



See a Social Security Number? Say Something!  
Report Privacy Problems to <https://public.resource.org/privacy>  
Or call the IRS Identity Theft Hotline at 1-800-908-4490



ENVELOPE  
POSTMARK DATE

SEP 03 2013

SCANNED SEP 11 2013

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**

OMB No 1545 0052

**2012**

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

For calendar year **2012**, or tax year beginning **2012**, and ending **2012**

Name of foundation <b>AVERY-TSUI FOUNDATION</b>		<b>A</b> Employer identification number <b>65-6431837</b>
Number and street (or P O box number if mail is not delivered to street address) <b>5075 RUFFIN ROAD</b>		<b>B</b> Telephone number (see the instructions) <b>(858) 505-9905</b>
City or town <b>SAN DIEGO</b>	State ZIP code <b>CA 92123</b>	<b>C</b> If exemption application is pending, check here <input type="checkbox"/>
<b>G</b> Check all that apply	Initial return <input type="checkbox"/> Initial Return of a former public charity <input type="checkbox"/>	<b>D 1</b> Foreign organizations, check here <input type="checkbox"/>
	Final return <input type="checkbox"/> Amended return <input type="checkbox"/>	<b>2</b> Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
	Address change <input type="checkbox"/> Name change <input type="checkbox"/>	<b>E</b> If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
<b>H</b> Check type of organization. <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation	<input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation	<b>F</b> If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
<b>I</b> Fair market value of all assets at end of year (from Part II, column (c), line 16) <b>\$ 33,031,848.</b>	<b>J</b> Accounting method <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ (Part I, column (d) must be on cash basis.)	

<b>Part III Analysis of Revenue and Expenses</b> (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
<b>REVENUE</b>	<b>1</b> Contributions, gifts, grants, etc., received (att sch)	250,200.			
	<b>2</b> Ck <input checked="" type="checkbox"/> if the foundn is not req to att Sch B				
	<b>3</b> Interest on savings and temporary cash investments	0.			
	<b>4</b> Dividends and interest from securities	835,627.	835,627.		
	<b>5a</b> Gross rents				
	<b>b</b> Net rental income or (loss)				
	<b>6a</b> Net gain/(loss) from sale of assets not on line 10	2,012,220.			
	<b>b</b> Gross sales price for all assets on line 6a <b>22,670,721.</b>				
	<b>7</b> Capital gain net income (from Part IV, line 2)		2,012,220.		
	<b>8</b> Net short-term capital gain				
	<b>9</b> Income modifications				
	<b>10a</b> Gross sales less returns and allowances				
<b>b</b> Less Cost of goods sold					
<b>c</b> Gross profit/(loss) (att sch)					
<b>11</b> Other income (attach schedule)					
<b>PARTNERSHIP INCOME</b>	-91,355.	-91,355.			
<b>12 Total.</b> Add lines 1 through 11	3,006,692.	2,756,492.			
<b>ADMINISTRATIVE AND OPERATING EXPENSES</b>	<b>13</b> Compensation of officers, directors, trustees, etc	220,000.	77,000.		143,000.
	<b>14</b> Other employee salaries and wages				
	<b>15</b> Pension plans, employee benefits				
	<b>16a</b> Legal fees (attach schedule) <b>I-16a Stmt</b>	167,547.	33,509.		134,038.
	<b>b</b> Accounting fees (attach sch) <b>I-16b Stmt</b>	86,258.	17,252.		69,006.
	<b>c</b> Other prof fees (attach sch) <b>I-16c Stmt</b>	199,256.	199,256.		
	<b>17</b> Interest	3,078.	3,078.		
	<b>18</b> Taxes (attach schedule)(see instrs) <b>FOREIGN TAXES</b>	8,400.	8,400.		
	<b>19</b> Depreciation (attach sch) and depletion				
	<b>20</b> Occupancy				
	<b>21</b> Travel, conferences, and meetings				
	<b>22</b> Printing and publications				
<b>23</b> Other expenses (attach schedule) See Line 23 Stmt	39,370.	36,576.		2,794.	
<b>24 Total operating and administrative expenses.</b> Add lines 13 through 23	723,909.	375,071.		348,838.	
<b>25</b> Contributions, gifts, grants paid	9,312,228.			9,312,228.	
<b>26 Total expenses and disbursements.</b> Add lines 24 and 25	10,036,137.	375,071.		9,661,066.	
<b>27</b> Subtract line 26 from line 12:					
<b>a Excess of revenue over expenses and disbursements</b>	-7,029,445.				
<b>b</b> Net investment income (if negative, enter 0)		2,381,421.			
<b>c</b> Adjusted net income (if negative, enter 0)					

**RECEIVED**  
 SEP 09 2013  
 OGDEN, UT  
 IRS-OSC

Pthe

Part III Balance Sheets		Attached schedules and amounts in the description column should be for end of year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
<b>A S S E T S</b>	1	Cash – non-interest-bearing		744,162.	25,169.	25,169.
	2	Savings and temporary cash investments		639,100.	4,623,350.	4,623,350.
	3	Accounts receivable	2,001,382			
		Less allowance for doubtful accounts		673.	2,001,382.	2,001,382.
	4	Pledges receivable				
		Less allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach sch)				
		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 (attach schedule)	L-10a Stmt	3,255,754.	2,366,145.	2,529,412.
	b	Investments – corporate stock (attach schedule)	L-10b Stmt	17,601,227.	11,289,516.	13,400,444.
	c	Investments – corporate bonds (attach schedule)	L-10c Stmt	6,832,760.	3,909,488.	3,412,346.
	11	Investments – land, buildings, and equipment basis				
	Less accumulated depreciation (attach schedule)					
12	Investments – mortgage loans	L-12 Stmt	1,292,826.	2,112,994.	2,054,407.	
13	Investments – other (attach schedule)	L-13 Stmt	7,182,437.	4,174,492.	4,925,370.	
14	Land, buildings, and equipment basis					
	Less accumulated depreciation (attach schedule)					
15	Other assets (describe )	L-15 Stmt	75,696.	59,968.	59,968.	
16	<b>Total assets</b> (to be completed by all filers – see the instructions Also, see page 1, item I)		37,624,635.	30,562,504.	33,031,848.	
<b>L I A B I L I T I E S</b>	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, & other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe )				
	23	<b>Total liabilities</b> (add lines 17 through 22)				
<b>N E T A S S E T S O R F U N D B A L A N C E S</b>	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.		<input checked="" type="checkbox"/>			
	24	Unrestricted		37,624,635.	30,562,504.	
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.		<input type="checkbox"/>			
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, building, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
30	<b>Total net assets or fund balances</b> (see instructions)		37,624,635.	30,562,504.		
31	<b>Total liabilities and net assets/fund balances</b> (see instructions)		37,624,635.	30,562,504.		

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	37,624,635.
2	Enter amount from Part I, line 27a	2	-7,029,445.
3	Other increases not included in line 2 (itemize) <b>ROUNDING</b>	3	1.
4	Add lines 1, 2, and 3	4	30,595,191.
5	Decreases not included in line 2 (itemize) <b>See Other Decreases Stmt</b>	5	32,687.
6	<b>Total net assets or fund balances at end of year</b> (line 4 minus line 5) – Part II, column (b), line 30	6	30,562,504.

**Part V 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 shares MLC Company)

(b) How acquired  
P - Purchase  
D - Donation  
(c) Date acquired (month day year)  
(d) Date sold (month day year)

1 a SCHEDULE ATTACHED - GENERAL	P	Various	Various
b SCHEDULE ATTACHED - IRONWOOD	P	Various	Various
c SCHEDULE ATTACHED - MET WEST	P	Various	Various
d SCHEDULE ATTACHED - MCDONNEL	P	Various	Various
e See Columns (a) thru (d)			

(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 3,777,786.		4,273,035.	-495,249.
b 2,642,698.		2,624,252.	18,446.
c 4,743,823.		3,750,394.	993,429.
d 7,985,774.		7,583,678.	402,096.
e See Columns (e) thru (h)		2,427,142.	1,093,498.

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

(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
a			-495,249.
b 0.	0.	0.	18,446.
c 0.	0.	0.	993,429.
d 0.	0.	0.	402,096.
e See Columns (i) thru (l)	0.	0.	1,093,498.

2 Capital gain net income or (net capital loss)	- [ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 ]	2	2,012,220.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)	- [ If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 ]	3	0.

**Part VI 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 (column (b) divided by column (c))
2011	1,097,355.	40,672,625.	0.026980
2010	959,205.	36,057,703.	0.026602
2009	956,488.	31,392,984.	0.030468
2008	1,136,861.	36,030,681.	0.031553
2007	1,855,115.	40,975,390.	0.045274

2 Total of line 1, column (d)	2	0.160877
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.032175
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	37,281,904.
5 Multiply line 4 by line 3	5	1,199,545.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	23,814.
7 Add lines 5 and 6	7	1,223,359.
8 Enter qualifying distributions from Part XII, line 4	8	9,661,066.

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1. Date of ruling or determination letter. (attach copy of letter if necessary - see instrs)		
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b		1 23,814.
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, column (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 23,814.
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 23,814.
6 Credits/Payments.		
a 2012 estimated tax pmts and 2011 overpayment credited to 2012	6 a 57,704.	
b Exempt foreign organizations - tax withheld at source	6 b	
c Tax paid with application for extension of time to file (Form 8868)	6 c 0.	
d Backup withholding erroneously withheld	6 d	
7 Total credits and payments Add lines 6a through 6d		7 57,704.
8 Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached		8
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10 33,890.
11 Enter the amount of line 10 to be Credited to 2013 estimated tax	33,890. Refunded	11

**Part VII-A Statements Regarding Activities**

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

BAA

Form 990-PF (2012)

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

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions) 11  Yes  No

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  Yes  No

13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?  
 Website address 13  Yes  No  
 N/A

14 The books are in care of EUGENE LEWIS & ASSOCIATES Telephone no. (626) 462-9280  
 Located at 44 E. FOOTHILL BLVD., SUITE 100, ARCADIA CA ZIP + 4 91006

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here   
 and enter the amount of tax-exempt interest received or accrued during the year 15

16 At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? 16  Yes  No

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.

1 a During the year did the foundation (either directly or indirectly):

(1) Engage in the sale or exchange, or leasing of property with a disqualified person?  Yes  No

(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?  Yes  No

(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?  Yes  No

(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?  Yes  No

(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?  Yes  No

(6) Agree to pay money or property to a government official? (Exception. Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)  Yes  No

b If any answer is 'Yes' to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here  1 b

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? 1 c  Yes  No

2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).

a At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012?  Yes  No  
 If 'Yes,' list the years 20 , 20 , 20 , 20

b Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer 'No' and attach statement - see instructions.) 2 b  Yes  No

c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here 20 , 20 , 20 , 20

3 a 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) 3 b

4 a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? 4 a  Yes  No

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? 4 b  Yes  No

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

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

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

**b** If any answer is 'Yes' to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

Organizations relying on a current notice regarding disaster assistance check here

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

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

**6 a** 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?  Yes  No

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

**7 a** 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?

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

**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
DENNIS S. AVERY 2618 CANYON AVENUE, SAN DIEGO, CA 92123	DIRECTOR/PRESIDENT 20.00	0.	0.	0.
SALLY TSUI WONG-AVERY 2618 CANYON AVENUE, SAN DIEGO, CA 92123	DIRECTOR/V.P. 20.00	70,000.	0.	0.
NATASHA WONG 2618 CANYON AVENUE, SAN DIEGO, CA 92123	DIRECTOR/SECRETARY/ AU 20.00	80,000.	0.	0.
See Information about Officers, Directors, Trustees, Etc		70,000.	0.	0.

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

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

Total number of other employees paid over \$50,000  None

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

<b>3 Five highest-paid independent contractors for professional services (see instructions). If none, enter 'NONE.'</b>		
(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
EUGENE LEWIS & ASSOCIATES 44 E. FOOTHILL BLVD., SUITE 100 ARCADIA CA 91006	ACCOUNTING	66,210.
PAUL L. COMSTOCK PARTNERS 2 RIVERWAY, SUITE 1000 HOUSTON TX 77056	INVESTMENT COUNSEL	65,000.
DOSTART CLAPP & COVENEY 4370 La Jolla Village Drive, SUITE 970 SAN DIEGO CA 92122	LEGAL	167,547.
-----		
-----		
-----		
<b>Total number of others receiving over \$50,000 for professional services</b>		<b>None</b>

**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 -----	
2 -----	
3 -----	
4 -----	

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

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

BAA

**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	1 a	34,569,300.
b	Average of monthly cash balances	1 b	2,328,717.
c	Fair market value of all other assets (see instructions)	1 c	951,632.
d	<b>Total</b> (add lines 1a, b, and c)	1 d	37,849,649.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1 e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	37,849,649.
4	Cash deemed held for charitable activities. Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	567,745.
5	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4	5	37,281,904.
6	<b>Minimum investment return.</b> Enter 5% of line 5	6	1,864,095.

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

1	Minimum investment return from Part X, line 6	1	1,864,095.
2a	Tax on investment income for 2012 from Part VI, line 5	2 a	23,814.
b	Income tax for 2012 (This does not include the tax from Part VI)	2 b	
c	Add lines 2a and 2b	2 c	23,814.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,840,281.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,840,281.
6	Deduction from distributable amount (see instructions)	6	
7	<b>Distributable amount</b> as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,840,281.

**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	1 a	9,661,066.
b	Program-related investments — total from Part IX-B	1 b	
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)	3 a	
b	Cash distribution test (attach the required schedule)	3 b	
4	<b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	9,661,066.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	23,814.
6	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4	6	9,637,252.

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

**Part XIII Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				1,840,281.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			1,221,366.	
b Total for prior years 20__, 20__, 20__				
3 Excess distributions carryover, if any, to 2012				
a From 2007	0.			
b From 2008	0.			
c From 2009	0.			
d From 2010	0.			
e From 2011	0.			
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2012 from Part XII, line 4. ▶ \$ 9,661,066.				
a Applied to 2011, but not more than line 2a			1,221,366.	
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2012 distributable amount				1,840,281.
e Remaining amount distributed out of corpus	6,599,419.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	6,599,419.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount - see instructions			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	0.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	6,599,419.			
10 Analysis of line 9				
a Excess from 2008	0.			
b Excess from 2009	0.			
c Excess from 2010	0.			
d Excess from 2011	0.			
e Excess from 2012	6,599,419.			

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

**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

**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
<i>a Paid during the year</i>				
WHITTIER LAW SCHOOL 3333 HARBOR BOULEVARD COSTA MESA CA 92626	N/A	PUBLIC	COURTROOM FUND	25,000.
FIDELITY CHARITABLE GIFT FUND P.O. BOX 770001 CINCINNATI OH 45277	N/A	PUBLIC	FOUR POINTS FUND	765,000.
PARTNERSHIP K-1 PASS THROUGH CONTRIBUTIONS	N/A	PUBLIC	GENERAL	228.
DUNHUANG FOUNDATION 250 HIGHLAND AVENUE NORWALK CT 06854	N/A	PUBLIC	GENERAL	333,000.
ALL SAINTS EPISCOPAL CHURCH 625 PENNSYLVANIA AVENUE SAN DIEGO CA 92103	N/A	PUBLIC	RENOVATIONS	77,000.
ALPHA PROJECT 3737 FIFTH AVENUE, SUITE 203 SAN DIEGO CA 92103	N/A	PUBLIC	GENERAL	5,000.
COALITION FOR THE HOMELESS CENTRAL FLORIDA INC 639 W CENTRAL BOULEVARD ORLANDO FL 32801-2564	N/A	PUBLIC	GENERAL	5,000.
EAST WEST CHRISTIAN OUTREACH, INC 4550 KEARNY VILLA ROAD, SUITE 212 SAN DIEGO CA 92123	N/A	PUBLIC	GENERAL	2,000.
UNIVERSITY OF SAN DIEGO 5998 ALCALA PARK SAN DIEGO CA 92110	N/A	PUBLIC	DARBY ENDOWED SCHOLARSHIP FUND	100,000.
RANCHO SANTA FE FOUNDATION P.O. BOX 811 RANCH SANTA FE CA 92067	N/A	PUBLIC	AVERY FUND	8,000,000.
<b>Total</b>				<b>9,312,228.</b>
<i>b Approved for future payment</i>				
<b>Total</b>				<b>3b</b>





Form 990-PF, Page 1, Part I, Line 23

**Line 23 Stmt**

Other expenses:	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
<b>FILING FEES</b>	160.			160.
<b>K-1 PORTFOLIO EXPENSES</b>	35,977.	35,977.		
<b>MISCELLANEOUS</b>	307.	306.		1.
<b>INSURANCE</b>	2,926.	293.		2,633.
<b>Total</b>	<u>39,370.</u>	<u>36,576.</u>		<u>2,794.</u>

Form 990-PF, Page 2, Part III, Line 5

**Other Decreases Stmt**

<b>EXCISE TAX</b>	<u>32,291.</u>
<b>NONDEDUCTIBLE PARTNERSHIP EXPENSE</b>	<u>396.</u>
<b>Total</b>	<u>32,687.</u>

Form 990-PF, Part IV, Capital Gains and Losses for Tax on Investment Income

**Columns (a) thru (d)**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shares MLC Company)	(b) How acquired P – Purchase D – Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
<b>SCHEDULE ATTACHED – POLEN CAPITAL MGT</b>	P	Various	Various
<b>SCHEDULE ATTACHED – POLEN CAPITAL MGT</b>	P	Various	Various
<b>CAPITAL GAIN DISTRIBUTIONS</b>	P	Various	Various
<b>FROM PARTNERSHIP K-1S</b>	P	Various	Various
<b>CLASS ACTION SETTLEMENT</b>	P	Various	Various

Form 990-PF, Part IV, Capital Gains and Losses for Tax on Investment Income

**Columns (e) thru (h)**

(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)
462,898.		413,263.	49,635.
3,012,879.		1,937,601.	1,075,278.
44,698.		0.	44,698.
0.		76,278.	-76,278.
165.		0.	165.
<b>Total</b>		<u>2,427,142.</u>	<u>1,093,498.</u>

Form 990-PF, Part IV, Capital Gains and Losses for Tax on Investment Income

Columns (i) thru (l)

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

(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (column (h) gain minus column (k), but not less than -0-) or losses (from column (h))
0.	0.	0.	49,635.
0.	0.	0.	1,075,278.
0.	0.	0.	44,698.
0.	0.	0.	-76,278.
0.	0.	0.	165.
Total	0.	0.	1,093,498.

Form 990-PF, Page 6, Part VIII, Line 1

Information about Officers, Directors, Trustees, Etc.

(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
Person <input checked="" type="checkbox"/> Business <input type="checkbox"/> HALINA D. AVERY 2618 CANYON AVENUE, SAN DIEGO CA 92123	VICE-PRESIDENT/DI 20.00	35,000.	0.	0.
Person <input type="checkbox"/> Business <input type="checkbox"/> TOM HOM 2618 CANYON AVENUE SAN DIEGO CA 92123	DIRECTOR 20.00	35,000.	0.	0.

Total

70,000. 0. 0.

Form 990-PF, Page 1, Part I

Line 16a - Legal Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
DOSTART, CLAPP & COV	LEGAL	167,547.	33,509.		134,038.
Total		167,547.	33,509.		134,038.

Form 990-PF, Page 1, Part I

**Line 16b - Accounting Fees**

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EUGENE LEWIS & ASSOC	ACCOUNTING AND TAX PR	66,210.	13,242.		52,968.
LINDSEY & BROWNELL L	AUDIT	20,048.	4,010.		16,038.
Total		<u>86,258.</u>	<u>17,252.</u>		<u>69,006.</u>

Form 990-PF, Page 1, Part I

**Line 16c - Other Professional Fees**

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
PAUL L. COMSTOCK CO	INVESTMENT COUNSEL	65,000.	65,000.		
MILLER HOWARD	INVESTMENT ADVISORY	10,857.	10,857.		
POLEN CAPITAL MANAGE	INVESTMENT ADVISORY	36,631.	36,631.		
IRONWOOD CAPITAL	INVESTMENT ADVISORY	13,128.	13,128.		
MCDONNELL & CO	INVESTMENT ADVISORY	34,246.	34,246.		
MET WEST INVESTMENT	INVESTMENT ADVISORY	4,316.	4,316.		
NORTHERN TRUST	CUSTODIAL FEES	28,542.	28,542.		
INVESCO	INVESTMENT ADVISORY	6,536.	6,536.		
Total		<u>199,256.</u>	<u>199,256.</u>		

Form 990-PF, Page 2, Part II, Line 10a

**L-10a Stmt**

Line 10a - Investments - US and State Government Obligations:	End of Year		End of Year	
	State and Local Obligations Book Value	State and Local Obligations FMV	US Government Obligations Book Value	US Government Obligations FMV
BONDS - MCDONNELL SCHEDULE ATTACHED	460,000.	494,504.	1,906,145.	2,034,908.
Total	<u>460,000.</u>	<u>494,504.</u>	<u>1,906,145.</u>	<u>2,034,908.</u>

Form 990-PF, Page 2, Part II, Line 10b

**L-10b Stmt**

Line 10b - Investments - Corporate Stock:	End of Year	
	Book Value	Fair Market Value
STOCKS - GENERAL FUND	6,533,696.	6,496,882.
STOCKS - POLEN CAPITAL SCHEDULE ATTACHED	2,798,528.	3,720,920.
STOCKS - IRONWOOD SCHEDULE ATTACHED	1,043,785.	1,175,498.
STOCKS - MILLER HOWARD	913,507.	2,007,144.
Total	<u>11,289,516.</u>	<u>13,400,444.</u>

Form 990-PF, Page 2, Part II, Line 10c

**L-10c Stmt**

Line 10c - Investments - Corporate Bonds:	End of Year	
	Book Value	Fair Market Value
BONDS - MCDONNEL SCHEDULE ATTACHED	3,909,488.	3,412,346.
Total	<u>3,909,488.</u>	<u>3,412,346.</u>

Form 990-PF, Page 2, Part II, Line 12

**L-12 Stmt**

Line 12 - Investments - Mortgage loans:	End of Year	
	Book Value	Fair Market Value
BONDS - MCDONNEL SCHEDULE ATTACHED	2,112,994.	2,054,407.
Total	<u>2,112,994.</u>	<u>2,054,407.</u>

Form 990-PF, Page 2, Part II, Line 13

**L-13 Stmt**

Line 13 - Investments - Other:	End of Year	
	Book Value	Fair Market Value
INVESTMENT IN PARTNERSHIP - RESEARCH AFFILIATES FUND	3,324,492.	4,076,147.
INVESTMENT IN PARTNERSHIP - DEME OFFSHORE FUND LTD	850,000.	849,223.
Total	<u>4,174,492.</u>	<u>4,925,370.</u>

Form 990-PF, Page 2, Part II, Line 15

**Other Assets Stmt**

Line 15 - Other Assets:	Beginning Year Book Value	End of Year	
		Book Value	Fair Market Value
PREPAID INTEREST	701.	2,264.	2,264.
PREPAID EXCISE TAX	74,995.	57,704.	57,704.
Total	<u>75,696.</u>	<u>59,968.</u>	<u>59,968.</u>

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
PENN TREATY AMERN CORP COM NEW COM NEW CUSIP 707874400							
71 00	0 8000000	0 00	56 80	428 09	- 371 29	0 00	- 371 29
<b>Total USD</b>		0 00	56 80	428 09	- 371 29	0 00	- 371 29
<b>Total United States</b>		0 00	56 80	428 09	- 371 29	0 00	- 371 29
<b>Total Common Stock</b>		0 00	56 80	428 09	- 371 29	0 00	- 371 29
<b>Funds - common stock</b>							
<b>International Region - USD</b>							
MFO CAUSEWAY CAP MGMT TR INTL VALUE FD INSTL CL CUSIP 14949P208							
60,473 86	13 1600000	0 00	795 835 99	741,790 58	54,045 41	0 00	54,045 41
MFO FIRST EAGLE OVERSEAS I SHARE CUSIP 32008F200							
34,843 99	22 3600000	0 00	779,111 61	725,505 28	53,606 33	0 00	53,606 33
MFO WASATCH FDS INC EMERGING MKTS SMALL CAP FD CUSIP 936793884							
157 603 20	2 8100000	0 00	442,984 99	402 073 25	40 791 74	0 00	40 791 74
<b>Total USD</b>		0,00	2,017,812 59	1,869,369 11	148,443 48	0 00	148,443 48
<b>Total International Region</b>		0 00	2,017,812 59	1,869,369.11	148,443 48	0 00	148,443 48
<b>United States - USD</b>							
MFO ASTON FDS ASTON/RIVER RD INDEPENDENTVALUE FD CL I CUSIP 00080Y579							
85,942 59	10 8900000	0 00	935,914 80	879 139 34	56,775 46	0 00	56,775 46

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Equities

Funds - common stock

MFO THIRD AVE TR VALUE FD INSTL CL CUSIP 884116104							
50 804 70	49 8400000	0 00	2,532,106 24	2,783,226 79	- 251,120 55	0 00	- 251,120 55
Total USD		0 00	3,468,021 04	3,662,366 13	- 194,345 09	0 00	- 194,345 09
Total United States		0 00	3,468,021 04	3,662,366 13	- 194,345 09	0 00	- 194,345 09
Total Funds - Common Stock							
389,668 34		0 00	5,485,833 63	5,531,735 24	- 45,901 61	0 00	- 45,901 61
Total Equities							
389,739 34		0 00	5,485,890 43	5,532,163 33	- 46,272 90	0 00	- 46,272 90

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Funds - other fixed income

International Region - USD

MFO AQR MULTI STRATEGY ALTERNATIVE FUND CUSIP 00203H792							
102 126 15	9 9000000	1,369 70	1,011,048 88	1,002,902 29	8 146 59	0 00	8 146 59
Total USD		1,369 70	1,011,048 88	1,002,902 29	8,146 59	0 00	8,146 59
Total International Region		1,369 70	1,011,048 88	1,002,902 29	8,146 59	0 00	8,146 59



◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
AMEDISYS INC COM CUSIP 023436108							
250 00	11 2700000	0 00	2,817 50	9,871 23	- 7,053 73	0 00	- 7,053 73
AMERICAN SUPERCONDUCTOR CORP SHS CUSIP 030111108							
1,975 00	2 6200000	0 00	5,174 50	7,878 67	- 2,704 17	0 00	- 2,704 17
ANALOGIC CORP COM PAR 50 05 CUSIP 032657207							
335 00	74 3000000	0 00	24,890 50	15,347 37	9,543 13	0 00	9,543 13
ANN INC COM CUSIP 035623107							
655 00	33 8400000	0 00	22,165 20	15,815 24	6,349 96	0 00	6,349 96
ARIAD PHARMACEUTICALS INC COM CUSIP 04033A100							
1,410 00	19 1800000	0 00	27,043 80	7,072 33	19,971 47	0 00	19,971 47
ASCENT CAP GROUP INC COM SER A STK CUSIP 043632108							
225 00	61 9400000	0 00	13,936 50	5,656 50	8,280 00	0 00	8,280 00
ATMI INC COM CUSIP 00207R101							
770 00	20 8800000	0 00	16,077 60	12,762 57	3,315 03	0 00	3,315 03
BANCORPSOUTH INC COM CUSIP 059692103							
560 00	14 5400000	0 00	8,142 40	8,188 99	- 46 59	0 00	- 46 59
BEACON ROOFING SUPPLY INC COM CUSIP 073685109							
790 00	33 2800000	0 00	26,291 20	7 147 13	19 144 07	0 00	19 144 07
BERKSHIRE HILLS BANCORP INC COM CUSIP 084680107							
585 00	23 8600000	0 00	13,480 90	14 378 46	- 897 56	0 00	- 897 56
BOSTON PRIVATE FINL HLDGS INC COM CUSIP 101119105							
2,543 00	9 0100000	0 00	22,912 43	15,781 21	7 131 22	0 00	7,131 22

**Portfolio Statement**

31 DEC 2012

Account Number 2617831  
Account Name AVERY-TSUI/IRONWOOD CAP

Page 6 of 77

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
BRIGGS & STRATTON CORP CAP CUSIP 108043109							
925 00	21 0800000	0 00	19,499 00	14,483 00	5,016 00	0 00	5,016 00
BTU INTL INC COM CUSIP 056032105							
1,455 00	1 9900000	0 00	2,895 45	5,893 55	- 2,998 10	0 00	- 2,998 10
CABOT CORP COM CUSIP 127055101							
405 00	39 7900000	0 00	16,114 95	10,412 59	5,702 36	0 00	5 702 36
CACHE INC COM NEW COM CUSIP 127150308							
2,255 00	2 4200000	0 00	5 457 10	7,854 62	- 2,397 52	0 00	- 2 397 52
CALLAWAY GOLF CO COM CUSIP 131193104							
1,215 00	6 5000000	0 00	7,897 50	10,139 06	- 2,241 56	0 00	- 2,241 56
CARDIOVASCULAR SYS INC DEL COM CUSIP 141619106							
1,505 00	12 5500000	0 00	18,887 75	12,341 92	6,545 83	0 00	6,545 83
CARRIZO OIL & GAS INC COM CUSIP 144577103							
450 00	20 9200000	0 00	9,414 00	14,222 03	- 4,808 03	0 00	- 4,808 03
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP 146229109							
385 00	55 6500000	0 00	21,425 25	10,287 05	11,138 20	0 00	11 138 20
CHIQUITA BRANDS INTL INC COM CUSIP 170032809							
690 00	8 2500000	0 00	5,692 50	10,974 83	- 5 282 33	0 00	- 5 282 33
CITY NATL CORP COM CUSIP 178566105							
305 00	49 5200000	0 00	15,103 60	13,008 13	2 095 47	0 00	2,095 47
COLUMBIA BKG SYS INC COM CUSIP 197236102							
810 00	17 9400000	0 00	14 531 40	16 260 82	- 1 729 42	0 00	- 1,729 42

**Northern Trust**

Generated by Northern Trust from reviewed periodic data on 15 Jan 13

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
CROCS INC COM CUSIP 227046109							
1,125 00	14 3900000	0 00	16,188 75	15,336 01	852 74	0 00	852 74
CSG SYS INTL INC COM CUSIP 126349109							
910 00	18 1800000	0 00	16,543 80	18,065 12	- 1,521 32	0 00	- 1,521 32
CYTOKINETICS INC COM CUSIP 23282W100							
4,185 00	0 6600000	0 00	2,762 10	12,442 91	- 9,680 81	0 00	- 9 680 81
DARLING INTL INC COM CUSIP 237266101							
1,255 00	16 0400000	0 00	20,130 20	9,142 05	10,988 15	0 00	10,988 15
DIGITAL RIV INC COM CUSIP 25388B104							
480 00	14 3900000	0 00	6,907 20	12,764 98	- 5,857 78	0 00	- 5,857 78
DOLAN CO COM STK CUSIP 25659P402							
1,660 00	3 8900000	0 00	6,457 40	10,366 70	- 3,909 30	0 00	- 3,909 30
DURECT CORP COM CUSIP 266805104							
8,905 00	0 9200000	0 00	8,192 60	44,018 10	- 35,825 50	0 00	- 35,825 50
DYCOM INDS INC COM CUSIP 267475101							
790 00	19 8000000	0 00	15,642 00	10,311 39	5,330 61	0 00	5,330 61
ENERGY SOLUTIONS INC COMMON CUSIP 292756202							
2,650 00	3 1200000	0 00	8,268 00	12,794 73	- 4 526 73	0 00	- 4,526 73
FREIGHTCAR AMER INC COM CUSIP 357023100							
245 00	22 4200000	0 00	5,492 90	8 551 72	- 3,058 82	0 00	- 3 058 82
HANCOCK HLDG CO COM CUSIP 410120109							
222 00	31 7400000	0 00	7,046 28	13,731 82	- 6 685 54	0 00	- 6,685 54

