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Form **990-PF****Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2012

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

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

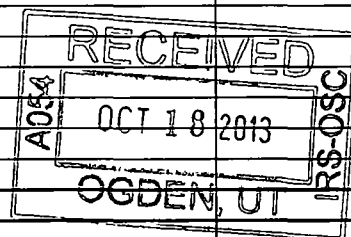
For calendar year 2012 or tax year beginning

, 2012, and ending

, 20

Name of foundation THE VEALE FOUNDATION		A Employer identification number 34-6565830
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (216) 514-0060
30195 CHAGRIN BLVD City or town, state, and ZIP code PEPPER PIKE, OH 44124		
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		C If exemption application is pending, check here ☐ D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐ E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 56,622,977. J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)		

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue					
1	Contributions, gifts, grants, etc., received (attach schedule)	7,637,999.			
2	Check ☐ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	1,094.	1,094.		
4	Dividends and interest from securities	1,525,289.	1,524,852.		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	2,790,127.			
b	Gross sales price for all assets on line 6a				
7	Capital gain net income (from Part IV, line 2)		2,790,127.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	32,272.	32,272.		
12	Total. Add lines 1 through 11	11,986,781.	4,348,345.		
Operating and Administrative Expenses					
13	Compensation of officers, directors, trustees, etc.	0			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees (attach schedule)	11,114.			
b	Accounting fees (attach schedule)				
c	Other professional fees (attach schedule)	142,445.	142,445.		
17	Interest	1,747.	1,747.		
18	Taxes (attach schedule) (see instructions)	132,279.			
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings	2,759.			
22	Printing and publications				
23	Other expenses (attach schedule)	64,998.	64,998.		
24	Total operating and administrative expenses. Add lines 13 through 23	355,342.	209,190.		
25	Contributions, gifts, grants paid	2,713,200.			2,713,200.
26	Total expenses and disbursements. Add lines 24 and 25	3,068,542.	209,190.		2,713,200.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	8,918,239.			
b	Net investment income (if negative, enter -0-)		4,139,155.		
c	Adjusted net income (if negative, enter -0-)				



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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing		899,099.	622,393.	622,393.
	2	Savings and temporary cash investments				
	3	Accounts receivable ▶ 60,771.				
		Less allowance for doubtful accounts ▶		31,863.	60,771.	
	4	Pledges receivable ▶				
		Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U S and state government obligations (attach schedule) .				
	b	Investments - corporate stock (attach schedule)	16,786,682.	18,346,489.	21,068,053.	
	c	Investments - corporate bonds (attach schedule)				
	11	Investments - land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶				
12	Investments - mortgage loans					
13	Investments - other (attach schedule)	26,054,882.	30,901,766.	34,087,139.		
14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶					
15	Other assets (describe ▶)		845,392.	845,392.		
16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	43,772,526.	50,776,811.	56,622,977.		
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons .				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)	0	0			
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒					
	27	Capital stock, trust principal, or current funds	43,772,526.	50,776,811.		
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds . .				
	30	Total net assets or fund balances (see instructions)	43,772,526.	50,776,811.		
31	Total liabilities and net assets/fund balances (see instructions)	43,772,526.	50,776,811.			

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	43,772,526.
2	Enter amount from Part I, line 27a	2	8,918,239.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	52,690,765.
5	Decreases not included in line 2 (itemize) ▶ ATCH 1	5	1,913,954.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	50,776,811.

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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 SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(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					
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	2,790,127.	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8			3	0	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

(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	2,867,238.	46,101,162.	0.062194
2010	1,818,176.	34,795,880.	0.052253
2009	944,700.	24,029,176.	0.039315
2008	699,000.	23,401,242.	0.029870
2007	649,166.	13,152,802.	0.049356
2 Total of line 1, column (d)			2 0.232988
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.046598
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			4 52,491,444.
5 Multiply line 4 by line 3			5 2,445,996.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 41,392.
7 Add lines 5 and 6			7 2,487,388.
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 2,713,200.

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)		1	41,392.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3 Add lines 1 and 2		3	41,392.
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	41,392.
6 Credits/Payments			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	75,000.	
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	75,000.	
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	33,608.	
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☒ 33,608. Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the 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 ☒ \$ (2) On foundation managers ☒ \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☒ \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		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) ☒		
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 ▶ DANIEL HARRINGTON Telephone no ▶ 216-514-0060			
Located at ▶ 30195 CHAGRIN BLVD, STE 310 PEPPER PIKE, OH ZIP+4 ▶ 44124				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15			
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No X
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? ☐ Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ Yes ☒ No If "Yes," list the years ▶		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	2b	X
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2012 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

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

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

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ **5b**Organizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
If "Yes," attach the statement required by Regulations section 53.4945-5(d)**6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☐ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ **6b** ☒

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ **7b****Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

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

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services ▶

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 N/A

2

3

4

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

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

Amount

1 NONE

2

All other program-related investments. See instructions.

3 NONE

Total. Add lines 1 through 3 ▶

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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	51,433,041.
b	Average of monthly cash balances	1b	1,857,765.
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	53,290,806.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	53,290,806.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	799,362.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	52,491,444.
6	Minimum investment return. Enter 5% of line 5	6	2,624,572.

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	2,624,572.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	41,392.
b	Income tax for 2012 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	41,392.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,583,180.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	2,583,180.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,583,180.

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	2,713,200.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,713,200.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	41,392.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,671,808.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				2,583,180.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only				
b Total for prior years 20 <u>10</u> , 20 <u>09</u> , 20 <u>08</u>				
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	247,167.			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ <u>2,713,200.</u>				
a Applied to 2011, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2012 distributable amount				2,583,180.
e Remaining amount distributed out of corpus	130,020.			
5 Excess distributions carryover applied to 2012 . (If an amount appears in column (d), the same amount must be shown in column (a) .)				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	377,187.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	377,187.			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011	247,167.			
e Excess from 2012	130,020.			

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

NOT APPLICABLE

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see instructions.)**1 Information Regarding Foundation Managers:**

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

TINKHAM VEALE II

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

N/A

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

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

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

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

c Any submission deadlines

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
Total			3a	2,713,200.
b Approved for future payment				
Total			3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments				14	1,094.	
4 Dividends and interest from securities				14	1,525,289.	
5 Net rental income or (loss) from real estate						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property .						
7 Other investment income						
8 Gain or (loss) from sales of assets other than inventory				18	2,790,127.	
9 Net income or (loss) from special events . . .						
10 Gross profit or (loss) from sales of inventory . .						
11 Other revenue a <u>FROM PARTNERSHIP</u>						32,272.
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)					4,316,510.	32,272.
13 Total. Add line 12, columns (b), (d), and (e) .					13	4,348,782.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

- | | | | |
|--|---|-------|----|
| 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of | | |
| | (1) Cash | 1a(1) | 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

[illegible]

**Sign
Here**

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

Signature of officer or trustee

Date _____

Title

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

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	Firm's name ▶			Firm's EIN ▶	
	Firm's address ▶			Phone no	

Schedule of Contributors

OMB No 1545-0047

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

2012

Name of the organization

THE VEALE FOUNDATION

Employer identification number

34-6565830

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☒ 501(c)() (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not total to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ or on Part I, line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization THE VEALE FOUNDATION

Employer identification number
34-6565830**Part I Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	TINKHAM VEALE II ----- ----- -----	\$ 480,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
2	TINKHAM VEALE II ----- ----- -----	\$ 7,157,999.	Person ☒ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
	----- ----- -----	\$ -----	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
	----- ----- -----	\$ -----	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
	----- ----- -----	\$ -----	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
	----- ----- -----	\$ -----	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
	----- ----- -----	\$ -----	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Employer identification number

Part II **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-- 2	----- ----- ----- -----	\$ ----- 7,157,999.	- 05/14/2012 -
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
----	----- ----- ----- -----	\$ -----	-----

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION

AMOUNT

DIFFERENCE BETWEEN FMV & COST OF STOCK
DONATED TO THE FOUNDATION

1,913,954.

TOTAL

1,913,954.

The Vèale Foundation
34-6565830
Form 990-PF
December 31, 2012

Worksheet 1
Part I, Line 3
Interest on savings and temporary cash investments

<u>Description</u>	<u>Amount</u>
Wells Fargo Interest	1,094
	1,094

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2
Part I, Line 16a
Legal Fees

<u>Description</u>	<u>Amount</u>
Baker Hostetler	11,114
Total	<u>11,114</u>

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2
Part I, Line 16c
Other Professional Fees

<u>Description</u>	<u>Amount</u>
Consultants (Sayre, Schieman & Leo)	44,258
Wells Fargo Advisors	94,330
Ohio Grantmakers Membership Fee	<u>3857</u>
Total	<u><u>142,445</u></u>

VEALE FOUNDATION														
2012 WELLS FARGO ADVISORY FEES														
Veale Fdn Acct #	Type of Fee	Jan-12	Feb-12	Mar-12	Apr-12	May-12	Jun-12	Jul-12	Aug-12	Sep-12	Oct-12	Nov-12	Dec-12	YTD
7316	Asset Advisor Fee Contribution Fee	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,172.91	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,172.91
7316	Asset Advisor Fee Quarterly Fee	\$ 9,037.73	\$ -	\$ (194.54)	\$ 9,282.90	\$ -	\$ -	\$ 1,513.82	\$ -	\$ -	\$ 11,793.75	\$ -	\$ -	\$ 31,433.66
3000	Masters Fee Contribution Fee	\$ -	\$ -	\$ -	\$ -	\$ (789.29)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ (789.29)
3000	Management Fee - BLP	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 11,677.71	\$ -	\$ -	\$ 11,677.71
3000	Masters Fee Quarterly Fee	\$ 1,939.57	\$ -	\$ -	\$ 2,244.62	\$ -	\$ -	\$ 2,580.00	\$ -	\$ -	\$ 2,220.62	\$ -	\$ -	\$ 8,984.81
0079	Masters Fee Contribution Fee	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
0079	Masters Fee Quarterly Fee	\$ -	\$ -	\$ -	\$ 868.05	\$ -	\$ -	\$ 808.46	\$ -	\$ -	\$ 860.58	\$ -	\$ -	\$ 2,537.09
7752	Management Fee	\$ -	\$ 5,686.23	\$ -	\$ -	\$ 6,371.17	\$ -	\$ -	\$ 6,060.15	\$ -	\$ 6,406.82	\$ -	\$ -	\$ 24,524.37
7752	Private Advisor Network Quarterly Fee	\$ 738.42	\$ -	\$ -	\$ 827.51	\$ -	\$ -	\$ 787.36	\$ -	\$ -	\$ 832.42	\$ -	\$ -	\$ 3,185.71
2105	Masters Fee Contribution Fee	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2105	Masters Fee Quarterly Fee	\$ 1,948.96	\$ -	\$ -	\$ 2,215.21	\$ -	\$ -	\$ 2,119.54	\$ -	\$ -	\$ 2,282.23	\$ -	\$ -	\$ 8,565.94
1134	Masters Fee Quarterly Fee	\$ 732.65	\$ -	\$ -	\$ 782.63	\$ -	\$ -	\$ 745.88	\$ -	\$ -	\$ 775.51	\$ -	\$ -	\$ 3,036.67
TOTALS		\$ 14,387.33	\$ 5,686.23	\$ (194.54)	\$ 16,220.92	\$ 6,601.88	\$ 1,172.91	\$ 8,556.08	\$ 6,060.15	\$ -	\$ 38,849.64	\$ -	\$ -	\$ 94,329.58

last updated January 2013

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2
Part I, Line 18
Taxes

<u>Description</u>	<u>Amount</u>
Combined foreign tax from Wells Fargo accounts	25,171
Attorney General - State of Ohio	200
Internal Revenue Service	<u>106,908</u>
Total	132,279

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2
Part I, Line 21
Travel, conferences, and meetings

<u>Description</u>	<u>Amount</u>
American Foreign Policy Council board meetings (Kober)	1,602
Ohio Grantmakers Forum Conference (Schieman & Sayre)	470
OGF Workshop Registration Fee (July)	40
Mileage for local meetings (Schieman & Sayre)	558
Parking & Meals	<u>89</u>
Total	<u><u>2,759</u></u>

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2
Part I, Line 23
Other Expenses

<u>Description</u>	<u>Amount</u>
Printer & Cable	185
Expense of Pass thru Entity	64,812
Total	64,997

Description	Beginning of Year	End of Year	
	Book Value	Book Value	Market Value
<u>Common Stock</u>			
A O Smith	-	12,723	17,660
AAR Corp	17,352	-	-
Abercrombie & Fitch	71,522	-	-
Acme Packet Inc	12,157	-	-
Acorda Therapeutics Inc	-	9,553	9,646
Actuant Corp	25,667	23,143	27,408
Adobe Systems Inc	95,714	55,754	62,511
Aetna Inc	-	68,687	70,391
Affiliated Managers Group	17,038	20,202	31,366
Aflac Inc	62,250	-	-
Alaska Air Group Inc	-	15,964	17,451
Alexander & Baldwin Inc	-	24,131	51,104
Align Tech	17,079	14,157	16,289
Alkermes PLC	-	14,630	15,816
Allegheny Technologies Inc	-	51,974	54,648
Allergan	70,809	-	-
Alliance Data Systems	-	23,175	24,754
Allscripts Healthcare Solutions	16,074	-	-
Altera Corporation	50,611	97,382	99,318
Amazon.com Inc	43,639	279,978	331,148
AMC Networks Inc Class A	-	16,804	15,988
Amerco	24,270	35,305	67,209
American Capital Agency Corp	8,211	-	-
American Capital Mortgage Investment Corp	-	16,777	15,698
American Electric Power	75,033	74,037	84,421
American Electric Power	65,718	-	-
American Express Company	60,460	-	-
American International Group	-	108,960	114,584
American Public Education Inc	14,927	-	-
American Tower Corp	-	52,912	57,257
American Tower Corp	-	329,741	359,305
Amerprise Financial Inc	80,033	46,535	58,622
Ametek Inc	13,690	-	-
Anheuser Busch	-	51,977	64,509
Ann Inc	16,389	11,295	19,627
Apple	251,248	161,803	302,274
Arch Coal Inc	22,120	-	-
Armstrong World Industries	-	10,876	13,646
Ascena Retail Group Inc	-	22,924	20,243
ASML Holding	74,725	-	-
Assisted Living Concepts	28,570	-	-
AT&T	87,736	102,816	107,299
Athenahealth Inc	-	12,197	11,873
Atlas Air Worldwide	56,600	48,563	52,741
Atmel Corp	21,425	-	-
Aurico Gold Inc	14,972	-	-
Avalonbay Communities	-	70,641	69,964

Avery Dennison	-	37,147	38,063
Avnet	32,271	32,271	63,822
AXA	29,588	29,588	30,063
B & G Foods Inc Class A	-	23,843	23,073
Ball Corp	13,840	12,484	15,260
Bank of America	-	126,440	192,285
Bard C R Inc	-	53,324	53,855
Barnes Group	19,936	12,193	12,690
BASF	25,508	25,508	66,500
Bed Bath & Beyond	-	100,588	90,854
Berkley W R Corporation	38,260	38,260	57,742
Berry Petro Co	7,501	-	-
BG Group	64,319	-	-
BHP Billiton Ltd	58,610	58,610	117,630
Biogen Idec	57,372	-	-
Biomarin Pharmaceutical Inc	-	14,387	14,465
Boeing Co	128,128	106,747	115,753
Boeing Co	71,727	-	-
Borg Warner Inc	73,199	-	-
Boston Properties Inc	56,032	-	-
Boston Scientific Corp	55,561	-	-
British Amern Tob	53,067	53,067	83,531
Brookfield Asset Mgmt	21,526	21,526	36,650
Brown and Brown Inc	-	17,506	17,109
Bruker Corporation	10,696	12,624	14,857
Brunswick Corp	-	19,114	23,388
Cabot Corporation	41,090	41,090	50,533
Cabot Oil & Gas	41,229	-	-
Cadence Design Systems	22,424	22,424	31,424
Canadian Natl Ry Co	62,160	62,160	104,661
Canadian Natural Resources Ltd	96,228	96,228	75,062
Canadian Pacific Railway	88,550	88,550	172,754
Casey's General Stores	22,830	44,751	68,499
Catalyst Health Solution	15,847	-	-
Catamaran Corp	-	25,452	27,789
CBS Corp	78,653	53,368	73,741
Celgene Corp	51,447	40,960	48,808
Centene Corp	-	10,328	9,717
Cepheid Inc	-	19,501	17,743
Cerner Corp	29,094	-	-
CF Industries Holdings	-	249,972	253,950
Chemtura Corp	-	20,116	20,920
Chevron Corp	106,562	96,136	99,813
Childrens Place Retail	14,918	18,276	16,742
Chipotle Mexican Grill	-	79,266	80,314
Church & Dwight Inc	14,709	-	-
Ciena Corp	16,611	22,247	17,348
Cisco Systems Inc	91,844	70,240	83,078
CIT Group	75,350	75,350	73,416
Citigroup Inc	-	54,709	56,808
Citrix Systems	91,709	-	-
Clean Harbors Inc	16,172	19,428	25,415
Coach Inc	46,588	-	-
Coca-Cola Corp	184,497	-	-
Comerica Inc	73,104	-	-

Comerica Inc CMA	-	68,831	71,299
Commonwealth Reit	48,056	-	-
Commuvault Systems Inc	-	20,695	27,507
Concur Technologies Inc	11,107	-	-
Cooper Industries Ltd	53,648	-	-
Core Laboratories Inc	12,923	12,923	35,526
Covance Inc	12,777	9,141	11,265
Coventry Healthcare	17,406	-	-
Coviden PLC	67,785	-	-
Crown Holdings Inc	15,687	19,351	22,012
Cubist Pharmaceuticals	16,438	7,445	9,377
Cypress Semiconductor Corp	14,133	-	-
Cytec Ind. Inc	19,666	16,511	21,888
Dana Holding Company	17,998	11,750	17,374
Danaher Corp	64,428	149,900	158,924
Dealertrack Technologies	-	21,892	22,287
Deckers Outdoor Corp	15,959	-	-
Denbury Resources Inc.	36,017	-	-
Devon Energy Corp	201,305	239,615	165,175
Diageo Plc	63,461	63,461	116,580
Diago PLC	-	49,376	59,689
Digital Realty Trust	12,047	-	-
Direct TV	-	80,441	83,466
Discover Financial	52,163	34,849	80,184
Discovery Communications Inc A	-	205,368	250,746
Dish Network Corp	-	51,291	53,508
Disney Walt Company	140,488	-	-
Duke Energy Corp	-	88,197	86,258
Dunkin' Brands	18,643	22,501	26,710
Eastman Chemical	-	44,982	65,192
Eaton Corp PLC	-	67,155	69,567
Ebay Inc	-	259,066	291,962
Edwards Lifescience Corp	60,513	-	-
Eli Lilly & Co	-	80,351	83,104
EMC Corp	133,038	81,839	86,222
EMC Corp Mass	62,797	-	-
Encore Wire Corp	33,412	33,412	63,651
Endurance Specialty	13,789	-	-
Ensign Energy Service	10,078	10,078	12,360
EOG Resources	109,426	-	-
Everest Re Group Ltd	83,804	83,804	118,086
Exelon Corporation	-	33,995	34,320
Express Scripts Inc	80,846	-	-
Exxon Mobil Corporation	179,455	267,898	299,550
Facebook Inc Class A	-	119,381	131,768
Factset Research Systems	-	17,698	16,555
Family Dollar Stores	51,598	-	-
Family Dollar Stores	87,107	-	-
Fifth & Pacific Inc	-	15,747	18,687
Fifth Third Bancorp	29,599	-	-
Fifth Third Bancorp	63,524	-	-
Finisar Corporation	10,035	16,178	17,707
Finning Int'l Inc	6,150	6,150	5,526
Focus Media Holding	16,994	-	-
FootLocker Inc	42,894	26,940	75,161

Fortinet Inc	19,095	21,484	21,966
Franklin Resources Inc	77,999	-	-
Freeport-McCoran Copper	44,448	-	-
Fresh Market Inc	-	17,135	14,918
Fusion-IO Inc	-	15,148	15,019
Gartner Inc	23,197	20,923	25,311
General Electric Co	262,517	274,015	310,799
General Mills Inc	112,642	-	-
General Motors Co	-	88,157	107,248
Genesee & Wyoming	13,405	12,183	28,682
Genl Dynamics Corp Com	-	69,826	72,526
Geo Group Inc	9,389	-	-
GNC Holdings	14,442	14,133	21,033
Google	274,880	296,091	363,593
Google Inc	34,428	61,591	75,690
Graftech int'l	16,488	-	-
Grainger W W Inc	-	178,119	188,204
Halliburton Company	51,184	174,422	186,147
Hartford Financial	73,313	73,313	61,710
Healthsouth Corp	12,800	12,800	10,133
Helmerich & Payne	19,063	-	-
HMS Holdings Corp	22,954	17,954	17,574
Hollyfrontier Corp	26,443	-	-
Home Depot Inc	96,855	-	-
Honeywell International Inc.	109,860	-	-
Human Genome Sciences	17,236	-	-
Hyatt Hotels Corp	52,811	52,811	53,612
I.H.S Inc	8,531	-	-
IAC/InteractiveCorp	15,857	15,416	20,031
Illinois Tool Works	44,232	-	-
Illumina Inc	-	14,349	16,455
Illumina Inc	111,174	-	-
Incyte Corp	7,780	-	-
Informatica Corp	4,400	-	-
Ingersoll Rand Co	36,318	35,560	91,124
Intel Corp	66,246	-	-
Intercontinentalexchange Inc	-	34,893	34,172
Intrepid Potash Inc	-	45,757	48,328
Intuitive Surgical Inc	-	213,395	188,792
Invesco PLC	44,099	-	-
Investors Bancorp Inc	46,939	46,939	70,587
ITC Holdings Corp	13,785	13,785	25,303
J M Smucker	-	87,012	92,880
Jarden Corp	-	20,937	24,609
JDS Uniphase Corp	-	13,046	15,093
Johnson & Johnson	-	78,762	85,242
Johnson & Johnson	92,744	-	-
Johnson Controls Inc	48,894	-	-
Jones Lang LaSalle	13,623	16,818	20,901
JP Morgan	89,191	-	-
JPMorgan Chase	287,532	260,422	274,895
Juniper Network	74,774	74,774	61,331
Juniper Network Inc	88,767	-	-
Kaiser Aluminum Corp	52,602	52,602	88,217
Kansas City Southern	-	213,554	224,561

Kennametal Inc Cap Stk	-	14,237	14,200
Keycorp	37,941	37,941	37,553
Kimberly-Clark Corp	58,603	-	-
Kohls Corp	59,631	-	-
Kroger Company	98,365	-	-
L S B Industries Inc	-	25,524	26,565
LAM Research Corp	-	16,369	26,194
LAM Research Corp	-	112,177	107,848
Las Vegas Sands	84,839	-	-
Lauder Estee Cos	68,456	-	-
Leucadia National Corp	62,888	95,557	96,825
Liberty Global Inc Ser A	40,814	-	-
Liberty Interactive Group	55,221	-	-
Life Time Fitness Inc	10,531	17,434	20,176
Lincoln Electric Hldgs	-	24,855	25,265
Lindsay Manufacturing Co	-	22,495	25,799
LinkedIn Corp Class A	-	73,209	77,503
LKQ Corp	9,492	6,102	25,003
Lorillard Inc	56,233	-	-
Lowe's Companies Inc	59,347	91,711	120,413
Lowe's Companies Inc	-	206,671	255,744
LyondellBasell Industries	86,233	41,425	47,727
M D C Holdings Inc	-	56,371	71,314
Macerich Co	12,825	-	-
Macy's Inc	44,196	-	-
Mako Surgical Group	11,215	-	-
Manulife Corp	31,267	31,267	24,462
Marriott Vacations Worldwide Corp	-	21,578	28,294
Marsh & McLennan Companies	43,832	-	-
Masco Corp	-	60,228	80,285
Mastercard Inc Cl A	-	314,149	356,178
Maxim Integrated Products	53,076	-	-
McDermott Int'l	19,203	-	-
McDonalds Corp	96,785	-	-
Mead Johnson Nutrition	79,822	-	-
Medicis Pharmaceutical	6,796	-	-
Medivation Inc	-	13,860	15,297
MellanoX Technology Ltd	5,304	5,777	14,370
Men's Wearhouse	22,873	22,873	48,298
Merck & Co Inc	160,529	106,263	115,574
MGM Resorts International	-	74,228	73,448
Micros Systems Inc	24,255	20,982	17,995
Microsemi Corp Class A	-	15,003	16,727
Microsoft Corp	115,302	-	-
Microsoft Corp	80,310	-	-
Molex Inc	41,527	41,527	60,041
Molycorp Inc.	12,199	-	-
Mondelez Intl Inc	-	70,621	64,677
Monsanto Co	142,183	-	-
Morgan Stanley	83,325	54,719	67,838
Mosaic Company	52,429	-	-
MRC Global Inc	-	14,466	15,946
Mylan Inc	43,542	36,194	45,155
Nabors Industries Ltd	94,012	94,012	95,370
National Oilwell Varco	97,182	246,619	232,390

Nestle	92,135	92,135	130,340
Netapp Inc	43,403	-	-
Netflix.com Inc	78,183	-	-
Netsuite Inc	-	21,069	21,805
Nice Systems Ltd	15,637	-	-
Noble Corp	116,875	117,092	124,481
Northeast Utilities	-	89,695	95,316
Northwest Bancshares Inc	15,606	12,100	11,921
Novartis	56,644	56,644	69,630
Novellus Systems Inc	13,872	-	-
Nvidia Corp	48,918	-	-
NVR Inc	-	16,535	17,480
Oasis Petroleum	9,775	14,851	14,660
Occidental Pete Corp	95,287	110,045	107,331
Oceaneering Intl Inc	-	17,714	18,235
Oil States Intl. Inc.	18,703	22,993	24,610
On Semi Conductor Corp	14,479	14,479	15,313
Oneok Inc	23,187	-	-
Onyx Pharmaceuticals	-	14,742	13,142
Opentable Inc	12,573	18,859	21,277
Optimer Pharmaceutical	13,812	11,632	8,163
Oracle Corporation	198,763	-	-
Owens Corning Inc	-	47,706	54,745
Pall Corp	12,739	-	-
Partnerre Ltd	27,696	27,696	32,196
Patterson Companies Inc	-	101,193	99,267
Penny J C Co	66,625	-	-
Pepsico Inc	86,079	-	-
Pepsico Incorporated	62,119	-	-
Petsmart Inc	14,571	-	-
Pfizer Inc	187,794	203,018	248,436
PG&E Corp	93,418	-	-
Pharmacyclics Inc	-	11,423	12,192
Pharmasset Inc	7,301	-	-
Philip Morris International Inc	-	106,531	103,379
Pioneer Nat Res	-	68,189	73,547
Plains All American Pipeline	21,009	21,009	52,478
Plains Exploration & Production	19,065	-	-
Plexus Corporation	-	31,394	29,412
Plum Creek Timber Co Inc	66,857	79,227	97,170
Polaris Inds Inc	-	256,679	286,110
Polyone Corporations	-	18,467	24,953
Potash	78,035	78,035	100,708
PPL Corporation	99,064	99,064	104,986
Praxair	60,971	-	-
Precision Castparts	106,913	-	-
Procter & Gamble Co	89,590	-	-
Procter & Gamble Co	-	56,323	57,163
Prudential Financial Inc	130,659	147,634	144,898
Pulte Group Inc	-	217,382	256,056
PVH Corp	12,093	12,093	28,530
Qlik Technologies	17,898	21,497	20,091
QualComm Inc	94,982	-	-
Questcor Pharmaceuticals Corp	-	20,510	13,093
Ralcorp Holdings	10,871	-	-

Ralph Lauren Corp	-	126,307	127,432
Range Resources Corp	37,666	30,009	37,070
Range Resources Corp	41,099	-	-
Raymond James Financial Inc	34,428	34,428	58,566
Rio Tinto	88,437	112,846	146,387
Riverbed Technology	18,193	-	-
Robert Half Intl Inc	15,645	27,475	28,002
Rockwell Automation Inc	91,080	-	-
Rockwood Holdings	11,543	11,543	20,971
Roper Ind Inc	-	195,044	222,960
Royal Gold Inc	-	13,000	11,634
Ryman Hospitality PPTYS	-	18,293	17,692
Salesforce.com	60,491	172,246	188,272
Sandisk Corp	75,376	-	-
SBA Communications Corp	10,683	6,875	30,379
Schlumberger Ltd	108,621	108,621	128,202
Schlumberger Ltd	157,959	205,724	193,828
Schnitzer Steel Industries Inc	31,768	41,088	37,003
Seacor Holdings Inc	-	50,652	43,576
Seattle Genetics	6,190	7,009	8,272
Sigma Aldrich Corp	62,959	-	-
Signature Bank New York	17,469	-	-
Simon Property Group	40,719	57,935	62,920
Sirona Dental Systems	9,564	10,623	16,115
Six Flags Entertainment Corp	-	23,838	29,192
Skyworks Solutions	9,751	8,564	12,322
SL Green Rlty Corp	32,262	15,388	46,756
SLM Corp	71,126	56,491	71,312
SM Energy Co	12,527	25,327	24,904
Solera Holdings Inc	8,192	-	-
Solutia Inc	21,559	-	-
Sotheby's	11,635	10,617	12,170
Southwestern Energy Co	-	47,806	44,101
Sovran Self Storage Inc	-	15,271	20,245
Spirit Aerosystems Hlc	27,804	-	-
Spirit Aerosystems Hld	69,807	28,368	26,813
Sprint Nextel	129,149	-	-
SPX Corp	23,841	17,806	17,958
Starbucks Corp	70,109	-	-
Starwood Hotels & Resorts	43,968	-	-
Starwood Hotels & Resorts	103,304	-	-
Stericycle Inc	28,038	-	-
Stone Energy Corp	13,953	-	-
Suncor Energy Inc.	102,659	102,659	126,973
Suntrust Banks	84,719	83,711	105,093
Superior Energy SVCS Inc	25,822	-	-
SYX Health Solutions	8,378	-	-
T Rowe Price Group Inc	-	173,166	182,328
Taleo Corp	5,301	-	-
Talisman Energy Inc	22,126	22,126	20,394
Tanger Factory Outlet Reit Centers Inc	-	14,485	15,493
Taubman Centers Inc	-	16,802	17,869
Tech Data Corp	54,089	28,698	33,237
Teck Cominco Ltd	14,749	14,749	38,167
Tenaris	90,029	90,029	129,952

Tenet Healthcare Corp	12,426	-	-
Tetra Tech Inc	22,569	25,309	26,761
Teva Pharmaceutical	71,148	-	-
Texas Capital Bancshares Inc	-	23,565	23,441
Texas Instruments	43,006	-	-
Textron Inc	-	45,632	50,225
The Hain Celestial Group	12,416	7,376	22,989
Theravance Inc	-	10,970	10,964
Thermo Fisher Scientific	105,241	-	-
Thomas & Betts Corp	22,229	-	-
Thoratec Corporation	11,658	9,889	12,982
Time Warner Inc	65,519	-	-
Toll Brothers	8,353	-	-
Towers Watson & Co	19,444	14,922	16,582
Transocean	156,301	156,301	96,019
Transocean LTD	44,891	102,191	99,190
Travelers COS Inc	108,015	91,889	120,873
Trican Well Service	2,143	2,143	3,107
Trimble Navigation	15,608	6,251	12,315
Trinity Industries Inc	43,080	43,080	95,639
Triumph Group Inc	-	26,748	27,491
Tupperware Corp	9,089	10,142	24,166
TW Telecom Inc	-	12,540	13,066
Two Harbors Invst Corp	-	22,117	23,678
Tyco International LTD	68,807	-	-
Tyson Foods Inc	77,384	-	-
UBS	49,345	49,345	51,942
Ultra Petroleum Corp	38,316	-	-
Ultra Salon Cosmetics & Fragrance Inc	-	20,343	21,421
Unilever	113,796	-	-
Unilever	57,479	57,479	80,430
Union Pacific	86,925	196,799	201,152
United Health Group	64,521	-	-
United Natural Foods Inc	21,336	15,069	19,400
United Rentals Inc	21,295	11,279	24,353
United Technologies Corp	56,491	-	-
United Therapeutics Corp	9,694	-	-
Unitedhealth Group	81,306	100,972	103,761
Universal American Spin Corp	-	40,768	31,869
Universal Health Svcs	17,543	17,543	21,032
Urban Outfitters Inc	-	48,858	64,432
US Bancorp	112,443	74,528	92,339
Vail Resorts Inc	40,890	47,911	94,657
Vale	64,735	100,620	114,651
Valspar Corporation	-	19,960	21,341
Varian Medical Services	-	55,872	63,216
Verifone Systems	15,448	-	-
Verifone Systems Inc	45,898	-	-
Vertex Pharmaceuticals Inc	-	78,323	74,833
VF Corp	52,713	-	-
Viacom Inc Cl B	-	52,418	54,058
Visa Inc Class A	-	265,787	308,465
Vistaprint	14,126	-	-
Visteon Corp New	-	58,891	79,115
Vivus Inc	-	15,020	8,777

