Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No. 1545-0052

2012

Open to public inspection

For calendar year 2012 or tax year beginning , and ending

Name of foundation
THE GENE AND MAXINE ROSENFELD
FAMILY FOUNDATION

A Employer identification number
38-3710097

Number and street (or P.O. box number if mail is not delivered to street address) — Room/suite
1100 GLENDON AVENUE — 1140

B Telephone number
(310)824-1661

City or town, state, and ZIP code
LOS ANGELES, CA 90024

C If exemption application is pending, check here ▶ ☐

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

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

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

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

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶$ 3,138,803.

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

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

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

	Line		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc., received			N/A	
	2	Check ▶ [X] if the foundation is not required to attach Sch. B				
	3	Interest on savings and temporary cash investments	1,237.	1,237.		STATEMENT 1
	4	Dividends and interest from securities	37,996.	37,996.		STATEMENT 2
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	15,596.			
	b	Gross sales price for all assets on line 6a 244,312.				
	7	Capital gain net income (from Part IV, line 2)		15,596.		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less: Cost of goods sold				
	c	Gross profit or (loss)				
	11	Other income	85,134.	85,134.		STATEMENT 3
	12	**Total.** Add lines 1 through 11	139,963.	139,963.		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.	0.	0.		0.
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees				
	b	Accounting fees STMT 4	6,400.	6,400.		0.
	c	Other professional fees STMT 5	14,682.	14,682.		0.
	17	Interest				
	18	Taxes STMT 6	3,633.	3,633.		0.
	19	Depreciation and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses STMT 7	167.	167.		0.
	24	**Total operating and administrative expenses.** Add lines 13 through 23	24,882.	24,882.		0.
	25	Contributions, gifts, grants paid	249,070.			249,070.
	26	**Total expenses and disbursements.** Add lines 24 and 25	273,952.	24,882.		249,070.
	27	Subtract line 26 from line 12:				
	a	Excess of revenue over expenses and disbursements	-133,989.			
	b	**Net investment income** (if negative, enter -0-)		115,081.		
	c	**Adjusted net income** (if negative, enter -0-)			N/A	

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only.

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	1,165,800.	932,701.	932,701.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 8	1,177,635.	1,234,035.	1,743,291.
	c Investments - corporate bonds			
	11 Investments - land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other STMT 9	491,632.	534,322.	462,811.
	14 Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	2,835,067.	2,701,058.	3,138,803.
Liabilities	17 Accounts payable and accrued expenses	20.		
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	20.	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	0.	0.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	2,835,047.	2,701,058.	
	30 Total net assets or fund balances	2,835,047.	2,701,058.	
	31 Total liabilities and net assets/fund balances	2,835,067.	2,701,058.	

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	2,835,047.
2	Enter amount from Part I, line 27a	2	-133,989.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	2,701,058.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	2,701,058.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a				
b	SEE ATTACHED STATEMENTS			
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	244,312.		228,716.	15,596.

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				15,596.

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	15,596.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8		3	N/A

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2011	486,496.	2,894,675.	.168066
2010	644,926.	2,391,463.	.269678
2009	792,509.	2,669,952.	.296825
2008	834,707.	1,866,306.	.447251
2007	599,816.	3,922,586.	.152913

2 Total of line 1, column (d)	2	1.334733
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	.266947
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	3,121,099.
5 Multiply line 4 by line 3	5	833,168.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,151.
7 Add lines 5 and 6	7	834,319.
8 Enter qualifying distributions from Part XII, line 4	8	249,070.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ______ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b	1	2,302.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	2,302.
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	2,302.
6	Credits/Payments:		
a	2012 estimated tax payments and 2011 overpayment credited to 2012 — 6a		
b	Exempt foreign organizations - tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments. Add lines 6a through 6d	7	0.
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	52.
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** SEE STATEMENT 10 ▶	9	2,354.
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be: **Credited to 2013 estimated tax** ▶ ; **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

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

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ MAXINE ROSENFELD Telephone no. ▶ (310)824-1661

Located at ▶ 1100 GLENDON AVENUE, SUITE 1140, LOS ANGELES, CA ZIP+4 ▶ 90024

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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

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

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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No

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

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

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

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

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? N/A — 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? N/A ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d).

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

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

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

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? N/A — 7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
EUGENE S. ROSENFELD 1100 GLENDON AVENUE, SUITE 1140 LOS ANGELES, CA 90024	DIRECTOR, PRESIDENT, CEO 0.00	0.	0.	0.
MAXINE ROSENFELD 1100 GLENDON AVENUE, SUITE 1140 LOS ANGELES, CA 90024	DIRECTOR, SECRETARY, CFO 1.00	0.	0.	0.

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

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

Total number of other employees paid over $50,000 ▶ 0

Form **990-PF** (2012)

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

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

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

Total number of others receiving over $50,000 for professional services ▶ 0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3 ▶	0.

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	1,651,358.
b	Average of monthly cash balances	1b	1,054,459.
c	Fair market value of all other assets	1c	462,811.
d	Total (add lines 1a, b, and c)	1d	3,168,628.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e 0.		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	3,168,628.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	47,529.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	3,121,099.
6	**Minimum investment return.** Enter 5% of line 5	6	156,055.

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	156,055.
2a	Tax on investment income for 2012 from Part VI, line 5 — 2a 2,302.		
b	Income tax for 2012. (This does not include the tax from Part VI.) — 2b		
c	Add lines 2a and 2b	2c	2,302.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	153,753.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	153,753.
6	Deduction from distributable amount (see instructions)	6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	153,753.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	249,070.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	249,070.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	249,070.

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				153,753.
2 Undistributed income, if any, as of the end of 2012:				
a Enter amount for 2011 only			0.	
b Total for prior years: ___ , ___ , ___		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007 ... 412,363.				
b From 2008 ... 742,298.				
c From 2009 ... 661,883.				
d From 2010 ... 527,560.				
e From 2011 ... 344,335.				
f Total of lines 3a through e	2,688,439.			
4 Qualifying distributions for 2012 from Part XII, line 4: ▶ $ 249,070.				
a Applied to 2011, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				153,753.
e Remaining amount distributed out of corpus	95,317.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	2,783,756.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	412,363.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	2,371,393.			
10 Analysis of line 9:				
a Excess from 2008 ... 742,298.				
b Excess from 2009 ... 661,883.				
c Excess from 2010 ... 527,560.				
d Excess from 2011 ... 344,335.				
e Excess from 2012 ... 95,317.				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

SEE STATEMENT 13

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

NONE

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

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

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
ARMAND HAMMER MUSEUM OF ART AND CULTURAL CENTER 10899 WILSHIRE BOULEVARD LOS ANGELES, CA 90024	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR THE ARTS	75.
ASSISTANCE LEAGUE OF SOUTHERN CALIFORNIA 1370 NORTH ST. ANDREWS PLACE LOS ANGELES, CA 90028	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR CLOTHING FOSTER CHILDREN	2,000.
EXCEPTIONAL CHILDREN'S FOUNDATION 8740 WASHINGTON BOULEVARD CULVER CITY, CA 90230	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR CHILDREN AND ADULTS WITH DISABILITIES	6,000.
RAND PARDEE GRADUATE SCHOOL 1776 MAIN STREET SANTA MONICA, CA 90407	NO RELATIONSHIP	PUBLIC	TO PROVIDE SUPPORT FOR GRADUATE STUDENTS SCHOLARSHIPS	50,000.
JEWISH GRADUATE STUDENT INITIATIVE INC 9301 WILSHIRE BLVD, SUITE 507 LOS ANGELES, CA 90210	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR GRADUATE STUDENTS	15,000.
Total SEE CONTINUATION SHEET(S) ▶ 3a				249,070.
b Approved for future payment				
NONE				
Total ▶ 3b				0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income
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	1,237.	
4 Dividends and interest from securities			14	37,996.	
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			14	85,134.	
8 Gain or (loss) from sales of assets other than inventory			14	6,109.	9,487.
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0.		130,476.	9,487.

13 Total. Add line 12, columns (b), (d), and (e) ..... 13 139,963.

(See worksheet in line 13 instructions to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).
3,4	INCOME FROM SAVINGS AND TEMPORARY CASH INVESTMENTS
7	INVESTMENT INCOME FROM PARTNERSHP/TAX REFUNDS
8	CAPITAL GAIN/(LOSS) FROM TEMPORARY INVESTMENTS

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

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

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

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

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

b If "Yes," complete the following schedule.

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

Sign Here

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

Signature of officer or trustee | Date: 9-4-13 | Title: DIRECTOR

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
DANIEL N. MILLIKEN	Daniel Milliken	8-23-13		P01440416

Firm's name ▶ DANIEL N. MILLIKEN, CPA — Firm's EIN ▶ 33-0623216

Firm's address ▶ 1679 EAST MAIN STREET, SUITE 105 EL CAJON, CA 92021 — Phone no. (619)442-8989

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	GOLDMAN SACHS 32618-0 SEE STATEMENT	P	VARIOUS	VARIOUS
b	GOLDMAN SACHS 32618-0 WASH SALE SEE STATEMENT	P	VARIOUS	VARIOUS
c	GOLDMAN SACHS 32618-0 SEE STATEMENT	P	VARIOUS	VARIOUS
d	GOLDMAN SACHS 32618-0 SEE STATEMENT	P	VARIOUS	VARIOUS
e	GOLDMAN SACHS 32628-9 SEE STATEMENT	P	VARIOUS	VARIOUS
f	GOLDMAN SACHS 32628-9 WASH SALE SEE STATEMENT	P	VARIOUS	VARIOUS
g	GOLDMAN SACHS 32628-9 SEE STATEMENT	P	VARIOUS	VARIOUS
h	GOLDMAN SACHS 32628-9 WASH SALE SEE STATEMENT	P	VARIOUS	VARIOUS
i	GOLDMAN SACHS 32628-9 SEE STATEMENT	P	VARIOUS	VARIOUS
j	GOLDMAN SACHS 32619-8 SEE STATEMENT	P	VARIOUS	VARIOUS
k	GOLDMAN SACHS 32619-8 SEE STATEMENT	P	VARIOUS	VARIOUS
l	GOLDMAN SACHS 32619-8 SEE STATEMENT	P	VARIOUS	VARIOUS
m	GOLDMAN SACHS OTHER	P	VARIOUS	VARIOUS
n	GS MEZZANINE PARTNERS V OFFSHORE L.P.	P	VARIOUS	VARIOUS
o	CAPITAL GAINS DIVIDENDS			

	(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	52,633.		49,524.	3,109.
b	275.			275.
c	26,294.		29,028.	-2,734.
d	62,771.		57,526.	5,245.
e	38,336.		37,676.	660.
f	251.			251.
g	13,608.		12,596.	1,012.
h	11.			11.
i	16,805.		13,894.	2,911.
j	1,747.		1,468.	279.
k	1,427.		3,231.	-1,804.
l	24,045.		17,861.	6,184.
m			304.	-304.
n			5,608.	-5,608.
o	6,109.			6,109.

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a				3,109.
b				275.
c				-2,734.
d				5,245.
e				660.
f				251.
g				1,012.
h				11.
i				2,911.
j				279.
k				-1,804.
l				6,184.
m				-304.
n				-5,608.
o				6,109.

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	15,596.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8	3	N/A

223591
05-01-12

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
KEHILLAT ISRAEL-JEWISH CONGREGATION OF PACIFIC PALISADES 16019 SUNSET BLVD PACIFIC PALISADES, CA 90272	NO RELATIONSHIP	PUBLIC	TO FUND RELIGIOUS PROGRAMS	1,002.
KOCE-TV FOUNDATION 3080 BRISTOL ST, SUITE 400 COSTA MESA, CA 92626	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR PUBLIC TELEVISION PROGRAMMING	1,000.
LACMA 5905 WILSHIRE BOULEVARD LOS ANGELES, CA 90036	NO RELATIONSHIP	PUBLIC	TO FUND ARTS PROGRAMS	4,450.
MILKEN COMMUNITY HIGH SCHOOL 15800 ZELDINGS' WAY @ MULHOLLAND DR LOS ANGELES, CA 90049	NO RELATIONSHIP	PUBLIC	TO SUPPORT STUDENT ACADEMICS	5,000.
VOLUNTEERS OF AMERICA 3600 WILSHIRE BLVD, SUITE 1500 LOS ANGELES, CA 90010	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR VOLUNTEER EFFORTS	200.
PAINTED TURTLE GANG CAMP FOUNDATION 1300 4TH STREET, SUITE 300 SANTA MONICA, CA 90401	NO RELATIONSHIP	PUBLIC	TO FUND CAMP AND RECREATION ACTIVITIES	40,000.
THE UCLA FOUNDATION 405 HILGARD AVENUE LOS ANGELES, CA 90095	NO RELATIONSHIP	PUBLIC	TO PROVIDE SUPPORT FOR VARIOUS SCHOLARSHIPS AND EDUCATIONAL SUPPORT PROGRAMS	36,425.
THE PALEY CENTER FOR MEDIA 25 W 52ND ST NEW YORK, NY 10019	NO RELATIONSHIP	PUBLIC	TO SUPPORT MEDIA FUNDING	24,328.
UNITED CEREBRAL PALSY OF NEW YORK CITY INC 80 MAIDEN LN, FL 8 NEW YORK, NY 10038	NO RELATIONSHIP	PUBLIC	TO HELP CREATE OPPORTUNITES FOR PEOPLE WITH DISABILITIES	2,000.
MUSEUM OF MODERN ART 11 W 53RD STREET NEW YORK, NY 10019	NO RELATIONSHIP	PUBLIC	TO SUPPORT ART DEVELOPMENT	140.
Total from continuation sheets				175,995.

223631
05-01-12

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
WESTSIDE FOOD BANK 1710 22ND STREET SANTA MONICA, CA 90404	NO RELATIONSHIP	PUBLIC	TO PROVIDE FOOD FOR LOW INCOME FAMILIES	1,000.
ASPEN COMMUNITY THEATRE P.O. BOX 743 ASPEN, CO 81612	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR THEATRE ARTS	250.
FRIENDS OF ST LAWRENCE-WATTS YOUTH CENTER 10122 COMPTON AVENUE LOS ANGELES, CA 90002	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR YOUTH DEVELOPMENT	5,000.
JEWISH FAMILY SERVICES OF LOS ANGELES 3580 WILSHIRE BLVD, SUITE 700 LOS ANGELES, CA 90010	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR FAMILY SUPPORT SERVICES	250.
MAZON INC A JEWISH RESPONSE TO HUNGER 10495 SANTA MONICA BLVD, SUITE 100 LOS ANGELES, CA 90025	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR FOOD TO THOSE IN NEED	2,000.
WESTERN LOS ANGELES COUNTY COUNCIL 16525 SHERMAN WAY, UNIT C-8 VAN NUYS, CA 91406	NO RELATIONSHIP	PUBLIC	TO SUPPORT BOY SCOUT ORGANIZATIONS	1,000.
THE WOODEN ATHLETIC FUND P.O. BOX 24044 LOS ANGELES, CA 90024	NO RELATIONSHIP	PUBLIC	TO PROVIDE FUNDING FOR ATHLETIC PROGRAMS AND SCHOLARSHIPS	1,950.
SARC 24 FRANK LLOYD WRIGHT DRIVE ANN ARBOR, MI 48106	NO RELATIONSHIP	PUBLIC	TO FUND SARCOMA RESEARCH	50,000.
Total from continuation sheets				

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05-01-12

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

SOURCE	AMOUNT
CALIFORNIA BANK AND TRUST	76.
GOLDMAN SACHS	1,048.
GOLDMAN SACHS DELAWARE	3.
GOLDMAN SACHS SOUND SHORE	16.
GOLDMAN SACHS WESTFIELD	4.
INTERNAL REVENUE SERVICE	10.
NORTHERN TRUST	80.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	1,237.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
GOLDMAN SACHS	36,199.	6,109.	30,090.
GOLDMAN SACHS DELAWARE	1,531.	0.	1,531.
GOLDMAN SACHS SOUND SHORE	4,115.	0.	4,115.
GOLDMAN SACHS WESTFIELD	2,260.	0.	2,260.
TOTAL TO FM 990-PF, PART I, LN 4	44,105.	6,109.	37,996.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
GS MEZZANINE PARTNERS V OFFSHORE, L.P.	82,534.	82,534.	
TAX REFUND	2,600.	2,600.	
TOTAL TO FORM 990-PF, PART I, LINE 11	85,134.	85,134.	

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DANIEL N. MILLIKEN FOR TAX PREPARATION AND BOOKKEEPING SERVICES	6,400.	6,400.		0.
TO FORM 990-PF, PG 1, LN 16B	6,400.	6,400.		0.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
GOLDMAN SACHS INVESTMENT FEES	4,474.	4,474.		0.
GS MEZZANINE PARTNERS V OFFSHORE L.P. INVESTMENT FEES	10,208.	10,208.		0.
TO FORM 990-PF, PG 1, LN 16C	14,682.	14,682.		0.

FORM 990-PF TAXES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TAX ON INVESTMENT INCOME	327.	327.		0.
TAX ON INVESTMENT INCOME	190.	190.		0.
TAX ON INVESTMENT INCOME	3,116.	3,116.		0.
TO FORM 990-PF, PG 1, LN 18	3,633.	3,633.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FORM 199 FILING FEE	10.	10.		0.
LICENSE	95.	95.		0.
BANK CHARGES	62.	62.		0.
TO FORM 990-PF, PG 1, LN 23	167.	167.		0.

FORM 990-PF	CORPORATE STOCK	STATEMENT 8

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
MISCELLANEOUS STOCKS IN GOLDMAN SACHS ACCOUNTS	1,234,035.	1,743,291.
TOTAL TO FORM 990-PF, PART II, LINE 10B	1,234,035.	1,743,291.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 9

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
GS MEZZANINE PARTNERS V, LP	COST	534,322.	462,811.
TOTAL TO FORM 990-PF, PART II, LINE 13		534,322.	462,811.

