	167,625.01	674.98
FNMA 3.5% 7/25/2042						
FNMA 3.5% 7/25/2042	220,000.000	7/1/2012	7/2/2012	232,091.41	229,693.75	2,397.66
				232,091.41	229,693.75	2,397.66
FNMA 3.5% 10/25/2042						
FNMA 3.5% 10/25/2042	220,000.000	10/1/2012	10/5/2012	235,305.47	232,718.75	2,586.72
				235,305.47	232,718.75	2,586.72
FNMA 3.5% 8/25/2042						
FNMA 3.5% 8/25/2042	220,000.000	8/1/2012	8/13/2012	233,432.03	231,481.25	1,950.78
				233,432.03	231,481.25	1,950.78
FNMA 3.5% due 11/25/2042						
FNMA 3.5% due 11/25/2042	220,000.000	11/14/2012	11/8/2012	234,660.93	234,712.50	-51.57†
				234,660.93	234,712.50	-51.57
FNMA 3.5% due 12/25/2042						
FNMA 3.5% due 12/25/2042	220,000.000	12/1/2012	12/10/2012	234,953.12	234,300.00	653.12
				234,953.12	234,300.00	653.12
FNMA 3.5% due 9/25/2042						
FNMA 3.5% due 9/25/2042	220,000.000	9/1/2012	9/7/2012	233,208.60	232,856.25	352.35
				233,208.60	232,856.25	352.35

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
FNMA PL #254800 5.5% 7/1/23						
FNMA PL #254800 5.5% 7/1/...	2,282.210	1/1/2009	1/25/2012	2,282.21	2,339.98	-57.77
FNMA PL #254800 5.5% 7/1/..	2,548.570	1/1/2009	2/25/2012	2,548.57	2,613.08	-64.51
FNMA PL #254800 5.5% 7/1/.	2,133.260	1/1/2009	3/25/2012	2,133.26	2,187.26	-54.00
FNMA PL #254800 5.5% 7/1/..	1,663.750	1/1/2009	4/25/2012	1,663.75	1,705.86	-42.11
FNMA PL #254800 5.5% 7/1/..	1,861.510	1/1/2009	5/25/2012	1,861.51	1,908.63	-47.12
FNMA PL #254800 5.5% 7/1/..	1,882.820	1/1/2009	6/25/2012	1,882.82	1,930.48	-47.66
FNMA PL #254800 5.5% 7/1/.	2,043.120	1/1/2009	7/25/2012	2,043.12	2,094.84	-51.72
FNMA PL #254800 5.5% 7/1/.	1,938.470	1/1/2009	8/27/2012	1,938.47	1,987.54	-49.07
FNMA PL #254800 5.5% 7/1/...	2,141.820	1/1/2009	9/25/2012	2,141.82	2,196.03	-54.21
FNMA PL #254800 5.5% 7/1/...	2,371.730	1/1/2009	10/1/2012	2,371.73	2,431.76	-60.03
FNMA PL #254800 5.5% 7/1/.	2,095.540	1/1/2009	11/26/2012	2,095.54	2,148.58	-53.04
FNMA PL #254800 5.5% 7/1/...	2,145.720	1/1/2009	12/26/2012	2,145.72	2,200.03	-54.31
				25,108.52	25,744.07	-635.55

FNMA PL #357909 5.5% 8/01/2035						
FNMA PL #357909 5.5% 8/0...	3,716.920	7/1/2008	1/25/2012	3,716.92	3,668.14	48.78
FNMA PL #357909 5.5% 8/0...	2,535.400	7/1/2008	2/25/2012	2,535.40	2,502.12	33.28
FNMA PL #357909 5.5% 8/0...	2,014.380	7/1/2008	3/25/2012	2,014.38	1,987.94	26.44
FNMA PL #357909 5.5% 8/0.	3,019.910	7/1/2008	4/25/2012	3,019.91	2,980.27	39.64
FNMA PL #357909 5.5% 8/0...	5,372.980	7/1/2008	5/25/2012	5,372.98	5,302.46	70.52
FNMA PL #357909 5.5% 8/0...	3,301.710	7/1/2008	6/25/2012	3,301.71	3,258.38	43.33
FNMA PL #357909 5.5% 8/0...	2,981.430	7/1/2008	7/25/2012	2,981.43	2,942.30	39.13
FNMA PL #357909 5.5% 8/0..	3,185.490	7/1/2008	8/27/2012	3,185.49	3,143.68	41.81
FNMA PL #357909 5.5% 8/0...	3,217.350	7/1/2008	9/25/2012	3,217.35	3,175.12	42.23
FNMA PL #357909 5.5% 8/0 .	1,130.690	7/1/2008	10/1/2012	1,130.69	1,115.85	14.84
FNMA PL #357909 5.5% 8/0...	3,322.240	7/1/2008	11/26/2012	3,322.24	3,278.64	43.60
FNMA PL #357909 5.5% 8/0..	2,833.180	7/1/2008	12/26/2012	2,833.18	2,795.99	37.19
				36,631.68	36,150.89	480.79

FNMA PL #555880 5.5% 11/01/2033						
FNMA PL #555880 5.5% 11/0	3,364.100	7/1/2008	1/25/2012	3,364.10	3,327.31	36.79
FNMA PL #555880 5.5% 11/0. .	2,702.470	7/1/2008	2/25/2012	2,702.47	2,672.91	29.56
FNMA PL #555880 5.5% 11/0 .	2,801.920	7/1/2008	3/25/2012	2,801.92	2,771.27	30.65
FNMA PL #555880 5.5% 11/0..	2,877.580	7/1/2008	4/25/2012	2,877.58	2,846.11	31.47
FNMA PL #555880 5.5% 11/0...	2,810.320	7/1/2008	5/25/2012	2,810.32	2,779.58	30.74
FNMA PL #555880 5.5% 11/0...	2,884.510	7/1/2008	6/25/2012	2,884.51	2,852.96	31.55
FNMA PL #555880 5.5% 11/0...	2,642.160	7/1/2008	7/25/2012	2,642.16	2,613.26	28.90

1/17/2013

1/17/2013

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L...
FNMA PL #804292 5% 11/01...	3,713.890	7/1/2008	1/25/2012	3,713.89	3,572.30	141.59
FNMA PL #804292 5% 11/01...	6,181.790	7/1/2008	2/25/2012	6,181.79	5,946.11	235.68
FNMA PL #804292 5% 11/01...	7,620.490	7/1/2008	3/25/2012	7,620.49	7,329.96	290.53
FNMA PL #804292 5% 11/01...	1,016.000	7/1/2008	4/25/2012	1,016.00	977.26	38.74
FNMA PL #804292 5% 11/01...	2,733.310	7/1/2008	5/25/2012	2,733.31	2,629.10	104.21
FNMA PL #804292 5% 11/01...	1,815.070	7/1/2008	6/25/2012	1,815.07	1,745.87	69.20
FNMA PL #804292 5% 11/01...	4,476.720	7/1/2008	7/25/2012	4,476.72	4,306.05	170.67
FNMA PL #804292 5% 11/01...	2,647.640	7/1/2008	8/27/2012	2,647.64	2,546.70	100.94
FNMA PL #804292 5% 11/01...	72.710	7/1/2008	9/25/2012	72.71	69.94	2.77
FNMA PL #804292 5% 11/01...	1,907.960	7/1/2008	10/1/2012	1,907.96	1,835.22	72.74
FNMA PL #804292 5% 11/01...	1,412.260	7/1/2008	11/26/2012	1,412.26	1,358.42	53.84
FNMA PL #804292 5% 11/01...	1,764.730	7/1/2008	12/26/2012	1,764.73	1,697.45	67.28
				35,362.57	34,014.38	1,348.19

FNMA PL #838736 4.5% 9/1/35

FNMA PL #838736 4.5% 9/1/...	1,583.920	4/1/2009	1/25/2012	1,583.92	1,617.33	-33.41
FNMA PL #838736 4.5% 9/1/...	1,637.100	4/1/2009	2/25/2012	1,637.10	1,671.63	-34.53
FNMA PL #838736 4.5% 9/1/...	424.260	4/1/2009	3/25/2012	424.26	433.21	-8.95
FNMA PL #838736 4.5% 9/1/...	709.730	4/1/2009	4/25/2012	709.73	724.70	-14.97
FNMA PL #838736 4.5% 9/1/...	2,302.740	4/1/2009	5/25/2012	2,302.74	2,351.31	-48.57
FNMA PL #838736 4.5% 9/1/...	1,395.940	4/1/2009	6/25/2012	1,395.94	1,425.39	-29.45
FNMA PL #838736 4.5% 9/1/...	1,241.850	4/1/2009	7/25/2012	1,241.85	1,268.05	-26.20
FNMA PL #838736 4.5% 9/1/...	577.440	4/1/2009	8/27/2012	577.44	589.62	-12.18
FNMA PL #838736 4.5% 9/1/...	1,753.420	4/1/2009	9/25/2012	1,753.42	1,790.41	-36.99
FNMA PL #838736 4.5% 9/1/...	991.120	4/1/2009	10/1/2012	991.12	1,012.03	-20.91
FNMA PL #838736 4.5% 9/1/...	3,977.940	4/1/2009	11/26/2012	3,977.94	4,061.85	-83.91
FNMA PL #838736 4.5% 9/1/...	52.550	4/1/2009	12/26/2012	52.55	53.66	-1.11
				16,648.01	16,999.19	-351.18

FNMA PL #934262 6% 6/1/38

FNMA PL #934262 6% 6/1/38	4,552.020	10/1/2008	1/25/2012	4,552.02	4,632.39	-80.37
FNMA PL #934262 6% 6/1/38	193.410	10/1/2008	2/25/2012	193.41	196.82	-3.41
FNMA PL #934262 6% 6/1/38	184.130	10/1/2008	3/25/2012	184.13	187.38	-3.25
FNMA PL #934262 6% 6/1/38	180.290	10/1/2008	4/25/2012	180.29	183.47	-3.18
FNMA PL #934262 6% 6/1/38	4,583.690	10/1/2008	5/25/2012	4,583.69	4,664.62	-80.93
FNMA PL #934262 6% 6/1/38	6,768.860	10/1/2008	6/25/2012	6,768.86	6,888.37	-119.51
FNMA PL #934262 6% 6/1/38	2,351.660	10/1/2008	7/25/2012	2,351.66	2,393.18	-41.52
FNMA PL #934262 6% 6/1/38	180.810	10/1/2008	8/27/2012	180.81	184.00	-3.19

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
FNMA PL #934262 6% 6/1/38	6,790.430	10/1/2008	9/25/2012	6,790.43	6,910.32	-119.89
FNMA PL #934262 6% 6/1/38	159.450	10/1/2008	10/25/2012	159.45	162.27	-2.82
FNMA PL #934262 6% 6/1/38	4,927.800	10/1/2008	11/26/2012	4,927.80	5,014.81	-87.01
FNMA PL #934262 6% 6/1/38	157.150	10/1/2008	12/26/2012	157.15	159.92	-2.77
				31,029.70	31,577.55	-547.85
FNMA PL #AB2172 4% 2/1/41						
FNMA PL #AB2172 4% 2/1/41	1,379.620	6/2/2011	1/25/2012	1,379.62	1,394.71	-15.09
FNMA PL #AB2172 4% 2/1/41	257.800	6/2/2011	2/25/2012	257.80	260.62	-2.82
FNMA PL #AB2172 4% 2/1/41	1,352.790	6/2/2011	3/25/2012	1,352.79	1,367.59	-14.80
FNMA PL #AB2172 4% 2/1/41	265.430	6/2/2011	4/25/2012	265.43	268.33	-2.90
FNMA PL #AB2172 4% 2/1/41	986.800	6/2/2011	5/25/2012	986.80	997.59	-10.79
FNMA PL #AB2172 4% 2/1/41	241.610	6/2/2011	6/25/2012	241.61	244.25	-2.64
FNMA PL #AB2172 4% 2/1/41	991.790	6/2/2011	7/25/2012	991.79	1,002.64	-10.85
FNMA PL #AB2172 4% 2/1/41	959.870	6/2/2011	8/27/2012	959.87	970.37	-10.50
FNMA PL #AB2172 4% 2/1/41	3,360.300	6/2/2011	9/25/2012	3,360.30	3,397.05	-36.75
FNMA PL #AB2172 4% 2/1/41	229.500	6/2/2011	10/25/2012	229.50	232.01	-2.51
FNMA PL #AB2172 4% 2/1/41	244.150	6/2/2011	11/26/2012	244.15	246.82	-2.67
FNMA PL #AB2172 4% 2/1/41	3,804.000	6/2/2011	12/26/2012	3,804.00	3,845.61	-41.61
				14,073.66	14,227.59	-153.93
FNMA PL #AE2325 4.5 % 8/1/40						
FNMA PL #AE2325 4.5 % 8/...	53.960	9/1/2010	1/25/2012	53.96	56.43	-2.47
FNMA PL #AE2325 4.5 % 8/...	1,048.860	9/1/2010	2/25/2012	1,048.86	1,096.88	-48.02
FNMA PL #AE2325 4.5 % 8/...	1,302.700	9/1/2010	3/25/2012	1,302.70	1,362.34	-59.64
FNMA PL #AE2325 4.5 % 8/...	59.210	9/1/2010	4/25/2012	59.21	61.92	-2.71
FNMA PL #AE2325 4.5 % 8/...	366.340	9/1/2010	5/25/2012	366.34	383.11	-16.77
FNMA PL #AE2325 4.5 % 8/...	51.480	9/1/2010	6/25/2012	51.48	53.84	-2.36
FNMA PL #AE2325 4.5 % 8/...	44.130	9/1/2010	7/25/2012	44.13	46.15	-2.02
FNMA PL #AE2325 4.5 % 8/...	433.490	9/1/2010	8/27/2012	433.49	453.34	-19.85
FNMA PL #AE2325 4.5 % 8/...	982.280	9/1/2010	9/25/2012	982.28	1,027.25	-44.97
FNMA PL #AE2325 4.5 % 8/...	1,051.620	9/1/2010	10/25/2012	1,051.62	1,099.76	-48.14
FNMA PL #AE2325 4.5 % 8/...	39.890	9/1/2010	11/26/2012	39.89	41.72	-1.83
FNMA PL #AE2325 4.5 % 8/...	1,000.440	9/1/2010	12/26/2012	1,000.44	1,046.24	-45.80
				6,434.40	6,728.98	-294.58
FNMA PL #AE7282						
FNMA PL #AE7282	105.230	11/3/2010	1/25/2012	105.23	109.16	-3.93