Volcano Corp	10,777	19,155	16,598
WABCO Holdings Inc	8,620	14,368	17,927
Walgreen Company	-	103,081	110,993
Wal-Mart Stores Inc	38,190	-	-
Warner Chilcott PLC Cl A	-	8,344	7,633
Waste Connections Inc	15,969	15,969	25,951
Waste Mgmt Inc Del	-	35,167	37,047
Waters Corporation	88,144	-	-
Watsco Inc	-	14,801	15,055
Weatherford Intl Ltd	128,031	128,031	89,520
Weight Watchers Intl	-	15,565	14,766
Wells Fargo Company	-	198,760	199,953
Wex Inc	-	5,599	26,304
White Mountain Ins Grp	49,568	47,758	95,275
Whitewave Foods Co	-	11,440	10,894
Whiting Petroleum Corp	-	11,782	11,710
Whole Foods Market Inc	-	335,838	319,060
Williams Sonoma Inc	12,536	-	-
Woodward Governor	12,399	-	-
Workday Inc class A	-	69,177	73,575
WPX Energy Inc	-	11,876	11,056
Wright Express Corp	8,604	-	-
Wyndham Worldwide	18,982	-	-
Xcel Energy	-	98,796	98,186
Yara International	2,582	2,582	6,217
YUM Brands	72,155	-	-
Zions Bancorp	-	24,099	23,668
Total Common Stock	<u>16,786,682</u>	<u>18,346,489</u>	<u>21,067,042</u>
Total Corporate Stock	<u><u>16,786,682</u></u>	<u><u>18,346,489</u></u>	<u><u>21,067,042</u></u>

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 2B
Part II, Line 13
Investments
Other - Mutual Funds

Description	Beginning of Year	End of Year	
	Book Value	Book Value	Market Value
First Eagle FDS Inc Global FD CI 1		1,888,346	2,009,188
Harbor International	3,752,206	3,854,038	5,137,997
Loomis Sayles	1,665,702	1,792,036	2,265,800
Nuveen Invst Trust Tradewinds	2,139,328		
Nuveen Invst FDS Inc Short Term Bond Fund Class 1		2,313,717	2,332,075
Oppenheimer Dev Mkts	1,527,870	1,538,399	1,483,877
Oppenheimer International Growth	1,570,801	1,599,651	2,023,961
PIMCO FDS Pac	4,063,996	4,357,835	4,585,063
PIMPCO Short Term FD Inst CI		2,304,194	2,315,803
PIMCO All Asset All Authority		2,835,632	2,935,269
Russell 2000 Index Fund	2,682,384	499,950	505,907
Templeton Funds Income TR	499,950	2,062,291	2,045,623
Vanguard Short Term Corp Fund	1,918,793	1,778,274	1,852,492
Vanguard Inter Term Invest Grade	2,354,977	1,510,664	1,740,399
Vanguard Total Bond Index	1,400,085	2,566,739	2,813,686
	2,478,790		
Total Mutual Funds	26,054,882	30,901,766	34,047,140

Realized Gains/Losses (Last Year)

Symbol/Description	Open Date	Close Date	Quantity	Sale Proceeds	Adjusted Cost Basis	Original Cost Basis	Realized Gain/(Loss)	Wash Amou	Term
Stocks									
8PHARMASSETT INC	Detail =	1/13/2012	112	15,344.00	7,300.58	7,300.58	8,043.42	N/A	Detail =
	8/12/2011	1/13/2012	85	11,645.00	5,163.54	5,163.54	6,481.46	N/A	SHORT
	9/19/2011	1/13/2012	27	3,699.00	2,137.04	2,137.04	1,561.96	N/A	SHORT
AAPL - APPLE INC	Detail =	Detail =	754	469,400.22	137,040.97	137,040.97	332,359.25	N/A	Detail =
	5/30/2012	9/28/2012	83	55,633.65	47,595.14	47,595.14	8,038.51	N/A	SHORT
	10/22/08 ^{nc}	4/17/2012	37	22,424.11	3,658.93	3,658.93	18,765.18	N/A	LONG
	11/18/08 ^{nc}	4/17/2012	39	23,636.23	3,429.31	3,429.31	20,206.92	N/A	LONG
	11/18/08 ^{nc}	4/20/2012	13	7,478.73	1,143.10	1,143.10	6,335.63	N/A	LONG
	11/18/08 ^{nc}	5/17/2012	12	6,388.35	1,055.17	1,055.17	5,333.18	N/A	LONG
	11/18/08 ^{nc}	7/10/2012	58	35,685.72	5,099.98	5,099.98	30,585.74	N/A	LONG
	11/24/08 ^{nc}	7/10/2012	120	73,832.55	10,425.85	10,425.85	63,406.70	N/A	LONG
	12/09/08 ^{nc}	7/10/2012	63	38,762.08	6,329.65	6,329.65	32,432.43	N/A	LONG
	01/14/09 ^{nc}	7/10/2012	9	5,537.45	766.44	766.44	4,771.01	N/A	LONG
	01/14/09 ^{nc}	7/11/2012	22	13,357.21	1,873.50	1,873.50	11,483.71	N/A	LONG
	02/10/09 ^{nc}	7/11/2012	41	24,893.00	4,015.11	4,015.11	20,877.89	N/A	LONG
	03/18/09 ^{nc}	7/11/2012	31	18,821.53	3,143.71	3,143.71	15,677.82	N/A	LONG
	10/30/09 ^{nc}	7/11/2012	34	20,642.98	6,615.08	6,615.08	14,027.90	N/A	LONG
	02/05/10 ^{nc}	7/11/2012	33	20,035.83	6,352.38	6,352.38	13,683.45	N/A	LONG
	03/18/10 ^{nc}	7/11/2012	39	23,678.72	8,716.78	8,716.78	14,961.94	N/A	LONG
	03/18/10 ^{nc}	7/31/2012	35	21,340.77	7,822.75	7,822.75	13,518.02	N/A	LONG
	03/18/10 ^{nc}	9/27/2012	85	57,251.31	18,998.09	18,998.09	38,253.22	N/A	LONG
AAWW - ATLAS AIR WORLDWIDE HLDG	8/23/2011	12/20/2012	420	18,487.98	17,808.00	17,808.00	679.98	N/A	LONG
ABT - ABBOTT LABORATORIES	Detail =	6/14/2012	32,225.00	1,994,174.27	1,487,411.53	1,487,411.53	506,762.74	N/A	Detail =
	11/23/98 ^{nc}	6/14/2012	25,178.00	1,557,979.74	1,162,142.67	1,162,142.67	395,837.07	N/A	LONG
	11/23/98 ^{nc}	6/14/2012	6,547.00	405,250.22	302,190.33	302,190.33	103,059.89	N/A	LONG
	11/23/98 ^{nc}	6/14/2012	500	30,944.31	23,078.53	23,078.53	7,865.78	N/A	LONG
ACI - ARCH COAL INC	Detail =	3/30/2012	970	10,299.22	22,119.77	22,119.77	-11,820.55	N/A	Detail =
	2/16/2011	3/30/2012	79	838.8	2,669.39	2,669.39	-1,830.59	N/A	LONG
	3/1/2011	3/30/2012	117	1,242.27	3,959.48	3,959.48	-2,717.21	N/A	LONG
	6/6/2011	3/30/2012	322	3,418.92	8,694.49	8,694.49	-5,275.57	N/A	SHORT
	9/30/2011	3/30/2012	452	4,799.23	6,796.41	6,796.41	-1,997.18	N/A	SHORT
ADBE - ADOBE SYSTEMS INC	Detail	Detail	1,394.00	45,984.79	39,959.16	39,959.16	6,025.63	N/A	Detail

	11/03/10 ^{nc}	3/15/2012	570	19,296.77	16,339 11	16,339 11	2,957.66	N/A	LONG
	11/03/10 ^{nc}	8/8/2012	824	26,688.02	23,620 05	23,620.05	3,067.97	N/A	LONG
AEP - AMERICAN ELECTRIC POWER	<u>Detail</u> =	<u>Detail</u> =	3,484.00	135,879.89	125,384 32	125,384 32	10,495 57	N/A	<u>Detail</u> =
	06/11/10 ^{nc}	4/12/2012	519	19,282.90	16,764 06	16,764 06	2,518.84	N/A	LONG
	06/17/10 ^{nc}	4/12/2012	1,022 00	37,971 35	34,352 79	34,352 79	3,618.56	N/A	LONG
	4/18/2011	4/12/2012	242	8,991.27	8,548.99	8,548.99	442.28	N/A	SHORT
	5/20/2011	1/20/2012	1,701.00	69,634 37	65,718 48	65,718.48	3,915.89	N/A	SHORT
AFL - AFLAC INC	<u>Detail</u> =	2/27/2012	1,266.00	59,129 49	62,250 16	62,250.16	-3,120 67	N/A	<u>Detail</u> =
	03/18/10 ^{nc}	2/27/2012	350	16,347.01	19,136 59	19,136 59	-2,789 58	N/A	LONG
	06/16/10 ^{nc}	2/27/2012	570	26,622 28	25,261 15	25,261 15	1,361 13	N/A	LONG
	4/18/2011	2/27/2012	346	16,160 20	17,852 42	17,852 42	-1,692 22	N/A	SHORT
AGN - ALLERGAN INC	<u>Detail</u> =	7/6/2012	974	91,221 62	70,808 61	70,808 61	20,413 01	N/A	<u>Detail</u> =
	03/18/10 ^{nc}	7/6/2012	126	11,800 74	8,003.07	8,003.07	3,797 67	N/A	LONG
	10/29/10 ^{nc}	7/6/2012	459	42,988 42	33,075 59	33,075.59	9,912 83	N/A	LONG
	4/18/2011	7/6/2012	389	36,432 46	29,729 95	29,729 95	6,702 51	N/A	LONG
AGNC - AMERICAN CAP AGY CORP	<u>Detail</u> =	<u>Detail</u> =	458	13,396 54	13,110 19	13,110 19	286 35	N/A	<u>Detail</u> =
	6/29/2011	3/23/2012	5	146.23	144.49	144.49	1 74	N/A	SHORT
	7/29/2011	3/23/2012	184	5,381 42	5,032 24	5,032 24	349.18	N/A	SHORT
	8/15/2011	3/23/2012	24	701 93	713 94	713 94	-12 01	N/A	SHORT
	8/15/2011	3/28/2012	78	2,281 72	2,320 29	2,320 29	-38 57	N/A	SHORT
	3/20/2012	3/28/2012	167	4,885 24	4,899 23	4,899.23	-13 99	N/A	SHORT
AIR - AAR CORPORATION	<u>Detail</u> =	<u>Detail</u> =	865	15,658 15	17,352 42	17,352.42	-1,694.27	N/A	<u>Detail</u> =
	09/24/10 ^{nc}	3/23/2012	243	4,523 23	4,728 93	4,728 93	-205 7	N/A	LONG
	09/24/10 ^{nc}	3/28/2012	428	7,661 97	8,329 13	8,329.13	-667 16	N/A	LONG
	10/13/10 ^{nc}	3/28/2012	194	3,472 95	4,294 36	4,294.36	-821 41	N/A	LONG
ALB - ALBEMARLE CORP	<u>Detail</u> =	<u>Detail</u> =	285	15,017 72	18,367 64	18,367.64	-3,349.92	N/A	<u>Detail</u> =
	2/15/2012	9/14/2012	148	7,966 49	9,587.03	9,587 03	-1,620 54	N/A	SHORT
	2/15/2012	9/26/2012	91	4,683 66	5,894 72	5,894.72	-1,211 06	N/A	SHORT
	3/13/2012	9/26/2012	46	2,367.57	2,885 89	2,885 89	-518.32	N/A	SHORT
ALC - ASSISTED LIVING CONCEPTS	<u>Detail</u> =	8/13/2012	2,380.00	17,016.61	28,569.58	28,569 58	-11,552 97	N/A	<u>Detail</u> =
	10/20/08 ^{nc}	8/13/2012	140	1,000 97	1,479 45	1,479.45	-478.48	N/A	LONG

	10/21/08 nc	8/13/2012	200	1,429.96	2,222.56	2,222.56	-792.6	N/A	LONG
	11/17/08 nc	8/13/2012	624	4,461.50	5,988.06	5,988.06	-1,526.56	N/A	LONG
	11/19/08 nc	8/13/2012	476	3,403.32	4,519.26	4,519.26	-1,115.94	N/A	LONG
	11/16/10 nc	8/13/2012	380	2,716.94	5,907.08	5,907.08	-3,190.14	N/A	LONG
	11/29/10 nc	8/13/2012	560	4,003.92	8,453.17	8,453.17	-4,449.25	N/A	LONG
ALGN - ALIGN TECH INC	<u>Detail</u> =	<u>Detail</u> =	264	8,446.98	6,379.97	6,379.97	2,067.01	N/A	<u>Detail</u> =
	5/20/2011	6/1/2012	61	1,818.12	1,474.16	1,474.16	343.96	N/A	LONG
	5/20/2011	6/22/2012	130	4,148.76	3,141.65	3,141.65	1,007.11	N/A	LONG
	5/20/2011	8/31/2012	73	2,480.10	1,764.16	1,764.16	715.94	N/A	LONG
ALKS - ALKERMES PLC	3/9/2012	8/1/2012	202	3,785.43	3,487.62	3,487.62	297.81	N/A	SHORT
ALTR - ALTERA CORPORATION	<u>Detail</u> =	<u>Detail</u> =	1,267.00	46,232.06	48,395.98	48,395.98	-2,163.92	N/A	<u>Detail</u> =
	10/25/2011	7/25/2012	388	13,919.96	14,820.56	14,820.56	-900.6	N/A	SHORT
	10/25/2011	9/20/2012	879	32,312.10	33,575.42	33,575.42	-1,263.32	N/A	SHORT
AME - AMETEK INC	<u>Detail</u> =	<u>Detail</u> =	641	31,236.47	13,690.27	13,690.27	17,546.20	N/A	<u>Detail</u> =
	10/15/08 nc	3/28/2012	57	2,716.15	1,316.74	1,316.74	1,399.41	N/A	LONG
	10/15/08 nc	5/18/2012	21.5	1,047.02	496.66	496.66	550.36	N/A	LONG
	10/20/08 nc	5/18/2012	64.5	3,141.08	1,477.92	1,477.92	1,663.16	N/A	LONG
	10/20/08 nc	5/22/2012	57	2,818.49	1,306.05	1,306.05	1,512.44	N/A	LONG
	11/18/08 nc	5/22/2012	53	2,620.71	1,094.91	1,094.91	1,525.80	N/A	LONG
	11/18/08 nc	6/18/2012	84	4,309.07	1,735.33	1,735.33	2,573.74	N/A	LONG
	11/18/08 nc	6/28/2012	92.5	4,437.55	1,910.92	1,910.92	2,526.63	N/A	LONG
	01/15/09 nc	6/28/2012	67.5	3,238.21	1,370.70	1,370.70	1,867.51	N/A	LONG
	02/10/09 nc	6/28/2012	81	3,885.85	1,734.48	1,734.48	2,151.37	N/A	LONG
	03/18/09 nc	6/28/2012	63	3,022.34	1,246.56	1,246.56	1,775.78	N/A	LONG
AMG - AFFILIATED MANAGERS	07/24/09 nc	1/24/2012	65	6,577.40	4,072.15	4,072.15	2,505.25	N/A	LONG
AMP - AMERIPRISE FINANCIAL INC	3/25/2011	9/26/2012	553	31,032.66	33,498.15	33,498.15	-2,465.49	N/A	LONG
ANF - ABERCROMBIE & FITCH CO	<u>Detail</u> =	2/28/2012	1,168.00	55,936.38	71,521.55	71,521.55	-15,585.17	N/A	<u>Detail</u> =
	9/30/2011	2/28/2012	890	42,622.75	55,401.25	55,401.25	-12,778.50	N/A	SHORT
	11/4/2011	2/28/2012	278	13,313.63	16,120.30	16,120.30	-2,806.67	N/A	SHORT
ANN - ANN INC	<u>Detail</u> =	<u>Detail</u> =	499	16,276.88	8,605.76	8,605.76	7,671.12	N/A	<u>Detail</u> =
	10/23/09 nc	3/12/2012	125	3,479.55	1,892.76	1,892.76	1,586.79	N/A	LONG
	10/23/09 nc	8/23/2012	86	3,002.40	1,302.21	1,302.21	1,700.19	N/A	LONG
	03/02/10 nc	8/23/2012	120	4,189.41	2,171.75	2,171.75	2,017.66	N/A	LONG
	03/02/10 nc	11/9/2012	96	3,234.98	1,737.40	1,737.40	1,497.58	N/A	LONG
	03/02/10 nc	12/13/2012	3	98.77	54.29	54.29	44.48	N/A	LONG
	06/09/10 nc	12/13/2012	69	2,271.77	1,447.35	1,447.35	824.42	N/A	LONG

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APC - ANADARKO PETROLEUM CORP	08/24/01 ^{nc}	6/14/2012	7,395.00	471,642.53	197,631.61	197,631.61	274,010.92	N/A	LONG
APEI - AMERICAN PUBLIC EDU INC	<u>Detail</u> =	<u>Detail</u> =	400	12,004.65	14,926.96	14,926.96	-2,922.31	N/A	<u>Detail</u> =
	10/24/2011	6/7/2012	109	3,364.62	3,773.54	3,773.54	-408.92	N/A	SHORT
	10/24/2011	6/15/2012	103	3,048.01	3,565.81	3,565.81	-517.8	N/A	SHORT
	10/24/2011	6/22/2012	33	981.57	1,142.44	1,142.44	-160.87	N/A	SHORT
	12/2/2011	6/22/2012	82	2,439.07	3,215.41	3,215.41	-776.34	N/A	SHORT
	12/22/2011	6/22/2012	73	2,171.38	3,229.76	3,229.76	-1,058.38	N/A	SHORT
APKT - ACME PACKET INC	<u>Detail</u> =	5/7/2012	363	9,482.65	12,156.52	12,156.52	-2,673.87	N/A	<u>Detail</u> =
	08/05/10 ^{nc}	5/7/2012	212	5,538.07	6,517.41	6,517.41	-979.34	N/A	LONG
	09/24/10 ^{nc}	5/7/2012	65	1,697.99	2,496.07	2,496.07	-798.08	N/A	LONG
	10/31/2011	5/7/2012	86	2,246.59	3,143.04	3,143.04	-896.45	N/A	SHORT
ASML HOLDING NV-NY	<u>Detail</u> =	7/6/2012	2,163.00	107,726.23	95,401.24	95,401.24	12,324.99	N/A	<u>Detail</u> =
	10/28/2011	7/6/2012	721	35,908.74	31,073.80	31,073.80	4,834.94	N/A	SHORT
	12/7/2011	7/6/2012	1,038.00	51,696.63	43,651.33	43,651.33	8,045.30	N/A	SHORT
	4/30/2012	7/6/2012	404	20,120.86	20,676.11	20,676.11	-555.25	N/A	SHORT
ATML - ATMEL CORP	<u>Detail</u> =	<u>Detail</u> =	1,566.00	10,756.60	21,424.78	21,424.78	-10,668.18	N/A	<u>Detail</u> =
	1/11/2011	6/7/2012	480	3,438.32	6,624.00	6,624.00	-3,185.68	N/A	LONG
	1/11/2011	6/14/2012	373	2,513.55	5,147.40	5,147.40	-2,633.85	N/A	LONG
	1/20/2011	6/14/2012	384	2,587.68	5,135.39	5,135.39	-2,547.71	N/A	LONG
	3/25/2011	6/14/2012	329	2,217.05	4,517.99	4,517.99	-2,300.94	N/A	LONG
ATU - ACTUANT CORP-CL A	10/14/10 ^{nc}	11/9/2012	106	2,858.35	2,523.63	2,523.63	334.72	N/A	LONG
AUQ - AURICO GOLD INC	<u>Detail</u> =	10/12/2012	1,556.00	11,245.89	14,971.53	14,971.53	-3,725.64	N/A	<u>Detail</u> =
	02/17/10 ^{nc}	10/12/2012	796	5,753.03	8,155.25	8,155.25	-2,402.22	N/A	LONG
	03/04/10 ^{nc}	10/12/2012	360	2,601.88	3,556.12	3,556.12	-954.24	N/A	LONG
	12/15/10 ^{nc}	10/12/2012	400	2,890.98	3,260.16	3,260.16	-369.18	N/A	LONG
AWI - ARMSTRNG WRLD INDUSTRIES	<u>Detail</u> =	<u>Detail</u> =	172	8,522.26	7,462.13	7,462.13	1,060.13	N/A	<u>Detail</u> =
	5/18/2012	10/17/2012	60	2,831.20	2,603.07	2,603.07	228.13	N/A	SHORT
	5/18/2012	10/31/2012	112	5,691.06	4,859.06	4,859.06	832	N/A	SHORT
AXP - AMERICAN EXPRESS CO	10/24/2011	4/30/2012	1,211.00	72,739.02	60,459.78	60,459.78	12,279.24	N/A	SHORT
BA - BOEING CO	<u>Detail</u> =	<u>Detail</u> =	1,323.00	98,598.52	93,108.30	93,108.30	5,490.22	N/A	<u>Detail</u> =
	11/18/09 ^{nc}	2/29/2012	64	4,789.14	3,345.45	3,345.45	1,443.69	N/A	LONG

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	03/18/10 ^{nc}	2/29/2012	257	19,231.40	18,035.37	18,035.37	1,196.03	N/A	LONG
	07/22/10 ^{nc}	7/5/2012	113	8,410.49	7,474.50	7,474.50	935.99	N/A	LONG
	4/18/2011	7/5/2012	477	35,502.69	34,864.57	34,864.57	638.12	N/A	LONG
	12/5/2011	7/5/2012	412	30,664.80	29,388.41	29,388.41	1,276.39	N/A	SHORT
BAC - BANK OF AMERICA CORP	1/23/2012	10/25/2012	4,097.00	37,665.74	29,375.49	29,375.49	8,290.25	N/A	SHORT
B - BARNES GROUP INC	<u>Detail</u> =	<u>Detail</u> =	435	9,847.02	7,742.60	7,777.24	2,104.42	N/A	<u>Detail</u> =
	09/16/10 ^{nc}	7/20/2012	210	4,798.37	3,590.97	3,607.77	1,207.40	N/A	LONG
	09/16/10 ^{nc}	10/18/2012	67	1,648.76	1,145.69	1,151.05	503.07	N/A	LONG
	11/04/10 ^{nc}	10/18/2012	37	910.52	702.61	705.57	207.91	N/A	LONG
	11/04/10 ^{nc}	11/20/2012	119	2,448.22	2,259.71	2,269.23	188.51	N/A	LONG
	2/14/2011	11/20/2012	2	41.15	43.62	43.62	-2.47	N/A	LONG
BDX - BECTON DICKINSON & CO	<u>Detail</u> =	6/14/2012	3,300.00	241,307.09	246,727.86	246,727.86	-5,420.77	N/A	<u>Detail</u> =
	1/11/2012	6/14/2012	1,912.00	139,802.31	142,952.63	142,952.63	-3,150.32	N/A	SHORT
	1/11/2012	6/14/2012	800	58,502.69	59,812.82	59,812.82	-1,310.13	N/A	SHORT
	1/11/2012	6/14/2012	285	20,847.28	21,308.32	21,308.32	-461.04	N/A	SHORT
	1/11/2012	6/14/2012	204	14,914.11	15,252.26	15,252.26	-338.15	N/A	SHORT
	1/11/2012	6/14/2012	99	7,240.70	7,401.83	7,401.83	-161.13	N/A	SHORT
BEN - FRANKLIN RESOURCES	<u>Detail</u> =	1/24/2012	733	75,386.13	77,999.42	77,999.42	-2,613.29	N/A	<u>Detail</u> =
	03/18/10 ^{nc}	1/24/2012	222	22,831.81	24,727.69	24,727.69	-1,895.88	N/A	LONG
	06/18/10 ^{nc}	1/24/2012	310	31,882.26	28,811.80	28,811.80	3,070.46	N/A	LONG
	4/18/2011	1/24/2012	201	20,672.06	24,459.93	24,459.93	-3,787.87	N/A	SHORT
BRI - BAKER HUGHES INC	1/10/2012	1/24/2012	891	41,299.10	46,332.18	46,332.18	-5,033.08	N/A	SHORT
BID - SOTHEBY'S	<u>Detail</u> =	2/9/2012	106	4,138.98	3,129.60	3,129.60	1,009.38	N/A	<u>Detail</u> =
	06/10/10 ^{nc}	2/9/2012	35	1,366.64	1,080.49	1,080.49	286.15	N/A	LONG
	06/23/10 ^{nc}	2/9/2012	71	2,772.34	2,049.11	2,049.11	723.23	N/A	LONG
BIIB - BIOGEN IDEC INC	<u>Detail</u> =	<u>Detail</u> =	797	111,546.99	92,499.45	92,499.45	19,047.54	N/A	<u>Detail</u> =
	11/2/2011	4/20/2012	137	17,496.46	15,546.63	15,546.63	1,949.83	N/A	SHORT
	11/2/2011	7/6/2012	125	17,812.60	14,184.87	14,184.87	3,627.73	N/A	SHORT
	11/23/2011	7/6/2012	248	35,340.19	27,640.64	27,640.64	7,699.55	N/A	SHORT
	2/1/2012	7/6/2012	287	40,897.74	35,127.31	35,127.31	5,770.43	N/A	SHORT
BLL - BALL CORP	<u>Detail</u> =	<u>Detail</u> =	219	9,325.41	7,644.45	7,644.45	1,680.96	N/A	<u>Detail</u> =
	8/11/2011	4/20/2012	112	4,875.80	3,909.49	3,909.49	966.31	N/A	SHORT
	8/11/2011	10/11/2012	107	4,449.61	3,734.96	3,734.96	714.65	N/A	LONG

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BRGY - BG GROUP PLC F	4/18/2011	5/17/2012	2,660 00	52,874 82	64,318 80	64,318 80	-11,443 98	N/A	LONG
BRK'A - BERKSHIRE HATHAWAY CL A	Detail =	6/14/2012	3	366,975 78	299,721 15	299,721.15	67,254 63	N/A	Detail =
	9/23/2011	6/14/2012	1	122,312 26	99,907.05	99,907 05	22,405 21	N/A	SHORT
	9/23/2011	6/14/2012	1	122,334 26	99,907 05	99,907 05	22,427 21	N/A	SHORT
	9/23/2011	6/14/2012	1	122,329 26	99,907 05	99,907.05	22,422 21	N/A	SHORT
BRKR - BRUKER CORPORATION	Detail =	Detail =	989	14,227 34	10,695 68	10,695.68	3,531 66	N/A	Detail =
	09/29/09 ^{nc}	3/23/2012	355	5,307 86	3,682 31	3,682 31	1,625.55	N/A	LONG
	09/29/09 ^{nc}	4/11/2012	481	6,766 98	4,989 26	4,989 26	1,777.72	N/A	LONG
	10/5/2011	4/11/2012	153	2,152 50	2,024 11	2,024.11	128 39	N/A	SHORT
BRY - BERRY PETRO CO CL A	12/22/2011	1/26/2012	184	8,525 95	7,501 42	7,501 42	1,024 53	N/A	SHORT
BSX - BOSTON SCIENTIFIC CORP	Detail =	6/6/2012	9,010.00	50,815 26	55,561 37	55,561.37	-4,746 11	N/A	Detail =
	5/17/2011	6/6/2012	3,749 00	21,143 88	25,310 62	25,310 62	-4,166 74	N/A	LONG
	10/19/2011	6/6/2012	5,261 00	29,671 38	30,250 75	30,250 75	-579 37	N/A	SHORT
BWA - BORG WARNER INC	Detail =	Detail =	1,080.00	74,688 10	73,199 20	73,199 20	1,488 90	N/A	Detail =
	08/11/10 ^{nc}	5/15/2012	148	11,215 35	6,688 94	6,688 94	4,526 41	N/A	LONG
	4/18/2011	5/15/2012	70	5,304 57	4,958.86	4,958 86	345 71	N/A	LONG
	4/18/2011	7/5/2012	265	17,882 32	18,772 81	18,772.81	-890 49	N/A	LONG
	10/28/2011	7/5/2012	202	13,631.06	15,150.75	15,150 75	-1,519.69	N/A	SHORT
	12/6/2011	7/5/2012	395	26,654.80	27,627.84	27,627.84	-973 04	N/A	SHORT
BXP - BOSTON PROPERTIES INC	8/10/2011	2/29/2012	587	59,447 29	56,031 85	56,031.85	3,415 44	N/A	SHORT
CATALYST HEALTH SOLUTION	Detail =	Detail =	337	27,461 89	15,847 20	15,847 20	11,614 69	N/A	Detail =
	1/20/2011	5/18/2012	58	5,032 85	2,531 85	2,531.85	2,501 00	N/A	LONG
	1/20/2011	5/22/2012	49	4,298 97	2,138.97	2,138 97	2,160.00	N/A	LONG
	1/20/2011	6/1/2012	36	3,093.18	1,571 49	1,571 49	1,521 69	N/A	LONG
	1/20/2011	7/3/2012	60	4,299.14	2,619.14	2,619 14	1,680 00	N/A	LONG
	6/10/2011	7/3/2012	58	4,660 20	3,036 20	3,036 20	1,624 00	N/A	LONG
	6/23/2011	7/3/2012	76	6,077 55	3,949 55	3,949.55	2,128.00	N/A	LONG
CBS - CBS CORP CL B	Detail =	Detail =	2,564.00	76,038.39	55,123 44	55,123.44	20,914 95	N/A	Detail =
	8/8/2011	2/2/2012	1,191 00	34,776.41	25,605 31	25,605.31	9,171 10	N/A	SHORT
	8/8/2011	5/17/2012	1,373.00	41,261.98	29,518.13	29,518.13	11,743.85	N/A	SHORT