FORM 990-PF	PART XV - LINE 1A LIST OF FOUNDATION MANAGERS	STATEMENT 13

NAME OF MANAGER

EUGENE S. ROSENFELD
MAXINE ROSENFELD

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	278.50	Net Covered Long-Term Gains (Losses)	(1,804.09)	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	0.00	Net NonCovered Long-Term Gains (Losses)	6,184.15		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**278.50**	**Total Long-Term Gains (Losses)**	**4,380.06**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
EL PASO CORP CMN (28336L109)	10/26/2011	05/31/2012	16.00	232.53	0.00	164.62	67.91
EL PASO CORP CMN (28336L109)	10/20/2011	05/31/2012	45.00	654.00	0.00	447.57	206.43
EL PASO CORP CMN (28336L109)	10/18/2011	05/31/2012	48.00	697.60	0.00	481.45	216.15
APOLLO GROUP CLASS A COMMON STOCK (037604105)	10/20/2011	10/19/2012	8.00	162.60	0.00	374.59	(211.99)
Net Covered Short-Term Gains (Losses)				**1,746.73**	**0.00**	**1,468.23**	**278.50**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
CTRIP.COM INTERNATIONAL, LTD. ADR CMN (22943F100)	01/27/2011	05/29/2012	18.00	344.38	0.00	789.45	(445.07)
CTRIP.COM INTERNATIONAL, LTD. ADR CMN (22943F100)	02/16/2011	06/04/2012	9.00	159.21	0.00	353.08	(193.87)
CTRIP.COM INTERNATIONAL, LTD. ADR CMN (22943F100)	02/23/2011	06/04/2012	21.00	371.50	0.00	783.79	(412.29)
CTRIP.COM INTERNATIONAL, LTD. ADR CMN (22943F100)	01/27/2011	06/04/2012	22.00	389.20	0.00	964.89	(575.69)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	01/14/2011	10/19/2012	8.00	162.60	0.00	339.77	(177.17)
Net Covered Long-Term Gains (Losses)				**1,426.89**	**0.00**	**3,230.98**	**(1,804.09)**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

Goldman Sachs

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	08/28/2008	02/07/2012	1.00	392.06	0.00	240.16	151.90
VISA INC. CMN CLASS A (92826C839)	08/28/2008	02/08/2012	3.00	322.53	0.00	225.60	96.93
LOWES COMPANIES INC CMN (548661107)	01/19/2010	02/15/2012	10.00	274.22	0.00	231.82	42.40
LOWES COMPANIES INC CMN (548661107)	10/28/2009	02/15/2012	10.00	274.23	0.00	196.81	77.42
LOWES COMPANIES INC CMN (548661107)	12/14/2009	02/15/2012	12.00	329.07	0.00	290.30	38.77
LOWES COMPANIES INC CMN (548661107)	11/06/2009	02/15/2012	14.00	383.91	0.00	287.61	96.30
LOWES COMPANIES INC CMN (548661107)	09/28/2010	02/15/2012	20.00	548.44	0.00	443.77	104.67
LOWES COMPANIES INC CMN (548661107)	11/16/2009	02/15/2012	30.00	822.67	0.00	654.38	168.29
LOWES COMPANIES INC CMN (548661107)	10/29/2009	02/15/2012	32.00	877.51	0.00	635.07	242.44
APPLE, INC. CMN (037833100)	08/28/2008	03/28/2012	2.00	1,230.56	0.00	346.58	883.98
VERISIGN INC CMN (92343E102)	10/28/2008	03/30/2012	5.00	192.30	0.00	84.15	108.15
VERISIGN INC CMN (92343E102)	09/15/2008	03/30/2012	16.00	615.34	0.00	360.10	255.24
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/13/2010	04/09/2012	12.00	434.17	0.00	574.90	(140.73)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/16/2010	04/25/2012	3.00	103.19	0.00	145.56	(42.37)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/13/2010	04/25/2012	8.00	275.19	0.00	383.27	(108.08)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/16/2010	05/04/2012	6.00	203.95	0.00	291.13	(87.18)
GOOGLE, INC. CMN CLASS A (38259P508)	08/28/2008	05/07/2012	1.00	602.79	0.00	472.22	130.57
VISA INC. CMN CLASS A (92826C839)	08/28/2008	05/07/2012	4.00	474.37	0.00	300.80	173.57
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/16/2010	05/10/2012	4.00	130.51	0.00	194.08	(63.57)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/21/2010	05/10/2012	5.00	163.14	0.00	250.64	(87.50)
VISA INC. CMN CLASS A (92826C839)	08/28/2008	05/14/2012	3.00	353.37	0.00	225.60	127.77
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	08/28/2008	05/15/2012	1.00	418.06	0.00	240.16	177.90
VERISIGN INC CMN (92343E102)	10/28/2008	05/16/2012	9.00	362.05	0.00	151.47	210.58

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment.

8 Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KINDER MORGAN INC CMN CLASS P (49456B101)		06/27/2012	0.00	3.71	0.00	No Cost	3.71 [8]
VERISIGN INC CMN (92343E102)	08/10/2009	06/27/2012	2.00	86.97	0.00	32.48	54.49
VERISIGN INC CMN (92343E102)	10/28/2008	06/27/2012	4.00	173.94	0.00	67.32	106.62
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	08/28/2008	07/16/2012	1.00	436.37	0.00	240.16	196.21
VISA INC. CMN CLASS A (92826C839)	08/28/2008	07/16/2012	2.00	254.13	0.00	150.40	103.73
VERISIGN INC CMN (92343E102)	08/10/2009	07/25/2012	12.00	503.82	0.00	194.89	308.93
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	08/28/2008	07/26/2012	5.00	301.95	0.00	189.90	112.05
CME GROUP INC. CMN CLASS A (12572Q105)	08/28/2008	08/02/2012	23.00	1,141.65	0.00	1,565.79	(424.14)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/21/2010	08/03/2012	2.00	53.02	0.00	100.25	(47.23)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/23/2010	08/03/2012	5.00	132.57	0.00	256.45	(123.88)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/27/2010	08/03/2012	6.00	159.09	0.00	296.69	(137.60)
EXPEDITORS INTL WASH INC CMN (302130109)	08/28/2008	08/09/2012	64.00	2,331.90	0.00	2,376.33	(44.43)
PRICELINE.COM INC CMN (741503403)	10/21/2009	08/13/2012	1.00	560.18	0.00	176.37	383.81
VERISIGN INC CMN (92343E102)	01/19/2010	08/13/2012	2.00	95.07	0.00	43.10	51.97
VERISIGN INC CMN (92343E102)	08/10/2009	08/13/2012	3.00	142.59	0.00	48.72	93.87
VERISIGN INC CMN (92343E102)	12/18/2009	08/13/2012	10.00	475.31	0.00	212.19	263.12
GOOGLE, INC. CMN CLASS A (38259P508)	08/28/2008	10/01/2012	2.00	1,517.08	0.00	944.44	572.64
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	08/28/2008	10/15/2012	3.00	201.09	0.00	113.94	87.15
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	10/07/2008	10/15/2012	10.00	670.29	0.00	227.15	443.14
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	08/28/2008	10/15/2012	1.00	474.16	0.00	240.16	234.00
VISA INC. CMN CLASS A (92826C839)	08/28/2008	10/15/2012	4.00	558.72	0.00	300.80	257.92
APOLLO GROUP CLASS A COMMON STOCK (037604105)	09/27/2010	10/19/2012	2.00	40.65	0.00	98.90	(58.25)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	10/15/2010	10/19/2012	31.00	630.07	0.00	1,130.84	(500.77)
APPLE, INC. CMN (037833100)	08/28/2008	11/06/2012	1.00	582.13	0.00	173.29	408.84

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	10/29/2008	11/08/2012	1.00	67.36	0.00	19.91	47.45
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	10/07/2008	11/08/2012	2.00	134.72	0.00	45.43	89.29
NOVO-NORDISK A/S ADR ADR CMN (670100205)	03/04/2009	11/12/2012	3.00	463.43	0.00	139.84	323.59
SYNGENTA AG SPONSORED ADR CMN (87160A100)	03/03/2009	11/20/2012	1.00	76.05	0.00	38.90	37.15
SYNGENTA AG SPONSORED ADR CMN (87160A100)	03/04/2009	11/20/2012	5.00	380.20	0.00	202.86	177.34
NIKE CLASS-B CMN CLASS B (654106103)	04/09/2009	11/23/2012	9.00	867.93	0.00	473.36	394.57
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	08/28/2008	12/27/2012	6.00	745.67	0.00	534.26	211.41
Net NonCovered Long-Term Gains (Losses)				**24,045.45**	**0.00**	**17,861.30**	**6,184.15**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	911.08	Net Covered Long-Term Gains (Losses)	1,023.18	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	0.00	Net NonCovered Long-Term Gains (Losses)	2,911.82		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**911.08**	**Total Long-Term Gains (Losses)**	**3,935.00**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TARGET CORPORATION CMN (87612E106)	08/22/2011	01/04/2012	3.00	149.58	0.00	149.70	(0.12)
TARGET CORPORATION CMN (87612E106)	09/21/2011	01/04/2012	6.00	299.17	0.00	312.35	(13.18)
TARGET CORPORATION CMN (87612E106)	09/19/2011	01/04/2012	10.00	498.61	0.00	524.51	(25.90)
TARGET CORPORATION CMN (87612E106)	08/18/2011	01/04/2012	21.00	1,047.09	0.00	1,059.45	(12.36)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/22/2011	01/12/2012	1.00	57.11	0.00	44.83	12.28
CELGENE CORPORATION CMN (151020104)	03/04/2011	01/12/2012	1.00	73.40	0.00	54.18	19.22
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	06/01/2011	01/12/2012	2.00	104.27	0.00	111.60	(7.33)
ELI LILLY & CO CMN (532457108)	09/13/2011	01/19/2012	6.00	240.85	0.00	219.48	21.37
ELI LILLY & CO CMN (532457108)	09/14/2011	01/20/2012	10.00	398.47	0.00	371.63	26.84
ELI LILLY & CO CMN (532457108)	09/13/2011	01/20/2012	11.00	438.32	0.00	402.38	35.94
LOWES COMPANIES INC CMN (548661107)	12/02/2011	01/20/2012	8.00	212.03	0.00	193.73	18.30
THE HOME DEPOT, INC. CMN (437076102)	11/29/2011	01/20/2012	3.00	133.39	0.00	116.84	16.55
ELI LILLY & CO CMN (532457108)	09/14/2011	01/23/2012	5.00	196.81	0.00	185.82	10.99
ELI LILLY & CO CMN (532457108)	09/16/2011	01/23/2012	7.00	275.53	0.00	263.87	11.66
ELI LILLY & CO CMN (532457108)	09/14/2011	01/23/2012	10.00	393.62	0.00	371.63	21.99
ELI LILLY & CO CMN (532457108)	09/15/2011	01/23/2012	20.00	787.23	0.00	747.71	39.52

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
LOWES COMPANIES INC CMN (548661107)	12/02/2011	01/23/2012	12.00	313.56	0.00	290.60	22.96
THE HOME DEPOT, INC. CMN (437076102)	11/29/2011	01/23/2012	5.00	221.88	0.00	194.73	27.15
THE HOME DEPOT, INC. CMN (437076102)	11/29/2011	01/23/2012	7.00	311.60	0.00	272.62	38.98
CITRIX SYSTEMS INC CMN (177376100)	03/08/2011	01/25/2012	9.00	611.94	0.00	654.76	(42.82)
DOVER CORPORATION CMN (260003108)	12/05/2011	01/26/2012	1.00	62.43	0.00	57.32	5.11
DOVER CORPORATION CMN (260003108)	12/02/2011	01/26/2012	3.00	187.28	0.00	168.15	19.13
FORD MOTOR COMPANY CMN (345370860)	01/06/2012	01/27/2012	23.00	281.72	0.00	270.07	11.65
FORD MOTOR COMPANY CMN (345370860)	01/06/2012	01/27/2012	23.00	281.72	0.00	270.32	11.40
FORD MOTOR COMPANY CMN (345370860)	12/14/2011	01/27/2012	51.00	624.69	0.00	522.44	102.25
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/13/2011	02/17/2012	2.00	78.78	0.00	99.43	(20.65)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/19/2011	02/17/2012	4.00	157.55	0.00	200.91	(43.36)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/15/2011	02/17/2012	6.00	236.33	0.00	301.20	(64.87)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/21/2012	5.00	162.29	0.00	163.22	(0.93)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108) Disallowed Loss							0.93
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/19/2012	02/21/2012	9.00	292.11	0.00	294.67	(2.56)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108) Disallowed Loss							2.56
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/21/2012	12.00	389.48	0.00	392.64	(3.16)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108) Disallowed Loss							3.16
MACY'S INC. CMN (55616P104)	10/24/2011	02/21/2012	15.00	549.95	0.00	467.29	82.66
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	02/21/2012	1.00	61.46	0.00	66.27	(4.81)
NEWMONT MINING CORPORATION CMN (651639106)	10/14/2011	02/21/2012	4.00	245.83	0.00	266.22	(20.39)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/22/2012	3.00	96.96	0.00	98.38	(1.42)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/22/2012	5.00	161.60	0.00	164.35	(2.75)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/22/2012	7.00	226.24	0.00	229.34	(3.10)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/19/2012	02/22/2012	9.00	290.87	0.00	295.05	(4.18)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108) Disallowed Loss							2.32
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/22/2012	12.00	387.84	0.00	391.72	(3.88)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/20/2012	02/23/2012	2.00	64.56	0.00	65.59	(1.03)
BRISTOL-MYERS SQUIBB COMPANY CMN (110122108)	01/19/2012	02/23/2012	5.00	161.39	0.00	165.35	(3.96)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/21/2011	02/23/2012	1.00	38.48	0.00	53.53	(15.05)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/20/2011	02/23/2012	3.00	115.43	0.00	156.67	(41.24)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/21/2011	02/29/2012	2.00	77.82	0.00	107.05	(29.23)
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	03/12/2012	2.00	111.33	0.00	132.53	(21.20)
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	03/12/2012	2.00	111.36	0.00	132.53	(21.17)
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	03/13/2012	3.00	165.86	0.00	198.80	(32.94)
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	03/13/2012	6.00	330.37	0.00	397.60	(67.23)
NEWMONT MINING CORPORATION CMN (651639106)	10/17/2011	03/13/2012	6.00	330.62	0.00	397.60	(66.98)
NEWMONT MINING CORPORATION CMN (651639106)	10/18/2011	03/13/2012	8.00	442.30	0.00	514.75	(72.45)
DOVER CORPORATION CMN (260003108)	12/05/2011	03/14/2012	1.00	63.94	0.00	57.32	6.62
DOVER CORPORATION CMN (260003108)	12/05/2011	03/14/2012	1.00	63.94	0.00	57.32	6.62
DOVER CORPORATION CMN (260003108)	12/05/2011	03/14/2012	1.00	64.25	0.00	57.32	6.93
INTL BUSINESS MACHINES CORP CMN (459200101)	10/06/2011	03/14/2012	2.00	409.58	0.00	363.52	46.06
DOVER CORPORATION CMN (260003108)	12/06/2011	03/15/2012	1.00	63.85	0.00	57.57	6.28
DOVER CORPORATION CMN (260003108)	12/06/2011	03/15/2012	1.00	64.01	0.00	57.57	6.44
SCHLUMBERGER LTD CMN (806857108)	09/27/2011	03/27/2012	11.00	775.16	0.00	705.95	69.21
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/22/2011	04/04/2012	5.00	183.09	0.00	224.13	(41.04)
APOLLO GROUP CLASS A COMMON STOCK (037604105) Disallowed Loss							41.04
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/23/2011	04/05/2012	1.00	36.35	0.00	45.16	(8.81)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/22/2011	04/05/2012	2.00	72.70	0.00	100.78	(28.08)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/22/2011	04/05/2012	3.00	109.06	0.00	151.03	(41.97)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total-accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
APOLLO GROUP CLASS A COMMON STOCK (037604105) Disallowed Loss							27.98
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/25/2011	04/10/2012	1.00	35.73	0.00	44.96	(9.23)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/23/2011	04/10/2012	2.00	71.45	0.00	90.33	(18.88)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/22/2011	04/10/2012	2.00	71.45	0.00	112.34	(40.89)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/25/2011	04/11/2012	1.00	36.29	0.00	44.96	(8.67)
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/28/2011	04/11/2012	6.00	217.74	0.00	274.53	(56.79)
WELLS FARGO & CO (NEW) CMN (949746101)	12/02/2011	04/11/2012	21.00	706.07	0.00	551.52	154.55
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/29/2011	04/12/2012	4.00	149.03	0.00	188.38	(39.35)
WELLS FARGO & CO (NEW) CMN (949746101)	12/02/2011	04/12/2012	9.00	303.85	0.00	236.36	67.49
WELLS FARGO & CO (NEW) CMN (949746101)	12/16/2011	04/12/2012	10.00	337.61	0.00	259.90	77.71
WELLS FARGO & CO (NEW) CMN (949746101)	12/16/2011	04/12/2012	10.00	337.61	0.00	259.41	78.20
WELLS FARGO & CO (NEW) CMN (949746101)	12/05/2011	04/12/2012	11.00	371.37	0.00	293.14	78.23
APOLLO GROUP CLASS A COMMON STOCK (037604105)	11/29/2011	04/13/2012	1.00	36.91	0.00	47.09	(10.18)
STARBUCKS CORP. CMN (855244109)	11/22/2011	04/17/2012	5.00	293.51	0.00	210.67	82.84
STARBUCKS CORP. CMN (855244109)	11/22/2011	04/17/2012	6.00	352.07	0.00	252.81	99.26
STARBUCKS CORP. CMN (855244109)	11/22/2011	04/18/2012	4.00	240.84	0.00	168.54	72.30
INTL BUSINESS MACHINES CORP CMN (459200101)	10/06/2011	04/24/2012	3.00	600.38	0.00	545.27	55.11
CITIGROUP INC. CMN (172967424)	07/25/2011	04/27/2012	1.00	33.49	0.00	39.74	(6.25)
DOVER CORPORATION CMN (260003108)	12/06/2011	05/07/2012	1.00	59.03	0.00	57.57	1.46
DOVER CORPORATION CMN (260003108)	12/07/2011	05/08/2012	1.00	58.34	0.00	57.85	0.49
DOVER CORPORATION CMN (260003108)	12/06/2011	05/08/2012	6.00	350.06	0.00	345.39	4.67
DOVER CORPORATION CMN (260003108)	12/15/2011	05/09/2012	1.00	58.44	0.00	56.02	2.42
DOVER CORPORATION CMN (260003108)	12/07/2011	05/09/2012	2.00	116.87	0.00	115.71	1.16
DOVER CORPORATION CMN (260003108)	12/16/2011	05/09/2012	8.00	467.48	0.00	449.56	17.92
CITIGROUP INC. CMN (172967424)	10/03/2011	05/11/2012	8.00	237.67	0.00	188.62	49.05