Harris Bank Capital Gains1 - Last year
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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
FNMA PL #AE7282	10,675.770	11/3/2010	2/25/2012	10,675.77	11,074.44	-398.67
FNMA PL #AE7282	90.680	11/3/2010	3/25/2012	90.68	94.07	-3.39
FNMA PL #AE7282	94.480	11/3/2010	4/25/2012	94.48	98.01	-3.53
FNMA PL #AE7282	103.370	11/3/2010	5/25/2012	103.37	107.23	-3.86
FNMA PL #AE7282	92.250	11/3/2010	6/25/2012	92.25	95.69	-3.44
FNMA PL #AE7282	2,716.600	11/3/2010	7/25/2012	2,716.60	2,818.05	-101.45
FNMA PL #AE7282	86.540	11/3/2010	8/27/2012	86.54	89.77	-3.23
FNMA PL #AE7282	90.780	11/3/2010	9/25/2012	90.78	94.17	-3.39
FNMA PL #AE7282	106.250	11/3/2010	10/25/2012	106.25	110.22	-3.97
FNMA PL #AE7282	89.670	11/3/2010	11/26/2012	89.67	93.02	-3.35
FNMA PL #AE7282	91.320	11/3/2010	12/26/2012	91.32	94.73	-3.41
				14,342.94	14,878.56	-535.62

FNMA PL #AE8325 3.5% 11/1/25

FNMA PL #AE8325 3.5% 11/..	1,752.160	11/5/2010	1/25/2012	1,752.16	1,821.42	-69.26
FNMA PL #AE8325 3.5% 11/.	1,602.850	11/5/2010	2/25/2012	1,602.85	1,666.21	-63.36
FNMA PL #AE8325 3.5% 11/ .	1,284.050	11/5/2010	3/25/2012	1,284.05	1,334.81	-50.76
FNMA PL #AE8325 3.5% 11/ .	1,975.860	11/5/2010	4/25/2012	1,975.86	2,053.97	-78.11
FNMA PL #AE8325 3.5% 11/...	920.190	11/5/2010	5/25/2012	920.19	956.57	-36.38
FNMA PL #AE8325 3.5% 11/	913.620	11/5/2010	6/25/2012	913.62	949.74	-36.12
FNMA PL #AE8325 3.5% 11/...	756.090	11/5/2010	7/25/2012	756.09	785.98	-29.89
FNMA PL #AE8325 3.5% 11/...	2,436.910	11/5/2010	8/27/2012	2,436.91	2,533.24	-96.33
FNMA PL #AE8325 3.5% 11/...	3,093.430	11/5/2010	9/25/2012	3,093.43	3,215.72	-122.29
FNMA PL #AE8325 3.5% 11/...	1,679.170	11/5/2010	10/25/2012	1,679.17	1,745.55	-66.38
FNMA PL #AE8325 3.5% 11/...	1,596.640	11/5/2010	11/26/2012	1,596.64	1,659.76	-63.12
FNMA PL #AE8325 3.5% 11/ ..	1,778.740	11/5/2010	12/26/2012	1,778.74	1,849.06	-70.32
				19,789.71	20,572.03	-782.32

FNMA PL #AE9997 4% 12/1/40

FNMA PL #AE9997 4% 12/1/	521.210	12/3/2010	1/25/2012	521.21	527.16	-5.95
FNMA PL #AE9997 4% 12/1/...	576.700	12/3/2010	2/25/2012	576.70	583.28	-6.58
FNMA PL #AE9997 4% 12/1/..	107.930	12/3/2010	3/25/2012	107.93	109.16	-1.23
FNMA PL #AE9997 4% 12/1/ .	524.990	12/3/2010	4/25/2012	524.99	530.98	-5.99
FNMA PL #AE9997 4% 12/1/	629.330	12/3/2010	5/25/2012	629.33	636.51	-7.18
FNMA PL #AE9997 4% 12/1/..	112.190	12/3/2010	6/25/2012	112.19	113.47	-1.28
FNMA PL #AE9997 4% 12/1/...	479.000	12/3/2010	7/25/2012	479.00	484.46	-5.46
FNMA PL #AE9997 4% 12/1/...	507.840	12/3/2010	8/27/2012	507.84	513.63	-5.79
FNMA PL #AE9997 4% 12/1/...	550.940	12/3/2010	9/25/2012	550.94	557.22	-6.28

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
FNMA PL #AE9997 4% 12/1/...	1,635.280	12/3/2010	10/25/2012	1,635.28	1,653.93	-18.65
FNMA PL #AE9997 4% 12/1/...	1,065.460	12/3/2010	11/26/2012	1,065.46	1,077.61	-12.15
FNMA PL #AE9997 4% 12/1/...	1,265.850	12/3/2010	12/26/2012	1,265.85	1,280.29	-14.44
				7,976.72	8,067.70	-90.98
FNMA PL #ma0908 4% 11/1/31						
FNMA PL #ma0908 4% 11/1/...	624.470	11/7/2011	1/25/2012	624.47	655.89	-31.42
FNMA PL #ma0908 4% 11/1/...	1,043.020	11/7/2011	2/25/2012	1,043.02	1,095.50	-52.48
FNMA PL #ma0908 4% 11/1/...	1,060.540	11/7/2011	3/25/2012	1,060.54	1,113.90	-53.36
FNMA PL #ma0908 4% 11/1/...	1,420.930	11/7/2011	4/25/2012	1,420.93	1,492.42	-71.49
FNMA PL #ma0908 4% 11/1/...	1,385.670	11/7/2011	5/25/2012	1,385.67	1,455.39	-69.72
FNMA PL #ma0908 4% 11/1/...	1,284.590	11/7/2011	6/25/2012	1,284.59	1,349.22	-64.63
FNMA PL #ma0908 4% 11/1/...	1,885.580	11/7/2011	7/25/2012	1,885.58	1,980.45	-94.87
FNMA PL #ma0908 4% 11/1/...	1,946.720	11/7/2011	8/27/2012	1,946.72	2,044.66	-97.94
FNMA PL #ma0908 4% 11/1/...	2,547.260	11/7/2011	9/25/2012	2,547.26	2,675.42	-128.16
FNMA PL #ma0908 4% 11/1/...	2,174.910	11/7/2011	10/25/2012	2,174.91	2,284.34	-109.43
FNMA PL #ma0908 4% 11/1/...	2,259.430	11/7/2011	11/26/2012	2,259.43	2,373.11	-113.68
FNMA PL #ma0908 4% 11/1/...	2,449.520	11/7/2011	12/26/2012	2,449.52	2,572.76	-123.24
				20,082.64	21,093.06	-1,010.42
FNMA PL TBA 3.5% 5/15/42						
FNMA PL TBA 3.5% 5/15/42	145,000.000	5/1/2012	5/9/2012	151,145.51	150,278.91	866.60
				151,145.51	150,278.91	866.60
FNMA PL TBA 3.5% 6/15/42						
FNMA PL TBA 3.5% 6/15/42	145,000.000	6/1/2012	6/1/2012	151,768.55	150,754.69	1,013.86
FNMA PL TBA 3.5% 6/15/42	75,000.000	6/1/2012	6/1/2012	78,500.98	78,210.94	290.04
				230,269.53	228,965.63	1,303.90
FNMA PL TBA 4% 1/15/41						
FNMA PL TBA 4% 1/15/41	75,000.000	1/1/2012	1/5/2012	78,761.72	78,246.09	515.63
				78,761.72	78,246.09	515.63
FNMA PL #889579						
FNMA PL #889579	1,999.120	9/1/2008	1/25/2012	1,999.12	1,995.37	3.75
FNMA PL #889579	1,956.600	9/1/2008	2/25/2012	1,956.60	1,952.93	3.67
FNMA PL #889579	2,283.550	9/1/2008	3/25/2012	2,283.55	2,279.27	4.28
FNMA PL #889579	2,415.610	9/1/2008	4/25/2012	2,415.61	2,411.08	4.53

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
FNMA PL#889579	2,639,060	9/1/2008	5/25/2012	2,639.06	2,634.11	4.95
FNMA PL#889579	3,079,340	9/1/2008	6/25/2012	3,079.34	3,073.57	5.77
FNMA PL#889579	2,924,730	9/1/2008	7/25/2012	2,924.73	2,919.25	5.48
FNMA PL#889579	3,006,260	9/1/2008	8/27/2012	3,006.26	3,000.62	5.64
FNMA PL#889579	2,807,010	9/1/2008	9/25/2012	2,807.01	2,801.75	5.26
FNMA PL#889579	2,357,450	9/1/2008	10/1/2012	2,357.45	2,353.03	4.42
FNMA PL#889579	2,813,600	9/1/2008	11/26/2012	2,813.60	2,808.32	5.28
FNMA PL#889579	2,597,110	9/1/2008	12/26/2012	2,597.11	2,592.24	4.87
				30,879.44	30,821.54	57.90

Ford Crdt Auto ABS 2.42% 11/15/14

Ford Crdt Auto ABS 2.42% 1	3,317,480	11/18/2009	11/15/2012	3,317.48	3,317.40	0.08
Ford Crdt Auto ABS 2.42% 1	9,071,960	11/18/2009	12/15/2012	9,071.96	9,071.75	0.21
				12,389.44	12,389.15	0.29

Freeport-McMoran Copper & Gold

Freeport-McMoran Copper & ..	200,000	8/1/2009	5/1/2012	7,687.33	5,562.50	2,124.83
Freeport-McMoran Copper & ...	1,200,000	8/26/2009	5/1/2012	46,123.97	38,049.18	8,074.79
Freeport-McMoran Copper & ..	800,000	9/23/2009	5/1/2012	30,749.31	28,955.12	1,794.19
Freeport-McMoran Copper & ..	442,000	3/11/2010	5/1/2012	16,988.99	17,531.65	-542.66
Freeport-McMoran Copper & ...	58,000	3/11/2010	5/1/2012	2,232.53	2,300.53	-68.00
Freeport-McMoran Copper & ..	400,000	3/12/2010	5/1/2012	15,396.77	16,183.82	-787.05
Freeport-McMoran Copper & ..	100,000	3/12/2010	5/1/2012	3,849.19	4,035.48	-186.29
Freeport-McMoran Copper & ..	400,000	1/6/2011	5/1/2012	15,396.77	23,534.52	-8,137.75
Freeport-McMoran Copper & ..	311,000	10/1/2011	5/1/2012	11,970.99	9,875.56	2,095.43
Freeport-McMoran Copper & ...	589,000	10/1/2011	5/2/2012	22,323.53	18,703.22	3,620.31
				172,719.38	164,731.58	7,987.80

Fresh Del Monte Produce Inc

Fresh Del Monte Produce Inc	707,000	2/23/2011	2/1/2012	17,468.85	19,269.85	-1,801.00
Fresh Del Monte Produce Inc	700,000	2/23/2011	2/1/2012	17,244.23	19,079.06	-1,834.83
				34,713.08	38,348.91	-3,635.83

Gamestop Corp A

Gamestop Corp A	140,000	12/13/2011	5/1/2012	3,153.78	3,431.55	-277.77
Gamestop Corp A	860,000	12/13/2011	5/1/2012	19,509.78	21,079.55	-1,569.77
Gamestop Corp A	700,000	12/13/2011	5/1/2012	15,880.05	17,178.49	-1,298.44
				38,543.61	41,689.59	-3,145.98