**Portfolio Statement**

31 DEC 2013

Account Number: 261733  
Account Name: AVERY - SUIRWOOD (CAP)

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
HANOVER INS GROUP INC COM CUSIP 410867105							
385 00	38.7400000	0 00	14,914.90	14,304.67	610.23	0 00	610.23
HUDSON GLOBAL INC COM CUSIP 443787106							
1,270 00	4.4800000	0 00	5,689.60	12,458.83	- 6,769.23	0 00	- 6,769.23
JOS A BK CLOTHIERS INC COM CUSIP 480838101							
617 00	42.5800000	0 00	26,271.86	9,474.94	16,796.92	0 00	16,796.92
KEY ENERGY SVCS INC CUSIP 492914106							
1,490 00	6.9500000	0 00	10,355.50	13,712.52	- 3,357.02	0 00	- 3,357.02
KONA GRILL INC COM CUSIP 50047H201							
1,106 00	8.6700000	0 00	9,589.02	3,238.32	6,350.70	0 00	6,350.70
LIMELIGHT NETWORKS INC COM CUSIP 53261M104							
3,670 00	2.2200000	0 00	8,147.40	16,353.52	- 8,206.12	0 00	- 8,206.12
LTX-CREDENCE CORPORATION COMMON STOCK CUSIP 502403207							
1,551 00	6.5600000	0 00	10,174.56	5,342.90	4,831.66	0 00	4,831.66
MADDEN STEVEN LTD COM CUSIP 556269108							
712 00	42.2700000	0 00	30,096.24	5,383.59	24,712.65	0 00	24,712.65
MATERIAL SCIENCES CORP COM CUSIP 578674105							
875 00	9.0300000	0 00	7,901.25	10,714.14	- 2,812.89	0 00	- 2,812.89
MAXWELL TECHNOLOGIES INC COM CUSIP 577767106							
985 00	8.2900000	0 00	8,165.65	6,805.56	1,360.09	0 00	1,360.09
MEADOWBROOK INS GROUP INC COM CUSIP 58319P108							
1,310 00	5.7800000	0 00	7,571.80	12,483.77	- 4,911.97	0 00	- 4,911.97

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
MEASUREMENT SPECIALTIES INC COM CUSIP 583421102							
440 00	34 3600000	0 00	15,118 40	10,527 00	4,591 40	0 00	4,591 40
MENTOR GRAPHICS CORP COM CUSIP 587200106							
1,315 00	17 0200000	0 00	22,381 30	10,902 67	11,478 63	0 00	11,478 63
MERCURY SYSTEMS INC CUSIP 589378108							
2,180 00	9 2000000	0 00	20,056 00	5,690 88	14,365 12	0 00	14,365 12
METALICO INC COM CUSIP 591176102							
1,995 00	1 9600000	0 00	3,910 20	11,928 10	- 8,017 90	0 00	- 8,017 90
MODUSLINK GLOBAL SOLUTIONS INC COM CUSIP 60786L107							
1,011 00	2 9000000	0 00	2,931 90	15,878 36	- 12,946 46	0 00	- 12,946 46
NAUTILUS INC COM CUSIP 63910B102							
1,685 00	3 5100000	0 00	5,914 35	5,707 43	206 92	0 00	206 92
NEWPARK RES INC COM PAR \$0 01 NEW COM PAR \$0 01 NEW CUSIP 651718504							
1,800 00	7 8500000	0 00	14,130 00	11,904 75	2,225 25	0 00	2,225 25
NOVAVAX INC COM CUSIP 670002104							
3,440 00	1 8900000	0 00	6,501 60	9,892 13	- 3,390 53	0 00	- 3,390 53
OLD REP INTL CORP COM CUSIP 680223104							
1,113 00	10 6500000	0 00	11,853 45	18,111 55	- 6,258 10	0 00	- 6 258 10
PATTERSON-UTI ENERGY INC COM CUSIP 703481101							
470 00	18 6300000	0 00	8,758 10	8 217 39	538 71	0 00	538 71
PEGASYSTEMS INC COM CUSIP 705573103							
845 00	22 6800000	0 00	19,164 60	5,427 35	13,737 25	0 00	13 737 25

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
PERFICIENT INC COM STK CUSIP 71375U101							
1,470 00	11 7800000	0 00	17,316 60	10,270 71	7,045 89	0 00	7,045 89
PROGRESS SOFTWARE CORP COM CUSIP 743312100							
1,100 00	20 9900000	0 00	23,089 00	19,018 00	4,071 00	0 00	4,071 00
QUIKSILVER INC COM CUSIP 74838C106							
3,360 00	4 2500000	0 00	14,280 00	13,601 29	678 71	0 00	678 71
REX ENERGY CORP COM STK CUSIP 761565100							
1,510 00	13 0200000	0 00	19,660 20	15,401 34	4,258 86	0 00	4,258 86
ROCKVILLE FINL INC NEW COM CUSIP 774188106							
1,255 00	12 9000000	0 00	16,189 50	12,765 86	3,423 64	0 00	3,423 64
RTI INTL METALS INC COM CUSIP 74973W107							
675 00	27 5600000	0 00	18,603 00	11,166 04	7,436 96	0 00	7,436 96
S W BANCORP INC OKLA COM CUSIP 844767103							
480 00	11 2000000	0 00	5 376 00	8,122 27	- 2,746 27	0 00	- 2,746 27
S W AIRL CO COM CUSIP 844741108							
322 00	10 2400000	7 12	3,297 28	2,741 50	555 78	0 00	555 78
SANDRIDGE ENERGY INC COM CUSIP 80007P307							
1,872 00	6 3500000	0 00	11,887 20	11,123 12	764 08	0 00	764 08
SCHULMAN A INC COM CUSIP 808194104							
508 00	28 9300000	0 00	14,696 44	9,968 93	4 727 51	0 00	4,727 51
SHOE CARNIVAL INC COM CUSIP 824889109							
1,082 00	20 4900000	0 00	22,170 18	9 122 42	13,047 76	0 00	13,047 76

**Portfolio Statement**

31 DEC 2012

Account number 261783  
Account Name AVERY-TSUIRONWOOD CAS

**Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
SONUS NETWORKS INC COM ISIN US8359161077 CUSIP 835916107							
3,375 00	1 7000000	0 00	5,737 50	15,221 25	- 9,483 75	0 00	- 9,483 75
SPIRIT AIRLS INC COM CUSIP 848577102							
895 00	17 7200000	0 00	15,859 40	14,975 50	883 90	0 00	883 90
STANCORP FINL GROUP INC COM CUSIP 852891100							
380 00	36 6700000	0 00	13,934 60	11,199 40	2,735 20	0 00	2,735 20
STRATEGIC DIAGNOSTICS INC COM CUSIP 862700101							
1,755 00	1 0700000	0 00	1,877 85	6,327 92	- 4,450 07	0 00	- 4 450 07
SYCAMORE NETWORKS INC COM NEW COM NEW CUSIP 871206405							
297 00	2 2400000	0 00	665 28	6,430 05	- 5,764 77	0 00	- 5,764 77
SYPRIS SOLUTIONS INC COM STOCK CUSIP 871655106							
1,890 00	3 9600000	0 00	7,484 40	2,578 15	4,906 25	0 00	4,906 25
TELEFLEX INC COM CUSIP 879369106							
265 00	71 3100000	0 00	18,897 15	14,856 44	4,040 71	0 00	4,040 71
TELETECH HLDGS INC COM CUSIP 879939108							
965 00	17 8000000	0 00	17,177 00	12,571 83	4,605 17	0 00	4,605 17
TEMPUR-PEDIC INTL INC COM CUSIP 88023U101							
430 00	31 4900000	0 00	13 540 70	4,995 31	8 545 39	0 00	8,545 39
TENNANT CO COM CUSIP 880345103							
255 00	43 9500000	0 00	11,207 25	9,178 80	2 028 45	0 00	2 028 45
TEREX CORP NEW COM CUSIP 880779103							
855 00	28 1100000	0 00	24 034 05	11 045 62	12,988 43	0 00	12 988 43

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
TRICO BANCSHARES COM STK CUSIP 896095106							
430 00	16 7500000	0 00	7,202 50	6,948 29	254 21	0 00	254 21
TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103							
2 040 00	4 8400000	0 00	9,873 60	15,056 63	- 5,183 03	0 00	- 5,183 03
U S PHYSICAL THERAPY COM CUSIP 90337L108							
1,145 00	27 5400000	0 00	31,533 30	18,788 55	12,744 75	0 00	12,744 75
UNIVERSAL FST PRODS INC COM CUSIP 913543104							
175 00	38 0400000	0 00	6,857 00	6,883 75	- 226 75	0 00	- 226 75
VICOR CORP COM CUSIP 925815102							
1,010 00	5 4200000	0 00	5,474 20	16,699 94	- 11,225 74	0 00	- 11,225 74
VOLCANO CORP COM STK CUSIP 928645100							
600 00	23 6100000	0 00	14,168 00	8,524 24	5,641 76	0 00	5,641 76
WATTS WTR TECHNOLOGIES INC CUSIP 942749102							
445 00	42 9900000	0 00	19,130 55	13,019 19	6,111 36	0 00	6,111 36
WAUSAU PAPER CORP COM CUSIP 943315101							
1,565 00	8 6600000	0 00	13 552 90	12,366 94	1,185 96	0 00	1,185 96
1ST NIAGARA FINL GROUP INC NEW COM CUSIP 33582V108							
1,231 00	7 9300000	0 00	9,761 83	14 924 30	- 5 162 47	0 00	- 5 162 47
<b>Total USD</b>		<b>7 12</b>	<b>1,142,135 60</b>	<b>1,011,649 98</b>	<b>130,485 62</b>	<b>0 00</b>	<b>130,485 62</b>
<b>Total United States</b>		<b>7 12</b>	<b>1,142,135 60</b>	<b>1,011,649 98</b>	<b>130,485 62</b>	<b>0 00</b>	<b>130,485 62</b>
<b>Total Common Stock</b>		<b>7 12</b>	<b>1,175,497 60</b>	<b>1,047,497 48</b>	<b>128,000 12</b>	<b>0 00</b>	<b>128,000 12</b>

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Equities**

**Common stock**

**Total Equities**

114,472 00	7 12	1,175,497 60	1,047,497 48	128,000 12	0 00	128,000 12
------------	------	--------------	--------------	------------	------	------------

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Cash and Cash Equivalents**

**Funds - short term investment**

MFB NTHN INSTL FDS GOVT PORTFOLIO CUSIP 665278404

1 0000000	3 58	31,484 18	31,484 18	0 00	0 00	0 00
-----------	------	-----------	-----------	------	------	------

Total funds - short term investment - all currencies	3 58	31,484 18	31,484 18	0 00	0 00	0 00
--	------	-----------	-----------	------	------	------

Total funds - short term investment - all countries	3 58	31,484 18	31,484 18	0 00	0 00	0 00
---	------	-----------	-----------	------	------	------

**Total Funds - Short Term Investment**

31,484 18	3 58	31,484 18	31,484 18	0 00	0 00	0 00
-----------	------	-----------	-----------	------	------	------

**Total Cash and Cash Equivalents**

31,484 18	3 58	31,484 18	31,484 18	0 00	0 00	0 00
-----------	------	-----------	-----------	------	------	------

<b>Total</b>	<b>10 70</b>	<b>1,206,981 78</b>	<b>1,078,981 68</b>	<b>128,000 12</b>	<b>0 00</b>	<b>128,000 12</b>
--------------	--------------	---------------------	---------------------	-------------------	-------------	-------------------

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS DTD 00231 3 125%DUE 05-15-2019 REG CUSIP 912828KQ2							
120,000 00	113 2500000	486 87	135,900 00	130 172 36	5,727 64	0 00	5,727 64
Issue Date 15 May 09 Rate 3 125% Yield to Maturity 0 975% Maturity Date 15 May 19							
UNITED STATES TREAS NTS USD 2 125% DUE 11-30-2014 REG CUSIP 912828LZ1							
200,000 00	103 5469000	373 62	207,093 80	207 141 30	- 47 50	0 00	- 47 50
Issue Date 30 Nov 09 Rate 2 125% Yield to Maturity 0 267% Maturity Date 30 Nov 14							
UNITED STATES TREAS NTS 2 625 DUE 11-15-2020 REG CUSIP 912828PC8							
475,000 00	109 7500000	1,618 87	521,312 50	504,555 81	16,756 69	0 00	16,756 69
Issue Date 15 Nov 10 Rate 2 625% Yield to Maturity 1 317% Maturity Date 15 Nov 20							
US TREAS NTS DTD 00363 2 125 DUE 08-15-2021 REG CUSIP 912828RC6							
675,000 00	105 1250000	5 417 88	709,593 75	690,758 75	18 835 00	0 00	18,835 00
Issue Date 15 Aug 11 Rate 2 125% Yield to Maturity 1 49% Maturity Date 15 Aug 21							
<b>Total USD</b>		<b>7,897 24</b>	<b>1,573,900 05</b>	<b>1,532,628 22</b>	<b>41,271 83</b>	<b>0 00</b>	<b>41,271 83</b>
<b>Total United States</b>		<b>7,897.24</b>	<b>1,573,900 05</b>	<b>1,532,628 22</b>	<b>41,271 83</b>	<b>0 00</b>	<b>41,271 83</b>
<b>Total Government Bonds</b>		<b>7,897 24</b>	<b>1,573,900 05</b>	<b>1,532,628 22</b>	<b>41,271 83</b>	<b>0 00</b>	<b>41,271 83</b>

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government agencies</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP 1 75 DUE 09-10-2015 CUSIP 3137EACM9							
200,000 00	103 6637000	1,079 16	207,327 40	207,249 00	78 40	0 00	78 40
Issue Date 10 Sep 10 Rate 1 75% Yield to Maturity 0 38% Maturity Date 10 Sep 15							
FHLMC PREASSIGN 00049 3 75 03-27-2019 CUSIP 3137EACAS							
400,000 00	115 5918000	3,918 68	462,367 20	399 878 40	62,488 80	0 00	62,488 80
Issue Date 27 Mar 09 Rate 3 75% Yield to Maturity 1 153% Maturity Date 27 Mar 19							
FNMA 1 25 01-30-2017 CUSIP 3135G0GY3							
200,000 00	102 5166000	1,048 61	205,033 20	198,799 20	6,234 00	0 00	6,234 00
Issue Date 9 Jan 12 Rate 1 25% Yield to Maturity 0 625% Maturity Date 30 Jan 17							
<b>Total USD</b>		<b>6,044 43</b>	<b>874,727 80</b>	<b>805,926 60</b>	<b>68,801 20</b>	<b>0 00</b>	<b>68,801 20</b>
<b>Total United States</b>		<b>6,044 43</b>	<b>874,727 80</b>	<b>805,926 60</b>	<b>68,801 20</b>	<b>0 00</b>	<b>68,801 20</b>
<b>Total Government Agencies</b>		<b>6,044 43</b>	<b>874,727 80</b>	<b>805,926 60</b>	<b>68,801 20</b>	<b>0 00</b>	<b>68,801 20</b>
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
AMERICAN MUN PWR OHIO INC REV 3 944% 02-15-2015 BEO TAXABLE CUSIP 02765UCS1							
55 000 00	104 1660000	819 47	57,291 30	55,000 00	2,291 30	0 00	2,291 30
Issue Date 9 Dec 09 Rate 3 944% Maturity Date 15 Feb 15							

**Portfolio Statement**

31 DEC 2012

Account number 2606890  
Account Name AVERY-TSUI FDN/MCDON

◆ **Asset Detail - Base Currency**

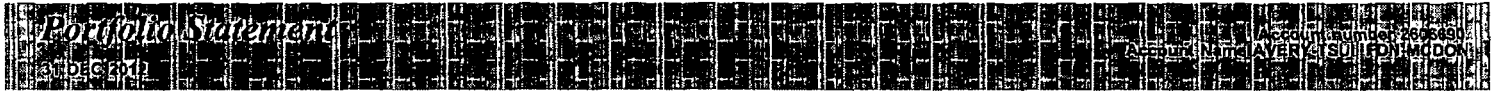
Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Municipal/provincial bonds</b>							
AUSTIN TEX WTR & WASTEWATER SYS REV 2 911% 11-15-2016 BEO TAXABLE CUSIP 052476XG8							
75,000 00	104 1070000	278 97	78 080 25	75,000 00	3,080 25	0 00	3,080 25
Issue Date 1 Nov 10 Rate 2 911% Maturity Date 15 Nov 16							
MASSACHUSETTS ST DEV FIN AGY REV 3 988% 04-01-2017 BEO TAXABLE CUSIP 57583UBX5							
60,000 00	109 6860000	598 20	65,811 60	60,000 00	5,811 60	0 00	5 811 60
Issue Date 5 May 11 Rate 3 988% Maturity Date 1 Apr 17							
PORT SEATTLE WASH 2 254% 12-01-2014 BEO TAXABLE CUSIP 735371LH7							
50,000 00	102 5870000	93 91	51,293 50	50,000 00	1,293 50	0 00	1,293 50
Issue Date 23 Feb 11 Rate 2 254% Maturity Date 1 Dec 14							
SAN FRAN CAL CY & CNTY ARPTS COMMN INTL ARPT REV 3 026 05-01-2016 BEO TAXABLE CUSIP 79766DAX7							
30,000 00	105 0320000	151 29	31,509 60	30,000 00	1,509 60	0 00	1,509 60
Issue Date 21 Jul 11 Rate 3 026% Maturity Date 1 May 16							
UTAH ST RECAPITALIZION REV 4 34% 07-01-2019 BEO TAXABLE CUSIP 917535AK2							
35,000 00	113 8040000	759 50	39,831 40	35,000 00	4,831 40	0 00	4 831 40
Issue Date 23 Feb 10 Rate 4 34% Maturity Date 1 Jul 19							
WASHINGTON BIOMEDICAL RESH FACS 3 WASH LEASE REV 3 049% 07-01-2014 BEO TAXABLE CUSIP 93730PAK2							
55,000 00	103 6210000	838 47	56,991 55	55,000 00	1,991 55	0 00	1 991 55
Issue Date 14 Dec 10 Rate 3 049% Maturity Date 1 Jul 14							
WASHOE CNTY NEV SCH DIST 5 22% 06-01-2019 BEO TAXABLE CUSIP 940858L43							
45,000 00	110 1780000	195 75	49 580 10	45,000 00	4,580 10	0 00	4,580 10
Issue Date 12 Nov 09 Rate 5 22% Maturity Date 1 Jun 19							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Municipal/provincial bonds</b>							
WESTERN WASH UNIV WASH REVS 5.77% 04-01-2019 BEO TAXABLE CUSIP 959878LL1							
55,000.00	116.5730000	783.37	64,115.15	55,000.00	9,115.15	0.00	9,115.15
Issue Date 30 Jun 09 Rate 5.77% Maturity Date 1 Apr 19							
<b>Total USD</b>		<b>4,528.93</b>	<b>494,504.45</b>	<b>460,000.00</b>	<b>34,504.45</b>	<b>0.00</b>	<b>34,504.45</b>
<b>Total United States</b>		<b>4,528.93</b>	<b>494,504.45</b>	<b>460,000.00</b>	<b>34,504.45</b>	<b>0.00</b>	<b>34,504.45</b>
<b>Total Municipal/Provincial Bonds</b>							
<b>460,000.00</b>		<b>4,528.93</b>	<b>494,504.45</b>	<b>460,000.00</b>	<b>34,504.45</b>	<b>0.00</b>	<b>34,504.45</b>
<b>Corporate bonds</b>							
<b>Australia - USD</b>							
BHP BILLITON FIN 3.25% DUE 11-21-2021 CUSIP 055451AL2							
55,000.00	107.6253000	198.61	59,193.91	55,131.25	4,062.66	0.00	4,062.66
Issue Date 21 Nov 11 Rate 3.25% Yield to Maturity 2.338% Maturity Date 21 Nov 21							
RIO TINTO FIN USA 2.5% DUE 05-20-2016 CUSIP 767201AM8							
60,000.00	104.3931000	170.83	62,635.86	61,752.00	883.86	0.00	883.86
Issue Date 20 May 11 Rate 2.5% Yield to Maturity 1.173% Maturity Date 20 May 16							
<b>Total USD</b>		<b>369.44</b>	<b>121,829.77</b>	<b>116,883.25</b>	<b>4,946.52</b>	<b>0.00</b>	<b>4,946.52</b>
<b>Total Australia</b>		<b>369.44</b>	<b>121,829.77</b>	<b>116,883.25</b>	<b>4,946.52</b>	<b>0.00</b>	<b>4,946.52</b>

Description/Asset ID		Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>Brazil - USD</b>								
PETROBRAS INTL FIN 7.875% DUE 03-15-2019 CUSIP 71645WAN1								
60,000.00	124.9076000	1,391.25	74,944.56	59,053.30	15,891.26	0.00		15,891.26
Issue Date 11 Feb 09 Rate 7.875% Yield to Maturity 3.389% Maturity Date 15 Mar 19								
Total USD			1,391.25	74,944.56	59,053.30	15,891.26	0.00	15,891.26
Total Brazil			1,391.25	74,944.56	59,053.30	15,891.26	0.00	15,891.26
<b>Canada - USD</b>								
BK MNTRL MED TERM SENR NTS BK EN TRANCHE# TR 743 DTD 1-11-12 2.5 1-11-17 CUSIP 06366QW86								
50,000.00	104.8237000	590.27	52,411.85	50,502.10	1,909.75	0.00		1,909.75
Issue Date 11 Jan 12 Rate 2.5% Yield to Maturity 1.268% Maturity Date 11 Jan 17								
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTTRANCHE # TR 1 15 DUE 03-13-2015 CUSIP 78008T2C7								
55,000.00	101.0853000	189.75	55,596.91	54,982.40	614.51	0.00		614.51
Issue Date 14 Mar 12 Rate 1.15% Yield to Maturity 0.543% Maturity Date 13 Mar 15								
Total USD			780.02	108,008.76	105,484.50	2,524.26	0.00	2,524.26
Total Canada			780.02	108,008.76	105,484.50	2,524.26	0.00	2,524.26
<b>Mexico - USD</b>								
AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO CUSIP 02364WAN5								
70,000.00	119.7246000	503.12	83,807.22	68,375.30	15,431.92	0.00		15,431.92
Issue Date 30 Oct 07 Rate 5.625% Yield to Maturity 1.42% Maturity Date 15 Nov 17								
Total USD			503.12	83,807.22	68,375.30	15,431.92	0.00	15,431.92

Description/Asset ID		Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
Total Mexico			503 12	83,807 22	68,375 30	15,431 92	0 00	15,431 92
<b>Switzerland - USD</b>								
CR SUISSE AG 5 4% DUE 01-14-2020 CUSIP 22546QAD9								
	55,000 00	112 4390000	1,377 75	61,841 45	55,127 60	6,713 85	0 00	6,713 85
Issue Date 14 Jan 10 Rate 5 4% Yield to Maturity 3 397% Maturity Date 14 Jan 20								
Total USD			1,377 75	61,841 45	55,127 60	6,713 85	0 00	6,713 85
Total Switzerland			1,377 75	61,841 45	55,127 60	6,713 85	0 00	6,713 85
<b>United States - USD</b>								
ACE INA HLDG INC ACE INA HOLDINGS 5 7% DUE 02-15-2017/02-08-2007 CUSIP 00440EAJ6								
	50,000 00	117 4218000	1,076 66	58,710 90	53,714 05	4,996 85	0 00	4,996 85
Issue Date 8 Feb 07 Rate 5 7% Yield to Maturity 1 341% Maturity Date 15 Feb 17								
AETNA INC 2 75% DUE 11-15-2022 CUSIP 008117AP8								
	60,000 00	99 1767000	247 50	59,506 02	60,019 80	- 513 78	0 00	- 513 78
Issue Date 7 Nov 12 Rate 2 75% Call Date 15 Aug 22 Call Price 100 00 Yield to Maturity 2 846% Maturity Date 15 Nov 22								
AMERN EXPRESS CO 6 15% DUE 08-28-2017 CUSIP 025816AX7								
	40,000 00	120 4973000	840 50	48,198 92	48,455 20	- 256 28	0 00	- 256 28
Issue Date 28 Aug 07 Rate 6 15% Yield to Maturity 1 574% Maturity Date 28 Aug 17								
ANHEUSER BUSCH COS INC NT DTD 10/14/20035 05 DUE 10-15-2016/10-14-2003 CUSIP 035229CV3								
	50 000 00	114 4124000	533 05	57,206 20	56,639 25	566 95	0 00	566 95
Issue Date 14 Oct 03 Rate 5 05% Yield to Maturity 1 151% Maturity Date 15 Oct 16								



◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Fixed Income

Corporate bonds

AT&T INC 2.95% DUE 05-15-2016 CUSIP 00206RAW2							
50,000.00	105.8722000	188.47	52,936.10	51,066.00	1,870.10	0.00	1,870.10
Issue Date 29 Apr 11 Rate 2.95% Yield to Maturity 1.169% Maturity Date 15 May 16							
BAPTIST HLTH S FLA 4.59% DUE 08-15-2021 CUSIP 066836AA5							
46,000.00	111.9910000	797.64	51,515.86	47,426.95	4,088.91	0.00	4,088.91
Issue Date 26 May 11 Rate 4.59% Yield to Maturity 3.001% Maturity Date 15 Aug 21							
BEAR STEARNS COS 7.25% DUE 02-01-2018 CUSIP 073902RU4							
55,000.00	125.3043000	1,661.45	68,917.36	60,217.60	8,699.76	0.00	8,699.76
Issue Date 1 Feb 08 Rate 7.25% Yield to Maturity 1.991% Maturity Date 1 Feb 18							
BURL NORTHN SANTA 5.65% DUE 05-01-2017 CUSIP 12189TAY0							
50,000.00	117.7107000	470.83	58,855.35	52,246.60	6,608.75	0.00	6,608.75
Issue Date 13 Apr 07 Rate 5.65% Yield to Maturity 1.421% Maturity Date 1 May 17							
CAP 1 FINL CORP 3.15% DUE 07-15-2016 CUSIP 14040HAX3							
60,000.00	106.1686000	871.50	63,701.16	61,414.80	2,286.36	0.00	2,286.36
Issue Date 19 Jul 11 Rate 3.15% Yield to Maturity 1.359% Maturity Date 15 Jul 16							
CATERPILLAR FINANCIAL SE MEDIUM TERM 2.75% DUE 6/24/2015 CUSIP 14912L4M0							
55,000.00	104.7420000	29.40	57,808.10	56,294.40	1,313.70	0.00	1,313.70
Issue Date 24 Jun 10 Rate 2.75% Yield to Maturity 0.815% Maturity Date 24 Jun 15							
CIGNA CORP 2.75% DUE 11-15-2016 CUSIP 125509BR9							
65,000.00	105.1944000	228.40	68,378.36	65,544.95	2,831.41	0.00	2,831.41
Issue Date 10 Nov 11 Rate 2.75% Yield to Maturity 1.368% Maturity Date 15 Nov 16							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CITIGROUP INC 6 125% DUE 11-21-2017 CUSIP 172967EM9							
55,000 00	119 0157000	374 30	65,458 63	53,595 30	11,863 33	0 00	11,863 33
Issue Date 21 Nov 07 Rate 6 125% Yield to Maturity 2 02% Maturity Date 21 Nov 17							
COMCAST CORP NEW 5 15% DUE 03-01-2020 CUSIP 20030NBA8							
50,000 00	118 5264000	858 33	59,283 20	53,138 55	6,124 65	0 00	6,124 65
Issue Date 1 Mar 10 Rate 5 15% Yield to Maturity 2 328% Maturity Date 1 Mar 20							
COSTCO WHSL CORP 5 5% DUE 03-15-2017 CUSIP 22160KAC9							
60,000 00	117 8922000	971 66	70,735 32	60,768 00	9,967 32	0 00	9,967 32
Issue Date 20 Feb 07 Rate 5 5% Yield to Maturity 1 131% Maturity Date 15 Mar 17							
COVIDIEN INTL FINANCE SA 4 2 DUE 6-15-2020 CUSIP 22303QAL4							
65,000 00	113 2615000	121 33	73,619 97	65,019 20	8,600 77	0 00	8,600 77
Issue Date 28 Jun 10 Rate 4 2% Yield to Maturity 2 257% Maturity Date 15 Jun 20							
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOO TERM NOTES 1 85 DUE 9-15-16 CUSIP 24422ERF8							
50,000 00	103 4268000	272 36	51,713 40	49,973 50	1,739 90	0 00	1,739 90
Issue Date 26 Aug 11 Rate 1 85% Yield to Maturity 0 907% Maturity Date 15 Sep 16							
DIRECTV HLOG/FIN 5 DUE 03-01-2021 CUSIP 25459HBA2							
45,000 00	112 1780000	750 00	50 480 10	44,820 15	5 659 95	0 00	5 659 95
Issue Date 10 Mar 11 Rate 5% Yield to Maturity 3 287% Maturity Date 1 Mar 21							
DOW CHEM CO/ 5 9 DUE 02-15-2015 CUSIP 280543CA9							
50,000 00	110 3228000	1 114 44	55,181 40	55 291 50	- 130 10	0 00	- 130 10
Issue Date 7 Aug 09 Rate 5 9% Yield to Maturity 0 973% Maturity Date 15 Feb 15							

◆ Asset Detail - Base Currency

Description/Asset ID	Investment Mgr ID	Exchange rate/Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss	Translation	Total
----------------------	-------------------	----------------------------------	------------------------	--------------	------	--------	----------------------	-------------	-------