CBST - CUBIST PHARMACEUTICALS	<u>Detail</u> =	<u>Detail</u> =	283	11,591.05	8,992.78	8,992.78	2,598.27	N/A	<u>Detail</u> =
	4/15/2011	4/9/2012	109	4,582.12	3,463.65	3,463.65	1,118.47	N/A	SHORT
	4/15/2011	6/19/2012	174	7,008.93	5,529.13	5,529.13	1,479.80	N/A	LONG
CCI - CROWN CASTLE INTL CORP	4/25/2012	7/6/2012	1,782.00	105,636.02	99,698.62	99,698.62	5,937.40	N/A	SHORT
C - CITIGROUP INC NEW	2/29/2012	6/15/2012	2,956.00	80,696.99	98,581.42	98,581.42	-17,884.43	N/A	SHORT
CCK - CROWN HOLDINGS INC	01/05/10 ^{nc}	1/10/2012	175	5,940.22	4,641.17	4,641.17	1,299.05	N/A	LONG
CELG - CELGENE CORP	<u>Detail</u> =	<u>Detail</u> =	1,108.00	83,126.32	69,510.70	69,510.70	13,615.62	N/A	<u>Detail</u> =
	4/18/2011	4/4/2012	45	3,578.10	2,579.18	2,579.18	998.92	N/A	SHORT
	5/17/2011	4/4/2012	349	27,750.22	20,773.15	20,773.15	6,977.07	N/A	SHORT
	5/17/2011	7/24/2012	358	23,232.88	21,308.84	21,308.84	1,924.04	N/A	LONG
	5/17/2011	10/5/2012	114	9,147.25	6,785.49	6,785.49	2,361.76	N/A	LONG
	4/26/2012	10/5/2012	242	19,417.87	18,064.04	18,064.04	1,353.83	N/A	SHORT
CERN - CERNER CORP	<u>Detail</u> =	7/30/2012	2,944.00	217,381.27	228,514.73	228,514.73	-11,133.46	N/A	<u>Detail</u> =
	11/22/2011	7/30/2012	508	37,510.08	29,094.02	29,094.02	8,416.06	N/A	SHORT
	4/30/2012	7/30/2012	231	17,056.75	18,442.28	18,442.28	-1,385.53	N/A	SHORT
	5/9/2012	7/30/2012	305	22,520.81	24,374.53	24,374.53	-1,853.72	N/A	SHORT
	7/10/2012	7/30/2012	1,000.00	73,838.75	83,163.90	83,163.90	-9,325.15	N/A	SHORT
	7/11/2012	7/30/2012	900	66,454.88	73,440.00	73,440.00	-6,985.12	N/A	SHORT
CFX - COLFAX CORP	<u>Detail</u> =	<u>Detail</u> =	668	25,578.06	22,591.78	22,591.78	2,986.28	N/A	<u>Detail</u> =
	3/12/2012	10/18/2012	150	5,542.76	5,189.68	5,189.68	353.08	N/A	SHORT
	3/12/2012	11/29/2012	66	2,581.67	2,283.46	2,283.46	298.21	N/A	SHORT
	3/12/2012	12/7/2012	62	2,408.01	2,145.05	2,145.05	262.96	N/A	SHORT
	3/13/2012	12/7/2012	85	3,301.32	2,990.30	2,990.30	311.02	N/A	SHORT
	3/13/2012	12/13/2012	12	462.07	422.15	422.15	39.92	N/A	SHORT
	3/23/2012	12/13/2012	129	4,967.26	4,328.60	4,328.60	638.66	N/A	SHORT
	4/11/2012	12/13/2012	79	3,041.96	2,487.27	2,487.27	554.69	N/A	SHORT
	4/20/2012	12/13/2012	85	3,273.01	2,745.27	2,745.27	527.74	N/A	SHORT
CHD - CHURCH & DWIGHT INC	<u>Detail</u> =	<u>Detail</u> =	518	28,221.11	14,709.16	14,709.16	13,511.95	N/A	<u>Detail</u> =
	11/26/08 ^{nc}	5/16/2012	97	5,256.32	2,797.23	2,797.23	2,459.09	N/A	LONG
	11/26/08 ^{nc}	6/1/2012	41	2,161.47	1,182.33	1,182.33	979.14	N/A	LONG
	11/26/08 ^{nc}	6/15/2012	68	3,636.88	1,960.94	1,960.94	1,675.94	N/A	LONG
	11/26/08 ^{nc}	6/29/2012	36	1,980.74	1,038.14	1,038.14	942.6	N/A	LONG
	01/23/09 ^{nc}	6/29/2012	80	4,401.65	2,125.87	2,125.87	2,275.78	N/A	LONG
	02/24/09 ^{nc}	6/29/2012	116	6,382.39	2,890.53	2,890.53	3,491.86	N/A	LONG
	03/18/09 ^{nc}	6/29/2012	30	1,650.62	763.5	763.5	887.12	N/A	LONG

Capital Gains and Losses

	8/9/2011	6/29/2012	50	2,751.04	1,950.62	1,950.62	800.42	N/A	SHORT
CLH - CLEAN HARBORS INC	05/18/10 ^{nc}	11/1/2012	82	4,867.40	2,704.24	2,704.24	2,163.16	N/A	LONG
CMA - COMERICA INC	<u>Detail</u> =	7/5/2012	2,460.00	75,949.56	88,034.24	88,034.24	-12,084.68	N/A	<u>Detail</u> =
	4/6/2011	7/5/2012	1,428.00	44,087.79	53,401.63	53,401.63	-9,313.84	N/A	LONG
	4/18/2011	7/5/2012	526	16,239.62	19,702.17	19,702.17	-3,462.55	N/A	LONG
	1/24/2012	7/5/2012	506	15,622.15	14,930.44	14,930.44	691.71	N/A	SHORT
CMCSA - COMCAST CORP NEW CL A	<u>Detail</u> =	<u>Detail</u> =	1,575.00	54,435.56	45,645.55	45,645.55	8,790.01	N/A	<u>Detail</u> =
	6/5/2012	8/3/2012	819	28,260.10	23,735.69	23,735.69	4,524.41	N/A	SHORT
	6/5/2012	8/7/2012	756	26,175.46	21,909.86	21,909.86	4,265.60	N/A	SHORT
CMG - CHIPOTLE MEXICAN GRILL	7/5/2012	7/24/2012	530	159,679.71	203,282.94	203,282.94	-43,603.23	N/A	SHORT
CNC - CENTENE CORP	1/24/2012	6/25/2012	203	6,083.82	8,876.34	8,876.34	-2,792.52	N/A	SHORT
CNQR - CONCUR TECHNOLOGIES INC	<u>Detail</u> =	<u>Detail</u> =	382	24,894.23	11,106.56	11,106.56	13,787.67	N/A	<u>Detail</u> =
	10/15/08 ^{nc}	8/10/2012	34	2,299.52	1,019.39	1,019.39	1,280.13	N/A	LONG
	10/20/08 ^{nc}	8/10/2012	22	1,487.94	656.7	656.7	831.24	N/A	LONG
	10/20/08 ^{nc}	11/7/2012	32	2,101.61	955.2	955.2	1,146.41	N/A	LONG
	11/18/08 ^{nc}	11/7/2012	78	5,122.70	1,732.77	1,732.77	3,389.93	N/A	LONG
	11/18/08 ^{nc}	12/7/2012	64	3,951.54	1,421.76	1,421.76	2,529.78	N/A	LONG
	11/18/08 ^{nc}	12/14/2012	32	2,090.72	710.88	710.88	1,379.84	N/A	LONG
	01/15/09 ^{nc}	12/14/2012	30	1,960.05	814.8	814.8	1,145.25	N/A	LONG
	02/10/09 ^{nc}	12/14/2012	33	2,156.05	774.16	774.16	1,381.89	N/A	LONG
	12/8/2011	12/14/2012	57	3,724.10	3,020.90	3,020.90	703.2	N/A	LONG
COG - CABOT OIL & GAS	<u>Detail</u> =	<u>Detail</u> =	1,658.00	90,082.95	56,810.02	56,810.02	33,272.93	N/A	<u>Detail</u> =
	10/27/09 ^{nc}	1/12/2012	140	9,599.82	5,899.04	5,899.04	3,700.78	N/A	LONG
	11/05/09 ^{nc}	1/18/2012	130	8,707.48	5,202.08	5,202.08	3,505.40	N/A	LONG
	05/24/10 ^{nc}	1/18/2012	80	5,358.46	2,465.64	2,465.64	2,892.82	N/A	LONG
	05/24/10 ^{nc}	1/19/2012	110	7,423.86	3,390.26	3,390.26	4,033.60	N/A	LONG
	05/24/10 ^{nc}	1/23/2012	10	651.59	308.2	308.2	343.39	N/A	LONG
	05/25/10 ^{nc}	1/23/2012	200	13,031.85	6,209.98	6,209.98	6,821.87	N/A	LONG
	05/26/10 ^{nc}	1/23/2012	60	3,909.56	1,956.36	1,956.36	1,953.20	N/A	LONG
	05/26/10 ^{nc}	1/24/2012	40	2,535.09	1,304.24	1,304.24	1,230.85	N/A	LONG
	3/15/2011	1/24/2012	120	7,605.30	5,610.12	5,610.12	1,995.18	N/A	SHORT
	3/15/2011	1/25/2012	100	6,564.58	4,675.10	4,675.10	1,889.48	N/A	SHORT
	3/15/2011	1/27/2012	180	5,910.00	4,207.59	4,207.59	1,702.41	N/A	SHORT
	4/10/2012	6/26/2012	190	7,061.51	5,772.48	5,772.48	1,289.03	N/A	SHORT
	4/10/2012	6/28/2012	115	4,524.30	3,493.86	3,493.86	1,030.44	N/A	SHORT
	5/17/2012	6/28/2012	89	3,501.42	3,044.79	3,044.79	456.63	N/A	SHORT

Capital Gains and Losses

	5/25/2012	6/28/2012	94	3,698.13	3,270.28	3,270.28	427.85	N/A	SHORT
COH - COACH INC	Detail =	Detail =	1,123.00	68,865.78	46,588.47	46,588.47	22,277.31	N/A	Detail =
	01/28/10 ^{nc}	2/21/2012	201	15,086.64	7,004.72	7,004.72	8,081.92	N/A	LONG
	01/28/10 ^{nc}	7/10/2012	149	8,690.98	5,192.55	5,192.55	3,498.43	N/A	LONG
	03/18/10 ^{nc}	7/10/2012	473	27,589.52	18,024.28	18,024.28	9,565.24	N/A	LONG
	4/18/2011	7/10/2012	300	17,498.64	16,366.92	16,366.92	1,131.72	N/A	LONG
COOPER INDUSTRIES PLC A	Detail =	12/3/2012	1,400.00	111,112.28	53,647.72	53,647.72	57,464.56	N/A	Detail =
	10/17/08 ^{nc}	12/3/2012	350	27,778.07	10,971.28	10,971.28	16,806.79	N/A	LONG
	10/21/08 ^{nc}	12/3/2012	275	21,825.63	8,512.79	8,512.79	13,312.84	N/A	LONG
	11/18/08 ^{nc}	12/3/2012	225	17,857.33	6,027.21	6,027.21	11,830.12	N/A	LONG
	03/18/09 ^{nc}	12/3/2012	130	10,317.57	3,294.72	3,294.72	7,022.85	N/A	LONG
	03/18/10 ^{nc}	12/3/2012	95	7,539.76	4,461.20	4,461.20	3,078.56	N/A	LONG
	12/16/10 ^{nc}	12/3/2012	80	6,349.27	4,603.57	4,603.57	1,745.70	N/A	LONG
	4/18/2011	12/3/2012	220	17,460.50	14,466.45	14,466.45	2,994.05	N/A	LONG
	10/25/2011	12/3/2012	25	1,984.15	1,310.50	1,310.50	673.65	N/A	LONG
COV - COVIDIEN PLC	Detail =	7/5/2012	1,344.00	72,653.40	67,785.38	67,785.38	4,868.02	N/A	Detail =
	03/18/10 ^{nc}	7/5/2012	483	26,109.81	24,539.53	24,539.53	1,570.28	N/A	LONG
	04/29/10 ^{nc}	7/5/2012	501	27,082.85	24,292.89	24,292.89	2,789.96	N/A	LONG
	4/18/2011	7/5/2012	360	19,460.74	18,952.96	18,952.96	507.78	N/A	LONG
CPT - CAMDEN PPTY TR SBI	Detail =	10/11/2012	176	11,142.13	12,286.83	12,286.83	-1,144.70	N/A	Detail =
	7/16/2012	10/11/2012	129	8,166.67	9,157.73	9,157.73	-991.06	N/A	SHORT
	8/13/2012	10/11/2012	47	2,975.46	3,129.10	3,129.10	-153.64	N/A	SHORT
CRM - SALESFORCE COM	Detail =	Detail =	487	67,920.99	60,490.90	60,490.90	7,430.09	N/A	Detail =
	12/6/2011	4/19/2012	85	13,638.74	10,557.96	10,557.96	3,080.78	N/A	SHORT
	12/6/2011	7/6/2012	402	54,282.25	49,932.94	49,932.94	4,349.31	N/A	SHORT
CSCO - CISCO SYS INC	Detail =	Detail =	8,323.00	136,310.69	139,846.37	139,846.37	-3,535.68	N/A	Detail =
	10/3/2011	5/30/2012	3,872.00	63,538.48	59,179.27	59,179.27	4,359.21	N/A	SHORT
	10/3/2011	5/31/2012	541	8,845.15	8,268.58	8,268.58	576.57	N/A	SHORT
	10/6/2011	5/31/2012	1,472.00	24,066.65	24,396.49	24,396.49	-329.84	N/A	SHORT
	1/24/2012	5/31/2012	2,438.00	39,860.41	48,002.03	48,002.03	-8,141.62	N/A	SHORT
CTRX - CATAMARAN CORP	1/20/2011	10/12/2012	68	3,411.15	2,246.72	2,246.72	1,164.43	N/A	LONG
CTSH - COGNIZANT TECHNOLOGY	Detail =	Detail =	1,648.00	98,724.00	110,602.88	110,602.88	-11,878.88	N/A	Detail =
	1/10/2012	5/18/2012	584	35,056.20	40,622.29	40,622.29	-5,566.09	N/A	SHORT

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	1/10/2012	7/5/2012	725	43,382.66	50,430.05	50,430.05	-7,047.39	N/A	SHORT
	5/7/2012	7/5/2012	339	20,285.14	19,550.54	19,550.54	734.6	N/A	SHORT
CTXS - CITRIX SYSTEMS INC	<u>Detail</u> =	<u>Detail</u> =	1,466.00	107,677.38	91,709.14	91,709.14	15,968.24	N/A	<u>Detail</u> =
	04/22/10 ^{nc}	1/26/2012	110	7,101.51	5,185.75	5,185.75	1,915.76	N/A	LONG
	07/27/10 ^{nc}	1/26/2012	328	21,175.44	15,684.41	15,684.41	5,491.03	N/A	LONG
	07/27/10 ^{nc}	7/9/2012	54	4,170.83	2,582.18	2,582.18	1,588.65	N/A	LONG
	10/25/10 ^{nc}	7/9/2012	227	17,532.97	13,857.65	13,857.65	3,675.32	N/A	LONG
	4/18/2011	7/9/2012	747	57,696.63	54,399.15	54,399.15	3,297.48	N/A	LONG
CVD - COVANCE INC	<u>Detail</u> =	<u>Detail</u> =	206	9,962.01	9,816.66	9,816.66	145.35	N/A	<u>Detail</u> =
	9/21/2011	8/31/2012	80	3,808.03	3,812.30	3,812.30	-4.27	N/A	SHORT
	9/21/2011	9/6/2012	126	6,153.98	6,004.36	6,004.36	149.62	N/A	SHORT
CVH - COVENTRY HEALTH CARE INC	<u>Detail</u> =	<u>Detail</u> =	712	26,297.29	20,073.06	20,073.06	6,224.23	N/A	<u>Detail</u> =
	11/22/10 ^{nc}	3/20/2012	88	2,920.21	2,322.40	2,322.40	597.81	N/A	LONG
	11/22/10 ^{nc}	4/30/2012	143	4,282.52	3,773.88	3,773.88	508.64	N/A	LONG
	12/20/10 ^{nc}	4/30/2012	78	2,335.93	2,079.33	2,079.33	256.6	N/A	LONG
	12/20/10 ^{nc}	8/29/2012	79	3,302.95	2,105.98	2,105.98	1,196.97	N/A	LONG
	1/11/2011	8/29/2012	40	1,672.39	1,171.52	1,171.52	500.87	N/A	LONG
	1/11/2011	9/6/2012	82	3,402.21	2,401.59	2,401.59	1,000.62	N/A	LONG
	8/3/2011	9/6/2012	115	4,771.40	3,551.62	3,551.62	1,219.78	N/A	LONG
	2/2/2012	9/6/2012	87	3,609.68	2,666.74	2,666.74	942.94	N/A	SHORT
CVS - CVS CAREMARK CORP	<u>Detail</u> =	7/23/2012	2,485.00	111,208.95	109,871.96	109,871.96	1,336.99	N/A	<u>Detail</u> =
	2/17/2012	7/23/2012	1,473.00	65,919.83	65,401.20	65,401.20	518.63	N/A	SHORT
	4/2/2012	7/23/2012	429	19,198.64	19,090.67	19,090.67	107.97	N/A	SHORT
	4/16/2012	7/23/2012	583	26,090.48	25,380.09	25,380.09	710.39	N/A	SHORT
CVX - CHEVRON CORPORATION	<u>Detail</u> =	<u>Detail</u> =	6,074.00	626,608.51	334,582.54	334,582.54	292,025.97	N/A	<u>Detail</u> =
	9/23/2011	1/11/2012	442	47,508.38	39,915.83	39,915.83	7,592.55	N/A	SHORT
	9/23/2011	10/3/2012	160	18,699.99	14,449.16	14,449.16	4,250.83	N/A	LONG
	9/28/2011	10/3/2012	275	32,140.63	25,448.39	25,448.39	6,692.24	N/A	LONG
	9/28/2011	12/6/2012	14	1,483.88	1,295.55	1,295.55	188.33	N/A	LONG
	9/29/2011	12/6/2012	268	28,405.79	25,171.61	25,171.61	3,234.18	N/A	LONG
	08/24/01 ^{nc}	6/14/2012	4,915.00	498,369.84	228,302.00	228,302.00	270,067.84	N/A	LONG
CWH - COMMONWEALTH REIT	<u>Detail</u> =	<u>Detail</u> =	1,790.00	27,296.55	46,396.55	48,056.15	-19,100.00	N/A	<u>Detail</u> =
	2/7/2011	8/10/2012	420	6,716.06	10,974.42	11,363.78	-4,258.36	N/A	LONG

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	2/7/2011	8/23/2012	390	5,858.67	10,190.53	10,552.07	-4,331.86	N/A	LONG
	3/2/2011	8/23/2012	380	5,708.46	9,876.17	10,228.46	-4,167.71	N/A	LONG
	3/3/2011	8/23/2012	410	6,159.12	10,623.28	11,003.38	-4,464.16	N/A	LONG
	3/28/2011	8/23/2012	190	2,854.24	4,732.15	4,908.46	-1,877.91	N/A	LONG
CY - CYPRESS SEMICONDUCTOR	<u>Detail</u> =	<u>Detail</u> =	1,379.00	13,957.66	23,861.34	24,419.08	-9,903.68	N/A	<u>Detail</u> =
	3/25/2011	10/26/2012	401	3,937.01	7,872.50	8,113.10	-3,935.49	N/A	LONG
	4/26/2011	10/26/2012	278	2,729.40	5,847.04	6,013.84	-3,117.64	N/A	LONG
	4/26/2011	11/6/2012	6	62.49	126.19	129.79	-63.7	N/A	LONG
	2/10/2012	11/6/2012	320	3,333.14	5,631.58	5,737.18	-2,298.44	N/A	SHORT
	8/9/2012	11/6/2012	374	3,895.62	4,384.03	4,425.17	-488.41	N/A	SHORT
CYT - CYTEC IND INC	<u>Detail</u> =	<u>Detail</u> =	118	6,350.48	6,471.39	6,471.39	-120.91	N/A	<u>Detail</u> =
	3/30/2011	1/24/2012	70	3,471.25	3,838.96	3,838.96	-367.71	N/A	SHORT
	3/30/2011	6/7/2012	48	2,879.23	2,632.43	2,632.43	246.8	N/A	LONG
DAN - DANA HOLDING CORP	<u>Detail</u> =	<u>Detail</u> =	667	9,640.51	6,247.93	6,247.93	3,392.58	N/A	<u>Detail</u> =
	12/14/09 ^{nc}	1/31/2012	419	6,232.55	3,924.86	3,924.86	2,307.69	N/A	LONG
	12/14/09 ^{nc}	8/23/2012	248	3,407.96	2,323.07	2,323.07	1,084.89	N/A	LONG
DECK - DECKERS OUTDOOR CORP	<u>Detail</u> =	6/26/2012	174	7,657.02	15,958.67	15,958.67	-8,301.65	N/A	<u>Detail</u> =
	9/6/2011	6/26/2012	91	4,004.53	7,710.43	7,710.43	-3,705.90	N/A	SHORT
	9/8/2011	6/26/2012	25	1,100.14	2,337.23	2,337.23	-1,237.09	N/A	SHORT
	9/27/2011	6/26/2012	19	836.11	1,974.21	1,974.21	-1,138.10	N/A	SHORT
	12/8/2011	6/26/2012	39	1,716.24	3,936.80	3,936.80	-2,220.56	N/A	SHORT
DFS - DISCOVER FINANCIAL	<u>Detail</u> =	<u>Detail</u> =	1,090.00	36,637.41	17,313.48	17,313.48	19,323.93	N/A	<u>Detail</u> =
	04/26/10 ^{nc}	5/10/2012	200	6,711.84	3,215.20	3,215.20	3,496.64	N/A	LONG
	04/26/10 ^{nc}	6/21/2012	460	15,467.14	7,394.96	7,394.96	8,072.18	N/A	LONG
	04/27/10 ^{nc}	6/21/2012	430	14,458.43	6,703.32	6,703.32	7,755.11	N/A	LONG
DHR - DANAHER CORP	<u>Detail</u> =	9/12/2012	1,300.00	71,188.87	69,617.99	69,617.99	1,570.88	N/A	<u>Detail</u> =
	5/17/2011	9/12/2012	1,204.00	65,931.84	64,427.97	64,427.97	1,503.87	N/A	LONG
	5/9/2012	9/12/2012	96	5,257.03	5,190.02	5,190.02	67.01	N/A	SHORT
DISCA - DISCOVERY COMMUNICATN A	7/6/2012	9/27/2012	1,050.00	61,854.65	55,976.03	55,976.03	5,878.62	N/A	SHORT
DIS - DISNEY WALT COMPANY	<u>Detail</u> =	<u>Detail</u> =	3,760.00	179,069.28	140,488.42	140,488.42	38,580.86	N/A	<u>Detail</u> =

	7/15/2011	5/10/2012	723	32,816.23	28,284.20	28,284.20	4,532.03	N/A	SHORT
	7/15/2011	6/4/2012	632	28,160.65	24,724.22	24,724.22	3,436.43	N/A	SHORT
	7/15/2011	6/15/2012	721	33,951.12	28,205.95	28,205.95	5,745.17	N/A	SHORT
	7/15/2011	7/11/2012	512	24,322.83	20,029.74	20,029.74	4,293.09	N/A	SHORT
	8/16/2011	7/11/2012	163	7,743.41	5,431.30	5,431.30	2,312.11	N/A	SHORT
	8/16/2011	9/11/2012	659	34,011.34	21,958.40	21,958.40	12,052.94	N/A	LONG
	10/12/2011	9/11/2012	350	18,063.70	11,854.61	11,854.61	6,209.09	N/A	SHORT
DLR - DIGITAL REALTY TRUST INC	<u>Detail</u> =	<u>Detail</u> =	210	15,427.86	12,011.52	12,047.45	3,416.34	N/A	<u>Detail</u> =
	8/3/2011	6/19/2012	58	4,365.77	3,365.95	3,375.85	999.82	N/A	SHORT
	8/3/2011	6/26/2012	61	4,432.88	3,540.04	3,550.45	892.84	N/A	SHORT
	8/3/2011	6/27/2012	30	2,185.45	1,741.00	1,746.12	444.45	N/A	SHORT
	9/30/2011	6/27/2012	61	4,443.76	3,364.53	3,375.03	1,079.23	N/A	SHORT
DNKN - DUNKIN' BRANDS GRP INC	8/9/2011	6/20/2012	89	3,257.73	2,464.18	2,464.18	793.55	N/A	SHORT
DNR - DENBURY RESOURCES INC	<u>Detail</u> =	<u>Detail</u> =	3,536.00	53,257.36	36,017.35	36,017.35	17,240.01	N/A	<u>Detail</u> =
	11/26/08 ^{nc}	5/25/2012	580	8,908.59	5,547.87	5,547.87	3,360.72	N/A	LONG
	12/03/08 ^{nc}	5/25/2012	90	1,382.37	816.14	816.14	566.23	N/A	LONG
	12/03/08 ^{nc}	6/4/2012	180	2,527.53	1,632.27	1,632.27	895.26	N/A	LONG
	12/08/08 ^{nc}	6/4/2012	450	6,318.86	3,906.00	3,906.00	2,412.86	N/A	LONG
	12/08/08 ^{nc}	6/26/2012	20	268.88	173.6	173.6	95.28	N/A	LONG
	01/15/09 ^{nc}	6/26/2012	446,407	6,001.71	3,226.06	3,226.06	2,775.65	N/A	LONG
	04/03/09 ^{nc}	6/26/2012	73,593	989.43	1,214.66	1,214.66	-225.23	N/A	LONG
	04/03/09 ^{nc}	10/18/2012	116,407	1,926.48	1,921.29	1,921.29	5.19	N/A	LONG
	08/24/09 ^{nc}	10/18/2012	423,593	7,010.31	4,737.31	4,737.31	2,273.00	N/A	LONG
	08/24/09 ^{nc}	10/22/2012	370	5,934.70	4,137.94	4,137.94	1,796.76	N/A	LONG
	08/24/09 ^{nc}	10/25/2012	133,559	2,046.07	1,493.67	1,493.67	552.4	N/A	LONG
	08/31/09 ^{nc}	10/25/2012	246,441	3,775.39	2,723.58	2,723.58	1,051.81	N/A	LONG
	08/31/09 ^{nc}	10/31/2012	406	6,167.04	4,486.96	4,486.96	1,680.08	N/A	LONG
DUK - DUKE ENERGY CORP	7/3/2012	7/3/2012	0,333	23.09	0.01	0.01	23.08	N/A	SHORT
DVN - DEVON ENERGY CORP	1/20/2011	2/29/2012	242	17,828.71	19,868.25	19,868.25	-2,039.54	N/A	LONG
EATON CORP	<u>Detail</u> =	6/14/2012	5,580.00	219,876.79	111,329.45	111,329.45	108,547.34	N/A	<u>Detail</u> =
	10/19/00 ^{nc}	6/14/2012	1,000.00	39,405.11	13,257.34	13,257.34	26,147.77	N/A	LONG
	04/10/02 ^{nc}	6/14/2012	2,080.00	81,962.65	44,539.30	44,539.30	37,423.35	N/A	LONG
	04/10/02 ^{nc}	6/14/2012	1,400.00	55,158.90	29,978.38	29,978.38	25,180.52	N/A	LONG
	04/10/02 ^{nc}	6/14/2012	1,000.00	39,409.22	21,413.12	21,413.12	17,996.10	N/A	LONG
	04/10/02 ^{nc}	6/14/2012	100	3,940.91	2,141.31	2,141.31	1,799.60	N/A	LONG

EL - LAUDER ESTEE COS INC CLA	<u>Detail</u> =	7/9/2012	2,402.00	127,770.32	121,331.96	121,331.96	6,438.36	N/A	<u>Detail</u> =
	8/11/2011	7/9/2012	1,230.00	65,427.76	58,068.98	58,068.98	7,358.78	N/A	SHORT
	8/15/2011	7/9/2012	222	11,808.91	10,386.74	10,386.74	1,422.17	N/A	SHORT
	7/5/2012	7/9/2012	950	50,533.65	52,876.24	52,876.24	-2,342.59	N/A	SHORT
ELS - EQUITY LIFESTYLE PROP	<u>Detail</u> =	<u>Detail</u> =	232	15,131.52	15,655.56	15,690.76	-524.04	N/A	<u>Detail</u> =
	6/20/2012	10/11/2012	126	8,330.22	8,609.64	8,628.74	-279.42	N/A	SHORT
	6/20/2012	11/20/2012	9	577.46	614.97	616.33	-37.51	N/A	SHORT
	6/22/2012	11/20/2012	33	2,117.38	2,185.48	2,190.48	-68.1	N/A	SHORT
	6/26/2012	11/20/2012	64	4,106.46	4,245.47	4,255.21	-139.01	N/A	SHORT
EMC - EMC CORP	<u>Detail</u> =	<u>Detail</u> =	5,588.00	142,435.59	113,995.68	113,995.68	28,439.91	N/A	<u>Detail</u> =
	04/29/10 ^{nc}	2/2/2012	469	12,087.02	9,208.20	9,208.20	2,878.82	N/A	LONG
	07/23/10 ^{nc}	2/2/2012	731	18,839.26	14,654.07	14,654.07	4,185.19	N/A	LONG
	07/23/10 ^{nc}	3/14/2012	669	19,510.69	13,411.17	13,411.17	6,099.52	N/A	LONG
	11/30/10 ^{nc}	3/14/2012	648	18,898.26	13,925.52	13,925.52	4,972.74	N/A	LONG
	06/03/09 ^{nc}	7/9/2012	321	7,640.90	4,088.09	4,088.09	3,552.81	N/A	LONG
	10/30/09 ^{nc}	7/9/2012	432	10,283.08	7,217.99	7,217.99	3,065.09	N/A	LONG
	03/18/10 ^{nc}	7/9/2012	1,263.00	30,063.74	23,579.14	23,579.14	6,484.60	N/A	LONG
	4/18/2011	7/9/2012	1,055.00	25,112.64	27,911.50	27,911.50	-2,798.86	N/A	LONG
EMN - EASTMAN CHEMICAL COMPANY	6/8/2012	12/26/2012	365	24,334.17	17,138.07	17,138.07	7,196.10	N/A	SHORT
ENH - ENDURANCE SPECIALTY HLDG	<u>Detail</u> =	<u>Detail</u> =	359	12,585.12	13,789.11	13,789.11	-1,203.99	N/A	<u>Detail</u> =
	12/22/2011	7/20/2012	162	5,587.04	6,179.72	6,179.72	-592.68	N/A	SHORT
	12/22/2011	8/2/2012	61	2,166.91	2,326.93	2,326.93	-160.02	N/A	SHORT
	12/28/2011	8/2/2012	136	4,831.17	5,282.46	5,282.46	-451.29	N/A	SHORT
ENR - ENERGIZER HOLDINGS	1/26/2012	3/5/2012	729	54,874.49	58,239.45	58,239.45	-3,364.96	N/A	SHORT
EOG - EOG RESOURCES INC	<u>Detail</u> =	<u>Detail</u> =	1,040.00	99,784.19	109,425.93	109,425.93	-9,641.74	N/A	<u>Detail</u> =
	10/13/10 ^{nc}	3/2/2012	143	16,290.25	14,103.09	14,103.09	2,187.16	N/A	LONG
	10/13/10 ^{nc}	4/24/2012	143	14,901.41	14,103.08	14,103.08	798.33	N/A	LONG
	2/24/2011	4/24/2012	18	1,875.71	1,998.99	1,998.99	-123.28	N/A	LONG
	2/24/2011	7/10/2012	88	7,977.01	9,772.80	9,772.80	-1,795.79	N/A	LONG
	4/18/2011	7/10/2012	273	24,746.86	30,101.36	30,101.36	-5,354.50	N/A	LONG
	12/6/2011	7/10/2012	375	33,992.95	39,346.61	39,346.61	-5,353.66	N/A	SHORT