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CITIGROUP INC. CMN (172967424)	07/25/2011	05/11/2012	12.00	356.50	0.00	476.85	(120.35)
MACY'S INC. CMN (55616P104)	10/24/2011	05/17/2012	4.00	141.96	0.00	124.61	17.35
MACY'S INC. CMN (55616P104)	10/26/2011	05/18/2012	2.00	70.53	0.00	61.31	9.22
MACY'S INC. CMN (55616P104)	10/24/2011	05/18/2012	7.00	246.87	0.00	218.07	28.80
MACY'S INC. CMN (55616P104)	10/25/2011	05/18/2012	15.00	529.01	0.00	459.19	69.82
MACY'S INC. CMN (55616P104)	10/27/2011	05/21/2012	5.00	180.67	0.00	159.60	21.07
MACY'S INC. CMN (55616P104)	10/26/2011	05/21/2012	8.00	289.07	0.00	245.26	43.81
MACY'S INC. CMN (55616P104)	10/26/2011	05/21/2012	14.00	505.87	0.00	425.14	80.73
VERTEX PHARMACEUTICALS INC CMN (92532F100)	09/21/2011	05/24/2012	1.00	63.25	0.00	53.53	9.72
EATON CORPORATION CMN (278058102)	02/07/2012	06/08/2012	3.00	123.33	0.00	153.88	(30.55)
EATON CORPORATION CMN (278058102)	02/06/2012	06/08/2012	5.00	205.56	0.00	255.61	(50.05)
EATON CORPORATION CMN (278058102)	02/03/2012	06/08/2012	6.00	246.67	0.00	306.03	(59.36)
EATON CORPORATION CMN (278058102) Disallowed Loss							59.36
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/17/2011	06/11/2012	4.00	134.47	0.00	136.71	(2.24)
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/25/2011	06/12/2012	1.00	34.03	0.00	32.86	1.17
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/17/2011	06/12/2012	2.00	67.78	0.00	68.36	(0.58)
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/17/2011	06/12/2012	2.00	68.06	0.00	68.36	(0.30)
INTL BUSINESS MACHINES CORP CMN (459200101)	10/06/2011	06/29/2012	3.00	584.47	0.00	543.32	41.15
INTL BUSINESS MACHINES CORP CMN (459200101)	10/06/2011	06/29/2012	3.00	585.55	0.00	543.32	42.23
AMAZON.COM INC CMN (023135106)	02/14/2012	07/12/2012	3.00	646.24	0.00	571.46	74.78
LAS VEGAS SANDS CORP. CMN (517834107)	02/21/2012	07/12/2012	7.00	275.03	0.00	373.13	(98.10)
LAS VEGAS SANDS CORP. CMN (517834107)	02/21/2012	07/12/2012	8.00	313.63	0.00	426.44	(112.81)
COACH INC CMN (189754104)	05/18/2012	07/26/2012	3.00	179.00	0.00	198.42	(19.42)
COACH INC CMN (189754104)	05/17/2012	07/26/2012	3.00	179.00	0.00	196.16	(17.16)
COACH INC CMN (189754104)	05/18/2012	07/27/2012	3.00	184.24	0.00	198.42	(14.18)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PPG INDUSTRIES, INC. CMN (693506107)	04/18/2012	07/27/2012	2.00	220.53	0.00	197.24	23.29
PPG INDUSTRIES, INC. CMN (693506107)	04/18/2012	07/27/2012	3.00	330.80	0.00	295.87	34.93
COACH INC CMN (189754104)	05/18/2012	08/09/2012	4.00	220.08	0.00	264.56	(44.48)
COACH INC CMN (189754104)	05/21/2012	08/09/2012	5.00	275.12	0.00	337.68	(62.56)
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	08/09/2012	8.00	294.57	0.00	352.03	(57.46)
JPMORGAN CHASE & CO CMN (46625H100) Disallowed Loss							57.46
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	08/09/2012	8.00	295.73	0.00	352.03	(56.30)
JPMORGAN CHASE & CO CMN (46625H100) Disallowed Loss							56.30
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/06/2012	08/09/2012	1.00	56.94	0.00	47.33	9.61
COACH INC CMN (189754104)	05/21/2012	08/10/2012	7.00	381.51	0.00	472.75	(91.24)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/06/2012	08/10/2012	1.00	56.82	0.00	47.33	9.49
COACH INC CMN (189754104)	05/22/2012	08/13/2012	3.00	164.38	0.00	206.74	(42.36)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/06/2012	08/14/2012	1.00	56.55	0.00	47.33	9.22
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/06/2012	08/15/2012	3.00	172.26	0.00	141.99	30.27
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/09/2012	08/15/2012	3.00	172.79	0.00	142.12	30.67
EATON CORPORATION CMN (278058102)	02/10/2012	08/29/2012	2.00	90.51	0.00	102.63	(12.12)
EATON CORPORATION CMN (278058102)	02/07/2012	08/29/2012	2.00	90.52	0.00	102.59	(12.07)
EATON CORPORATION CMN (278058102)	02/08/2012	08/29/2012	2.00	90.52	0.00	102.94	(12.42)
EATON CORPORATION CMN (278058102)	02/08/2012	08/29/2012	5.00	226.29	0.00	257.34	(31.05)
EATON CORPORATION CMN (278058102)	02/03/2012	08/29/2012	6.00	271.54	0.00	315.02	(43.48)
EATON CORPORATION CMN (278058102)	02/14/2012	08/30/2012	3.00	133.55	0.00	154.63	(21.08)
EATON CORPORATION CMN (278058102)	02/10/2012	08/30/2012	4.00	178.07	0.00	205.27	(27.20)
EATON CORPORATION CMN (278058102)	02/13/2012	08/30/2012	5.00	222.59	0.00	259.75	(37.16)
EATON CORPORATION CMN (278058102)	02/15/2012	08/31/2012	1.00	44.71	0.00	51.14	(6.43)
EATON CORPORATION CMN (278058102)	02/14/2012	08/31/2012	2.00	89.42	0.00	103.09	(13.67)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
EATON CORPORATION CMN (278058102)	02/15/2012	09/04/2012	5.00	218.73	0.00	255.70	(36.97)
TYCO INTERNATIONAL LTD CMN (H89128104)	11/17/2011	09/10/2012	4.00	222.59	0.00	185.23	37.36
STANLEY BLACK & DECKER INC CMN (854502101)	12/12/2011	09/11/2012	5.00	360.75	0.00	322.01	38.74
TYCO INTERNATIONAL LTD CMN (H89128104)	11/17/2011	09/11/2012	2.00	111.16	0.00	92.62	18.54
TYCO INTERNATIONAL LTD CMN (H89128104)	11/18/2011	09/13/2012	2.00	110.39	0.00	93.16	17.23
TYCO INTERNATIONAL LTD CMN (H89128104)	11/17/2011	09/13/2012	5.00	275.96	0.00	230.50	45.46
TYCO INTERNATIONAL LTD CMN (H89128104)	11/17/2011	09/13/2012	6.00	331.15	0.00	277.85	53.30
INTERNATIONAL PAPER CO. CMN (460146103)	02/14/2012	09/17/2012	11.00	376.87	0.00	362.64	14.23
TYCO INTERNATIONAL LTD CMN (H89128104)	11/18/2011	09/17/2012	5.00	278.32	0.00	232.90	45.42
INTERNATIONAL PAPER CO. CMN (460146103)	02/14/2012	09/18/2012	2.00	68.10	0.00	65.93	2.17
INTERNATIONAL PAPER CO. CMN (460146103)	02/15/2012	09/18/2012	14.00	476.69	0.00	461.33	15.36
INTERNATIONAL PAPER CO. CMN (460146103)	02/16/2012	09/19/2012	3.00	102.48	0.00	101.03	1.45
INTERNATIONAL PAPER CO. CMN (460146103)	02/15/2012	09/19/2012	3.00	102.48	0.00	98.86	3.62
TYCO INTERNATIONAL LTD CMN (H89128104)	11/22/2011	09/21/2012	1.00	56.17	0.00	45.46	10.71
TYCO INTERNATIONAL LTD CMN (H89128104)	11/23/2011	09/21/2012	2.00	112.66	0.00	89.23	23.43
TYCO INTERNATIONAL LTD CMN (H89128104)	11/18/2011	09/21/2012	3.00	168.01	0.00	139.74	28.27
TYCO INTERNATIONAL LTD CMN (H89128104)	11/21/2011	09/21/2012	3.00	168.51	0.00	137.57	30.94
TYCO INTERNATIONAL LTD CMN (H89128104)	11/21/2011	09/21/2012	4.00	224.01	0.00	183.42	40.59
TYCO INTERNATIONAL LTD CMN (H89128104)	11/22/2011	09/21/2012	5.00	281.65	0.00	227.28	54.37
TYCO INTERNATIONAL LTD CMN (H89128104)	12/02/2011	09/24/2012	1.00	55.47	0.00	47.68	7.79
TYCO INTERNATIONAL LTD CMN (H89128104)	11/23/2011	09/24/2012	3.00	166.42	0.00	133.84	32.58
TYCO INTERNATIONAL LTD CMN (H89128104)	12/02/2011	09/24/2012	3.00	168.02	0.00	143.04	24.98
TYCO INTERNATIONAL LTD CMN (H89128104)	12/02/2011	09/25/2012	8.00	448.91	0.00	381.44	67.47
KRAFT FOODS GROUP, INC. CMN (50076Q106)	04/23/2012	10/02/2012	0.67	30.17	0.00	0.00	30.17
STATE STREET CORPORATION (NEW) CMN (857477103)	02/27/2012	10/08/2012	7.00	294.10	0.00	290.55	3.55

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
STATE STREET CORPORATION (NEW) CMN (857477103)	02/28/2012	10/08/2012	7.00	294.10	0.00	293.70	0.40
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	10/10/2012	1.00	41.83	0.00	41.36	0.47
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	10/10/2012	1.00	41.84	0.00	41.51	0.33
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	10/10/2012	6.00	251.02	0.00	247.24	3.78
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	10/10/2012	7.00	291.15	0.00	290.56	0.59
MICROSOFT CORPORATION CMN (594918104)	01/06/2012	11/29/2012	11.00	299.35	0.00	308.28	(8.93)
MICROSOFT CORPORATION CMN (594918104)	01/06/2012	11/29/2012	12.00	324.91	0.00	336.30	(11.39)
JPMORGAN CHASE & CO CMN (46625H100)	04/11/2012	12/07/2012	1.00	42.38	0.00	41.21	1.17
JPMORGAN CHASE & CO CMN (46625H100)	04/12/2012	12/07/2012	6.00	254.27	0.00	269.23	(14.96)
Net Covered Short-Term Disallowed Losses							**251.11**
Net Covered Short-Term Gains (Losses)				**38,335.54**	**0.00**	**37,675.59**	**911.06**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
THE HERSHEY COMPANY CMN (427866108)	02/28/2011	04/23/2012	1.00	62.24	0.00	52.45	9.79
THE HERSHEY COMPANY CMN (427866108)	02/25/2011	04/23/2012	2.00	124.47	0.00	103.97	20.50
CELGENE CORPORATION CMN (151020104)	03/04/2011	04/24/2012	2.00	154.56	0.00	108.36	46.20
THE HERSHEY COMPANY CMN (427866108)	02/28/2011	04/24/2012	3.00	198.65	0.00	157.34	41.31
CELGENE CORPORATION CMN (151020104)	03/04/2011	04/25/2012	1.00	78.28	0.00	54.18	24.10
CISCO SYSTEMS, INC. CMN (17275R102)	02/18/2011	05/11/2012	1.00	16.54	0.00	18.95	(2.41)
CISCO SYSTEMS, INC. CMN (17275R102)	02/18/2011	05/11/2012	16.00	264.58	0.00	303.80	(39.22)
THE HERSHEY COMPANY CMN (427866108)	03/15/2011	05/15/2012	4.00	274.24	0.00	213.34	60.90
THE HERSHEY COMPANY CMN (427866108)	03/15/2011	05/16/2012	4.00	273.72	0.00	213.34	60.38

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
DANAHER CORPORATION CMN (235851102)	04/12/2011	05/24/2012	1.00	52.66	0.00	51.54	1.12
GENERAL MILLS INC CMN (370334104)	04/20/2011	05/30/2012	7.00	269.98	0.00	266.11	3.87
GENERAL MILLS INC CMN (370334104)	04/21/2011	05/31/2012	1.00	38.34	0.00	37.88	0.46
GENERAL MILLS INC CMN (370334104)	04/20/2011	05/31/2012	7.00	268.34	0.00	266.11	2.23
CISCO SYSTEMS, INC. CMN (17275R102)	02/18/2011	06/05/2012	1.00	16.07	0.00	18.95	(2.88)
CISCO SYSTEMS, INC. CMN (17275R102)	02/18/2011	06/05/2012	16.00	256.56	0.00	303.19	(46.63)
CISCO SYSTEMS, INC. CMN (17275R102)	02/25/2011	06/05/2012	16.00	257.16	0.00	298.71	(41.55)
GENERAL MILLS INC CMN (370334104)	04/21/2011	06/07/2012	3.00	114.28	0.00	113.63	0.65
GENERAL MILLS INC CMN (370334104)	04/21/2011	06/08/2012	4.00	152.58	0.00	151.50	1.08
GENERAL MILLS INC CMN (370334104)	04/21/2011	06/08/2012	8.00	305.16	0.00	303.00	2.16
DOW CHEMICAL CO CMN (260543103)	05/02/2011	06/27/2012	5.00	153.29	0.00	207.58	(54.29)
DOW CHEMICAL CO CMN (260543103)	04/26/2011	06/27/2012	15.00	459.87	0.00	601.31	(141.44)
DOW CHEMICAL CO CMN (260543103)	04/25/2011	06/27/2012	16.00	490.53	0.00	629.04	(138.51)
DOW CHEMICAL CO CMN (260543103)	05/02/2011	06/28/2012	24.00	725.48	0.00	996.38	(270.90)
THE HERSHEY COMPANY CMN (427866108)	03/16/2011	07/10/2012	2.00	144.87	0.00	106.16	38.71
THE HERSHEY COMPANY CMN (427866108)	03/16/2011	07/11/2012	3.00	215.59	0.00	159.24	56.35
THE HERSHEY COMPANY CMN (427866108)	03/16/2011	07/12/2012	3.00	214.45	0.00	159.24	55.21
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	05/31/2011	07/13/2012	12.00	143.41	0.00	236.93	(93.52)
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	05/27/2011	08/02/2012	2.00	845.70	0.00	570.60	275.10
GENERAL MILLS INC CMN (370334104)	04/25/2011	08/13/2012	3.00	115.43	0.00	114.71	0.72
GENERAL MILLS INC CMN (370334104)	04/21/2011	08/13/2012	4.00	153.90	0.00	151.50	2.40
CELGENE CORPORATION CMN (151020104)	03/04/2011	08/14/2012	2.00	142.00	0.00	108.37	33.63
CELGENE CORPORATION CMN (151020104)	03/04/2011	08/14/2012	3.00	213.02	0.00	162.55	50.47
GENERAL MILLS INC CMN (370334104)	04/26/2011	08/14/2012	3.00	115.19	0.00	115.35	(0.16)
GENERAL MILLS INC CMN (370334104)	04/25/2011	08/14/2012	5.00	191.99	0.00	191.18	0.81