Fixed Income

Corporate bonds

DR PEPPER SNAPPLE 2.9% DUE 01-15-2016 CUSIP 26138EAM1									
	33,000.00	105.3675000	441.28	34,771.27	33,881.67	889.60	0.00		889.60
Issue Date 11 Jan 11 Rate 2.9% Yield to Maturity 1.099% Maturity Date 15 Jan 16									
ENTERPRISE PRODS 6.3% DUE 09-15-2017 CUSIP 29379VAA1									
	45,000.00	120.9631000	834.75	54,433.39	53,209.20	1,224.19	0.00		1,224.19
Issue Date 4 Sep 07 Rate 6.3% Yield to Maturity 1.651% Maturity Date 15 Sep 17									
ERP OPER LTD 5.75% DUE 06-15-2017 CUSIP 26884AAX1									
	50,000.00	117.9652000	1,325.69	58,982.60	57,475.04	1,507.56	0.00		1,507.56
Issue Date 4 Jun 07 Rate 5.75% Yield to Maturity 1.561% Maturity Date 15 Jun 17									
FEDEX CORP 2.625% DUE 08-01-2022 CUSIP 31428XASS									
	60,000.00	99.4867000	673.75	59,692.02	59,269.20	422.82	0.00		422.82
Issue Date 27 Jul 12 Rate 2.625% Yield to Maturity 2.686% Maturity Date 1 Aug 22									
FORD MTR CR CO LLC 6.625% DUE 08-15-2017 CUSIP 345397VP5									
	100,000.00	116.8466000	2,502.77	116,846.60	115,367.00	1,479.60	0.00		1,479.60
Issue Date 4 Aug 10 Rate 6.625% Yield to Maturity 2.721% Maturity Date 15 Aug 17									
GEN ELEC CAP CORP 5.625% DUE 05-01-2018 CUSIP 36962G3U6									
	80,000.00	118.7534000	750.00	95,002.72	92,571.80	2,430.92	0.00		2,430.92
Issue Date 21 Apr 08 Rate 5.625% Yield to Maturity 1.909% Maturity Date 1 May 18									
GEORGIA PWR CO 5.25% DUE 12-15-2015 CUSIP 373334GA3									
	45,000.00	112.9450000	104.99	50,825.25	44,901.90	5,923.35	0.00		5,923.35
Issue Date 6 Dec 05 Rate 5.25% Yield to Maturity 0.809% Maturity Date 15 Dec 15									

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
GOLDMAN SACHS 5.35% DUE 01-15-2016 CUSIP 38141GEE0							
65,000.00	110.5394000	1,603.51	71,850.61	69,955.05	1,895.56	0.00	1,895.56
Issue Date 17 Jan 06 Rate 5.35% Yield to Maturity 1.772% Maturity Date 15 Jan 16							
HYUNDAI AUTO 2.45% DUE 12-15-2016 CUSIP 44923WAD3							
100,000.00	102.3909000	108.88	102,390.90	100,821.99	1,568.91	0.00	1,568.91
Issue Date 13 May 10 Rate 2.45% Yield to Maturity 0.625% Maturity Date 15 Dec 16							
INTEL CORP 3.3% DUE 10-01-2021 CUSIP 458140AJ9							
60,000.00	106.0362000	495.00	63,621.72	62,832.70	789.02	0.00	789.02
Issue Date 19 Sep 11 Rate 3.3% Yield to Maturity 2.527% Maturity Date 1 Oct 21							
MARATHON OIL CORP 2.8% DUE 11-01-2022 CUSIP 565849AK2							
60,000.00	100.6196000	289.33	60,371.76	60,450.00	-78.24	0.00	-78.24
Issue Date 29 Oct 12 Rate 2.8% Call Date 1 Aug 22 Call Price 0.00 Yield to Maturity 2.727% Maturity Date 1 Nov 22							
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00103 5 DUE 2/1/19 CUSIP 58013MEG5							
60,000.00	116.4893000	1,249.99	69,893.58	61,671.00	8,222.58	0.00	8,222.58
Issue Date 16 Jan 09 Rate 5% Yield to Maturity 2.098% Maturity Date 1 Feb 19							
MCKESSON CORP 3.25% DUE 03-01-2016 CUSIP 58155QAC7							
70,000.00	107.1903000	758.33	75,033.21	70,050.70	4,982.51	0.00	4,982.51
Issue Date 28 Feb 11 Rate 3.25% Yield to Maturity 0.94% Maturity Date 1 Mar 16							
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017 CUSIP 59018YJ89							
55,000.00	117.4355000	1,202.68	64,589.52	58,643.75	5,945.77	0.00	5,945.77
Issue Date 28 Aug 07 Rate 6.4% Yield to Maturity 2.424% Maturity Date 28 Aug 17							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
METLIFE INC 5% DUE 06-15-2015 CUSIP 59156RAN8							
55,000 00	110 0896000	122 22	60,549 28	61,233 75	- 684 47	0 00	- 684 47
Issue Date 23 Jun 05 Rate 5% Yield to Maturity 0 84% Maturity Date 15 Jun 15							
MONDELEZ INTERNATIONAL INC 6 5 DUE 08-11-2017 CUSIP 50075NAS3							
45,000 00	122 1382000	1,137 50	54,962 19	50,406 30	4,555 89	0 00	4 555 89
Issue Date 13 Aug 07 Rate 6 5% Yield to Maturity 1 511% Maturity Date 11 Aug 17							
MORGAN STANLEY 2 875% DUE 07-28-2014 CUSIP 61747WAK5							
60,000 00	102 2011000	733 12	61,320 66	60,223 20	1,097 46	0 00	1,097 46
Issue Date 28 Jul 11 Rate 2 875% Yield to Maturity 1 456% Maturity Date 28 Jul 14							
PACCAR FINL CORP MEDIUM TERM SR NTS BOOKENTRY 1 6 DUE 03-15-2017 CUSIP 69371RK54							
70,000 00	101 5671000	329 77	71,096 97	69,986 70	1,110 27	0 00	1,110 27
Issue Date 6 Mar 12 Rate 1 6% Yield to Maturity 1 217% Maturity Date 15 Mar 17							
PRAXAIR INC 5 375% DUE 11-01-2016 CUSIP 74005PAN4							
40,000 00	116 1183000	358 33	46,447 32	43,994 00	2,453 32	0 00	2,453 32
Issue Date 2 Nov 06 Rate 5 375% Call Date 31 Oct 16 Call Price 100 00 Yield to Maturity 1 072% Maturity Date 1 Nov 16							
REPUBLIC SVCS INC 5% DUE 03-01-2020 CUSIP 760759AH3							
65,000 00	115 9685000	1,083 33	75,379 52	68,090 75	7 288 77	0 00	7,288 77
Issue Date 4 Mar 10 Rate 5% Yield to Maturity 2 548% Maturity Date 1 Mar 20							
SEMPRA ENERGY 2 875 DUE 10-01-2022 CUSIP 816851AT8							
50 000 00	100 2424000	387 32	50,121 20	50,095 00	26 20	0 00	26 20
Issue Date 24 Sep 12 Rate 2 875% Call Date 1 Jul 22 Call Price 100 00 Yield to Maturity 2 846% Maturity Date 1 Oct 22							

◆ Asset Detail - Base Currency

Description/Asset ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
SIERRA PAC PWR CO 6% DUE 05-15-2016 CUSIP 826418BD6							
45,000 00	115 7323000	345 00	52,079 53	45,241 65	6,837 88	0 00	6,837 88
Issue Date 23 Mar 06 Rate 6% Yield to Maturity 1 223% Maturity Date 15 May 16							
THERMO FISHER 2 25% DUE 08-15-2016 CUSIP 883556BA9							
40,000 00	103 5391000	340 00	41,415 64	40,977 80	437 84	0 00	437 84
Issue Date 16 Aug 11 Rate 2 25% Yield to Maturity 1 248% Maturity Date 15 Aug 16							
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00868 1 75 DUE 05-22-2017 CUSIP 89233P6D3							
60,000 00	102 4031000	113 74	61,441 88	59,780 40	1,661 46	0 00	1 661 46
Issue Date 22 May 12 Rate 1 75% Yield to Maturity 1 187% Maturity Date 22 May 17							
U S BANCORP MEDIUM TERM NTS 1 65 DUE 05-15-2017 CUSIP 91159HHD5							
60,000 00	101 8900000	126 49	61,134 00	59,887 80	1,246 20	0 00	1,246 20
Issue Date 8 May 12 Rate 1 65% Call Date 15 Apr 17 Call Price 100 00 Yield to Maturity 1 205% Maturity Date 15 May 17							
VERIZON 3 DUE 04-01-2016 CUSIP 92343VAY0							
50,000 00	106 4806000	375 00	53,240 30	52,306 55	933 75	0 00	933 75
Issue Date 28 Mar 11 Rate 3% Yield to Maturity 0 969% Maturity Date 1 Apr 16							
WASTE MGMT INC DEL 6 375% DUE 03-11-2015 CUSIP 94106LAT6							
45,000 00	111 8365000	876 58	50,328 42	51,901 85	- 1,575 23	0 00	- 1,575 23
Issue Date 26 Feb 09 Rate 6 375% Yield to Maturity 0 914% Maturity Date 11 Mar 15							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS 2 1 05-08-2017 CUSIP 94974BFD7							
55 000 00	103 3872000	170 04	58 862 98	55,018 15	1,844 81	0 00	1,844 81
Issue Date 7 May 12 Rate 2 1% Yield to Maturity 1 297% Maturity Date 8 May 17							

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WILLIS N AMER INC 7% DUE 09-29-2019 CUSIP 970648AE1							
50,000 00	117 8466000	1,030 55	58,923 30	54,350 00	4,573 30	0 00	4,573 30
Issue Date 29 Sep 09 Rate 7% Yield to Maturity 3 958% Maturity Date 29 Sep 19							
XEROX CORP 6 4% DUE 03-15-2016 CUSIP 984121BP7							
50,000 00	112 6870000	942 22	56,343 50	56,593 80	- 250 30	0 00	- 250 30
Issue Date 20 Mar 06 Rate 6 4% Yield to Maturity 2 272% Maturity Date 15 Mar 16							
<b>Total USD</b>		<b>32,219 94</b>	<b>2,961,914 15</b>	<b>2,816,834 30</b>	<b>145,079 85</b>	<b>0 00</b>	<b>145,079 85</b>
<b>Total United States</b>		<b>32,219 94</b>	<b>2,961,914 15</b>	<b>2,816,834 30</b>	<b>145,079 85</b>	<b>0 00</b>	<b>145,079 85</b>
<b>Total Corporate Bonds</b>							
<b>3,084,000 00</b>		<b>36,641 52</b>	<b>3,412,345 91</b>	<b>3,221,758 25</b>	<b>190,587 66</b>	<b>0 00</b>	<b>190,587 66</b>
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC GOLD POOL G01186 7 5 02-01-2031 CUSIP 31283HJ71							
2 804 82	122 3438000	17 53	3,431 52	2,899 49	532 03	0 00	532 03
Issue Date 1 Feb 01 Rate 7 5% Yield to Maturity 0 705% Maturity Date 1 Feb 31							
FHLMC MULTICLASS SER 3113 CL QC 5 10-15-2031/01-15-2013 CUSIP 31396HE54							
4,205 58	99 9608000	17 52	4,203 91	4 203 87	0 04	0 00	0 04
Issue Date 1 Feb 08 Rate 5% Yield to Maturity 0 935% Maturity Date 15 Oct 31							
FHLMC MULTICLASS SER 3725 CL A 3 5 09-15-2024 CUSIP 3137A1TK9							
41,959 94	103 3749000	122 38	43,376 04	43 869 46	- 493 42	0 00	- 493 42
Issue Date 1 Sep 10 Rate 3 5% Yield to Maturity 1 148% Maturity Date 15 Sep 24							

Portfolio Statement

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FHLMC MULTICLASS SER 3829 CL BA 3 5 02-15-2025 CUSIP 3137A8FP8							
65,678 17	103 5341000	191 56	67,999 30	67,761 40	237 90	0 00	237 90
Issue Date 1 Mar 11 Rate 3 5% Yield to Maturity 1 349% Maturity Date 15 Feb 25							
FHLMC MULTICLASS SER 3854 CL HA 3 5 07-15-2025 CUSIP 3137AA5U3							
65,627 46	103 7682000	191 41	68,100 43	67,857 77	242 66	0 00	242 66
Issue Date 1 May 11 Rate 3 5% Yield to Maturity 1 226% Maturity Date 15 Jul 25							
FNMA POOL #255580 5 5% DUE 02-01-2035 REG CUSIP 31371L2M0							
13 935 93	109 4030000	63 87	15,246 32	14,188 53	1,057 79	0 00	1,057 79
Issue Date 1 Jan 05 Rate 5 5% Yield to Maturity 2 66% Maturity Date 1 Feb 35							
FNMA POOL #651897 7% DUE 08-01-2032 REG CUSIP 31390PGE1							
16,280 86	119 3475000	94 97	19,430 79	17,191 58	2,239 21	0 00	2,239 21
Issue Date 1 Jul 02 Rate 7% Yield to Maturity 1 589% Maturity Date 1 Aug 32							
FNMA POOL #687012 5 5% DUE 11-01-2017 REG CUSIP 31391HAM6							
13,651 19	107 6023000	62 56	14,688 99	14,197 26	491 73	0 00	491 73
Issue Date 1 Oct 02 Rate 5 5% Yield to Maturity 1 206% Maturity Date 1 Nov 17							
FNMA POOL #713973 5% 07-01-2033 BEO CUSIP 31401PFN9							
10,750 87	108 9498000	44 79	11,713 05	10,559 40	1 153 65	0 00	1,153 65
Issue Date 1 Jul 03 Rate 5% Yield to Maturity 2 546% Maturity Date 1 Jul 33							
FNMA POOL #725156 6 5% 12-01-2033 BEO CUSIP 31402CTM4							
8,493 45	113 8770000	46 00	9,672 08	8,880 31	791 77	0 00	791 77
Issue Date 1 Jan 04 Rate 6 5% Yield to Maturity 2 43% Maturity Date 1 Dec 33							

◆ **Asset Detail - Base Currency** Page 19 of 79

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Fixed Income**

**Government mortgage backed securities**

<b>FNMA POOL #740226 5% 09-01-2033 BEO CUSIP 31402WLF3</b>							
7,709 30	108 9498000	32.12	8,399 26	7,570 80	828 46	0 00	828 46
Issue Date 1 Sep 03 Rate 5% Yield to Maturity 2.589% Maturity Date 1 Sep 33							
<b>FNMA POOL #743735 6% DUE 11-01-2033 REG CUSIP 31403BHL0</b>							
8,815 84	111 7000000	44 07	9,847 29	9,063 78	783 51	0 00	783 51
Issue Date 1 Oct 03 Rate 6% Yield to Maturity 2.57% Maturity Date 1 Nov 33							
<b>FNMA POOL #770695 5% DUE 04-01-2034 REG CUSIP 31404KGC0</b>							
11,904 65	108 7000000	49 60	12,940 35	12,038 58	901 77	0 00	901 77
Issue Date 1 Mar 04 Rate 5% Yield to Maturity 2.494% Maturity Date 1 Apr 34							
<b>FNMA POOL #780957 4 5% DUE 05-01-2019 REG CUSIP 31404WTN6</b>							
20,415 61	109 1900000	76 55	22,291 80	20,230 59	2,061 21	0 00	2,061 21
Issue Date 1 May 04 Rate 4.5% Yield to Maturity 0.132% Maturity Date 1 May 19							
<b>FNMA POOL #888304 2 638 04-01-2037 BEO CUSIP 31410F3M5</b>							
30,772 93	106 0980000	67 64	32,649 46	30,764 48	1,884 98	0 00	1,884 98
Issue Date 1 Mar 07 Rate 2.638% Yield to Maturity 0.473% Maturity Date 1 Apr 37							
<b>FNMA POOL #904131 5 5% DUE 11-01-2036 REG CUSIP 31411CPQ8</b>							
20,497 68	108 7780000	93 94	22,298 96	20,108 96	2,190 00	0 00	2,190 00
Issue Date 1 Nov 06 Rate 5.5% Yield to Maturity 2.338% Maturity Date 1 Nov 36							
<b>FNMA 2010-9 CL EA 3 5 01-25-2024 CUSIP 31398MAQ9</b>							
61 458 89	103 6360000	179 25	63 693 53	62 246 35	1,447 18	0 00	1,447 18
Issue Date 1 Jan 10 Rate 3.5% Yield to Maturity 1.207% Maturity Date 25 Jan 24							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA 4 5 DUE 06-16-2034 CUSIP 38374USR3							
68,340 70	102 3768000	256 27	69,965 02	72,190 19	- 2,225 17	0 00	- 2,225 17
Issue Date 1 May 09 Rate 4 5% Yield to Maturity 1 671% Maturity Date 16 Jun 34							
GOVERNMENT NATL MTG ASSN REMIC SER 2012-132 CL AB 1 24024 06-16-2051 CUSIP 38378BX20							
149,787 34	100 6256000	154 78	150,704 28	151,265 01	- 560 73	0 00	- 560 73
Issue Date 1 Nov 12 Rate 1 24023% Yield to Maturity 16 Jun 51							
Total USD		1,806 81	650,650 38	637,085 81	13,564 57	0 00	13,564 57
Total United States		1,806 81	650,650 38	637,085 81	13,564 57	0 00	13,564 57
<b>Total Government Mortgage Backed Securities</b>		<b>1,806 81</b>	<b>650,650 38</b>	<b>637,085 81</b>	<b>13,564 57</b>	<b>0 00</b>	<b>13,564 57</b>
<b>Gov't-issued commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA REMIC SER 2010-52 CL B FLTG RATE DUE 12-16-2038 CUSIP 38376GGV6							
125,000 00	112 2240000	449 47	140,280 00	126,044 92	14,235 08	0 00	14,235 08
Issue Date 1 Apr 10 Rate 4 315% Yield to Maturity 1 703% Maturity Date 16 Dec 38							
GNMA 2 21000003815% DUE 11-16-2034 CUSIP 38376GF21							
165 604 48	101 8908000	304 98	168 735 39	187 144 08	1 591 31	0 00	1 591 31
Issue Date 1 Feb 11 Rate 2 21% Yield to Maturity 0 769% Maturity Date 16 Nov 34							
GNMA 2010-102 CL AB 1 852 DUE 07-16-2032 CUSIP 38376GTK6							
56,647 17	100 8925000	87 42	57,152 74	57 213 64	- 60 90	0 00	- 60 90
Issue Date 1 Aug 10 Rate 1 85199% Yield to Maturity 0 683% Maturity Date 16 Jul 32							

**Portfolio Statement**

31 DEC 2012

Account Number: 2696890  
 Account Name: AVERY, TSUN, FDN, ACCO

**Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Fixed Income**

**Gov't-issued commercial mortgage-backed**

GNMA 2010-156 REMIC PASSTHRU CTF CL AC 2 76 DUE 11-15-2053 CUSIP 38376GYT1							
119,999 99	105 0390000	275 99	126,048 78	120,557 81	5,488 97	0 00	5,488 97
Issue Date 1 Nov 10 Rate 2 75999% Yield to Maturity 1 3% Maturity Date 16 Mar 39							
GNMA 2012-046 REMIC PASSTHRU SECS CL AB 1 77132 DUE 11-16-2038 CUSIP 38378BSP5							
197,050 57	102 6305000	290 86	202,233 98	199,021 09	3,212 89	0 00	3,212 89
Issue Date 1 Apr 12 Rate 1 77131% Maturity Date 16 Nov 38							
<b>Total USD</b>		<b>1,408 72</b>	<b>694,448 89</b>	<b>669,981 54</b>	<b>24,467 35</b>	<b>0 00</b>	<b>24,467 35</b>
<b>Total United States</b>		<b>1,408 72</b>	<b>694,448 89</b>	<b>669,981 54</b>	<b>24,467 35</b>	<b>0 00</b>	<b>24,467 35</b>
<b>Total Gov't-issued Commercial Mortgage-Backed</b>							
<b>664,302 21</b>		<b>1,408 72</b>	<b>694,448 89</b>	<b>669,981 54</b>	<b>24,467 35</b>	<b>0 00</b>	<b>24,467 35</b>

**Asset backed securities**

**United States - USD**

CITIBANK CR CARD 5 30000019073% DUE 03-15-2018 CUSIP 17305EDE2							
100,000 00	114 7497000	1,560 55	114,749 70	99,617 00	15,132 70	0 00	15,132 70
Issue Date 18 Mar 06 Rate 5 3% Yield to Maturity 0 643% Maturity Date 15 Mar 18							
FORD CR AUTO OWNER 1 65% DUE 05-15-2016 CUSIP 34529PAD7							
120,000 00	101 5847000	87 99	121 901 64	119 965 16	1,936 48	0 00	1 936 48
Issue Date 28 Jan 11 Rate 1 65% Yield to Maturity 0 451% Maturity Date 15 May 16							
HONDA AUTO RECEIVABLES 2012-1 OWNER CL A-3 77 01-15-2016 CUSIP 43813UAC4							
35,000 00	100 4717000	11 97	35,165 09	34 997 90	167 19	0 00	167 19
Issue Date 23 Feb 12 Rate 0 77% Yield to Maturity 0 45% Maturity Date 15 Jan 16							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Asset backed securities</b>							
HONDA AUTO 1 98000001907% DUE 05-23-2016 CUSIP 43812BAH6							
51,300 64	100 3921000	28 21	51,501 79	51,287 59	214 20	0 00	214 20
Issue Date 24 Feb 10 Rate 1 98% Yield to Maturity 1 239% Maturity Date 23 May 16							
HYUNDAI AUTO 72% DUE 03-15-2016 CUSIP 44890GAC9							
100,000 00	100 3467000	32 00	100,346 70	99,890 49	356 21	0 00	356 21
Issue Date 7 Mar 12 Rate 0 72% Yield to Maturity 0 418% Maturity Date 15 Mar 16							
MERCEDES BENZ AUTO RECEIVABLES TR 2010-1CL A-4 2 14 DUE 08-15-2016 CUSIP 587682AD7							
35,000 00	101 1341000	33 28	35,396 93	34,897 04	399 89	0 00	399 89
Issue Date 21 Apr 10 Rate 2 14% Yield to Maturity 0 862% Maturity Date 15 Aug 16							
VOLKSWAGEN AUTO LN 1 98% DUE 09-20-2017 CUSIP 92867DAD2							
135,000 00	102 4540000	81 67	138,312 90	135,248 56	3,064 34	0 00	3,064 34
Issue Date 30 Mar 11 Rate 1 98% Yield to Maturity 0 703% Maturity Date 20 Sep 17							
VOLKSWAGEN AUTO LN 2 14% DUE 08-22-2016 CUSIP 92869AAD6							
31,559 29	100 7910000	20 63	31,808 92	31,554 02	254 90	0 00	254 90
Issue Date 28 Jan 10 Rate 2 14% Yield to Maturity 0 683% Maturity Date 22 Aug 16							
<b>Total USD</b>		<b>1,856 30</b>	<b>629,183 67</b>	<b>607,657 76</b>	<b>21,525 91</b>	<b>0 00</b>	<b>21,525 91</b>
<b>Total United States</b>		<b>1,856 30</b>	<b>629,183 67</b>	<b>607,657.76</b>	<b>21,525 91</b>	<b>0 00</b>	<b>21,525 91</b>
<b>Total Asset Backed Securities</b>							
<b>607,859 93</b>		<b>1,856 30</b>	<b>629,183 67</b>	<b>607,657 76</b>	<b>21,525 91</b>	<b>0 00</b>	<b>21,525 91</b>

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Exchange rate/ Local market price Accrued income/expense Market value Cost Unrealized gain/loss Market Translation Total

Fixed Income

Non-government backed c.m.o.s

United States - USD

FED HOME LN MTG 3.5% DUE 03-15-2024 CUSIP 3137A5LS1  
 77,969.99 102.7629000 227.41 80,124.22 80,071.54 52.68 0.00 52.68

Issue Date 1 Jan 11 Rate 3.5% Yield to Maturity 1.093% Maturity Date 15 Mar 24

Total USD 227.41 80,124.22 80,071.54 52.68 0.00 52.68

Total United States 227.41 80,124.22 80,071.54 52.68 0.00 52.68

Total Non-Government Backed C M O s

77,969.99 227.41 80,124.22 80,071.54 52.68 0.00 52.68

Index linked government bonds

United States - USD

US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG CUSIP 912828HN3  
 360,000.00 128.0578820 2,983.95 461,008.37 373,517.20 87,491.17 0.00 87,491.17

Issue Date 15 Jan 08 Rate 1.79398% Yield to Maturity 1.135% Maturity Date 15 Jan 18

Total USD 2,983.95 461,008.37 373,517.20 87,491.17 0.00 87,491.17

Total United States 2,983.95 461,008.37 373,517.20 87,491.17 0.00 87,491.17

Total Index Linked Government Bonds

360,000.00 2,983.95 461,008.37 373,517.20 87,491.17 0.00 87,491.17

Total Fixed Income

8,147,203.32 63,395.31 8,870,893.74 8,388,626.92 482,266.82 0.00 482,266.82

◆ Asset Detail - Base Currency Page 4 of 21

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

*Equities*

**Common stock**

**United States - USD**

ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT CUSIP 29273R109	1,856 00	42.9300000	0 00	79,678 08	84,858 57	- 5,180 49	0 00	- 5,180 49
KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP EKE55U103	787,920 00	0 0000000	0 00	0 00	0 00	0 00	0 00	0 00
KINDER MORGAN MGMT LLC SHS COM STK CUSIP 49455U100	1 187 00	75.4600000	0 00	89,571 02	58,458 05	31,112 97	0 00	31,112 97
LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS CUSIP 536020100	3 122.00	35.2400000	0 00	110,019 28	99,920 08	10,099 20	0 00	10,099 20
MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT CUSIP 559080106	2,710 00	43.1900000	0 00	117,044 90	60,957 76	56,087 14	0 00	56,087 14
MLP AMERICAS PARTNERS L P UNIT LTD PARTNERSHIP INT CUSIP 030975106	804 00	38.7400000	0 00	31,146 96	33,590 01	- 2,443 05	0 00	- 2,443 05
MLP EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP INT CUSIP 283702108	2,147 00	36.9700000	0 00	79,374 59	58,052 06	21,322 53	0 00	21,322 53
MLP ENBRIDGE ENERGY PARTNERS L P COM CUSIP 29250R106	1,772 00	27.9000000	0 00	49,438 80	53,519 53	- 4,080 73	0 00	- 4,080 73
MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP CUSIP 29273V100	3,188 00	45.4800000	0 00	144,990 24	112,059 47	32,930 77	0 00	32,930 77
MLP ENTERPRISE PRODS PARTNERS L P COM UNIT CUSIP 293792107	8 289 00	50.0800000	0 00	415 113 12	255 506 46	159 606 66	0 00	159 606 66
MLP EV ENERGY PARTNERS L P COM UNITS REPSTG LTD PARTNER INT CUSIP 26926V107	730 00	56.5600000	0 00	41,288 80	42,974 42	- 1,685 62	0 00	- 1,685 62

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Equities</b>								
<b>Common stock</b>								
MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT CUSIP 371927104	2,770 00	35 7200000	0 00	98,944 40	60 488 40	38,456 00	0 00	38,456 00
MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT CUSIP 494550106	2,218 00	79 7900000	0 00	178,974 22	145,110 64	31,863 58	0 00	31,863 58
MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT CUSIP 570759100	2,407 00	51 0100000	0 00	122,781 07	91,785 95	30,995 12	0 00	30 995 12
MLP NUSTAR ENERGY LP UNIT COM UNIT CUSIP 67058H102	893 00	42.4800000	0 00	37,934 64	53,025 90	- 15,091 26	0 00	- 15,091 26
MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT CUSIP 96950F104	1,539 00	48 6600000	0 00	74,887 74	56,542 55	18,345 19	0 00	18 345 19
PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT CUSIP 726503105	4,080 00	45 2400000	0 00	184,579 20	121,991 36	62,587 84	0 00	62,587 84
REGENCY ENERGY PARTNERS L P CUSIP 75885Y107	2,983 00	21 6900000	0 00	64 671 44	66,330 17	- 1,658 73	0 00	- 1,658 73
UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG CUSIP 68268N103	1,643 00	53 9900000	0 00	88,705 57	54,548 83	34,156 74	0 00	34,156 74
<b>Total USD</b>			0 00	2 007,144 07	1,509,720 21	497,423 86	0 00	497,423 86
<b>Total United States</b>			0 00	2,007,144 07	1,509,720 21	497,423 86	0 00	497,423 86
<b>Total Common Stock</b>	832,258 00		0 00	2,007,144 07	1,509,720 21	497,423 86	0 00	497,423 86

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
ABBOTT LAB COM CUSIP 002824100							
3,300 00	65 5000000	0 00	216,150 00	191,293 15	24,856 85	0 00	24,856 85
ACCENTURE PLC SHS CL A NEW CUSIP G1151C101							
2,849 00	66 5000000	0 00	189,458 50	104,227 25	85,231 25	0 00	85 231 25
ALLERGAN INC COM CUSIP 018490102							
2,389 00	91 7300000	0 00	219,142.97	105,555 30	113,587 67	0 00	113,587 67
APPLE INC COM STK CUSIP 037833100							
586 00	533 0300000	0 00	312,355 58	82,711 85	229,643 73	0 00	229,643 73
C H ROBINSON WORLDWIDE INC COM NEW COM NEW CUSIP 12541W209							
1,665 00	63 2200000	0 00	105,261 30	114,978 89	- 9,717 59	0 00	- 9,717 59
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A CUSIP 192446102							
3,733 00	74 0500000	0 00	276,428 65	257 414 05	19,014 60	0 00	19,014 60
FACTSET RESH SYS INC COM STK CUSIP 303075105							
1,818 00	88 0600000	0 00	160,093 08	166,994 85	- 6,901 77	0 00	- 6,901 77
GOOGLE INC CL A CL A CUSIP 38259P508							
372 00	709 3700000	0 00	263 885 64	179 871 12	84 214 52	0 00	84 214 52
GRAINGER W W INC COM CUSIP 384802104							
387 00	202 3700000	0 00	74,269 79	76 716 03	- 2 446 24	0 00	- 2,446 24
INTUIT COM CUSIP 461202103							
3 360 00	59 5000000	0 00	199,920 00	195 924 94	3 995 06	0 00	3 995 06
INTUITIVE SURGICAL INC COM NEW STK CUSIP 46120E602							
407 00	490 3700000	0 00	199 580 59	146 688 19	52 892 40	0 00	52 892 40

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
MICROSOFT CORP COM CUSIP 594918104							
7,394 00	26 7300000	0 00	197,641 62	199 634 78	- 1,993 16	0 00	- 1,993 16
NIKE INC CL B CUSIP 654106103							
4,112 00	51 6000000	0 00	212,179 20	197,514 81	14,664 39	0 00	14,664 39
ORACLE CORP COM CUSIP 68389X105 ORCL							
5,781 00	33 3200000	0 00	192,622 82	102,804 58	89,818 34	0 00	89,818 34
QUALCOMM INC COM CUSIP 747525103 QCOM							
4,127 00	62.0200000	0 00	255,956 54	176,907 65	79,048 89	0 00	79,048 89
STARBUCKS CORP COM CUSIP 855244109							
4,209 00	53 6200000	0 00	225,686 58	141,093 90	84,592 68	0 00	84,592 68
T ROWE PRICE GROUP INC CUSIP 74144T108							
3,607 00	65 1300000	0 00	234,923 91	208 913 65	26,010 26	0 00	26 010 26
VARIAN MEDICAL SYSTEMS INC CUSIP 92220P105							
2,639 00	70 2400000	0 00	185,363 36	149,482 82	35,880 54	0 00	35,880 54
<b>Total USD</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0,00</b>	<b>922,392 42</b>
<b>Total United States</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0 00</b>	<b>922,392 42</b>
<b>Total Common Stock</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0,00</b>	<b>922,392 42</b>
<b>52,715 00</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0 00</b>	<b>922,392 42</b>
<b>Total Equities</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0 00</b>	<b>922,392 42</b>
<b>52,715 00</b>		<b>0 00</b>	<b>3,720,920 23</b>	<b>2,798,527 81</b>	<b>922,392 42</b>	<b>0 00</b>	<b>922,392 42</b>