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Gilead Sciences Inc						
Gilead Sciences Inc	563.000	10/20/2011	10/9/2012	38,781.21	23,095.16	15,686.05
Gilead Sciences Inc	99.000	10/20/2011	10/9/2012	6,819.43	4,027.37	2,792.06
Gilead Sciences Inc	105.000	10/20/2011	10/9/2012	7,249.78	4,271.45	2,978.33
Gilead Sciences Inc	28.000	10/21/2011	10/9/2012	1,933.27	1,157.57	775.70
Gilead Sciences Inc	50.000	10/21/2011	10/9/2012	3,465.80	2,067.09	1,398.71
Gilead Sciences Inc	150.000	10/21/2011	10/9/2012	10,360.07	6,201.27	4,158.80
Gilead Sciences Inc	57.000	10/21/2011	10/9/2012	3,938.87	2,356.48	1,582.39
Gilead Sciences Inc	57.000	10/21/2011	10/9/2012	3,934.05	2,356.48	1,577.57
Gilead Sciences Inc	100.000	10/21/2011	10/10/2012	6,830.10	4,134.18	2,695.92
Gilead Sciences Inc	50.000	10/21/2011	10/11/2012	3,400.92	2,067.09	1,333.83
Gilead Sciences Inc	33.000	10/21/2011	10/11/2012	2,254.75	1,364.28	890.47
Gilead Sciences Inc	67.000	10/21/2011	10/11/2012	4,577.84	2,769.26	1,808.58
Gilead Sciences Inc	41.000	10/21/2011	10/11/2012	2,798.38	1,694.62	1,103.76
				96,344.47	57,562.30	38,782.17

GNMA II #004978 4.5% 3/20/41

GNMA II #004978 4.5% 3/20/..	2,376.890	4/6/2011	1/20/2012	2,376.89	2,437.43	-60.54
GNMA II #004978 4.5% 3/20/...	2,349.330	4/6/2011	2/20/2012	2,349.33	2,409.16	-59.83
GNMA II #004978 4.5% 3/20/...	2,917.340	4/6/2011	3/20/2012	2,917.34	2,991.64	-74.30
GNMA II #004978 4.5% 3/20/...	2,822.890	4/6/2011	4/20/2012	2,822.89	2,894.79	-71.90
GNMA II #004978 4.5% 3/20/...	2,617.330	4/6/2011	5/20/2012	2,617.33	2,683.99	-66.66
GNMA II #004978 4.5% 3/20/...	2,340.320	4/6/2011	6/20/2012	2,340.32	2,399.93	-59.61
GNMA II #004978 4.5% 3/20/...	2,100.800	4/6/2011	7/20/2012	2,100.80	2,154.30	-53.50
GNMA II #004978 4.5% 3/20/..	2,135.790	4/6/2011	8/20/2012	2,135.79	2,190.19	-54.40
GNMA II #004978 4.5% 3/20/...	2,413.260	4/6/2011	9/20/2012	2,413.26	2,474.72	-61.46
GNMA II #004978 4.5% 3/20/...	2,461.660	4/6/2011	10/22/2012	2,461.66	2,524.36	-62.70
GNMA II #004978 4.5% 3/20/..	2,846.430	4/6/2011	11/20/2012	2,846.43	2,918.93	-72.50
GNMA II #004978 4.5% 3/20/...	2,825.020	4/6/2011	12/20/2012	2,825.02	2,896.97	-71.95
				30,207.06	30,976.41	-769.35

GNMA PL 723339

GNMA PL 723339	1,664.280	7/1/2010	1/15/2012	1,664.28	1,775.58	-111.30
GNMA PL 723339	1,328.150	7/1/2010	2/15/2012	1,328.15	1,416.97	-88.82
GNMA PL 723339	1,816.990	7/1/2010	3/15/2012	1,816.99	1,938.50	-121.51
GNMA PL 723339	1,678.850	7/1/2010	4/15/2012	1,678.85	1,791.12	-112.27
GNMA PL 723339	2,269.590	7/1/2010	5/15/2012	2,269.59	2,421.37	-151.78

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
GNMA PL 723339	1,962.470	7/1/2010	6/15/2012	1,962.47	2,093.71	-131.24
GNMA PL 723339	1,167.470	7/1/2010	7/16/2012	1,167.47	1,245.54	-78.07
GNMA PL 723339	1,946.310	7/1/2010	8/15/2012	1,946.31	2,076.47	-130.16
GNMA PL 723339	1,918.330	7/1/2010	9/17/2012	1,918.33	2,046.62	-128.29
GNMA PL 723339	1,610.040	7/1/2010	10/1/2012	1,610.04	1,717.71	-107.67
GNMA PL 723339	1,711.410	7/1/2010	11/15/2012	1,711.41	1,825.86	-114.45
GNMA PL 723339	2,067.490	7/1/2010	12/17/2012	2,067.49	2,205.75	-138.26
				21,141.38	22,555.20	-1,413.82

GNMA Ser 78 CMO 4.42% 1/16/37

GNMA Ser 78 CMO 4.42% 1/...	11,746.080	10/17/2008	1/16/2012	11,746.08	11,307.44	438.64
GNMA Ser 78 CMO 4.42% 1/...	6,201.510	10/17/2008	2/16/2012	6,201.51	5,969.92	231.59
GNMA Ser 78 CMO 4.42% 1/...	404.560	10/17/2008	3/16/2012	404.56	389.45	15.11
GNMA Ser 78 CMO 4.42% 1/...	23,649.320	10/17/2008	4/16/2012	23,649.32	22,766.17	883.15
GNMA Ser 78 CMO 4.42% 1/...	23,482.380	10/17/2008	5/15/2012	23,482.38	22,605.46	876.92
GNMA Ser 78 CMO 4.42% 1/...	18,482.860	10/17/2008	6/16/2012	18,482.86	17,792.64	690.22
GNMA Ser 78 CMO 4.42% 1/...	337.000	10/17/2008	7/16/2012	337.00	324.42	12.58
GNMA Ser 78 CMO 4.42% 1/...	26,515.910	10/17/2008	8/16/2012	26,515.91	25,525.71	990.20
GNMA Ser 78 CMO 4.42% 1/...	313.130	10/17/2008	9/17/2012	313.13	301.44	11.69
GNMA Ser 78 CMO 4.42% 1/...	314.620	10/17/2008	10/1/2012	314.62	302.87	11.75
GNMA Ser 78 CMO 4.42% 1/...	8,552.630	10/17/2008	11/16/2012	8,552.63	8,233.24	319.39
				120,000.00	115,518.76	4,481.24

Great Lakes Dredge & Dock Corp

Great Lakes Dredge & Dock ...	3,675.000	2/1/2011	5/8/2012	24,786.58	31,740.24	-6,953.66
				24,786.58	31,740.24	-6,953.66

Greenwich Cap CMO 5.444% 3/10/39

Greenwich Cap CMO 5.444...	75,000.000	1/23/2012	8/27/2012	84,773.44	81,714.84	3,058.60
				84,773.44	81,714.84	3,058.60

Group 1 Automotive Inc

Group 1 Automotive Inc	610.000	10/11/2011	8/15/2012	32,812.62	24,488.69	8,323.93
				32,812.62	24,488.69	8,323.93

GSR Mortgage CMO 6.5% 4/25/20

GSR Mortgage CMO 6.5% 4/...	809.500	1/11/2011	1/25/2012	809.50	830.24	-20.74
GSR Mortgage CMO 6.5% 4/...	863.670	1/11/2011	2/25/2012	863.67	885.80	-22.13

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
GSR Mortgage CMO 6.5% 4/..	793.640	1/11/2011	3/25/2012	793.64	813.98	-20.34
GSR Mortgage CMO 6.5% 4/.	840.540	1/11/2011	4/25/2012	840.54	862.08	-21.54
GSR Mortgage CMO 6.5% 4/...	848.100	1/11/2011	5/25/2012	848.10	869.83	-21.73
GSR Mortgage CMO 6.5% 4/...	3,844.960	1/11/2011	6/25/2012	3,844.96	3,943.49	-98.53
GSR Mortgage CMO 6.5% 4/..	2,171.980	1/11/2011	7/1/2012	2,171.98	2,227.64	-55.66
GSR Mortgage CMO 6.5% 4/...	809.370	1/11/2011	8/27/2012	809.37	830.11	-20.74
GSR Mortgage CMO 6.5% 4/..	1,074.470	1/11/2011	9/25/2012	1,074.47	1,102.00	-27.53
GSR Mortgage CMO 6.5% 4/...	1,814.600	1/11/2011	10/1/2012	1,814.60	1,861.10	-46.50
GSR Mortgage CMO 6.5% 4/.	706.370	1/11/2011	11/1/2012	706.37	724.47	-18.10
GSR Mortgage CMO 6.5% 4/...	883.590	1/11/2011	12/1/2012	883.59	906.23	-22.64
				15,460.79	15,856.97	-396.18

Honda Auto REC ABS 1.98% 5/23/16

Honda Auto REC ABS 1.98% .	4,708.280	2/18/2010	12/27/2012	4,708.28	4,707.08	1.20
				4,708.28	4,707.08	1.20

Hornbeck Offshore Svcs Inc

Hornbeck Offshore Svcs Inc	117.000	10/11/2011	2/1/2012	3,977.71	3,402.62	575.09
Hornbeck Offshore Svcs Inc	823.000	10/11/2011	9/18/2012	31,923.04	23,934.65	7,988.39
				35,900.75	27,337.27	8,563.48

Humana Inc.

Humana Inc.	200.000	8/25/2010	6/1/2012	15,422.65	9,666.92	5,755.73
				15,422.65	9,666.92	5,755.73

Impax Laboratories Inc

Impax Laboratories Inc	1,275.000	7/17/2012	11/16/2012	25,117.31	26,489.66	-1,372.35
Impax Laboratories Inc	205.000	8/15/2012	11/16/2012	4,038.47	4,913.85	-875.38
				29,155.78	31,403.51	-2,247.73

Innophos Holdings Inc

Innophos Holdings Inc	116.000	2/1/2011	4/13/2012	5,712.30	4,003.72	1,708.58
Innophos Holdings Inc	345.000	2/1/2011	4/13/2012	16,895.99	11,907.61	4,988.38
				22,608.29	15,911.33	6,696.96

Insight Enterprises Inc

Insight Enterprises Inc	199.000	2/1/2012	8/15/2012	3,643.60	3,654.14	-10.54
				3,643.60	3,654.14	-10.54

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Inspirety, Inc						
Inspirety, Inc	1,325,000	2/1/2011	10/12/2012	33,911.54	38,496.02	-4,584.48
				33,911.54	38,496.02	-4,584.48
Integra Lifesciences Corp Com						
Integra Lifesciences Corp Com	145,000	10/11/2011	6/25/2012	5,301.60	5,300.17	1.43
Integra Lifesciences Corp Com	104,000	10/11/2011	7/17/2012	3,946.65	3,801.50	145.15
Integra Lifesciences Corp Com	246,000	10/11/2011	10/12/2012	9,549.38	8,992.01	557.37
				18,797.63	18,093.68	703.95
Intel						
Intel	925,000	8/1/2010	10/9/2012	20,210.97	19,935.05	275.92
Intel	530,000	8/1/2010	10/9/2012	11,645.96	11,422.24	223.72
Intel	375,000	8/1/2010	10/9/2012	8,240.06	8,061.56	178.50
Intel	125,000	8/1/2010	10/9/2012	2,746.69	2,702.36	44.33
Intel	245,000	8/1/2010	10/9/2012	5,383.51	5,298.13	85.38
Intel	475,000	5/19/2011	10/9/2012	10,437.41	11,168.30	-730.89
Intel	825,000	5/19/2011	10/9/2012	18,055.29	19,397.57	-1,342.28
Intel	1,500,000	5/19/2011	12/1/2012	29,650.73	35,268.30	-5,617.57
Intel	600,000	12/13/2011	12/1/2012	11,860.29	14,334.30	-2,474.01
Intel	1,041,000	3/14/2012	12/1/2012	20,577.61	28,742.84	-8,165.23
Intel	362,000	3/14/2012	12/1/2012	7,155.71	10,016.43	-2,860.72
Intel	65,000	3/14/2012	12/1/2012	1,284.87	1,788.46	-503.59
Intel	1,132,000	3/14/2012	12/1/2012	22,376.42	31,397.49	-9,021.07
Intel	600,000	5/1/2012	12/1/2012	11,860.29	17,284.26	-5,423.97
				181,485.81	216,817.29	-35,331.48
Jabil Circuit, Inc.						
Jabil Circuit, Inc	50,000	11/18/2011	6/1/2012	967.25	1,021.08	-53.83
Jabil Circuit, Inc	1,650,000	11/18/2011	6/1/2012	31,737.70	33,695.64	-1,957.94
Jabil Circuit, Inc	54,000	11/18/2011	6/1/2012	1,038.69	1,103.22	-64.53
Jabil Circuit, Inc	478,000	11/18/2011	6/1/2012	9,194.31	9,759.42	-565.11
Jabil Circuit, Inc	268,000	11/18/2011	6/1/2012	5,154.97	5,470.37	-315.40
Jabil Circuit, Inc.	73,000	11/18/2011	6/1/2012	1,405.58	1,490.06	-84.48
Jabil Circuit, Inc.	680,000	11/18/2011	6/1/2012	13,093.11	13,914.36	-821.25
Jabil Circuit, Inc	147,000	11/18/2011	6/1/2012	2,830.42	3,000.94	-170.52
				65,422.03	69,455.09	-4,033.06