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
CELGENE CORPORATION CMN (151020104)	03/07/2011	08/15/2012	2.00	142.37	0.00	107.59	34.78
CELGENE CORPORATION CMN (151020104)	03/07/2011	08/15/2012	2.00	142.79	0.00	107.59	35.20
GENERAL MILLS INC CMN (370334104)	04/26/2011	08/15/2012	2.00	76.63	0.00	76.90	(0.27)
GENERAL MILLS INC CMN (370334104)	08/08/2011	08/15/2012	8.00	306.53	0.00	287.93	18.60
GENERAL MILLS INC CMN (370334104)	08/08/2011	08/16/2012	4.00	153.20	0.00	143.97	9.23
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/25/2011	09/05/2012	1.00	34.91	0.00	32.63	2.28
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/25/2011	09/05/2012	2.00	69.82	0.00	65.73	4.09
BROADCOM CORP CL-A CMN CLASS A (111320107)	08/25/2011	09/07/2012	3.00	108.47	0.00	97.88	10.59
BROADCOM CORP CL-A CMN CLASS A (111320107)	09/02/2011	09/10/2012	4.00	142.62	0.00	137.85	4.77
BROADCOM CORP CL-A CMN CLASS A (111320107)	09/02/2011	09/11/2012	3.00	106.59	0.00	103.39	3.20
BROADCOM CORP CL-A CMN CLASS A (111320107)	09/02/2011	09/12/2012	1.00	36.00	0.00	34.46	1.54
BROADCOM CORP CL-A CMN CLASS A (111320107)	09/06/2011	09/12/2012	1.00	36.00	0.00	32.42	3.58
BROADCOM CORP CL-A CMN CLASS A (111320107)	09/08/2011	09/12/2012	1.00	36.00	0.00	34.97	1.03
CITRIX SYSTEMS INC CMN (177376100)	03/08/2011	10/08/2012	1.00	70.52	0.00	72.75	(2.23)
CITRIX SYSTEMS INC CMN (177376100) Disallowed Loss							2.23
CITRIX SYSTEMS INC CMN (177376100)	06/20/2011	10/08/2012	4.00	282.07	0.00	297.83	(15.76)
CITRIX SYSTEMS INC CMN (177376100)	03/09/2011	10/08/2012	4.00	282.07	0.00	290.88	(8.81)
CITRIX SYSTEMS INC CMN (177376100) Disallowed Loss							8.81
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	05/27/2011	10/25/2012	2.00	900.23	0.00	570.60	329.63
CISCO SYSTEMS, INC. CMN (17275R102)	02/25/2011	11/06/2012	6.00	104.87	0.00	112.02	(7.15)
CISCO SYSTEMS, INC. CMN (17275R102)	05/12/2011	11/06/2012	12.00	209.73	0.00	202.97	6.76
CISCO SYSTEMS, INC. CMN (17275R102)	05/12/2011	11/06/2012	17.00	297.22	0.00	287.54	9.68
PRECISION CASTPARTS CORP. CMN (740189105)	08/19/2011	11/06/2012	1.00	177.91	0.00	142.56	35.35
CITIGROUP INC. CMN (172967424)	10/03/2011	12/07/2012	9.00	337.48	0.00	212.20	125.28
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	05/27/2011	12/07/2012	1.00	476.61	0.00	285.30	191.31

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
MASTERCARD INCORPORATED CMN CLASS A (57636Q104)	06/08/2011	12/10/2012	1.00	478.18	0.00	270.33	207.85
GENERAL ELECTRIC CO CMN (369604103)	04/25/2011	12/19/2012	10.00	210.73	0.00	200.41	10.32
GENERAL ELECTRIC CO CMN (369604103)	04/26/2011	12/19/2012	16.00	337.17	0.00	322.23	14.94
GENERAL ELECTRIC CO CMN (369604103)	04/25/2011	12/19/2012	26.00	547.89	0.00	518.18	29.71
Net Covered Long-Term Disallowed Losses							**11.04**
Net Covered Long-Term Gains (Losses)				**13,607.74**	**0.00**	**12,595.60**	**1,023.18**
NonCovered Long-Term Gains (Losses)							
ORACLE CORPORATION CMN (68389X105)	08/28/2008	01/12/2012	2.00	54.03	0.00	45.24	8.79
QUALCOMM INC CMN (747525103)	08/23/2010	01/25/2012	3.00	177.01	0.00	116.57	60.44
QUALCOMM INC CMN (747525103)	04/23/2010	01/25/2012	3.00	177.01	0.00	115.46	61.55
QUALCOMM INC CMN (747525103)	08/23/2010	01/31/2012	3.00	176.52	0.00	116.57	59.95
QUALCOMM INC CMN (747525103)	08/23/2010	02/01/2012	1.00	59.35	0.00	38.85	20.50
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/28/2008	02/02/2012	6.00	589.58	0.00	486.36	103.22
SUNCOR ENERGY INC. CMN (867224107)	04/09/2009	02/02/2012	16.00	549.71	0.00	413.93	135.78
ORACLE CORPORATION CMN (68389X105)	08/28/2008	02/14/2012	37.00	1,042.84	0.00	836.97	205.87
EMC CORPORATION MASS CMN (268648102)	02/12/2010	02/22/2012	7.00	190.46	0.00	119.98	70.48
EMC CORPORATION MASS CMN (268648102)	02/12/2010	02/22/2012	10.00	272.07	0.00	171.17	100.90
EMC CORPORATION MASS CMN (268648102)	02/12/2010	02/23/2012	5.00	135.98	0.00	85.59	50.39
GOOGLE, INC. CMN CLASS A (38259P508)	07/10/2009	02/28/2012	1.00	614.83	0.00	414.17	200.66
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	12/20/2010	03/02/2012	10.00	292.33	0.00	219.58	72.75
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	12/20/2010	03/05/2012	1.00	28.93	0.00	21.96	6.97
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	12/21/2010	03/05/2012	10.00	289.27	0.00	221.97	67.30
SCHLUMBERGER LTD CMN (806857108)	12/01/2010	03/27/2012	4.00	281.88	0.00	323.84	(41.96)
SCHLUMBERGER LTD CMN (806857108)	12/01/2010	03/27/2012	7.00	493.28	0.00	559.89	(66.61)

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EMC CORPORATION MASS CMN (268648102)	02/12/2010	04/04/2012	2.00	58.35	0.00	34.24	24.11
EMC CORPORATION MASS CMN (268648102)	02/12/2010	04/04/2012	6.00	174.97	0.00	102.70	72.27
EMC CORPORATION MASS CMN (268648102)	02/16/2010	04/04/2012	8.00	233.38	0.00	139.08	94.30
EMC CORPORATION MASS CMN (268648102)	02/16/2010	04/05/2012	5.00	145.64	0.00	86.93	58.71
QUALCOMM INC CMN (747525103)	08/23/2010	04/05/2012	4.00	269.97	0.00	155.38	114.59
GOOGLE, INC. CMN CLASS A (38259P508)	07/13/2009	04/10/2012	1.00	627.81	0.00	423.01	204.80
NATIONAL OILWELL VARCO, INC. COMMON STOCK CMN (637071101)	08/28/2008	04/26/2012	5.00	383.41	0.00	376.37	7.04
WARNER CHILCOTT PLC CMN (G94368100)	11/30/2009	04/27/2012	2.00	37.69	0.00	48.77	(11.08)
WARNER CHILCOTT PLC CMN (G94368100)	11/30/2009	04/30/2012	2.00	43.19	0.00	48.77	(5.58)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	12/21/2010	05/01/2012	10.00	306.68	0.00	221.97	84.71
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	12/21/2010	05/01/2012	10.00	306.98	0.00	221.97	85.01
EMC CORPORATION MASS CMN (268648102)	10/25/2010	05/03/2012	4.00	112.99	0.00	85.65	27.34
EMC CORPORATION MASS CMN (268648102)	02/16/2010	05/03/2012	5.00	141.25	0.00	86.93	54.32
WARNER CHILCOTT PLC CMN (G94368100)	12/01/2009	05/03/2012	1.00	21.70	0.00	25.60	(3.90)
EMC CORPORATION MASS CMN (268648102)	10/25/2010	05/04/2012	1.00	27.87	0.00	21.41	6.46
EMC CORPORATION MASS CMN (268648102)	10/25/2010	05/04/2012	1.00	27.88	0.00	21.37	6.51
EMC CORPORATION MASS CMN (268648102)	10/25/2010	05/04/2012	5.00	139.04	0.00	107.07	31.97
WARNER CHILCOTT PLC CMN (G94368100)	12/01/2009	05/04/2012	2.00	43.20	0.00	51.20	(8.00)
WARNER CHILCOTT PLC CMN (G94368100)	12/01/2009	05/07/2012	2.00	43.46	0.00	51.20	(7.74)
WARNER CHILCOTT PLC CMN (G94368100)	12/01/2009	05/07/2012	2.00	43.47	0.00	50.57	(7.10)
WARNER CHILCOTT PLC CMN (G94368100)	12/01/2009	05/07/2012	3.00	65.20	0.00	75.85	(10.65)
WARNER CHILCOTT PLC CMN (G94368100)	12/02/2009	05/07/2012	4.00	86.94	0.00	104.66	(17.72)
WARNER CHILCOTT PLC CMN (G94368100)	12/02/2009	05/07/2012	4.00	86.94	0.00	104.40	(17.46)
WARNER CHILCOTT PLC CMN (G94368100)	12/02/2009	05/08/2012	4.00	84.44	0.00	104.22	(19.78)
WARNER CHILCOTT PLC CMN (G94368100)	12/03/2009	05/09/2012	2.00	42.52	0.00	51.97	(9.45)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CISCO SYSTEMS, INC. CMN (17275R102)	06/29/2010	05/11/2012	4.00	66.14	0.00	86.82	(20.68)
CISCO SYSTEMS, INC. CMN (17275R102)	06/30/2010	05/11/2012	6.00	99.22	0.00	129.83	(30.61)
CISCO SYSTEMS, INC. CMN (17275R102)	07/01/2010	05/11/2012	9.00	148.83	0.00	190.09	(41.26)
WARNER CHILCOTT PLC CMN (G94368100)	12/03/2009	05/24/2012	1.00	20.19	0.00	25.99	(5.80)
GENERAL ELECTRIC CO CMN (369604103)	12/07/2010	06/05/2012	14.00	255.21	0.00	241.63	13.58
GENERAL ELECTRIC CO CMN (369604103)	12/07/2010	06/05/2012	16.00	291.67	0.00	273.30	18.37
UNITED TECHNOLOGIES CORP CMN (913017109)	02/24/2010	06/05/2012	2.00	141.88	0.00	136.91	4.97
UNITED TECHNOLOGIES CORP CMN (913017109)	02/25/2010	06/05/2012	6.00	425.64	0.00	405.07	20.57
VIACOM INC CMN CLASS B (92553P201)	05/27/2009	06/05/2012	1.00	45.62	0.00	22.82	22.80
VIACOM INC CMN CLASS B (92553P201)	05/27/2009	06/05/2012	11.00	501.73	0.00	249.23	252.50
QUALCOMM INC CMN (747525103)	09/07/2010	06/22/2012	5.00	277.60	0.00	200.97	76.63
VIACOM INC CMN CLASS B (92553P201)	05/27/2009	06/27/2012	10.00	468.66	0.00	225.58	243.08
VIACOM INC CMN CLASS B (92553P201)	05/28/2009	06/28/2012	1.00	46.16	0.00	22.09	24.07
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/10/2010	07/12/2012	1.00	12.00	0.00	16.05	(4.05)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	10/23/2009	07/12/2012	5.00	59.99	0.00	100.56	(40.57)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/10/2010	07/12/2012	5.00	59.99	0.00	81.14	(21.15)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	10/23/2009	07/12/2012	8.00	95.74	0.00	160.89	(65.15)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	10/22/2009	07/12/2012	11.00	131.65	0.00	224.54	(92.89)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	10/13/2009	07/12/2012	13.00	155.59	0.00	250.36	(94.77)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/13/2010	07/13/2012	5.00	58.79	0.00	82.19	(23.40)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/13/2010	07/13/2012	7.00	83.66	0.00	115.07	(31.41)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/10/2010	07/13/2012	13.00	152.85	0.00	208.66	(55.81)
HALLIBURTON COMPANY CMN (406216101)	12/17/2009	08/15/2012	5.00	171.56	0.00	150.34	21.22
HALLIBURTON COMPANY CMN (406216101)	08/28/2008	08/15/2012	7.00	240.18	0.00	311.43	(71.25)
WARNER CHILCOTT PLC CMN (G94368100)	12/04/2009	08/15/2012	1.00	17.38	0.00	25.76	(8.38)

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
WARNER CHILCOTT PLC CMN (G94368100)	12/03/2009	08/15/2012	2.00	34.76	0.00	51.80	(17.04)
WARNER CHILCOTT PLC CMN (G94368100)	12/04/2009	08/15/2012	4.00	69.51	0.00	103.22	(33.71)
WARNER CHILCOTT PLC CMN (G94368100)	12/08/2009	08/16/2012	1.00	17.42	0.00	25.45	(8.03)
WARNER CHILCOTT PLC CMN (G94368100)	12/04/2009	08/16/2012	4.00	69.69	0.00	103.03	(33.34)
WARNER CHILCOTT PLC CMN (G94368100)	12/08/2009	08/24/2012	1.00	17.46	0.00	25.45	(7.99)
WARNER CHILCOTT PLC CMN (G94368100)	12/10/2009	08/28/2012	2.00	33.91	0.00	54.17	(20.26)
WARNER CHILCOTT PLC CMN (G94368100)	12/08/2009	08/28/2012	4.00	67.83	0.00	101.81	(33.98)
WARNER CHILCOTT PLC CMN (G94368100)	12/09/2009	08/28/2012	5.00	84.78	0.00	129.94	(45.16)
WARNER CHILCOTT PLC CMN (G94368100)	12/10/2009	08/29/2012	1.00	13.22	0.00	27.08	(13.86)
WARNER CHILCOTT PLC CMN (G94368100)	12/11/2009	08/29/2012	2.00	26.45	0.00	53.22	(26.77)
WARNER CHILCOTT PLC CMN (G94368100)	12/30/2009	08/29/2012	2.00	26.45	0.00	56.82	(30.37)
WARNER CHILCOTT PLC CMN (G94368100)	12/29/2009	08/29/2012	5.00	66.13	0.00	141.34	(75.21)
APPLE, INC. CMN (037833100)	08/28/2008	10/09/2012	1.00	628.01	0.00	174.42	453.59
GOOGLE, INC. CMN CLASS A (38259P508)	09/22/2009	10/24/2012	1.00	680.70	0.00	499.67	181.03
VIACOM INC CMN CLASS B (92553P201)	05/28/2009	11/20/2012	2.00	99.77	0.00	44.19	55.58
VIACOM INC CMN CLASS B (92553P201)	05/28/2009	11/20/2012	8.00	399.06	0.00	176.05	223.01
VIACOM INC CMN CLASS B (92553P201)	08/12/2010	11/21/2012	7.00	348.06	0.00	228.23	119.83
VIACOM INC CMN CLASS B (92553P201)	08/12/2010	11/21/2012	8.00	397.78	0.00	259.14	138.64
GENERAL ELECTRIC CO CMN (369604103)	12/07/2010	12/19/2012	17.00	358.24	0.00	290.38	67.86
GENERAL ELECTRIC CO CMN (369604103)	12/10/2010	12/19/2012	17.00	358.24	0.00	301.51	56.73
Net NonCovered Long-Term Gains (Losses)				**16,805.45**	**0.00**	**13,893.63**	**2,911.82**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	3,383.63	Net Covered Long-Term Gains (Losses)	(2,734.06)	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	0.00	Net NonCovered Long-Term Gains (Losses)	5,245.34		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**3,383.63**	**Total Long-Term Gains (Losses)**	**2,511.28**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/11/2011	01/17/2012	2.00	61.77	0.00	60.70	1.07
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/11/2011	01/18/2012	6.00	183.03	0.00	182.10	0.93
SUNCOKE ENERGY INC CMN (86722A103)	05/06/2011	01/18/2012	0.83	11.31	0.00	0.00	11.31
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/11/2011	01/19/2012	10.00	303.34	0.00	303.50	(0.16)
SUNCOKE ENERGY INC CMN (86722A103)	05/09/2011	01/19/2012	1.00	12.94	0.00	13.88	(0.94)
SUNCOKE ENERGY INC CMN (86722A103)	05/10/2011	01/19/2012	2.00	25.88	0.00	28.60	(2.72)
SUNCOKE ENERGY INC CMN (86722A103)	05/13/2011	01/19/2012	3.00	38.82	0.00	33.82	5.00
SUNCOKE ENERGY INC CMN (86722A103)	06/02/2011	01/19/2012	4.00	51.76	0.00	53.29	(1.53)
SUNCOKE ENERGY INC CMN (86722A103)	05/06/2011	01/19/2012	4.00	51.77	0.00	48.75	3.02
SUNCOKE ENERGY INC CMN (86722A103)	08/31/2011	01/19/2012	4.00	51.77	0.00	51.42	0.35
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/12/2011	01/20/2012	2.00	60.11	0.00	62.22	(2.11)
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/11/2011	01/20/2012	8.00	240.45	0.00	242.80	(2.35)
CINTAS CORPORATION CMN (172908105)	11/17/2011	01/23/2012	6.00	224.77	0.00	174.83	49.94
CINTAS CORPORATION CMN (172908105)	11/16/2011	01/23/2012	8.00	299.69	0.00	233.83	65.86
SUNCOKE ENERGY INC CMN (86722A103)	09/19/2011	01/23/2012	2.00	27.55	0.00	30.20	(2.65)
SUNCOKE ENERGY INC CMN (86722A103)	08/31/2011	01/23/2012	3.00	41.34	0.00	38.57	2.77