**AVERY-TSUI FOUNDATION**  
**Schedule D - Capital Gains and Losses/GEN**  
**As of: December 31, 2012**

<u>Quantity</u>	<u>Asset</u>	<u>Date Acquired</u>	<u>Date Sold</u>	<u>Proceeds</u>	<u>Tax Basis</u>	<u>Gain/Loss</u>
<u>Short-Term Capital Gains and Losses</u>						
18,050 54	MFO ASTON FDS CLI 09-29-2010/GEN_SLD#1	Sep 29 11	Jul 19 12	200,000.00	183,935.00	16,065 00
22,935 78	MFO CAUSEWAY 02-27-2012/GEN_SLD#1	Feb 27 12	Dec 21 12	300,000.00	280,733 93	19,266.07
	Total Short-term			<u>500,000 00</u>	<u>464,668 93</u>	<u>35,331.07</u>
<u>Long-Term Capital Gains and Losses</u>						
124,663 86	IIT INTL EQUITY/GEN	Feb 27 04	Feb 21 12	2,273,586 81	2,667,772.53	-394,185 72
231 64	IIT INTL EQUITY/GEN_SLD17	Feb 27 04	Feb 15 12	4,199.20	5,075.84	-876.64
22,492 13	MFO 1ST EAGLE 12-17-2008/GEN_SLD#1	Dec 17 08	Dec 21 12	500,000.00	517,175.01	-17,175 01
11,049 72	MFO THIRD AVE 12-23-08/GEN_SLD#1	Dec 23 08	Jul 19 12	500,000.00	618,342.29	-118,342 29
	Total Long-term			<u>3,277,786 01</u>	<u>3,808,365.67</u>	<u>-530,579 66</u>
	TOTAL CAPITAL GAINS			<u>3,777,786 01</u>	<u>4,273,034 60</u>	<u>-495,248 59</u>

AVERY-TSUI FOUNDATION  
Schedule D - Capital Gains and Losses/IW  
As of 12/31/2012

<u>Asset</u>	<u>Date</u> <u>Acquired</u>	<u>Date</u> <u>Sold</u>	<u>Proceeds</u>	<u>Tax</u> <u>Basis</u>	<u>Gain</u> <u>or Loss</u>
550 ACCO BRD 606-07-2012/IW	Jun 7 12	Dec 21 12	3,955.89	5,236.39	(1,280.50)
1,405 AMERICAN SUPERCOND 12-21-2011/IW	Dec 21 11	Dec 21 12	3,840.34	5,630.26	(1,789.92)
310 ANN INC 02-21-2012/IW_SLD#1	Feb 21 12	Dec 21 12	10,416.91	7,485.08	2,931.83
475 ANN INC 02-27-2012/IW	Feb 27 12	Dec 21 12	15,961.39	11,717.25	4,244.14
680 BANCORPSOUTH INC. 12-18-2012/IW_SLD#1	Dec 18 12	Dec 21 12	9,882.01	9,943.78	(61.77)
390 BRIGGS & STRATTON CORP. 01-26-2012/IW_SLD#1	Jan 26 12	Dec 21 12	8,299.83	6,106.35	2,193.48
720 BRIGGS & STRATTON CORP. 02-08-2012/IW	Feb 8 12	Dec 21 12	15,322.76	12,219.41	3,103.35
135 CABOT CORP 05-21-2012/IW	May 21 12	Dec 21 12	5,320.44	5,230.85	89.59
83 CLICKSOFTWARE 12-18-2012/IW_SLD#1	Dec 18 12	Dec 21 12	698.19	623.91	74.28
450 CLICKSOFTWARE 12-19-2012/IW	Dec 19 12	Dec 21 12	3,785.36	3,573.23	212.13
240 CLICKSOFTWARE 12-20-2012/IW	Dec 20 12	Dec 21 12	2,018.86	2,016.79	2.07
527 CLICKSOFTWARE 12-21-2012/IW	Dec 21 12	Dec 21 12	4,433.08	4,506.22	(73.14)
130 CROCS INC 12-20-2012/IW_SLD#1	Dec 20 12	Dec 21 12	1,767.83	1,772.16	(4.33)
1,230 CROCS INC. 12-18-2012/IW	Dec 18 12	Dec 21 12	16,726.39	17,549.03	(822.64)
1,420 DOLAN CO 05-18-2012/IW_SLD#1	May 18 12	Dec 21 12	5,706.27	8,867.90	(3,161.63)
1,075 KEY ENERGY SERVICES 05-31-2012/IW_SLD#1	May 31 12	Dec 21 12	7,355.52	10,684.75	(3,329.23)
1,199 LTX CREDENCE 03-07-2012/IW_SLD#1	Mar 7 12	Dec 21 12	7,449.45	7,731.51	(282.06)
661 LTX CREDENCE 03-08-2012/IW	Mar 8 12	Dec 21 12	4,106.83	4,352.75	(245.92)
280 MAXWELL TECH 06-07-2012/IW_SLD#1	Jun 7 12	Dec 21 12	2,281.64	1,934.58	347.06
575 MERCURY COMPUTER 11-13-2012/IW	Nov 13 12	Dec 21 12	4,942.24	4,699.02	243.22
395 MERCURY COMPUTER 11-12-2012/IW	Nov 12 12	Dec 21 12	3,395.11	3,186.63	208.48
190 MERCURY COMPUTER 11-14-2012/IW	Nov 14 12	Dec 21 12	1,633.09	1,574.25	58.84
570 PATTERSON-UTI ENERGY 109-14-2012/IW_SLD#1	Sep 14 12	Dec 21 12	10,574.69	9,965.76	608.93
2,690 QUIKSILVER INC.02-29-2012#1/IW	Feb 29 12	Dec 21 12	10,779.12	12,779.38	(2,000.26)
1,130 ROCKVILLE FINL 02-09-2012/IW	Feb 9 12	Dec 21 12	14,407.29	12,714.42	1,692.87
140 ROCKVILLE FINL 06-07-2012/IW	Jun 7 12	Dec 21 12	1,784.97	1,599.30	185.67
30 RTI INTL 06-15-2012/IW	Jun 15 12	Dec 21 12	814.19	646.30	167.89
405 SHOE CARNIVAL 11-27-2012/IW	Nov 27 12	Dec 21 12	7,914.89	8,871.57	(956.68)

200 SPIRIT AIRLS INC 09-14-2012/IW_SLD#1	Sep 14 12	Dec 21 12	3,425.20	3,346.48	78.72
885 SPIRIT AIRLS INC 09-25-2012/IW	Sep 25 12	Dec 21 12	15,156.52	15,397.85	(241.33)
320 TENNANT CO. 11-20-2012 #1/IW_SLD#1	Nov 20 12	Dec 21 12	13,616.30	11,548.93	2,067.37
1,270 TEREK 07-31-2012/IW	Jul 26 12	Dec 21 12	33,473.77	23,192.61	10,281.16
305.5 1ST NIAGARA 07-18-2011/IW_SLD#1	Jul 18 11	Jul 18 12	2,358.34	3,995.85	(1,637.51)
1,120 ACCO BRD 606-07-2012/IW_SLD#1	Jun 7 12	Jul 18 12	10,748.61	10,663.18	85.43
455 ANN INC 02-27-2012/IW_SLD#1	Feb 27 12	Jul 18 12	12,225.57	11,223.90	1,001.67
525 ATMI INC. 10-05-2011/IW_SLD#1	Oct 5 11	Jul 18 12	10,722.98	9,523.50	1,199.48
920 BOSTON FINL 08-03-2011/IW_SLD#1	Aug 3 11	Jul 18 12	8,243.11	6,294.46	1,948.65
30 BRIGGS & STRATTON CORP. 02-08-2012/IW_SLD#1	Feb 8 12	Jul 18 12	521.88	509.14	12.74
615 BRIGGS & STRATTON CORP.02-09-2012/IW	Feb 9 12	Jul 18 12	10,698.60	10,559.06	139.54
280 CABOT CORP 05-21-2012/IW_SLD#1	May 21 12	Jul 18 12	11,072.35	10,849.16	223.19
475 CARDIOVASCULAR SYS 11-07-2011/IW	Nov 7 11	Jul 18 12	4,559.32	4,551.12	8.20
565 CARDIOVASCULAR SYS 11-18-2011/IW_SLD#1	Nov 18 11	Jul 18 12	5,423.20	5,200.43	222.77
315 CERADYNE INC. 11-21-2011/IW_SLD#1	Nov 21 11	Jul 18 12	7,718.89	9,447.38	(1,728.49)
200 CITY NATIONAL CORP. 08-11-2011/IW_SLD#1	Aug 11 11	Jul 18 12	10,080.77	8,692.48	1,388.29
645 KEY ENERGY SERVICES 11-01-2011/IW_SLD#1	Nov 1 11	Jul 18 12	4,867.89	8,077.72	(3,209.83)
104 LTX CREDENCE 03-08-2012/IW_SLD#1	Mar 8 12	Jul 18 12	619.98	684.85	(64.87)
1,196 QUIKSILVER INC.02-29-2012#1/IW_SLD#1	Feb 29 12	Jul 18 12	2,704.21	5,681.84	(2,977.63)
1,169 QUIKSILVER INC.02-29-2012/IW	Feb 29 12	Jul 18 12	2,643.16	5,561.76	(2,918.60)
865 ROCKVILLE FINL 06-07-2012/IW_SLD#1	Jun 7 12	Jul 18 12	10,270.85	9,881.42	389.43
460 RTI INTL 06-15-2012/IW_SLD#1	Jun 15 12	Jul 18 12	10,359.14	9,909.92	449.22
185 TELEFLEX INC. 08-03-2011/IW_SLD#1	Aug 3 11	Jul 18 12	11,597.26	10,487.47	1,109.79
1,445 TRIQUINT SEMICONDUCTOR 08-04-2011/IW_SLD#1	Aug 4 11	Jul 18 12	7,379.87	10,792.56	(3,412.69)
115 CERADYNE INC. 11-21-2011/IW	Nov 21 11	Nov 20 12	4,012.83	3,449.05	563.78
<b>Total Short-term</b>			<b>400,075.18</b>	<b>392,740.95</b>	<b>7,334.23</b>
<b>Long-Term Capital Gains and Losses</b>					
939.5 1ST NIAGARA 07-18-2011/IW	Jul 18 11	Dec 21 12	7,347.09	12,288.38	(4,941.29)
545.5 1ST NIAGARA 4-16-08/IW_SLD#1	Apr 16 08	Dec 21 12	4,265.93	6,613.49	(2,347.56)
1,405 ACCO BRD 8-12-08/IW_SLD#2	Aug 12 08	Dec 21 12	10,105.51	11,364.76	(1,259.25)
585 AMAG PHARMLS 01-20-2011/IW_SLD#1	Jan 20 11	Dec 21 12	8,646.10	9,984.61	(1,338.51)
460 AMAG PHARMLS 01-21-2011/IW	Jan 21 11	Dec 21 12	6,798.65	7,969.27	(1,170.62)

260 AMEDISYS 10-15-09/IW	Oct 15 09	Dec 21 12	2,916.69	10,928.53	(8,011.84)
5 AMEDISYS 10-30-09/IW_SLD#1	Oct 30 09	Dec 21 12	56.09	197.42	(141.33)
35 AMEDISYS 12-23-09/IW	Dec 23 09	Dec 21 12	392.63	1,617.00	(1,224.37)
620 AMERICAN SUPERCOND 04-06-2011/IW	Apr 6 11	Dec 21 12	1,694.67	8,011.33	(6,316.66)
350 AMERICAN SUPERCOND12-20-2011/IW_SLD#1	Dec 20 11	Dec 21 12	956.67	1,396.22	(439.55)
405 ANALOGIC 10-31-05/IW_SLD#3	Oct 31 05	Dec 21 12	29,587.69	19,207.13	10,380.56
1,695 ARIAD PHARM 10-28-05/IW_SLD#4	Oct 28 05	Dec 21 12	34,406.36	11,378.53	23,027.83
135 ASCENT MEDIA 4-16-09/IW_SLD#1	Apr 16 09	Dec 21 12	8,371.83	3,393.90	4,977.93
130 ASCENT MEDIA 6-25-09/IW	Jun 25 09	Dec 21 12	8,061.77	3,305.05	4,756.72
490 ATMI INC. 08-10-2011/IW	Aug 10 11	Dec 21 12	10,000.23	8,531.15	1,469.08
410 ATMI INC. 10-04-2011/IW_SLD#1	Oct 4 11	Dec 21 12	8,367.54	6,821.62	1,545.92
25 ATMI INC. 10-05-2011/IW	Oct 5 11	Dec 21 12	510.22	453.50	56.72
360 BEACON RFG 12-05-07/IW_SLD#1	Dec 5 07	Dec 21 12	11,786.92	3,256.92	8,530.00
585 BEACON RFG 9-28-07/IW	Aug 3 07	Dec 21 12	19,153.75	6,028.08	13,125.67
495 BERKS HLS 1-2-08/IW_SLD#1	Jan 2 08	Dec 21 12	11,930.91	12,597.06	(666.15)
185 BERKSHIRE HLS 12-20-07/IW	Dec 20 07	Dec 21 12	4,459.03	4,735.98	(276.95)
1,965 BOSTON FINL 08-03-2011/IW	Aug 3 11	Dec 21 12	17,805.24	13,444.14	4,361.10
1,095 BOSTON FINL10-22-10/IW_SLD#1	Oct 22 10	Dec 21 12	9,922.01	7,363.88	2,558.13
525 BTU INTL 12-1-08/IW_SLD#1	Dec 1 08	Dec 21 12	1,030.24	2,128.88	(1,098.64)
435 BTU INTL 12-14-09/IW	Dec 14 09	Dec 21 12	853.62	2,135.03	(1,281.41)
790 BTU INTL 12-8-09/IW	Dec 8 09	Dec 21 12	1,550.26	3,534.86	(1,984.60)
350 CABOT CORP. 10-06-2011/IW_SLD#1	Oct 6 11	Dec 21 12	13,793.75	8,998.54	4,795.21
1,245 CACHE 10-21-08/IW_SLD#1	Oct 21 08	Dec 21 12	2,614.56	4,336.58	(1,722.02)
825 CACHE 6-29-07/IW	Jun 29 07	Dec 21 12	1,732.54	11,248.38	(9,515.84)
635 CACHE INC 5-18-07/IW	May 18 07	Dec 21 12	1,333.53	10,242.17	(8,908.64)
545 CALLAWAY GOLF 5-21-10/IW_SLD#2	May 21 10	Dec 21 12	3,478.17	4,547.97	(1,069.80)
915 CALLAWAY GOLF 6-4-10/IW	Jun 4 10	Dec 21 12	5,839.49	7,647.39	(1,807.90)
970 CARDIOVASCULAR SYS 11-04-2011 /IW_SLD#1	Nov 4 11	Dec 21 12	12,077.29	8,678.30	3,398.99
835 CARDIOVASCULAR SYS 11-18-2011/IW	Nov 18 11	Dec 21 12	10,396.43	7,685.59	2,710.84
310 CARRIZO O & G 12-23-10/IW	Dec 23 10	Dec 21 12	6,754.59	10,357.60	(3,603.01)
235 CARRIZO O & G 12-3-10/IW_SLD#1	Dec 3 10	Dec 21 12	5,120.41	7,427.06	(2,306.65)
460 CARTER 1-19-07/IW_SLD#3	Jan 19 07	Dec 21 12	25,071.91	12,291.01	12,780.90
480 CHIQUITA 10-28-05/IW	Oct 28 05	Dec 21 12	3,907.05	12,983.19	(9,076.14)
345 CHIQUITA 12-1-05/IW_SLD#1	Dec 1 05	Dec 21 12	2,808.20	7,350.78	(4,542.58)

255 CITY NATIONAL CORP. 08-11-2011/IW	Aug 11 11	Dec 21 12	12,776.49	11,082.92	1,693.57
110 CITY NATIONAL CORP. 08-26-2011/IW_SLD#1	Aug 26 11	Dec 21 12	5,511.42	4,691.46	819.96
289 COLUMBIA BKG 12-30-10/IW	Dec 30 10	Dec 21 12	5,126.77	6,190.59	(1,063.82)
181 COLUMBIA BKG 12-31-10/IW	Dec 31 10	Dec 21 12	3,210.89	3,894.69	(683.80)
500 COLUMBIA BKG 3-03-11/IW_SLD#1	Mar 3 11	Dec 21 12	8,869.85	10,057.35	(1,187.50)
800 CSG SYSTEMS INTL 05-02-2011#1/IW	May 2 11	Dec 21 12	15,012.14	17,172.56	(2,160.42)
295 CSG SYSTEMS INTL 05-02-2011/IW_SLD#1	May 2 11	Dec 21 12	5,535.72	6,301.20	(765.48)
5,020 CYTOKINETICS 5-5-10/IW_SLD#2	May 5 10	Dec 21 12	3,301.07	15,532.88	(12,231.81)
570 DARLING INTL 12-17-09/IW_SLD#2	Dec 17 09	Dec 21 12	8,989.66	4,152.16	4,837.50
935 DARLING INTL 6-29-10/IW	Jun 29 10	Dec 21 12	14,746.20	7,123.58	7,622.62
795 DIANA SHIP 10-14-09/IW_SLD#1	Oct 14 09	Dec 21 12	5,897.01	11,272.86	(5,375.85)
105 DIANA SHIP 12-17-09/IW	Dec 17 09	Dec 21 12	778.85	1,579.01	(800.16)
370 DIGITAL RIV 11-13-09/IW_SLD#1	Nov 13 09	Dec 21 12	5,294.50	9,925.77	(4,631.27)
205 DIGITAL RIV 4-30-10/IW	Apr 30 10	Dec 21 12	2,933.44	5,900.05	(2,966.61)
460 DOLAN MEDIA 10-6-09/IW	Oct 6 09	Dec 21 12	1,848.51	5,723.23	(3,874.72)
115 DOLAN MEDIA 10-7-09/IW	Oct 7 09	Dec 21 12	462.13	1,444.39	(982.26)
10,695 DURECT CORP 10-28-05/IW_SLD#3	Oct 28 05	Dec 21 12	9,387.85	67,378.50	(57,990.65)
505 DYCOM 4-2-08/IW_SLD#1	Apr 2 08	Dec 21 12	9,735.92	6,591.46	3,144.46
440 DYCOM 7-17-08/IW	Jul 17 08	Dec 21 12	8,482.79	6,589.84	1,892.95
1,595 ENERGYSOLUTIONS INC 06-15-2011/IW_SLD#1	Jun 15 11	Dec 21 12	4,778.19	7,700.98	(2,922.79)
1,590 ENERGYSOLUTIONS INC. 02-14-2011/IW	Feb 14 11	Dec 21 12	4,763.21	10,211.36	(5,448.15)
290 FREIGHTCAR 1-25-08/IW_SLD#3	Jan 25 08	Dec 21 12	6,482.51	10,122.45	(3,639.94)
192 HANCOCK HLDG 11-14-07/IW	Nov 14 07	Dec 21 12	6,070.15	11,858.55	(5,788.40)
78 HANCOCK HLDG 12-31-07/IW_SLD#1	Dec 31 07	Dec 21 12	2,508.90	4,884.07	(2,375.17)
210 HANOVER INS 10-9-08/IW_SLD#1	Oct 9 08	Dec 21 12	8,059.58	7,802.55	257.03
100 HANOVER INS 12-27-10/IW	Dec 27 10	Dec 21 12	3,837.89	4,720.69	(882.80)
150 HANOVER INS 8-5-09/IW	Aug 5 09	Dec 21 12	5,756.84	6,036.80	(279.96)
640 HUDSON 3-30-06/IW	Mar 30 06	Dec 21 12	2,835.71	11,832.45	(8,996.74)
450 HUDSON 7-7-06/IW	Jul 7 06	Dec 21 12	1,993.86	4,718.25	(2,724.39)
430 HUDSON H 7-31-06/IW_SLD#1	Jul 31 06	Dec 21 12	1,905.24	4,218.34	(2,313.10)
740 JOSBK CLOTHIERS 6-27-06/IW_SLD#5	Jun 27 06	Dec 21 12	31,571.39	11,363.79	20,207.60
725 KEY ENERGY SERVICES 11-01-2011/IW	Nov 1 11	Dec 21 12	4,960.70	9,079.61	(4,118.91)
460 KONA GRILL 4-12-07/IW_SLD#1	Apr 12 07	Dec 21 12	3,893.12	6,765.55	(2,872.43)
225 KONA GRILL 4-13-07/IW	Apr 13 07	Dec 21 12	1,904.24	3,487.47	(1,583.23)

640 KONA GRILL 8-16-07/IW	Aug 16 07	Dec 21 12	5,416.51	9,562.36	(4,145.85)
2,435 LIMELIGHT NETWORKS 07-05-2011/IW	Jul 5 11	Dec 21 12	5,278.96	11,960.97	(6,682.01)
135 LIMELIGHT NETWORKS 07-06-2011/IW	Jul 6 11	Dec 21 12	292.67	676.94	(384.27)
1,840 LIMELIGHT NETWORKS 07-25-2011/IW_SLD#1	Jul 25 11	Dec 21 12	3,989.03	8,199.04	(4,210.01)
855 MADDEN STEVEN 10-31-05/IW_SLD#7	Oct 31 05	Dec 21 12	36,569.58	6,464.84	30,104.74
1,055 MATL SCIENCES 10-31-05/IW_SLD#2	Oct 31 05	Dec 21 12	9,316.38	15,703.15	(6,386.77)
905 MAXWELL TECH 10-31-05/IW	Oct 31 05	Dec 21 12	7,374.58	11,237.20	(3,862.62)
250 MEADOWBROOK 06-07-2011#1/IW	Jun 7 11	Dec 21 12	1,429.44	2,385.30	(955.86)
110 MEADOWBROOK 06-07-2011/IW_SLD#1	Jun 7 11	Dec 21 12	628.95	1,048.26	(419.31)
949 MEADOWBROOK 12-27-10/IW	Dec 27 10	Dec 21 12	5,426.16	9,445.02	(4,018.86)
261 MEADOWBROOK 12-28-10/IW	Dec 28 10	Dec 21 12	1,492.34	2,677.99	(1,185.65)
525 MEASUREMENT SPEC/IW_SLD#3	Nov 1 05	Dec 21 12	17,190.73	12,560.62	4,630.11
440 MENTOR GRAPH 12-28-07/IW	Dec 28 07	Dec 21 12	7,441.38	4,950.09	2,491.29
1,140 MENTOR GRAPHICS 10-31/IW_SLD#1	Oct 31 05	Dec 21 12	19,279.93	9,451.74	9,828.19
255 MERCURY COMP 12-1-08/IW_SLD#1	Dec 1 08	Dec 21 12	2,191.78	665.68	1,526.10
1,220 MERCURY COMP 9-30-08/IW	Sep 30 08	Dec 21 12	10,486.15	10,746.37	(260.22)
200 METALICO 8-15-7#1/IW	Aug 15 07	Dec 21 12	389.57	1,459.00	(1,069.43)
2,060 METALICO 8-16-7/IW	Aug 16 07	Dec 21 12	4,012.58	12,392.34	(8,379.76)
140 METALICO 9-24-08/IW_SLD#1	Sep 24 08	Dec 21 12	272.70	837.06	(564.36)
1,215 MODUSLINKI 7-27-07/IW_SLD#3	Jul 27 07	Dec 21 12	3,527.67	19,082.30	(15,554.63)
965 NAUTILUS 10-17-08/IW_SLD#1	Oct 17 08	Dec 21 12	3,440.72	3,307.35	133.37
510 NAUTILUS 4-10-06/IW	Apr 10 06	Dec 21 12	1,818.41	8,504.45	(6,686.04)
550 NAUTILUS 7-7-06/IW	Jul 7 06	Dec 21 12	1,961.03	8,261.28	(6,300.25)
2,165 NEWPARK RES 10-28-05/IW_SLD#4	Oct 28 05	Dec 21 12	16,873.84	17,428.25	(554.41)
1,995 NOVAVAX 7-31-06/IW	Jul 31 06	Dec 21 12	3,816.75	7,707.29	(3,890.54)
2,140 NOVAVAX 7-31-07/IW_SLD#1	Mar 16 06	Dec 21 12	4,094.15	6,286.04	(2,191.89)
1,335 OLD REP 10-31-05/IW_SLD#2	Oct 31 05	Dec 21 12	14,011.84	21,724.09	(7,712.25)
1,010 PEGASYSYSTEMS 10-31-05/IW_SLD#4	Oct 31 05	Dec 21 12	23,405.61	6,487.13	16,918.48
205 PERFICIENT 06-07-11/IW	Jun 7 11	Dec 21 12	2,291.19	2,139.91	151.28
1,560 PERFICIENT 8-13-08/IW_SLD#2	Aug 13 08	Dec 21 12	17,435.41	12,422.13	5,013.28
1,325 PROGRESS SOFTWARE 10-31/IW_SLD#5	Oct 31 05	Dec 21 12	27,993.83	27,970.75	23.08
1,345 QUIKSILVER 08-09-2011/IW_SLD#1	Aug 9 11	Dec 21 12	5,389.56	5,444.56	(55.00)
790 REX ENERGY CORP. 06-21-2011/IW_SLD#1	Jun 21 11	Dec 21 12	9,943.74	8,465.41	1,478.33
1,025 REX ENERGY CORP. 07-14-2011/IW	Jul 14 11	Dec 21 12	12,901.68	11,309.03	1,592.65

235 ROCKVILLE FINL 07-14-2011/IW_SLD#1	Jul 14 11	Dec 21 12	2,996.20	2,390.42	605.78
690 RTI 10-1-08/IW	Oct 1 08	Dec 21 12	18,726.45	13,236.81	5,489.64
90 RTI 10-3-08/IW_SLD#1	Oct 3 08	Dec 21 12	2,442.58	1,488.80	953.78
2,240 SANDRIDGE EGY 7-1610/IW_SLD#3	Jul 16 10	Dec 21 12	13,684.75	15,176.11	(1,491.36)
610 SCHULMAN 5-5-10/IW_SLD#4	May 5 10	Dec 21 12	17,320.56	12,883.63	4,436.93
490 SHAW GRP 10-31-05/IW	Oct 31 05	Dec 21 12	22,671.79	13,102.60	9,569.19
310 SHAW GRP 7-7-06/IW	Jul 7 06	Dec 21 12	14,343.38	8,021.25	6,322.13
313 SHOE CARNIVAL 12-20-07/IW_SLD#1	Dec 20 07	Dec 21 12	6,116.94	2,638.92	3,478.02
587 SHOE CARNIVAL 12-21-07/IW	Dec 21 07	Dec 21 12	11,471.71	5,457.06	6,014.65
4,050 SONUS NET 10-28-05/IW_SLD#2	Oct 28 05	Dec 21 12	7,146.06	18,265.50	(11,119.44)
270 STANCORP FINL 11-2-09/IW	Nov 2 09	Dec 21 12	9,931.48	9,980.53	(49.05)
165 STANCORP FINL 12-27-10/IW	Dec 27 10	Dec 21 12	6,069.24	7,566.39	(1,497.15)
15 STANCORP FINL 6-12-09/IW_SLD#1	Jun 12 09	Dec 21 12	551.75	442.08	109.67
2,105 STRATEGIC DIA 10-31-05/IW_SLD#3	Oct 31 05	Dec 21 12	2,092.53	8,272.65	(6,180.12)
4,010 SUNOPTA 11-1-05/IW_SLD#2	Nov 1 05	Dec 21 12	22,923.85	20,711.65	2,212.20
390 SW AIRL 10-15-08/IW_SLD#3	Oct 15 08	Dec 21 12	4,053.95	3,320.45	733.50
575 SW BANCORP 5-30-08/IW_SLD#3	May 30 08	Dec 21 12	6,394.71	9,729.80	(3,335.09)
355 SYCAMORE 10-28-05/IW_SLD#2	Oct 28 05	Dec 21 12	796.95	3,248.25	(2,451.30)
450 SYPRIS 7-7-06/IW	Jul 7 06	Dec 21 12	1,786.77	4,344.75	(2,557.98)
1,040 SYPRIS SOL 10-16-08/IW_SLD#1	Oct 16 08	Dec 21 12	4,129.43	1,418.66	2,710.77
780 SYPRIS SOL 10-31-05/IW	Oct 31 05	Dec 21 12	3,097.07	8,264.10	(5,167.03)
150 TELEFLEX 03-16-11/IW_SLD#1	Mar 16 11	Dec 21 12	10,640.12	8,409.30	2,230.82
165 TELEFLEX INC. 08-03-2011/IW	Aug 3 11	Dec 21 12	11,704.14	9,353.68	2,350.46
210 TELETECH 6-30-10/IW_SLD#2	Jun 30 10	Dec 21 12	3,717.63	2,735.84	981.79
950 TELETECH HOLDINGS 06-03-2011/IW	Jun 3 11	Dec 21 12	16,817.84	17,050.41	(232.57)
520 TEMPUR-PEDIC 2-21-06/IW_SLD#6	Feb 21 06	Dec 21 12	15,564.55	6,040.84	9,523.71
60 TEREK 12-3-08/IW_SLD#1	Dec 3 08	Dec 21 12	1,581.44	791.11	790.33
330 TEREK 12-9-08/IW	Dec 9 08	Dec 21 12	8,697.91	5,590.46	3,107.45
225 TRICO BCSHS 5-5-09/IW_SLD#1	May 5 09	Dec 21 12	3,805.83	3,635.73	170.10
295 TRICO BCSHS 11-23-09/IW	Nov 23 09	Dec 21 12	4,989.87	4,932.02	57.85
1,105 TRIQUINT SEMICONDUCTOR 07-29-2011/IW_SLD#1	Jul 29 11	Dec 21 12	5,209.73	8,155.68	(2,945.95)
1,340 TRIQUINT SEMICONDUCTOR 08-04-2011/IW	Aug 4 11	Dec 21 12	6,317.68	10,008.33	(3,690.65)
210 UNIVERSAL FST 8-2-7/IW_SLD#3	Aug 2 07	Dec 21 12	7,884.17	8,260.50	(376.33)
1,380 US PHYSICAL THERAPY/IW_SLD#3	Oct 31 05	Dec 21 12	37,181.05	24,843.86	12,337.19