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
JDA Software Group Inc						
JDA Software Group Inc	885.000	11/21/2011	3/1/2012	22,360.26	26,205.47	-3,845.21
				22,360.26	26,205.47	-3,845.21
JP Morgan Chase 5.125% 9/15/2014						
JP Morgan Chase 5 125% 9/..	60,000.000	7/1/2008	1/13/2012	63,425.40	57,016.20	6,409.20
				63,425.40	57,016.20	6,409.20
Kapstone Paper A						
Kapstone Paper A	1,075.000	2/1/2011	9/18/2012	20,643.29	18,687.26	1,956.03
Kapstone Paper A	140.000	11/21/2011	9/18/2012	2,688.43	2,192.40	496.03
				23,331.72	20,879.66	2,452.06
Kohls Corp						
Kohls Corp	479.000	12/13/2011	3/14/2012	24,594.19	24,524.61	69.58
Kohls Corp	120.000	12/13/2011	3/14/2012	6,156.35	6,143.95	12.40
Kohls Corp	45.000	12/13/2011	3/14/2012	2,309.12	2,303.98	5.14
Kohls Corp	556.000	12/13/2011	3/14/2012	28,540.74	28,466.98	73.76
				61,600.40	61,439.52	160.88
Kroger Co						
Kroger Co	627.000	5/19/2011	8/2/2012	13,821.58	15,945.74	-2,124.16
Kroger Co	48.000	5/19/2011	8/2/2012	1,058.11	1,221.83	-163.72
Kroger Co	725.000	5/19/2011	8/2/2012	15,935.14	18,454.80	-2,519.66
				30,814.83	35,622.37	-4,807.54
Liquidity Services Inc						
Liquidity Services Inc	316.000	2/1/2011	3/1/2012	13,710.23	4,529.26	9,180.97
Liquidity Services Inc	667.000	2/1/2011	4/13/2012	33,229.19	9,560.18	23,669.01
				46,939.42	14,089.44	32,849.98
Lorillard, Inc						
Lorillard, Inc	159.000	12/17/2009	2/2/2012	17,301.22	12,600.85	4,700.37
Lorillard, Inc	178.000	12/17/2009	2/2/2012	19,397.84	14,106.61	5,291.23
Lorillard, Inc	113.000	12/17/2009	2/2/2012	12,269.02	8,955.32	3,313.70
				48,968.08	35,662.78	13,305.30

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
Louisiana Loc Gov't 1.52% 2/1/18						
Louisiana Loc Gov't 1.52% 2/1/18	7,613.010	7/16/2010	2/1/2012	7,613.01	7,611.44	1 57
Louisiana Loc Gov't 1.52% 2/1/18	5,660.270	7/16/2010	8/1/2012	5,660.27	5,659.10	1 17
				13,273.28	13,270.54	2.74
LyondellBasell Industries NV						
LyondellBasell Industries NV	203.000	2/2/2012	6/1/2012	7,988.38	8,895.47	-907 09
LyondellBasell Industries NV	1,497.000	2/2/2012	6/1/2012	58,909.37	65,478.03	-6,568 66
LyondellBasell Industries NV	500.000	2/2/2012	6/1/2012	19,675.81	21,889.75	-2,213 94
				86,573.56	96,263.25	-9,689.69
Marten Transport LTD						
Marten Transport LTD	993 000	5/8/2012	9/18/2012	17,325.07	20,727.59	-3,402 52
Marten Transport LTD	252 000	5/8/2012	9/18/2012	4,389.29	5,260.17	-870 88
				21,714.36	25,987.76	-4,273.40
Mastr Altern CMO 5% 9/25/19						
Mastr Altern CMO 5% 9/25/19	3,601.290	7/27/2010	1/25/2012	3,601.29	3,538.27	63 02
Mastr Altern CMO 5% 9/25/19	2,646.340	7/27/2010	2/25/2012	2,646.34	2,600.03	46 31
Mastr Altern CMO 5% 9/25/19	1,413.930	7/27/2010	3/25/2012	1,413.93	1,389.19	24 74
Mastr Altern CMO 5% 9/25/19	2,080.830	7/27/2010	4/25/2012	2,080.83	2,044.42	36 41
Mastr Altern CMO 5% 9/25/19	5,753.570	7/27/2010	5/25/2012	5,753.57	5,652.88	100 69
Mastr Altern CMO 5% 9/25/19	1,424.350	7/27/2010	6/25/2012	1,424.35	1,399.42	24 93
Mastr Altern CMO 5% 9/25/19	1,776.850	7/27/2010	7/1/2012	1,776.85	1,745.76	31 09
Mastr Altern CMO 5% 9/25/19	1,561.740	7/27/2010	8/27/2012	1,561.74	1,534.41	27 33
Mastr Altern CMO 5% 9/25/19	1,893.380	7/27/2010	9/25/2012	1,893.38	1,860.25	33 13
Mastr Altern CMO 5% 9/25/19	4,690.740	7/27/2010	10/1/2012	4,690.74	4,608.65	82 09
Mastr Altern CMO 5% 9/25/19	1,935.720	7/27/2010	11/1/2012	1,935.72	1,901.84	33 88
Mastr Altern CMO 5% 9/25/19	662.410	7/27/2010	12/1/2012	662.41	650.82	11 59
				29,441.15	28,925.94	515.21
Mastr Asset Sec CMO 5.5% 11/25/33						
Mastr Asset Sec CMO 5.5% 11/25/33	1,811.140	8/6/2009	1/25/2012	1,811.14	1,800.95	10 19
Mastr Asset Sec CMO 5.5% 11/25/33	2,136.440	8/6/2009	2/25/2012	2,136.44	2,124.42	12 02
Mastr Asset Sec CMO 5.5% 11/25/33	1,620.630	8/6/2009	3/25/2012	1,620.63	1,611.51	9 12
Mastr Asset Sec CMO 5.5% 11/25/33	1,614.920	8/6/2009	4/25/2012	1,614.92	1,605.84	9 08
Mastr Asset Sec CMO 5.5% 11/25/33	1,531.330	8/6/2009	5/25/2012	1,531.33	1,522.72	8 61
Mastr Asset Sec CMO 5.5% 11/25/33	898.480	8/6/2009	6/25/2012	898.48	893.43	5 05

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
Mastr Asset Sec CMO 5.5% ...	1,404,560	8/6/2009	7/1/2012	1,404.56	1,396.66	7.90
Mastr Asset Sec CMO 5.5%	951,240	8/6/2009	8/27/2012	951.24	945.89	5.35
Mastr Asset Sec CMO 5.5% ..	1,126,440	8/6/2009	9/25/2012	1,126.44	1,120.10	6.34
Mastr Asset Sec CMO 5.5% . .	1,352,130	8/6/2009	10/1/2012	1,352.13	1,344.52	7.61
Mastr Asset Sec CMO 5.5%	1,051,460	8/6/2009	11/1/2012	1,051.46	1,045.55	5.91
Mastr Asset Sec CMO 5.5% ...	697,600	8/6/2009	12/1/2012	697.60	693.68	3.92
				16,196.37	16,105.27	91.10
Maximus Inc						
Maximus Inc	90,000	2/1/2011	6/20/2012	4,048.55	3,076.65	971.90
Maximus Inc	46,000	2/1/2011	7/17/2012	2,395.23	1,572.51	822.72
Maximus Inc	147,000	2/1/2011	10/12/2012	8,489.84	5,025.20	3,464.64
				14,933.62	9,674.36	5,259.26
Medical Properties						
Medical Properties	1,744,000	2/1/2011	4/13/2012	15,321.21	19,558.79	-4,237.58
Medical Properties	356,000	2/1/2011	4/13/2012	3,125.86	3,992.50	-866.64
Medical Properties	600,000	10/11/2011	4/13/2012	5,268.30	5,575.32	-307.02
				23,715.37	29,126.61	-5,411.24
Mercedes-Benz ABS 1.67% 1/15/14						
Mercedes-Benz ABS 1.67% ...	2,719,320	10/1/2009	1/15/2012	2,719.32	2,719.25	0.07
Mercedes-Benz ABS 1.67% ...	2,680,490	10/1/2009	2/15/2012	2,680.49	2,680.42	0.07
Mercedes-Benz ABS 1.67% ...	22,489,100	10/1/2009	2/22/2012	22,592.76	22,488.54	104.22
				27,992.57	27,888.21	104.36
Metropolitan Health Networks						
Metropolitan Health Networks	3,425,000	2/1/2011	5/8/2012	26,625.35	16,092.71	10,532.64
				26,625.35	16,092.71	10,532.64
Multiband Corp						
Multiband Corp	8,913,000	6/1/2011	8/15/2012	15,375.46	26,739.00	-11,363.54
Multiband Corp	1,456,000	6/1/2011	8/16/2012	2,637.63	4,368.00	-1,730.37
				18,013.09	31,107.00	-13,093.91
Multimedia Games Inc						
Multimedia Games Inc	669,000	2/1/2011	3/1/2012	6,842.20	3,798.05	3,044.15
Multimedia Games Inc	559,000	2/1/2011	4/13/2012	6,327.51	3,173.55	3,153.96

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Multimedia Games Inc	810,000	2/1/2011	5/8/2012	10,484.24	4,598.53	5,885.71
Multimedia Games Inc	396,000	2/1/2011	7/17/2012	6,031.18	2,248.17	3,783.01
Multimedia Games Inc	489,000	2/1/2011	8/15/2012	7,866.56	2,776.15	5,090.41
				37,551.69	16,594.45	20,957.24
National Oilwell Inc						
National Oilwell Inc	189,000	10/1/2007	2/2/2012	14,447.23	14,090.83	356.40
National Oilwell Inc	211,000	10/1/2007	2/2/2012	15,880.36	15,731.03	149.33
National Oilwell Inc	25,000	3/11/2010	2/2/2012	1,881.56	1,094.20	787.36
National Oilwell Inc	133,000	3/11/2010	2/2/2012	9,914.95	5,821.13	4,093.82
National Oilwell Inc	142,000	3/11/2010	2/2/2012	10,712.92	6,215.04	4,497.88
National Oilwell Inc	250,000	3/12/2010	2/2/2012	18,860.78	11,013.73	7,847.05
National Oilwell Inc	50,000	3/12/2010	2/2/2012	3,772.16	2,195.06	1,577.10
				75,469.96	56,161.02	19,308.94
Netgear Inc						
Netgear Inc	810,000	6/20/2012	8/15/2012	29,951.50	26,413.53	3,537.97
				29,951.50	26,413.53	3,537.97
Northrop Grumman Corp						
Northrop Grumman Corp	4,000	3/20/2006	3/14/2012	247.35	246.53	0.82
Northrop Grumman Corp	714,000	3/20/2006	3/14/2012	44,015.02	44,006.29	8.73
Northrop Grumman Corp	46,000	3/20/2006	3/14/2012	2,833.32	2,835.14	-1.82
Northrop Grumman Corp	36,000	3/20/2006	3/14/2012	2,217.74	2,218.80	-1.06
Northrop Grumman Corp	200,000	4/11/2007	3/14/2012	12,320.77	13,379.35	-1,058.58
Northrop Grumman Corp	139,000	5/1/2010	3/14/2012	8,562.94	8,657.68	-94.74
Northrop Grumman Corp	598,000	5/1/2010	3/14/2012	36,901.85	37,246.69	-344.84
Northrop Grumman Corp	82,000	5/3/2010	3/14/2012	5,060.12	5,096.73	-36.61
Northrop Grumman Corp	81,000	5/4/2010	3/14/2012	4,998.41	4,969.09	29.32
				117,157.52	118,656.30	-1,498.78
Novellus Systems Inc						
Novellus Systems Inc	150,000	2/10/2011	6/1/2012	6,398.06	5,870.88	527.18
Novellus Systems Inc	500,000	2/10/2011	6/1/2012	21,261.62	19,569.60	1,692.02
Novellus Systems Inc	350,000	2/11/2011	6/1/2012	14,883.13	13,798.65	1,084.48
Novellus Systems Inc	800,000	2/11/2011	6/1/2012	33,265.33	31,816.24	1,449.09
Novellus Systems Inc	250,000	2/11/2011	6/1/2012	10,389.79	9,942.58	447.21
Novellus Systems Inc	250,000	2/11/2011	6/1/2012	10,389.79	9,905.00	484.79