ESRX - EXPRESS SCRIPTS HLDG CO	<u>Detail</u> =	<u>Detail</u> =	5,755 00	302,724 83	348,947 06	348,947.06	-46,222 23	N/A	<u>Detail</u> =
	06/11/10 ^{nc}	7/5/2012	628	34,233 04	33,073 36	33,073 36	1,159 68	N/A	LONG
	4/18/2011	7/5/2012	333	18,152 23	18,326 75	18,326 75	-174 52	N/A	LONG
	5/17/2011	7/5/2012	494	26,928 55	29,445 71	29,445 71	-2,517 16	N/A	LONG
	9/11/2012	11/13/2012	2,200.00	114,303 30	135,871.57	135,871 57	-21,568 27	N/A	SHORT
	9/12/2012	11/13/2012	1,100.00	57,151.65	68,419 67	68,419 67	-11,268 02	N/A	SHORT
	9/27/2012	11/13/2012	1,000.00	51,956 06	63,810 00	63,810 00	-11,853.94	N/A	SHORT
ETN - EATON CORP PLC	12/3/2012	12/3/2012	0 706	36 25	36 64	36 64	-0.39	N/A	SHORT
EWBC - EAST WEST BANCORP INC	<u>Detail</u> =	<u>Detail</u> =	541	11,837 63	11,883 02	11,883.02	-45 39	N/A	<u>Detail</u> =
	1/26/2012	6/18/2012	136	3,003 39	2,954 36	2,954.36	49 03	N/A	SHORT
	1/26/2012	6/22/2012	103	2,292 34	2,237 49	2,237 49	54 85	N/A	SHORT
	1/26/2012	8/8/2012	72	1,559 65	1,564 07	1,564.07	-4 42	N/A	SHORT
	2/9/2012	8/8/2012	115	2,491 12	2,576 67	2,576 67	-85.55	N/A	SHORT
	2/24/2012	8/8/2012	115	2,491.13	2,550.43	2,550 43	-59 3	N/A	SHORT
EW - EDWARDS LIFESCIENCE CORP	<u>Detail</u> =	7/5/2012	1,593.00	165,660 74	108,432.74	108,432 74	57,228 00	N/A	<u>Detail</u> =
	12/12/2011	7/5/2012	893	92,865.68	60,512 63	60,512.63	32,353 05	N/A	SHORT
	3/8/2012	7/5/2012	213	22,150 49	14,515 95	14,515 95	7,634 54	N/A	SHORT
	4/13/2012	7/5/2012	487	50,644.57	33,404.16	33,404 16	17,240 41	N/A	SHORT
EXPE - EXPEDIA INC	<u>Detail</u> =	<u>Detail</u> =	579	29,716 90	19,142.55	19,142 55	10,574.35	N/A	<u>Detail</u> =
	2/17/2012	6/13/2012	59	2,802 19	1,957 07	1,957 07	845 12	N/A	SHORT
	2/17/2012	6/25/2012	58	2,691.52	1,923 89	1,923.89	767 63	N/A	SHORT
	2/17/2012	7/3/2012	108	5,236 71	3,582.41	3,582.41	1,654 30	N/A	SHORT
	2/17/2012	8/9/2012	65	3,635 35	2,156 08	2,156.08	1,479 27	N/A	SHORT
	3/5/2012	8/9/2012	83	4,642.07	2,751 21	2,751 21	1,890.86	N/A	SHORT
	3/5/2012	8/23/2012	21	1,091 70	696 08	696 08	395 62	N/A	SHORT
	3/12/2012	8/23/2012	94	4,886 65	3,001.29	3,001.29	1,885 36	N/A	SHORT
	3/20/2012	8/23/2012	91	4,730.71	3,074 52	3,074.52	1,656 19	N/A	SHORT
FB - FACEBOOK INC CLASS A	5/18/2012	7/11/2012	822	25,732 13	33,246.20	33,246 20	-7,514.07	N/A	SHORT
FCX - FRPRT-MCMRN CPPR & GLD B	<u>Detail</u> =	<u>Detail</u> =	3,166 00	120,598.68	120,976 20	120,976 20	-377 52	N/A	<u>Detail</u> =
	11/2/2011	2/2/2012	705	32,230.92	27,804 36	27,804.36	4,426 56	N/A	SHORT
	11/2/2011	2/14/2012	422	17,969 09	16,643 17	16,643 17	1,325 92	N/A	SHORT

	1/18/2012	2/14/2012	626	26,655.57	27,789.64	27,789.64	-1,134.07	N/A	SHORT
	7/19/2012	12/6/2012	1,413.00	43,743.10	48,739.03	48,739.03	-4,995.93	N/A	SHORT
FDO - FAMILY DOLLAR STORES INC	<u>Detail</u>	<u>Detail</u>	3,319.00	227,513.53	168,648.72	168,648.72	58,864.81	N/A	<u>Detail</u>
	☐	☐							☐
	07/14/10 ^{nc}	6/21/2012	490	34,164.47	18,043.17	18,043.17	16,121.30	N/A	LONG
	07/15/10 ^{nc}	6/21/2012	190	13,247.46	7,092.13	7,092.13	6,155.33	N/A	LONG
	07/15/10 ^{nc}	6/26/2012	40	2,823.92	1,493.08	1,493.08	1,330.84	N/A	LONG
	07/16/10 ^{nc}	6/26/2012	210	14,825.58	8,033.97	8,033.97	6,791.61	N/A	LONG
	07/30/10 ^{nc}	6/26/2012	80	5,647.84	3,304.61	3,304.61	2,343.23	N/A	LONG
	07/30/10 ^{nc}	6/27/2012	330	22,525.19	13,631.47	13,631.47	8,893.72	N/A	LONG
	10/17/2011	7/5/2012	934	63,373.75	51,672.34	51,672.34	11,701.41	N/A	SHORT
	10/18/2011	7/5/2012	137	9,295.72	7,555.43	7,555.43	1,740.29	N/A	SHORT
	12/6/2011	7/5/2012	472	32,026.13	27,879.44	27,879.44	4,146.69	N/A	SHORT
	5/9/2012	7/5/2012	436	29,583.47	29,943.08	29,943.08	-359.61	N/A	SHORT
FDX - FEDEX CORPORATION	<u>Detail</u>	<u>Detail</u>	3,678.00	323,195.44	309,862.04	309,862.04	13,333.40	N/A	<u>Detail</u>
	☐	☐							☐
	1/13/2012	7/5/2012	678	62,403.08	60,496.04	60,496.04	1,907.04	N/A	SHORT
	12/8/2011	6/14/2012	990	86,048.87	82,290.78	82,290.78	3,758.09	N/A	SHORT
	12/8/2011	6/14/2012	910	79,113.63	75,641.02	75,641.02	3,472.61	N/A	SHORT
	12/8/2011	6/14/2012	800	69,542.44	66,497.60	66,497.60	3,044.84	N/A	SHORT
	12/8/2011	6/14/2012	300	26,087.42	24,936.60	24,936.60	1,150.82	N/A	SHORT
FITB - FIFTH THIRD BANCORP	<u>Detail</u>	<u>Detail</u>	12,059.00	169,453.89	148,796.41	148,796.41	20,657.48	N/A	<u>Detail</u>
	☐	☐							☐
	12/03/09 ^{nc}	10/18/2012	790	11,921.06	8,291.84	8,291.84	3,629.22	N/A	LONG
	12/07/09 ^{nc}	10/18/2012	310	4,677.89	3,239.47	3,239.47	1,438.42	N/A	LONG
	12/07/09 ^{nc}	10/22/2012	490	7,379.28	5,120.45	5,120.45	2,258.83	N/A	LONG
	12/08/09 ^{nc}	10/22/2012	310	4,668.53	3,191.76	3,191.76	1,476.77	N/A	LONG
	12/08/09 ^{nc}	10/25/2012	520	7,601.55	5,353.92	5,353.92	2,247.63	N/A	LONG
	12/16/09 ^{nc}	10/25/2012	190	2,777.48	1,865.04	1,865.04	912.44	N/A	LONG
	01/27/10 ^{nc}	10/25/2012	190	2,777.50	2,295.20	2,295.20	482.3	N/A	LONG
	01/27/10 ^{nc}	11/5/2012	20	285.79	241.6	241.6	44.19	N/A	LONG
	6/21/2012	11/5/2012	390	5,572.97	5,089.50	5,089.50	483.47	N/A	SHORT
	6/21/2012	12/27/2012	1,310.00	19,636.85	17,095.50	17,095.50	2,541.35	N/A	SHORT
	7/20/2011	2/28/2012	5,131.00	69,969.67	63,523.83	63,523.83	6,445.84	N/A	SHORT
	3/14/2012	7/5/2012	2,408.00	32,185.32	33,488.30	33,488.30	-1,302.98	N/A	SHORT
FL - FOOT LOCKER INC	<u>Detail</u>	<u>Detail</u>	1,480.00	44,165.40	15,954.18	15,954.18	28,211.22	N/A	<u>Detail</u>
	☐	☐							☐
	06/16/09 ^{nc}	4/11/2012	200	5,969.96	2,101.48	2,101.48	3,868.48	N/A	LONG
	06/19/09 ^{nc}	4/11/2012	390	11,641.44	4,254.90	4,254.90	7,386.54	N/A	LONG
	06/19/09 ^{nc}	6/14/2012	300	9,020.34	3,273.00	3,273.00	5,747.34	N/A	LONG

Capital Gains and Losses

	06/29/09 ^{nc}	6/14/2012	30	902.04	321.6	321.6	580.44	N/A	LONG
	06/29/09 ^{nc}	6/19/2012	560	16,631.62	6,003.20	6,003.20	10,628.42	N/A	LONG
FNFG - FIRST NIAGARA FINL GRP	<u>Detail</u> =	<u>Detail</u> =	1,585.00	12,854.21	15,167.67	15,167.67	-2,313.46	N/A	<u>Detail</u> =
	3/23/2012	10/12/2012	705	5,665.04	7,008.76	7,008.76	-1,343.72	N/A	SHORT
	3/23/2012	10/22/2012	263	2,148.58	2,614.61	2,614.61	-466.03	N/A	SHORT
	4/20/2012	10/22/2012	617	5,040.59	5,544.30	5,544.30	-503.71	N/A	SHORT
FNSR - FINISAR CORPORATION	<u>Detail</u> =	12/13/2012	222	3,336.56	3,526.94	3,526.94	-190.38	N/A	<u>Detail</u> =
	03/23/10 ^{nc}	12/13/2012	27	405.79	418.11	418.11	-12.32	N/A	LONG
	03/25/10 ^{nc}	12/13/2012	195	2,930.77	3,108.83	3,108.83	-178.06	N/A	LONG
FOCUS MEDIA HOLDING ADR	<u>Detail</u> =	<u>Detail</u> =	874	18,615.98	19,298.76	19,298.76	-682.78	N/A	<u>Detail</u> =
	09/10/10 ^{nc}	3/7/2012	177	4,356.13	3,636.99	3,636.99	719.14	N/A	LONG
	09/10/10 ^{nc}	5/18/2012	176	3,700.15	3,616.45	3,616.45	83.7	N/A	LONG
	09/10/10 ^{nc}	6/7/2012	20	428.93	410.95	410.95	17.98	N/A	LONG
	09/22/10 ^{nc}	6/7/2012	137	2,938.24	2,969.15	2,969.15	-30.91	N/A	LONG
	10/26/10 ^{nc}	6/7/2012	51	1,093.80	1,252.87	1,252.87	-159.07	N/A	LONG
	10/26/10 ^{nc}	6/14/2012	71	1,383.41	1,744.17	1,744.17	-360.76	N/A	LONG
	10/13/2011	6/14/2012	130	2,533.02	3,362.96	3,362.96	-829.94	N/A	SHORT
	1/26/2012	6/14/2012	112	2,182.30	2,305.22	2,305.22	-122.92	N/A	SHORT
FTNT - FORTINET INC	3/7/2011	3/9/2012	123	3,255.95	2,623.48	2,623.48	632.47	N/A	LONG
GE - GENERAL ELECTRIC COMPANY	<u>Detail</u> =	7/10/2012	1,287.00	25,189.11	20,524.84	20,524.84	4,664.27	N/A	<u>Detail</u> =
	12/03/09 ^{nc}	7/10/2012	315	6,165.16	5,125.05	5,125.05	1,040.11	N/A	LONG
	12/18/09 ^{nc}	7/10/2012	972	19,023.95	15,399.79	15,399.79	3,624.16	N/A	LONG
GEO - GEO GROUP INC	<u>Detail</u> =	1/24/2012	607	10,328.82	9,388.87	9,388.87	939.95	N/A	<u>Detail</u> =
	11/18/08 ^{nc}	1/24/2012	124	2,110.00	1,753.10	1,753.10	356.9	N/A	LONG
	01/15/09 ^{nc}	1/24/2012	51	867.82	846.09	846.09	21.73	N/A	LONG
	02/10/09 ^{nc}	1/24/2012	189	3,216.06	2,554.52	2,554.52	661.54	N/A	LONG
	03/11/09 ^{nc}	1/24/2012	46	782.74	573.95	573.95	208.79	N/A	LONG
	03/18/09 ^{nc}	1/24/2012	72	1,225.16	977.76	977.76	247.4	N/A	LONG
	05/11/10 ^{nc}	1/24/2012	125	2,127.04	2,683.45	2,683.45	-556.41	N/A	LONG
GILD - GILEAD SCIENCES INC	2/3/2012	5/9/2012	585	29,610.16	31,748.13	31,748.13	-2,137.97	N/A	SHORT
GIS - GENL MILLS INC	<u>Detail</u> =	<u>Detail</u> =	3,097.00	117,633.49	112,642.41	112,642.41	4,991.08	N/A	<u>Detail</u> =
	01/22/10 ^{nc}	2/28/2012	246	9,333.98	8,781.38	8,781.38	552.6	N/A	LONG

Capital Gains and Losses

	03/18/10 ^{nc}	2/28/2012	681	25,839.19	24,977.90	24,977.90	861.29	N/A	LONG
	03/18/10 ^{nc}	6/8/2012	19	722	696.88	696.88	25.12	N/A	LONG
	04/30/10 ^{nc}	6/8/2012	1,322.00	50,236.19	47,326.48	47,326.48	2,909.71	N/A	LONG
	4/18/2011	6/8/2012	829	31,502.13	30,859.77	30,859.77	642.36	N/A	LONG
GM - GENERAL MOTORS CO	<u>Detail</u>	<u>Detail</u>	4,427.00	100,127.27	114,028.50	114,028.50	-13,901.23	N/A	<u>Detail</u>
	☐	☐							☐
	2/8/2012	4/24/2012	2,271.00	52,103.06	58,364.70	58,364.70	-6,261.64	N/A	SHORT
	2/16/2012	4/24/2012	735	16,862.95	19,602.38	19,602.38	-2,739.43	N/A	SHORT
	2/16/2012	5/4/2012	162	3,552.51	4,320.52	4,320.52	-768.01	N/A	SHORT
	3/26/2012	5/4/2012	1,259.00	27,608.75	31,740.90	31,740.90	-4,132.15	N/A	SHORT
GNC - GNC HOLDINGS INC	<u>Detail</u>	<u>Detail</u>	202	7,299.32	3,809.46	3,809.46	3,489.86	N/A	<u>Detail</u>
	☐	☐							☐
	4/14/2011	1/10/2012	67	1,898.34	1,263.54	1,263.54	634.8	N/A	SHORT
	4/14/2011	4/26/2012	135	5,400.98	2,545.92	2,545.92	2,855.06	N/A	LONG
GOOG - GOOGLE INC CL A	<u>Detail</u>	<u>Detail</u>	243	153,045.08	141,394.04	141,394.04	11,651.04	N/A	<u>Detail</u>
	☐	☐							☐
	4/18/2011	1/6/2012	1	650.11	525.76	525.76	124.35	N/A	SHORT
	6/22/2011	1/6/2012	69	44,858.04	33,901.81	33,901.81	10,956.23	N/A	SHORT
	2/11/2011	1/12/2012	78	49,099.08	48,221.78	48,221.78	877.3	N/A	SHORT
	2/14/2011	1/12/2012	35	22,031.65	21,991.74	21,991.74	39.91	N/A	SHORT
	2/14/2011	4/30/2012	3	1,820.31	1,885.00	1,885.00	-64.69	N/A	LONG
	2/24/2011	4/30/2012	56	33,979.12	34,275.90	34,275.90	-296.78	N/A	LONG
	4/1/2011	4/30/2012	1	606.77	592.05	592.05	14.72	N/A	LONG
GSM - GLOBE SPECIALTY METALS	9/14/2012	12/27/2012	441	5,978.85	7,483.89	7,483.89	-1,505.04	N/A	SHORT
GTI - GRAFTECH INTERNATIONAL	<u>Detail</u>	<u>Detail</u>	1,254.00	15,931.59	18,777.54	18,777.54	-2,845.95	N/A	<u>Detail</u>
	☐	☐							☐
	01/05/10 ^{nc}	2/15/2012	182	2,784.43	2,971.99	2,971.99	-187.56	N/A	LONG
	01/05/10 ^{nc}	2/24/2012	239	3,091.21	3,902.77	3,902.77	-811.56	N/A	LONG
	01/05/10 ^{nc}	3/13/2012	103	1,243.41	1,681.94	1,681.94	-438.53	N/A	LONG
	03/04/10 ^{nc}	3/13/2012	376	4,539.06	4,947.86	4,947.86	-408.8	N/A	LONG
	08/16/10 ^{nc}	3/13/2012	196	2,366.10	2,983.65	2,983.65	-617.55	N/A	LONG
	1/5/2012	3/13/2012	158	1,907.38	2,289.33	2,289.33	-381.95	N/A	SHORT
GWR - GENESEE & WYOMING INC	05/28/09 ^{nc}	11/20/2012	45	3,162.65	1,221.72	1,221.72	1,940.93	N/A	LONG
HAIN - THE HAIN CELESTIAL GROUP	<u>Detail</u>	<u>Detail</u>	214	11,960.79	5,040.14	5,040.14	6,920.65	N/A	<u>Detail</u>
	☐	☐							☐
	10/15/08 ^{nc}	4/25/2012	126	5,809.50	2,857.68	2,857.68	2,951.82	N/A	LONG
	10/15/08 ^{nc}	8/28/2012	2	139.8	45.36	45.36	94.44	N/A	LONG
	10/20/08 ^{nc}	8/28/2012	86	6,011.49	2,137.10	2,137.10	3,874.39	N/A	LONG

Capital Gains and Losses

HD - HOME DEPOT INC	<u>Detail</u> =	<u>Detail</u> =	2,489.00	122,203 48	96,854.65	96,854 65	25,348 83	N/A	<u>Detail</u> =
	11/22/2011	2/24/2012	668	31,351.54	24,780 53	24,780 53	6,571.01	N/A	SHORT
	11/22/2011	5/22/2012	850	41,141 45	31,532.11	31,532 11	9,609 34	N/A	SHORT
	11/22/2011	6/7/2012	11	563 14	408.06	408 06	155 08	N/A	SHORT
	12/20/2011	6/7/2012	960	49,147 35	40,133.95	40,133 95	9,013 40	N/A	SHORT
HFC - HOLLYFRONTIER CORP	<u>Detail</u> =	<u>Detail</u> =	1,109.00	37,353.90	32,430 40	32,430 40	4,923.50	N/A	<u>Detail</u> =
	6/24/2011	2/8/2012	291	9,927 32	9,249.82	9,249 82	677 5	N/A	SHORT
	6/24/2011	5/25/2012	8	242 88	254.29	254 29	-11 41	N/A	SHORT
	7/13/2011	5/25/2012	103	3,127 09	3,702.45	3,702 45	-575 36	N/A	SHORT
	7/13/2011	6/14/2012	3	96 47	107.83	107 83	-11 36	N/A	SHORT
	9/30/2011	6/14/2012	189	6,078 15	4,954 98	4,954 98	1,123.17	N/A	SHORT
	9/30/2011	6/26/2012	114	3,696 32	2,988 71	2,988 71	707.61	N/A	SHORT
	12/2/2011	6/26/2012	61	1,977 86	1,513 26	1,513.26	464.6	N/A	SHORT
	12/2/2011	7/12/2012	148	5,236 20	3,671.49	3,671 49	1,564 71	N/A	SHORT
	4/27/2012	7/12/2012	2	70.76	62.38	62 38	8 38	N/A	SHORT
	4/27/2012	7/20/2012	190	6,900 85	5,925.19	5,925.19	975 66	N/A	SHORT
HMSY - HMS HLDGS CORP	<u>Detail</u> =	<u>Detail</u> =	521	15,358 92	13,491 60	13,491 60	1,867 32	N/A	<u>Detail</u> =
	5/9/2011	6/22/2012	140	3,949 41	3,626 45	3,626 45	322 96	N/A	LONG
	5/9/2011	6/26/2012	229	6,295 56	5,931 82	5,931 82	363 74	N/A	LONG
	5/9/2011	8/1/2012	83	2,792 48	2,149 96	2,149 96	642.52	N/A	LONG
	5/25/2011	8/1/2012	69	2,321 47	1,783.37	1,783 37	538 1	N/A	LONG
HNT - HEALTH NET INC	<u>Detail</u> =	<u>Detail</u> =	629	14,912 53	15,818 22	15,818.22	-905 69	N/A	<u>Detail</u> =
	6/26/2012	7/11/2012	194	5,012.73	4,878 76	4,878.76	133 97	N/A	SHORT
	6/26/2012	7/27/2012	435	9,899 80	10,939.46	10,939 46	-1,039.66	N/A	SHORT
HON - HONEYWELL INTERNATIONAL	<u>Detail</u> =	<u>Detail</u> =	2,357 00	134,136 63	109,860.23	109,860 23	24,276 40	N/A	<u>Detail</u> =
	03/08/10 ^{nc}	3/7/2012	414	23,854 71	17,185.97	17,185 97	6,668.74	N/A	LONG
	03/08/10 ^{nc}	3/16/2012	90	5,431 66	3,736 08	3,736 08	1,695.58	N/A	LONG
	03/18/10 ^{nc}	3/16/2012	451	27,218 67	19,459 30	19,459 30	7,759 37	N/A	LONG
	03/18/10 ^{nc}	4/23/2012	292	17,127 89	12,598 93	12,598 93	4,528 96	N/A	LONG
	03/18/10 ^{nc}	6/7/2012	465	25,955 20	20,063 35	20,063 35	5,891 85	N/A	LONG
	4/18/2011	6/7/2012	73	4,074 69	4,166.84	4,166 84	-92 15	N/A	LONG
	4/18/2011	6/26/2012	572	30,473 81	32,649.76	32,649.76	-2,175.95	N/A	LONG

HOT - STARWOOD HOTELS & RES	<u>Detail</u> =	<u>Detail</u> =	5,347 00	283,875 25	290,465 15	290,465.15	-6,589 90	N/A	<u>Detail</u> =
	10/27/2011	3/19/2012	849	47,427.25	43,967.76	43,967 76	3,459 49	N/A	SHORT
	1/26/2011	4/25/2012	330	19,023 11	20,315 82	20,315 82	-1,292.71	N/A	LONG
	1/26/2011	5/18/2012	271	13,925 23	16,683 59	16,683.59	-2,758.36	N/A	LONG
	4/18/2011	5/18/2012	256	13,154 48	14,828 88	14,828.88	-1,674 40	N/A	LONG
	4/18/2011	7/9/2012	180	9,483 36	10,426 55	10,426.55	-943.19	N/A	LONG
	8/4/2011	7/9/2012	639	33,665.92	30,075.30	30,075 30	3,590 62	N/A	SHORT
	8/23/2011	7/9/2012	270	14,225 04	10,974 18	10,974 18	3,250 86	N/A	SHORT
	2/3/2012	7/9/2012	162	8,535 02	9,178.66	9,178 66	-643.64	N/A	SHORT
	3/5/2012	7/9/2012	590	31,084 36	31,983 43	31,983 43	-899.07	N/A	SHORT
	9/6/2012	10/25/2012	1,800 00	93,351 48	102,030 98	102,030.98	-8,679 50	N/A	SHORT
HP - HELMRICH & PAYNE INC	<u>Detail</u> =	<u>Detail</u> =	385	17,932 55	22,135.65	22,135 65	-4,203 10	N/A	<u>Detail</u> =
	6/27/2011	1/5/2012	69	4,286.49	4,175 51	4,175 51	110.98	N/A	SHORT
	6/27/2011	1/26/2012	43	2,662 30	2,602 13	2,602 13	60 17	N/A	SHORT
	6/27/2011	6/14/2012	61	2,655.77	3,691 37	3,691.37	-1,035 60	N/A	SHORT
	6/30/2011	6/14/2012	10	435 38	663 84	663.84	-228 46	N/A	SHORT
	6/30/2011	6/26/2012	35	1,367 53	2,323 40	2,323.40	-955 87	N/A	SHORT
	9/13/2011	6/26/2012	46	1,797 32	2,429 01	2,429 01	-631 69	N/A	SHORT
	11/1/2011	6/26/2012	63	2,461 56	3,177 32	3,177 32	-715 76	N/A	SHORT
	3/30/2012	6/26/2012	58	2,266 20	3,073.07	3,073 07	-806 87	N/A	SHORT
HSP - HOSPIRA INC	<u>Detail</u> =	6/14/2012	2,715 00	87,602 44	83,873 79	83,873 79	3,728.65	N/A	<u>Detail</u> =
	11/23/98 ^{nc}	6/14/2012	1,600 00	51,622 84	48,990.61	48,990 61	2,632.23	N/A	LONG
	11/23/98 ^{nc}	6/14/2012	779	25,137.76	23,852.30	23,852 30	1,285 46	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	80	2,581 54	2,626.40	2,626 40	-44 86	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	41	1,323 05	1,346.03	1,346 03	-22 98	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	59	1,903 29	1,936 97	1,936.97	-33.68	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	56	1,806.53	1,838 48	1,838 48	-31 95	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	100	3,227 43	3,283.00	3,283.00	-55 57	N/A	LONG
HTS - HATTERAS FINCL CORP	<u>Detail</u> =	<u>Detail</u> =	545	14,650 35	15,752 70	15,752.70	-1,102 35	N/A	<u>Detail</u> =
	7/18/2012	10/11/2012	282	7,606 66	8,241 89	8,241.89	-635.23	N/A	SHORT
	7/18/2012	11/5/2012	27	723.11	789.11	789.11	-66	N/A	SHORT
	8/13/2012	11/5/2012	98	2,624 64	2,817 83	2,817.83	-193.19	N/A	SHORT
	9/27/2012	11/5/2012	138	3,695 94	3,903 87	3,903 87	-207 93	N/A	SHORT
HUMAN GENOME SCIENCE INC	<u>Detail</u>	3/9/2012	839	6,547 18	17,235 87	17,235 87	-10,688.69	N/A	<u>Detail</u>

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	08/13/09 ^{nc}	3/9/2012	406	3,168.24	6,661.72	6,661.72	-3,493.48	N/A	LONG
	10/08/09 ^{nc}	3/9/2012	151	1,178.33	2,807.31	2,807.31	-1,628.98	N/A	LONG
	12/04/09 ^{nc}	3/9/2012	149	1,162.73	4,169.13	4,169.13	-3,006.40	N/A	LONG
	3/18/2011	3/9/2012	133	1,037.88	3,597.71	3,597.71	-2,559.83	N/A	SHORT
IACI - IAC/INTERACTIVECOR P	<u>Detail</u> ☐	<u>Detail</u> ☐	326	16,080.37	7,650.93	7,650.93	8,429.44	N/A	<u>Detail</u> ☐
	03/04/10 ^{nc}	2/1/2012	56	2,505.16	1,290.10	1,290.10	1,215.06	N/A	LONG
	03/04/10 ^{nc}	2/2/2012	58	2,694.78	1,336.18	1,336.18	1,358.60	N/A	LONG
	03/04/10 ^{nc}	5/3/2012	47	2,412.17	1,082.75	1,082.75	1,329.42	N/A	LONG
	03/17/10 ^{nc}	5/3/2012	125	6,415.34	3,000.00	3,000.00	3,415.34	N/A	LONG
	06/14/10 ^{nc}	5/3/2012	40	2,052.92	941.9	941.9	1,111.02	N/A	LONG
IHC - INDEPENDENCE HLDG CO	<u>Detail</u> ☐	6/14/2012	7,500.00	69,021.01	70,837.49	70,837.49	-1,816.48	N/A	<u>Detail</u> ☐
	3/20/2012	6/14/2012	1	9.15	9.44	9.44	-0.29	N/A	SHORT
	3/20/2012	6/14/2012	300	2,745.23	2,833.50	2,833.50	-88.27	N/A	SHORT
	3/22/2012	6/14/2012	1,999.00	18,292.45	18,880.56	18,880.56	-588.11	N/A	SHORT
	3/22/2012	6/14/2012	200	1,819.95	1,888.99	1,888.99	-69.04	N/A	SHORT
	4/10/2012	6/14/2012	1,729.00	15,733.56	16,330.41	16,330.41	-596.85	N/A	SHORT
	4/10/2012	6/14/2012	771	7,247.23	7,282.09	7,282.09	-34.86	N/A	SHORT
	5/4/2012	6/14/2012	429	4,032.52	4,051.91	4,051.91	-19.39	N/A	SHORT
	5/4/2012	6/14/2012	1,000.00	9,149.80	9,445.00	9,445.00	-295.2	N/A	SHORT
	5/4/2012	6/14/2012	306	2,870.22	2,890.17	2,890.17	-19.95	N/A	SHORT
	5/4/2012	6/14/2012	300	2,789.94	2,833.50	2,833.50	-43.56	N/A	SHORT
	5/4/2012	6/14/2012	165	1,513.02	1,558.43	1,558.43	-45.41	N/A	SHORT
	5/4/2012	6/14/2012	100	941.98	944.5	944.5	-2.52	N/A	SHORT
	5/4/2012	6/14/2012	100	938.98	944.5	944.5	-5.52	N/A	SHORT
	5/4/2012	6/14/2012	100	936.98	944.49	944.49	-7.51	N/A	SHORT
IHS - IHS INC CL A	<u>Detail</u> ☐	<u>Detail</u> ☐	213	20,748.89	8,530.52	8,530.52	12,218.37	N/A	<u>Detail</u> ☐
	11/18/08 ^{nc}	7/27/2012	40	4,441.45	1,244.50	1,244.50	3,196.95	N/A	LONG
	11/18/08 ^{nc}	9/20/2012	43	4,053.86	1,337.84	1,337.84	2,716.02	N/A	LONG
	11/18/08 ^{nc}	9/26/2012	18	1,696.64	560.02	560.02	1,136.62	N/A	LONG
	01/15/09 ^{nc}	9/26/2012	18	1,696.65	797.4	797.4	899.25	N/A	LONG
	02/10/09 ^{nc}	9/26/2012	24	2,262.20	1,094.87	1,094.87	1,167.33	N/A	LONG
	03/18/09 ^{nc}	9/26/2012	30	2,827.75	1,134.60	1,134.60	1,693.15	N/A	LONG
	07/12/10 ^{nc}	9/26/2012	40	3,770.34	2,361.29	2,361.29	1,409.05	N/A	LONG
ILMN - ILLUMINA INC	<u>Detail</u> ☐	<u>Detail</u> ☐	2,913.00	124,964.59	162,700.08	162,700.08	-37,735.49	N/A	<u>Detail</u> ☐
	1/12/2011	1/26/2012	37	1,968.72	2,458.23	2,458.23	-489.51	N/A	LONG
	3/16/2011	1/26/2012	339	18,037.81	21,804.07	21,804.07	-3,766.26	N/A	SHORT
	4/18/2011	1/26/2012	59	3,139.33	3,940.52	3,940.52	-801.19	N/A	SHORT