1,215 VICOR 10-31-05/IW_SLD#3	Oct 31 05	Dec 21 12	6,462.43	20,563.15	(14,100.72)
720 VOLCANO 8-25-09/IW_SLD#2	Aug 25 09	Dec 21 12	17,273.99	10,307.09	6,966.90
390 WATTS WTR 11-13-07/IW_SLD#1	Nov 13 07	Dec 21 12	16,510.51	11,410.07	5,100.44
145 WATTS WTR 2-1-08/IW	Feb 1 08	Dec 21 12	6,138.52	4,360.63	1,777.89
1,470 WAUSAU PAPER 1-24-08/IW_SLD#1	Jan 24 08	Dec 21 12	12,863.38	11,616.23	1,247.15
410 WAUSAU PAPER 5-19-08/IW	May 19 08	Dec 21 12	3,587.75	3,623.87	(36.12)
530 SHAW GRP 10-30-08/IW	Oct 30 08	Dec 26 12	24,605.28	9,308.07	15,297.21
140 SHAW GRP 7-7-06/IW_SLD#1	Jul 7 06	Dec 26 12	6,499.51	3,622.50	2,877.01
655 TEMPUR-PEDIC 2-21-06/IW_SLD#4	Feb 21 06	Feb 6 12	46,560.23	7,609.13	38,951.10
641 HOLLYFRONTIER.07-28-08/IW	Jul 28 08	Feb 9 12	21,797.42	11,720.73	10,076.69
1,455 PRESTIGE BR 8-24-09/IW	Aug 24 09	Feb 21 12	23,511.64	11,484.90	12,026.74
1,510 PRESTIGE BRANDS 9-11-09/IW	Sep 11 09	Feb 21 12	24,400.40	10,939.65	13,460.75
1,505 VIVUS INC 10-28-05/IW_SLD#5	Oct 28 05	Feb 21 12	15,866.32	4,411.45	11,454.87
365 TEMPUR-PEDIC 2-21-06/IW_SLD#3	Feb 21 06	Jan 25 12	24,607.71	4,240.21	20,367.50
549.5 1ST NIAGRA 10-1-08/IW	Oct 1 08	Jul 18 12	4,241.93	7,317.74	(3,075.81)
615 AMAG PHARMLS 01-21-2011/IW_SLD#1	Jan 21 11	Jul 18 12	9,802.37	10,654.57	(852.20)
165 AMEDISYS 12-23-09/IW_SLD#2	Dec 23 09	Jul 18 12	2,188.67	7,623.00	(5,434.33)
1,375 AMERICAN SUPERCOND 04-06-2011/IW_SLD#1	Apr 6 11	Jul 18 12	6,088.36	17,767.07	(11,678.71)
255 ANALOGIC 10-31-05/IW_SLD#2	Oct 31 05	Jul 18 12	16,504.50	12,093.37	4,411.13
995 ARIAD PHARM 10-28-05/IW_SLD#3	Oct 28 05	Jul 18 12	17,840.43	6,679.44	11,160.99
145 ASCENT MEDIA 6-25-09/IW_SLD#2	Jun 25 09	Jul 18 12	7,579.70	3,686.41	3,893.29
560 BEACON RFG 9-28-07/IW_SLD#2	Aug 3 07	Jul 18 12	15,326.35	5,770.46	9,555.89
195 BERKSHIRE HLS 12-20-07/IW_SLD#1	Dec 20 07	Jul 18 12	4,316.23	4,991.98	(675.75)
860 BOSTON FINL 10-23-08/IW	Oct 23 08	Jul 18 12	7,705.51	6,130.59	1,574.92
315 BTU INTL 12-14-09/IW_SLD#1	Dec 14 09	Jul 18 12	776.46	1,546.05	(769.59)
565 BTU INTL 12-22-09/IW	Dec 22 09	Jul 18 12	1,392.69	3,717.37	(2,324.68)
175 BTU INTL 9-30-08/IW	Sep 30 08	Jul 18 12	431.36	1,497.14	(1,065.78)
1,575 CACHE INC 5-18-07/IW_SLD#2	May 18 07	Jul 18 12	7,175.68	25,403.81	(18,228.13)
855 CALLAWAY GOLF 6-4-10/IW_SLD#2	Jun 4 10	Jul 18 12	4,694.95	7,145.92	(2,450.97)
320 CARRIZO O & G 12-23-10/IW_SLD#1	Dec 23 10	Jul 18 12	8,219.01	10,691.71	(2,472.70)
275 CARTER 1-19-07/IW_SLD#2	Jan 19 07	Jul 18 12	14,777.52	7,347.89	7,429.63
510 CHIQUITA 10-28-05/IW_SLD#2	Oct 28 05	Jul 18 12	2,640.67	13,794.63	(11,153.96)
585 COLUMBIA BKG 12-31-10/IW_SLD#1	Dec 31 10	Jul 18 12	11,191.43	12,587.79	(1,396.36)
640 CSG SYSTEMS INTL 05-02-2011#1/IW_SLD#1	May 2 11	Jul 18 12	11,379.13	13,738.05	(2,358.92)

430 CYTOKINETICS 5-5-10/IW_SLD#1	May 5 10	Jul 18 12	282.80	1,330.51	(1,047.71)
2,545 CYTONKINETICS 9-15-09/IW	Sep 15 09	Jul 18 12	1,673.80	8,933.46	(7,259.66)
770 DARLING INTL 6-28-10/IW	Jun 28 10	Jul 18 12	12,709.72	5,959.64	6,750.08
120 DARLING INTL 6-29-10/IW_SLD#1	Jun 29 10	Jul 18 12	1,980.74	914.26	1,066.48
515 DIANA SHIP 12-17-09/IW_SLD#2	Dec 17 09	Jul 18 12	3,514.43	7,744.68	(4,230.25)
340 DIGITAL RIV 4-30-10/IW_SLD#2	Apr 30 10	Jul 18 12	5,660.36	9,785.44	(4,125.08)
365 DOLAN MEDIA 10-7-09/IW_SLD#1	Oct 7 09	Jul 18 12	2,212.29	4,584.36	(2,372.07)
825 DOLAN MEDIA 11-17-09/IW	Nov 17 09	Jul 18 12	5,000.37	10,460.43	(5,460.06)
6,190 DURECT CORP 10-28-05/IW_SLD#2	Oct 28 05	Jul 18 12	7,053.95	38,997.00	(31,943.05)
460 DYCOM 7-16-08/IW	Jul 16 08	Jul 18 12	8,114.31	6,923.87	1,190.44
90 DYCOM 7-17-08/IW_SLD#1	Jul 17 08	Jul 18 12	1,587.58	1,347.92	239.66
1,880 ENERGY SOLUTIONS INC. 02-14-2011/IW_SLD#1	Feb 14 11	Jul 18 12	3,240.48	12,073.80	(8,833.32)
175 FREIGHTCAR 1-25-08/IW_SLD#2	Jan 25 08	Jul 18 12	3,665.28	6,108.38	(2,443.10)
155 HANCOCK HLDG 11-14-07/IW_SLD#2	Nov 14 07	Jul 18 12	4,796.36	9,621.42	(4,825.06)
260 HANOVER INS 12-27-10/IW_SLD#1	Dec 27 10	Jul 18 12	10,161.87	12,273.79	(2,111.92)
260 HUDSON 3-30-06/IW_SLD#1	Mar 30 06	Jul 18 12	1,145.56	4,806.93	(3,661.37)
640 HUDSON 4-3-06/IW	Apr 3 06	Jul 18 12	2,819.84	11,907.33	(9,087.49)
435 JOSBK CLOTHIERS 6-27-06/IW_SLD#4	Jun 27 06	Jul 18 12	18,581.43	6,680.06	11,901.37
25 KENEXA 12-8-08/IW_SLD#1	Dec 8 08	Jul 18 12	596.04	166.35	429.69
420 KENEXA 5-18-09/IW	May 18 09	Jul 18 12	10,013.53	3,851.40	6,162.13
230 KENEXA 5-19-09/IW	May 19 09	Jul 18 12	5,483.60	2,127.25	3,356.35
320 KONA GRILL 4-13-07/IW_SLD#1	Apr 13 07	Jul 18 12	2,590.21	4,852.02	(2,261.81)
440 KONA GRILL 4-16-07/IW	Apr 16 07	Jul 18 12	3,561.55	6,907.37	(3,345.82)
2,580 LIMELIGHT NETWORKS 07-06-2011/IW_SLD#1	Jul 6 11	Jul 18 12	7,186.42	12,937.16	(5,750.74)
936 LTX CREDENCE 10-28-05/IW	Oct 28 05	Jul 18 12	5,583.83	9,483.66	(3,899.83)
35 LTX CREDENCE 7-7-06/IW	Jul 7 06	Jul 18 12	204.65	738.67	(534.02)
505 MADDEN STEVEN 10-31-05/IW_SLD#6	Oct 31 05	Jul 18 12	17,109.66	3,818.41	13,291.25
20 MATL SCIENCES 10-31-05/IW_SLD#1	Oct 31 05	Jul 18 12	161.24	297.69	(136.45)
615 MATL SCIENCES 11-1-05/IW	Nov 1 05	Jul 18 12	4,958.07	9,314.17	(4,356.10)
500 MAXWELL TECH 10-31-05/IW_SLD#1	Oct 31 05	Jul 18 12	3,315.52	6,208.40	(2,892.88)
185 MAXWELL TECH 7-7-06/IW	Jul 7 06	Jul 18 12	1,226.74	3,491.87	(2,265.13)
920 MEADOWBROOK 12-28-10/IW_SLD#1	Dec 28 10	Jul 18 12	8,013.01	9,439.67	(1,426.66)
325 MEASUREMENT SPEC/IW_SLD#2	Nov 1 05	Jul 18 12	10,377.85	7,775.63	2,602.22
710 MENTOR GRAPH 12-28-07/IW_SLD#1	Dec 28 07	Jul 18 12	10,670.06	7,987.64	2,682.42

230 MENTOR GRAPHICS 7-7-06/IW	Jul 7 06	Jul 18 12	3,456.50	2,901.45	555.05
855 MERCURY COMP 9-19-08/IW	Sep 19 08	Jul 18 12	10,682.04	7,729.20	2,952.84
305 MERCURY COMP 9-30-08/IW_SLD#1	Sep 30 08	Jul 18 12	3,810.55	2,686.59	1,123.96
527 METALICO 8-15-7#1/IW_SLD#1	Aug 15 07	Jul 18 12	1,159.23	3,844.47	(2,685.24)
873 METALICO 8-15-7/IW	Aug 15 07	Jul 18 12	1,954.15	6,365.57	(4,411.42)
710 MODUSLINKI 7-27-07/IW_SLD#2	Jul 27 07	Jul 18 12	2,297.15	11,150.98	(8,853.83)
790 NAUTILUS 4-10-06/IW_SLD#1	Apr 10 06	Jul 18 12	2,411.42	13,173.57	(10,762.15)
450 NAUTILUS 4-7-06/IW	Apr 7 06	Jul 18 12	1,373.59	7,522.47	(6,148.88)
1,280 NEWPARK RES 10-28-05/IW_SLD#3	Oct 28 05	Jul 18 12	8,127.43	10,304.00	(2,176.57)
670 NOVAVAX 7-31-06/IW_SLD#1	Jul 31 06	Jul 18 12	1,414.34	2,588.41	(1,174.07)
1,690 NOVAVX 3-16-06/IW	Mar 16 06	Jul 18 12	3,567.51	12,520.20	(8,952.69)
50 NOVAX 7-7-06/IW	Jul 7 06	Jul 18 12	105.55	240.75	(135.20)
402 OLD REP 10-31-05/IW_SLD#1	Oct 31 05	Jul 18 12	3,310.63	7,465.11	(4,154.48)
378 OLD REP 7-7-06/IW	Jul 7 06	Jul 18 12	3,112.99	6,273.14	(3,160.15)
610 PEGASYSTEMS 10-31-05/IW_SLD#3	Oct 31 05	Jul 18 12	17,573.70	3,917.97	13,655.73
1,035 PERFICIENT 06-07-11/IW_SLD#1	Jun 7 11	Jul 18 12	12,948.89	10,803.95	2,144.94
785 PROGRESS SOFTWARE 10-31/IW_SLD#4	Oct 31 05	Jul 18 12	15,354.40	16,571.35	(1,216.95)
1,060 REX ENERGY CORP 07-14-2011/IW_SLD#1	Jul 14 11	Jul 18 12	13,180.59	11,695.20	1,485.39
1,310 SANDRIDGE EGY 7-1610/IW_SLD#2	Jul 16 10	Jul 18 12	8,635.45	9,675.73	(1,040.28)
365 SCHULMAN 5-5-10/IW_SLD#3	May 5 10	Jul 18 12	8,042.58	14,931.71	(6,889.13)
460 SHAW GRP 10-31-05/IW_SLD#2	Oct 31 05	Jul 18 12	12,045.92	12,300.40	(254.48)
710 SHOE CARNIVAL 12-21-07/IW_SLD#3	Dec 21 07	Jul 18 12	16,350.58	6,600.54	9,750.04
1,330 SONUS NET 10-28-05/IW_SLD#1	Oct 28 05	Jul 18 12	2,312.68	5,998.30	(3,685.62)
1,055 SONUS NET 7-7-06/IW	Jul 7 06	Jul 18 12	1,834.49	4,847.72	(3,013.23)
265 STANCORP FINL 12-27-10/IW_SLD#1	Dec 27 10	Jul 18 12	8,465.23	12,152.08	(3,686.85)
1,230 STRATEGIC DIA 10-31-05/IW_SLD#2	Oct 31 05	Jul 18 12	1,557.14	4,833.90	(3,276.76)
910 SUNOPTA 11-1-05/IW_SLD#1	Nov 1 05	Jul 18 12	4,795.95	4,700.15	95.80
1,410 SUNTOPA 7-7-06/IW	Jul 7 06	Jul 18 12	7,431.10	14,188.97	(6,757.87)
230 SW AIRL 10-15-08/IW_SLD#2	Oct 15 08	Jul 18 12	2,176.90	1,958.21	218.69
340 SW BANCORP 5-30-08/IW_SLD#2	May 30 08	Jul 18 12	3,128.29	5,753.28	(2,624.99)
120 SYCAMORE 10-28-05/IW_SLD#1	Oct 28 05	Jul 18 12	1,719.87	2,598.00	(878.13)
90 SYCAMORE 7-7-06/IW	Jul 7 06	Jul 18 12	1,289.91	2,119.50	(829.59)
1,310 SYPRIS SOL 10-31-05/IW_SLD#2	Oct 31 05	Jul 18 12	9,620.03	13,879.45	(4,259.42)
675 TELETECH HOLDINGS 06-03-2011/IW_SLD#1	Jun 3 11	Jul 18 12	11,240.38	12,114.77	(874.39)

320 TEMPUR-PEDIC 2-21-06/IW_SLD#5	Feb 21 06	Jul 18 12	8,129.41	3,717.44	4,411.97
390 TEREK 12-9-08/IW_SLD#2	Dec 9 08	Jul 18 12	6,357.36	6,606.91	(249.55)
295 TRICOBCSHS 11-23-09/IW_SLD#2	Nov 23 09	Jul 18 12	4,514.86	4,932.02	(417.16)
120 UNIVERSAL FST 8-2-7/IW_SLD#2	Aug 2 07	Jul 18 12	4,801.69	4,720.28	81.41
815 US PHYSICAL THERAPY/IW_SLD#2	Oct 31 05	Jul 18 12	20,769.07	14,672.28	6,096.79
710 VICOR 10-31-05/IW_SLD#2	Oct 31 05	Jul 18 12	5,020.43	12,016.33	(6,995.90)
290 VOLCANO 8-21-09/IW	Aug 21 09	Jul 18 12	8,249.21	4,208.05	4,041.16
120 VOLCANO 8-25-09/IW_SLD#1	Aug 25 09	Jul 18 12	3,413.46	1,717.85	1,695.61
320 WATTS WTR 2-1-08/IW_SLD#2	Feb 1 08	Jul 18 12	10,600.27	9,623.45	976.82
1,125 WAUSAU PAPER 5-19-08/IW_SLD#2	May 19 08	Jul 18 12	11,003.37	9,943.53	1,059.84
205 BERKSHIRE HLS 12-21-07/IW	Dec 21 07	Jul 23 12	4,537.57	5,490.25	(952.68)
36 CARTER 1-18-07/IW	Jan 18 07	Jun 8 12	1,891.22	962.37	928.85
479 CARTER 1-18-07/IW_SLD#2	Jan 18 07	Jun 8 12	25,157.76	12,804.93	12,352.83
80 CARTER 1-19-07/IW_SLD#1	Jan 19 07	Jun 8 12	4,202.70	2,137.57	2,065.13
1,485 VIVUS INC 10-28-05/IW	Oct 28 05	Mar 5 12	33,032.78	4,352.83	28,679.95
593 COMVERGE 2-10-10/IW	Feb 10 10	May 9 12	999.35	6,283.79	(5,284.44)
762 COMVERGE 2-11-10/IW	Feb 11 10	May 9 12	1,284.17	8,027.21	(6,743.04)
690 COMVERGE 5-11-10/IW	May 11 10	May 9 12	1,162.83	7,811.15	(6,648.32)
530 COMVERGE 5-12-10/IW	May 12 10	May 9 12	893.19	6,253.00	(5,359.81)
500 FLANDERS 5-25-06/IW	May 25 06	May 17 12	2,200.00	5,006.20	(2,806.20)
800 FLANDERS 5-26-06/IW	May 26 06	May 17 12	3,520.00	8,082.40	(4,562.40)
800 FLANDERS 5-31-06/IW	May 31 06	May 17 12	3,520.00	7,987.44	(4,467.44)
680 FLANDERS 6-2-06/IW	Jun 2 06	May 17 12	2,992.00	7,166.32	(4,174.32)
1,455 FLANDERS 6-29-07/IW	Jun 29 07	May 17 12	6,402.00	11,230.12	(4,828.12)
1,650 FLANDERS 7-7-06/IW	Jul 7 06	May 17 12	7,260.00	15,952.70	(8,692.70)
0.5 SHOE CARNIVAL 12-21-07/IW_SLD#2	Dec 21 07	May 24 12	8.65	4.65	4.00
895 CERADYNE INC. 09-26-2011/IW	Sep 26 11	Nov 20 12	31,230.32	25,378.80	5,851.52
1,000 KENEXA 12-8-08/IW_SLD#2	Dec 8 08	Sep 18 12	45,823.37	6,653.90	39,169.47
1,125 KENEXA 12-8-08/IW	Dec 8 08	Sep 19 12	51,573.79	7,485.64	44,088.15
Total Long-term			<u>2,242,622.45</u>	<u>2,231,510.61</u>	<u>11,111.84</u>
TOTAL CAPITAL GAINS			2,642,697.63	2,624,251.56	18,446.07

AVERY-TSUI FOUNDATION  
Schedule D - Capital Gains and Losses/MW  
As of 12/31/2012

<u>Asset</u>	<u>Date</u> <u>Acquired</u>	<u>Date</u> <u>Sold</u>	Proceeds	Tax <u>Basis</u>	Gain <u>or Loss</u>
Short-Term Capital Gains and Losses					
1,000 CIGNA CORP. 08-19-2011/MW	Aug 19 11	Feb 16 12	44,437.70	41,967.20	2,470.50
550 CIGNA CORP. 08-22-2011/MW	Aug 22 11	Feb 16 12	24,440.74	23,189.98	1,250.76
210 CIGNA CORP. 08-23-2011/MW	Aug 23 11	Feb 16 12	9,331.92	8,953.81	378.11
110 CIGNA CORP. 08-24-2011/MW	Aug 24 11	Feb 16 12	4,888.15	4,852.73	35.42
130 CIGNA CORP. 08-25-2011/MW	Aug 25 11	Feb 16 12	5,776.90	5,794.74	(17.84)
50 FRANKLIN RES 10-17-2011/MW	Oct 17 11	Feb 16 12	5,822.68	4,937.33	885.35
50 FRANKLIN RES 10-18-2011/MW	Oct 18 11	Feb 16 12	5,822.68	4,990.32	832.36
140 FRANKLIN RES 10-19-2011/MW	Oct 19 11	Feb 16 12	16,303.49	14,031.12	2,272.37
140 FRANKLIN RES 10-20-2011/MW	Oct 20 11	Feb 16 12	16,303.49	13,878.89	2,424.60
60 FRANKLIN RES 10-24-2011/MW	Oct 24 11	Feb 16 12	6,987.21	6,366.10	621.11
260 FRANKLIN RES 10-25-2011/MW	Oct 25 11	Feb 16 12	30,277.91	26,508.35	3,769.56
30 FRANKLIN RES 11-29-2011/MW	Nov 29 11	Feb 16 12	3,493.61	2,817.08	676.53
10 FRANKLIN RES 12-07-2011/MW	Dec 7 11	Feb 16 12	1,164.54	990.09	174.45
160 FRANKLIN RES 12-08-2011/MW	Dec 8 11	Feb 16 12	18,632.56	15,598.93	3,033.63
800 HESS CORP 8-22-11/MW	Aug 22 11	Feb 16 12	51,411.71	44,100.72	7,310.99
20 HUNTINGTON INGALLS 05-26-11/MW	May 26 11	Feb 16 12	727.79	730.40	(2.61)
20 HUNTINGTON INGALLS 05-27-11/MW	May 27 11	Feb 16 12	727.79	732.49	(4.70)
50 HUNTINGTON INGALLS 05-31-2011/MW	May 31 11	Feb 16 12	1,819.47	1,835.47	(16.00)
80 HUNTINGTON INGALLS 06-01-2011/MW	Jun 1 11	Feb 16 12	2,911.15	2,893.29	17.86
50 HUNTINGTON INGALLS 06-02-2011/MW	Jun 2 11	Feb 16 12	1,819.47	1,803.27	16.20
60 HUNTINGTON INGALLS 06-03-2011/MW	Jun 3 11	Feb 16 12	2,183.36	2,146.90	36.46
20 HUNTINGTON INGALLS 06-06-2011/MW	Jun 6 11	Feb 16 12	727.79	720.15	7.64
10 HUNTINGTON INGALLS 06-07-2011/MW	Jun 7 11	Feb 16 12	363.89	364.49	(0.60)
300 HUNTINGTON INGALLS 06-09-2011/MW	Jun 9 11	Feb 16 12	10,916.80	11,148.00	(231.20)
150 HUNTINGTON INGALLS 06-10-2011/MW	Jun 10 11	Feb 16 12	5,458.40	5,466.87	(8.47)
100 HUNTINGTON INGALLS 06-13-2011/MW	Jun 13 11	Feb 16 12	3,638.93	3,668.99	(30.06)
40 HUNTINGTON INGALLS 06-15-2011/MW	Jun 15 11	Feb 16 12	1,455.57	1,447.60	7.97
10 HUNTINGTON INGALLS 06-16-2011/MW	Jun 16 11	Feb 16 12	363.89	360.38	3.51
50 HUNTINGTON INGALLS 06-17-2011/MW	Jun 17 11	Feb 16 12	1,819.47	1,800.58	18.89
15 HUNTINGTON INGALLS 06-20-2011/MW	Jun 20 11	Feb 16 12	545.84	540.60	5.24
2,500 NORTHERN TRUST 03-02-11/MW	Mar 2 11	Feb 16 12	109,378.28	128,484.00	(19,105.72)
40 NORTHERN TRUST 07-25-2011/MW	Jul 25 11	Feb 16 12	1,750.05	1,825.55	(75.50)
70 NORTHERN TRUST 07-26-2011/MW	Jul 26 11	Feb 16 12	3,062.59	3,188.67	(126.08)
190 NORTHERN TRUST 07-27-2011/MW	Jul 27 11	Feb 16 12	8,312.75	8,583.12	(270.37)
400 PEPSICO INC. 01-24-2012/MW	Jan 24 12	Feb 16 12	25,183.87	26,485.32	(1,301.45)
400 PEPSICO INC. 01-25-2012/MW	Jan 25 12	Feb 16 12	25,183.87	26,620.68	(1,436.81)
10 PEPSICO INC. 02-10-2012/MW	Feb 10 12	Feb 16 12	629.60	637.34	(7.74)
150 PEPSICO INC. 02-13-2012/MW	Feb 13 12	Feb 16 12	9,443.95	9,546.78	(102.83)
320 QEP 12-08-2011/MW	Dec 8 11	Feb 16 12	10,363.46	10,106.05	257.41
50 QEP 12-09-2011/MW	Dec 9 11	Feb 16 12	1,619.29	1,580.19	39.10
230 QEP RES 12-12-2011/MW	Dec 12 11	Feb 16 12	7,448.74	7,059.05	389.69
250 QEP RES 12-13-2011/MW	Dec 13 11	Feb 16 12	8,096.45	7,524.58	571.87

50 QEP RES 12-14-2011/MW	Dec 14 11	Feb 16 12	1,619.29	1,418.74	200.55
640 QUALCOMM 04-18-2011#1/MW	Apr 18 11	Feb 16 12	39,798.52	33,573.50	6,225.02
920 QUALCOMM 04-18-2011#2/MW	Apr 18 11	Feb 16 12	57,210.37	48,943.91	8,266.46
440 QUALCOMM 04-18-2011/MW	Apr 18 11	Feb 16 12	27,361.48	23,206.61	4,154.87
220 QUESTAR 3-10-11/MW	Mar 10 11	Feb 16 12	4,338.41	3,766.55	571.86
100 QUESTAR 3-11-11/MW	Mar 11 11	Feb 16 12	1,972.00	1,709.56	262.44
50 QUESTAR 3-14-11/MW	Mar 14 11	Feb 16 12	986.00	850.81	135.19
80 QUESTAR 3-15-11/MW	Mar 15 11	Feb 16 12	1,577.60	1,342.73	234.87
200 QUESTAR 3-16-11/MW	Mar 16 11	Feb 16 12	3,944.01	3,359.52	584.49
40 QUESTAR 3-2-11/MW	Mar 2 11	Feb 16 12	788.80	700.56	88.24
130 QUESTAR 3-24-11/MW	Mar 24 11	Feb 16 12	2,563.61	2,243.03	320.58
50 QUESTAR 3-28-11/MW	Mar 28 11	Feb 16 12	986.00	860.88	125.12
110 QUESTAR 3-4-11/MW	Mar 4 11	Feb 16 12	2,169.20	1,923.64	245.56
150 QUESTAR 3-7-11/MW	Mar 7 11	Feb 16 12	2,958.01	2,600.24	357.77
20 QUESTAR 3-8-11/MW	Mar 8 11	Feb 16 12	394.40	344.85	49.55
60 SCHLUMBERGER 10-06-2011/MW	Oct 6 11	Feb 16 12	4,661.65	3,787.29	874.36
400 SCHLUMBERGER 10-07-2011/MW	Oct 7 11	Feb 16 12	31,077.64	25,182.88	5,894.76
200 SCHLUMBERGER 10-10-2011/MW	Oct 10 11	Feb 16 12	15,538.82	13,122.32	2,416.50
100 SCHLUMBERGER 10-11-2011/MW	Oct 11 11	Feb 16 12	7,769.41	6,715.33	1,054.08
30 SCHLUMBERGER 10-12-2011/MW	Oct 12 11	Feb 16 12	2,330.82	2,041.86	288.96
30 SCHLUMBERGER 10-13-2011/MW	Oct 13 11	Feb 16 12	2,330.82	2,001.32	329.50
30 SCHLUMBERGER 10-14-2011/MW	Oct 14 11	Feb 16 12	2,330.82	2,083.57	247.25
200 SCHLUMBERGER 11-21-2011/MW	Nov 21 11	Feb 16 12	15,538.82	13,791.30	1,747.52
50 SCHLUMBERGER 11-22-2011/MW	Nov 22 11	Feb 16 12	3,884.71	3,454.51	430.20
450 SCHWAB C 07-18-2011#1/MW	Jul 18 11	Feb 16 12	5,688.44	6,646.68	(958.24)
600 SCHWAB C 07-18-2011#2/MW	Jul 18 11	Feb 16 12	7,584.58	8,861.52	(1,276.94)
700 SCHWAB C 07-18-2011#3/MW	Jul 18 11	Feb 16 12	8,848.68	10,350.20	(1,501.52)
200 SCHWAB C 07-19-2011/MW	Jul 19 11	Feb 16 12	2,528.19	3,005.92	(477.73)
500 SCHWAB C 07-20-2011/MW	Jul 20 11	Feb 16 12	6,320.49	7,651.80	(1,331.31)
300 SCHWAB C 07-21-2011/MW	Jul 21 11	Feb 16 12	3,792.29	4,699.35	(907.06)
460 SCHWAB C 07-22-2011/MW	Jul 22 11	Feb 16 12	5,814.85	7,128.57	(1,313.72)
570 SCHWAB C 07-25-2011/MW	Jul 25 11	Feb 16 12	7,205.35	8,745.17	(1,539.82)
160 SCHWAB C 07-26-2011/MW	Jul 26 11	Feb 16 12	2,022.56	2,450.53	(427.97)
1,000 SCHWAB C 7-18-11/MW	Jul 18 11	Feb 16 12	12,640.97	14,786.60	(2,145.63)
150 UNITED PARCEL SER 09-29-2011/MW	Sep 29 11	Feb 16 12	11,507.51	9,570.36	1,937.15
560 UNITED PARCEL SER 09-30-2011/MW	Sep 30 11	Feb 16 12	42,961.36	35,625.63	7,335.73
450 UNITED PARCEL SER 10-03-2011/MW	Oct 3 11	Feb 16 12	34,522.52	28,300.01	6,222.51
140 UNITED PARCEL SER 10-04-2011/MW	Oct 4 11	Feb 16 12	10,740.34	8,782.75	1,957.59
Total Short-term			887,357.14	841,908.80	45,448.34

Long-Term Capital Gains and Losses

50 ABBOTT 02-04-2011/MW	Feb 4 11	Feb 16 12	2,783.87	2,306.99	476.88
350 ABBOTT 02-07-2011/MW	Feb 7 11	Feb 16 12	19,487.12	15,983.45	3,503.67
450 ABBOTT 5-10-10/MW	May 10 10	Feb 16 12	25,054.87	22,259.88	2,794.99
320 ABBOTT 5-11-10/MW	May 11 10	Feb 16 12	17,816.80	15,834.82	1,981.98
280 ABBOTT 5-12-10/MW	May 12 10	Feb 16 12	15,589.70	13,741.42	1,848.28
240 ABBOTT 5-3-10/MW	May 3 10	Feb 16 12	13,362.60	12,196.47	1,166.13
100 ABBOTT 5-4-10/MW	May 4 10	Feb 16 12	5,567.75	5,012.57	555.18
200 ABBOTT 5-5-10/MW	May 5 10	Feb 16 12	11,135.50	10,003.66	1,131.84