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SUNCOKE ENERGY INC CMN (86722A103)	11/22/2011	01/23/2012	5.00	68.90	0.00	65.62	3.28
SUNCOKE ENERGY INC CMN (86722A103)	09/20/2011	01/23/2012	7.00	96.45	0.00	79.91	16.54
CINTAS CORPORATION CMN (172908105)	11/17/2011	01/24/2012	7.00	262.42	0.00	203.97	58.45
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/12/2011	01/24/2012	8.00	243.13	0.00	248.89	(5.76)
CINTAS CORPORATION CMN (172908105)	11/21/2011	01/25/2012	3.00	111.68	0.00	86.69	24.99
CINTAS CORPORATION CMN (172908105)	11/17/2011	01/25/2012	5.00	186.14	0.00	145.69	40.45
CINTAS CORPORATION CMN (172908105)	11/18/2011	01/25/2012	5.00	186.14	0.00	148.05	38.09
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	06/29/2011	01/25/2012	7.00	276.81	0.00	234.80	42.01
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	08/24/2011	01/25/2012	7.00	276.81	0.00	180.87	95.94
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/18/2011	01/25/2012	5.00	151.98	0.00	159.06	(7.08)
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/12/2011	01/25/2012	20.00	607.92	0.00	622.22	(14.30)
CINTAS CORPORATION CMN (172908105)	11/23/2011	01/26/2012	14.00	524.86	0.00	391.31	133.55
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	08/24/2011	01/26/2012	2.00	80.34	0.00	51.68	28.66
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	08/25/2011	01/26/2012	12.00	482.04	0.00	311.17	170.87
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/18/2011	01/26/2012	7.00	217.97	0.00	222.69	(4.72)
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (744573106)	08/19/2011	01/26/2012	11.00	342.52	0.00	350.29	(7.77)
METLIFE, INC. CMN (59156R108)	03/03/2011	01/27/2012	17.00	592.56	0.00	757.28	(164.72)
CINTAS CORPORATION CMN (172908105)	12/07/2011	01/30/2012	2.00	73.96	0.00	60.14	13.82
CINTAS CORPORATION CMN (172908105)	11/23/2011	01/30/2012	3.00	110.94	0.00	83.85	27.09
CINTAS CORPORATION CMN (172908105)	11/29/2011	01/30/2012	4.00	147.92	0.00	116.38	31.54
CINTAS CORPORATION CMN (172908105)	12/07/2011	01/31/2012	1.00	37.21	0.00	30.07	7.14
CINTAS CORPORATION CMN (172908105)	12/08/2011	01/31/2012	8.00	297.67	0.00	235.57	62.10
CINTAS CORPORATION CMN (172908105)	12/08/2011	02/01/2012	3.00	112.92	0.00	88.34	24.58
CINTAS CORPORATION CMN (172908105)	12/09/2011	02/01/2012	9.00	338.75	0.00	270.36	68.39
SANOFI SPONSORED ADR CMN (80105N105)	07/19/2011	02/22/2012	11.00	408.68	0.00	425.42	(16.74)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
BARRICK GOLD CORPORATION CMN (067901108)	12/16/2011	02/27/2012	24.00	1,167.07	0.00	1,085.04	82.03
EXELON CORPORATION CMN (30161N101)	01/23/2012	03/08/2012	1.00	38.48	0.00	39.83	(1.35)
EXELON CORPORATION CMN (30161N101)	01/23/2012	03/09/2012	30.00	1,156.37	0.00	1,195.03	(38.66)
BARRICK GOLD CORPORATION CMN (067901108)	12/16/2011	03/19/2012	8.00	352.37	0.00	361.68	(9.31)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/19/2012	6.00	322.77	0.00	384.02	(61.25)
NEWMONT MINING CORPORATION CMN (651639106) Disallowed Loss							61.25
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	11/16/2011	03/19/2012	9.00	605.14	0.00	572.13	33.01
BARRICK GOLD CORPORATION CMN (067901108)	12/16/2011	03/20/2012	5.00	217.09	0.00	226.05	(8.96)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/20/2012	5.00	267.60	0.00	320.01	(52.41)
NEWMONT MINING CORPORATION CMN (651639106) Disallowed Loss							52.41
BARRICK GOLD CORPORATION CMN (067901108)	12/16/2011	03/21/2012	1.00	43.82	0.00	45.21	(1.39)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/21/2012	1.00	53.56	0.00	64.00	(10.44)
NEWMONT MINING CORPORATION CMN (651639106) Disallowed Loss							10.44
BARRICK GOLD CORPORATION CMN (067901108)	12/16/2011	03/22/2012	7.00	301.33	0.00	316.47	(15.14)
BARRICK GOLD CORPORATION CMN (067901108)	01/23/2012	03/22/2012	9.00	387.43	0.00	419.30	(31.87)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/22/2012	4.00	209.32	0.00	290.07	(80.75)
NEWMONT MINING CORPORATION CMN (651639106) Disallowed Loss							80.75
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/22/2012	6.00	313.98	0.00	384.02	(70.04)
NEWMONT MINING CORPORATION CMN (651639106) Disallowed Loss							70.04
BARRICK GOLD CORPORATION CMN (067901108)	01/23/2012	03/29/2012	5.00	212.52	0.00	232.94	(20.42)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/29/2012	1.00	50.77	0.00	72.75	(21.98)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/29/2012	2.00	101.55	0.00	145.03	(43.48)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/29/2012	5.00	253.88	0.00	363.96	(110.08)
BARRICK GOLD CORPORATION CMN (067901108)	01/23/2012	03/30/2012	2.00	86.49	0.00	93.18	(6.69)
BARRICK GOLD CORPORATION CMN (067901108)	01/25/2012	03/30/2012	4.00	172.97	0.00	183.67	(10.70)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
NEWMONT MINING CORPORATION CMN (651639106)	02/27/2012	03/30/2012	1.00	51.13	0.00	62.03	(10.90)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/30/2012	2.00	102.26	0.00	147.96	(45.70)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/30/2012	4.00	204.53	0.00	328.88	(124.35)
NEWMONT MINING CORPORATION CMN (651639106)	02/23/2012	03/30/2012	4.00	204.54	0.00	294.83	(90.29)
BARRICK GOLD CORPORATION CMN (067901108)	01/25/2012	04/04/2012	8.00	327.45	0.00	367.34	(39.89)
NEWMONT MINING CORPORATION CMN (651639106)	02/27/2012	04/04/2012	7.00	336.43	0.00	434.24	(97.81)
BARRICK GOLD CORPORATION CMN (067901108)	01/25/2012	04/09/2012	1.00	41.07	0.00	45.92	(4.85)
BARRICK GOLD CORPORATION CMN (067901108)	01/26/2012	04/09/2012	7.00	287.46	0.00	342.60	(55.14)
NEWMONT MINING CORPORATION CMN (651639106)	02/27/2012	04/09/2012	7.00	336.29	0.00	434.24	(97.95)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/19/2011	04/11/2012	6.00	410.53	0.00	383.08	27.45
OWENS-ILLINOIS INC CMN (690768403)	05/11/2011	04/11/2012	10.00	235.46	0.00	327.96	(92.50)
OWENS-ILLINOIS INC CMN (690768403)	05/12/2011	04/11/2012	11.00	259.01	0.00	362.44	(103.43)
OWENS-ILLINOIS INC CMN (690768403)	05/13/2011	04/11/2012	14.00	329.64	0.00	462.53	(132.89)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/19/2011	04/12/2012	2.00	137.30	0.00	127.69	9.61
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/20/2011	04/12/2012	4.00	274.60	0.00	262.39	12.21
OWENS-ILLINOIS INC CMN (690768403)	05/17/2011	04/12/2012	5.00	119.19	0.00	158.69	(39.50)
OWENS-ILLINOIS INC CMN (690768403)	05/16/2011	04/12/2012	5.00	119.19	0.00	162.59	(43.40)
OWENS-ILLINOIS INC CMN (690768403)	05/13/2011	04/12/2012	7.00	166.86	0.00	231.27	(64.41)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/20/2011	04/17/2012	3.00	204.92	0.00	196.79	8.13
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/26/2011	04/17/2012	4.00	273.23	0.00	225.60	47.63
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/26/2011	04/18/2012	6.00	403.12	0.00	338.40	64.72
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	09/26/2011	04/25/2012	3.00	202.49	0.00	169.20	33.29
KOHL'S CORP (WISCONSIN) CMN (500255104)	04/23/2012	04/30/2012	23.00	1,152.36	0.00	1,149.38	2.98
SUNOCO, INC. CMN (86764P109)	05/06/2011	04/30/2012	3.00	146.85	0.00	103.46	43.39
SUNOCO, INC. CMN (86764P109)	05/09/2011	05/01/2012	2.00	99.10	0.00	68.75	30.35

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SUNOCO, INC. CMN (86764P109)	05/06/2011	05/01/2012	4.00	198.19	0.00	137.95	60.24
SUNOCO, INC. CMN (86764P109)	05/10/2011	05/01/2012	4.00	198.19	0.00	141.63	56.56
SUNOCO, INC. CMN (86764P109)	05/13/2011	05/01/2012	5.00	247.74	0.00	167.51	80.23
SUNOCO, INC. CMN (86764P109)	06/02/2011	05/01/2012	8.00	396.38	0.00	263.93	132.45
SUNOCO, INC. CMN (86764P109)	08/31/2011	05/01/2012	12.00	594.57	0.00	382.00	212.57
SUNOCO, INC. CMN (86764P109)	08/31/2011	05/02/2012	2.00	99.29	0.00	63.67	35.62
SUNOCO, INC. CMN (86764P109)	09/19/2011	05/02/2012	5.00	248.23	0.00	149.58	98.65
SUNOCO, INC. CMN (86764P109)	11/22/2011	05/02/2012	11.00	546.09	0.00	324.96	221.13
SUNOCO, INC. CMN (86764P109)	09/20/2011	05/02/2012	13.00	645.38	0.00	395.74	249.64
CAPITAL ONE FINANCIAL CORP CMN (14040H105)	01/26/2012	06/01/2012	3.00	146.07	0.00	136.68	9.39
CAPITAL ONE FINANCIAL CORP CMN (14040H105)	01/25/2012	06/01/2012	25.00	1,217.21	0.00	1,132.88	84.33
EQT CORPORATION CMN (26884L109)	03/19/2012	06/28/2012	3.00	160.69	0.00	153.43	7.26
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	12/21/2011	07/05/2012	17.00	946.74	0.00	847.16	99.58
YAHOO INC CMN (984332106)	02/29/2012	08/10/2012	47.00	711.98	0.00	696.85	15.13
EQT CORPORATION CMN (26884L109)	03/19/2012	08/14/2012	1.00	55.30	0.00	51.14	4.16
EQT CORPORATION CMN (26884L109)	04/03/2012	08/14/2012	2.00	110.60	0.00	97.97	12.63
EQT CORPORATION CMN (26884L109)	03/20/2012	08/14/2012	3.00	165.89	0.00	152.78	13.11
YAHOO INC CMN (984332106)	02/29/2012	08/14/2012	35.00	517.41	0.00	518.93	(1.52)
EQT CORPORATION CMN (26884L109)	04/03/2012	08/15/2012	1.00	55.07	0.00	48.98	6.09
EQT CORPORATION CMN (26884L109)	04/04/2012	08/15/2012	3.00	165.22	0.00	146.86	18.36
EQT CORPORATION CMN (26884L109)	04/13/2012	08/16/2012	1.00	55.63	0.00	46.12	9.51
EQT CORPORATION CMN (26884L109)	04/04/2012	08/16/2012	3.00	166.90	0.00	146.86	20.04
EQT CORPORATION CMN (26884L109)	04/09/2012	08/16/2012	6.00	333.79	0.00	290.48	43.31
YAHOO INC CMN (984332106)	02/29/2012	08/16/2012	17.00	254.42	0.00	252.05	2.37
YAHOO INC CMN (984332106)	02/29/2012	08/17/2012	18.00	269.84	0.00	266.88	2.96

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
YAHOO INC CMN (984332106)	03/01/2012	08/17/2012	38.00	569.66	0.00	564.69	4.97
LOWES COMPANIES INC CMN (548661107)	09/15/2011	08/20/2012	16.00	419.73	0.00	318.41	101.32
LOWES COMPANIES INC CMN (548661107)	09/12/2011	08/20/2012	25.00	655.83	0.00	471.77	184.06
LOWES COMPANIES INC CMN (548661107)	09/13/2011	08/20/2012	25.00	655.83	0.00	477.11	178.72
YAHOO INC CMN (984332106)	03/01/2012	08/20/2012	39.00	583.09	0.00	579.55	3.54
YAHOO INC CMN (984332106)	03/01/2012	08/27/2012	1.00	14.83	0.00	14.86	(0.03)
YAHOO INC CMN (984332106)	03/07/2012	08/27/2012	29.00	430.06	0.00	425.26	4.80
YAHOO INC CMN (984332106)	03/07/2012	08/28/2012	11.00	162.36	0.00	161.30	1.06
YAHOO INC CMN (984332106)	03/08/2012	08/28/2012	12.00	177.12	0.00	175.27	1.85
YAHOO INC CMN (984332106)	03/08/2012	08/29/2012	22.00	325.22	0.00	321.33	3.89
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/18/2012	08/30/2012	5.00	223.23	0.00	200.52	22.71
YAHOO INC CMN (984332106)	03/08/2012	08/30/2012	3.00	44.12	0.00	43.82	0.30
YAHOO INC CMN (984332106)	03/09/2012	08/30/2012	21.00	308.80	0.00	308.02	0.78
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/18/2012	08/31/2012	2.00	89.47	0.00	80.21	9.26
YAHOO INC CMN (984332106)	04/19/2012	08/31/2012	1.00	14.73	0.00	15.48	(0.75)
YAHOO INC CMN (984332106)	03/09/2012	08/31/2012	23.00	338.78	0.00	337.35	1.43
YAHOO INC CMN (984332106)	04/19/2012	09/04/2012	30.00	442.71	0.00	464.39	(21.68)
YAHOO INC CMN (984332106)	04/19/2012	09/05/2012	11.00	164.94	0.00	170.28	(5.34)
YAHOO INC CMN (984332106)	04/20/2012	09/05/2012	29.00	434.84	0.00	451.50	(16.66)
YAHOO INC CMN (984332106)	04/20/2012	09/06/2012	3.00	45.29	0.00	46.71	(1.42)
YAHOO INC CMN (984332106)	06/07/2012	09/06/2012	35.00	528.35	0.00	540.26	(11.91)
LIFE TECHNOLOGIES CORPORATION CMN (53217V109)	11/23/2011	09/10/2012	9.00	433.62	0.00	331.31	102.31
GOOGLE, INC. CMN CLASS A (38259P508)	04/25/2012	09/11/2012	1.00	693.80	0.00	609.14	84.66
LIFE TECHNOLOGIES CORPORATION CMN (53217V109)	11/23/2011	09/11/2012	2.00	95.66	0.00	73.63	22.03
LIFE TECHNOLOGIES CORPORATION CMN (53217V109)	11/23/2011	09/13/2012	8.00	375.65	0.00	294.50	81.15

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/09/2012	09/26/2012	9.00	193.51	0.00	238.43	(44.92)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/09/2012	09/27/2012	4.00	86.22	0.00	105.97	(19.75)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	06/08/2012	09/27/2012	6.00	129.33	0.00	121.13	8.20
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/10/2012	09/27/2012	11.00	237.10	0.00	282.17	(45.07)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	06/07/2012	09/27/2012	14.00	301.77	0.00	289.51	12.26
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/18/2012	09/27/2012	21.00	452.65	0.00	555.84	(103.19)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/19/2012	09/27/2012	24.00	517.32	0.00	630.80	(113.48)
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/19/2012	10/01/2012	9.00	402.06	0.00	364.45	37.61
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/19/2012	10/02/2012	13.00	579.40	0.00	526.42	52.98
EQT CORPORATION CMN (26884L109)	04/13/2012	10/04/2012	5.00	296.53	0.00	230.62	65.91
EQT CORPORATION CMN (26884L109)	04/17/2012	10/04/2012	6.00	355.83	0.00	276.55	79.28
EQT CORPORATION CMN (26884L109)	04/18/2012	10/04/2012	6.00	355.83	0.00	275.71	80.12
EQT CORPORATION CMN (26884L109)	04/16/2012	10/04/2012	9.00	533.75	0.00	412.08	121.67
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/20/2012	10/05/2012	8.00	352.05	0.00	325.11	26.94
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/23/2012	10/05/2012	16.00	704.11	0.00	639.35	64.76
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/23/2012	10/08/2012	4.00	176.13	0.00	159.84	16.29
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/25/2012	10/08/2012	5.00	220.16	0.00	196.47	23.69
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/25/2012	10/09/2012	6.00	263.75	0.00	235.76	27.99
CAPITAL ONE FINANCIAL CORP CMN (14040H105)	01/26/2012	10/22/2012	4.00	241.48	0.00	182.24	59.24
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/25/2012	10/24/2012	3.00	129.02	0.00	117.88	11.14
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/30/2012	10/24/2012	3.00	129.02	0.00	122.18	6.84
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/26/2012	10/24/2012	4.00	172.03	0.00	158.18	13.85
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/07/2012	10/25/2012	3.00	128.52	0.00	119.17	9.35
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/01/2012	10/25/2012	3.00	128.52	0.00	121.63	6.89
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	04/30/2012	10/25/2012	5.00	214.20	0.00	203.64	10.56