Capital Gains and Losses

	4/18/2011	7/5/2012	333	13,682.66	22,240.56	22,240.56	-8,557.90	N/A	LONG
	4/29/2011	7/5/2012	445	18,284.63	31,781.23	31,781.23	-13,496.60	N/A	LONG
	7/28/2011	7/5/2012	481	19,763.84	28,949.56	28,949.56	-9,185.72	N/A	SHORT
	4/18/2012	7/5/2012	1,219.00	50,087.60	51,525.91	51,525.91	-1,438.31	N/A	SHORT
INCY - INCYTE CORP	Detail =	Detail =	823	13,406.40	13,791.86	13,791.86	-385.46	N/A	Detail =
	9/30/2011	10/12/2012	262	4,405.98	3,760.59	3,760.59	645.39	N/A	LONG
	9/30/2011	12/17/2012	280	4,492.18	4,018.95	4,018.95	473.23	N/A	LONG
	5/10/2012	12/17/2012	111	1,780.83	2,562.41	2,562.41	-781.58	N/A	SHORT
	8/29/2012	12/17/2012	170	2,727.41	3,449.91	3,449.91	-722.5	N/A	SHORT
INFA - INFORMATICA CORP	Detail =	Detail =	490	14,383.62	9,737.09	9,737.09	4,646.53	N/A	Detail =
	11/18/08 ^{nc}	2/9/2012	63	2,934.55	792.23	792.23	2,142.32	N/A	LONG
	11/18/08 ^{nc}	10/4/2012	57	1,439.54	716.78	716.78	722.76	N/A	LONG
	11/18/08 ^{nc}	10/10/2012	77	2,083.06	968.26	968.26	1,114.80	N/A	LONG
	01/15/09 ^{nc}	10/10/2012	63	1,704.32	787.5	787.5	916.82	N/A	LONG
	02/10/09 ^{nc}	10/10/2012	87	2,353.59	1,135.35	1,135.35	1,218.24	N/A	LONG
	6/25/2012	10/10/2012	66	1,785.48	2,759.56	2,759.56	-974.08	N/A	SHORT
	8/29/2012	10/10/2012	77	2,083.08	2,577.41	2,577.41	-494.33	N/A	SHORT
INTC - INTEL CORP	Detail =	7/6/2012	2,833.00	73,713.00	66,245.98	66,245.98	7,467.02	N/A	Detail =
	5/19/2011	7/6/2012	1,388.00	36,114.94	32,397.58	32,397.58	3,717.36	N/A	LONG
	5/19/2011	7/6/2012	1,445.00	37,598.06	33,848.40	33,848.40	3,749.66	N/A	LONG
INTLCNTL HOTEL GRP PLC	Detail =	6/14/2012	14,700.00	340,171.48	250,494.00	250,494.00	89,677.48	N/A	Detail =
	12/8/2011	6/14/2012	4,300.00	99,499.77	73,273.76	73,273.76	26,226.01	N/A	SHORT
	12/8/2011	6/14/2012	2,900.00	67,133.50	49,417.19	49,417.19	17,716.31	N/A	SHORT
	12/8/2011	6/14/2012	2,200.00	50,862.86	37,488.90	37,488.90	13,373.96	N/A	SHORT
	12/8/2011	6/14/2012	1,700.00	39,371.12	28,968.69	28,968.69	10,402.43	N/A	SHORT
	12/8/2011	6/14/2012	1,400.00	32,437.27	23,856.57	23,856.57	8,580.70	N/A	SHORT
	12/8/2011	6/14/2012	1,305.00	30,183.97	22,237.73	22,237.73	7,946.24	N/A	SHORT
	12/8/2011	6/14/2012	895	20,682.99	15,251.16	15,251.16	5,431.83	N/A	SHORT
IPGP - IPG PHOTONICS CORP	Detail =	Detail =	340	20,190.89	18,700.19	18,700.19	1,490.70	N/A	Detail =
	3/12/2012	11/20/2012	79	4,526.35	4,276.41	4,276.41	249.94	N/A	SHORT
	3/12/2012	12/7/2012	143	8,507.77	7,740.83	7,740.83	766.94	N/A	SHORT
	3/12/2012	12/13/2012	69	4,184.89	3,735.08	3,735.08	449.81	N/A	SHORT
	10/18/2012	12/13/2012	49	2,971.88	2,947.87	2,947.87	24.01	N/A	SHORT
ISRG - INTUITIVE SURGICAL INC	7/5/2012	9/11/2012	125	61,394.12	70,103.32	70,103.32	-8,709.20	N/A	SHORT
IT - GARTNER INC NEW	2/23/2011	8/31/2012	60	2,948.43	2,273.75	2,273.75	674.68	N/A	LONG
ITW - ILL TOOL WORKS INC	Detail =	2/23/2012	981	55,276.68	44,232.21	44,232.21	11,044.47	N/A	Detail =

	☐								☐
	08/19/10 ^{nc}	2/23/2012	710	40,006.56	29,966.61	29,966.61	10,039.95	N/A	LONG
	4/18/2011	2/23/2012	271	15,270.12	14,265.60	14,265.60	1,004.52	N/A	SHORT
IVZ - INVESCO PLC	<u>Detail</u> ☐	4/11/2012	2,227.00	55,131.71	44,098.63	44,098.63	11,033.08	N/A	<u>Detail</u> ☐
	11/18/08 ^{nc}	4/11/2012	199	4,926.45	2,208.75	2,208.75	2,717.70	N/A	LONG
	01/14/09 ^{nc}	4/11/2012	179	4,431.33	2,210.47	2,210.47	2,220.86	N/A	LONG
	03/18/09 ^{nc}	4/11/2012	175	4,332.30	2,131.33	2,131.33	2,200.97	N/A	LONG
	03/18/10 ^{nc}	4/11/2012	1,034.00	25,597.75	21,895.98	21,895.98	3,701.77	N/A	LONG
	4/18/2011	4/11/2012	640	15,843.88	15,652.10	15,652.10	191.78	N/A	SHORT
JCI - JOHNSON CONTROLS INC	<u>Detail</u> ☐	1/23/2012	1,479.00	46,171.72	48,894.01	48,894.01	-2,722.29	N/A	<u>Detail</u> ☐
	03/18/10 ^{nc}	1/23/2012	83	2,591.11	2,655.01	2,655.01	-63.9	N/A	LONG
	05/18/10 ^{nc}	1/23/2012	826	25,786.23	24,518.24	24,518.24	1,267.99	N/A	LONG
	4/18/2011	1/23/2012	570	17,794.38	21,720.76	21,720.76	-3,926.38	N/A	SHORT
JCP - PENNEY J C CO INC	<u>Detail</u> ☐	<u>Detail</u> ☐	2,150.00	74,854.81	66,624.52	66,624.52	8,230.29	N/A	<u>Detail</u> ☐
	1/27/2011	4/17/2012	660	22,782.68	21,733.80	21,733.80	1,048.88	N/A	LONG
	1/31/2011	4/17/2012	100	3,451.93	3,237.00	3,237.00	214.93	N/A	LONG
	1/31/2011	4/19/2012	230	7,845.25	7,445.10	7,445.10	400.15	N/A	LONG
	2/3/2011	4/19/2012	390	13,302.84	12,078.30	12,078.30	1,224.54	N/A	LONG
	2/14/2011	4/19/2012	70	2,387.69	2,516.78	2,516.78	-129.09	N/A	LONG
	2/14/2011	5/1/2012	110	3,941.83	3,954.94	3,954.94	-13.11	N/A	LONG
	8/16/2011	5/1/2012	590	21,142.59	15,658.60	15,658.60	5,483.99	N/A	SHORT
JEFFERIES GROUP	<u>Detail</u> ☐	6/14/2012	45,000.00	583,853.08	502,656.00	502,656.00	81,197.08	N/A	<u>Detail</u> ☐
	11/10/2011	6/14/2012	11,170.00	144,759.95	124,770.39	124,770.39	19,989.56	N/A	SHORT
	11/10/2011	6/14/2012	4,230.00	54,819.58	47,249.67	47,249.67	7,569.91	N/A	SHORT
	11/10/2011	6/14/2012	9,732.00	126,318.53	108,707.74	108,707.74	17,610.79	N/A	SHORT
	11/10/2011	6/14/2012	5,312.00	68,895.10	59,335.75	59,335.75	9,559.35	N/A	SHORT
	11/10/2011	6/14/2012	5,135.00	66,702.16	57,358.64	57,358.64	9,343.52	N/A	SHORT
	11/10/2011	6/14/2012	3,608.00	46,762.24	40,301.84	40,301.84	6,460.40	N/A	SHORT
	11/10/2011	6/14/2012	3,390.00	44,102.91	37,866.75	37,866.75	6,236.16	N/A	SHORT
	11/10/2011	6/14/2012	2,223.00	28,898.35	24,831.20	24,831.20	4,067.15	N/A	SHORT
	11/10/2011	6/14/2012	200	2,594.26	2,234.02	2,234.02	360.24	N/A	SHORT
JLL - JONES LANG LASALLE INC	10/24/2011	10/26/2012	38	2,822.31	2,408.10	2,408.10	414.21	N/A	LONG
JNJ - JOHNSON & JOHNSON	<u>Detail</u> ☐	<u>Detail</u> ☐	2,718.00	181,613.82	178,079.53	178,079.53	3,534.29	N/A	<u>Detail</u> ☐
	1/30/2012	11/20/2012	901	62,553.50	59,144.43	59,144.43	3,409.07	N/A	SHORT
	1/30/2012	12/18/2012	68	4,810.15	4,463.73	4,463.73	346.42	N/A	SHORT
	3/5/2012	12/18/2012	336	23,767.82	21,727.82	21,727.82	2,040.00	N/A	SHORT

Capital Gains and Losses

	6/24/2011	3/19/2012	305	19,848.61	19,908.85	19,908.85	-60.24	N/A	SHORT
	6/24/2011	4/18/2012	579	36,910.59	37,794.16	37,794.16	-883.57	N/A	SHORT
	7/20/2011	4/18/2012	529	33,723.15	35,040.54	35,040.54	-1,317.39	N/A	SHORT
JNPR - JUNIPER NETWORK INC	<u>Detail</u> =	4/25/2012	2,378.00	50,476.90	88,767.36	88,767.36	-38,290.46	N/A	<u>Detail</u> =
	11/11/10 ^{nc}	4/25/2012	1,271.00	26,979.03	43,742.61	43,742.61	-16,763.58	N/A	LONG
	3/4/2011	4/25/2012	466	9,891.60	20,489.27	20,489.27	-10,597.67	N/A	LONG
	4/18/2011	4/25/2012	641	13,606.27	24,535.48	24,535.48	-10,929.21	N/A	LONG
JOY - JOY GLOBAL INC	<u>Detail</u> =	7/5/2012	1,820.00	106,161.86	147,099.85	147,099.85	-40,937.99	N/A	<u>Detail</u> =
	1/24/2012	7/5/2012	728	42,464.74	63,382.81	63,382.81	-20,918.07	N/A	SHORT
	2/3/2012	7/5/2012	351	20,474.07	33,325.48	33,325.48	-12,851.41	N/A	SHORT
	3/1/2012	7/5/2012	184	10,732.84	16,341.70	16,341.70	-5,608.86	N/A	SHORT
	5/18/2012	7/5/2012	557	32,490.21	34,049.86	34,049.86	-1,559.65	N/A	SHORT
JPM - JPMORGAN CHASE & CO	<u>Detail</u> =	<u>Detail</u> =	5,690.00	220,261.03	199,121.61	199,121.61	21,139.42	N/A	<u>Detail</u> =
	10/15/08 ^{nc}	3/14/2012	496	21,577.04	20,002.78	20,002.78	1,574.26	N/A	LONG
	10/20/08 ^{nc}	3/14/2012	216	9,396.46	8,484.01	8,484.01	912.45	N/A	LONG
	10/20/08 ^{nc}	10/25/2012	54	2,241.88	2,121.00	2,121.00	120.88	N/A	LONG
	10/21/08 ^{nc}	10/25/2012	95	3,944.06	3,851.30	3,851.30	92.76	N/A	LONG
	11/14/08 ^{nc}	10/25/2012	202	8,386.33	7,239.40	7,239.40	1,146.93	N/A	LONG
	11/18/08 ^{nc}	10/25/2012	547	22,709.52	17,999.86	17,999.86	4,709.66	N/A	LONG
	11/18/08 ^{nc}	12/19/2012	173	7,542.63	5,692.82	5,692.82	1,849.81	N/A	LONG
	01/14/09 ^{nc}	12/19/2012	118	5,144.68	2,985.14	2,985.14	2,159.54	N/A	LONG
	02/10/09 ^{nc}	12/19/2012	224	9,766.18	5,740.58	5,740.58	4,025.60	N/A	LONG
	03/18/09 ^{nc}	12/19/2012	77	3,357.13	1,951.18	1,951.18	1,405.95	N/A	LONG
	12/5/2011	5/7/2012	936	39,238.95	31,443.62	31,443.62	7,795.33	N/A	SHORT
	12/5/2011	7/6/2012	1,719.00	58,572.74	57,747.39	57,747.39	825.35	N/A	SHORT
	3/2/2012	7/6/2012	833	28,383.43	33,862.53	33,862.53	-5,479.10	N/A	SHORT
KMB - KIMBERLY-CLARK CORP	<u>Detail</u> =	1/9/2012	822	59,690.11	58,602.57	58,602.57	1,087.54	N/A	<u>Detail</u> =
	9/23/2011	1/9/2012	29	2,105.85	2,017.66	2,017.66	88.19	N/A	SHORT
	9/30/2011	1/9/2012	793	57,584.26	56,584.91	56,584.91	999.35	N/A	SHORT
KO - COCA COLA COMPANY	<u>Detail</u> =	<u>Detail</u> =	2,902.00	216,738.66	184,496.92	184,496.92	32,241.74	N/A	<u>Detail</u> =
	03/18/10 ^{nc}	2/9/2012	826	56,035.83	44,460.52	44,460.52	11,575.31	N/A	LONG
	4/18/2011	2/9/2012	119	8,072.96	8,009.32	8,009.32	63.64	N/A	SHORT
	4/18/2011	7/6/2012	499	38,917.88	33,585.29	33,585.29	5,332.59	N/A	LONG
	5/19/2011	7/6/2012	716	55,842.10	48,895.85	48,895.85	6,946.25	N/A	LONG
	6/22/2011	7/6/2012	742	57,869.89	49,545.94	49,545.94	8,323.95	N/A	LONG

KRAFT FOODS INC CL A	<u>Detail</u> =	7/6/2012	2,577 00	100,488.37	102,170 19	102,170.19	-1,681 82	N/A	<u>Detail</u> =
	4/27/2012	7/6/2012	1,143 00	44,570.51	44,970 65	44,970.65	-400.14	N/A	SHORT
	5/1/2012	7/6/2012	1,434 00	55,917.86	57,199 54	57,199.54	-1,281 68	N/A	SHORT
KR - KROGER COMPANY COMMON	<u>Detail</u> =	<u>Detail</u> =	3,953 00	93,660 80	98,365 06	98,365.06	-4,704 26	N/A	<u>Detail</u> =
	6/23/2011	1/20/2012	1,333 00	31,740 65	32,911.77	32,911.77	-1,171 12	N/A	SHORT
	6/23/2011	2/10/2012	1,218 00	28,785 77	30,072.42	30,072.42	-1,286.65	N/A	SHORT
	7/6/2011	2/10/2012	1,402 00	33,134 38	35,380.87	35,380 87	-2,246 49	N/A	SHORT
KSS - KOHLS CORP	<u>Detail</u> =	5/16/2012	1,250.00	58,141.94	59,630 92	59,630 92	-1,488.98	N/A	<u>Detail</u> =
	8/11/2011	5/16/2012	270	12,558.65	12,854 26	12,854 26	-295 61	N/A	SHORT
	9/15/2011	5/16/2012	366	17,023.96	17,181 06	17,181 06	-157.1	N/A	SHORT
	9/29/2011	5/16/2012	614	28,559 33	29,595.60	29,595 60	-1,036 27	N/A	SHORT
LAMR - LAMAR ADVERTISING CO	<u>Detail</u> =	<u>Detail</u> =	615	19,623 71	19,133.05	19,133 05	490 66	N/A	<u>Detail</u> =
	2/9/2012	8/1/2012	118	3,503 33	3,722 43	3,722.43	-219 1	N/A	SHORT
	2/9/2012	8/10/2012	147	4,849 88	4,637 27	4,637 27	212 61	N/A	SHORT
	2/9/2012	8/13/2012	41	1,320 25	1,293.38	1,293 38	26 87	N/A	SHORT
	3/5/2012	8/13/2012	103	3,316 74	3,337.20	3,337 20	-20 46	N/A	SHORT
	3/23/2012	8/13/2012	109	3,509 96	3,561 52	3,561.52	-51 56	N/A	SHORT
	6/26/2012	8/13/2012	97	3,123 55	2,581.25	2,581 25	542.3	N/A	SHORT
LCC - US AIRWAYS GROUP INC	<u>Detail</u> =	<u>Detail</u> =	1,075 00	13,748 78	14,534.43	14,534 43	-785 65	N/A	<u>Detail</u> =
	6/29/2012	12/7/2012	508	6,519 93	6,868 37	6,868 37	-348.44	N/A	SHORT
	6/29/2012	12/13/2012	567	7,228.85	7,666 06	7,666.06	-437 21	N/A	SHORT
LGF - LIONS GATE ENTMT CORP	<u>Detail</u> =	<u>Detail</u> =	1,052 00	16,278 01	15,365.07	15,365 07	912.94	N/A	<u>Detail</u> =
	6/15/2012	12/7/2012	361	5,551.16	5,092 49	5,092.49	458.67	N/A	SHORT
	6/15/2012	12/13/2012	36	553.13	507.83	507.83	45.3	N/A	SHORT
	6/19/2012	12/13/2012	193	2,965.40	2,871.33	2,871 33	94 07	N/A	SHORT
	6/19/2012	12/18/2012	35	546.08	520.7	520 7	25.38	N/A	SHORT
	6/26/2012	12/18/2012	427	6,662 24	6,372 72	6,372.72	289 52	N/A	SHORT
LHO - LASALLE HOTEL PPTYS	<u>Detail</u> =	11/30/2012	569	13,589.29	16,160.20	16,160 20	-2,570 91	N/A	<u>Detail</u> =
	6/29/2012	11/30/2012	462	11,033 83	13,421 47	13,421 47	-2,387.64	N/A	SHORT
	7/24/2012	11/30/2012	107	2,555 46	2,738 73	2,738 73	-183 27	N/A	SHORT

Form 990-PF

Capital Gains and Losses

LIBERTY GLOBAL INC SER A	10/10/2011	5/18/2012	1,097.00	51,484.45	40,813.78	40,813.78	10,670.67	N/A	SHORT
LINTA - LIBERTY INTERACTIVE CORP	6/8/2011	1/25/2012	3,174.00	52,819.74	55,220.93	55,220.93	-2,401.19	N/A	SHORT
LKQ - LKQ CORPORATION	Detail =	Detail =	332	9,010.86	3,389.90	3,389.90	5,620.96	N/A	Detail =
	10/15/08 ^{nc}	7/27/2012	84	3,011.01	1,172.60	1,172.60	1,838.41	N/A	LONG
	10/20/08 ^{nc}	7/27/2012	49	1,756.43	731.64	731.64	1,024.79	N/A	LONG
	10/20/08 ^{nc}	11/20/2012	199	4,243.42	1,485.66	1,485.66	2,757.76	N/A	LONG
L - LOEWS CORPORATION	Detail =	6/14/2012	12,700.00	502,097.82	499,215.00	499,215.00	2,882.82	N/A	Detail =
	6/6/2011	6/14/2012	5,000.00	197,645.57	201,450.00	201,450.00	-3,804.43	N/A	LONG
	12/9/2011	6/14/2012	418	16,523.17	16,164.39	16,164.39	358.78	N/A	SHORT
	12/9/2011	6/14/2012	3,969.00	156,930.74	153,484.33	153,484.33	3,446.41	N/A	SHORT
	12/9/2011	6/14/2012	1,717.00	67,905.83	66,397.73	66,397.73	1,508.10	N/A	SHORT
	12/9/2011	6/14/2012	1,096.00	43,312.95	42,383.17	42,383.17	929.78	N/A	SHORT
	12/9/2011	6/14/2012	500	19,779.56	19,335.38	19,335.38	444.18	N/A	SHORT
LNKD - LINKEDIN CORP CLASS A	5/16/2012	7/11/2012	400	40,271.49	44,934.80	44,934.80	-4,663.31	N/A	SHORT
LO - LORILLARD INC	10/3/2011	1/30/2012	493	53,876.07	56,232.62	56,232.62	-2,356.55	N/A	SHORT
LOW - LOWES COMPANIES INC	Detail =	Detail =	3,314.00	103,066.61	86,541.86	86,541.86	16,524.75	N/A	Detail =
	12/21/2011	9/6/2012	810	23,191.56	21,009.95	21,009.95	2,181.61	N/A	SHORT
	12/21/2011	9/28/2012	1,478.00	44,724.60	38,336.65	38,336.65	6,387.95	N/A	SHORT
	1/11/2012	9/28/2012	11	332.87	291.57	291.57	41.3	N/A	SHORT
	1/11/2012	11/21/2012	1,015.00	34,817.58	26,903.69	26,903.69	7,913.89	N/A	SHORT
LRCX - LAM RESEARCH CORP	Detail =	6/6/2012	0.625	24.13	14.11	14.11	10.02	N/A	Detail =
	11/12/09 ^{nc}	6/6/2012	0.115	4.45	2.2	2.2	2.25	N/A	LONG
	12/10/09 ^{nc}	6/6/2012	0.239	9.24	5.14	5.14	4.1	N/A	LONG
	01/13/10 ^{nc}	6/6/2012	0.127	4.9	2.55	2.55	2.35	N/A	LONG
	07/28/10 ^{nc}	6/6/2012	0.084	3.25	2.06	2.06	1.19	N/A	LONG
	6/1/2012	6/6/2012	0.059	2.29	2.16	2.16	0.13	N/A	SHORT
LVS - LAS VEGAS SANDS CORP	Detail =	Detail =	2,919.00	133,030.06	131,666.34	131,666.34	1,363.72	N/A	Detail =
	6/7/2011	1/24/2012	625	30,028.36	25,380.00	25,380.00	4,648.36	N/A	SHORT
	6/7/2011	3/2/2012	305	17,357.08	12,385.44	12,385.44	4,971.64	N/A	SHORT
	6/7/2011	7/5/2012	481	20,711.44	19,532.44	19,532.44	1,179.00	N/A	LONG
	8/4/2011	7/5/2012	352	15,156.81	16,173.41	16,173.41	-1,016.60	N/A	SHORT
	9/27/2011	7/5/2012	249	10,721.72	11,368.07	11,368.07	-646.35	N/A	SHORT
	2/3/2012	7/5/2012	608	26,179.96	31,315.04	31,315.04	-5,135.08	N/A	SHORT

Capital Gains and Losses

	5/10/2012	7/5/2012	299	12,874.69	15,511.94	15,511.94	-2,637.25	N/A	SHORT
LYB - LYONDELLBASELL IND A	Detail =	Detail =	2,709.00	108,286.30	73,492.64	86,233.01	34,793.66	N/A	Detail =
	5/17/2011	1/18/2012	692	28,162.61	23,627.71	26,888.35	4,534.90	N/A	SHORT
	8/10/2011	1/18/2012	494	20,104.53	12,932.51	15,260.21	7,172.02	N/A	SHORT
	8/10/2011	2/1/2012	409	17,811.60	10,707.29	12,634.45	7,104.31	N/A	SHORT
	10/18/2011	2/1/2012	14	609.69	331.94	395.25	277.75	N/A	SHORT
	10/18/2011	6/12/2012	1,100.00	41,597.87	25,893.19	31,054.75	15,704.68	N/A	SHORT
MAA - MID-AMER APART CMNTY INC	Detail =	Detail =	130	8,634.43	9,037.49	9,037.49	-403.06	N/A	Detail =
	7/27/2012	8/9/2012	43	2,865.39	2,989.33	2,989.33	-123.94	N/A	SHORT
	7/27/2012	8/13/2012	87	5,769.04	6,048.16	6,048.16	-279.12	N/A	SHORT
MAC - MACERICH CO	Detail =	Detail =	351	19,650.30	12,469.37	13,177.37	7,180.93	N/A	Detail =
	10/27/09 ^{nc}	1/10/2012	64	3,343.23	1,774.31	1,943.42	1,568.92	N/A	LONG
	10/27/09 ^{nc}	5/30/2012	49	2,841.45	1,358.52	1,487.93	1,482.93	N/A	LONG
	10/27/09 ^{nc}	6/25/2012	58	3,274.69	1,608.04	1,761.22	1,666.65	N/A	LONG
	10/27/09 ^{nc}	6/27/2012	33	1,868.33	914.93	1,002.07	953.4	N/A	LONG
	12/21/09 ^{nc}	6/27/2012	5	283.08	150.8	150.8	132.28	N/A	LONG
	03/22/10 ^{nc}	6/27/2012	4	226.46	154.13	154.13	72.33	N/A	LONG
	05/11/10 ^{nc}	6/27/2012	69	3,906.52	2,876.41	3,004.83	1,030.11	N/A	LONG
	6/29/2011	6/27/2012	69	3,906.54	3,632.23	3,672.97	274.31	N/A	SHORT
MAKO - MAKO SURGICAL CORP	Detail =	Detail =	613	10,612.95	20,717.58	20,717.58	-10,104.63	N/A	Detail =
	9/6/2011	3/23/2012	89	3,862.58	3,281.96	3,281.96	580.62	N/A	SHORT
	9/6/2011	8/3/2012	117	1,507.23	4,314.47	4,314.47	-2,807.24	N/A	SHORT
	10/5/2011	8/3/2012	104	1,339.77	3,618.55	3,618.55	-2,278.78	N/A	SHORT
	2/10/2012	8/3/2012	119	1,533.00	4,007.02	4,007.02	-2,474.02	N/A	SHORT
	3/7/2012	8/3/2012	74	953.3	2,713.88	2,713.88	-1,760.58	N/A	SHORT
	6/26/2012	8/3/2012	110	1,417.07	2,781.70	2,781.70	-1,364.63	N/A	SHORT
MATX - MATSON INC	Detail =	Detail =	940	23,092.48	47,468.16	47,468.16	-24,375.68	N/A	Detail =
	4/16/2012	7/12/2012	260	6,406.28	12,507.74	12,507.74	-6,101.46	N/A	SHORT
	4/20/2012	7/12/2012	230	5,667.09	11,904.66	11,904.66	-6,237.57	N/A	SHORT
	5/7/2012	7/12/2012	10	246.4	527.79	527.79	-281.39	N/A	SHORT
	5/7/2012	8/23/2012	190	4,651.85	10,027.97	10,027.97	-5,376.12	N/A	SHORT
	5/15/2012	8/23/2012	250	6,120.86	12,500.00	12,500.00	-6,379.14	N/A	SHORT
MCD - MCDONALDS CORP	Detail =	Detail =	1,183.00	111,397.77	96,784.78	96,784.78	14,612.99	N/A	Detail =
	5/27/2011	4/19/2012	538	51,033.26	44,015.40	44,015.40	7,017.86	N/A	SHORT

	5/27/2011	5/8/2012	645	60,364.51	52,769.38	52,769.38	7,595.13	N/A	SHORT
MCP - MOLYCORP INC	6/23/2011	2/24/2012	231	6,276.61	12,198.72	12,198.72	-5,922.11	N/A	SHORT
MCRS - MICROS SYS INC	<u>Detail</u> =	<u>Detail</u> =	206	10,227.06	9,768.98	9,768.98	458.08	N/A	<u>Detail</u> =
	2/8/2011	5/18/2012	61	3,286.75	2,892.76	2,892.76	393.99	N/A	LONG
	2/8/2011	8/27/2012	77	3,988.20	3,651.51	3,651.51	336.69	N/A	LONG
	2/8/2011	11/14/2012	68	2,952.11	3,224.71	3,224.71	-272.6	N/A	LONG
MDR - MCDERMOTT INTL INC	<u>Detail</u> =	<u>Detail</u> =	1,553.00	20,443.89	24,527.75	24,527.75	-4,083.86	N/A	<u>Detail</u> =
	09/16/10 ^{nc}	3/5/2012	468	6,573.79	6,507.03	6,507.03	66.76	N/A	LONG
	09/16/10 ^{nc}	3/30/2012	131	1,674.63	1,821.40	1,821.40	-146.77	N/A	LONG
	6/22/2011	3/30/2012	270	3,451.54	5,189.48	5,189.48	-1,737.94	N/A	SHORT
	7/13/2011	3/30/2012	280	3,579.38	5,685.32	5,685.32	-2,105.94	N/A	SHORT
	1/26/2012	3/30/2012	404	5,164.55	5,324.52	5,324.52	-159.97	N/A	SHORT
MDRX - ALLSCRIPTS HEALTHCARE	<u>Detail</u> =	<u>Detail</u> =	1,101.00	11,650.53	20,666.99	20,666.99	-9,016.46	N/A	<u>Detail</u> =
	9/16/2011	5/17/2012	265	2,843.41	4,946.23	4,946.23	-2,102.82	N/A	SHORT
	9/16/2011	5/25/2012	157	1,720.17	2,930.40	2,930.40	-1,210.23	N/A	SHORT
	9/19/2011	5/25/2012	58	635.48	1,071.54	1,071.54	-436.06	N/A	SHORT
	9/19/2011	6/1/2012	233	2,420.59	4,304.63	4,304.63	-1,884.04	N/A	SHORT
	12/8/2011	6/1/2012	154	1,599.88	2,820.93	2,820.93	-1,221.05	N/A	SHORT
	2/24/2012	6/1/2012	234	2,431.00	4,593.26	4,593.26	-2,162.26	N/A	SHORT
MEDICIS PHARMACEUTICAL	<u>Detail</u> =	<u>Detail</u> =	628	26,758.17	9,537.48	9,537.48	17,220.69	N/A	<u>Detail</u> =
	03/20/09 ^{nc}	4/30/2012	85	3,241.37	1,056.00	1,056.00	2,185.37	N/A	LONG
	03/20/09 ^{nc}	9/27/2012	462	20,008.76	5,739.63	5,739.63	14,269.13	N/A	LONG
	2/8/2012	9/27/2012	81	3,508.04	2,741.85	2,741.85	766.19	N/A	SHORT
MET - METLIFE INC	2/28/2012	8/2/2012	2,162.00	67,175.29	83,064.47	83,064.47	-15,889.18	N/A	SHORT
MGM - MGM RESORTS INTL	2/28/2012	6/19/2012	2,878.00	32,098.77	39,946.07	39,946.07	-7,847.30	N/A	SHORT
MJN - MEAD JOHNSON NUTRITN	<u>Detail</u> =	7/5/2012	1,451.00	116,191.73	79,822.41	79,822.41	36,369.32	N/A	<u>Detail</u> =
	01/06/10 ^{nc}	7/5/2012	64	5,124.92	2,867.41	2,867.41	2,257.51	N/A	LONG
	01/28/10 ^{nc}	7/5/2012	239	19,138.40	10,925.48	10,925.48	8,212.92	N/A	LONG
	03/18/10 ^{nc}	7/5/2012	538	43,081.43	27,760.06	27,760.06	15,321.37	N/A	LONG
	4/18/2011	7/5/2012	371	29,708.57	22,371.30	22,371.30	7,337.27	N/A	LONG
	12/23/2011	7/5/2012	239	19,138.41	15,898.16	15,898.16	3,240.25	N/A	SHORT
MLI - MUELLER INDUSTRIES INC	<u>Detail</u> =	6/14/2012	6,700.00	269,753.44	251,189.00	251,189.00	18,564.44	N/A	<u>Detail</u> =