60 ABBOTT 5-6-10/MW	May 6 10	Feb 16 12	3,340.65	2,958.39	382.26
100 ABBOTT 5-7-10/MW	May 7 10	Feb 16 12	5,567.75	4,877.51	690 24
1,400 ADR DIAGEO 8-18-05/MW	Aug 18 05	Feb 16 12	132,928.17	80,405.36	52,522.81
190 ADR UNILEVER 6-4-09/MW	Jun 4 09	Feb 16 12	6,423.97	4,741.37	1,682.60
1,680 ADR UNILEVER 6-5-09/MW	Jun 5 09	Feb 16 12	56,801.46	41,566.90	15,234.56
630 ADR UNILEVER 6-8-09/MW	Jun 8 09	Feb 16 12	21,300.55	15,377.42	5,923.13
800 ADR VODAFONE 1-23-09/MW	Jan 23 09	Feb 16 12	21,984.00	14,222.08	7,761.92
3,200 ADR VODAFONE 8-05/MW	Aug 18 05	Feb 16 12	87,936.02	99,337.87	(11,401.85)
300 APPLE COMP 8-18-05/MW	Aug 18 05	Feb 16 12	150,630.29	13,845.51	136,784.78
1,750 BAXTER 8-18-05/MW	Aug 18 05	Feb 16 12	99,387.19	69,088.42	30,298.77
1,900 BOEING 8-18-05/MW	Aug 18 05	Feb 16 12	142,624 35	126,731.90	15,892 45
500 DEERE & CO 6-20-06/MW	Jun 20 06	Feb 16 12	41,354.95	19,740.75	21,614.20
900 DEERE & CO 8-18-05/MW	Aug 18 05	Feb 16 12	74,438.92	28,897 60	45,541 32
610 DOW CHEMICAL 2-10-10/MW	Feb 10 10	Feb 16 12	20,968.68	16,737.79	4,230.89
410 DOW CHEMICAL 2-11-10/MW	Feb 11 10	Feb 16 12	14,093.70	11,353.19	2,740.51
330 DOW CHEMICAL 2-12-10/MW	Feb 12 10	Feb 16 12	11,343.71	9,071.90	2,271.81
470 DOW CHEMICAL 2-17-10/MW	Feb 17 10	Feb 16 12	16,156.19	13,469.12	2,687.07
250 DOW CHEMICAL 2-18-10/MW	Feb 18 10	Feb 16 12	8,593.72	7,297.30	1,296.42
340 DOW CHEMICAL 2-19-10/MW	Feb 19 10	Feb 16 12	11,687.46	9,947.55	1,739.91
320 DOW CHEMICAL 2-22-10/MW	Feb 22 10	Feb 16 12	10,999.96	9,408.38	1,591 58
370 DOW CHEMICAL 2-9-10/MW	Feb 9 10	Feb 16 12	12,718.71	10,096.19	2,622.52
20 EBAY 8-26-10/MW	Aug 26 10	Feb 16 12	683.76	460.24	223 52
1,200 EBAY 8-27-10/MW	Aug 27 10	Feb 16 12	41,025.58	27,663.24	13,362.34
130 EBAY 8-30-10/MW	Aug 30 10	Feb 16 12	4,444.44	3,023.48	1,420.96
400 EBAY 8-31-10/MW	Aug 31 10	Feb 16 12	13,675.19	9,253.04	4,422.15
590 EBAY 9-1-10/MW	Sep 1 10	Feb 16 12	20,170.91	14,066.43	6,104.48
330 EBAY 9-2-10/MW	Sep 2 10	Feb 16 12	11,282.03	7,935.11	3,346.92
500 EBAY 9-3-10/MW	Sep 3 10	Feb 16 12	17,093.99	12,068.30	5,025.69
360 EBAY 9-7-10/MW	Sep 7 10	Feb 16 12	12,307.67	8,496.58	3,811.09
270 EBAY 9-8-10/MW	Sep 8 10	Feb 16 12	9,230.76	6,580.74	2,650 02
650 ELI LILLY 7-19-07/MW	Jul 19 07	Feb 16 12	25,107.36	36,507.06	(11,399.70)
1,200 ELI LILLY 7-20-07/MW	Jul 20 07	Feb 16 12	46,352.05	67,282.80	(20,930.75)
450 ELI LILLY 7-23-07/MW	Jul 23 07	Feb 16 12	17,382.02	25,649.87	(8,267.85)
1,210 EMC 09-19-08/MW	Sep 19 08	Feb 16 12	33,006.63	15,731.57	17,275 06
690 EMC CORP 6-17-08/MW	Jun 17 08	Feb 16 12	18,821.96	11,417.08	7,404.88
660 EMC CORP 6-18-08/MW	Jun 18 08	Feb 16 12	18,003.62	10,817.53	7,186.09
3,190 EMC CORP 9-22-08/MW	Sep 22 08	Feb 16 12	87,017.49	39,959.54	47,057.95
760 FPL-NEXTERA 9-30-08/MW	Sep 30 08	Feb 16 12	46,067.25	38,314.72	7,752.53
270 FPL-NEXTERA 10-01-08/MW	Oct 1 08	Feb 16 12	16,366.00	13,550.14	2,815.86
480 FPL-NEXTERA 10-02-08/MW	Oct 2 08	Feb 16 12	29,095.11	23,593.25	5,501.86
210 FPL-NEXTERA 10-03-08/MW	Oct 3 08	Feb 16 12	12,729 11	10,201.93	2,527.18
130 FPL-NEXTERA 9-29-08/MW	Sep 29 08	Feb 16 12	7,879.93	6,802.46	1,077.47
80 HERSHEY 04-07-09/MW	Apr 7 09	Feb 16 12	4,857.46	2,833.97	2,023 49
110 HERSHEY 3-17-09/MW	Mar 17 09	Feb 16 12	6,679.00	3,801.37	2,877.63
100 HERSHEY 3-18-09/MW	Mar 18 09	Feb 16 12	6,071.82	3,478 62	2,593 20
140 HERSHEY 3-19-09/MW	Mar 19 09	Feb 16 12	8,500.55	4,866.78	3,633.77
30 HERSHEY 3-20-09/MW	Mar 20 09	Feb 16 12	1,821 55	1,050.92	770.63
20 HERSHEY 3-24-09/MW	Mar 24 09	Feb 16 12	1,214.36	708.50	505.86
280 HERSHEY 3-25-09/MW	Mar 25 09	Feb 16 12	17,001.10	9,702.90	7,298 20

120 HERSHEY 3-26-09/MW	Mar 26 09	Feb 16 12	7,286.19	4,157.92	3,128.27
30 HERSHEY 3-27-09/MW	Mar 27 09	Feb 16 12	1,821.55	1,044.58	776.97
110 HERSHEY 3-30-09/MW	Mar 30 09	Feb 16 12	6,679.00	3,809.45	2,869.55
50 HERSHEY 3-31-09/MW	Mar 31 09	Feb 16 12	3,035.91	1,741.61	1,294.30
20 HERSHEY 4-1-09/MW	Apr 1 09	Feb 16 12	1,214.36	699.82	514.54
10 HERSHEY 4-13-09/MW	Apr 13 09	Feb 16 12	607.18	360.94	246.24
20 HERSHEY 4-14-09/MW	Apr 14 09	Feb 16 12	1,214.36	709.13	505.23
10 HERSHEY 4-15-09/MW	Apr 15 09	Feb 16 12	607.18	357.29	249.89
30 HERSHEY 4-16-09/MW	Apr 16 09	Feb 16 12	1,821.55	1,073.10	748.45
100 HERSHEY 4-17-09/MW	Apr 17 09	Feb 16 12	6,071.82	3,579.65	2,492.17
10 HERSHEY 4-2-09/MW	Apr 2 09	Feb 16 12	607.18	356.99	250.19
60 HERSHEY 4-20-09/MW	Apr 20 09	Feb 16 12	3,643.09	2,153.74	1,489.35
100 HERSHEY 4-21-09/MW	Apr 21 09	Feb 16 12	6,071.82	3,556.07	2,515.75
70 HERSHEY 4-24-09/MW	Apr 24 09	Feb 16 12	4,250.27	2,548.78	1,701.49
40 HERSHEY 4-27-09/MW	Apr 27 09	Feb 16 12	2,428.73	1,437.59	991.14
30 HERSHEY 4-28-09/MW	Apr 28 09	Feb 16 12	1,821.55	1,078.90	742.65
50 HERSHEY 4-29-09/MW	Apr 29 09	Feb 16 12	3,035.91	1,812.87	1,223.04
40 HERSHEY 4-30-09/MW	Apr 30 09	Feb 16 12	2,428.73	1,444.03	984.70
60 HERSHEY 4-6-09/MW	Apr 6 09	Feb 16 12	3,643.09	2,148.42	1,494.67
90 HERSHEY 5-1-09/MW	May 1 09	Feb 16 12	5,464.64	3,220.52	2,244.12
40 HERSHEY 5-4-09/MW	May 4 09	Feb 16 12	2,428.73	1,441.51	987.22
150 HESS CORP 6-14-10/MW	Jun 14 10	Feb 16 12	9,639.70	8,102.90	1,536.80
10 HESS CORP 6-16-10/MW	Jun 16 10	Feb 16 12	642.65	549.92	92.73
250 HESS CORP 6-17-10/MW	Jun 17 10	Feb 16 12	16,066.16	13,643.70	2,422.46
400 HESS CORP 6-21-10/MW	Jun 21 10	Feb 16 12	25,705.86	22,584.92	3,120.94
520 HESS CORP 6-22-10/MW	Jun 22 10	Feb 16 12	33,417.61	28,691.52	4,726.09
270 HESS CORP 6-23-10/MW	Jun 23 10	Feb 16 12	17,351.45	14,816.12	2,535.33
90 HJ HEINZ 4-22-10/MW	Apr 22 10	Feb 16 12	4,676.59	4,187.04	489.55
170 HJ HEINZ 4-23-10/MW	Apr 23 10	Feb 16 12	8,833.57	7,876.51	957.06
140 HJ HEINZ 4-26-10/MW	Apr 26 10	Feb 16 12	7,274.70	6,508.52	766.18
270 HJ HEINZ 4-27-10/MW	Apr 27 10	Feb 16 12	14,029.78	12,346.99	1,682.79
270 HJ HEINZ 4-28-10/MW	Apr 28 10	Feb 16 12	14,029.78	12,362.95	1,666.83
650 HJ HEINZ 4-29-10/MW	Apr 29 10	Feb 16 12	33,775.41	30,490.27	3,285.14
160 HJ HEINZ 4-30-10/MW	Apr 30 10	Feb 16 12	8,313.95	7,509.58	804.37
300 HOME DEPOT 9-16-08/MW	Sep 16 08	Feb 16 12	13,785.92	8,308.62	5,477.30
100 HOME DEPOT 9-17-08/MW	Sep 17 08	Feb 16 12	4,595.31	2,608.20	1,987.11
2,050 HOME DEPT 4-23-07/MW	Apr 23 07	Feb 16 12	94,203.80	80,438.10	13,765.70
1,100 HOME DEPT 4-24-07/MW	Apr 24 07	Feb 16 12	50,548.38	42,974.69	7,573.69
300 HOSPIRA 1-31-07/MW	Jan 31 07	Feb 16 12	11,216.38	11,020.20	196.18
250 HOSPIRA 2-1-07/MW	Feb 1 07	Feb 16 12	9,346.98	9,228.88	118.10
150 HOSPIRA 2-12-07/MW	Feb 12 07	Feb 16 12	5,608.19	5,466.89	141.30
100 HOSPIRA 2-13-07/MW	Feb 13 07	Feb 16 12	3,738.79	3,686.56	52.23
100 HOSPIRA 2-14-07/MW	Feb 14 07	Feb 16 12	3,738.79	3,704.85	33.94
100 HOSPIRA 2-15-07/MW	Feb 15 07	Feb 16 12	3,738.79	3,704.85	33.94
100 HOSPIRA 2-16-07/MW	Feb 16 07	Feb 16 12	3,738.79	3,699.22	39.57
200 HOSPIRA 2-2-07/MW	Feb 2 07	Feb 16 12	7,477.59	7,438.90	38.69
100 HOSPIRA 2-5-07/MW	Feb 5 07	Feb 16 12	3,738.79	3,715.14	23.65
100 HOSPIRA 2-6-07/MW	Feb 6 07	Feb 16 12	3,738.79	3,718.57	20.22
250 HOSPIRA 2-7-07/MW	Feb 7 07	Feb 16 12	9,346.98	9,296.08	50.90

350 HOSPIRA 2-8-07/MW	Feb 8 07	Feb 16 12	13,085.77	12,956.30	129.47
100 HOSPIRA 2-9-07/MW	Feb 9 07	Feb 16 12	3,738.79	3,698.65	40.14
18.33 HUNTINGTON INGL 10-23-06/MW	Oct 23 06	Feb 16 12	667.02	734.84	(67.82)
10 HUNTINGTON INGL 10-12-09/MW	Oct 12 09	Feb 16 12	363.89	296.58	67.31
15 HUNTINGTON INGL 10-13-06/MW	Oct 13 06	Feb 16 12	545.84	604.16	(58.32)
16.67 HUNTINGTON INGL 10-13-09/MW	Oct 13 09	Feb 16 12	606.61	491.03	115.58
13.33 HUNTINGTON INGL 10-16-06/MW	Oct 16 06	Feb 16 12	485.07	539.16	(54.09)
28.34 HUNTINGTON INGL 10-17-06/MW	Oct 17 06	Feb 16 12	1,031.27	1,143.17	(111.90)
11.66 HUNTINGTON INGL 10-18-06/MW	Oct 18 06	Feb 16 12	424.30	471.83	(47.53)
8.34 HUNTINGTON INGL 10-19-06/MW	Oct 19 06	Feb 16 12	303.49	333.72	(30.23)
18.33 HUNTINGTON INGL 10-24-06/MW	Oct 24 06	Feb 16 12	667.02	724.02	(57.00)
50 HUNTINGTON INGL 10-25-06/MW	Oct 25 06	Feb 16 12	1,819.47	1,937.14	(117.67)
26.67 HUNTINGTON INGL 10-26-06/MW	Oct 26 06	Feb 16 12	970.50	1,012.68	(42.18)
33.33 HUNTINGTON INGL 10-27-06/MW	Oct 27 06	Feb 16 12	1,212.86	1,279.67	(66.81)
35 HUNTINGTON INGL 10-30-06/MW	Oct 30 06	Feb 16 12	1,273.63	1,350.47	(76.84)
1.67 HUNTINGTON INGL 10-7-09/MW	Oct 7 09	Feb 16 12	60.77	48.79	11.98
38.33 HUNTINGTON INGL 10-8-09/MW	Oct 8 09	Feb 16 12	1,394.80	1,127.34	267.46
150 IBM 3-19-04/MW	Mar 19 04	Feb 16 12	28,909.73	13,819.98	15,089.75
300 IBM 4-25-06/MW	Apr 25 06	Feb 16 12	57,819.46	24,815.85	33,003.61
250 IBM 4-5-05/MW	Apr 5 05	Feb 16 12	48,182.88	22,435.00	25,747.88
40 INTUIT 10-19-09/MW	Oct 19 09	Feb 16 12	2,312.35	1,199.89	1,112.46
310 INTUIT 10-20-09/MW	Oct 20 09	Feb 16 12	17,920.68	9,154.60	8,766.08
400 INTUIT 10-21-09/MW	Oct 21 09	Feb 16 12	23,123.46	11,918.12	11,205.34
90 INTUIT 10-22-09/MW	Oct 22 09	Feb 16 12	5,202.78	2,693.80	2,508.98
180 INTUIT 10-23-09/MW	Oct 23 09	Feb 16 12	10,405.56	5,387.15	5,018.41
340 INTUIT 10-26-09/MW	Oct 26 09	Feb 16 12	19,654.94	10,196.94	9,458.00
210 INTUIT 10-27-09/MW	Oct 27 09	Feb 16 12	12,139.82	6,296.54	5,843.28
390 INTUIT 10-28-09/MW	Oct 28 09	Feb 16 12	22,545.38	11,542.64	11,002.74
120 INTUIT 10-29-09/MW	Oct 29 09	Feb 16 12	6,937.04	3,561.95	3,375.09
270 INTUIT 10-30-09/MW	Oct 30 09	Feb 16 12	15,608.34	7,938.84	7,669.50
50 INTUIT 11-02-09/MW	Nov 2 09	Feb 16 12	2,890.43	1,455.12	1,435.31
901 JP MORGAN 3-19-04/MW	Mar 19 04	Feb 16 12	34,187.20	37,469.89	(3,282.69)
1,600 JP MORGAN 4-5-05/MW	Apr 5 05	Feb 16 12	60,709.79	55,488.00	5,221.79
299 JP MORGAN 6-21-05/MW	Jun 21 05	Feb 16 12	11,345.14	10,799.88	545.26
20 M & T BK 4-8-09/MW	Apr 8 09	Feb 16 12	1,633.68	920.96	712.72
300 M&T BK 10-06-10/MW	Oct 6 10	Feb 16 12	24,505.18	23,250.00	1,255.18
60 M&T BK 3-30-09/MW	Mar 30 09	Feb 16 12	4,901.04	2,650.59	2,250.45
70 M&T BK 5-11-09/MW	May 11 09	Feb 16 12	5,717.88	3,693.87	2,024.01
100 M&T BK 5-12-09/MW	May 12 09	Feb 16 12	8,168.39	4,969.74	3,198.65
120 M&T BK 5-13-09/MW	May 13 09	Feb 16 12	9,802.07	5,655.56	4,146.51
150 M&T BK 5-15-09/MW	May 15 09	Feb 16 12	12,252.59	6,994.07	5,258.52
30 M&T BK 5-18-09/MW	May 18 09	Feb 16 12	2,450.52	1,437.85	1,012.67
180 M&T BK 5-19-09/MW	May 19 09	Feb 16 12	14,703.11	9,272.39	5,430.72
150 M&T BK 5-20-09/MW	May 20 09	Feb 16 12	12,252.59	7,254.63	4,997.96
90 M&T BK 5-7-09/MW	May 7 09	Feb 16 12	7,351.55	4,814.87	2,536.68
30 M&T BK 5-8-09/MW	May 8 09	Feb 16 12	2,450.52	1,618.67	831.85
20 NORDSTROM 1-10-2011/MW	Jan 10 11	Feb 16 12	1,030.29	839.15	191.14
210 NORDSTROM 1-11-2011/MW	Jan 11 11	Feb 16 12	10,818.00	8,755.76	2,062.24
200 NORDSTROM 1-12-2011/MW	Jan 12 11	Feb 16 12	10,302.85	8,349.94	1,952.91

70 NORDSTROM 1-13-2011/MW	Jan 13 11	Feb 16 12	3,606.00	2,913.53	692.47
230 NORDSTROM 1-19-2011/MW	Jan 19 11	Feb 16 12	11,848.28	9,490.61	2,357.67
110 NORDSTROM 1-20-2011/MW	Jan 20 11	Feb 16 12	5,666.57	4,544.05	1,122.52
30 NORDSTROM 1-21-2011/MW	Jan 21 11	Feb 16 12	1,545.43	1,242.01	303.42
20 NORDSTROM 1-25-2011/MW	Jan 25 11	Feb 16 12	1,030.29	828.72	201.57
20 NORDSTROM 1-26-2011/MW	Jan 26 11	Feb 16 12	1,030.29	827.30	202.99
110 NORDSTROM 1-28-11/MW	Jan 28 11	Feb 16 12	5,666.57	4,506.32	1,160.25
20 NORDSTROM 10-28-10/MW	Oct 28 10	Feb 16 12	1,030.29	767.80	262.49
80 NORDSTROM 10-28-10/MW_SLD#1	Oct 28 10	Feb 8 12	4,077.46	3,071.20	1,006.26
40 NORDSTROM 10-28-10/MW_SLD#2	Oct 28 10	Feb 9 12	2,040.08	1,535.60	504.48
50 NORDSTROM 10-28-10/MW_SLD#3	Oct 28 10	Feb 9 12	2,553.82	1,919.50	634.32
210 NORDSTROM 10-29-10/MW	Oct 29 10	Feb 16 12	10,818.00	8,066.31	2,751.69
130 NORDSTROM 11-16-10/MW	Nov 16 10	Feb 16 12	6,696.86	5,254.05	1,442.81
130 NORDSTROM 11-17-10/MW	Nov 17 10	Feb 16 12	6,696.86	5,383.39	1,313.47
260 NORDSTROM 11-18-10/MW	Nov 18 10	Feb 16 12	13,393.71	10,945.53	2,448.18
10 NORDSTROM 12-02-10/MW	Dec 2 10	Feb 16 12	515.14	420.98	94.16
140 NORDSTROM 12-03-10/MW	Dec 3 10	Feb 16 12	7,212.00	5,826.00	1,386.00
40 NORDSTROM 12-13-10/MW	Dec 13 10	Feb 16 12	2,060.57	1,667.20	393.37
30 NORDSTROM 12-14-10/MW	Dec 14 10	Feb 16 12	1,545.43	1,251.95	293.48
20 NORDSTROM 10-27-10/MW	Oct 27 10	Feb 8 12	1,019.37	755.65	263.72
50 NORDSTROM 10-27-10/MW_SLD#3	Oct 27 10	Feb 7 12	2,548.12	1,889.14	658.98
60 NORDSTROM 11-19-10/MW	Nov 19 10	Feb 16 12	3,090.86	2,520.77	570.09
50 NORDSTROM 12-15-10/MW	Dec 15 10	Feb 16 12	2,575.71	2,083.54	492.17
60 NORTHROP 10-12-09/MW	Oct 12 09	Feb 16 12	3,571.88	2,769.75	802.13
90 NORTHROP 10-13-06/MW	Oct 13 06	Feb 16 12	5,357.81	5,642.21	(284.40)
100 NORTHROP 10-13-09/MW	Oct 13 09	Feb 16 12	5,953.12	4,585.75	1,367.37
80 NORTHROP 10-16-06/MW	Oct 16 06	Feb 16 12	4,762.50	5,035.15	(272.65)
170 NORTHROP 10-17-06/MW	Oct 17 06	Feb 16 12	10,120.31	10,676.00	(555.69)
70 NORTHROP 10-18-06/MW	Oct 18 06	Feb 16 12	4,167.18	4,406.39	(239.21)
50 NORTHROP 10-19-06/MW	Oct 19 06	Feb 16 12	2,976.57	3,116.56	(139.99)
110 NORTHROP 10-23-06/MW	Oct 23 06	Feb 16 12	6,548.43	6,862.60	(314.17)
110 NORTHROP 10-24-06/MW	Oct 24 06	Feb 16 12	6,548.44	6,761.57	(213.13)
300 NORTHROP 10-25-06/MW	Oct 25 06	Feb 16 12	17,859.37	18,090.74	(231.37)
160 NORTHROP 10-26-06/MW	Oct 26 06	Feb 16 12	9,524.99	9,457.30	67.69
200 NORTHROP 10-27-06/MW	Oct 27 06	Feb 16 12	11,906.25	11,950.71	(44.46)
210 NORTHROP 10-30-06/MW	Oct 30 06	Feb 16 12	12,501.56	12,611.99	(110.43)
10 NORTHROP 10-7-09/MW	Oct 7 09	Feb 16 12	595.31	455.63	139.68
230 NORTHROP 10-8-09/MW	Oct 8 09	Feb 16 12	13,692.18	10,528.07	3,164.11
4,950 ORACLE 1-3-06/MW	Jan 3 06	Feb 16 12	141,905.03	61,682.44	80,222.59
120 QEP RES 1-12-09/MW	Jan 12 09	Feb 16 12	3,886.30	2,824.65	1,061.65
420 QEP RES 1-13-09/MW	Jan 13 09	Feb 16 12	13,602.04	9,886.29	3,715.75
120 QEP RES 1-14-05/MW	Jan 14 09	Feb 16 12	3,886.30	2,824.65	1,061.65
340 QEP RES 1-5-09/MW	Jan 5 09	Feb 16 12	11,011.18	8,003.19	3,007.99
280 QEP RES 1-6-09/MW	Jan 6 09	Feb 16 12	9,068.03	6,590.86	2,477.17
220 QEP RES 1-7-09/MW	Jan 7 09	Feb 16 12	7,124.88	5,178.53	1,946.35
110 QEP RES 1-8-09/MW	Jan 8 09	Feb 16 12	3,562.44	2,589.27	973.17
290 QEP RES 1-9-09/MW	Jan 9 09	Feb 16 12	9,391.89	6,826.25	2,565.64
100 QUESTAR 02-09-2011/MW	Feb 9 11	Feb 16 12	1,972.00	1,748.95	223.05
120 QUESTAR 1-12-09/MW	Jan 12 09	Feb 16 12	2,366.41	1,187.87	1,178.54

420 QUESTAR 1-13-09/MW	Jan 13 09	Feb 16 12	8,282.42	4,151.12	4,131.30
120 QUESTAR 1-14-09/MW	Jan 14 09	Feb 16 12	2,366.41	1,003.37	1,363.04
340 QUESTAR 1-5-09/MW	Jan 5 09	Feb 16 12	6,704.82	4,279.92	2,424.90
280 QUESTAR 1-6-09/MW	Jan 6 09	Feb 16 12	5,521.61	3,818.64	1,702.97
220 QUESTAR 1-7-09/MW	Jan 7 09	Feb 16 12	4,338.41	2,565.14	1,773.27
110 QUESTAR 1-8-09/MW	Jan 8 09	Feb 16 12	2,169.20	1,275.24	893.96
290 QUESTAR 1-9-09/MW	Jan 9 09	Feb 16 12	5,718.81	3,343.64	2,375.17
100 QUESTAR 11-22-10/MW	Nov 22 10	Feb 16 12	1,972.00	1,681.31	290.69
100 QUESTAR 11-23-10/MW	Nov 23 10	Feb 16 12	1,972.00	1,689.60	282.40
40 QUESTAR 11-26-10/MW	Nov 26 10	Feb 16 12	788.80	678.13	110.67
20 QUESTAR 11-29-10/MW	Nov 29 10	Feb 16 12	394.40	332.42	61.98
240 QUESTAR 11-30-10/MW	Nov 30 10	Feb 16 12	4,732.81	3,997.37	735.44
150 QUESTAR 12-01-10/MW	Dec 1 10	Feb 16 12	2,958.01	2,521.94	436.07
60 RALPH LAUREN 12-10-08/MW	Dec 10 08	Feb 8 12	10,326.96	2,793.12	7,533.84
14.29 RALPH LAUREN 12-11-08/MW	Dec 11 08	Feb 9 12	2,474.26	632.70	1,841.56
80 RALPH LAUREN 12-11-08/MW_SLD#2	Dec 11 08	Feb 8 12	13,769.29	3,542.06	10,227.23
51.42 RALPH LAUREN 12-12-08/MW	Dec 12 08	Feb 9 12	8,903.18	2,240.39	6,662.79
120 RALPH LAUREN 12-15-08/MW	Dec 15 08	Feb 9 12	20,777.54	5,172.72	15,604.82
51.43 RALPH LAUREN 12-16-08/MW	Dec 16 08	Feb 9 12	8,904.91	2,337.05	6,567.86
18.57 RALPH LAUREN 12-17-08/MW	Dec 17 08	Feb 10 12	3,202.95	876.90	2,326.05
32.86 RALPH LAUREN 12-17-08/MW_SLD#2	Dec 17 08	Feb 9 12	5,689.58	1,551.68	4,137.90
68.57 RALPH LAUREN 12-18-08/MW	Dec 18 08	Feb 10 12	11,826.92	3,293.91	8,533.01
42.86 RALPH LAUREN 12-19-08/MW	Dec 19 08	Feb 10 12	7,392.47	2,011.49	5,380.98
17.14 RALPH LAUREN 12-2-08/MW	Dec 2 08	Feb 8 12	2,950.07	687.07	2,263.00
68.57 RALPH LAUREN 12-3-08/MW	Dec 3 08	Feb 8 12	11,802.00	2,910.27	8,891.73
94.29 RALPH LAUREN 12-4-08/MW	Dec 4 08	Feb 8 12	16,228.83	4,240.34	11,988.49
60 RALPH LAUREN 12-5-08/MW	Dec 5 08	Feb 8 12	10,326.96	2,714.93	7,612.03
51.43 RALPH LAUREN 12-8-08/MW	Dec 8 08	Feb 8 12	8,851.93	2,541.43	6,310.50
68.57 RALPH LAUREN 12-9-08/MW	Dec 9 08	Feb 8 12	11,802.00	3,251.44	8,550.56
340 SAFEWAY 10-04-07/MW	Oct 4 07	Feb 16 12	7,731.12	11,235.67	(3,504.55)
300 SAFEWAY 10-1-07/MW	Oct 1 07	Feb 16 12	6,821.58	9,943.11	(3,121.53)
250 SAFEWAY 10-2-07/MW	Oct 2 07	Feb 16 12	5,684.65	8,294.43	(2,609.78)
290 SAFEWAY 10-3-07/MW	Oct 3 07	Feb 16 12	6,594.19	9,600.22	(3,006.03)
160 SAFEWAY 10-5-07/MW	Oct 5 07	Feb 16 12	3,638.17	5,309.82	(1,671.65)
70 SAFEWAY 9-18-07/MW	Sep 18 07	Feb 16 12	1,591.70	2,338.68	(746.98)
400 SAFEWAY 9-19-07/MW	Sep 19 07	Feb 16 12	9,095.44	13,474.72	(4,379.28)
510 SAFEWAY 9-20-07/MW	Sep 20 07	Feb 16 12	11,596.68	16,859.78	(5,263.10)
420 SAFEWAY 9-21-07/MW	Sep 21 07	Feb 16 12	9,550.21	13,913.34	(4,363.13)
330 SAFEWAY 9-24-07/MW	Sep 24 07	Feb 16 12	7,503.73	11,018.27	(3,514.54)
370 SAFEWAY 9-25-07/MW	Sep 25 07	Feb 16 12	8,413.28	12,198.97	(3,785.69)
270 SAFEWAY 9-26-07/MW	Sep 26 07	Feb 16 12	6,139.42	8,942.78	(2,803.36)
150 SAFEWAY 9-27-07/MW	Sep 27 07	Feb 16 12	3,410.79	4,993.95	(1,583.16)
340 SAFEWAY 9-28-07/MW	Sep 28 07	Feb 16 12	7,731.12	11,253.83	(3,522.71)
3,260 SCHWAB C 8-18-05/MW	Aug 18 05	Feb 16 12	41,209.57	46,025.65	(4,816.08)
10 SPX 1-4-10/MW	Jan 4 10	Feb 16 12	764.65	563.22	201.43
40 SPX 1-5-10/MW	Jan 5 10	Feb 16 12	3,058.59	2,202.81	855.78
30 SPX 12-31-09/MW	Dec 31 09	Feb 16 12	2,293.94	1,653.23	640.71
280 SPX CORP 1-20-10/MW	Jan 20 10	Feb 16 12	21,410.15	16,094.54	5,315.61
20 SPX CORP 1-6-10/MW	Jan 6 10	Feb 16 12	1,529.30	1,122.11	407.19