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Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/07/2012	10/26/2012	6.00	256.26	0.00	238.33	17.93
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/07/2012	10/31/2012	5.00	214.35	0.00	198.61	15.74
ANALOG DEVICES, INC. CMN (032654105)	06/21/2012	11/07/2012	1.00	40.50	0.00	37.80	2.70
ANALOG DEVICES, INC. CMN (032654105)	06/25/2012	11/07/2012	2.00	81.00	0.00	73.86	7.14
ANALOG DEVICES, INC. CMN (032654105)	06/20/2012	11/07/2012	9.00	364.50	0.00	343.43	21.07
ANALOG DEVICES, INC. CMN (032654105)	06/19/2012	11/07/2012	15.00	607.49	0.00	569.63	37.86
EQT CORPORATION CMN (26884L109)	04/20/2012	11/07/2012	4.00	239.99	0.00	186.79	53.20
EQT CORPORATION CMN (26884L109)	04/18/2012	11/07/2012	6.00	359.97	0.00	275.71	84.26
EQT CORPORATION CMN (26884L109)	04/19/2012	11/07/2012	8.00	479.97	0.00	372.75	107.22
ANALOG DEVICES, INC. CMN (032654105)	06/27/2012	11/08/2012	1.00	40.29	0.00	36.97	3.32
ANALOG DEVICES, INC. CMN (032654105)	06/26/2012	11/08/2012	6.00	241.74	0.00	220.61	21.13
ANALOG DEVICES, INC. CMN (032654105)	06/25/2012	11/08/2012	8.00	322.32	0.00	295.46	26.86
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/07/2012	12/03/2012	2.00	89.74	0.00	79.44	10.30
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/17/2012	12/03/2012	3.00	134.62	0.00	123.23	11.39
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/08/2012	12/03/2012	4.00	179.49	0.00	159.14	20.35
EQT CORPORATION CMN (26884L109)	04/20/2012	12/03/2012	2.00	119.85	0.00	93.39	26.46
EQT CORPORATION CMN (26884L109)	04/23/2012	12/03/2012	4.00	239.70	0.00	185.35	54.35
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	06/06/2012	12/04/2012	5.00	225.11	0.00	206.51	18.60
DR PEPPER SNAPPLE GROUP, INC. CMN (26138E109)	05/17/2012	12/04/2012	8.00	360.17	0.00	328.62	31.55
EQT CORPORATION CMN (26884L109)	04/23/2012	12/04/2012	5.00	292.45	0.00	231.69	60.76
EQT CORPORATION CMN (26884L109)	04/23/2012	12/05/2012	1.00	58.99	0.00	46.34	12.65
EQT CORPORATION CMN (26884L109)	04/25/2012	12/05/2012	4.00	235.96	0.00	186.89	49.07
EQT CORPORATION CMN (26884L109)	04/25/2012	12/06/2012	1.00	58.78	0.00	46.72	12.06
EQT CORPORATION CMN (26884L109)	04/30/2012	12/06/2012	2.00	117.56	0.00	98.39	19.17
EQT CORPORATION CMN (26884L109)	05/18/2012	12/06/2012	6.00	352.67	0.00	277.05	75.62

4 Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

5 Sale Proceeds may have been adjusted by an option premium due to an option assignment.

Goldman Sachs

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
EQT CORPORATION CMN (26884L109)	05/18/2012	12/07/2012	2.00	117.76	0.00	92.35	25.41
EQT CORPORATION CMN (26884L109)	06/07/2012	12/07/2012	4.00	235.52	0.00	185.53	49.99
EQT CORPORATION CMN (26884L109)	06/07/2012	12/10/2012	8.00	459.27	0.00	371.05	88.22
METLIFE, INC. CMN (59156R108)	03/27/2012	12/11/2012	6.00	198.64	0.00	228.84	(30.20)
METLIFE, INC. CMN (59156R108)	03/26/2012	12/11/2012	8.00	264.85	0.00	306.62	(41.77)
METLIFE, INC. CMN (59156R108)	06/06/2012	12/12/2012	5.00	168.92	0.00	144.96	23.96
METLIFE, INC. CMN (59156R108)	03/27/2012	12/12/2012	13.00	439.18	0.00	495.82	(56.64)
ANALOG DEVICES, INC. CMN (032654105)	07/11/2012	12/26/2012	4.00	168.79	0.00	145.76	23.03
ANALOG DEVICES, INC. CMN (032654105)	06/27/2012	12/26/2012	4.00	168.79	0.00	147.88	20.91
Net Covered Short-Term Disallowed Losses							**274.89**
Net Covered Short-Term Gains (Losses)				**52,632.56**	**0.00**	**49,523.82**	**3,383.63**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
DELTA AIR LINES, INC. CMN (247361702)	01/21/2011	02/21/2012	7.00	73.02	0.00	80.77	(7.75)
DELTA AIR LINES, INC. CMN (247361702)	01/21/2011	02/21/2012	9.00	93.89	0.00	110.60	(16.71)
EXELON CORPORATION CMN (30161N101)	02/18/2011	03/08/2012	5.00	192.44	0.00	207.38	(14.94)
EXELON CORPORATION CMN (30161N101)	02/22/2011	03/08/2012	5.00	192.45	0.00	208.24	(15.79)
EXELON CORPORATION CMN (30161N101)	01/14/2011	03/08/2012	8.00	307.91	0.00	341.18	(33.27)
DELTA AIR LINES, INC. CMN (247361702)	01/21/2011	06/01/2012	11.00	127.50	0.00	129.74	(2.24)
DELTA AIR LINES, INC. CMN (247361702)	01/21/2011	06/01/2012	12.00	139.08	0.00	147.46	(8.38)
DELTA AIR LINES, INC. CMN (247361702)	01/24/2011	06/01/2012	27.00	312.95	0.00	317.78	(4.83)
ABBOTT LABORATORIES CMN (002824100)	01/04/2011	06/07/2012	6.00	368.02	0.00	288.62	79.40

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
DELTA AIR LINES, INC. CMN (247361702)	01/24/2011	06/12/2012	30.00	303.18	0.00	353.08	(49.90)
WAL MART STORES INC CMN (931142103)	04/26/2011	06/12/2012	16.00	1,081.40	0.00	863.13	218.27
DELTA AIR LINES, INC. CMN (247361702)	01/24/2011	06/25/2012	13.00	136.70	0.00	153.00	(16.30)
DELTA AIR LINES, INC. CMN (247361702)	01/26/2011	06/25/2012	24.00	252.38	0.00	284.90	(32.52)
DELTA AIR LINES, INC. CMN (247361702)	01/25/2011	06/25/2012	34.00	357.54	0.00	397.61	(40.07)
DELTA AIR LINES, INC. CMN (247361702)	01/26/2011	06/26/2012	7.00	74.91	0.00	83.10	(8.19)
SOUTHWEST AIRLINES CO CMN (844741108)	01/21/2011	06/26/2012	6.00	52.70	0.00	76.07	(23.37)
SYMANTEC CORP CMN (871503108)	03/09/2011	07/16/2012	14.00	186.55	0.00	256.05	(69.50)
SYMANTEC CORP CMN (871503108)	02/04/2011	07/16/2012	20.00	266.50	0.00	361.89	(95.39)
SYMANTEC CORP CMN (871503108)	03/18/2011	07/16/2012	22.00	293.15	0.00	380.03	(86.88)
OWENS-ILLINOIS INC CMN (690768403)	05/19/2011	07/17/2012	2.00	38.14	0.00	65.12	(26.98)
OWENS-ILLINOIS INC CMN (690768403)	05/17/2011	07/17/2012	3.00	57.22	0.00	95.21	(37.99)
OWENS-ILLINOIS INC CMN (690768403)	05/18/2011	07/17/2012	14.00	267.02	0.00	447.07	(180.05)
OWENS-ILLINOIS INC CMN (690768403)	05/19/2011	07/18/2012	3.00	57.37	0.00	97.68	(40.31)
OWENS-ILLINOIS INC CMN (690768403)	05/20/2011	07/18/2012	7.00	133.86	0.00	223.84	(89.98)
DELTA AIR LINES, INC. CMN (247361702)	01/26/2011	07/19/2012	2.00	20.01	0.00	23.74	(3.73)
DELTA AIR LINES, INC. CMN (247361702)	02/01/2011	07/19/2012	15.00	150.12	0.00	176.49	(26.37)
DELTA AIR LINES, INC. CMN (247361702)	01/28/2011	07/19/2012	21.00	210.17	0.00	251.30	(41.13)
DELTA AIR LINES, INC. CMN (247361702)	01/27/2011	07/19/2012	22.00	220.18	0.00	268.06	(47.88)
DELTA AIR LINES, INC. CMN (247361702)	02/01/2011	07/20/2012	6.00	60.29	0.00	70.60	(10.31)
DELTA AIR LINES, INC. CMN (247361702)	02/08/2011	07/24/2012	6.00	56.22	0.00	71.09	(14.87)
DELTA AIR LINES, INC. CMN (247361702)	02/01/2011	07/24/2012	11.00	103.08	0.00	129.43	(26.35)
DELTA AIR LINES, INC. CMN (247361702)	02/07/2011	07/24/2012	24.00	224.89	0.00	278.66	(53.77)
OWENS-ILLINOIS INC CMN (690768403)	05/20/2011	07/24/2012	2.00	37.58	0.00	63.95	(26.37)
OWENS-ILLINOIS INC CMN (690768403)	05/24/2011	07/24/2012	4.00	75.17	0.00	124.61	(49.44)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
DELTA AIR LINES, INC. CMN (247361702)	02/08/2011	07/25/2012	11.00	105.30	0.00	130.33	(25.03)
DELTA AIR LINES, INC. CMN (247361702)	02/09/2011	07/25/2012	12.00	114.87	0.00	141.65	(26.78)
OWENS-ILLINOIS INC CMN (690768403)	05/25/2011	07/25/2012	11.00	205.20	0.00	343.00	(137.80)
DELTA AIR LINES, INC. CMN (247361702)	06/30/2011	07/27/2012	2.00	18.88	0.00	18.44	0.44
DELTA AIR LINES, INC. CMN (247361702)	06/22/2011	07/27/2012	24.00	226.58	0.00	235.64	(9.06)
DELTA AIR LINES, INC. CMN (247361702)	06/21/2011	07/27/2012	33.00	311.54	0.00	321.82	(10.28)
DELTA AIR LINES, INC. CMN (247361702)	07/13/2011	07/30/2012	15.00	139.45	0.00	130.94	8.51
DELTA AIR LINES, INC. CMN (247361702)	06/30/2011	07/30/2012	30.00	278.91	0.00	276.61	2.30
DELTA AIR LINES, INC. CMN (247361702)	07/13/2011	07/31/2012	11.00	105.00	0.00	96.03	8.97
DELTA AIR LINES, INC. CMN (247361702)	07/26/2011	07/31/2012	49.00	467.69	0.00	391.33	76.36
SANOFI SPONSORED ADR CMN (80105N105)	07/19/2011	08/01/2012	4.00	162.74	0.00	154.70	8.04
VISA INC. CMN CLASS A (92826C839)	01/12/2011	08/01/2012	5.00	640.28	0.00	362.35	277.93
SANOFI SPONSORED ADR CMN (80105N105)	07/19/2011	08/02/2012	5.00	199.58	0.00	193.37	6.21
SANOFI SPONSORED ADR CMN (80105N105)	07/20/2011	08/02/2012	9.00	359.24	0.00	352.00	7.24
VISA INC. CMN CLASS A (92826C839)	01/12/2011	08/02/2012	2.00	257.22	0.00	144.94	112.28
VISA INC. CMN CLASS A (92826C839)	04/05/2011	08/02/2012	3.00	385.83	0.00	226.22	159.61
VISA INC. CMN CLASS A (92826C839)	01/20/2011	08/02/2012	4.00	514.44	0.00	277.21	237.23
SANOFI SPONSORED ADR CMN (80105N105)	07/20/2011	08/08/2012	7.00	290.22	0.00	273.78	16.44
OWENS-ILLINOIS INC CMN (690768403)	05/26/2011	08/14/2012	5.00	91.64	0.00	155.89	(64.25)
OWENS-ILLINOIS INC CMN (690768403)	05/26/2011	08/15/2012	3.00	55.00	0.00	93.53	(38.53)
OWENS-ILLINOIS INC CMN (690768403)	06/15/2011	08/21/2012	1.00	18.96	0.00	26.57	(7.61)
SANOFI SPONSORED ADR CMN (80105N105)	07/20/2011	08/21/2012	7.00	291.21	0.00	273.78	17.43
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	04/06/2011	09/07/2012	3.00	63.63	0.00	131.25	(67.62)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/24/2011	09/07/2012	3.00	63.63	0.00	122.25	(58.62)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	06/30/2011	09/07/2012	4.00	84.84	0.00	155.84	(71.00)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
METLIFE, INC. CMN (59156R108)	03/03/2011	09/10/2012	10.00	351.36	0.00	445.46	(94.10)
MARSH & MCLENNAN CO INC CMN (571748102)	08/11/2011	09/11/2012	3.00	102.01	0.00	85.55	16.46
MARSH & MCLENNAN CO INC CMN (571748102)	08/11/2011	09/13/2012	9.00	307.60	0.00	256.64	50.96
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/08/2011	09/13/2012	21.00	277.53	0.00	348.40	(70.87)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	06/30/2011	09/17/2012	5.00	117.50	0.00	194.80	(77.30)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/20/2011	09/26/2012	4.00	86.00	0.00	141.71	(55.71)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	06/30/2011	09/26/2012	5.00	107.50	0.00	194.80	(87.30)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	08/09/2011	09/26/2012	6.00	129.00	0.00	175.15	(46.15)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/09/2011	10/03/2012	1.00	12.09	0.00	16.22	(4.13)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/08/2011	10/03/2012	39.00	471.40	0.00	647.03	(175.63)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	01/25/2011	10/05/2012	2.00	125.40	0.00	115.00	10.40
SANOFI SPONSORED ADR CMN (80105N105)	07/20/2011	10/05/2012	6.00	267.89	0.00	234.67	33.22
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/13/2011	10/05/2012	20.00	239.77	0.00	321.43	(81.66)
WEATHERFORD INTERNATIONAL LTD CMN (H27013103)	09/09/2011	10/05/2012	27.00	323.69	0.00	437.90	(114.21)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	01/25/2011	10/18/2012	5.00	319.09	0.00	287.49	31.60
SANOFI SPONSORED ADR CMN (80105N105)	07/21/2011	10/18/2012	9.00	410.43	0.00	357.47	52.96
GENERAL MOTORS COMPANY CMN (37045V100)	03/18/2011	11/07/2012	5.00	126.27	0.00	158.94	(32.67)
GENERAL MOTORS COMPANY CMN (37045V100)	01/21/2011	11/07/2012	7.00	176.77	0.00	260.60	(83.83)
GENERAL MOTORS COMPANY CMN (37045V100)	02/04/2011	11/07/2012	9.00	227.27	0.00	327.53	(100.26)
GENERAL MOTORS COMPANY CMN (37045V100)	02/24/2011	11/07/2012	11.00	277.78	0.00	364.74	(86.96)
GENERAL MOTORS COMPANY CMN (37045V100)	03/16/2011	11/07/2012	13.00	328.28	0.00	416.12	(87.84)
METLIFE, INC. CMN (59156R108)	03/03/2011	11/07/2012	30.00	984.62	0.00	1,336.38	(351.76)
GENERAL MOTORS COMPANY CMN (37045V100)	04/19/2011	11/08/2012	1.00	25.00	0.00	29.67	(4.67)
GENERAL MOTORS COMPANY CMN (37045V100)	03/18/2011	11/08/2012	5.00	124.98	0.00	158.94	(33.96)
GENERAL MOTORS COMPANY CMN (37045V100)	04/12/2011	11/08/2012	11.00	274.95	0.00	338.48	(63.53)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
GENERAL MOTORS COMPANY CMN (37045V100)	04/20/2011	11/09/2012	6.00	149.05	0.00	179.29	(30.24)
GENERAL MOTORS COMPANY CMN (37045V100)	04/19/2011	11/09/2012	7.00	173.89	0.00	207.67	(33.78)
METLIFE, INC. CMN (59156R108)	03/03/2011	11/09/2012	3.00	96.27	0.00	133.64	(37.37)
GENERAL MOTORS COMPANY CMN (37045V100)	06/02/2011	11/13/2012	7.00	174.73	0.00	209.87	(35.14)
GENERAL MOTORS COMPANY CMN (37045V100)	04/20/2011	11/13/2012	9.00	224.65	0.00	268.94	(44.29)
GENERAL MOTORS COMPANY CMN (37045V100)	11/01/2011	11/14/2012	4.00	97.62	0.00	94.45	3.17
GENERAL MOTORS COMPANY CMN (37045V100)	06/02/2011	11/14/2012	8.00	195.24	0.00	239.85	(44.61)
GENERAL MOTORS COMPANY CMN (37045V100)	11/01/2011	11/15/2012	4.00	95.83	0.00	94.45	1.38
GENERAL MOTORS COMPANY CMN (37045V100)	11/14/2011	11/15/2012	6.00	143.75	0.00	137.86	5.89
METLIFE, INC. CMN (59156R108)	03/03/2011	11/15/2012	13.00	407.08	0.00	579.10	(172.02)
GENERAL MOTORS COMPANY CMN (37045V100)	11/14/2011	11/16/2012	10.00	236.84	0.00	229.76	7.08
GENERAL MOTORS COMPANY CMN (37045V100)	11/14/2011	11/19/2012	14.00	346.31	0.00	321.67	24.64
METLIFE, INC. CMN (59156R108)	03/03/2011	11/27/2012	6.00	196.57	0.00	267.28	(70.71)
METLIFE, INC. CMN (59156R108)	03/04/2011	11/27/2012	8.00	262.09	0.00	361.49	(99.40)
METLIFE, INC. CMN (59156R108)	03/04/2011	11/28/2012	3.00	97.64	0.00	135.56	(37.92)
METLIFE, INC. CMN (59156R108)	03/07/2011	11/28/2012	3.00	97.64	0.00	136.75	(39.11)
METLIFE, INC. CMN (59156R108)	03/09/2011	11/29/2012	2.00	66.53	0.00	92.85	(26.32)
METLIFE, INC. CMN (59156R108)	03/07/2011	11/29/2012	9.00	299.40	0.00	410.24	(110.84)
METLIFE, INC. CMN (59156R108)	03/10/2011	12/06/2012	4.00	131.30	0.00	182.27	(50.97)
METLIFE, INC. CMN (59156R108)	03/09/2011	12/06/2012	4.00	131.30	0.00	185.71	(54.41)
METLIFE, INC. CMN (59156R108)	03/15/2011	12/06/2012	10.00	328.25	0.00	427.04	(98.79)
METLIFE, INC. CMN (59156R108)	06/16/2011	12/07/2012	5.00	164.04	0.00	199.80	(35.76)
METLIFE, INC. CMN (59156R108)	03/15/2011	12/07/2012	12.00	393.69	0.00	512.44	(118.75)
SYSCO CORPORATION CMN (871829107)	11/01/2011	12/07/2012	12.00	381.36	0.00	327.03	54.33
METLIFE, INC. CMN (59156R108)	06/28/2011	12/10/2012	7.00	230.58	0.00	293.32	(62.74)