Capital Gains and Losses

	12/8/2011	6/14/2012	1,930 00	77,603 56	72,357 43	72,357 43	5,246 13	N/A	SHORT
	12/8/2011	6/14/2012	900	36,197 19	33,741 81	33,741 81	2,455 38	N/A	SHORT
	12/8/2011	6/14/2012	800	32,239 28	29,992 72	29,992 72	2,246 56	N/A	SHORT
	12/8/2011	6/14/2012	730	29,411 04	27,368 36	27,368 36	2,042.68	N/A	SHORT
	12/8/2011	6/14/2012	500	20,167 65	18,745 45	18,745 45	1,422 20	N/A	SHORT
	12/8/2011	6/14/2012	330	13,302 00	12,372 00	12,372 00	930	N/A	SHORT
	12/8/2011	6/14/2012	300	12,071 73	11,247.27	11,247 27	824.46	N/A	SHORT
	12/8/2011	6/14/2012	250	10,049 77	9,372 72	9,372.72	677.05	N/A	SHORT
	12/8/2011	6/14/2012	200	8,063 06	7,498 18	7,498 18	564 88	N/A	SHORT
	12/8/2011	6/14/2012	200	8,063 82	7,498 18	7,498 18	565.64	N/A	SHORT
	12/8/2011	6/14/2012	100	4,031 92	3,749 09	3,749 09	282 83	N/A	SHORT
	12/8/2011	6/14/2012	100	4,033.72	3,749 09	3,749 09	284 63	N/A	SHORT
	12/8/2011	6/14/2012	100	4,032 83	3,749 09	3,749.09	283.74	N/A	SHORT
	12/8/2011	6/14/2012	100	4,034.91	3,749.09	3,749.09	285 82	N/A	SHORT
	12/8/2011	6/14/2012	100	4,031 33	3,749 08	3,749 08	282 25	N/A	SHORT
	12/8/2011	6/14/2012	30	1,209 76	1,124 72	1,124 72	85 04	N/A	SHORT
	12/8/2011	6/14/2012	30	1,209.87	1,124 72	1,124 72	85 15	N/A	SHORT
MLM - MARTIN MARIETTA MATERIAL	9/14/2012	11/28/2012	606	52,602 47	55,609 47	55,609 47	-3,007 00	N/A	SHORT
MLNX - MELLANOX TECHNOLOGY LTD	<u>Detail</u> =	<u>Detail</u> =	440	32,063 94	3,673 74	3,673 74	28,390.20	N/A	<u>Detail</u> =
	01/07/09 nc	4/20/2012	125	7,536.03	1,034 22	1,034 22	6,501 81	N/A	LONG
	01/07/09 nc	5/23/2012	94	5,457.25	777 73	777 73	4,679 52	N/A	LONG
	01/07/09 nc	6/20/2012	39	2,771.68	322 68	322 68	2,449 00	N/A	LONG
	01/07/09 nc	7/18/2012	69	4,513.19	570 88	570 88	3,942 31	N/A	LONG
	01/07/09 nc	8/9/2012	34	3,751.10	281 3	281 3	3,469 80	N/A	LONG
	01/07/09 nc	10/11/2012	6	610.22	49.64	49.64	560.58	N/A	LONG
	02/10/09 nc	10/11/2012	73	7,424 47	637 29	637.29	6,787 18	N/A	LONG
M - MACY'S INC	<u>Detail</u> =	<u>Detail</u> =	3,502.00	123,648 00	129,408.10	129,408 10	-5,760 10	N/A	<u>Detail</u> =
	12/9/2011	3/5/2012	1,355.00	51,896.24	44,195 76	44,195.76	7,700 48	N/A	SHORT
	5/4/2012	7/12/2012	1,168.00	38,090.19	47,868 62	47,868 62	-9,778.43	N/A	SHORT
	5/4/2012	7/24/2012	49	1,684 79	2,008 18	2,008 18	-323 39	N/A	SHORT
	5/10/2012	7/24/2012	930	31,976 78	35,335 54	35,335 54	-3,358 76	N/A	SHORT
MMC - MARSH&MC LENNAN COS INC	<u>Detail</u> =	1/6/2012	1,738 00	53,518.42	43,832 39	43,832.39	9,686.03	N/A	<u>Detail</u> =
	09/09/09 nc	1/6/2012	743	22,879 27	17,220.21	17,220 21	5,659.06	N/A	LONG
	03/18/10 nc	1/6/2012	510	15,704.48	12,524 58	12,524 58	3,179 90	N/A	LONG
	4/18/2011	1/6/2012	485	14,934.67	14,087.60	14,087 60	847.07	N/A	SHORT
MON - MONSANTO CO NEW	<u>Detail</u>	7/6/2012	2,800 00	229,610 05	205,736 59	205,736.59	23,873 46	N/A	<u>Detail</u>

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	5/31/2011	7/6/2012	1,171.00	96,026.20	82,962.07	82,962.07	13,064.13	N/A	LONG
	6/30/2011	7/6/2012	466	38,213.67	33,306.93	33,306.93	4,906.74	N/A	LONG
	10/17/2011	7/6/2012	349	28,619.25	25,913.67	25,913.67	2,705.58	N/A	SHORT
	1/6/2012	7/6/2012	378	30,997.36	29,323.43	29,323.43	1,673.93	N/A	SHORT
	4/12/2012	7/6/2012	436	35,753.57	34,230.49	34,230.49	1,523.08	N/A	SHORT
MOS - MOSAIC COMPANY	7/8/2011	1/19/2012	749	40,295.64	52,428.80	52,428.80	-12,133.16	N/A	SHORT
MRK - MERCK & CO INC NEW	<u>Detail</u> ☐	<u>Detail</u> ☐	2,412.00	91,643.60	87,179.92	87,179.92	4,463.68	N/A	<u>Detail</u> ☐
	03/18/10 ^{nc}	3/6/2012	310	11,588.95	11,782.16	11,782.16	-193.21	N/A	LONG
	03/26/10 ^{nc}	3/6/2012	308	11,514.19	11,668.83	11,668.83	-154.64	N/A	LONG
	03/26/10 ^{nc}	3/8/2012	379	14,271.78	14,358.71	14,358.71	-86.93	N/A	LONG
	06/28/10 ^{nc}	3/8/2012	501	18,865.87	17,943.37	17,943.37	922.5	N/A	LONG
	06/28/10 ^{nc}	4/5/2012	229	8,870.06	8,201.65	8,201.65	668.41	N/A	LONG
	4/18/2011	4/5/2012	685	26,532.75	23,225.20	23,225.20	3,307.55	N/A	SHORT
MSFT - MICROSOFT CORP	<u>Detail</u> ☐	<u>Detail</u> ☐	30,417.00	894,181.47	802,226.75	802,226.75	91,954.72	N/A	<u>Detail</u> ☐
	2/18/2011	1/27/2012	769	22,550.79	20,787.60	20,787.60	1,763.19	N/A	SHORT
	4/18/2011	1/27/2012	233	6,832.69	5,859.95	5,859.95	972.74	N/A	SHORT
	4/18/2011	6/15/2012	462	13,859.68	11,619.30	11,619.30	2,240.38	N/A	LONG
	4/27/2011	6/15/2012	525	15,749.65	13,795.43	13,795.43	1,954.22	N/A	LONG
	4/27/2011	11/28/2012	1,075.00	29,166.89	28,247.77	28,247.77	919.12	N/A	LONG
	4/5/2012	11/28/2012	1,038.00	28,163.01	32,707.38	32,707.38	-4,544.37	N/A	SHORT
	8/10/2011	7/5/2012	1,251.00	38,324.15	30,868.55	30,868.55	7,455.60	N/A	SHORT
	8/18/2011	7/5/2012	3,411.00	104,495.34	84,433.51	84,433.51	20,061.83	N/A	SHORT
	3/2/2012	7/5/2012	1,063.00	32,564.81	34,348.61	34,348.61	-1,783.80	N/A	SHORT
	4/20/2012	7/5/2012	472	14,459.63	15,462.72	15,462.72	-1,003.09	N/A	SHORT
	5/17/2012	7/5/2012	1,118.00	34,249.73	33,509.93	33,509.93	739.8	N/A	SHORT
	11/2/2011	6/14/2012	12,600.00	367,155.78	325,335.98	325,335.98	41,819.80	N/A	SHORT
	11/2/2011	6/14/2012	5,700.00	166,208.28	147,175.80	147,175.80	19,032.48	N/A	SHORT
	11/2/2011	6/14/2012	4,700	20,401.04	18,074.22	18,074.22	2,326.82	N/A	SHORT
MS - MORGAN STANLEY & CO	11/1/2011	4/3/2012	1,748.00	33,653.31	28,605.85	28,605.85	5,047.46	N/A	SHORT
MXIM - MAXIM INTEGRATED PRODS	<u>Detail</u> ☐	<u>Detail</u> ☐	2,259.00	58,367.23	53,075.88	53,075.88	5,291.35	N/A	<u>Detail</u> ☐
	7/25/2011	5/14/2012	1,052.00	27,900.83	24,717.06	24,717.06	3,183.77	N/A	SHORT
	7/25/2011	5/24/2012	1,207.00	30,466.40	28,358.82	28,358.82	2,107.58	N/A	SHORT
MYL - MYLAN INC	<u>Detail</u> ☐	<u>Detail</u> ☐	2,428.00	61,714.10	49,584.36	49,584.36	12,129.74	N/A	<u>Detail</u> ☐
	12/14/2011	10/12/2012	1,278.00	30,443.19	25,678.86	25,678.86	4,764.33	N/A	SHORT
	12/14/2011	11/27/2012	889	24,173.77	17,862.67	17,862.67	6,311.10	N/A	SHORT

	2/28/2012	11/27/2012	261	7,097.14	6,042.83	6,042.83	1,054.31	N/A	SHORT
NFLX - NETFLIX COM INC	Detail =	Detail =	867	76,288.88	78,183.46	78,183.46	-1,894.58	N/A	Detail =
	11/4/2011	1/26/2012	175	20,188.66	15,780.98	15,780.98	4,407.68	N/A	SHORT
	11/4/2011	7/5/2012	692	56,100.22	62,402.48	62,402.48	-6,302.26	N/A	SHORT
NFX - NEWFIELD EXPL COMPANY	Detail =	6/27/2012	1,562.00	40,543.46	63,956.36	63,956.36	-23,412.90	N/A	Detail =
	1/25/2012	6/27/2012	793	20,583.20	31,474.57	31,474.57	-10,891.37	N/A	SHORT
	2/21/2012	6/27/2012	769	19,960.26	32,481.79	32,481.79	-12,521.53	N/A	SHORT
NICE - NICE SYSTEMS LTD	Detail =	Detail =	670	22,569.40	15,636.60	15,636.60	6,932.80	N/A	Detail =
	10/15/08 ^{nc}	2/15/2012	40	1,462.80	783.73	783.73	679.07	N/A	LONG
	10/20/08 ^{nc}	2/15/2012	79	2,889.03	1,782.34	1,782.34	1,106.69	N/A	LONG
	10/20/08 ^{nc}	12/18/2012	35	1,160.44	789.64	789.64	370.8	N/A	LONG
	11/18/08 ^{nc}	12/18/2012	162	5,371.18	3,197.07	3,197.07	2,174.11	N/A	LONG
	11/18/08 ^{nc}	12/20/2012	42	1,386.46	828.87	828.87	557.59	N/A	LONG
	01/15/09 ^{nc}	12/20/2012	48	1,584.53	1,007.49	1,007.49	577.04	N/A	LONG
	02/10/09 ^{nc}	12/20/2012	69	2,277.77	1,366.89	1,366.89	910.88	N/A	LONG
	03/18/09 ^{nc}	12/20/2012	33	1,089.37	818.07	818.07	271.3	N/A	LONG
	03/31/10 ^{nc}	12/20/2012	127	4,192.42	4,049.39	4,049.39	143.03	N/A	LONG
	8/9/2011	12/20/2012	35	1,155.40	1,013.11	1,013.11	142.29	N/A	LONG
NKE - NIKE INC CLASS B	Detail =	Detail =	2,524.00	239,850.20	248,761.71	248,761.71	-8,911.51	N/A	Detail =
	3/20/2012	9/21/2012	461	44,549.01	51,940.69	51,940.69	-7,391.68	N/A	SHORT
	4/30/2012	9/21/2012	269	25,994.99	30,027.19	30,027.19	-4,032.20	N/A	SHORT
	4/30/2012	10/3/2012	44	4,152.43	4,911.50	4,911.50	-759.07	N/A	SHORT
	7/5/2012	10/3/2012	1,050.00	99,092.26	96,271.82	96,271.82	2,820.44	N/A	SHORT
	7/18/2012	10/3/2012	700	66,061.51	65,610.51	65,610.51	451	N/A	SHORT
NOV - NATIONAL OILWELL VARCO	Detail =	Detail =	1,238.00	88,634.68	97,182.07	97,182.07	-8,547.39	N/A	Detail =
	3/18/2011	3/2/2012	189	15,549.07	14,741.85	14,741.85	807.22	N/A	SHORT
	3/18/2011	4/24/2012	232	18,067.54	18,095.82	18,095.82	-28.28	N/A	LONG
	3/18/2011	5/9/2012	161	10,841.99	12,557.86	12,557.86	-1,715.87	N/A	LONG
	4/18/2011	5/9/2012	268	18,047.54	20,538.18	20,538.18	-2,490.64	N/A	LONG
	7/27/2011	5/9/2012	388	26,128.54	31,248.36	31,248.36	-5,119.82	N/A	SHORT
NTAP - NETAPP INC	Detail =	Detail =	3,881.00	135,928.14	161,269.11	161,269.11	-25,340.97	N/A	Detail =
	11/18/2011	3/5/2012	1,240.00	52,399.34	43,403.35	43,403.35	8,995.99	N/A	SHORT
	2/21/2012	5/18/2012	518	17,402.08	22,210.81	22,210.81	-4,808.73	N/A	SHORT
	2/21/2012	7/5/2012	629	19,591.94	26,970.26	26,970.26	-7,378.32	N/A	SHORT

Capital Gains and Losses

	3/21/2012	7/5/2012	749	23,329.68	34,081.97	34,081.97	-10,752.29	N/A	SHORT
	3/27/2012	7/5/2012	745	23,205.10	34,602.72	34,602.72	-11,397.62	N/A	SHORT
NVDA - NVIDIA CORP	Detail =	Detail =	3,083.00	45,283.29	48,918.27	48,918.27	-3,634.98	N/A	Detail =
	6/22/2011	3/1/2012	918	13,999.61	14,566.00	14,566.00	-566.39	N/A	SHORT
	6/22/2011	3/22/2012	2,165.00	31,283.68	34,352.27	34,352.27	-3,068.59	N/A	SHORT
NWBI - NORTHWEST BANCSHS INC MD	3/16/2011	10/26/2012	283	3,353.05	3,506.34	3,506.34	-153.29	N/A	LONG
OAS - OASIS PETROLEUM INC	Detail =	Detail =	688	20,572.72	20,500.25	20,500.25	72.47	N/A	Detail =
	12/6/2011	4/25/2012	131	4,171.36	4,052.38	4,052.38	118.98	N/A	SHORT
	12/6/2011	4/27/2012	118	3,906.03	3,650.24	3,650.24	255.79	N/A	SHORT
	12/6/2011	8/10/2012	67	1,907.03	2,072.58	2,072.58	-165.55	N/A	SHORT
	2/8/2012	8/10/2012	259	7,371.96	7,870.24	7,870.24	-498.28	N/A	SHORT
	5/18/2012	8/10/2012	113	3,216.34	2,854.81	2,854.81	361.53	N/A	SHORT
OIS - OIL STATES INTL INC	Detail =	Detail =	86	6,920.47	7,035.82	7,035.82	-115.35	N/A	Detail =
	8/3/2011	2/8/2012	21	1,786.21	1,718.05	1,718.05	68.16	N/A	SHORT
	8/3/2011	8/9/2012	65	5,134.26	5,317.77	5,317.77	-183.51	N/A	LONG
OKE - ONEOK INC NEW	Detail =	Detail =	930	80,684.79	23,187.06	23,187.06	57,497.73	N/A	Detail =
	11/17/08 ^{nc}	1/13/2012	190	16,718.11	5,165.86	5,165.86	11,552.25	N/A	LONG
	11/19/08 ^{nc}	1/13/2012	100	8,799.01	2,700.00	2,700.00	6,099.01	N/A	LONG
	02/10/09 ^{nc}	1/13/2012	140	12,318.62	3,951.50	3,951.50	8,367.12	N/A	LONG
	02/10/09 ^{nc}	1/19/2012	100	8,918.82	2,822.50	2,822.50	6,096.32	N/A	LONG
	03/17/09 ^{nc}	1/19/2012	30	2,675.65	641.04	641.04	2,034.61	N/A	LONG
	03/17/09 ^{nc}	1/23/2012	120	10,599.51	2,564.16	2,564.16	8,035.35	N/A	LONG
	03/17/09 ^{nc}	1/30/2012	120	10,064.44	2,564.16	2,564.16	7,500.28	N/A	LONG
	03/17/09 ^{nc}	2/6/2012	130	10,590.63	2,777.84	2,777.84	7,812.79	N/A	LONG
OPTR - OPTIMER PHARMACEUTICALS	01/23/09 ^{nc}	6/20/2012	196	2,987.04	2,179.56	2,179.56	807.48	N/A	LONG
ORCL - ORACLE CORP	Detail =	Detail =	7,942.00	235,596.31	234,021.56	234,021.56	1,574.75	N/A	Detail =
	9/28/2012	11/8/2012	1,121.00	34,611.66	35,259.04	35,259.04	-647.38	N/A	SHORT
	04/13/10 ^{nc}	3/14/2012	824	24,719.14	21,549.09	21,549.09	3,170.05	N/A	LONG
	04/13/10 ^{nc}	3/26/2012	1,893.00	54,498.29	49,505.35	49,505.35	4,992.94	N/A	LONG
	09/28/10 ^{nc}	3/26/2012	508	14,625.01	13,728.56	13,728.56	896.45	N/A	LONG
	09/28/10 ^{nc}	7/5/2012	542	16,148.79	14,647.38	14,647.38	1,501.41	N/A	LONG
	12/16/10 ^{nc}	7/5/2012	730	21,750.22	22,361.58	22,361.58	-611.36	N/A	LONG
	4/18/2011	7/5/2012	2,059.00	61,347.56	69,376.98	69,376.98	-8,029.42	N/A	LONG
	9/22/2011	7/5/2012	265	7,895.64	7,593.58	7,593.58	302.06	N/A	SHORT
OXY - OCCIDENTAL PETE CORP	Detail =	Detail =	1,479.00	125,963.00	146,143.80	146,143.80	-20,180.80	N/A	Detail =

	☐	☐						☐	
	05/27/10 ^{nc}	1/24/2012	12	1,207.54	972.86	972.86	234.68	N/A	LONG
	4/1/2011	1/24/2012	211	21,232.75	22,253.07	22,253.07	-1,020.32	N/A	SHORT
	4/18/2011	1/24/2012	131	13,182.43	12,698.29	12,698.29	484.14	N/A	SHORT
	4/18/2011	11/14/2012	329	24,608.64	31,891.12	31,891.12	-7,282.48	N/A	LONG
	12/12/2011	11/14/2012	145	10,845.76	13,146.50	13,146.50	-2,300.74	N/A	SHORT
	2/3/2012	7/10/2012	651	54,885.88	65,181.96	65,181.96	-10,296.08	N/A	SHORT
PAY - VERIFONE SYSTEMS INC	<u>Detail</u> ☐	<u>Detail</u> ☐	1,642.00	77,399.13	65,957.25	65,957.25	11,441.88	N/A	<u>Detail</u> ☐
	9/19/2011	4/20/2012	361	19,585.62	13,722.37	13,722.37	5,863.25	N/A	SHORT
	9/19/2011	4/27/2012	419	22,601.15	15,927.07	15,927.07	6,674.08	N/A	SHORT
	11/2/2011	4/27/2012	390	21,036.87	16,248.65	16,248.65	4,788.22	N/A	SHORT
	6/29/2011	11/29/2012	279	8,379.15	12,458.74	12,458.74	-4,079.59	N/A	LONG
	10/31/2011	11/29/2012	70	2,102.29	2,989.47	2,989.47	-887.18	N/A	LONG
	1/24/2012	11/29/2012	46	1,381.51	1,806.61	1,806.61	-425.1	N/A	SHORT
	7/18/2012	11/29/2012	77	2,312.54	2,804.34	2,804.34	-491.8	N/A	SHORT
PCG - PG&E CORPORATION	<u>Detail</u> ☐	<u>Detail</u> ☐	2,035.00	86,425.04	93,417.58	93,417.58	-6,992.54	N/A	<u>Detail</u> ☐
	08/19/10 ^{nc}	9/14/2012	237	10,204.04	10,675.07	10,675.07	-471.03	N/A	LONG
	10/12/10 ^{nc}	9/14/2012	561	24,153.87	25,885.21	25,885.21	-1,731.34	N/A	LONG
	12/03/10 ^{nc}	9/14/2012	87	3,745.79	4,157.64	4,157.64	-411.85	N/A	LONG
	12/03/10 ^{nc}	11/2/2012	427	17,941.92	20,405.85	20,405.85	-2,463.93	N/A	LONG
	4/18/2011	11/2/2012	723	30,379.42	32,293.81	32,293.81	-1,914.39	N/A	LONG
PCP - PRECISION CASTPARTS CORP	<u>Detail</u> ☐	7/5/2012	821	136,934.39	106,912.84	106,912.84	30,021.55	N/A	<u>Detail</u> ☐
	07/29/10 ^{nc}	7/5/2012	258	43,031.75	31,614.05	31,614.05	11,417.70	N/A	LONG
	08/18/10 ^{nc}	7/5/2012	195	32,524.00	23,876.03	23,876.03	8,647.97	N/A	LONG
	10/21/10 ^{nc}	7/5/2012	148	24,684.88	20,098.81	20,098.81	4,586.07	N/A	LONG
	4/18/2011	7/5/2012	220	36,693.76	31,323.95	31,323.95	5,369.81	N/A	LONG
PDCO - PATTERSON COMPANIES INC	7/6/2012	9/13/2012	3,000.00	103,519.04	104,188.18	104,188.18	-669.14	N/A	SHORT
PEP - PEPSICO INCORPORATED	<u>Detail</u> ☐	<u>Detail</u> ☐	2,294.00	150,715.43	148,198.41	148,198.41	2,517.02	N/A	<u>Detail</u> ☐
	3/1/2011	2/17/2012	178	11,149.73	11,275.16	11,275.16	-125.43	N/A	SHORT
	4/18/2011	2/17/2012	601	37,646.02	40,414.37	40,414.37	-2,768.35	N/A	SHORT
	10/6/2011	2/17/2012	573	35,892.14	34,389.97	34,389.97	1,502.17	N/A	SHORT
	5/19/2011	7/5/2012	7	490.65	502.96	502.96	-12.31	N/A	LONG
	6/23/2011	7/5/2012	675	47,312.72	45,953.73	45,953.73	1,358.99	N/A	LONG
	9/22/2011	7/5/2012	260	18,224.17	15,662.22	15,662.22	2,561.95	N/A	SHORT

PETM - PETSMART INC	☐ Detail	☐ Detail	466	30,694.04	17,112.78	17,112.78	13,581.26	N/A	☐ Detail
	06/23/10 nc	1/19/2012	82	4,471.10	2,592.15	2,592.15	1,878.95	N/A	LONG
	06/23/10 nc	6/7/2012	60	3,943.35	1,896.70	1,896.70	2,046.65	N/A	LONG
	06/23/10 nc	9/6/2012	11	786.52	347.72	347.72	438.8	N/A	LONG
	06/30/10 nc	9/6/2012	27	1,930.56	828.27	828.27	1,102.29	N/A	LONG
	06/30/10 nc	9/14/2012	37	2,566.22	1,135.02	1,135.02	1,431.20	N/A	LONG
	06/30/10 nc	9/20/2012	21	1,443.49	644.2	644.2	799.29	N/A	LONG
	09/22/10 nc	9/20/2012	113	7,767.36	3,915.23	3,915.23	3,852.13	N/A	LONG
	6/10/2011	9/20/2012	8	549.91	347.27	347.27	202.64	N/A	LONG
	6/10/2011	9/26/2012	66	4,463.03	2,864.89	2,864.89	1,598.14	N/A	LONG
	5/23/2012	9/26/2012	41	2,772.50	2,541.33	2,541.33	231.17	N/A	SHORT
PFE - PFIZER INCORPORATED	10/7/2011	6/5/2012	2,760.00	59,498.46	50,801.40	50,801.40	8,697.06	N/A	SHORT
PG - PROCTER & GAMBLE CO	☐ Detail	☐ Detail	2,379.00	145,953.21	157,647.10	157,647.10	-11,693.89	N/A	☐ Detail
	1/17/2012	4/30/2012	544	34,571.29	36,084.99	36,084.99	-1,513.70	N/A	SHORT
	1/17/2012	6/22/2012	482	28,925.86	31,972.36	31,972.36	-3,046.50	N/A	SHORT
	5/12/2011	7/6/2012	548	33,396.83	36,318.20	36,318.20	-2,921.37	N/A	LONG
	5/17/2011	7/6/2012	475	28,947.99	32,036.61	32,036.61	-3,088.62	N/A	LONG
	6/22/2011	7/6/2012	330	20,111.24	21,234.94	21,234.94	-1,123.70	N/A	LONG
PLAINS EXPLORATION &	☐ Detail	☐ Detail	601	23,321.19	19,064.97	19,064.97	4,256.22	N/A	☐ Detail
	02/08/10 nc	2/24/2012	37	1,714.10	1,176.58	1,176.58	537.52	N/A	LONG
	02/17/10 nc	2/24/2012	19	880.22	634.73	634.73	245.49	N/A	LONG
	02/17/10 nc	3/28/2012	58	2,482.25	1,937.59	1,937.59	544.66	N/A	LONG
	02/17/10 nc	6/26/2012	37	1,144.32	1,236.04	1,236.04	-91.72	N/A	LONG
	08/12/10 nc	6/26/2012	87	2,690.71	2,125.73	2,125.73	564.98	N/A	LONG
	09/16/10 nc	6/26/2012	8	247.43	215.73	215.73	31.7	N/A	LONG
	09/16/10 nc	8/31/2012	115	4,491.34	3,101.11	3,101.11	1,390.23	N/A	LONG
	12/2/2011	9/14/2012	240	9,670.82	8,637.46	8,637.46	1,033.36	N/A	SHORT
PLCE - CHILDRENS PL RETAIL	11/15/10 nc	11/9/2012	55	3,203.19	2,589.66	2,589.66	613.53	N/A	LONG
PLL - PALL CORP	☐ Detail	☐ Detail	395	24,081.93	14,956.71	14,956.71	9,125.22	N/A	☐ Detail
	06/30/09 nc	11/1/2012	48	3,082.01	1,283.09	1,283.09	1,798.92	N/A	LONG
	06/30/09 nc	12/7/2012	112	6,743.05	2,993.86	2,993.86	3,749.19	N/A	LONG
	06/30/09 nc	12/13/2012	37	2,280.70	989.04	989.04	1,291.66	N/A	LONG
	9/21/2011	12/13/2012	43	2,650.55	1,856.15	1,856.15	794.4	N/A	LONG
	9/21/2011	12/17/2012	57	3,429.42	2,460.46	2,460.46	968.96	N/A	LONG
	11/21/2011	12/17/2012	61	3,670.08	3,156.80	3,156.80	513.28	N/A	LONG
	2/1/2012	12/17/2012	37	2,226.12	2,217.31	2,217.31	8.81	N/A	SHORT
PLXS - PLEXUS CORPORATION	6/19/2012	11/7/2012	530	10,812.12	15,698.18	15,698.18	-4,886.06	N/A	SHORT

PM - PHILIP MORRIS INTL INC	<u>Detail</u> =	<u>Detail</u> =	1,952.00	173,974.88	157,097.19	157,097.19	16,877.69	N/A	<u>Detail</u> =
	2/28/2012	7/19/2012	316	28,392.47	26,358.70	26,358.70	2,033.77	N/A	SHORT
	2/10/2012	7/5/2012	1,636.00	145,582.41	130,738.49	130,738.49	14,843.92	N/A	SHORT
PNC - PNC FINANCIAL SERVICES	7/31/2012	11/15/2012	836	45,095.66	49,678.38	49,678.38	-4,582.72	N/A	SHORT
POST - POST HOLDINGS INC	<u>Detail</u> =	<u>Detail</u> =	81.5	2,143.52	1,652.34	1,652.34	491.18	N/A	<u>Detail</u> =
	06/29/09 ^{nc}	2/6/2012	0.215	5.79	3.92	3.92	1.87	N/A	LONG
	12/20/10 ^{nc}	2/6/2012	0.187	5.04	3.68	3.68	1.36	N/A	LONG
	12/28/2011	2/6/2012	0.098	2.65	2.54	2.54	0.11	N/A	SHORT
	06/29/09 ^{nc}	2/9/2012	34.785	914.74	634.81	634.81	279.93	N/A	LONG
	12/20/10 ^{nc}	2/9/2012	30.313	797.13	596.48	596.48	200.65	N/A	LONG
	12/28/2011	2/9/2012	15.902	418.17	410.91	410.91	7.26	N/A	SHORT
PRU - PRUDENTIAL FINANCIAL INC	<u>Detail</u> =	<u>Detail</u> =	1,046.00	62,299.53	53,241.22	53,241.22	9,058.31	N/A	<u>Detail</u> =
	06/03/09 ^{nc}	2/27/2012	325	19,713.42	13,229.90	13,229.90	6,483.52	N/A	LONG
	12/23/09 ^{nc}	2/27/2012	175	10,614.93	9,049.75	9,049.75	1,565.18	N/A	LONG
	12/23/09 ^{nc}	4/23/2012	95	5,562.75	4,912.71	4,912.71	650.04	N/A	LONG
	03/18/10 ^{nc}	4/23/2012	451	26,408.43	26,048.86	26,048.86	359.57	N/A	LONG
PX - PRAXAIR INC	<u>Detail</u> =	<u>Detail</u> =	1,814.00	195,275.55	192,572.54	192,572.54	2,703.01	N/A	<u>Detail</u> =
	8/31/2011	9/11/2012	600	64,044.48	59,580.73	59,580.73	4,463.75	N/A	LONG
	8/31/2011	9/21/2012	14	1,513.37	1,390.21	1,390.21	123.16	N/A	LONG
	7/5/2012	9/21/2012	1,200.00	129,717.70	131,601.60	131,601.60	-1,883.90	N/A	SHORT
QCOM - QUALCOMM INC	<u>Detail</u> =	<u>Detail</u> =	5,454.00	306,465.46	320,944.13	320,944.13	-14,478.67	N/A	<u>Detail</u> =
	5/23/2012	6/15/2012	539	30,441.81	31,130.54	31,130.54	-688.73	N/A	SHORT
	5/23/2012	6/25/2012	558	29,918.89	32,227.90	32,227.90	-2,309.01	N/A	SHORT
	7/19/2012	11/8/2012	837	51,822.02	48,939.31	48,939.31	2,882.71	N/A	SHORT
	7/21/2011	7/9/2012	1,161.00	64,080.18	65,853.89	65,853.89	-1,773.71	N/A	SHORT
	11/18/2011	7/9/2012	519	28,645.66	29,128.04	29,128.04	-482.38	N/A	SHORT
	3/26/2012	7/9/2012	490	27,045.04	33,486.21	33,486.21	-6,441.17	N/A	SHORT
	4/17/2012	7/9/2012	350	19,317.88	23,681.00	23,681.00	-4,363.12	N/A	SHORT
	7/5/2012	7/9/2012	1,000.00	55,193.98	56,497.24	56,497.24	-1,303.26	N/A	SHORT
RALCORP HLDGS INC	<u>Detail</u> =	<u>Detail</u> =	203	18,058.17	11,832.75	11,832.75	6,225.42	N/A	<u>Detail</u> =
	06/29/09 ^{nc}	11/29/2012	70	6,222.33	3,563.50	3,563.50	2,658.83	N/A	LONG
	12/20/10 ^{nc}	11/30/2012	61	5,428.46	3,348.30	3,348.30	2,080.16	N/A	LONG
	12/28/2011	11/30/2012	32	2,847.72	2,306.66	2,306.66	541.06	N/A	SHORT