230 SPX CORP 11-23-09/MW	Nov 23 09	Feb 16 12	17,586.91	12,423.29	5,163.62
170 SPX CORP 11-24-09/MW	Nov 24 09	Feb 16 12	12,999.02	9,154.81	3,844.21
90 SPX CORP 11-25-09/MW	Nov 25 09	Feb 16 12	6,881.83	4,871.40	2,010.43
10 SPX CORP 11-27-09/MW	Nov 27 09	Feb 16 12	764.65	530.02	234.63
40 SPX CORP 11-30-09/MW	Nov 30 09	Feb 16 12	3,058.59	2,113.89	944.70
30 SPX CORP 12-02-09/MW	Dec 2 09	Feb 16 12	2,293.94	1,592.80	701.14
30 SPX CORP 12-03-09/MW	Dec 3 09	Feb 16 12	2,293.94	1,605.99	687.95
30 SPX CORP 12-1-09/MW	Dec 1 09	Feb 16 12	2,293.94	1,606.44	687.50
40 SPX CORP 12-10-09/MW	Dec 10 09	Feb 16 12	3,058.59	2,164.26	894.33
20 SPX CORP 12-11-09/MW	Dec 11 09	Feb 16 12	1,529.30	1,082.51	446.79
10 SPX CORP 12-14-09/MW	Dec 14 09	Feb 16 12	764.65	548.50	216.15
40 SPX CORP 12-15-09/MW	Dec 15 09	Feb 16 12	3,058.59	2,218.64	839.95
40 SPX CORP 12-16-09/MW	Dec 16 09	Feb 16 12	3,058.59	2,205.91	852.68
30 SPX CORP 12-17-09/MW	Dec 17 09	Feb 16 12	2,293.94	1,650.63	643.31
50 SPX CORP 12-18-09/MW	Dec 18 09	Feb 16 12	3,823.24	2,750.37	1,072.87
30 SPX CORP 12-21-09/MW	Dec 21 09	Feb 16 12	2,293.94	1,665.86	628.08
10 SPX CORP 12-22-09/MW	Dec 22 09	Feb 16 12	764.65	555.51	209.14
30 SPX CORP 12-28-09/MW	Dec 28 09	Feb 16 12	2,293.94	1,697.37	596.57
30 SPX CORP 12-29-09/MW	Dec 29 09	Feb 16 12	2,293.94	1,695.06	598.88
30 SPX CORP 12-30-09/MW	Dec 30 09	Feb 16 12	2,293.94	1,691.70	602.24
70 SPX CORP 12-4-09/MW	Dec 4 09	Feb 16 12	5,352.54	3,753.34	1,599.20
100 SPX CORP 12-7-09/MW	Dec 7 09	Feb 16 12	7,646.48	5,454.24	2,192.24
20 SPX CORP 12-8-09/MW	Dec 8 09	Feb 16 12	1,529.30	1,069.16	460.14
40 SPX CORP 12-9-09/MW	Dec 9 09	Feb 16 12	3,058.59	2,139.47	919.12
600 TEXAS INST 10-27-05/MW	Oct 27 05	Feb 16 12	20,365.25	16,604.40	3,760.85
2,500 TEXAS INST 8-18-05/MW	Aug 18 05	Feb 16 12	84,855.22	79,442.50	5,412.72
400 TIME WARNER 1-25-10/MW	Jan 25 10	Feb 16 12	15,124.09	10,886.92	4,237.17
980 TIME WARNER 1-26-10/MW	Jan 26 10	Feb 16 12	37,054.01	26,702.75	10,351.26
650 TIME WARNER 1-27-10/MW	Jan 27 10	Feb 16 12	24,576.64	17,456.99	7,119.65
490 TIME WARNER 1-28-10/MW	Jan 28 10	Feb 16 12	18,527.01	13,115.19	5,411.82
500 TIME WARNER 1-29-10/MW	Jan 29 10	Feb 16 12	18,905.11	13,720.75	5,184.36
200 TIME WARNER 2-1-10/MW	Feb 1 10	Feb 16 12	7,562.04	5,582.36	1,979.68
580 TIME WARNER 2-3-10/MW	Feb 3 10	Feb 16 12	21,929.93	16,287.68	5,642.25
490 ZIONS BANC 8-27-09/MW	Aug 27 09	Feb 16 12	9,418.71	8,560.30	858.41
400 ZIONS BANC 9-1-09/MW	Sep 1 09	Feb 16 12	7,688.74	6,585.56	1,103.18
300 ZIONS BANC 9-2-09/MW	Sep 2 09	Feb 16 12	5,766.56	4,888.53	878.03
210 ZIONS BANC 9-3-09/MW	Sep 3 09	Feb 16 12	4,036.59	3,469.98	566.61
100 ZIONS BANCORP 1-03-2011/MW	Jan 3 11	Feb 16 12	1,922.19	2,513.75	(591.56)
270 ZIONS BANCORP 1-04-2011/MW	Jan 4 11	Feb 16 12	5,189.90	6,684.47	(1,494.57)
200 ZIONS BANCORP 1-05-2011/MW	Jan 5 11	Feb 16 12	3,844.37	4,930.94	(1,086.57)
40 ZIONS BANCORP 1-06-2011#1/MW	Jan 6 11	Feb 16 12	768.87	990.00	(221.13)
40 ZIONS BANCORP 1-06-2011/MW	Jan 6 11	Feb 16 12	768.87	990.38	(221.51)
360 ZIONS BANCORP 1-07-2011/MW	Jan 7 11	Feb 16 12	6,919.87	8,818.92	(1,899.05)
150 ZIONS BANCORP 1-10-2011/MW	Jan 10 11	Feb 16 12	2,883.28	3,626.34	(743.06)
80 ZIONS BANCORP 1-11-2011/MW	Jan 11 11	Feb 16 12	1,537.75	1,942.78	(405.03)
300 ZIONS BANCORP 1-12-2011/MW	Jan 12 11	Feb 16 12	5,766.56	7,224.21	(1,457.65)
220 ZIONS BANCORP 1-13-2011/MW	Jan 13 11	Feb 16 12	4,228.81	5,256.17	(1,027.36)
140 ZIONS BANCORP 12-31-10/MW	Dec 31 10	Feb 16 12	2,691.06	3,402.31	(711.25)
50 ZIONS BCORP 11-28-07/MW	Nov 28 07	Feb 16 12	961.09	2,607.56	(1,646.47)

150 ZIONS BCORP 11-29-07/MW	Nov 29 07	Feb 16 12	2,883.28	7,833.83	(4,950.55)
110 ZIONS BCORP 11-30-07/MW	Nov 30 07	Feb 16 12	2,114.40	5,968.59	(3,854.19)
250 ZIONS BCORP 12-07-07/MW	Dec 7 07	Feb 16 12	4,805.46	13,926.45	(9,120.99)
180 ZIONS BCORP 12-10-07/MW	Dec 10 07	Feb 16 12	3,459.93	10,083.10	(6,623.17)
600 ZIONS BCORP 12-11-07/MW	Dec 11 07	Feb 16 12	11,533.11	32,684.58	(21,151.47)
200 ZIONS BCORP 12-12-07/MW	Dec 12 07	Feb 16 12	3,844.37	10,385.86	(6,541.49)
70 ZIONS BCORP 12-3-07/MW	Dec 3 07	Feb 16 12	1,345.53	3,796.64	(2,451.11)
220 ZIONS BCORP 12-4-07/MW	Dec 4 07	Feb 16 12	4,228.81	11,759.90	(7,531.09)
160 ZIONS BCORP 12-5-07/MW	Dec 5 07	Feb 16 12	3,075.50	8,629.23	(5,553.73)
10 ZIONS BCORP 12-6-07/MW	Dec 6 07	Feb 16 12	192.22	560.05	(367.83)
Total Long-term			3,856,466.08	2,908,485.45	947,980.63
TOTAL CAPITAL GAINS			4,743,823.22	3,750,394.25	993,428.97

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P.O. BOX 803878  
CHICAGO, IL 60680

Account Number: **26-00377**  
Recipient's Tax ID Number: **85-8431837**

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Page 7 of 17  
Ref: JMO

Corrected

2nd TIN notice

## 2012 Proceeds from Broker and Barter Exchange Transactions

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Date of Sale or Exchange	Date of Acquisition	Stock or Other Symbol		Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld
				Stocks Bonds, etc.	Cost or Other Basis				
<b>Short Term Sales</b>									
576360104	MASTERCARD INC CL A			MA					
292 0000	02/07/2012	Various		114,178.28	75,601.21	0.00	38,575.07	0.00	0.00
002824100	ABBOTT LABORATORIES			ABT					
595 0000	07/18/2012	11/15/2011		39,287.26	32,424.76	0.00	6,862.50	0.00	0.00
303075105	FACTSET RESH SYS INC			FDS					
455 0000	07/18/2012	10/06/2011		42,479.84	41,596.10	0.00	883.74	0.00	0.00
461202103	INTUIT			INTU					
490.0000	07/18/2012	12/21/2011		29,152.53	25,977.99	0.00	3,174.54	0.00	0.00
654106103	NIKE INC CLASS B			NKE					
150 0000	07/18/2012	06/08/2012		14,194.26	16,135.93	0.00	-1,941.67	0.00	0.00
189754104	COACH INC			COH					
240.0000	07/31/2012	02/27/2012		12,069.26	18,256.80	0.00	-6,187.54	0.00	0.00
384802104	W W GRAINGER INC			GWW					
170.0000	12/21/2012	10/18/2012		33,594.64	35,536.03	0.00	-1,941.39	0.00	0.00
461202103	INTUIT			INTU					
1500.0000	12/21/2012	12/21/2011		92,720.27	79,524.45	0.00	13,195.82	0.00	0.00
654106103	NIKE INC CLASS B			NKE					
820 0000	12/21/2012	06/08/2012		85,223.48	88,209.78	0.00	-2,986.30	0.00	0.00

This is important tax information and is being furnished to you.

TEMPORARY 04/14/11/12

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P.O. BOX 803878  
CHICAGO, IL 60680

Account Number: **28-00377**  
Recipient's Tax ID Number: **65-6431837**

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Corrected

2nd TIN notice

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Date of Sale or Exchange	Date of Acquisition	Stock or Other Symbol	Quantity Sold	Cost or Other Basis	Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld	
<b>Total Short Term Sales</b>						<b>462,897.82</b>	<b>413,263.05</b>	<b>0.00</b>	<b>49,634.77</b>	<b>0.00</b>	<b>0.00</b>
<b>Long Term 15% Sales</b>											
037833100	APPLE COMPUTER INC			AAPL							
180 0000		02/13/2012	02/05/2009			79,904.24	15,248.72	0.00	64,655.52	0.00	
189754104	COACH INC			COH							
1050 0000		02/17/2012	08/20/2010			78,901.56	38,546.45	0.00	40,355.11	0.00	
855244109	STARBUCKS CORP			SBUX							
1329 0000		02/22/2012	07/08/2010			63,733.84	31,668.08	0.00	32,065.76	0.00	
037833100	APPLE COMPUTER INC			AAPL							
199.0000		03/28/2012	02/05/2009			122,959.22	18,965.59	0.00	103,993.63	0.00	
92220P105	VARIAN MED SYS INC			VAR							
1071 0000		05/14/2012	05/23/2008			68,381.49	49,231.41	0.00	19,150.08	0.00	
189754104	COACH INC			COH							
1325 0000		07/03/2012	Various			77,577.94	53,013.02	0.00	24,564.92	0.00	
018490102	ALLERGAN INC			AGN							
570 0000		07/18/2012	Various			50,044.19	21,798.16	0.00	28,246.03	0.00	
037833100	APPLE COMPUTER INC			AAPL							
140.0000		07/18/2012	Various			84,843.28	13,344.49	0.00	71,498.79	0.00	

This is important tax information and is being furnished to you

TEPFORM 99 1044 12/07/12

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P.O. BOX 803878  
CHICAGO, IL 60680

Account Number: 26-00377  
Recipient's Tax ID Number: 65-6431837

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Corrected

2nd TIN notice

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Stock or Other Symbol	Quantity Sold	Date of Sale or Exchange	Date of Acquisition	Stocks, Bonds, etc.	Cost or Other Basis	Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld
12541W209	CH ROBINSON WORLDWIDE INC COM NEW COM NEW	CHRW									
815 0000	07/18/2012 Various					48,087.18	42,407.33	0.00	5,679.85	0.00	0.00
189754104	COACH INC	COH									
450.0000	07/18/2012 10/21/2010					26,282.43	19,853.77	0.00	6,428.66	0.00	0.00
192446102	COGNIZANT TECHNOLOGY SOLUTION CL A	CTSH									
810.0000	07/18/2012 02/18/2011					47,931.97	62,302.13	0.00	-14,370.16	0.00	0.00
38259P508	GOOGLE INC CL A	GOOG									
90.0000	07/18/2012 04/01/2008					52,427.42	41,583.01	0.00	10,844.41	0.00	0.00
46120E602	INTUITIVE SURGICAL INC COM NEW STK	ISRG									
95 0000	07/18/2012 04/11/2011					52,303.05	35,173.87	0.00	17,129.18	0.00	0.00
594918104	MICROSOFT CORP COM	MSFT									
1425.0000	07/18/2012 08/30/2010					43,076.78	33,880.09	0.00	9,196.69	0.00	0.00
68389X105	ORACLE CORPORATION	ORCL									
1585.0000	07/18/2012 Various					48,499.91	21,089.53	0.00	27,410.38	0.00	0.00
74144T108	PRICE T ROWE GROUP INC	TROW									
850 0000	07/18/2012 10/06/2010					53,434.82	44,202.46	0.00	9,232.36	0.00	0.00
747525103	QUALCOMM INC	QCOM									
980 0000	07/18/2012 02/11/2008					54,810.17	41,429.99	0.00	13,380.18	0.00	0.00

This is important tax information and is being furnished to you.

TEP12031 94 146513472

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P.O. BOX 803878  
CHICAGO, IL 60680

Account Number: **26-00377**  
Recipient's Tax ID Number: **65-6431837**

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Corrected

2nd TIN notice

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Stock or Other Symbol	Quantity Sold	Date of Sale or Exchange	Date of Acquisition	Stocks Bonds, etc	Cost or Other Basis	Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld
855244109	STARBUCKS CORP	SBUX	1000.0000	07/18/2012	07/06/2010	53,182.80	23,828.50	0.00	29,354.30	0.00	0.00
92220P105	VARIAN MED SYS INC	VAR	620.0000	07/18/2012	Various	36,956.19	30,072.06	0.00	6,884.13	0.00	0.00
G1151C101	ACCENTURE PLC SHS CL A NEW	ACN	805.0000	07/18/2012	12/05/2007	47,276.59	27,924.80	0.00	19,351.79	0.00	0.00
189754104	COACH INC	COH	1746.0000	07/31/2012	Various	87,803.84	88,082.38	0.00	-278.54	0.00	0.00
189754104	COACH INC	COH	798.0000	07/31/2012	01/26/2011	40,130.28	43,174.91	0.00	-3,044.63	0.00	0.00
12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	CHRW	2412.0000	09/07/2012	Various	138,100.78	125,059.79	0.00	13,040.99	0.00	0.00
68389X105	ORACLE CORPORATION	ORCL	1335.0000	12/19/2012	09/23/2005	45,336.92	16,573.22	0.00	28,763.70	0.00	0.00
G1151C101	ACCENTURE PLC SHS CL A NEW	ACN	793.0000	12/20/2012	12/05/2007	54,236.65	27,508.54	0.00	26,728.11	0.00	0.00
002824100	ABBOTT LABORATORIES	ABT	1490.0000	12/21/2012	11/15/2011	97,683.25	81,198.15	0.00	16,485.10	0.00	0.00

This is important tax information and is being furnished to you.

TEPIT0004 04 14 01 14 01 22

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P.O. BOX 803878  
CHICAGO, IL 60680

Account Number: **26-00377**  
Recipient's Tax ID Number: **85-6431837**

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Corrected

2nd TIN notice

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Stock or Other Symbol	Quantity Sold	Date of Sale or Exchange	Date of Acquisition	Stocks Bonds, etc	Cost or Other Basis	Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld
018490102	ALLERGAN INC	AGN	1075.0000	12/21/2012	11/11/2008	98,989.80	40,867.20	0.00	58,122.60	0.00	0.00
037833100	APPLE COMPUTER INC	AAPL	260.0000	12/21/2012	02/18/2009	133,900.80	24,782.96	0.00	109,117.84	0.00	0.00
12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	CHRW	675.0000	12/21/2012	02/11/2010	42,821.45	35,259.24	0.00	7,562.21	0.00	0.00
12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	CHRW	105.0000	12/21/2012	07/27/2011	6,661.11	7,784.96	0.00	-1,133.85	0.00	0.00
192446102	COGNIZANT TECHNOLOGY SOLUTION CL A	CTSH	1680.0000	12/21/2012	Various	123,336.78	130,281.07	0.00	-6,944.29	0.00	0.00
303075105	FACTSET RESH SYS INC	FDS	820.0000	12/21/2012	Various	73,117.51	77,778.95	0.00	-4,661.44	0.00	0.00
38259P508	GOOGLE INC CL A	GOOG	165.0000	12/21/2012	04/01/2008	117,769.11	76,235.53	0.00	41,533.58	0.00	0.00
46120E602	INTUITIVE SURGICAL INC COM NEW STK	ISRG	185.0000	12/21/2012	Various	91,236.40	65,558.37	0.00	25,678.03	0.00	0.00
594918104	MICROSOFT CORP COM	MSFT	3330.0000	12/21/2012	Various	90,265.28	82,258.93	0.00	8,006.35	0.00	0.00

This is important tax information and is being furnished to you.

TECHNICAL 96 1/47 15/12 Z

# 2012 Tax Information Statement

THE NORTHERN TRUST COMPANY  
P O. BOX 803878  
CHICAGO, IL 60680

Account Number: 26-00377  
Recipient's Tax ID Number: 85-6431837

Recipient's Name and Address:  
AVERY-TSUI FOUNDATION  
C/O JOHN LEWIS  
EUGENE LEWIS & ASSOCIATES  
44 EAST FOOTHILL BLVD, 1ST FL  
ARCADIA, CA 91006

Corrected

2nd TIN notice

Sales are listed at Gross Proceeds less commissions and option premiums.

Cusip	Description	Stock or Other Symbol	Quantity Sold	Date of Sale or Exchange	Date of Acquisition	Stocks, Bonds, etc.	Cost or Other Basis	Wash Sale Loss Disallowed	Net Gain or Loss	Federal Income Tax Withheld	State Tax Withheld
68389X105	ORACLE CORPORATION	ORCL	2585.0000	12/21/2012	09/23/2005	87,190.09	32,091.23	0.00	55,098.86	0.00	0.00
74144T108	PRICE T ROWE GROUP INC	TROW	1625.0000	12/21/2012	Various	106,851.91	88,485.04	0.00	18,366.87	0.00	0.00
747525103	QUALCOMM INC	QCOM	1860.0000	12/21/2012	Various	115,504.34	79,012.81	0.00	36,491.53	0.00	0.00
855244109	STARBUCKS CORP	SBUX	1900.0000	12/21/2012	Various	101,220.80	48,827.42	0.00	52,393.38	0.00	0.00
92220P105	VARIAN MED SYS INC	VAR	1190.0000	12/21/2012	Various	84,314.01	55,362.41	0.00	28,951.60	0.00	0.00
G1151C101	ACCENTURE PLC SHS CL A NEW	ACN	1255.0000	12/21/2012	Various	85,793.26	45,844.42	0.00	39,948.84	0.00	0.00
<b>Total Long Term 15% Sales</b>						<b>3,012,878.44</b>	<b>1,937,600.99</b>	<b>0.00</b>	<b>1,075,278.45</b>	<b>0.00</b>	<b>0.00</b>

This is important tax information and is being furnished to you.

AVERY-TSUI FOUNDATION  
Schedule D - Capital Gains and Losses/MCD  
As of 12/31/2012

<u>Asset</u>	<u>Date Acquired</u>	<u>Date Sold</u>	<u>Proceeds</u>	<u>Tax Basis</u>	<u>Gain or Loss</u>
Short-Term Capital Gains and Losses					
24 AETNA INC 1.5 11-15-17/MCD	Nov 2 12	Nov 20 12	24,123.84	23,884.56	239.28
30 AMER EXP 2.375 3-24-17#1/MCD	Mar 22 12	Aug 22 12	31,356.90	29,943.90	1,413.00
20 AMER EXP 2.375 3-24-17/MCD	Mar 21 12	Aug 22 12	20,904.60	19,945.80	958.80
35 AMER EXP 2 375 3-24-17/MCD_SLD#1	Mar 21 12	Aug 9 10	36,571.50	34,905.15	1,666.35
35 AMER EXP 2.8 9-19-16#1/MCD	Feb 29 12	Mar 21 12	35,909.30	36,352.75	(443.45)
60 AMER EXP 2 8 9-19-16/MCD	Sep 14 11	Mar 21 12	61,558.80	59,950.20	1,608.60
25 BHP BILLITON 3.25 11-21-21/MCD_SLD#1	Nov 16 11	Jul 19 12	26,726.75	24,774.25	1,952.50
40 BK MNTRL MED TERM 1-11-17/MCD_SLD#1	Jan 6 12	Jul 19 12	41,770.00	39,918.00	1,852.00
25 CAP 1 FIN 3 15 7-15-16/MCD_SLD#1	Feb 15 12	Jul 19 12	26,160.50	25,559.50	601.00
30 CIGNA 2 75 11-15-16/MCD_SLD#1	Nov 7 11	Jul 19 12	31,189.80	30,083.70	1,106.10
3.8197 CMO FED HLM 3.5 3-15-24/MCD_SLD12	Jan 25 11	Jan 17 12	3,819.66	3,922.61	(102.95)
40 DEERE J 1.85 9-15-16/MCD_SLD#1	Aug 23 11	Jul 19 12	41,209.60	39,978.80	1,230.80
75 DISNEY .875 12-1-14/MCD	Nov 29 11	Jul 19 12	75,793.50	74,754.75	1,038.75
60 DOMINION RES 1.8 3-15-14#1/MCD	Feb 28 12	Jul 19 12	61,044.60	61,444.80	(400.20)
30 ENTERPRISE PROD 6 3 9-15-17/MCD_SLD#1	Mar 26 12	Jul 19 12	35,991.30	35,320.80	670.50
21 ERP OPER 5 75 1-15-16/MCD	Mar 15 12	Jul 19 12	24,757.74	23,916.06	841.68
4 ERP OPER 5 75% 06-15-2017/MCD_SLD#1	Apr 12 12	Jul 19 12	4,715.76	4,604.60	111.16
3 9495 FHLMC 3829 2-15-25/MCD_SLD#8	May 4 11	Jan 17 12	3,949.45	4,074.72	(125.27)
2.4351 FHLMC 3829 2-15-25/MCD_SLD#9	May 4 11	Feb 15 12	2,435.10	2,512.34	(77.24)
3 3469 FHLMC 3829 2-15-25/MCD_SLD10	May 4 11	Mar 15 12	3,346.89	3,453.05	(106.16)
2.9203 FHLMC 3829 2-15-25/MCD_SLD11	May 4 11	Apr 16 12	2,920.32	3,012.95	(92.63)
2 3845 FHLMC 3854 3 5 7-15-25/MCD_SLD#8	May 20 11	Jan 17 12	2,384.50	2,465.54	(81.04)
3 1748 FHLMC 3854 3.5 7-15-25/MCD_SLD#9	May 20 11	Feb 15 12	3,174.79	3,282.68	(107.89)
3.2602 FHLMC 3854 3.5 7-15-25/MCD_SLD10	May 20 11	Mar 15 12	3,260.21	3,371.01	(110.80)
3 0027 FHLMC 3854 3 5 7-15-25/MCD_SLD11	May 20 11	Apr 16 12	3,002.69	3,104.73	(102.04)
2.9423 FHLMC 3854 3.5 7-15-25/MCD_SLD12	May 20 11	May 15 12	2,942.34	3,042.33	(99.99)
45 GEN ELEC 5 625 5-1-18/MCD_SLD#1	Feb 23 12	Jul 19 12	53,446.95	51,970.50	1,476.45

618.25	GNMA 1 883 4-16-32/MCD_SLD11	Feb 10 11	Jan 17 12	618.25	614.39	3.86
445.49	GNMA 2.40000009537 12-15-37/MCD_SLD10	Mar 16 11	Jan 17 12	445.49	452.24	(6.75)
448.07	GNMA 2.40000009537 12-15-37/MCD_SLD11	Mar 16 11	Feb 16 12	448.07	454.86	(6.79)
458.13	GNMA 2 40000009537 12-15-37/MCD_SLD12	Mar 16 11	Mar 16 12	458.13	465.07	(6.94)
390.13	GNMA 2011-016 2-21 11-16-34/MCD_SLD#2	Jan 24 11	Jan 17 12	390.13	393.76	(3.63)
477.07	GNMA 2011-031 12-16-35/MCD_SLD10	Feb 4 11	Jan 17 12	477.07	479.68	(2.61)
575.04	GNMA 2011-047 4-1632/MCD_SLD10	Mar 14 11	Jan 17 12	575.04	579.98	(4.94)
577.06	GNMA 2011-047 4-1632/MCD_SLD11	Mar 14 11	Feb 16 12	577.06	582.02	(4.96)
0.3625	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#1	Mar 29 12	May 16 12	362.45	366.07	(3.62)
0.3639	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#2	Mar 29 12	Jun 18 12	363.86	367.50	(3.64)
0.3654	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#3	Mar 29 12	Jul 16 12	365.39	369.04	(3.65)
0.367	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#4	Mar 29 12	Aug 16 12	366.97	370.64	(3.67)
0.3681	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#5	Mar 29 12	Sep 17 12	368.14	371.82	(3.68)
0.3709	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#6	Mar 29 12	Oct 16 12	370.85	374.56	(3.71)
0.3753	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#7	Mar 29 12	Nov 16 12	375.28	379.03	(3.75)
0.3765	GNMA 2012-046 1.77132 11-16-38/MCD_SLD#8	Mar 29 12	Dec 17 12	376.49	380.25	(3.76)
0.2327	GNMA 2012-132 1 24024 6-16-51/MCD_SLD#1	Nov 8 12	Dec 17 12	232.66	234.99	(2.33)
30	INTEL CORP 3 3 10-1-21/MCD_SLD#1	Sep 14 11	Jul 19 12	32,746.20	29,928.60	2,817.60
10	JOHNSON CTRLS 5 5 1-15-16#1/MCD	Mar 15 12	Mar 27 12	11,283.40	11,284.10	(0.70)
30	METLIFE 5 6-15-15/MCD_SLD#1	Feb 16 12	Jul 19 12	33,075.00	33,400.50	(325.50)
5	METLIFE 6.4 8-28-17#1/MCD_SLD#1	Mar 1 12	Jul 19 12	5,636.05	5,331.25	304.80
20	MORGAN ST 2.875 7-28-14/MCD_SLD#1	Jul 25 11	Jul 19 12	20,338.60	20,074.40	264.20
25	NISSAN .870 7-15-14#1/MCD	Mar 1 12	Sep 7 12	25,045.90	25,085.94	(40.04)
35	PNC 4 25 9-21-15#2/MCD	Feb 28 12	May 21 12	38,161.55	38,566.85	(405.30)
40	RIO TINTO 2.5 5-20-16/MCD_SLD#1	Jul 21 11	Jul 19 12	42,019.60	40,670.00	1,349.60
20	ROYAL BK CDA 1 15 3-13-15/MCD_SLD#1	Mar 7 12	Aug 9 12	20,169.80	19,993.60	176.20
10	TEVA 3 5-15-15#2/MCD	Jun 8 11	Mar 9 12	10,576.70	10,399.20	177.50
23	THERMO FISHER 2.25 8-15-16#1/MCD_SLD#1	Aug 11 11	Aug 9 12	23,592.48	23,161.69	430.79
17	THERMO FISHER 2.25 8-15-16/MCD	Aug 9 11	Aug 9 12	17,437.92	16,970.42	467.50
70	US BANCORP 4 2 5-15-14/MCD	May 5 11	May 3 12	74,776.80	75,409.60	(632.80)
200	USTN 2 125 11-30-14/MCD	Mar 20 12	Aug 9 12	208,280.58	208,188.17	92.41
250	USTN 2.125 11-30-14/MCD_SLD#1	Mar 20 12	Jul 20 12	261,024.55	260,235.21	789.34
105	USTN 3.125 5-15-19#5/MCD_SLD#1	Aug 9 11	Aug 9 12	118,936.69	113,900.81	5,035.88
20	WASTE MGMT 6 375 3-11-15/MCD_SLD#1	Sep 14 11	Aug 9 12	22,510.00	23,067.40	(557.40)

45 WF 2.1 5-08-2017/MCD_SLD#1	May 1 12	Jul 19 12	45,867.60	45,014.85	852.75
40 WF 3 625 4-15-15#1/MCD	Feb 28 12	May 1 12	42,721.20	42,892.00	(170.80)
Total Short-term			1,725,839.34	1,700,360.57	25,478.77
Long-Term Capital Gains and Losses					
35 ACE INA 5.7 2-15-17/MCD_SLD#1	Feb 16 07	Jul 19 12	41,388.55	35,428.75	5,959.80
45 ANHEUSER 5.05 10-15-16/MCD_SLD#1	Sep 16 10	Jul 19 12	51,471.45	50,313.60	1,157.85
25 AT & T 2.95 5-15-15/MCD_SLD#1	Jun 20 11	Jul 19 12	26,820.00	25,533.00	1,287.00
10 BANK ONE 4 9 4-30-15#1/MCD	Nov 1 07	Jul 19 12	10,805.90	9,825.56	980.34
54 BANK ONE 4 9 4-30-15/MCD	May 15 07	Jul 19 12	58,351.86	53,220.33	5,131.53
60 BB&T 5 7 43014/MCD	May 7 09	Aug 9 12	64,875.60	59,278.80	5,596.80
30 BEAR S 7 25 2-1-18/MCD_SLD#1	Oct 21 08	Jul 19 12	36,909.00	28,989.65	7,919.35
65 BROWN FORMAN 2.5 1-15-16/MCD	Dec 13 10	Aug 9 12	67,909.40	64,584.00	3,325.40
30 BURL NO 5-1-17/MCD_SLD#2	Apr 24 07	Aug 9 12	35,339.40	30,262.80	5,076.60
30 CATERPILLAR 2 75 /MCD	Jun 17 10	Jul 23 12	31,635.60	30,000.00	1,635.60
5 CATERPILLAR 2 75#1/MCD_SLD#1	Jun 18 10	Jul 19 12	5,272.60	5,007.20	265.40
50 CISCO SR NT 3-14-14/MCD	Mar 9 11	Jul 19 12	50,177.15	50,000.00	177.15
35 CITIGROUP 6.125 11-21-17/MCD_SLD#1	Jun 10 09	Jul 19 12	39,794.65	32,308.99	7,485.66
93,078.64 CMO CD 2006-CD3/MCD	Oct 23 06	Apr 17 12	93,078.64	93,541.78	(463.14)
1,101.12 CMO CD 2006-CD3/MCD_SLD15	Oct 23 06	Jan 18 12	1,101.12	1,106.60	(5.48)
9,770.08 CMO CD 2006-CD3/MCD_SLD16	Oct 23 06	Feb 17 12	9,770.08	9,818.69	(48.61)
18.04 CMO CD 2006-CD3/MCD_SLD17	Oct 23 06	Mar 16 12	18.04	18.13	(0.09)
3.7726 CMO FED HLM 3.5 3-15-24/MCD_SLD13	Jan 25 11	Feb 15 12	3,772.59	3,874.27	(101.68)
4 4274 CMO FED HLM 3.5 3-15-24/MCD_SLD14	Jan 25 11	Mar 15 12	4,427.40	4,546.73	(119.33)
4 9694 CMO FED HLM 3 5 3-15-24/MCD_SLD15	Jan 25 11	Apr 16 12	4,969.35	5,103.29	(133.94)
3 3915 CMO FED HLM 3.5 3-15-24/MCD_SLD16	Jan 25 11	May 15 12	3,391.49	3,482.90	(91.41)
4 1923 CMO FED HLM 3 5 3-15-24/MCD_SLD17	Jan 25 11	Jun 15 12	4,192.33	4,305.33	(113.00)
4 3557 CMO FED HLM 3.5 3-15-24/MCD_SLD18	Jan 25 11	Jul 16 12	4,355.73	4,473.13	(117.40)
4.7642 CMO FED HLM 3 5 3-15-24/MCD_SLD19	Jan 25 11	Aug 15 12	4,764.22	4,892.63	(128.41)
4.8826 CMO FED HLM 3.5 3-15-24/MCD_SLD20	Jan 25 11	Sep 17 12	4,882.63	5,014.23	(131.60)
5 2931 CMO FED HLM 3.5 3-15-24/MCD_SLD21	Jan 25 11	Oct 15 12	5,293.14	5,435.81	(142.67)
4.3359 CMO FED HLM 3 5 3-15-24/MCD_SLD22	Jan 25 11	Nov 15 12	4,335.92	4,452.79	(116.87)
4.2488 CMO FED HLM 3.5 3-15-24/MCD_SLD23	Jan 25 11	Dec 17 12	4,248.80	4,363.32	(114.52)
59,557.45 CMO GE COML 2006-1/MCD	Mar 13 06	Sep 10 12	59,557.45	59,651.48	(94.03)