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Novellus Systems Inc	200.000	2/11/2011	6/1/2012	8,319.53	7,924.00	395.53
				104,907.25	98,826.95	6,080.30
Old Dominion Freight Line Inc						
Old Dominion Freight Line Inc	240.000	10/11/2011	9/18/2012	7,175.06	5,226.37	1,948.69
Old Dominion Freight Line Inc	0.500	10/11/2011	9/28/2012	15.03	10.89	4.14
				7,190.09	5,237.26	1,952.83
Omnivision Technologies Inc						
Omnivision Technologies Inc	275.000	11/21/2011	4/13/2012	5,426.53	3,243.68	2,182.85
Omnivision Technologies Inc	1,680.000	11/21/2011	5/8/2012	27,890.56	19,815.94	8,074.62
				33,317.09	23,059.62	10,257.47
One Liberty PPTYS Inc						
One Liberty PPTYS Inc	1,525.000	2/1/2011	6/20/2012	28,462.41	24,975.69	3,486.72
				28,462.41	24,975.69	3,486.72
Oracle Corporation						
Oracle Corporation	1,279.000	6/8/2005	3/14/2012	38,351.65	16,272.72	22,078.93
Oracle Corporation	484.000	6/8/2005	3/14/2012	14,552.94	6,157.93	8,395.01
Oracle Corporation	478.000	6/8/2005	3/14/2012	14,368.18	6,081.59	8,286.59
Oracle Corporation	559.000	6/8/2005	3/14/2012	16,817.82	7,112.16	9,705.66
Oracle Corporation	400.000	4/11/2007	3/14/2012	12,034.22	7,468.00	4,566.22
				96,124.81	43,092.40	53,032.41
Par Pharmaceutical COS Inc						
Par Pharmaceutical COS Inc	925.000	2/1/2011	7/17/2012	46,330.92	33,716.25	12,614.67
				46,330.92	33,716.25	12,614.67
Park Electrochemical Corp						
Park Electrochemical Corp	910.000	2/1/2011	6/20/2012	22,566.31	28,787.13	-6,220.82
				22,566.31	28,787.13	-6,220.82
Phillips 66						
Phillips 66	300.000	10/1/2010	6/1/2012	9,149.37	8,188.71	960.66
Phillips 66	500.000	11/1/2010	6/1/2012	15,248.96	14,375.26	873.70
Phillips 66	175.000	12/2/2010	6/1/2012	5,338.90	5,334.03	4.87
Phillips 66	400.000	12/2/2010	6/1/2012	12,203.21	12,200.26	2.95

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
Phillips 66	200.000	12/2/2010	6/1/2012	6,101.60	6,048.32	53.28
Phillips 66	25.000	12/3/2010	6/1/2012	762.70	764.34	-1.64
Phillips 66	25.000	12/3/2010	6/1/2012	764.55	764.34	0.21
Phillips 66	25.000	12/3/2010	6/1/2012	764.55	766.89	-2.34
Phillips 66	100.000	7/13/2011	6/1/2012	3,058.18	3,565.94	-507.76
				53,392.02	52,008.09	1,383.93

Pier 1 Imports Inc

Pier 1 Imports Inc	96.000	5/1/2012	10/9/2012	1,838.71	1,671.84	166.87
Pier 1 Imports Inc	210.000	5/1/2012	10/9/2012	4,004.69	3,657.15	347.54
Pier 1 Imports Inc	539.000	5/1/2012	10/9/2012	10,266.79	9,386.69	880.10
Pier 1 Imports Inc	450.000	5/1/2012	10/10/2012	8,528.88	7,836.75	692.13
Pier 1 Imports Inc	350.000	5/1/2012	10/10/2012	6,628.85	6,095.25	533.60
Pier 1 Imports Inc	83.000	5/1/2012	10/10/2012	1,574.81	1,445.45	129.36
Pier 1 Imports Inc	195.000	5/1/2012	10/10/2012	3,699.86	3,433.96	265.90
Pier 1 Imports Inc	87.000	5/1/2012	10/10/2012	1,650.71	1,532.08	118.63
Pier 1 Imports Inc	353.000	5/1/2012	10/10/2012	6,697.70	6,129.24	568.46
Pier 1 Imports Inc	82.000	5/1/2012	10/10/2012	1,555.84	1,423.82	132.02
Pier 1 Imports Inc	155.000	5/1/2012	10/11/2012	2,947.70	2,691.38	256.32
				49,394.54	45,303.61	4,090.93

Polyone Corp

Polyone Corp	1,550.000	2/1/2011	11/16/2012	28,612.97	21,465.02	7,147.95
				28,612.97	21,465.02	7,147.95

Prosperity Bancshares Inc

Prosperity Bancshares Inc	608.000	2/1/2011	2/1/2012	24,947.22	25,357.25	-410.03
				24,947.22	25,357.25	-410.03

Quest Software Inc

Quest Software Inc	1,318.000	2/1/2012	4/13/2012	30,787.78	26,903.81	3,883.97
				30,787.78	26,903.81	3,883.97

Questor Pharmaceuticals Inc

Questor Pharmaceuticals Inc	872.000	2/1/2011	4/13/2012	34,841.98	13,498.04	21,343.94
				34,841.98	13,498.04	21,343.94

Reinsurance Group of America Inc

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
Reinsurance Group of Ameri.	50 000	5/19/2011	12/1/2012	2,553.69	3,148.27	-594.58
Reinsurance Group of Ameri .	800.000	5/19/2011	12/1/2012	40,880.52	50,372.32	-9,491.80
Reinsurance Group of Ameri ..	1.000	5/19/2011	12/1/2012	51.12	62.97	-11.85
Reinsurance Group of Ameri...	731.000	5/19/2011	12/1/2012	37,369.56	46,037.07	-8,667.51
Reinsurance Group of Ameri...	118 000	5/19/2011	12/1/2012	6,032.30	7,402.73	-1,370.43
				86,887.19	107,023.36	-20,136.17

Residential Asset Sec Ser 2003 CMO 5% 5/25/18

Residential Asset Sec Ser 20 ..	403.610	11/5/2009	1/25/2012	403.61	414.46	-10.85
Residential Asset Sec Ser 20...	394.020	11/5/2009	2/25/2012	394.02	404.61	-10.59
Residential Asset Sec Ser 20...	412.700	11/5/2009	3/25/2012	412.70	423.79	-11.09
Residential Asset Sec Ser 20 .	1,375.220	11/5/2009	4/25/2012	1,375.22	1,412.18	-36.96
Residential Asset Sec Ser 20 .	372.840	11/5/2009	5/25/2012	372.84	382.86	-10.02
Residential Asset Sec Ser 20...	1,267.740	11/5/2009	6/25/2012	1,267.74	1,301.81	-34.07
Residential Asset Sec Ser 20...	792.470	11/5/2009	7/1/2012	792.47	813.77	-21.30
Residential Asset Sec Ser 20...	357.500	11/5/2009	8/27/2012	357.50	367.11	-9.61
Residential Asset Sec Ser 20 .	371.880	11/5/2009	9/25/2012	371.88	381.87	-9.99
Residential Asset Sec Ser 20	359.970	11/5/2009	10/1/2012	359.97	369.64	-9.67
Residential Asset Sec Ser 20 .	1,964.790	11/5/2009	11/1/2012	1,964.79	2,017.59	-52.80
Residential Asset Sec Ser 20...	2,226.180	11/5/2009	12/1/2012	2,226.18	2,286.01	-59.83
				10,298.92	10,575.70	-276.78

Rockwood Holding

Rockwood Holding	550 000	2/1/2011	10/12/2012	26,279.24	23,386.00	2,893.24
				26,279.24	23,386.00	2,893.24

Rudolph Technologies Inc

Rudolph Technologies Inc	2,795 000	5/8/2012	11/16/2012	27,681.32	25,775.50	1,905.82
				27,681.32	25,775.50	1,905.82

Shell Inter'l Fin Bv Gtd 2.375% 8/21/2022

Shell Inter'l Fin Bv Gtd 2.375...	80,000.000	8/14/2012	11/2/2012	81,155.20	79,653.60	1,501.60
				81,155.20	79,653.60	1,501.60

Siemens AG Sponsored ADR

Siemens AG Sponsored ADR	282.000	12/2/2010	3/14/2012	28,149.94	33,494.83	-5,344.89
Siemens AG Sponsored ADR	118.000	12/2/2010	3/14/2012	11,752.51	14,015.57	-2,263.06
Siemens AG Sponsored ADR	23.000	1/6/2011	3/14/2012	2,290.74	2,725.95	-435.21

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
Siemens AG Sponsored ADR	577 000	1/6/2011	3/14/2012	57,533.36	68,385.81	-10,852.45
Siemens AG Sponsored ADR	23 000	2/10/2011	3/14/2012	2,293.36	2,909.47	-616.11
Siemens AG Sponsored ADR	477 000	2/10/2011	3/15/2012	48,571.93	60,339.83	-11,767.90
				150,591.84	181,871.46	-31,279.62
Smart Balance Inc						
Smart Balance Inc	46 000	12/21/2011	4/13/2012	276.68	255.36	21.32
Smart Balance Inc	3,900 000	12/21/2011	4/13/2012	23,415.85	21,649.68	1,766.17
				23,692.53	21,905.04	1,787.49
Stage Stores Inc						
Stage Stores Inc	550 000	2/1/2011	2/1/2012	8,711.94	8,691.76	20.18
Stage Stores Inc	550 000	2/1/2011	2/1/2012	8,692.14	8,691.76	0.38
				17,404.08	17,383.52	20.56
Standex Intl Corp						
Standex Intl Corp	314 000	2/1/2011	8/15/2012	13,420.18	10,792.25	2,627.93
Standex Intl Corp	161 000	2/1/2011	8/16/2012	6,978.09	5,533.60	1,444.49
				20,398.27	16,325.85	4,072.42
State Bank Financial						
State Bank Financial	1,465 000	12/21/2011	11/16/2012	22,084.22	22,274.45	-190.23
				22,084.22	22,274.45	-190.23
Susser Holdings						
Susser Holdings	115 000	11/21/2011	7/17/2012	4,120.35	2,803.41	1,316.94
				4,120.35	2,803.41	1,316.94
SWS Group Inc						
SWS Group Inc	3,792 000	2/1/2012	6/20/2012	21,246.48	27,895.85	-6,649.37
				21,246.48	27,895.85	-6,649.37
Sykes Enterprises Inc						
Sykes Enterprises Inc	249 000	8/9/2011	7/17/2012	3,733.04	2,897.89	835.15
				3,733.04	2,897.89	835.15
Symantec Corp						
Symantec Corp	1,226 000	11/5/2008	5/1/2012	20,275.99	16,553.82	3,722.17

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
Symantec Corp	58,000	11/5/2008	5/1/2012	956.98	783.13	173.85
Symantec Corp	838,000	11/5/2008	5/2/2012	13,610.65	11,314.93	2,295.72
Symantec Corp	278,000	11/5/2008	5/2/2012	4,511.55	3,753.64	757.91
				39,355.17	32,405.52	6,949.65
Synaptics Inc						
Synaptics Inc	900,000	2/1/2011	10/12/2012	20,989.95	26,123.04	-5,133.09
				20,989.95	26,123.04	-5,133.09
Tesco Corp						
Tesco Corp	1,412,000	11/21/2011	5/8/2012	19,711.92	16,976.90	2,735.02
Tesco Corp	478,000	11/21/2011	5/8/2012	6,673.01	5,767.36	905.65
				26,384.93	22,744.26	3,640.67
Tetra Technologies Inc						
Tetra Technologies Inc	2,800,000	2/1/2011	6/20/2012	19,385.92	32,359.04	-12,973.12
				19,385.92	32,359.04	-12,973.12
Ticc Capital Corp						
Ticc Capital Corp	1,159,000	2/1/2011	2/1/2012	11,073.67	14,527.83	-3,454.16
Ticc Capital Corp	1,166,000	2/1/2011	2/1/2012	11,078.06	14,615.58	-3,537.52
				22,151.73	29,143.41	-6,991.68
Time Warner Cable 5% 2/1/20						
Time Warner Cable 5% 2/1/20	70,000,000	4/1/2011	10/18/2012	82,208.70	70,772.80	11,435.90
				82,208.70	70,772.80	11,435.90
Time Warner Cable Inc.						
Time Warner Cable Inc	40,000	8/1/2010	8/2/2012	3,368.12	2,220.07	1,148.05
Time Warner Cable Inc.	75,000	8/1/2010	8/2/2012	6,315.23	4,161.94	2,153.29
Time Warner Cable Inc.	85,000	8/1/2010	8/2/2012	7,157.26	4,718.78	2,438.48
Time Warner Cable Inc.	140,000	8/1/2010	10/9/2012	13,714.09	7,772.12	5,941.97
Time Warner Cable Inc.	60,000	8/1/2010	10/9/2012	5,839.75	3,330.91	2,508.84
				36,394.45	22,203.82	14,190.63
TJX COS Inc						
TJX COS Inc	250,000	9/11/2008	2/2/2012	17,032.07	8,624.28	8,407.79
TJX COS Inc	552,000	9/11/2008	2/2/2012	37,606.82	19,049.52	18,557.30