	6/26/2012	11/30/2012	40	3,559.66	2,614.29	2,614.29	945.37	N/A	SHORT
RDC - ROWAN COMPANIES PLC	Detail =	Detail =	499	15,780.41	16,373.01	16,373.01	-592.6	N/A	Detail =
	3/30/2012	6/26/2012	81	2,344.09	2,756.43	2,756.43	-412.34	N/A	SHORT
	3/30/2012	8/23/2012	88	3,162.74	2,994.64	2,994.64	168.1	N/A	SHORT
	3/30/2012	11/29/2012	126	3,922.63	4,287.78	4,287.78	-365.15	N/A	SHORT
	5/17/2012	11/29/2012	111	3,455.66	3,382.71	3,382.71	72.95	N/A	SHORT
	5/25/2012	11/29/2012	93	2,895.29	2,951.45	2,951.45	-56.16	N/A	SHORT
REGN - REGENERON PHARM INC	Detail =	Detail =	119	13,860.80	13,842.60	13,842.60	18.2	N/A	Detail =
	3/20/2012	6/7/2012	26	3,436.60	2,978.90	2,978.90	457.7	N/A	SHORT
	3/20/2012	6/25/2012	59	6,613.20	6,759.78	6,759.78	-146.58	N/A	SHORT
	4/9/2012	6/25/2012	34	3,811.00	4,103.92	4,103.92	-292.92	N/A	SHORT
RHP - RYMAN HOSPITALITY PTYS	8/23/2012	11/6/2012	76	2,872.68	3,057.59	3,057.59	-184.91	N/A	SHORT
RIG - TRANSOCEAN LTD	Detail =	Detail =	1,427.00	71,638.44	61,949.43	61,949.43	9,689.01	N/A	Detail =
	12/2/2011	3/6/2012	575	29,704.65	25,556.97	25,556.97	4,147.68	N/A	SHORT
	12/2/2011	3/14/2012	334	17,887.47	14,845.27	14,845.27	3,042.20	N/A	SHORT
	12/2/2011	11/8/2012	101	4,688.56	4,489.13	4,489.13	199.43	N/A	SHORT
	1/10/2012	11/8/2012	417	19,357.76	17,058.06	17,058.06	2,299.70	N/A	SHORT
RL - RALPH LAUREN CORP CL A	7/5/2012	9/12/2012	550	86,994.69	81,728.08	81,728.08	5,266.61	N/A	SHORT
ROK - ROCKWELL AUTOMATION INC	Detail =	Detail =	1,647.00	110,041.55	126,166.77	126,166.77	-16,125.22	N/A	Detail =
	12/8/2011	4/25/2012	271	20,354.78	20,741.72	20,741.72	-386.94	N/A	SHORT
	12/8/2011	7/5/2012	919	59,899.81	70,338.14	70,338.14	-10,438.33	N/A	SHORT
	1/11/2012	7/5/2012	457	29,786.96	35,086.91	35,086.91	-5,299.95	N/A	SHORT
ROSE - ROSETTA RESOURCES	Detail =	Detail =	441	19,700.82	19,936.10	19,936.10	-235.28	N/A	Detail =
	8/31/2012	10/4/2012	68	3,088.72	2,931.89	2,931.89	156.83	N/A	SHORT
	8/31/2012	11/29/2012	115	5,185.04	4,958.33	4,958.33	226.71	N/A	SHORT
	8/31/2012	12/7/2012	94	4,163.34	4,052.88	4,052.88	110.46	N/A	SHORT
	10/17/2012	12/7/2012	164	7,263.72	7,993.00	7,993.00	-729.28	N/A	SHORT
ROWAN COMPANIES INC.	3/30/2012	5/4/2012	295	10,038.85	9,694.50	9,694.50	344.35	N/A	SHORT
RRC - RANGE RESOURCES CORP	Detail =	Detail =	2,109.00	128,752.72	115,096.77	115,096.77	13,655.95	N/A	Detail =
	03/01/10 ^{nc}	6/4/2012	150	7,995.81	7,656.40	7,656.40	339.41	N/A	LONG

	03/18/09 ^{nc}	7/6/2012	5	308.21	200.52	200.52	107.69	N/A	LONG
	12/18/09 ^{nc}	7/6/2012	129	7,951.83	6,487.51	6,487.51	1,464.32	N/A	LONG
	03/18/10 ^{nc}	7/6/2012	376	23,177.43	18,519.13	18,519.13	4,658.30	N/A	LONG
	4/18/2011	7/6/2012	300	18,492.63	15,892.05	15,892.05	2,600.58	N/A	LONG
	4/18/2012	7/6/2012	570	35,136.01	32,337.07	32,337.07	2,798.94	N/A	SHORT
	4/23/2012	7/6/2012	579	35,690.80	34,004.09	34,004.09	1,686.71	N/A	SHORT
RVBD - RIVERBED TECHNOLOGY INC	<u>Detail</u> =	6/29/2012	535	8,540.43	18,193.27	18,193.27	-9,652.84	N/A	<u>Detail</u> =
	12/10/10 ^{nc}	6/29/2012	332	5,299.85	12,364.47	12,364.47	-7,064.62	N/A	LONG
	6/27/2011	6/29/2012	106	1,692.12	3,864.06	3,864.06	-2,171.94	N/A	LONG
	10/5/2011	6/29/2012	97	1,548.46	1,964.74	1,964.74	-416.28	N/A	SHORT
SAVE - SPIRIT AIRLINES INC	7/12/2012	7/20/2012	309	6,185.21	6,720.87	6,720.87	-535.66	N/A	SHORT
SBAC - SBA COMMUNICATIONS CORP	<u>Detail</u> =	<u>Detail</u> =	220	12,680.09	3,807.64	3,807.64	8,872.45	N/A	<u>Detail</u> =
	10/15/08 ^{nc}	3/23/2012	76	3,802.47	1,276.63	1,276.63	2,525.84	N/A	LONG
	10/15/08 ^{nc}	6/20/2012	20	1,084.70	335.95	335.95	748.75	N/A	LONG
	10/20/08 ^{nc}	6/20/2012	21	1,138.95	385.49	385.49	753.46	N/A	LONG
	10/20/08 ^{nc}	10/11/2012	84	5,426.53	1,541.94	1,541.94	3,884.59	N/A	LONG
	11/18/08 ^{nc}	10/11/2012	19	1,227.44	267.63	267.63	959.81	N/A	LONG
SBNY - SIGNATURE BANK NEW YORK	<u>Detail</u> =	<u>Detail</u> =	416	25,246.06	17,468.64	17,468.64	7,777.42	N/A	<u>Detail</u> =
	06/30/10 ^{nc}	1/10/2012	65	4,115.35	2,511.19	2,511.19	1,604.16	N/A	LONG
	06/30/10 ^{nc}	1/26/2012	102	5,997.88	3,940.62	3,940.62	2,057.26	N/A	LONG
	06/30/10 ^{nc}	6/18/2012	46	2,747.24	1,777.14	1,777.14	970.1	N/A	LONG
	09/20/10 ^{nc}	6/18/2012	15	895.84	583.41	583.41	312.43	N/A	LONG
	09/20/10 ^{nc}	7/16/2012	121	7,394.99	4,706.11	4,706.11	2,688.88	N/A	LONG
	7/29/2011	7/16/2012	67	4,094.76	3,950.17	3,950.17	144.59	N/A	SHORT
SBUX - STARBUCKS CORP	<u>Detail</u> =	<u>Detail</u> =	5,041.00	230,645.15	211,688.76	211,688.76	18,956.39	N/A	<u>Detail</u> =
	05/13/10 ^{nc}	2/21/2012	233	11,326.20	6,397.11	6,397.11	4,929.09	N/A	LONG
	05/13/10 ^{nc}	7/31/2012	354	16,147.85	9,719.21	9,719.21	6,428.64	N/A	LONG
	09/27/10 ^{nc}	7/31/2012	930	42,422.34	24,471.65	24,471.65	17,950.69	N/A	LONG
	4/18/2011	7/31/2012	824	37,587.11	29,521.12	29,521.12	8,065.99	N/A	LONG
	7/5/2012	7/31/2012	2,700.00	123,161.65	141,579.67	141,579.67	-18,418.02	N/A	SHORT
SGEN - SEATTLE GENETICS INC	12/16/2011	6/19/2012	152	3,814.95	2,536.18	2,536.18	1,278.77	N/A	SHORT
SGY - STONE ENERGY CORP	<u>Detail</u> =	<u>Detail</u> =	592	14,109.99	16,313.02	16,313.02	-2,203.03	N/A	<u>Detail</u> =

Capital Gains and Losses

	11/7/2011	5/25/2012	299	6,887.01	7,845.94	7,845.94	-958.93	N/A	SHORT
	11/7/2011	6/15/2012	62	1,528.41	1,626.91	1,626.91	-98.5	N/A	SHORT
	12/2/2011	6/15/2012	157	3,870.33	4,480.50	4,480.50	-610.17	N/A	SHORT
	3/9/2012	6/15/2012	74	1,824.24	2,359.67	2,359.67	-535.43	N/A	SHORT
SIAL - SIGMA ALDRICH CORP	<u>Detail</u> =	4/16/2012	870	61,690.57	62,958.55	62,958.55	-1,267.98	N/A	<u>Detail</u> =
	6/21/2011	4/16/2012	249	17,656.26	17,213.57	17,213.57	442.69	N/A	SHORT
	6/22/2011	4/16/2012	206	14,607.19	14,267.40	14,267.40	339.79	N/A	SHORT
	7/7/2011	4/16/2012	415	29,427.12	31,477.58	31,477.58	-2,050.46	N/A	SHORT
SIRO - SIRONA DENTAL SYSTEMS	<u>Detail</u> =	<u>Detail</u> =	184	9,602.91	5,015.16	5,015.16	4,587.75	N/A	<u>Detail</u> =
	08/24/09 ^{nc}	5/7/2012	92	4,526.43	2,507.58	2,507.58	2,018.85	N/A	LONG
	08/24/09 ^{nc}	10/22/2012	92	5,076.48	2,507.58	2,507.58	2,568.90	N/A	LONG
SIVB - SVB FINANCIAL GROUP	<u>Detail</u> =	<u>Detail</u> =	294	16,325.60	16,690.14	16,690.14	-364.54	N/A	<u>Detail</u> =
	6/18/2012	10/26/2012	91	5,187.70	5,200.85	5,200.85	-13.15	N/A	SHORT
	6/18/2012	11/14/2012	74	3,938.67	4,229.25	4,229.25	-290.58	N/A	SHORT
	6/18/2012	11/29/2012	31	1,730.04	1,771.71	1,771.71	-41.67	N/A	SHORT
	6/22/2012	11/29/2012	43	2,399.74	2,433.76	2,433.76	-34.02	N/A	SHORT
	8/13/2012	11/29/2012	55	3,069.45	3,054.57	3,054.57	14.88	N/A	SHORT
SLB - SCHLUMBERGER LTD	<u>Detail</u> =	3/2/2012	224	17,290.55	14,609.77	14,609.77	2,680.78	N/A	<u>Detail</u> =
	01/28/10 ^{nc}	3/2/2012	115	8,876.84	7,519.68	7,519.68	1,357.16	N/A	LONG
	03/18/10 ^{nc}	3/2/2012	109	8,413.71	7,090.09	7,090.09	1,323.62	N/A	LONG
SLG - SL GREEN RLTY CORP	<u>Detail</u> =	<u>Detail</u> =	380	30,162.83	16,874.57	16,874.57	13,288.26	N/A	<u>Detail</u> =
	10/14/08 ^{nc}	7/13/2012	220	17,507.20	10,837.25	10,837.25	6,669.95	N/A	LONG
	10/14/08 ^{nc}	7/19/2012	80	6,327.81	3,940.81	3,940.81	2,387.00	N/A	LONG
	11/17/08 ^{nc}	7/19/2012	80	6,327.82	2,096.51	2,096.51	4,231.31	N/A	LONG
SLH - SOLERA HOLDINGS INC	<u>Detail</u> =	<u>Detail</u> =	413	17,774.19	8,191.57	8,191.57	9,582.62	N/A	<u>Detail</u> =
	11/18/08 ^{nc}	4/26/2012	74	3,388.09	1,344.26	1,344.26	2,043.83	N/A	LONG
	11/18/08 ^{nc}	7/18/2012	83	3,280.28	1,507.75	1,507.75	1,772.53	N/A	LONG
	11/18/08 ^{nc}	9/20/2012	106	4,598.50	1,925.56	1,925.56	2,672.94	N/A	LONG
	01/15/09 ^{nc}	9/20/2012	42	1,822.04	925.68	925.68	896.36	N/A	LONG
	02/10/09 ^{nc}	9/20/2012	78	3,383.81	1,812.72	1,812.72	1,571.09	N/A	LONG
	03/18/09 ^{nc}	9/20/2012	30	1,301.47	675.6	675.6	625.87	N/A	LONG
SLM - SLM CORP	<u>Detail</u> =	3/1/2012	1,274.00	20,362.10	14,635.50	14,635.50	5,726.60	N/A	<u>Detail</u> =

	01/19/10 ^{nc}	3/1/2012	852	13,617.35	9,445.61	9,445.61	4,171.74	N/A	LONG
	03/18/10 ^{nc}	3/1/2012	422	6,744.75	5,189.89	5,189.89	1,554.86	N/A	LONG
SLXP - SALIX PHARMACEUTICALS	<u>Detail</u> =	<u>Detail</u> =	225	9,278.52	9,684.92	9,684.92	-406.4	N/A	<u>Detail</u> =
	9/6/2012	10/11/2012	108	4,352.56	4,648.77	4,648.77	-296.21	N/A	SHORT
	9/6/2012	12/11/2012	117	4,925.96	5,036.15	5,036.15	-110.19	N/A	SHORT
SM - SM ENERGY CO COM	<u>Detail</u> =	9/14/2012	200	11,357.15	14,644.16	14,644.16	-3,287.01	N/A	<u>Detail</u> =
	6/23/2011	9/14/2012	47	2,668.93	3,044.23	3,044.23	-375.3	N/A	LONG
	6/30/2011	9/14/2012	57	3,236.78	4,212.17	4,212.17	-975.39	N/A	LONG
	12/2/2011	9/14/2012	67	3,804.65	5,270.76	5,270.76	-1,466.11	N/A	SHORT
	1/26/2012	9/14/2012	29	1,646.79	2,117.00	2,117.00	-470.21	N/A	SHORT
SNDK - SANDISK CORP	<u>Detail</u> =	<u>Detail</u> =	2,836.00	101,826.43	140,932.55	140,932.55	-39,106.12	N/A	<u>Detail</u> =
	12/6/2011	4/30/2012	415	15,399.51	20,983.49	20,983.49	-5,583.98	N/A	SHORT
	12/6/2011	5/17/2012	434	14,111.28	21,944.17	21,944.17	-7,832.89	N/A	SHORT
	12/6/2011	7/6/2012	361	13,138.37	18,253.09	18,253.09	-5,114.72	N/A	SHORT
	12/23/2011	7/6/2012	285	10,372.39	14,195.02	14,195.02	-3,822.63	N/A	SHORT
	1/26/2012	7/6/2012	685	24,930.15	32,103.14	32,103.14	-7,172.99	N/A	SHORT
	3/2/2012	7/6/2012	656	23,874.73	33,453.64	33,453.64	-9,578.91	N/A	SHORT
SOLUTIA INC	<u>Detail</u> =	<u>Detail</u> =	947	26,436.74	21,559.50	21,559.50	4,877.24	N/A	<u>Detail</u> =
	12/10/10 ^{nc}	2/15/2012	312	8,749.07	7,139.94	7,139.94	1,609.13	N/A	LONG
	12/10/10 ^{nc}	3/20/2012	106	2,952.58	2,425.74	2,425.74	526.84	N/A	LONG
	1/31/2011	3/20/2012	145	4,038.91	3,397.30	3,397.30	641.61	N/A	LONG
	3/1/2011	3/20/2012	233	6,490.13	5,329.15	5,329.15	1,160.98	N/A	LONG
	7/29/2011	3/20/2012	151	4,206.05	3,267.37	3,267.37	938.68	N/A	SHORT
SPG - SIMON PROPERTY GROUP	9/23/2011	9/12/2012	328	51,593.86	36,491.05	36,491.05	15,102.81	N/A	SHORT
SPN - SUPERIOR ENERGY SVCS INC	<u>Detail</u> =	<u>Detail</u> =	872	17,218.07	29,498.81	29,498.81	-12,280.74	N/A	<u>Detail</u> =
	3/30/2011	7/12/2012	232	4,432.63	9,601.39	9,601.39	-5,168.76	N/A	LONG
	3/30/2011	10/26/2012	6	119.86	248.31	248.31	-128.45	N/A	LONG
	4/27/2011	10/26/2012	87	1,738.02	3,414.86	3,414.86	-1,676.84	N/A	LONG
	6/24/2011	10/26/2012	124	2,477.17	4,335.65	4,335.65	-1,858.48	N/A	LONG
	9/14/2011	10/26/2012	96	1,917.81	3,346.99	3,346.99	-1,429.18	N/A	LONG
	12/2/2011	10/26/2012	160	3,196.36	4,874.94	4,874.94	-1,678.58	N/A	SHORT
	8/13/2012	10/26/2012	167	3,336.22	3,676.67	3,676.67	-340.45	N/A	SHORT
SPR - SPIRIT AEROSYSTMS HLD A	<u>Detail</u> =	<u>Detail</u> =	3,192.00	48,399.54	69,242.55	69,242.55	-20,843.01	N/A	<u>Detail</u> =

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	08/30/10 ^{nc}	10/25/2012	440	6,621.85	8,701.13	8,701.13	-2,079.28	N/A	LONG
	08/31/10 ^{nc}	10/25/2012	270	4,063.40	5,226.71	5,226.71	-1,163.31	N/A	LONG
	09/16/10 ^{nc}	10/25/2012	630	9,481.29	12,358.90	12,358.90	-2,877.61	N/A	LONG
	10/07/10 ^{nc}	10/25/2012	520	7,825.82	10,902.74	10,902.74	-3,076.92	N/A	LONG
	10/27/10 ^{nc}	10/25/2012	30	451.5	637.41	637.41	-185.91	N/A	LONG
	10/27/10 ^{nc}	12/21/2012	170	2,731.75	3,611.96	3,611.96	-880.21	N/A	LONG
	3/7/2011	10/26/2012	428	6,305.14	10,984.15	10,984.15	-4,679.01	N/A	LONG
	3/10/2011	10/26/2012	73	1,075.42	1,861.10	1,861.10	-785.68	N/A	LONG
	3/10/2011	10/31/2012	123	1,918.75	3,135.82	3,135.82	-1,217.07	N/A	LONG
	3/18/2011	10/31/2012	318	4,960.68	7,974.93	7,974.93	-3,014.25	N/A	LONG
	8/2/2011	10/31/2012	190	2,963.94	3,847.70	3,847.70	-883.76	N/A	LONG
SPW - SPX CORP	<u>Detail</u> =	<u>Detail</u> =	152	9,759.78	9,572.30	9,572.30	187.48	N/A	<u>Detail</u> =
	09/15/09 ^{nc}	7/18/2012	98	6,119.73	6,201.29	6,201.29	-81.56	N/A	LONG
	09/15/09 ^{nc}	11/9/2012	43	2,898.55	2,720.96	2,720.96	177.59	N/A	LONG
	08/16/10 ^{nc}	11/9/2012	11	741.5	650.05	650.05	91.45	N/A	LONG
SRCL - STERICYCLE INC	8/22/2011	3/20/2012	346	29,573.12	28,038.49	28,038.49	1,534.63	N/A	SHORT
S - SPRINT NEXTEL CORP	<u>Detail</u> =	<u>Detail</u> =	33,459.00	134,977.92	129,149.43	129,149.43	5,828.49	N/A	<u>Detail</u> =
	10/21/08 ^{nc}	3/5/2012	106	259.69	398.13	398.13	-138.44	N/A	LONG
	11/18/08 ^{nc}	3/5/2012	4,850.00	11,882.28	10,273.27	10,273.27	1,609.01	N/A	LONG
	02/10/09 ^{nc}	3/5/2012	1,945.00	4,765.16	4,387.92	4,387.92	377.24	N/A	LONG
	07/28/09 ^{nc}	3/5/2012	2,862.00	7,011.78	12,976.88	12,976.88	-5,965.10	N/A	LONG
	03/18/10 ^{nc}	3/5/2012	1,026.00	2,513.66	3,815.80	3,815.80	-1,302.14	N/A	LONG
	03/18/10 ^{nc}	7/26/2012	6,772.00	26,381.08	25,185.74	25,185.74	1,195.34	N/A	LONG
	3/3/2011	7/26/2012	4,294.00	16,727.77	18,678.90	18,678.90	-1,951.13	N/A	LONG
	3/3/2011	10/11/2012	2,034.00	11,715.57	8,847.90	8,847.90	2,867.67	N/A	LONG
	4/18/2011	10/11/2012	1,642.00	9,457.71	7,649.78	7,649.78	1,807.93	N/A	LONG
	4/18/2011	10/15/2012	2,057.00	11,843.11	9,583.19	9,583.19	2,259.92	N/A	LONG
	4/18/2011	10/25/2012	5,871.00	32,420.11	27,351.92	27,351.92	5,068.19	N/A	LONG
STI - SUNTRUST BANKS INC	<u>Detail</u> =	<u>Detail</u> =	2,171.00	58,662.26	61,737.09	61,737.09	-3,074.83	N/A	<u>Detail</u> =
	12/27/10 ^{nc}	7/19/2012	752	18,211.45	21,971.26	21,971.26	-3,759.81	N/A	LONG
	12/27/10 ^{nc}	10/2/2012	137	3,905.39	4,002.74	4,002.74	-97.35	N/A	LONG
	4/18/2011	10/2/2012	918	26,169.02	25,598.71	25,598.71	570.31	N/A	LONG
	5/17/2011	10/2/2012	364	10,376.40	10,164.38	10,164.38	212.02	N/A	LONG
SWKS - SKYWORKS SOLUTIONS INC	07/02/09 ^{nc}	12/21/2012	419	8,364.81	4,247.02	4,247.02	4,117.79	N/A	LONG
SXC HEALTH SOLUTIONS CRP	<u>Detail</u> =	<u>Detail</u> =	171.156	13,193.99	8,390.01	8,390.01	4,803.98	N/A	<u>Detail</u> =
	11/7/2011	4/9/2012	80	6,211.04	3,919.67	3,919.67	2,291.37	N/A	SHORT

	11/7/2011	4/10/2012	91	6,967.27	4,458.61	4,458.61	2,508.66	N/A	SHORT
	1/20/2011	7/3/2012	0.048	4.85	3.2	3.2	1.65	N/A	LONG
	6/10/2011	7/3/2012	0.047	4.69	3.71	3.71	0.98	N/A	LONG
	6/23/2011	7/3/2012	0.061	6.14	4.82	4.82	1.32	N/A	LONG
TALEO CORP CL A	Detail =	Detail =	546	25,068.40	5,300.94	5,300.94	19,767.46	N/A	Detail =
	11/18/08 nc	3/12/2012	285	13,086.11	1,772.20	1,772.20	11,313.91	N/A	LONG
	11/18/08 nc	3/13/2012	82	3,764.55	509.89	509.89	3,254.66	N/A	LONG
	06/02/09 nc	3/13/2012	179	8,217.74	3,018.85	3,018.85	5,198.89	N/A	LONG
T - AT & T INC	Detail =	Detail =	7,366.00	253,444.00	221,444.21	221,444.21	31,999.79	N/A	Detail =
	12/12/2011	4/25/2012	1,375.00	43,724.02	39,831.69	39,831.69	3,892.33	N/A	SHORT
	12/12/2011	5/22/2012	671	22,545.09	19,437.86	19,437.86	3,107.23	N/A	SHORT
	12/22/2011	5/22/2012	109	3,662.32	3,245.65	3,245.65	416.67	N/A	SHORT
	12/22/2011	6/6/2012	847	28,919.40	25,220.78	25,220.78	3,698.62	N/A	SHORT
	2/3/2012	6/6/2012	733	25,027.07	21,982.67	21,982.67	3,044.40	N/A	SHORT
	2/3/2012	6/15/2012	524	18,706.37	15,714.76	15,714.76	2,991.61	N/A	SHORT
	3/5/2012	6/15/2012	1,317.00	47,015.85	40,737.71	40,737.71	6,278.14	N/A	SHORT
	3/5/2012	7/19/2012	809	28,743.12	25,024.15	25,024.15	3,718.97	N/A	SHORT
	3/5/2012	10/12/2012	551	19,715.10	17,043.64	17,043.64	2,671.46	N/A	SHORT
	4/23/2012	10/12/2012	430	15,385.66	13,205.30	13,205.30	2,180.36	N/A	SHORT
TECD - TECHNICAL DATA CORP	Detail =	Detail =	650	30,446.91	25,391.10	25,391.10	5,055.81	N/A	Detail =
	07/08/10 nc	6/8/2012	240	11,286.94	9,049.80	9,049.80	2,237.14	N/A	LONG
	07/15/10 nc	6/8/2012	200	9,405.79	7,796.33	7,796.33	1,609.46	N/A	LONG
	07/15/10 nc	6/14/2012	10	464.48	389.81	389.81	74.67	N/A	LONG
	07/27/10 nc	6/14/2012	200	9,289.70	8,155.16	8,155.16	1,134.54	N/A	LONG
TENET HEALTHCARE CORP	Detail =	2/17/2012	1,792.00	10,075.69	12,425.86	12,425.86	-2,350.17	N/A	Detail =
	3/28/2011	2/17/2012	1,081.00	6,078.02	7,861.45	7,861.45	-1,783.43	N/A	SHORT
	5/13/2011	2/17/2012	711	3,997.67	4,564.41	4,564.41	-566.74	N/A	SHORT
TEN - TENNECO INC	Detail =	Detail =	445	12,735.26	13,606.46	13,606.46	-871.2	N/A	Detail =
	1/31/2012	7/18/2012	130	3,692.58	4,171.68	4,171.68	-479.1	N/A	SHORT
	1/31/2012	8/10/2012	153	4,392.15	4,909.73	4,909.73	-517.58	N/A	SHORT
	6/7/2012	8/10/2012	162	4,650.53	4,525.05	4,525.05	125.48	N/A	SHORT
TEVA - TEVA PHARMACEUTICAL ADR	Detail =	Detail =	1,423.00	62,928.00	71,148.17	71,148.17	-8,220.17	N/A	Detail =
	11/15/10 nc	2/13/2012	67	2,957.36	3,411.56	3,411.56	-454.2	N/A	LONG
	3/1/2011	2/13/2012	514	22,687.83	25,833.13	25,833.13	-3,145.30	N/A	SHORT

Capital Gains and Losses

	4/18/2011	2/13/2012	111	4,899.52	5,524.10	5,524.10	-624.58	N/A	SHORT
	4/18/2011	2/16/2012	731	32,383.29	36,379.38	36,379.38	-3,996.09	N/A	SHORT
THOMAS & BETTS CORP	Detail =	Detail =	410	29,526.26	22,229.33	22,229.33	7,296.93	N/A	Detail =
	2/11/2011	2/9/2012	111	7,986.62	6,280.21	6,280.21	1,706.41	N/A	SHORT
	3/10/2011	2/9/2012	3	215.86	170.63	170.63	45.23	N/A	SHORT
	3/10/2011	3/12/2012	128	9,221.09	7,279.99	7,279.99	1,941.10	N/A	LONG
	3/21/2011	3/12/2012	85	6,123.38	4,912.61	4,912.61	1,210.77	N/A	SHORT
	9/27/2011	3/12/2012	83	5,979.31	3,585.89	3,585.89	2,393.42	N/A	SHORT
THOR - THORATEC CORPORATION	Detail =	3/7/2012	73	2,436.08	1,768.42	1,768.42	667.66	N/A	Detail =
	11/18/08 ^{nc}	3/7/2012	47	1,568.43	1,035.22	1,035.22	533.21	N/A	LONG
	01/15/09 ^{nc}	3/7/2012	26	867.65	733.2	733.2	134.45	N/A	LONG
TMO - THERMO FISHER SCI INC	Detail =	Detail =	1,950.00	103,968.48	105,241.11	105,241.11	-1,272.63	N/A	Detail =
	10/13/2011	2/28/2012	507	28,981.01	27,362.69	27,362.69	1,618.32	N/A	SHORT
	10/13/2011	4/25/2012	543	29,681.23	29,305.61	29,305.61	375.62	N/A	SHORT
	10/13/2011	5/31/2012	900	45,306.24	48,572.81	48,572.81	-3,266.57	N/A	SHORT
TOL - TOLL BROTHERS	12/22/2011	2/9/2012	406	9,633.69	8,353.04	8,353.04	1,280.65	N/A	SHORT
TRMB - TRIMBLE NAVIGATION LTD	Detail =	Detail =	346	17,508.68	9,356.63	9,356.63	8,152.05	N/A	Detail =
	02/17/10 ^{nc}	2/2/2012	70	3,333.99	1,793.05	1,793.05	1,540.94	N/A	LONG
	02/17/10 ^{nc}	7/18/2012	87	3,748.06	2,228.50	2,228.50	1,519.56	N/A	LONG
	02/17/10 ^{nc}	10/18/2012	57	2,740.66	1,460.05	1,460.05	1,280.61	N/A	LONG
	03/23/10 ^{nc}	10/18/2012	11	528.91	315.33	315.33	213.58	N/A	LONG
	03/23/10 ^{nc}	12/12/2012	44	2,611.55	1,261.31	1,261.31	1,350.24	N/A	LONG
	03/23/10 ^{nc}	12/19/2012	42	2,479.36	1,203.97	1,203.97	1,275.39	N/A	LONG
	05/18/10 ^{nc}	12/19/2012	35	2,066.15	1,094.42	1,094.42	971.73	N/A	LONG
TRV - TRAVELERS COS INC/ THE	Detail =	12/10/2012	407	29,877.08	16,125.26	16,125.26	13,751.82	N/A	Detail =
	01/21/09 ^{nc}	12/10/2012	311	22,829.90	12,320.07	12,320.07	10,509.83	N/A	LONG
	02/10/09 ^{nc}	12/10/2012	90	6,606.73	3,567.60	3,567.60	3,039.13	N/A	LONG
	03/18/09 ^{nc}	12/10/2012	6	440.45	237.59	237.59	202.86	N/A	LONG
TSCO - TRACTOR SUPPLY COMPANY	Detail =	Detail =	217	17,506.13	18,429.98	18,429.98	-923.85	N/A	Detail =
	1/19/2012	6/29/2012	108	8,992.90	8,756.22	8,756.22	236.68	N/A	SHORT
	2/1/2012	6/29/2012	2	166.54	161.8	161.8	4.74	N/A	SHORT
	2/1/2012	7/18/2012	30	2,340.19	2,426.88	2,426.88	-86.69	N/A	SHORT