4 Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

5 Sale Proceeds may have been adjusted by an option premium due to an option assignment.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Long-Term Gains (Losses)							
METLIFE, INC. CMN (59156R108)	10/26/2011	12/10/2012	11.00	362.35	0.00	355.78	6.57
SYSCO CORPORATION CMN (871829107)	11/01/2011	12/10/2012	6.00	190.20	0.00	163.52	26.68
METLIFE, INC. CMN (59156R108)	10/26/2011	12/11/2012	5.00	165.54	0.00	161.72	3.82
SYSCO CORPORATION CMN (871829107)	11/01/2011	12/11/2012	1.00	31.86	0.00	27.25	4.61
SYSCO CORPORATION CMN (871829107)	11/02/2011	12/11/2012	14.00	446.09	0.00	385.16	60.93
SYSCO CORPORATION CMN (871829107)	11/02/2011	12/12/2012	14.00	447.23	0.00	385.16	62.07
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	11/16/2011	12/20/2012	13.00	907.71	0.00	826.41	81.30
SYSCO CORPORATION CMN (871829107)	11/03/2011	12/20/2012	5.00	161.26	0.00	138.85	22.41
SYSCO CORPORATION CMN (871829107)	11/02/2011	12/20/2012	9.00	290.25	0.00	247.60	42.65
Net Covered Long-Term Gains (Losses)				**26,293.79**	**0.00**	**29,027.85**	**(2,734.06)**
NonCovered Long-Term Gains (Losses)							
CVS CAREMARK CORPORATION CMN (126650100)	10/22/2010	01/10/2012	5.00	209.29	0.00	157.35	51.94
CVS CAREMARK CORPORATION CMN (126650100)	10/21/2010	01/10/2012	9.00	376.71	0.00	279.81	96.90
TIME WARNER INC. CMN (887317303)	10/08/2010	01/10/2012	5.00	185.41	0.00	155.99	29.42
VISA INC. CMN CLASS A (92826C839)	05/19/2010	01/10/2012	4.00	399.81	0.00	292.86	106.95
SUNCOKE ENERGY INC CMN (86722A103)	09/24/2010	01/19/2012	2.00	25.88	0.00	23.24	2.64
SUNCOKE ENERGY INC CMN (86722A103)	04/28/2010	01/19/2012	2.00	25.89	0.00	15.53	10.36
SUNCOKE ENERGY INC CMN (86722A103)	04/12/2010	01/19/2012	3.00	38.83	0.00	30.49	8.34
SUNCOKE ENERGY INC CMN (86722A103)	09/27/2010	01/19/2012	3.00	38.83	0.00	28.93	9.90
SUNCOKE ENERGY INC CMN (86722A103)	04/15/2010	01/19/2012	4.00	51.76	0.00	41.49	10.27
SUNCOKE ENERGY INC CMN (86722A103)	09/28/2010	01/19/2012	4.00	51.76	0.00	40.87	10.89
SUNCOKE ENERGY INC CMN (86722A103)	04/21/2010	01/19/2012	4.00	51.77	0.00	35.75	16.02
SUNCOKE ENERGY INC CMN (86722A103)	05/13/2010	01/19/2012	4.00	51.77	0.00	37.56	14.21
SUNCOKE ENERGY INC CMN (86722A103)	04/14/2010	01/19/2012	5.00	64.71	0.00	46.13	18.58

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SUNCOKE ENERGY INC CMN (86722A103)	04/16/2010	01/19/2012	5.00	64.71	0.00	49.68	15.03
SUNCOKE ENERGY INC CMN (86722A103)	04/19/2010	01/19/2012	6.00	77.65	0.00	54.41	23.24
SUNCOKE ENERGY INC CMN (86722A103)	04/13/2010	01/19/2012	7.00	90.60	0.00	66.50	24.10
SUNCOKE ENERGY INC CMN (86722A103)	04/09/2010	01/19/2012	8.00	103.54	0.00	82.06	21.48
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	10/27/2010	01/23/2012	1.00	39.42	0.00	22.41	17.01
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	11/01/2010	01/23/2012	5.00	197.15	0.00	107.74	89.41
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	10/28/2010	01/23/2012	6.00	236.57	0.00	135.82	100.75
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	11/01/2010	01/24/2012	5.00	199.06	0.00	107.74	91.32
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	11/02/2010	01/24/2012	6.00	238.87	0.00	131.91	106.96
EXELON CORPORATION CMN (30161N101)	02/24/2009	01/25/2012	1.00	39.81	0.00	47.56	(7.75)
EXELON CORPORATION CMN (30161N101)	03/19/2009	01/25/2012	7.00	278.64	0.00	310.57	(31.93)
EXELON CORPORATION CMN (30161N101)	03/11/2009	01/25/2012	9.00	358.25	0.00	363.97	(5.72)
INVESCO LTD. CMN (G491BT108)	05/27/2009	01/25/2012	2.00	44.35	0.00	29.73	14.62
INVESCO LTD. CMN (G491BT108)	05/26/2009	01/25/2012	9.00	199.56	0.00	136.96	62.60
INVESCO LTD. CMN (G491BT108)	05/29/2009	01/25/2012	13.00	288.25	0.00	197.68	90.57
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	11/02/2010	01/25/2012	3.00	118.64	0.00	65.96	52.68
LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A (N53745100)	11/04/2010	01/25/2012	11.00	434.99	0.00	246.56	188.43
VISA INC. CMN CLASS A (92826C839)	05/24/2010	01/25/2012	4.00	400.73	0.00	301.24	99.49
VISA INC. CMN CLASS A (92826C839)	05/19/2010	01/25/2012	6.00	601.10	0.00	439.29	161.81
EXELON CORPORATION CMN (30161N101)	03/19/2009	01/26/2012	2.00	80.03	0.00	88.73	(8.70)
EXELON CORPORATION CMN (30161N101)	04/30/2009	01/26/2012	4.00	160.07	0.00	183.39	(23.32)
EXELON CORPORATION CMN (30161N101)	09/14/2009	01/26/2012	7.00	280.13	0.00	344.09	(63.96)
EXELON CORPORATION CMN (30161N101)	09/17/2009	01/26/2012	7.00	280.13	0.00	364.50	(84.37)
EXELON CORPORATION CMN (30161N101)	09/16/2009	01/26/2012	10.00	400.19	0.00	510.56	(110.37)
EXELON CORPORATION CMN (30161N101)	09/15/2009	01/26/2012	11.00	440.21	0.00	547.01	(106.80)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
STATE STREET CORPORATION (NEW) CMN (857477103)	11/25/2009	01/27/2012	3.00	116.26	0.00	124.46	(8.20)
STATE STREET CORPORATION (NEW) CMN (857477103)	11/20/2009	01/27/2012	10.00	387.54	0.00	408.74	(21.20)
STATE STREET CORPORATION (NEW) CMN (857477103)	11/23/2009	01/27/2012	13.00	503.80	0.00	543.67	(39.87)
SUNOCO, INC. CMN (86764P109)	04/09/2010	02/09/2012	12.00	475.43	0.00	304.79	170.64
SUNOCO, INC. CMN (86764P109)	04/09/2010	02/13/2012	3.00	117.55	0.00	76.20	41.35
SUNOCO, INC. CMN (86764P109)	04/09/2010	02/14/2012	1.00	39.39	0.00	25.40	13.99
SUNOCO, INC. CMN (86764P109)	04/13/2010	02/14/2012	1.00	39.39	0.00	25.33	14.06
SUNOCO, INC. CMN (86764P109)	04/12/2010	02/14/2012	6.00	236.35	0.00	150.98	85.37
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	11/09/2009	02/22/2012	1.00	27.09	0.00	57.36	(30.27)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	01/25/2010	02/22/2012	7.00	189.64	0.00	325.93	(136.29)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/11/2009	02/22/2012	13.00	352.19	0.00	347.50	4.69
FLEXTRONICS INTERNATIONAL LTD CMN (Y2573F102)	10/08/2008	02/22/2012	30.00	209.17	0.00	151.27	57.90
FLEXTRONICS INTERNATIONAL LTD CMN (Y2573F102)	10/07/2008	02/22/2012	42.00	292.85	0.00	232.68	60.17
INVESCO LTD. CMN (G491BT108)	05/29/2009	02/22/2012	1.00	24.80	0.00	15.21	9.59
INVESCO LTD. CMN (G491BT108)	06/05/2009	02/22/2012	13.00	322.33	0.00	227.65	94.68
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	04/30/2009	02/22/2012	4.00	228.55	0.00	152.48	76.07
EXELON CORPORATION CMN (30161N101)	09/17/2009	02/29/2012	3.00	117.23	0.00	156.21	(38.98)
EXELON CORPORATION CMN (30161N101)	11/05/2009	02/29/2012	4.00	156.32	0.00	188.93	(32.61)
EXELON CORPORATION CMN (30161N101)	11/13/2009	02/29/2012	4.00	156.32	0.00	186.26	(29.94)
EXELON CORPORATION CMN (30161N101)	10/06/2009	02/29/2012	5.00	195.40	0.00	243.86	(48.46)
EXELON CORPORATION CMN (30161N101)	12/02/2009	02/29/2012	6.00	234.47	0.00	297.97	(63.50)
VISA INC. CMN CLASS A (92826C839)	05/25/2010	02/29/2012	1.00	117.31	0.00	72.73	44.58
VISA INC. CMN CLASS A (92826C839)	05/26/2010	02/29/2012	5.00	586.56	0.00	371.82	214.74
VISA INC. CMN CLASS A (92826C839)	06/03/2010	02/29/2012	6.00	703.87	0.00	434.21	269.66
EXELON CORPORATION CMN (30161N101)	01/29/2010	03/07/2012	3.00	115.65	0.00	138.47	(22.82)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EXELON CORPORATION CMN (30161N101)	03/17/2010	03/07/2012	4.00	154.20	0.00	181.37	(27.17)
EXELON CORPORATION CMN (30161N101)	02/16/2010	03/07/2012	5.00	192.75	0.00	219.49	(26.74)
EXELON CORPORATION CMN (30161N101)	11/09/2010	03/07/2012	10.00	385.50	0.00	417.43	(31.93)
EXELON CORPORATION CMN (30161N101)	04/06/2010	03/07/2012	16.00	616.81	0.00	713.42	(96.61)
EXELON CORPORATION CMN (30161N101)	11/09/2010	03/08/2012	2.00	76.98	0.00	83.49	(6.51)
BANK OF AMERICA CORP CMN (060505104)	12/07/2009	04/03/2012	14.00	132.99	0.00	225.53	(92.54)
BANK OF AMERICA CORP CMN (060505104)	12/08/2009	04/03/2012	25.00	237.49	0.00	389.01	(151.52)
BANK OF AMERICA CORP CMN (060505104)	12/09/2009	04/03/2012	29.00	275.49	0.00	447.86	(172.37)
BANK OF AMERICA CORP CMN (060505104)	12/09/2009	04/04/2012	3.00	27.78	0.00	46.33	(18.55)
BANK OF AMERICA CORP CMN (060505104)	12/10/2009	04/04/2012	24.00	222.27	0.00	364.80	(142.53)
BANK OF AMERICA CORP CMN (060505104)	12/11/2009	04/04/2012	27.00	250.05	0.00	416.61	(166.56)
WAL MART STORES INC CMN (931142103)	02/13/2009	04/23/2012	2.00	119.22	0.00	93.33	25.89
WAL MART STORES INC CMN (931142103)	05/18/2009	04/23/2012	5.00	298.05	0.00	247.69	50.36
WAL MART STORES INC CMN (931142103)	02/25/2009	04/23/2012	7.00	417.27	0.00	346.01	71.26
WAL MART STORES INC CMN (931142103)	06/17/2009	04/23/2012	8.00	476.88	0.00	389.26	87.62
WAL MART STORES INC CMN (931142103)	04/20/2009	04/23/2012	9.00	536.48	0.00	444.26	92.22
MICROSOFT CORPORATION CMN (594918104)	08/06/2009	04/24/2012	7.00	223.89	0.00	164.85	59.04
WAL MART STORES INC CMN (931142103)	06/17/2009	04/24/2012	5.00	291.40	0.00	243.29	48.11
WAL MART STORES INC CMN (931142103)	07/21/2009	04/24/2012	5.00	291.40	0.00	243.09	48.31
WAL MART STORES INC CMN (931142103)	02/25/2010	04/24/2012	7.00	407.95	0.00	377.39	30.56
WAL MART STORES INC CMN (931142103)	02/26/2010	04/24/2012	8.00	466.23	0.00	430.45	35.78
WAL MART STORES INC CMN (931142103)	09/03/2009	04/24/2012	11.00	641.07	0.00	567.51	73.56
MICROSOFT CORPORATION CMN (594918104)	08/06/2009	04/25/2012	5.00	160.81	0.00	117.75	43.06
MICROSOFT CORPORATION CMN (594918104)	08/13/2009	04/25/2012	8.00	257.30	0.00	189.24	68.06
ABBOTT LABORATORIES CMN (002824100)	04/15/2009	04/27/2012	5.00	310.23	0.00	213.30	96.93

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ABBOTT LABORATORIES CMN (002824100)	04/16/2009	04/27/2012	8.00	496.36	0.00	339.61	156.75
MICROSOFT CORPORATION CMN (594918104)	08/13/2009	04/27/2012	16.00	512.14	0.00	378.47	133.67
ABBOTT LABORATORIES CMN (002824100)	04/17/2009	04/30/2012	2.00	124.26	0.00	87.24	37.02
ABBOTT LABORATORIES CMN (002824100)	06/23/2009	04/30/2012	3.00	186.40	0.00	140.44	45.96
ABBOTT LABORATORIES CMN (002824100)	04/16/2009	04/30/2012	5.00	310.65	0.00	212.25	98.40
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/04/2010	04/30/2012	1.00	23.29	0.00	42.17	(18.88)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	01/26/2010	04/30/2012	3.00	69.87	0.00	136.77	(66.90)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	01/25/2010	04/30/2012	8.00	186.32	0.00	372.50	(186.18)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	01/28/2010	04/30/2012	11.00	256.19	0.00	492.61	(236.42)
SUNOCO, INC. CMN (86764P109)	04/28/2010	04/30/2012	3.00	146.85	0.00	76.89	69.96
SUNOCO, INC. CMN (86764P109)	09/24/2010	04/30/2012	4.00	195.80	0.00	115.10	80.70
SUNOCO, INC. CMN (86764P109)	09/27/2010	04/30/2012	5.00	244.75	0.00	143.28	101.47
SUNOCO, INC. CMN (86764P109)	04/21/2010	04/30/2012	7.00	342.65	0.00	177.03	165.62
SUNOCO, INC. CMN (86764P109)	05/13/2010	04/30/2012	7.00	342.65	0.00	185.99	156.66
SUNOCO, INC. CMN (86764P109)	09/28/2010	04/30/2012	7.00	342.66	0.00	202.43	140.23
SUNOCO, INC. CMN (86764P109)	04/15/2010	04/30/2012	8.00	391.61	0.00	205.49	186.12
SUNOCO, INC. CMN (86764P109)	04/14/2010	04/30/2012	9.00	440.55	0.00	228.43	212.12
SUNOCO, INC. CMN (86764P109)	04/16/2010	04/30/2012	10.00	489.50	0.00	246.01	243.49
SUNOCO, INC. CMN (86764P109)	04/19/2010	04/30/2012	11.00	538.46	0.00	269.48	268.98
SUNOCO, INC. CMN (86764P109)	04/13/2010	04/30/2012	12.00	587.41	0.00	303.99	283.42
VISA INC. CMN CLASS A (92826C839)	06/03/2010	05/04/2012	1.00	117.23	0.00	72.37	44.86
VISA INC. CMN CLASS A (92826C839)	06/04/2010	05/04/2012	3.00	351.70	0.00	217.47	134.23
CVS CAREMARK CORPORATION CMN (126650100)	10/22/2010	05/23/2012	13.00	579.11	0.00	409.10	170.01
ABBOTT LABORATORIES CMN (002824100)	08/11/2009	06/01/2012	2.00	121.05	0.00	89.32	31.73
ABBOTT LABORATORIES CMN (002824100)	07/07/2009	06/01/2012	4.00	242.08	0.00	182.09	59.99