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
TJX COS Inc	398,000	9/11/2008	2/2/2012	27,089.11	13,734.98	13,354.13
TJX COS Inc	400,000	10/9/2008	2/2/2012	27,225.24	10,638.84	16,586.40
TJX COS Inc	349,000	10/9/2008	2/2/2012	23,754.02	9,441.18	14,312.84
TJX COS Inc	151,000	10/9/2008	2/2/2012	10,281.99	4,084.87	6,197.12
TJX COS Inc	150,000	11/5/2008	2/2/2012	10,213.90	3,913.76	6,300.14
TJX COS Inc	9,000	5/1/2010	2/2/2012	612.83	425.02	187.81
TJX COS Inc	364,000	5/1/2010	2/2/2012	24,914.98	17,189.64	7,725.34
TJX COS Inc	203,000	5/1/2010	2/2/2012	13,894.90	9,641.04	4,253.86
TJX COS Inc	424,000	5/1/2010	2/3/2012	14,640.90	10,068.48	4,572.42
TJX COS Inc	424,000	5/1/2010	2/6/2012	14,618.42	10,068.48	4,549.94
				221,885.18	116,880.09	105,005.09

TNS Inc

TNS Inc	1,371,000	12/21/2011	12/21/2012	28,511.63	24,598.76	3,912.87
TNS Inc	466,000	10/12/2012	12/21/2012	9,691.04	6,793.35	2,897.69
				38,202.67	31,392.11	6,810.56

True Religion AP

True Religion AP	450,000	2/1/2012	11/16/2012	11,135.09	15,723.77	-4,588.68
True Religion AP	318,000	2/1/2012	11/16/2012	7,868.80	11,078.42	-3,209.62
True Religion AP	362,000	4/13/2012	11/16/2012	8,957.56	9,511.59	-554.03
				27,961.45	36,313.78	-8,352.33

Tyson Foods

Tyson Foods	757,000	7/1/2010	10/9/2012	12,335.79	13,125.47	-789.68
Tyson Foods	993,000	7/1/2010	10/9/2012	16,337.46	17,217.43	-879.97
Tyson Foods	150,000	7/1/2010	10/9/2012	2,467.89	2,602.64	-134.75
Tyson Foods	607,000	12/13/2011	10/9/2012	9,986.75	12,407.08	-2,420.33
Tyson Foods	200,000	12/13/2011	10/10/2012	3,241.40	4,088.00	-846.60
Tyson Foods	143,000	12/13/2011	10/10/2012	2,306.08	2,922.92	-616.84
Tyson Foods	200,000	12/13/2011	10/10/2012	3,225.29	4,085.86	-860.57
Tyson Foods	257,000	12/13/2011	10/10/2012	4,144.49	5,245.45	-1,100.96
Tyson Foods	993,000	12/13/2011	10/11/2012	16,009.78	20,267.43	-4,257.65
Tyson Foods	107,000	2/2/2012	10/11/2012	1,725.12	1,992.29	-267.17
Tyson Foods	937,000	2/2/2012	10/11/2012	15,170.06	17,446.47	-2,276.41
Tyson Foods	13,000	2/2/2012	10/11/2012	210.47	241.28	-30.81
Tyson Foods	293,000	2/2/2012	10/11/2012	4,759.82	5,438.08	-678.26
Tyson Foods	7,000	2/2/2012	10/11/2012	113.72	130.26	-16.54

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Tyson Foods	796.000	2/2/2012	10/15/2012	12,776.30	14,812.53	-2,036.23
Tyson Foods	547.000	2/2/2012	10/15/2012	8,779.70	10,187.88	-1,408.18
				113,590.12	132,211.07	-18,620.95
Unumprovident Corp						
Unumprovident Corp	125.000	12/13/2011	3/14/2012	3,022.86	2,647.51	375.35
Unumprovident Corp	370.000	12/13/2011	3/14/2012	8,947.66	7,858.80	1,088.86
Unumprovident Corp	137.000	12/13/2011	3/14/2012	3,313.05	2,907.83	405.22
Unumprovident Corp	123.000	12/13/2011	3/14/2012	2,968.88	2,610.68	358.20
Unumprovident Corp	476.000	12/13/2011	3/14/2012	11,489.33	10,073.16	1,416.17
Unumprovident Corp	269.000	12/13/2011	3/15/2012	6,517.26	5,692.60	824.66
				36,259.04	31,790.58	4,468.46
US Treasury Bonds 3.5% 2/15/39						
US Treasury Bonds 3.5% 2/1	45,000.000	3/1/2011	5/3/2012	48,566.42	37,710.53	10,855.89
US Treasury Bonds 3.5% 2/1	40,000.000	9/20/2011	5/3/2012	43,170.15	42,161.10	1,009.05
				91,736.57	79,871.63	11,864.94
US Treasury Note 1.75% 4/15/13						
US Treasury Note 1.75% 4/1	100,000.000	10/1/2011	1/11/2012	101,964.51	102,269.87	-305.36
				101,964.51	102,269.87	-305.36
US Treasury note 3.125% 5/15/21						
US Treasury note 3.125% 5/...	50,000.000	8/1/2011	2/13/2012	55,513.47	50,707.23	4,806.24
US Treasury note 3.125% 5/...	83,000.000	8/1/2011	4/16/2012	92,256.11	84,174.01	8,082.10
				147,769.58	134,881.24	12,888.34
US Treasury Notes 1.75% 1/31/14						
US Treasury Notes 1.75% 1/...	100,000.000	4/1/2012	4/23/2012	102,620.76	102,594.09	26.67
				102,620.76	102,594.09	26.67
US Treasury Notes 2.375% 7/31/17						
US Treasury Notes 2.375% 7..	17,000.000	9/1/2010	7/25/2012	18,508.69	17,337.41	1,171.28
US Treasury Notes 2.375% 7..	50,000.000	9/1/2010	7/25/2012	54,437.33	49,520.14	4,917.19
US Treasury Notes 2.375% 7..	18,000.000	12/14/2010	7/25/2012	19,597.44	17,752.57	1,844.87
US Treasury Notes 2.375% 7...	42,000.000	12/14/2010	8/13/2012	45,335.25	41,422.67	3,912.58
US Treasury Notes 2.375% 7..	20,000.000	1/4/2011	8/13/2012	21,588.22	19,649.30	1,938.92
US Treasury Notes 2.375% 7..	3,000.000	6/4/2012	8/13/2012	3,238.23	3,250.44	-12.21

Harris Bank Capital Gains1 - Last year
1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
US Treasury Notes 2.375% 7...	70,000.000	6/4/2012	10/19/2012	75,340.00	75,843.64	-503.64
US Treasury Notes 2.375% 7...	2,000.000	6/4/2012	11/15/2012	2,165.38	2,166.96	-1.58
US Treasury Notes 2.375% 7...	70,000.000	8/3/2012	11/15/2012	75,788.44	75,821.72	-33.28
US Treasury Notes 2.375% 7...	38,000.000	8/16/2012	11/15/2012	41,142.30	40,881.30	261.00
				357,141.28	343,646.15	13,495.13

US Treasury Notes 3.125% 10/31/16

US Treasury Notes 3.125% 1...	40,000.000	6/1/2011	1/23/2012	44,206.12	42,631.41	1,574.71
US Treasury Notes 3.125% 1...	35,000.000	7/13/2011	1/23/2012	38,680.35	37,759.13	921.22
US Treasury Notes 3.125% 1...	5,000.000	7/13/2011	5/25/2012	5,530.65	5,394.16	136.49
US Treasury Notes 3.125% 1...	15,000.000	10/1/2011	5/25/2012	16,591.94	16,561.58	30.36
US Treasury Notes 3.125% 1...	40,000.000	10/1/2011	9/11/2012	44,342.05	44,164.22	177.83
US Treasury Notes 3.125% 1...	45,000.000	10/1/2011	11/19/2012	49,658.05	49,684.75	-26.70
				199,009.16	196,195.25	2,813.91

US Treasury Notes 3.625% 2/15/21

US Treasury Notes 3.625% 2...	30,000.000	1/5/2012	1/13/2012	34,856.13	34,558.71	297.42
				34,856.13	34,558.71	297.42

US Treasury Notes 3.625% 8/15/19

US Treasury Notes 3.625% 8...	50,000.000	9/1/2010	7/19/2012	59,310.35	54,447.47	4,862.88
				59,310.35	54,447.47	4,862.88

US Treasury Notes 3.75 % 11/15/18

US Treasury Notes 3.75 % 1..	75,000.000	7/11/2011	5/2/2012	87,163.76	82,462.22	4,701.54
US Treasury Notes 3.75 % 1..	23,000.000	7/11/2011	8/17/2012	26,820.96	25,288.41	1,532.55
US Treasury Notes 3.75 % 1	100,000.000	1/1/2012	8/17/2012	116,612.88	116,051.18	561.70
				230,597.60	223,801.81	6,795.79

USAA Auto Owner ABS 2.53% 7/15/15

USAA Auto Owner ABS 2.53 ..	65,000.000	11/13/2009	6/11/2012	65,731.25	64,998.67	732.58
				65,731.25	64,998.67	732.58

Vaalco Energy

Vaalco Energy	661.000	2/1/2011	4/13/2012	5,791.15	4,977.00	814.15
Vaalco Energy	475.000	2/1/2011	6/20/2012	3,918.52	3,576.51	342.01
Vaalco Energy	487.000	2/1/2011	7/17/2012	3,968.08	3,666.87	301.21
Vaalco Energy	965.000	2/1/2011	9/18/2012	9,012.41	7,265.97	1,746.44

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
Vail Resorts Inc				22,690.16	19,486.35	3,203.81
Vail Resorts Inc	722,000	7/1/2011	2/1/2012	31,676.56	33,465.35	-1,788.79
				31,676.56	33,465.35	-1,788.79
Valero Energy Corp						
Valero Energy Corp	79,000	11/18/2011	3/14/2012	2,209.27	1,734.13	475.14
Valero Energy Corp	13,000	11/18/2011	3/14/2012	363.55	287.99	75.56
Valero Energy Corp	114,000	11/18/2011	3/14/2012	3,212.70	2,525.47	687.23
Valero Energy Corp	365,000	11/18/2011	3/14/2012	10,286.28	8,091.87	2,194.41
Valero Energy Corp	113,000	11/18/2011	3/15/2012	3,159.99	2,505.15	654.84
Valero Energy Corp	516,000	11/18/2011	3/15/2012	14,409.14	11,439.46	2,969.68
				33,640.93	26,584.07	7,056.86
Valueclick Inc						
Valueclick Inc	1,380,000	10/11/2011	6/20/2012	22,373.57	23,048.21	-674.64
				22,373.57	23,048.21	-674.64
Verizon Communications						
Verizon Communications	534,000	11/1/2010	2/2/2012	20,070.85	17,298.24	2,772.61
Verizon Communications	428,000	11/1/2010	2/2/2012	16,255.13	13,864.50	2,390.63
Verizon Communications	1,538,000	11/1/2010	2/2/2012	57,939.80	49,821.51	8,118.29
Verizon Communications	90,000	11/1/2010	5/1/2012	3,658.26	2,915.43	742.83
Verizon Communications	649,000	11/1/2010	5/1/2012	26,380.15	21,071.41	5,308.74
Verizon Communications	105,000	11/1/2010	5/1/2012	4,244.52	3,409.09	835.43
Verizon Communications	356,000	11/1/2010	5/1/2012	14,430.17	11,558.43	2,871.74
				142,978.88	119,938.61	23,040.27
Virginia Elec PWR 4.75% 3/1/2013						
Virginia Elec PWR 4.75% 3/1...	60,000,000	7/2/2008	6/6/2012	61,714.80	59,288.40	2,426.40
				61,714.80	59,288.40	2,426.40
Viropharma Inc						
Viropharma Inc	193,000	2/1/2011	11/16/2012	4,654.08	3,181.30	1,472.78
				4,654.08	3,181.30	1,472.78
Virtus International Eqty-I						