Capital Gains and Losses

	3/9/2012	7/18/2012	49	3,822.31	4,277.81	4,277.81	-455.5	N/A	SHORT
	5/3/2012	7/18/2012	28	2,184.19	2,807.27	2,807.27	-623.08	N/A	SHORT
TSN - TYSON FOODS INC	Detail =	7/5/2012	5,023.00	90,065.84	93,554.06	93,554.06	-3,488.22	N/A	Detail =
	6/28/2011	7/5/2012	3,296.00	59,099.54	62,621.03	62,621.03	-3,521.49	N/A	LONG
	8/10/2011	7/5/2012	898	16,101.75	14,763.30	14,763.30	1,338.45	N/A	SHORT
	5/9/2012	7/5/2012	829	14,864.55	16,169.73	16,169.73	-1,305.18	N/A	SHORT
TUP - TUPPERWARE CORP	Detail =	1/31/2012	95	5,970.79	1,809.07	1,809.07	4,161.72	N/A	Detail =
	10/20/08 ^{nc}	1/31/2012	60	3,771.02	1,165.80	1,165.80	2,605.22	N/A	LONG
	11/18/08 ^{nc}	1/31/2012	35	2,199.77	643.27	643.27	1,556.50	N/A	LONG
TW - TOWERS WATSON & CO CL A	Detail =	Detail =	99	5,071.35	4,522.16	4,522.16	549.19	N/A	Detail =
	09/20/10 ^{nc}	11/20/2012	49	2,459.23	2,238.24	2,238.24	220.99	N/A	LONG
	09/20/10 ^{nc}	11/29/2012	50	2,612.12	2,283.92	2,283.92	328.2	N/A	LONG
TWX - TIME WARNER INC NEW	Detail =	Detail =	3,489.00	143,310.46	129,735.58	129,735.58	13,574.88	N/A	Detail =
	6/19/2012	10/22/2012	1,716.00	77,393.81	64,216.67	64,216.67	13,177.14	N/A	SHORT
	5/20/2011	3/26/2012	1,773.00	65,916.65	65,518.91	65,518.91	397.74	N/A	SHORT
TXN - TEX INSTRUMENTS INC	Detail =	Detail =	3,161.00	93,226.94	89,924.70	89,924.70	3,302.24	N/A	Detail =
	12/19/2011	1/25/2012	1,515.00	48,851.45	43,006.46	43,006.46	5,844.99	N/A	SHORT
	6/7/2012	7/13/2012	1,646.00	44,375.49	46,918.24	46,918.24	-2,542.75	N/A	SHORT
TXT - TEXTRON INC	1/23/2012	9/26/2012	1,407.00	36,551.91	30,601.27	30,601.27	5,950.64	N/A	SHORT
TYC - TYCO INTERNATIONAL LTD	Detail =	2/14/2012	1,437.00	70,137.47	68,806.65	68,806.65	1,330.82	N/A	Detail =
	6/13/2011	2/14/2012	669	32,652.72	31,260.36	31,260.36	1,392.36	N/A	SHORT
	6/29/2011	2/14/2012	768	37,484.75	37,546.29	37,546.29	-61.54	N/A	SHORT
UA - UNDER ARMOUR INC CLASS A	Detail =	7/5/2012	514	48,427.99	51,371.49	51,371.49	-2,943.50	N/A	Detail =
	4/20/2012	7/5/2012	337	31,751.42	34,095.40	34,095.40	-2,343.98	N/A	SHORT
	5/25/2012	7/5/2012	177	16,676.57	17,276.09	17,276.09	-599.52	N/A	SHORT
UNFI - UNITED NATURAL FOODS INC	Detail =	Detail =	247	13,214.80	9,276.17	9,276.17	3,938.63	N/A	Detail =

Capital Gains and Losses

	1/10/2011	5/18/2012	56	2,792.80	2,103.10	2,103.10	689.7	N/A	LONG
	1/10/2011	7/2/2012	54	2,985.54	2,027.99	2,027.99	957.55	N/A	LONG
	1/10/2011	10/11/2012	72	4,121.06	2,703.98	2,703.98	1,417.08	N/A	LONG
	1/10/2011	11/20/2012	65	3,315.40	2,441.10	2,441.10	874.3	N/A	LONG
UNH - UNITEDHEALTH GROUP	<u>Detail</u> =	<u>Detail</u> =	2,288.00	125,400.62	97,170.94	97,170.94	28,229.68	N/A	<u>Detail</u> =
	12/19/2011	6/11/2012	665	38,409.06	32,650.18	32,650.18	5,758.88	N/A	SHORT
	06/16/10 nc	2/3/2012	273	14,046.31	8,617.98	8,617.98	5,428.33	N/A	LONG
	10/25/10 nc	2/3/2012	422	21,712.63	15,904.55	15,904.55	5,808.08	N/A	LONG
	10/25/10 nc	7/5/2012	92	5,079.09	3,467.34	3,467.34	1,611.75	N/A	LONG
	4/18/2011	7/5/2012	836	46,153.53	36,530.89	36,530.89	9,622.64	N/A	LONG
UNP - UNION PACIFIC CORP	<u>Detail</u> =	<u>Detail</u> =	1,000.00	114,726.04	86,925.28	86,925.28	27,800.76	N/A	<u>Detail</u> =
	10/5/2011	3/20/2012	329	36,589.31	28,230.44	28,230.44	8,358.87	N/A	SHORT
	10/5/2011	7/9/2012	315	36,681.17	27,029.14	27,029.14	9,652.03	N/A	SHORT
	10/7/2011	7/9/2012	356	41,455.56	31,665.70	31,665.70	9,789.86	N/A	SHORT
UN - UNILEVER N V F	<u>Detail</u> =	<u>Detail</u> =	3,680.00	121,696.47	113,795.63	113,795.63	7,900.84	N/A	<u>Detail</u> =
	03/18/10 nc	1/10/2012	363	12,378.05	11,168.31	11,168.31	1,209.74	N/A	LONG
	1/6/2011	1/10/2012	617	21,039.30	18,713.12	18,713.12	2,326.18	N/A	LONG
	1/6/2011	1/18/2012	449	14,680.49	13,617.81	13,617.81	1,062.68	N/A	LONG
	3/1/2011	1/18/2012	953	31,159.26	28,727.42	28,727.42	2,431.84	N/A	SHORT
	4/18/2011	1/18/2012	1,298.00	42,439.37	41,568.97	41,568.97	870.4	N/A	SHORT
UPL - ULTRA PETROLEUM CORP	<u>Detail</u> =	1/17/2012	760	19,076.92	38,315.60	38,315.60	-19,238.68	N/A	<u>Detail</u> =
	01/07/10 nc	1/17/2012	170	4,267.20	8,985.01	8,985.01	-4,717.81	N/A	LONG
	01/12/10 nc	1/17/2012	70	1,757.08	3,525.20	3,525.20	-1,768.12	N/A	LONG
	01/22/10 nc	1/17/2012	280	7,028.34	14,644.67	14,644.67	-7,616.33	N/A	LONG
	05/07/10 nc	1/17/2012	120	3,012.15	5,112.72	5,112.72	-2,100.57	N/A	LONG
	06/18/10 nc	1/17/2012	120	3,012.15	6,048.00	6,048.00	-3,035.85	N/A	LONG
URI - UNITED RENTALS INC	<u>Detail</u> =	<u>Detail</u> =	428	16,850.43	12,691.48	12,691.48	4,158.95	N/A	<u>Detail</u> =
	4/26/2011	2/1/2012	127	4,903.24	3,793.29	3,793.29	1,109.95	N/A	SHORT
	4/26/2011	4/20/2012	126	5,691.62	3,763.42	3,763.42	1,928.20	N/A	SHORT
	4/26/2011	8/27/2012	71	2,242.97	2,120.65	2,120.65	122.32	N/A	LONG
	4/26/2011	10/17/2012	14	540.15	418.15	418.15	122	N/A	LONG
	4/27/2011	10/17/2012	90	3,472.45	2,595.97	2,595.97	876.48	N/A	LONG
USB - US BANCORP NEW	<u>Detail</u> =	<u>Detail</u> =	1,619.00	51,806.76	37,915.52	37,915.52	13,891.24	N/A	<u>Detail</u> =
	06/18/10 nc	12/6/2012	769	24,369.37	18,009.29	18,009.29	6,360.08	N/A	LONG

	06/18/10 ^{nc}	12/19/2012	850	27,437.39	19,906.23	19,906.23	7,531.16	N/A	LONG
UTHR - UNITED THERAPEUTICS CORP	<u>Detail</u> =	<u>Detail</u> =	278	13,210.27	12,426.42	12,426.42	783.85	N/A	<u>Detail</u> =
	10/31/2011	5/18/2012	68	2,865.22	2,969.34	2,969.34	-104.12	N/A	SHORT
	10/31/2011	8/31/2012	78	4,215.75	3,406.01	3,406.01	809.74	N/A	SHORT
	10/31/2011	10/25/2012	76	3,528.99	3,318.66	3,318.66	210.33	N/A	SHORT
	1/26/2012	10/25/2012	56	2,600.31	2,732.41	2,732.41	-132.1	N/A	SHORT
UTX - UNITED TECHNOLOGIES CORP	<u>Detail</u> =	<u>Detail</u> =	754	60,711.79	56,490.53	56,490.53	4,221.26	N/A	<u>Detail</u> =
	03/18/10 ^{nc}	2/3/2012	359	29,144.53	26,008.22	26,008.22	3,136.31	N/A	LONG
	03/18/10 ^{nc}	4/23/2012	194	15,503.92	14,054.58	14,054.58	1,449.34	N/A	LONG
	4/18/2011	4/23/2012	201	16,063.34	16,427.73	16,427.73	-364.39	N/A	LONG
VFC - VF CORPORATION	<u>Detail</u> =	<u>Detail</u> =	607	82,264.86	52,713.10	52,713.10	29,551.76	N/A	<u>Detail</u> =
	07/14/10 ^{nc}	2/21/2012	114	16,582.22	8,659.99	8,659.99	7,922.23	N/A	LONG
	07/14/10 ^{nc}	7/5/2012	107	14,255.66	8,128.23	8,128.23	6,127.43	N/A	LONG
	10/28/10 ^{nc}	7/5/2012	151	20,117.80	12,605.69	12,605.69	7,512.11	N/A	LONG
	4/18/2011	7/5/2012	235	31,309.18	23,319.19	23,319.19	7,989.99	N/A	LONG
VMW - VMWARE INC CLASS A	<u>Detail</u> =	<u>Detail</u> =	2,800.00	247,129.86	254,034.00	254,034.00	-6,904.14	N/A	<u>Detail</u> =
	7/5/2012	8/31/2012	720	63,906.12	65,323.03	65,323.03	-1,416.91	N/A	SHORT
	7/5/2012	10/12/2012	2,080.00	183,223.74	188,710.97	188,710.97	-5,487.23	N/A	SHORT
VPHM - VIROPHARMA INC	<u>Detail</u> =	<u>Detail</u> =	536	14,739.59	12,483.02	12,483.02	2,256.57	N/A	<u>Detail</u> =
	6/22/2012	8/29/2012	173	4,541.30	4,042.96	4,042.96	498.34	N/A	SHORT
	6/22/2012	9/6/2012	211	5,927.93	4,931.00	4,931.00	996.93	N/A	SHORT
	6/25/2012	9/6/2012	152	4,270.36	3,509.06	3,509.06	761.3	N/A	SHORT
VPRT - VISTAPRINT NV	<u>Detail</u> =	<u>Detail</u> =	460	15,944.50	14,126.40	14,126.40	1,818.10	N/A	<u>Detail</u> =
	02/24/09 ^{nc}	7/20/2012	182	6,014.07	4,235.14	4,235.14	1,778.93	N/A	LONG
	02/24/09 ^{nc}	8/29/2012	46	1,695.40	1,070.42	1,070.42	624.98	N/A	LONG
	03/11/09 ^{nc}	8/29/2012	40	1,474.27	982.28	982.28	491.99	N/A	LONG
	03/11/09 ^{nc}	9/6/2012	68	2,394.43	1,669.87	1,669.87	724.56	N/A	LONG
	3/10/2011	9/6/2012	124	4,366.33	6,168.69	6,168.69	-1,802.36	N/A	LONG
VRTX - VERTEX PHARM INC	<u>Detail</u> =	<u>Detail</u> =	1,247.00	71,866.82	45,779.49	45,779.49	26,087.33	N/A	<u>Detail</u> =
	1/11/2012	5/7/2012	905	49,673.78	33,224.09	33,224.09	16,449.69	N/A	SHORT
	1/11/2012	5/14/2012	342	22,193.04	12,555.40	12,555.40	9,637.64	N/A	SHORT

VVUS - VIVUS INC	9/20/2012	10/26/2012	173	3,042.91	4,127.35	4,127.35	-1,084.44	N/A	SHORT
VZ - VERIZON COMMUNICATIONS	4/25/2012	7/5/2012	2,527.00	112,991.00	99,958.26	99,958.26	13,032.74	N/A	SHORT
WAG - WALGREEN COMPANY	<u>Detail</u> =	<u>Detail</u> =	3,770.00	127,277.51	127,425.00	127,425.00	-147.49	N/A	<u>Detail</u> =
	1/12/2012	4/2/2012	1,445.00	48,651.48	48,332.94	48,332.94	318.54	N/A	SHORT
	1/12/2012	4/5/2012	384	12,616.84	12,844.18	12,844.18	-227.34	N/A	SHORT
	3/16/2012	4/5/2012	1,142.00	37,521.96	39,088.03	39,088.03	-1,566.07	N/A	SHORT
	7/23/2012	9/24/2012	799	28,487.23	27,159.85	27,159.85	1,327.38	N/A	SHORT
WAT - WATERS CORPORATION	<u>Detail</u> =	1/10/2012	1,000.00	74,197.57	88,144.22	88,144.22	-13,946.65	N/A	<u>Detail</u> =
	2/9/2011	1/10/2012	276	20,478.52	21,364.74	21,364.74	-886.22	N/A	SHORT
	4/18/2011	1/10/2012	229	16,991.24	19,716.10	19,716.10	-2,724.86	N/A	SHORT
	5/26/2011	1/10/2012	307	22,778.66	30,110.74	30,110.74	-7,332.08	N/A	SHORT
	7/26/2011	1/10/2012	188	13,949.15	16,952.64	16,952.64	-3,003.49	N/A	SHORT
WBC - WABCO HOLDINGS INC	12/6/2011	4/20/2012	94	5,395.56	4,356.29	4,356.29	1,039.27	N/A	SHORT
WCG - WELLCARE HEALTH PLAN INC	<u>Detail</u> =	<u>Detail</u> =	353	17,842.14	20,876.84	20,876.84	-3,034.70	N/A	<u>Detail</u> =
	4/10/2012	10/4/2012	57	3,200.35	3,753.44	3,753.44	-553.09	N/A	SHORT
	4/10/2012	10/10/2012	83	4,455.41	5,465.53	5,465.53	-1,010.12	N/A	SHORT
	6/1/2012	10/10/2012	37	1,986.15	2,039.06	2,039.06	-52.91	N/A	SHORT
	6/1/2012	12/18/2012	26	1,211.39	1,432.84	1,432.84	-221.45	N/A	SHORT
	6/8/2012	12/18/2012	51	2,376.20	2,920.11	2,920.11	-543.91	N/A	SHORT
	6/29/2012	12/18/2012	99	4,612.64	5,265.86	5,265.86	-653.22	N/A	SHORT
WCRX - WARNER CHILCOTT PLC CL A	<u>Detail</u> =	6/25/2012	1,885.00	33,585.98	38,688.04	38,688.04	-5,102.06	N/A	<u>Detail</u> =
	4/30/2012	6/25/2012	1,213.00	21,612.62	26,742.77	26,742.77	-5,130.15	N/A	SHORT
	6/5/2012	6/25/2012	672	11,973.36	11,945.27	11,945.27	28.09	N/A	SHORT
WDAY - WORKDAY INC CLASS A	11/8/2012	12/11/2012	170	8,780.04	8,264.75	8,264.75	515.29	N/A	SHORT
WEX - WEX INC	<u>Detail</u> =	11/1/2012	37	2,662.46	523.78	523.78	2,138.68	N/A	<u>Detail</u> =
	10/20/08 ^{nc}	11/1/2012	9	647.62	180.36	180.36	467.26	N/A	LONG
	11/18/08 ^{nc}	11/1/2012	28	2,014.84	343.42	343.42	1,671.42	N/A	LONG
WLP - WELLPOINT INC	6/12/2012	10/2/2012	677	40,195.42	46,979.87	46,979.87	-6,784.45	N/A	SHORT
WMT - WAL-MART STORES INC	<u>Detail</u> =	1/5/2012	728	43,117.74	38,190.13	38,190.13	4,927.61	N/A	<u>Detail</u> =
	6/23/2011	1/5/2012	237	14,036.95	12,526.84	12,526.84	1,510.11	N/A	SHORT

	10/4/2011	1/5/2012	491	29,080.79	25,663.29	25,663.29	3,417.50	N/A	SHORT
WPX - WPX ENERGY INC	<u>Detail</u> =	10/17/2012	752	13,196.70	11,621.34	11,621.34	1,575.36	N/A	<u>Detail</u> =
	7/20/2012	10/17/2012	459	8,054.90	7,003.51	7,003.51	1,051.39	N/A	SHORT
	8/31/2012	10/17/2012	293	5,141.80	4,617.83	4,617.83	523.97	N/A	SHORT
WRIGHT EXPRESS CORP	<u>Detail</u> =	<u>Detail</u> =	118	7,580.31	2,481.25	2,481.25	5,099.06	N/A	<u>Detail</u> =
	10/15/08 ^{nc}	7/18/2012	43	2,761.91	978.25	978.25	1,783.66	N/A	LONG
	10/20/08 ^{nc}	7/18/2012	21	1,348.84	420.84	420.84	928	N/A	LONG
	10/20/08 ^{nc}	8/23/2012	54	3,469.56	1,082.16	1,082.16	2,387.40	N/A	LONG
WSM - WILLIAMS SONOMA INC	<u>Detail</u> =	<u>Detail</u> =	2,790.00	116,181.61	96,426.98	96,426.98	19,754.63	N/A	<u>Detail</u> =
	1/20/2012	9/5/2012	966	40,372.38	33,822.95	33,822.95	6,549.43	N/A	SHORT
	1/20/2012	9/14/2012	395	17,624.18	13,830.29	13,830.29	3,793.89	N/A	SHORT
	2/27/2012	9/14/2012	836	37,300.82	32,705.82	32,705.82	4,595.00	N/A	SHORT
	01/05/10 ^{nc}	3/9/2012	162	5,782.12	3,465.34	3,465.34	2,316.78	N/A	LONG
	01/05/10 ^{nc}	4/10/2012	3	107.01	64.17	64.17	42.84	N/A	LONG
	01/08/10 ^{nc}	4/10/2012	104	3,709.69	2,381.82	2,381.82	1,327.87	N/A	LONG
	01/08/10 ^{nc}	5/23/2012	78	2,744.94	1,786.36	1,786.36	958.58	N/A	LONG
	06/14/10 ^{nc}	5/23/2012	55	1,935.55	1,547.31	1,547.31	388.24	N/A	LONG
	06/14/10 ^{nc}	6/8/2012	18	622.45	506.38	506.38	116.07	N/A	LONG
	12/15/10 ^{nc}	6/8/2012	80	2,766.46	2,784.45	2,784.45	-17.99	N/A	LONG
	3/5/2012	6/8/2012	93	3,216.01	3,532.09	3,532.09	-316.08	N/A	SHORT
WSO - WATSCO INC	8/13/2012	11/6/2012	36	2,546.38	2,593.66	2,593.66	-47.28	N/A	SHORT
WTM - WHITE MOUNTAIN INS GRP F	10/14/08 ^{nc}	4/11/2012	5	2,557.44	1,809.85	1,809.85	747.59	N/A	LONG
WWD - WOODWARD INC	<u>Detail</u> =	<u>Detail</u> =	626	21,073.51	12,398.77	12,398.77	8,674.74	N/A	<u>Detail</u> =
	05/28/09 ^{nc}	8/1/2012	76	2,528.04	1,550.90	1,550.90	977.14	N/A	LONG
	05/28/09 ^{nc}	8/29/2012	78	2,738.41	1,591.72	1,591.72	1,146.69	N/A	LONG
	05/28/09 ^{nc}	9/20/2012	134	4,807.67	2,734.47	2,734.47	2,073.20	N/A	LONG
	05/28/09 ^{nc}	10/10/2012	34	1,106.44	693.82	693.82	412.62	N/A	LONG
	07/02/09 ^{nc}	10/10/2012	304	9,892.95	5,827.86	5,827.86	4,065.09	N/A	LONG
WYN - WYNDHAM WORLDWIDE CORP	<u>Detail</u> =	<u>Detail</u> =	700	34,443.69	18,981.93	18,981.93	15,461.76	N/A	<u>Detail</u> =
	03/09/10 ^{nc}	2/1/2012	84	3,399.74	2,046.15	2,046.15	1,353.59	N/A	LONG
	03/09/10 ^{nc}	5/16/2012	76	3,830.32	1,851.28	1,851.28	1,979.04	N/A	LONG
	03/09/10 ^{nc}	5/23/2012	52	2,515.91	1,266.66	1,266.66	1,249.25	N/A	LONG
	03/09/10 ^{nc}	6/13/2012	69	3,504.80	1,680.76	1,680.76	1,824.04	N/A	LONG
	03/09/10 ^{nc}	6/28/2012	74	3,742.90	1,802.55	1,802.55	1,940.35	N/A	LONG

Capital Gains and Losses

				Capital Gains and Losses					
	03/25/10 ^{nc}	6/28/2012	191	9,660.73	4,918.09	4,918.09	4,742.64	N/A	LONG
	5/2/2011	6/28/2012	154	7,789.29	5,416.44	5,416.44	2,372.85	N/A	LONG
XOM - EXXON MOBIL CORP	Detail	6/14/2012	6,000.00	489,545.13	267,901.50	267,901.50	221,643.63	N/A	Detail
	=								=
	05/18/01 ^{nc}	6/14/2012	4,300.00	350,829.14	191,996.08	191,996.08	158,833.06	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	900	73,438.35	40,185.23	40,185.23	33,253.12	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	500	40,798.84	22,325.12	22,325.12	18,473.72	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	200	16,319.25	8,930.05	8,930.05	7,389.20	N/A	LONG
	05/18/01 ^{nc}	6/14/2012	100	8,159.55	4,465.02	4,465.02	3,694.53	N/A	LONG
YUM - YUM BRANDS INC	Detail	Detail	1,291.00	83,089.96	72,154.63	72,154.63	10,935.33	N/A	Detail
	=	=							=
	5/25/2011	2/3/2012	237	15,135.37	13,246.05	13,246.05	1,889.32	N/A	SHORT
	5/25/2011	7/5/2012	1,054.00	67,954.59	58,908.58	58,908.58	9,046.01	N/A	LONG
Total Stocks				25,194,014.34	22,195,583.61	22,211,355.09	2,998,430.73		
Mutual Funds									
FLTIX - NUVEEN INVT SHRT TERM I	7/16/2012	12/12/2012	71,499.50	720,000.00	713,565.05	713,565.05	6,434.95	N/A	SHORT
NVORX - NUVEEN TRDWDS VAL OPP I	Detail	5/21/2012	66,084.30	1,844,412.90	2,139,327.57	2,139,327.57	-294,914.67	N/A	Detail
	=								=
	03/17/10 ^{nc}	5/21/2012	26,628.33	743,196.69	844,916.89	844,916.89	-101,720.20	N/A	LONG
	09/21/10 ^{nc}	5/21/2012	30,293.85	845,501.35	1,000,000.00	1,000,000.00	-154,498.65	N/A	LONG
	12/14/10 ^{nc}	5/21/2012	1,192.79	33,290.65	41,950.29	41,950.29	-8,659.64	N/A	LONG
	12/14/10 ^{nc}	5/21/2012	844.809	23,578.62	29,711.95	29,711.95	-6,133.33	N/A	LONG
	12/31/10 ^{nc}	5/21/2012	1,073.95	29,974.05	37,663.56	37,663.56	-7,689.51	N/A	LONG
	12/16/11 ^{nc}	5/21/2012	3,083.60	86,063.39	94,635.80	94,635.80	-8,572.41	N/A	SHORT
	12/16/11 ^{nc}	5/21/2012	1,181.02	32,962.33	36,245.57	36,245.57	-3,283.24	N/A	SHORT
	12/30/11 ^{nc}	5/21/2012	1,785.95	49,845.82	54,203.51	54,203.51	-4,357.69	N/A	SHORT
PTSHX - PIMCO SHORT TERM FD INST	7/16/2012	12/12/2012	72,874.49	720,000.00	716,356.28	716,356.28	3,643.72	N/A	SHORT
VFSUX - VANGUARD S/T CORP ADM	04/06/09 ^{nc}	12/12/2012	66,237.35	720,000.00	645,151.80	645,151.80	74,848.20	N/A	LONG
Total Mutual Funds				4,004,412.90	4,214,400.70	4,214,400.70	-209,987.80		
Totals				29,198,427.24	26,409,984.31	26,425,755.79	2,788,442.93		

Total Short-Term Gain/(Loss)	402,338.10	} 2,788,442
Total Long-Term Gain/(Loss)	2,386,104.83	

<189,833>
2,598,609

This information is for general guidance and should not be used for tax purposes. The cost basis for securities not purchased through this broker dealer, or securities delivered into your account subsequent to purchase, is provided by you and may not be accurate. We make no representation as to the accuracy of the cost basis figures. Total realized and unrealized gains/losses values do not include securities for which cost basis is unavailable.

Cost basis for fixed income tax lots has been amortized (for securities purchased at a premium) or accreted (for securities purchased at a discount), when possible, for applicable securities.

^{nc} Cost information for this tax lot will not be reported to the IRS. Unless otherwise indicated, cost for all other lots will be reported to the IRS. Please contact your Financial Advisor for assistance.

The Veale Foundation
34-6565830
Form 990-PF
December 31, 2012

Schedule 5
Part VIII, Line 1
Information on Directors
and Trustees

Name and Address	Title, Hours Per Week	Compensation	Contribution to Benefit Plans	Expense Account Allowance
Tinkham Veale II The Veale Foundation 30195 Chagrin Blvd #310N Pepper Pike, OH 44124	Trustee- Part-Time	\$0	\$0	\$0
Daniel P. Harrington The Veale Foundation 30195 Chagrin Blvd #310N Pepper Pike, OH 44124	Trustee- Part-Time	\$0	\$0	\$0
Richard Harr The Veale Foundation 30195 Chagrin Blvd #310N Pepper Pike, OH 44124	Trustee- Part-Time	\$0	\$0	\$0
Jane Kober The Veale Foundation 30195 Chagrin Blvd #310N Pepper Pike, OH 44124	Trustee- Part Time	\$0	\$0	\$0
William J. Culbertson The Veale Foundation 30195 Chagrin Blvd # 310N Pepper Pike, OH 44124	Trustee- Part Time	\$0	\$0	\$0

Name	Address	Amount Paid	Purpose
<u>Charitable or Civic</u>			
American Cancer Society	1148 Euclid Ave, Cleveland, OH	\$3,000	General Operating Funds
American Foreign Policy Committee (AFPC)	1521 16th St, Washington DC	\$170,000	General Operating Funds
American Foreign Policy Committee (AFPC)	1521 16th St, Washington DC	\$65,000	Endowment
American Heart Association	1690 E 115th, Cleveland, OH	\$3,000	General Operating Funds
American Red Cross	3747 Euclid Ave, Cleveland, OH	\$3,000	General Operating Funds
Breckenridge Village	36855 Ridge Rd, Willoughby, OH	\$20,000	General Operating Funds
Cleveland Botanical Garden	11030 East Blvd, Cleveland, OH	\$3,000	General Operating Funds
Cleveland Museum of Art	11150 East Blvd, Cleveland, OH	\$3,000	General Operating Funds
Cleveland Museum of Natural History	1 Wade Oval, Cleveland, OH	\$3,000	General Operating Funds
Filling Home Foundation	N160 State Route 108, Napoleon, OH	\$5,000	General Operating Funds
Foundation Fighting Blindness	7168 Columbia Gateway Dr, Ste 100, Columbia, MD	\$5,000	General Operating Funds
Gates Mills Historical Society	7580 Old Mill Rd, Gates Mills, OH	\$15,000	General Operating Funds
Geauga Humane Society's Rescue Village	PO Box 116, Novelty, OH	\$2,500	General Operating Funds
Hillcrest Hospital	6780 Mayfield Rd, Mayfield Hts, OH	\$10,000	General Operating Funds
The Holden Arboretum	9500 Sperry Rd, Kirtland, OH	\$3,000	General Operating Funds
Hopewell Inn	PO Box 35, Mesopotamia, OH	\$3,000	General Operating Funds
Hospice of the Western Reserve	17876 St Clair Ave, Cleveland, OH	\$3,000	General Operating Funds
Judson Foundation	2181 Ambleside Dr, Cleveland, OH	\$3,000	General Operating Funds
Lustgarten Foundation	1111 Stewart Ave, Bethpage, NY	\$10,000	General Operating Funds
Musical Arts Association	11001 Euclid Ave, Cleveland, OH	\$3,000	General Operating Funds
Open Doors Academy	2460 Fairmount Blvd, Suite 202, Cleveland Hts, OH	\$5,000	General Operating Funds
Phi Kappa Psi Foundation	5395 Emerson Way, Indianapolis, IN	\$10,000	General Operating Funds
Salvation Army	2507 East 22nd, Cleveland, OH	\$3,000	General Operating Funds
Shaw Jewish Community Center	750 White Pond Dr, Akron, OH	\$5,000	General Operating Funds
Singing Angels	3615 Euclid Ave, Cleveland, OH	\$3,000	General Operating Funds
State Troopers of Ohio	4700 West 160th St, Cleveland, OH	\$1,200	General Operating Funds
United Way of Greater Cleveland	1331 Euclid Ave, Cleveland, OH	\$10,000	General Operating Funds
Western Reserve Land Conservancy	PO Box 314, Novelty, OH	\$5,000	General Operating Funds
Total Charitable or Civic		\$377,700	
<u>Religious</u>			
Church of the Holy Angels	18205 Chillicothe Rd, Chagrin Falls, OH	\$2,500	General Operating Funds
City Church	PO Box 202293, Shaker Heights, OH	\$5,000	General Operating Funds
Fairmount Presbyterian Church	2757 Fairmount Blvd, Cleveland Hts, OH	\$3,000	General Operating Funds
Gilmour Academy/Our Lady Chapel	34001 Cedar Rd, Gates Mills, OH	\$5,000	General Operating Funds
New Covenant Christian Church	13201 St Clair Ave, Cleveland, OH	\$5,000	General Operating Funds
St Christophers by-the-River	PO Box 519, Gates Mills, OH	\$20,000	General Operating Funds
St Francis of Assisi School	6850 Mayfield Rd, Gates Mills, OH	\$5,000	General Operating Funds
Society of Mother Teresa of Immaculate Conception Church	37935 Wnght St, Willoughby, OH	\$5,000	General Operating Funds
Total Religious		\$50,500	
<u>Education</u>			
Beaumont School	3301 North Park Blvd, Cleveland Hts, OH	\$10,000	General Operating Funds
Benedictine High School	2900 Martin Luther King Dr, Cleveland, OH	\$10,000	General Operating Funds
CWRU	10950 Euclid Ave, Cleveland, OH	\$70,000	General Operating Funds
CWRU Veale Center Campaign	10950 Euclid Ave, Cleveland, OH	\$2,000,000	Capital
Friends of Breakthrough Schools	3636 Perkins Ave, Cleveland, OH	\$5,000	General Operating Funds
Gilmour Academy	34001 Cedar Rd, Gates Mills, OH	\$10,000	General Operating Funds
Hathaway Brown	19600 North Park Blvd, Shaker Hts, OH	\$10,000	General Operating Funds
John Carroll University	2700 North Park Blvd, University Hts, OH	\$5,000	General Operating Funds
Kenan Flagler Business School/UNC	The Kenan Center, Chapel Hill, NC	\$5,000	General Operating Funds
Kenyon College	1 Kenyon College, Gambier, OH	\$5,000	General Operating Funds
Laurel School	1 Lyman Circle, Shaker Hts, OH	\$10,000	General Operating Funds
Magnificat High School	20770 Hilliard Blvd, Rocky River, OH	\$10,000	General Operating Funds
Saint Ignatius High School	1911 West 30th St, Cleveland, OH	\$10,000	General Operating Funds
St Martin de Porres	6111 Lausche Ave, Cleveland, OH	\$10,000	General Operating Funds
University School	2785 SOM Center Rd, Chagrin Falls, OH	\$110,000	General Operating Funds
Youth Opportunities Unlimited	7100 Euclid Ave, Cleveland, OH	\$5,000	General Operating Funds
Total Education		\$2,285,000	
Total		\$2,713,200	