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ABBOTT LABORATORIES CMN (002824100)	07/29/2009	06/01/2012	7.00	423.65	0.00	318.09	105.56
ABBOTT LABORATORIES CMN (002824100)	06/23/2009	06/01/2012	10.00	605.21	0.00	468.12	137.09
SOUTHWEST AIRLINES CO CMN (844741108)	06/05/2009	06/01/2012	2.00	17.86	0.00	13.74	4.12
SOUTHWEST AIRLINES CO CMN (844741108)	06/08/2009	06/01/2012	7.00	62.50	0.00	47.62	14.88
SOUTHWEST AIRLINES CO CMN (844741108)	06/30/2009	06/01/2012	20.00	178.56	0.00	132.07	46.49
SOUTHWEST AIRLINES CO CMN (844741108)	08/03/2009	06/01/2012	26.00	232.13	0.00	212.63	19.50
ABBOTT LABORATORIES CMN (002824100)	08/11/2009	06/04/2012	3.00	180.50	0.00	133.97	46.53
ABBOTT LABORATORIES CMN (002824100)	04/14/2010	06/04/2012	3.00	180.50	0.00	156.35	24.15
ABBOTT LABORATORIES CMN (002824100)	04/28/2010	06/04/2012	5.00	300.83	0.00	250.47	50.36
ABBOTT LABORATORIES CMN (002824100)	04/15/2010	06/04/2012	7.00	421.17	0.00	366.29	54.88
ABBOTT LABORATORIES CMN (002824100)	08/17/2009	06/04/2012	8.00	481.33	0.00	357.17	124.16
SOUTHWEST AIRLINES CO CMN (844741108)	08/03/2009	06/04/2012	17.00	147.85	0.00	139.03	8.82
SOUTHWEST AIRLINES CO CMN (844741108)	11/23/2009	06/04/2012	21.00	182.63	0.00	192.70	(10.07)
ABBOTT LABORATORIES CMN (002824100)	04/28/2010	06/05/2012	6.00	360.30	0.00	300.56	59.74
ABBOTT LABORATORIES CMN (002824100)	05/21/2010	06/05/2012	6.00	360.30	0.00	280.11	80.19
ABBOTT LABORATORIES CMN (002824100)	11/17/2010	06/05/2012	6.00	360.31	0.00	287.29	73.02
SOUTHWEST AIRLINES CO CMN (844741108)	11/30/2009	06/05/2012	8.00	69.32	0.00	73.64	(4.32)
SOUTHWEST AIRLINES CO CMN (844741108)	11/23/2009	06/05/2012	65.00	563.19	0.00	596.46	(33.27)
ABBOTT LABORATORIES CMN (002824100)	12/21/2010	06/06/2012	3.00	181.85	0.00	144.13	37.72
ABBOTT LABORATORIES CMN (002824100)	11/17/2010	06/06/2012	5.00	303.09	0.00	239.41	63.68
SOUTHWEST AIRLINES CO CMN (844741108)	05/26/2010	06/06/2012	14.00	124.03	0.00	174.03	(50.00)
SOUTHWEST AIRLINES CO CMN (844741108)	12/01/2009	06/06/2012	16.00	141.74	0.00	147.67	(5.93)
SOUTHWEST AIRLINES CO CMN (844741108)	11/30/2009	06/06/2012	30.00	265.76	0.00	276.14	(10.38)
ABBOTT LABORATORIES CMN (002824100)	12/21/2010	06/07/2012	12.00	736.05	0.00	576.51	159.54
SYMANTEC CORP CMN (871503108)	06/24/2009	06/07/2012	6.00	88.05	0.00	92.83	(4.78)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SYMANTEC CORP CMN (871503108)	05/27/2009	06/07/2012	14.00	205.46	0.00	208.62	(3.16)
SOUTHWEST AIRLINES CO CMN (844741108)	06/03/2010	06/08/2012	6.00	53.94	0.00	75.59	(21.65)
SOUTHWEST AIRLINES CO CMN (844741108)	05/26/2010	06/08/2012	55.00	494.52	0.00	683.68	(189.16)
SYMANTEC CORP CMN (871503108)	06/24/2009	06/08/2012	9.00	130.77	0.00	139.24	(8.47)
SYMANTEC CORP CMN (871503108)	07/30/2009	06/08/2012	14.00	203.43	0.00	213.29	(9.86)
SYMANTEC CORP CMN (871503108)	09/01/2009	06/08/2012	23.00	334.21	0.00	346.33	(12.12)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	01/21/2009	06/12/2012	3.00	90.15	0.00	43.97	46.18
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	08/28/2008	06/12/2012	11.00	330.54	0.00	236.72	93.82
SOUTHWEST AIRLINES CO CMN (844741108)	12/17/2010	06/12/2012	1.00	9.01	0.00	12.92	(3.91)
SOUTHWEST AIRLINES CO CMN (844741108)	06/03/2010	06/12/2012	2.00	18.02	0.00	25.20	(7.18)
SOUTHWEST AIRLINES CO CMN (844741108)	08/18/2010	06/12/2012	14.00	126.13	0.00	161.44	(35.31)
SOUTHWEST AIRLINES CO CMN (844741108)	06/21/2010	06/12/2012	21.00	189.19	0.00	258.49	(69.30)
SOUTHWEST AIRLINES CO CMN (844741108)	07/21/2010	06/12/2012	22.00	198.20	0.00	253.34	(55.14)
WAL MART STORES INC CMN (931142103)	02/26/2010	06/12/2012	1.00	67.59	0.00	53.81	13.78
WAL MART STORES INC CMN (931142103)	12/15/2010	06/12/2012	9.00	608.29	0.00	487.50	120.79
WAL MART STORES INC CMN (931142103)	12/20/2010	06/12/2012	10.00	675.88	0.00	537.67	138.21
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	02/10/2009	06/21/2012	1.00	30.91	0.00	13.86	17.05
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	01/21/2009	06/21/2012	35.00	1,081.99	0.00	512.94	569.05
SOUTHWEST AIRLINES CO CMN (844741108)	12/17/2010	06/21/2012	28.00	258.81	0.00	361.80	(102.99)
GENERAL MOTORS COMPANY CMN (37045V100)	11/18/2010	06/25/2012	49.00	977.35	0.00	1,735.46	(758.11)
SOUTHWEST AIRLINES CO CMN (844741108)	12/17/2010	06/25/2012	5.00	43.93	0.00	64.61	(20.68)
SOUTHWEST AIRLINES CO CMN (844741108)	12/21/2010	06/25/2012	17.00	149.36	0.00	221.99	(72.63)
SOUTHWEST AIRLINES CO CMN (844741108)	12/20/2010	06/25/2012	17.00	149.36	0.00	219.57	(70.21)
SYMANTEC CORP CMN (871503108)	04/05/2010	06/25/2012	9.00	126.41	0.00	151.19	(24.78)
SYMANTEC CORP CMN (871503108)	09/01/2009	06/25/2012	26.00	365.18	0.00	391.50	(26.32)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
GENERAL MOTORS COMPANY CMN (37045V100)	11/18/2010	06/26/2012	6.00	119.32	0.00	212.51	(93.19)
SOUTHWEST AIRLINES CO CMN (844741108)	12/21/2010	06/26/2012	1.00	8.79	0.00	13.06	(4.27)
SYMANTEC CORP CMN (871503108)	04/28/2010	06/26/2012	5.00	70.25	0.00	86.19	(15.94)
SYMANTEC CORP CMN (871503108)	04/05/2010	06/26/2012	10.00	140.51	0.00	167.99	(27.48)
GENERAL MOTORS COMPANY CMN (37045V100)	11/18/2010	06/27/2012	15.00	297.41	0.00	531.26	(233.85)
SYMANTEC CORP CMN (871503108)	05/10/2010	06/27/2012	16.00	226.93	0.00	258.54	(31.61)
SYMANTEC CORP CMN (871503108)	04/28/2010	06/27/2012	21.00	297.85	0.00	362.01	(64.16)
CVS CAREMARK CORPORATION CMN (126650100)	10/25/2010	07/06/2012	7.00	336.46	0.00	219.61	116.85
CVS CAREMARK CORPORATION CMN (126650100)	10/22/2010	07/06/2012	7.00	336.46	0.00	220.28	116.18
CVS CAREMARK CORPORATION CMN (126650100)	10/25/2010	07/10/2012	4.00	189.79	0.00	125.49	64.30
CVS CAREMARK CORPORATION CMN (126650100)	10/25/2010	07/11/2012	10.00	468.19	0.00	313.73	154.46
SYMANTEC CORP CMN (871503108)	05/10/2010	07/11/2012	2.00	27.48	0.00	32.32	(4.84)
SYMANTEC CORP CMN (871503108)	05/24/2010	07/11/2012	15.00	206.10	0.00	218.78	(12.68)
SYMANTEC CORP CMN (871503108)	06/04/2010	07/11/2012	19.00	261.06	0.00	270.39	(9.33)
VISA INC. CMN CLASS A (92826C839)	07/01/2010	07/11/2012	6.00	720.78	0.00	431.61	289.17
SYMANTEC CORP CMN (871503108)	06/04/2010	07/12/2012	1.00	13.40	0.00	14.23	(0.83)
SYMANTEC CORP CMN (871503108)	08/02/2010	07/12/2012	5.00	66.99	0.00	65.86	1.13
SYMANTEC CORP CMN (871503108)	08/02/2010	07/13/2012	23.00	308.16	0.00	302.95	5.21
SYMANTEC CORP CMN (871503108)	08/02/2010	07/16/2012	2.00	26.65	0.00	26.34	0.31
SYMANTEC CORP CMN (871503108)	08/18/2010	07/16/2012	4.00	53.30	0.00	50.70	2.60
SYMANTEC CORP CMN (871503108)	08/17/2010	07/16/2012	12.00	159.90	0.00	152.19	7.71
VISA INC. CMN CLASS A (92826C839)	08/25/2010	07/18/2012	2.00	255.48	0.00	141.46	114.02
VISA INC. CMN CLASS A (92826C839)	07/01/2010	07/18/2012	3.00	383.21	0.00	215.80	167.41
VISA INC. CMN CLASS A (92826C839)	08/24/2010	07/18/2012	3.00	383.22	0.00	211.16	172.06
VISA INC. CMN CLASS A (92826C839)	08/25/2010	07/20/2012	1.00	125.71	0.00	70.73	54.98

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/03/2010	07/24/2012	3.00	48.57	0.00	138.71	(90.14)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/02/2010	07/24/2012	5.00	80.95	0.00	228.97	(148.02)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/04/2010	07/24/2012	5.00	80.96	0.00	210.83	(129.87)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/03/2010	07/25/2012	1.00	16.30	0.00	46.24	(29.94)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	10/22/2010	07/25/2012	4.00	65.19	0.00	168.27	(103.08)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	10/11/2010	07/25/2012	4.00	65.19	0.00	177.64	(112.45)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	10/07/2010	07/25/2012	5.00	81.49	0.00	223.23	(141.74)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/06/2010	07/25/2012	7.00	114.09	0.00	281.48	(167.39)
AES CORP. CMN (00130H105)	04/02/2009	07/30/2012	12.00	145.63	0.00	74.39	71.24
AES CORP. CMN (00130H105)	03/31/2009	07/30/2012	29.00	351.94	0.00	170.81	181.13
TIME WARNER INC. CMN (887317303)	10/08/2010	07/30/2012	9.00	347.35	0.00	280.78	66.57
TIME WARNER INC. CMN (887317303)	10/11/2010	07/30/2012	9.00	347.35	0.00	283.26	64.09
AES CORP. CMN (00130H105)	04/02/2009	07/31/2012	12.00	145.41	0.00	74.39	71.02
AES CORP. CMN (00130H105)	04/09/2009	07/31/2012	23.00	278.70	0.00	153.24	125.46
AES CORP. CMN (00130H105)	04/09/2009	08/01/2012	27.00	326.72	0.00	179.89	146.83
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	04/30/2009	08/01/2012	2.00	116.45	0.00	76.24	40.21
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	03/24/2010	08/01/2012	5.00	291.12	0.00	273.88	17.24
VISA INC. CMN CLASS A (92826C839)	12/21/2010	08/01/2012	6.00	768.34	0.00	409.37	358.97
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	05/04/2010	08/02/2012	1.00	58.29	0.00	50.01	8.28
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	03/24/2010	08/02/2012	3.00	174.86	0.00	164.33	10.53
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	04/09/2010	08/02/2012	6.00	349.72	0.00	318.83	30.89
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	12/01/2010	08/08/2012	3.00	177.03	0.00	162.20	14.83
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	05/04/2010	08/08/2012	3.00	177.03	0.00	150.02	27.01

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)		08/14/2012	0.00	6.21	0.00	No Cost	6.21 [8]
FLEXTRONICS INTERNATIONAL LTD CMN (Y2573F102)	10/22/2008	08/21/2012	33.00	223.87	0.00	140.42	83.45
FLEXTRONICS INTERNATIONAL LTD CMN (Y2573F102)	10/08/2008	08/21/2012	48.00	325.63	0.00	242.04	83.59
TIME WARNER INC. CMN (887317303)	10/11/2010	08/22/2012	19.00	800.52	0.00	598.00	202.52
TIME WARNER INC. CMN (887317303)	10/11/2010	08/23/2012	4.00	167.21	0.00	125.90	41.31
TIME WARNER INC. CMN (887317303)	10/12/2010	08/23/2012	13.00	543.41	0.00	402.86	140.55
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/07/2010	08/28/2012	2.00	38.36	0.00	78.03	(39.67)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	10/22/2010	08/28/2012	2.00	38.37	0.00	84.14	(45.77)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/01/2010	08/28/2012	11.00	210.99	0.00	417.55	(206.56)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/07/2010	08/29/2012	6.00	113.59	0.00	234.10	(120.51)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/07/2010	08/30/2012	6.00	111.68	0.00	234.09	(122.41)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/21/2010	08/30/2012	11.00	204.75	0.00	437.03	(232.28)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	12/21/2010	09/07/2012	3.00	63.63	0.00	119.19	(55.56)
TIME WARNER INC. CMN (887317303)	10/12/2010	09/10/2012	3.00	130.33	0.00	92.97	37.36
TIME WARNER INC. CMN (887317303)	10/13/2010	09/10/2012	12.00	521.30	0.00	377.04	144.26
CITIGROUP INC. CMN (172967424)	09/21/2009	09/24/2012	2.00	67.19	0.00	105.72	(38.53)
CITIGROUP INC. CMN (172967424)	09/22/2009	09/24/2012	7.00	235.16	0.00	327.03	(91.87)
COMCAST CORPORATION CMN CLASS A VOTING (20030N101)	02/10/2009	09/24/2012	15.00	546.15	0.00	207.91	338.24
GENERAL MOTORS COMPANY CMN (37045V100)	11/19/2010	09/26/2012	2.00	46.72	0.00	67.62	(20.90)
GENERAL MOTORS COMPANY CMN (37045V100)	11/18/2010	09/26/2012	12.00	280.33	0.00	425.01	(144.68)
GENERAL MOTORS COMPANY CMN (37045V100)	11/19/2010	09/27/2012	7.00	163.97	0.00	236.67	(72.70)
GENERAL MOTORS COMPANY CMN (37045V100)	12/15/2010	09/27/2012	7.00	163.97	0.00	236.84	(72.87)
GENERAL MOTORS COMPANY CMN (37045V100)	12/07/2010	09/27/2012	16.00	374.79	0.00	555.32	(180.53)
INVESCO LTD. CMN (G491BT108)	06/18/2009	10/03/2012	15.00	375.65	0.00	251.19	124.46

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	12/01/2010	10/05/2012	5.00	313.49	0.00	270.34	43.15
INVESCO LTD. CMN (G491BT108)	07/09/2009	10/18/2012	5.00	125.65	0.00	80.46	45.19
INVESCO LTD. CMN (G491BT108)	06/18/2009	10/18/2012	25.00	628.23	0.00	418.65	209.58
CITIGROUP INC. CMN (172967424)	09/22/2009	10/19/2012	9.00	339.34	0.00	420.47	(81.13)
CITIGROUP INC. CMN (172967424)	09/23/2009	10/23/2012	7.00	259.12	0.00	323.91	(64.79)
CITIGROUP INC. CMN (172967424)	09/22/2009	10/23/2012	9.00	333.15	0.00	420.47	(87.32)
APPLIED MATERIALS INC CMN (038222105)	03/23/2010	11/07/2012	10.00	109.73	0.00	130.87	(21.14)
APPLIED MATERIALS INC CMN (038222105)	02/17/2010	11/07/2012	15.00	164.60	0.00	193.79	(29.19)
APPLIED MATERIALS INC CMN (038222105)	03/17/2010	11/07/2012	20.00	219.46	0.00	251.58	(32.12)
APPLIED MATERIALS INC CMN (038222105)	03/02/2010	11/07/2012	21.00	230.43	0.00	263.03	(32.60)
APPLIED MATERIALS INC CMN (038222105)	03/05/2010	11/07/2012	21.00	230.43	0.00	259.44	(29.01)
APPLIED MATERIALS INC CMN (038222105)	03/03/2010	11/07/2012	27.00	296.27	0.00	336.29	(40.02)
APPLIED MATERIALS INC CMN (038222105)	03/01/2010	11/07/2012	30.00	329.19	0.00	373.32	(44.13)
GENERAL MOTORS COMPANY CMN (37045V100)	12/15/2010	11/07/2012	3.00	75.76	0.00	101.50	(25.74)
GENERAL MOTORS COMPANY CMN (37045V100)	12/16/2010	11/07/2012	10.00	252.53	0.00	337.16	(84.63)
APPLIED MATERIALS INC CMN (038222105)	06/14/2010	11/08/2012	2.00	21.42	0.00	25.69	(4.27)
APPLIED MATERIALS INC CMN (038222105)	03/23/2010	11/08/2012	5.00	53.54	0.00	65.43	(11.89)
APPLIED MATERIALS INC CMN (038222105)	04/14/2010	11/08/2012	7.00	74.95	0.00	99.95	(25.00)
AES CORP. CMN (00130H105)	04/09/2009	11/13/2012	4.00	39.52	0.00	26.65	12.87
AES CORP. CMN (00130H105)	04/30/2009	11/13/2012	4.00	39.53	0.00	28.37	11.16
AES CORP. CMN (00130H105)	04/16/2009	11/13/2012	25.00	247.01	0.00	168.68	78.33
TIME WARNER INC. CMN (887317303)	10/13/2010	12/04/2012	8.00	373.74	0.00	251.36	122.38
Net NonCovered Long-Term Gains (Losses)				**62,770.85**	**0.00**	**57,525.51**	**5,245.34**

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Goldman Sachs