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Virtus International Eqty-I	4,835.590	12/8/2010	3/6/2012	50,000.00	50,628.63	-628.63
Virtus International Eqty-I	19,920.320	12/8/2010	5/22/2012	200,000.00	208,565.75	-8,565.75
Virtus International Eqty-I	4,545.455	12/8/2010	9/21/2012	50,000.00	47,590.91	2,409.09
				300,000.00	306,785.29	-6,785.29
Walgreen Co						
Walgreen Co	618.000	2/2/2010	2/2/2012	20,566.83	22,517.70	-1,950.87
Walgreen Co	188.000	2/2/2010	2/2/2012	6,260.28	6,850.04	-589.76
Walgreen Co	94.000	2/2/2010	2/2/2012	3,131.07	3,425.02	-293.95
				29,958.18	32,792.76	-2,834.58
Wamu Mtg Passthrough Ctfs 2003 CMO 5% 11/25/33						
Wamu Mtg Passthrough Ctfs..	1,780.720	1/14/2010	1/25/2012	1,780.72	1,718.39	62.33
Wamu Mtg Passthrough Ctfs..	870.480	1/14/2010	2/25/2012	870.48	840.01	30.47
Wamu Mtg Passthrough Ctfs..	1,274.220	1/14/2010	3/25/2012	1,274.22	1,229.62	44.60
Wamu Mtg Passthrough Ctfs..	1,304.750	1/14/2010	4/25/2012	1,304.75	1,259.08	45.67
Wamu Mtg Passthrough Ctfs..	1,252.270	1/14/2010	5/25/2012	1,252.27	1,208.44	43.83
Wamu Mtg Passthrough Ctfs..	1,272.260	1/14/2010	6/25/2012	1,272.26	1,227.73	44.53
Wamu Mtg Passthrough Ctfs..	1,358.150	1/14/2010	7/1/2012	1,358.15	1,310.61	47.54
Wamu Mtg Passthrough Ctfs..	632.860	1/14/2010	8/27/2012	632.86	610.71	22.15
Wamu Mtg Passthrough Ctfs..	919.010	1/14/2010	9/25/2012	919.01	886.84	32.17
Wamu Mtg Passthrough Ctfs..	1,662.600	1/14/2010	10/1/2012	1,662.60	1,604.41	58.19
Wamu Mtg Passthrough Ctfs..	1,588.930	1/14/2010	11/1/2012	1,588.93	1,533.32	55.61
Wamu Mtg Passthrough Ctfs..	1,077.390	1/14/2010	12/1/2012	1,077.39	1,039.68	37.71
				14,993.64	14,468.84	524.80
Warnaco Group Inc						
Warnaco Group Inc	425.000	2/1/2011	11/16/2012	29,808.83	21,994.98	7,813.85
				29,808.83	21,994.98	7,813.85
Wells Fargo Co 4.375% 1/31/13						
Wells Fargo Co 4.375% 1/31.	75,000.000	4/11/2011	2/6/2012	77,797.50	78,970.50	-1,173.00
				77,797.50	78,970.50	-1,173.00
Wells Fargo Mtg CM 5% 7/25/19						
Wells Fargo Mtg CM 5% 7/25.	2,098.410	1/14/2010	1/25/2012	2,098.41	2,101.03	-2.62
Wells Fargo Mtg CM 5% 7/25.	2,548.620	1/14/2010	2/25/2012	2,548.62	2,551.81	-3.19
Wells Fargo Mtg CM 5% 7/25.	2,255.280	1/14/2010	3/25/2012	2,255.28	2,258.10	-2.82

Harris Bank Capital Gains1 - Last year

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Wells Fargo Mtg CM 5% 7/25...	1,099.040	1/14/2010	4/25/2012	1,099.04	1,100.41	-1.37
Wells Fargo Mtg CM 5% 7/25...	1,686.820	1/14/2010	5/25/2012	1,686.82	1,688.93	-2.11
Wells Fargo Mtg CM 5% 7/25..	1,489.120	1/14/2010	6/25/2012	1,489.12	1,490.98	-1.86
Wells Fargo Mtg CM 5% 7/25...	2,444.050	1/14/2010	7/1/2012	2,444.05	2,447.11	-3.06
Wells Fargo Mtg CM 5% 7/25...	423.080	1/14/2010	8/27/2012	423.08	423.61	-0.53
Wells Fargo Mtg CM 5% 7/25...	1,436.890	1/14/2010	9/25/2012	1,436.89	1,438.69	-1.80
Wells Fargo Mtg CM 5% 7/25...	1,503.890	1/14/2010	10/1/2012	1,503.89	1,505.77	-1.88
Wells Fargo Mtg CM 5% 7/25...	1,268.040	1/14/2010	11/1/2012	1,268.04	1,269.63	-1.59
Wells Fargo Mtg CM 5% 7/25..	994.190	1/14/2010	12/1/2012	994.19	995.43	-1.24
				19,247.43	19,271.50	-24.07

Western Digital Corp

Western Digital Corp	850.000	5/1/2012	12/1/2012	28,671.55	34,053.55	-5,382.00
Western Digital Corp	35.000	5/1/2012	12/1/2012	1,178.70	1,402.21	-223.51
Western Digital Corp	1,296.000	5/1/2012	12/1/2012	43,645.71	51,939.92	-8,294.21
Western Digital Corp	473.000	5/1/2012	12/1/2012	15,929.34	18,979.41	-3,050.07
Western Digital Corp	596.000	5/2/2012	12/1/2012	20,071.64	23,919.50	-3,847.86
Western Digital Corp	58.000	5/2/2012	12/3/2012	1,940.77	2,327.74	-386.97
Western Digital Corp	890.000	5/2/2012	12/3/2012	29,780.78	36,082.20	-6,301.42
Western Digital Corp	473.000	5/2/2012	12/3/2012	15,827.31	18,901.08	-3,073.77
Western Digital Corp	29.000	5/2/2012	12/3/2012	970.39	1,173.93	-203.54
				158,016.19	188,779.54	-30,763.35

World Acceptance Corp

World Acceptance Corp	155.000	2/1/2011	5/8/2012	10,675.50	9,040.41	1,635.09
				10,675.50	9,040.41	1,635.09
				11,019,337.92	10,630,564.97	388,772.95

†Due to complex tax rules governing short sales, all short sales that result in losses are cate...
While this should not result in under-forecasting tax liabilities, please contact your tax advis...
of these sales.

UMB Capital Gains/Sales for the month - 2012

1/1/2012 through 12/31/2012

1/18/2013

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
ADT Corp						
ADT Corp	0.500	7/24/2012	10/10/2012	19.12	16.66	2.46
				19.12	16.66	2.46
Altera Corp						
Altera Corp	840.000	10/14/2009	6/18/2012	28,315.25	17,018.40	11,296.85
				28,315.25	17,018.40	11,296.85
Amazon Com Inc						
Amazon Com Inc	75.000	11/3/2011	1/23/2012	13,981.28	16,381.48	-2,400.20
				13,981.28	16,381.48	-2,400.20
Baxter International						
Baxter International	500.000	3/20/2007	5/10/2012	27,289.42	26,028.80	1,260.62
				27,289.42	26,028.80	1,260.62
Bed Bath & Beyond Inc						
Bed Bath & Beyond Inc	180.000	11/3/2011	6/18/2012	13,338.90	11,148.80	2,190.10
Bed Bath & Beyond Inc	220.000	11/3/2011	10/2/2012	13,685.90	13,626.32	59.58
				27,024.80	24,775.12	2,249.68
Cardinal Health Inc						
Cardinal Health Inc	475.000	11/3/2011	10/2/2012	18,738.35	21,047.16	-2,308.81
				18,738.35	21,047.16	-2,308.81
Citrix Sys Inc						
Citrix Sys Inc	350.000	11/3/2011	7/24/2012	27,075.38	26,187.21	888.17
				27,075.38	26,187.21	888.17
Discover Financial Services						
Discover Financial Services	700.000	7/7/2011	2/1/2012	19,344.12	19,285.00	59.12
				19,344.12	19,285.00	59.12
Dodge & Cox Funds						
Dodge & Cox Funds	1,620.000	7/21/2008	5/10/2012	49,734.00	64,913.38	-15,179.38
Dodge & Cox Funds	261.982	7/21/2008	7/24/2012	7,518.88	10,497.62	-2,978.74
Dodge & Cox Funds	84.402	12/24/2008	7/24/2012	2,422.34	1,769.06	653.28

UMB Capital Gains/Sales for the month - 2012

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
Dodge & Cox Funds	136.659	12/24/2008	7/24/2012	3,922.11	2,864.38	1,057.73
Dodge & Cox Funds	5.387	12/24/2008	7/24/2012	154.61	112.92	41.69
Dodge & Cox Funds	2,908.336	6/2/2009	7/24/2012	83,469.24	77,099.99	6,369.25
Dodge & Cox Funds	2,018.234	6/18/2009	7/24/2012	57,923.32	50,738.40	7,184.92
				205,144.50	207,995.75	-2,851.25
Dover						
Dover	300.000	6/1/2009	5/10/2012	17,774.60	10,085.22	7,689.38
				17,774.60	10,085.22	7,689.38
Duke Energy Hldg Corp						
Duke Energy Hldg Corp	0.667	6/1/2009	7/3/2012	44.01	28.89	15.12
				44.01	28.89	15.12
Emerson Electric Co						
Emerson Electric Co	95.000	6/1/2009	5/10/2012	4,599.89	3,226.20	1,373.69
				4,599.89	3,226.20	1,373.69
ETF Barclays 1-3 Year Credit Bond Fund						
ETF Barclays 1-3 Year Credit...	950.000	1/7/2009	10/2/2012	100,051.85	96,413.89	3,637.96
ETF Barclays 1-3 Year Credit ..	950.000	11/19/2010	10/2/2012	100,051.85	99,615.86	435.99
				200,103.70	196,029.75	4,073.95
F5 Networks Inc						
F5 Networks Inc	25.000	11/3/2011	2/15/2012	3,159.68	2,687.75	471.93
F5 Networks Inc	145.000	11/3/2011	5/10/2012	18,139.25	15,588.92	2,550.33
				21,298.93	18,276.67	3,022.26
Federal Home Ln Mtg Corp 5.125% 7/15/2012						
Federal Home Ln Mtg Corp 5...	75,000.000	11/29/2006	7/16/2012	75,000.00	76,363.50	-1,363.50
				75,000.00	76,363.50	-1,363.50
FHLB 5% 9/12/2016						
FHLB 5% 9/12/2016	100,000.000	9/24/2008	9/12/2012	100,000.00	101,567.00	-1,567.00
				100,000.00	101,567.00	-1,567.00
FHLB 5.3% 4/11/2017						
FHLB 5.3% 4/11/2017	100,000.000	9/23/2008	4/11/2012	100,000.00	101,670.00	-1,670.00

UMB Capital Gains/Sales for the month - 2012

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
				100,000.00	101,670.00	-1,670.00
GNMA II 5% due 3/15/2019						
GNMA II 5% due 3/15/2019	128.740	9/20/2005	1/17/2012	128.74	130.51	-1.77
GNMA II 5% due 3/15/2019	128.750	9/20/2005	2/15/2012	128.75	130.52	-1.77
GNMA II 5% due 3/15/2019	129.640	9/20/2005	3/15/2012	129.64	131.42	-1.78
GNMA II 5% due 3/15/2019	130.230	9/20/2005	4/16/2012	130.23	132.02	-1.79
GNMA II 5% due 3/15/2019	130.830	9/20/2005	5/15/2012	130.83	132.63	-1.80
GNMA II 5% due 3/15/2019	131.430	9/20/2005	6/15/2012	131.43	133.24	-1.81
GNMA II 5% due 3/15/2019	132.030	9/20/2005	7/16/2012	132.03	133.85	-1.82
GNMA II 5% due 3/15/2019	132.640	9/20/2005	8/15/2012	132.64	134.46	-1.82
GNMA II 5% due 3/15/2019	133.250	9/20/2005	9/17/2012	133.25	135.08	-1.83
GNMA II 5% due 3/15/2019	133.860	9/20/2005	10/15/2012	133.86	135.70	-1.84
GNMA II 5% due 3/15/2019	134.470	9/20/2005	11/15/2012	134.47	136.32	-1.85
GNMA II 5% due 3/15/2019	135.090	9/20/2005	12/17/2012	135.09	136.95	-1.86
				1,580.96	1,602.70	-21.74

GNMA II 5.5% due 12/20/2017						
GNMA II 5.5% due 12/20/2017	61.590	9/19/2005	1/20/2012	61.59	63.17	-1.58
GNMA II 5.5% due 12/20/2017	61.980	9/19/2005	2/21/2012	61.98	63.57	-1.59
GNMA II 5.5% due 12/20/2017	62.870	9/19/2005	3/20/2012	62.87	64.48	-1.61
GNMA II 5.5% due 12/20/2017	65.490	9/19/2005	4/20/2012	65.49	67.17	-1.68
GNMA II 5.5% due 12/20/2017	59.340	9/19/2005	5/21/2012	59.34	60.86	-1.52
GNMA II 5.5% due 12/20/2017	60.290	9/19/2005	6/20/2012	60.29	61.83	-1.54
GNMA II 5.5% due 12/20/2017	190.980	9/19/2005	7/20/2012	190.98	195.87	-4.89
GNMA II 5.5% due 12/20/2017	59.470	9/19/2005	8/20/2012	59.47	60.99	-1.52
GNMA II 5.5% due 12/20/2017	58.680	9/19/2005	9/20/2012	58.68	60.18	-1.50
GNMA II 5.5% due 12/20/2017	58.960	9/19/2005	10/22/2012	58.96	60.47	-1.51
GNMA II 5.5% due 12/20/2017	59.930	9/19/2005	11/20/2012	59.93	61.47	-1.54
GNMA II 5.5% due 12/20/2017	60.160	9/19/2005	12/20/2012	60.16	61.70	-1.54
				859.74	881.76	-22.02

GNMA II Pool #3915 5.5% 11/20/2021						
GNMA II Pool #3915 5.5% 11...	205.950	11/30/2006	1/20/2012	205.95	207.75	-1.80
GNMA II Pool #3915 5.5% 11...	210.760	11/30/2006	2/21/2012	210.76	212.60	-1.84
GNMA II Pool #3915 5.5% 11...	209.150	11/30/2006	3/20/2012	209.15	210.98	-1.83
GNMA II Pool #3915 5.5% 11...	209.060	11/30/2006	4/20/2012	209.06	210.89	-1.83
GNMA II Pool #3915 5.5% 11...	2,018.390	11/30/2006	5/21/2012	2,018.39	2,036.05	-17.66

UMB Capital Gains/Sales for the month - 2012 1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
GNMA II Pool #3915 5.5% 11...	198.390	11/30/2006	6/20/2012	198.39	200.13	-1.74
GNMA II Pool #3915 5.5% 11...	199.150	11/30/2006	7/20/2012	199.15	200.89	-1.74
GNMA II Pool #3915 5.5% 11...	202.840	11/30/2006	8/20/2012	202.84	204.61	-1.77
GNMA II Pool #3915 5.5% 11...	200.320	11/30/2006	9/20/2012	200.32	202.07	-1.75
GNMA II Pool #3915 5.5% 11...	204.860	11/30/2006	10/22/2012	204.86	206.65	-1.79
GNMA II Pool #3915 5.5% 11...	1,545.610	11/30/2006	11/20/2012	1,545.61	1,559.13	-13.52
GNMA II Pool #3915 5.5% 11...	194.110	11/30/2006	12/20/2012	194.11	195.81	-1.70
				5,598.59	5,647.56	-48.97

Government National Mortgage Assn 5.38%, 12/16/2036						
Government National Mortga...	9,111.950	9/27/2006	10/16/2012	9,111.95	8,975.98	135.97
Government National Mortga...	310.880	9/27/2006	11/16/2012	310.88	306.24	4.64
Government National Mortga...	312.280	9/27/2006	12/17/2012	312.28	307.62	4.66
				9,735.11	9,589.84	145.27

Gov't National Mtg Assn 5.5% due 10/20/2016, Pool#003142						
Gov't National Mtg. Assn 5.5...	368.900	8/29/2005	1/20/2012	368.90	377.66	-8.76
Gov't National Mtg. Assn 5.5...	370.920	8/29/2005	2/21/2012	370.92	379.73	-8.81
Gov't National Mtg. Assn 5.5...	1,274.780	8/29/2005	3/20/2012	1,274.78	1,305.06	-30.28
Gov't National Mtg. Assn 5.5...	234.650	8/29/2005	4/20/2012	234.65	240.22	-5.57
Gov't National Mtg. Assn 5.5...	235.910	8/29/2005	5/21/2012	235.91	241.51	-5.60
Gov't National Mtg. Assn 5.5...	237.170	8/29/2005	6/20/2012	237.17	242.80	-5.63
Gov't National Mtg. Assn 5.5...	238.740	8/29/2005	7/20/2012	238.74	244.41	-5.67
Gov't National Mtg. Assn 5.5...	239.730	8/29/2005	8/20/2012	239.73	245.42	-5.69
Gov't National Mtg. Assn 5.5...	241.010	8/29/2005	9/20/2012	241.01	246.73	-5.72
Gov't National Mtg. Assn 5.5...	242.300	8/29/2005	10/22/2012	242.30	248.05	-5.75
Gov't National Mtg. Assn 5.5...	243.600	8/29/2005	11/20/2012	243.60	249.39	-5.79
Gov't National Mtg. Assn 5.5...	244.910	8/29/2005	12/20/2012	244.91	250.73	-5.82
				4,172.62	4,271.71	-99.09

Halliburton Co						
Halliburton Co	785.000	2/10/2011	5/10/2012	25,512.00	34,994.28	-9,482.28
				25,512.00	34,994.28	-9,482.28

Harley Davidson Inc.						
Harley Davidson Inc	650.000	11/19/2010	5/10/2012	32,986.76	20,617.48	12,369.28
				32,986.76	20,617.48	12,369.28

UMB Capital Gains/Sales for the month - 2012

1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Home Depot						
Home Depot	50,000	6/1/2009	7/24/2012	2,530.94	1,209.50	1,321.44
				2,530.94	1,209.50	1,321.44
Intel Corp						
Intel Corp	730,000	8/15/2008	10/2/2012	16,577.98	17,844.34	-1,266.36
Intel Corp	70,000	3/16/2009	10/2/2012	1,589.67	1,016.40	573.27
				18,167.65	18,860.74	-693.09
Johnson Ctls Inc						
Johnson Ctls Inc	355,000	11/19/2010	5/10/2012	11,331.38	13,009.16	-1,677.78
Johnson Ctls Inc	145,000	1/6/2011	5/10/2012	4,628.31	5,859.45	-1,231.14
Johnson Ctls Inc	105,000	1/6/2011	7/24/2012	2,496.30	4,243.05	-1,746.75
				18,455.99	23,111.66	-4,655.67
Lincoln National Corp						
Lincoln National Corp	320,000	7/9/2010	5/10/2012	7,532.63	8,085.98	-553.35
Lincoln National Corp	850,000	7/9/2010	7/24/2012	16,318.94	21,478.40	-5,159.46
Lincoln National Corp	50,000	7/7/2011	7/24/2012	959.94	1,473.41	-513.47
				24,811.51	31,037.79	-6,226.28
LKCM Small Cap Equity Fund:Instl.						
LKCM Small Cap Equity Fun	1,045,000	3/16/2009	5/10/2012	24,954.60	10,648.57	14,306.03
LKCM Small Cap Equity Fun...	784,427	3/16/2009	7/24/2012	17,947.69	7,993.33	9,954.36
LKCM Small Cap Equity Fun...	65,573	6/2/2009	7/24/2012	1,500.31	883.27	617.04
				44,402.60	19,525.17	24,877.43
McDonalds Corp						
McDonalds Corp	100,000	3/20/2007	10/2/2012	9,092.79	4,424.00	4,668.79
				9,092.79	4,424.00	4,668.79
NetApp Inc						
NetApp Inc	400,000	3/20/2012	6/21/2012	12,303.39	18,207.52	-5,904.13
				12,303.39	18,207.52	-5,904.13
Nike Inc						
Nike Inc	170,000	11/3/2011	10/1/2012	16,357.34	16,302.77	54.57
				16,357.34	16,302.77	54.57

UMB Capital Gains/Sales for the month - 2012 1/1/2012 through 12/31/2012

Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
Norfolk Southern Corp.						
Norfolk Southern Corp	200.000	6/1/2009	5/10/2012	13,738.05	7,920.00	5,818.05
Norfolk Southern Corp	250.000	10/14/2009	5/10/2012	17,172.57	11,454.95	5,717.62
Norfolk Southern Corp	50.000	2/1/2010	5/10/2012	3,434.51	2,360.83	1,073.68
				34,345.13	21,735.78	12,609.35
Peabody Energy Corp						
Peabody Energy Corp	400.000	6/1/2009	3/27/2012	11,979.81	14,346.84	-2,367.03
				11,979.81	14,346.84	-2,367.03
Pentair Ltd						
Pentair Ltd	0.962	7/24/2012	10/24/2012	41.12	36.53	4.59
				41.12	36.53	4.59
Philip Morris International Inc						
Philip Morris International Inc	120.000	1/2/2009	7/24/2012	10,476.56	5,239.20	5,237.36
				10,476.56	5,239.20	5,237.36
Praxair Inc						
Praxair Inc	85.000	3/20/2007	5/10/2012	9,518.08	5,355.84	4,162.24
Praxair Inc	15.000	4/4/2007	5/10/2012	1,679.66	951.21	728.45
				11,197.74	6,307.05	4,890.69
Price T Rowe Group Inc						
Price T Rowe Group Inc	425.000	10/5/2010	5/10/2012	25,337.93	22,112.70	3,225.23
Price T Rowe Group Inc	80.000	11/19/2010	5/10/2012	4,769.49	4,688.42	81.07
				30,107.42	26,801.12	3,306.30
Proctor & Gamble						
Proctor & Gamble	285.000	3/20/2007	7/24/2012	18,212.48	17,732.36	480.12
Proctor & Gamble	125.000	8/27/2007	7/24/2012	7,987.93	8,168.58	-180.65
Proctor & Gamble	35.000	3/16/2009	7/24/2012	2,236.62	1,687.00	549.62
				28,437.03	27,587.94	849.09
Progressive Corp Ohio						
Progressive Corp Ohio	1,000.000	1/3/2011	10/2/2012	21,159.61	18,839.90	2,319.71
				21,159.61	18,839.90	2,319.71

UMB Capital Gains/Sales for the month - 2012

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L...
Scout International Fund						
Scout International Fund	825.000	7/21/2008	5/10/2012	24,807.76	27,934.51	-3,126.75
Scout International Fund	1,403.071	7/21/2008	7/24/2012	39,763.03	47,507.99	-7,744.96
Scout International Fund	12.344	12/15/2008	7/24/2012	349.83	258.23	91.60
Scout International Fund	104.225	12/16/2008	7/24/2012	2,953.74	2,180.39	773.35
Scout International Fund	1,470.360	1/7/2009	7/24/2012	41,670.00	32,274.40	9,395.60
				109,544.36	110,155.52	-611.16
Target Corp						
Target Corp	290.000	3/20/2008	7/24/2012	17,489.64	15,257.48	2,232.16
Target Corp	35.000	3/16/2009	7/24/2012	2,110.82	1,048.70	1,062.12
				19,600.46	16,306.18	3,294.28
Thermo Fisher Scientific Inc						
Thermo Fisher Scientific Inc	200.000	6/10/2010	5/10/2012	10,715.77	10,249.98	465.79
				10,715.77	10,249.98	465.79
Touchstone Emerging Markets Equity Fd						
Touchstone Emerging Marke	300.000	2/10/2011	7/24/2012	3,366.00	3,669.00	-303.00
				3,366.00	3,669.00	-303.00
U S Treasury Note 4% due 11/15/2012						
U S Treasury Note 4% due 1...	100,000.000	8/25/2005	7/27/2012	101,128.91	99,492.19	1,636.72
				101,128.91	99,492.19	1,636.72
U S Treasury Note 4.25% due 11/15/2013						
U S Treasury Note 4.25% du...	50,000.000	8/25/2005	7/27/2012	52,593.75	50,337.89	2,255.86
				52,593.75	50,337.89	2,255.86
				1,557,015.01	1,487,372.41	69,642.60

Arvest capital gains/losses last month - 2012

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
Apple Computer Inc						
Apple Computer Inc	155,000	3/14/2008	3/20/2012	92,954.07	19,516.87	73,437.20
Apple Computer Inc	61,000	3/14/2008	10/2/2012	40,241.94	7,680.83	32,561.11
				133,196.01	27,197.70	105,998.31
Biogen IDEC Inc						
Biogen IDEC Inc	233,000	7/15/2010	10/2/2012	34,887.66	12,370.18	22,517.48
				34,887.66	12,370.18	22,517.48
Corning Inc						
Corning Inc	5,280,000	12/3/2008	3/7/2012	68,285.01	45,243.26	23,041.75
Corning Inc	489,000	3/9/2011	3/7/2012	6,324.12	10,889.98	-4,565.86
				74,609.13	56,133.24	18,475.89
Devon Energy Corp						
Devon Energy Corp	1,025,000	7/24/2008	6/26/2012	55,986.19	95,983.57	-39,997.38
Devon Energy Corp	409,000	5/1/2009	6/26/2012	22,339.86	21,513.32	826.54
				78,326.05	117,496.89	-39,170.84
Enterprise Prod Partners LP Unit						
Enterprise Prod Partners LP	1,648,000	6/29/2012	12/26/2012	81,844.60	80,114.22	1,730.38
				81,844.60	80,114.22	1,730.38
Fedex Corp						
Fedex Corp	897,000	2/4/2010	6/22/2012	81,308.63	71,607.87	9,700.76
				81,308.63	71,607.87	9,700.76
Morgan Stanley Dean Witter & Co						
Morgan Stanley Dean Witter	2,857,000	8/12/2009	10/23/2012	48,835.32	85,527.15	-36,691.83
				48,835.32	85,527.15	-36,691.83
NYSE Euronext						
NYSE Euronext	3,319,000	4/30/2009	1/23/2012	75,753.15	74,456.12	1,297.03
				75,753.15	74,456.12	1,297.03
Phillips 66						
Phillips 66	870,500	10/28/2008	5/8/2012	26,100.66	19,461.64	6,639.02

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Arvest capital gains/losses last month - 2012 1/1/2012 through 12/31/2012

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Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L ..
Phillips 66	29.500	5/1/2009	5/8/2012	884.51	659.53	224.98
				26,985.17	20,121.17	6,864.00
Powershares QQQ TR Unit Ser 1-MFC						
Powershares QQQ TR Unit S	1,015.000	8/26/2011	12/13/2012	66,364.49	52,697.18	13,667.31
Powershares QQQ TR Unit S	715.000	11/23/2011	12/13/2012	46,749.37	38,373.62	8,375.75
				113,113.86	91,070.80	22,043.06
				748,859.58	636,095.34	112,764.24