216 07 CMO GE COML 2006-1/MCD_SLD11	Mar 13 06	Jan 10 12	216 07	216 41	(0 34)
7,610 61 CMO GE COML 2006-1/MCD_SLD12	Mar 13 06	Mar 12 12	7,610 61	7,622.63	(12.02)
197 65 CMO GE COML 2006-1/MCD_SLD13	Mar 13 06	May 10 12	197.65	197 96	(0 31)
8,127 64 CMO GE COML 2006-1/MCD_SLD14	Mar 13 06	Jun 11 12	8,127 64	8,140 47	(12 83)
506.43 CMO GE COML 2006-1/MCD_SLD15	Mar 13 06	Jul 10 12	506 43	507.23	(0 80)
5 21 CMO JP MORGAN 2003-C1/MCD	Jan 23 04	May 14 12	5.21	0 00	5.21
8 99 CMO JP MORGAN 2003-C1/MCD_SLD32	Jan 23 04	Jan 12 12	8.99	9 22	(0 23)
140 05 CMO JP MORGAN 2003-C1/MCD_SLD33	Jan 23 04	Feb 13 12	140 05	143.81	(3.76)
23.1 CMO JP MORGAN 2003-C1/MCD_SLD34	Jan 23 04	Mar 13 12	23.10	23 69	(0 59)
37 38 CMO JP MORGAN 2003-C1/MCD_SLD35	Jan 23 04	Apr 12 12	37.38	24 61	12 77
35 COMCAST 5 15 3-1-20/MCD_SLD#1	Feb 24 10	Aug 9 12	41,470 45	34,964.65	6,505 80
30 CRSUISSE 5.4 1-14-20/MCD_SLD#1	Jan 11 10	Jul 19 12	32,552.10	29,926 80	2,625 30
25 DIRECTV 5 3-1-21/MCD_SLD#1	Mar 7 11	Jul 19 12	28,493 00	24,889.75	3,603 25
20 DOMINION 1 8 3-15-14/MCD	Mar 2 11	Jul 19 12	20,348 20	19,988 80	359 40
35 DOW CHEM 5.9 2-15-15/MCD_SLD#1	Jul 8 10	Jul 19 12	39,075 05	38,090.15	984 90
50 DR PEPPER 2 9 1-15-16/MCD_SLD#1	Jan 25 11	Aug 9 12	52,598.00	50,077 50	2,520 50
225 FED FRM 1-17-17#4/MCD	Sep 19 07	Aug 9 12	264,985 20	224,552 25	40,432 95
12 9848 FHLMC 3113 10-15-31/MCD_SLD#1	Aug 1 07	Apr 16 12	12,984.79	12,933 00	51 79
16 4801 FHLMC 3113 10-15-31/MCD_SLD#2	Aug 1 07	May 15 12	16,480 10	16,421 83	58.27
17.5829 FHLMC 3113 10-15-31/MCD_SLD#3	Aug 1 07	Jun 15 12	17,582 85	17,526.88	55.97
16 6239 FHLMC 3113 10-15-31/MCD_SLD#4	Aug 1 07	Jul 16 12	16,623.92	16,573 41	50.51
15 212 FHLMC 3113 10-15-31/MCD_SLD#5	Aug 1 07	Aug 15 12	15,211 95	15,174.97	36.98
19 314 FHLMC 3113 10-15-31/MCD_SLD#6	Aug 1 07	Sep 17 12	19,314.01	19,266 17	47.84
14 8629 FHLMC 3113 10-15-31/MCD_SLD#7	Aug 1 07	Oct 15 12	14,862 89	14,835 89	27 00
18 8364 FHLMC 3113 10-15-31/MCD_SLD#8	Aug 1 07	Nov 15 12	18,836.38	18,813 92	22 46
13 8976 FHLMC 3113 10-15-31/MCD_SLD#9	Aug 1 07	Dec 17 12	13,897 55	13,888.20	9.35
2,781.41 FHLMC 3725 3 5/MCD_SLD15	Oct 6 10	Jan 17 12	2,781.41	2,907 99	(126 58)
2,418 70 FHLMC 3725 3.5/MCD_SLD16	Oct 6 10	Feb 15 12	2,418 70	2,528.77	(110.07)
2,681 54 FHLMC 3725 3 5/MCD_SLD17	Oct 6 10	Mar 15 12	2,681.54	2,803 57	(122.03)
2,254.65 FHLMC 3725 3 5/MCD_SLD18	Oct 6 10	Apr 16 12	2,254.65	2,357.25	(102 60)
2,265 92 FHLMC 3725 3.5/MCD_SLD19	Oct 6 10	May 15 12	2,265.92	2,369.04	(103.12)
1,688.35 FHLMC 3725 3 5/MCD_SLD20	Oct 6 10	Jun 15 12	1,688 35	1,765.18	(76.83)
2,212.56 FHLMC 3725 3.5/MCD_SLD21	Oct 6 10	Jul 16 12	2,212.56	2,313 25	(100 69)
2,566 FHLMC 3725 3.5/MCD_SLD22	Oct 6 10	Aug 15 12	2,566.00	2,682.77	(116.77)

2,596.67	FHLMC 3725 3 5/MCD_SLD23	Oct 6 10	Sep 17 12	2,596.67	2,714.84	(118.17)
2,386.71	FHLMC 3725 3 5/MCD_SLD24	Oct 6 10	Oct 15 12	2,386.71	2,495.32	(108.61)
2,951.39	FHLMC 3725 3 5/MCD_SLD25	Oct 6 10	Nov 15 12	2,951.39	3,085.70	(134.31)
2,478.83	FHLMC 3725 3 5/MCD_SLD26	Oct 6 10	Dec 17 12	2,478.83	2,591.64	(112.81)
2 4473	FHLMC 3829 2-15-25/MCD_SLD12	May 4 11	May 15 12	2,447.30	2,524.93	(77.63)
3 1878	FHLMC 3829 2-15-25/MCD_SLD13	May 4 11	Jun 15 12	3,187.80	3,288.91	(101.11)
3 5319	FHLMC 3829 2-15-25/MCD_SLD14	May 4 11	Jul 16 12	3,531.89	3,643.92	(112.03)
3 4184	FHLMC 3829 2-15-25/MCD_SLD15	May 4 11	Aug 15 12	3,418.41	3,526.84	(108.43)
3 1682	FHLMC 3829 2-15-25/MCD_SLD16	May 4 11	Sep 17 12	3,168.16	3,268.65	(100.49)
3 1286	FHLMC 3829 2-15-25/MCD_SLD17	May 4 11	Oct 15 12	3,128.62	3,227.86	(99.24)
3 6598	FHLMC 3829 2-15-25/MCD_SLD18	May 4 11	Nov 15 12	3,659.76	3,775.84	(116.08)
2 8596	FHLMC 3829 2-15-25/MCD_SLD19	May 4 11	Dec 17 12	2,859.61	2,950.31	(90.70)
3 1594	FHLMC 3854 3 5 7-15-25/MCD_SLD13	May 20 11	Jun 15 12	3,159.36	3,266.73	(107.37)
2 505	FHLMC 3854 3 5 7-15-25/MCD_SLD14	May 20 11	Jul 16 12	2,505.03	2,590.16	(85.13)
3.4602	FHLMC 3854 3 5 7-15-25/MCD_SLD15	May 20 11	Aug 15 12	3,460.20	3,577.79	(117.59)
4 1077	FHLMC 3854 3.5 7-15-25/MCD_SLD16	May 20 11	Sep 17 12	4,107.69	4,247.29	(139.60)
4 0457	FHLMC 3854 3 5 7-15-25/MCD_SLD17	May 20 11	Oct 15 12	4,045.67	4,183.16	(137.49)
3 0487	FHLMC 3854 3 5 7-15-25/MCD_SLD18	May 20 11	Nov 15 12	3,048.66	3,152.27	(103.61)
2 9687	FHLMC 3854 3 5 7-15-25/MCD_SLD19	May 20 11	Dec 17 12	2,968.68	3,069.57	(100.89)
8.2	FHLMC G01186/MCD_SLD37	Jan 9 02	Jan 17 12	8.20	8.48	(0.28)
8 56	FHLMC G01186/MCD_SLD38	Jan 9 02	Feb 15 12	8.56	8.85	(0.29)
8.49	FHLMC G01186/MCD_SLD39	Jan 9 02	Mar 15 12	8.49	8.78	(0.29)
8 21	FHLMC G01186/MCD_SLD40	Jan 9 02	Apr 16 12	8.21	8.49	(0.28)
19 55	FHLMC G01186/MCD_SLD41	Jan 9 02	May 15 12	19.55	20.21	(0.66)
8 26	FHLMC G01186/MCD_SLD42	Jan 9 02	Jun 15 12	8.26	8.54	(0.28)
8 37	FHLMC G01186/MCD_SLD43	Jan 9 02	Jul 16 12	8.37	8.65	(0.28)
8.38	FHLMC G01186/MCD_SLD44	Jan 9 02	Aug 15 12	8.38	8.66	(0.28)
18 28	FHLMC G01186/MCD_SLD45	Jan 9 02	Sep 17 12	18.28	18.90	(0.62)
8.53	FHLMC G01186/MCD_SLD46	Jan 9 02	Oct 15 12	8.53	8.82	(0.29)
22 87	FHLMC G01186/MCD_SLD47	Jan 9 02	Nov 15 12	22.87	23.64	(0.77)
527.79	FHLMC G01186/MCD_SLD48	Jan 9 02	Dec 17 12	527.79	545.61	(17.82)
1,878.92	FNMA 2010-9 3.5 1-25-24/MCD_SLD24	Jan 21 10	Jan 25 12	1,878.92	1,902.99	(24.07)
2,199.32	FNMA 2010-9 3.5 1-25-24/MCD_SLD25	Jan 21 10	Feb 27 12	2,199.32	2,227.50	(28.18)
2,270.40	FNMA 2010-9 3.5 1-25-24/MCD_SLD26	Jan 21 10	Mar 26 12	2,270.40	2,299.49	(29.09)

2,527.96	FNMA 2010-9 3.5 1-25-24/MCD_SLD27	Jan 21 10	Apr 25 12	2,527.96	2,560.35	(32.39)
2,028.82	FNMA 2010-9 3 5 1-25-24/MCD_SLD28	Jan 21 10	May 25 12	2,028.82	2,054.81	(25.99)
2,361	FNMA 2010-9 3.5 1-25-24/MCD_SLD29	Jan 21 10	Jun 25 12	2,361.00	2,391.25	(30.25)
1,933.63	FNMA 2010-9 3 5 1-25-24/MCD_SLD30	Jan 21 10	Jul 25 12	1,933.63	1,958.40	(24.77)
1,906.87	FNMA 2010-9 3.5 1-25-24/MCD_SLD31	Jan 21 10	Aug 27 12	1,906.87	1,931.30	(24.43)
2,880.87	FNMA 2010-9 3 5 1-25-24/MCD_SLD32	Jan 21 10	Sep 25 12	2,880.87	2,917.78	(36.91)
1,964.50	FNMA 2010-9 3.5 1-25-24/MCD_SLD33	Jan 21 10	Oct 25 12	1,964.50	1,989.67	(25.17)
2,226.29	FNMA 2010-9 3 5 1-25-24/MCD_SLD34	Jan 21 10	Nov 26 12	2,226.29	2,254.81	(28.52)
1,707.64	FNMA 2010-9 3 5 1-25-24/MCD_SLD35	Jan 21 10	Dec 26 12	1,707.64	1,729.52	(21.88)
545.74	FNMA PL 255580/MCD_SLD34	Jan 24 05	Jan 25 12	545.74	555.63	(9.89)
682.13	FNMA PL 255580/MCD_SLD35	Jan 24 05	Feb 27 12	682.13	694.49	(12.36)
560.88	FNMA PL 255580/MCD_SLD36	Jan 24 05	Mar 26 12	560.88	571.05	(10.17)
501.91	FNMA PL 255580/MCD_SLD37	Jan 24 05	Apr 25 12	501.91	511.01	(9.10)
828.68	FNMA PL 255580/MCD_SLD38	Jan 24 05	May 25 12	828.68	843.70	(15.02)
665.5	FNMA PL 255580/MCD_SLD39	Jan 24 05	Jun 25 12	665.50	677.56	(12.06)
638.9	FNMA PL 255580/MCD_SLD40	Jan 24 05	Jul 25 12	638.90	650.48	(11.58)
513.17	FNMA PL 255580/MCD_SLD41	Jan 24 05	Aug 27 12	513.17	522.47	(9.30)
833.35	FNMA PL 255580/MCD_SLD42	Jan 24 05	Sep 25 12	833.35	848.46	(15.11)
557.63	FNMA PL 255580/MCD_SLD43	Jan 24 05	Oct 25 12	557.63	567.74	(10.11)
436.53	FNMA PL 255580/MCD_SLD44	Jan 24 05	Nov 26 12	436.53	444.44	(7.91)
536.3	FNMA PL 255580/MCD_SLD45	Jan 24 05	Dec 26 12	536.30	546.02	(9.72)
316.93	FNMA PL 651897/MCD_SLD37	May 12 03	Jan 25 12	316.93	334.66	(17.73)
255.23	FNMA PL 651897/MCD_SLD38	May 12 03	Feb 27 12	255.23	269.51	(14.28)
292.98	FNMA PL 651897/MCD_SLD39	May 12 03	Mar 26 12	292.98	309.37	(16.39)
206.12	FNMA PL 651897/MCD_SLD40	May 12 03	Apr 25 12	206.12	217.65	(11.53)
156.5	FNMA PL 651897/MCD_SLD41	May 12 03	May 25 12	156.50	165.25	(8.75)
145.72	FNMA PL 651897/MCD_SLD42	May 12 03	Jun 25 12	145.72	153.87	(8.15)
41.41	FNMA PL 651897/MCD_SLD43	May 12 03	Jul 25 12	41.41	43.73	(2.32)
38.58	FNMA PL 651897/MCD_SLD44	May 12 03	Aug 27 12	38.58	40.74	(2.16)
165.93	FNMA PL 651897/MCD_SLD45	May 12 03	Sep 25 12	165.93	175.21	(9.28)
40.1	FNMA PL 651897/MCD_SLD46	May 12 03	Oct 25 12	40.10	42.34	(2.24)
661.86	FNMA PL 651897/MCD_SLD47	May 12 03	Nov 26 12	661.86	698.88	(37.02)
42.27	FNMA PL 651897/MCD_SLD48	May 12 03	Dec 26 12	42.27	44.63	(2.36)
931.48	FNMA PL 667012/MCD_SLD37	Jul 14 03	Jan 25 12	931.46	968.72	(37.26)

485.53	FNMA PL 667012/MCD_SLD38	Jul 14 03	Feb 27 12	485.53	504.95	(19.42)
400.02	FNMA PL 667012/MCD_SLD39	Jul 14 03	Mar 26 12	400.02	416.02	(16.00)
420.99	FNMA PL 667012/MCD_SLD40	Jul 14 03	Apr 25 12	420.99	437.83	(16.84)
395.86	FNMA PL 667012/MCD_SLD41	Jul 14 03	May 25 12	395.86	411.69	(15.83)
764.61	FNMA PL 667012/MCD_SLD42	Jul 14 03	Jun 25 12	764.61	795.20	(30.59)
614.35	FNMA PL 667012/MCD_SLD43	Jul 14 03	Jul 25 12	614.35	638.92	(24.57)
337.6	FNMA PL 667012/MCD_SLD44	Jul 14 03	Aug 27 12	337.60	351.10	(13.50)
556.91	FNMA PL 667012/MCD_SLD45	Jul 14 03	Sep 25 12	556.91	579.19	(22.28)
502.59	FNMA PL 667012/MCD_SLD46	Jul 14 03	Oct 25 12	502.59	522.69	(20.10)
540.32	FNMA PL 667012/MCD_SLD47	Jul 14 03	Nov 26 12	540.32	561.93	(21.61)
603.11	FNMA PL 667012/MCD_SLD48	Jul 14 03	Dec 26 12	603.11	627.24	(24.13)
1,000.27	FNMA PL 713973/MCD_SLD34	Dec 4 03	Jan 25 12	1,000.27	982.45	17.82
1,421.86	FNMA PL 713973/MCD_SLD35	Dec 4 03	Feb 27 12	1,421.86	1,396.53	25.33
711.71	FNMA PL 713973/MCD_SLD36	Dec 4 03	Mar 26 12	711.71	699.03	12.68
501.73	FNMA PL 713973/MCD_SLD37	Dec 4 03	Apr 25 12	501.73	492.79	8.94
39.08	FNMA PL 713973/MCD_SLD38	Dec 4 03	May 25 12	39.08	38.38	0.70
370.49	FNMA PL 713973/MCD_SLD39	Dec 4 03	Jun 25 12	370.49	363.89	6.60
657.19	FNMA PL 713973/MCD_SLD40	Dec 4 03	Jul 25 12	657.19	645.48	11.71
454.52	FNMA PL 713973/MCD_SLD41	Dec 4 03	Aug 27 12	454.52	446.42	8.10
1,718.09	FNMA PL 713973/MCD_SLD42	Dec 4 03	Sep 25 12	1,718.09	1,687.49	30.60
407.95	FNMA PL 713973/MCD_SLD43	Dec 4 03	Oct 25 12	407.95	400.68	7.27
345.28	FNMA PL 713973/MCD_SLD44	Dec 4 03	Nov 26 12	345.28	339.13	6.15
783.3	FNMA PL 713973/MCD_SLD45	Dec 4 03	Dec 26 12	783.30	769.35	13.95
128.33	FNMA PL 725156/MCD_SLD34	Dec 16 03	Jan 25 12	128.33	134.18	(5.85)
235.5	FNMA PL 725156/MCD_SLD35	Dec 16 03	Feb 27 12	235.50	246.23	(10.73)
166.04	FNMA PL 725156/MCD_SLD36	Dec 16 03	Mar 26 12	166.04	173.60	(7.56)
127.34	FNMA PL 725156/MCD_SLD37	Dec 16 03	Apr 25 12	127.34	133.14	(5.80)
157.12	FNMA PL 725156/MCD_SLD38	Dec 16 03	May 25 12	157.12	164.28	(7.16)
269.95	FNMA PL 725156/MCD_SLD39	Dec 16 03	Jun 25 12	269.95	282.25	(12.30)
217.12	FNMA PL 725156/MCD_SLD40	Dec 16 03	Jul 25 12	217.12	227.01	(9.89)
332.49	FNMA PL 725156/MCD_SLD41	Dec 16 03	Aug 27 12	332.49	347.63	(15.14)
705.76	FNMA PL 725156/MCD_SLD42	Dec 16 03	Sep 25 12	705.76	737.90	(32.14)
211.73	FNMA PL 725156/MCD_SLD43	Dec 16 03	Oct 25 12	211.73	221.37	(9.64)
249.69	FNMA PL 725156/MCD_SLD44	Dec 16 03	Nov 26 12	249.69	261.06	(11.37)

313.56	FNMA PL 725156/MCD_SLD45	Dec 16 03	Dec 26 12	313.56	327.84	(14.28)
788.68	FNMA PL 740226/MCD_SLD34	Dec 4 03	Jan 25 12	788.68	774.51	14.17
952.04	FNMA PL 740226/MCD_SLD35	Dec 4 03	Feb 27 12	952.04	934.93	17.11
555.93	FNMA PL 740226/MCD_SLD36	Dec 4 03	Mar 26 12	555.93	545.94	9.99
528.37	FNMA PL 740226/MCD_SLD37	Dec 4 03	Apr 25 12	528.37	518.88	9.49
782.43	FNMA PL 740226/MCD_SLD38	Dec 4 03	May 25 12	782.43	768.37	14.06
676.56	FNMA PL 740226/MCD_SLD39	Dec 4 03	Jun 25 12	676.56	664.40	12.16
1,078.61	FNMA PL 740226/MCD_SLD40	Dec 4 03	Jul 25 12	1,078.61	1,059.23	19.38
429.81	FNMA PL 740226/MCD_SLD41	Dec 4 03	Aug 27 12	429.81	422.09	7.72
571.55	FNMA PL 740226/MCD_SLD42	Dec 4 03	Sep 25 12	571.55	561.28	10.27
478.01	FNMA PL 740226/MCD_SLD43	Dec 4 03	Oct 25 12	478.01	469.42	8.59
536.97	FNMA PL 740226/MCD_SLD44	Dec 4 03	Nov 26 12	536.97	527.32	9.65
486.64	FNMA PL 740226/MCD_SLD45	Dec 4 03	Dec 26 12	486.64	477.90	8.74
24.66	FNMA PL 743735/MCD_SLD34	Apr 27 04	Jan 25 12	24.66	25.35	(0.69)
19.24	FNMA PL 743735/MCD_SLD35	Apr 27 04	Feb 27 12	19.24	19.78	(0.54)
23.02	FNMA PL 743735/MCD_SLD36	Apr 27 04	Mar 26 12	23.02	23.67	(0.65)
497.47	FNMA PL 743735/MCD_SLD37	Apr 27 04	Apr 25 12	497.47	511.46	(13.99)
282.53	FNMA PL 743735/MCD_SLD38	Apr 27 04	May 25 12	282.53	290.48	(7.95)
294.75	FNMA PL 743735/MCD_SLD39	Apr 27 04	Jun 25 12	294.75	303.04	(8.29)
21.25	FNMA PL 743735/MCD_SLD40	Apr 27 04	Jul 25 12	21.25	21.85	(0.60)
21.15	FNMA PL 743735/MCD_SLD41	Apr 27 04	Aug 27 12	21.15	21.74	(0.59)
21.1	FNMA PL 743735/MCD_SLD42	Apr 27 04	Sep 25 12	21.10	21.69	(0.59)
24.28	FNMA PL 743735/MCD_SLD43	Apr 27 04	Oct 25 12	24.28	24.96	(0.68)
18.54	FNMA PL 743735/MCD_SLD44	Apr 27 04	Nov 26 12	18.54	19.06	(0.52)
291.5	FNMA PL 743735/MCD_SLD45	Apr 27 04	Dec 26 12	291.50	299.70	(8.20)
525.98	FNMA PL 770695/MCD_SLD34	Mar 11 04	Jan 25 12	525.98	531.90	(5.92)
668.05	FNMA PL 770695/MCD_SLD35	Mar 11 04	Feb 27 12	668.05	675.56	(7.51)
909.1	FNMA PL 770695/MCD_SLD36	Mar 11 04	Mar 26 12	909.10	919.33	(10.23)
461.72	FNMA PL 770695/MCD_SLD37	Mar 11 04	Apr 25 12	461.72	466.91	(5.19)
355.72	FNMA PL 770695/MCD_SLD38	Mar 11 04	May 25 12	355.72	359.72	(4.00)
820.34	FNMA PL 770695/MCD_SLD39	Mar 11 04	Jun 25 12	820.34	829.57	(9.23)
953.22	FNMA PL 770695/MCD_SLD40	Mar 11 04	Jul 25 12	953.22	963.94	(10.72)
625.78	FNMA PL 770695/MCD_SLD41	Mar 11 04	Aug 27 12	625.78	632.82	(7.04)
488.31	FNMA PL 770695/MCD_SLD42	Mar 11 04	Sep 25 12	488.31	493.80	(5.49)

613 89 FNMA PL 770695/MCD_SLD43	Mar 11 04	Oct 25 12	613 89	620.80	(6 91)
213 59 FNMA PL 770695/MCD_SLD44	Mar 11 04	Nov 26 12	213 59	215 99	(2.40)
528 38 FNMA PL 770695/MCD_SLD45	Mar 11 04	Dec 26 12	528 38	534 32	(5 94)
524 78 FNMA PL 780957/MCD_SLD35	May 14 04	Jan 25 12	524 78	520 02	4 76
685.76 FNMA PL 780957/MCD_SLD36	May 14 04	Feb 27 12	685.76	679.55	6 21
664.09 FNMA PL 780957/MCD_SLD37	May 14 04	Mar 26 12	664.09	658.07	6.02
625 21 FNMA PL 780957/MCD_SLD38	May 14 04	Apr 25 12	625.21	619.54	5.67
507.24 FNMA PL 780957/MCD_SLD39	May 14 04	May 25 12	507.24	502 64	4 60
564 28 FNMA PL 780957/MCD_SLD40	May 14 04	Jun 25 12	564.28	559.17	5.11
673.84 FNMA PL 780957/MCD_SLD41	May 14 04	Jul 25 12	673.84	667 73	6.11
404.97 FNMA PL 780957/MCD_SLD42	May 14 04	Aug 27 12	404 97	401 30	3.67
529 96 FNMA PL 780957/MCD_SLD43	May 14 04	Sep 25 12	529 96	525.16	4 80
412 71 FNMA PL 780957/MCD_SLD44	May 14 04	Oct 25 12	412 71	408.97	3 74
565.05 FNMA PL 780957/MCD_SLD45	May 14 04	Nov 26 12	565.05	559 93	5 12
484 85 FNMA PL 780957/MCD_SLD46	May 14 04	Dec 26 12	484 85	480.46	4 39
1,290 88 FNMA PL 888304/MCD_SLD34	Apr 26 07	Jan 25 12	1,290.88	1,290 53	0 35
857 29 FNMA PL 888304/MCD_SLD35	Apr 26 07	Feb 27 12	857 29	857.06	0 23
21.6 FNMA PL 888304/MCD_SLD36	Apr 26 07	Mar 26 12	21.60	21 59	0 01
1,039 38 FNMA PL 888304/MCD_SLD37	Apr 26 07	Apr 25 12	1,039.38	1,039.10	0 28
47 77 FNMA PL 888304/MCD_SLD38	Apr 26 07	May 25 12	47.77	47.76	0 01
979.45 FNMA PL 888304/MCD_SLD39	Apr 26 07	Jun 25 12	979.45	979 18	0.27
49 78 FNMA PL 888304/MCD_SLD40	Apr 26 07	Jul 25 12	49 78	49.77	0.01
45.04 FNMA PL 888304/MCD_SLD41	Apr 26 07	Aug 27 12	45.04	45 03	0.01
48 33 FNMA PL 888304/MCD_SLD42	Apr 26 07	Sep 25 12	48 33	48.32	0 01
893 33 FNMA PL 888304/MCD_SLD43	Apr 26 07	Oct 25 12	893.33	893 08	0.25
1,038 24 FNMA PL 888304/MCD_SLD44	Apr 26 07	Nov 26 12	1,038.24	1,037.96	0 28
35 71 FNMA PL 888304/MCD_SLD45	Apr 26 07	Dec 26 12	35 71	35.70	0 01
1,364 27 FNMA PL 904131/MCD_SLD34	Oct 19 05	Jan 25 12	1,364.27	1,338.26	26.01
1,125 04 FNMA PL 904131/MCD_SLD35	Oct 19 05	Feb 27 12	1,125.04	1,103.59	21 45
58.05 FNMA PL 904131/MCD_SLD36	Oct 19 05	Mar 26 12	58.05	56.94	1.11
261.03 FNMA PL 904131/MCD_SLD37	Oct 19 05	Apr 25 12	261 03	260.02	1.01
2,154.51 FNMA PL 904131/MCD_SLD38	Oct 19 05	May 25 12	2,154.51	2,146 48	8 03
2,096.15 FNMA PL 904131/MCD_SLD39	Oct 19 05	Jun 25 12	2,096 15	2,088.63	7 52
59 26 FNMA PL 904131/MCD_SLD40	Oct 19 05	Jul 25 12	59.26	59 05	0.21

834 5 FNMA PL 904131/MCD_SLD41	Oct 19 05	Aug 27 12	834 50	831 64	2 86
2,702.07 FNMA PL 904131/MCD_SLD42	Oct 19 05	Sep 25 12	2,702.07	2,692 10	9 97
449.9 FNMA PL 904131/MCD_SLD43	Oct 19 05	Oct 25 12	449 90	448.38	1.52
1,648 02 FNMA PL 904131/MCD_SLD44	Oct 19 05	Nov 26 12	1,648 02	1,642 51	5.51
2,270 91 FNMA PL 904131/MCD_SLD45	Oct 19 05	Dec 26 12	2,270.91	2,263 36	7.55
1,543.09 FNMA PL 935533/MCD	Nov 23 09	Oct 25 12	1,543.09	1,574.43	(31.34)
2,465.17 FNMA PL 935533/MCD_SLD25	Nov 23 09	Jan 25 12	2,465.17	2,515.24	(50.07)
861.48 FNMA PL 935533/MCD_SLD26	Nov 23 09	Feb 27 12	861.48	878 98	(17 50)
2,311.21 FNMA PL 935533/MCD_SLD27	Nov 23 09	Mar 26 12	2,311 21	2,358.16	(46 95)
2,437.85 FNMA PL 935533/MCD_SLD28	Nov 23 09	Apr 25 12	2,437 85	2,487.37	(49 52)
2,803 53 FNMA PL 935533/MCD_SLD29	Nov 23 09	May 25 12	2,803.53	2,860 48	(56.95)
3,043.23 FNMA PL 935533/MCD_SLD30	Nov 23 09	Jun 25 12	3,043 23	3,105 05	(61.82)
1,589.58 FNMA PL 935533/MCD_SLD31	Nov 23 09	Jul 25 12	1,589 58	1,621 87	(32 29)
435 12 FNMA PL 935533/MCD_SLD32	Nov 23 09	Aug 27 12	435.12	443 96	(8.84)
1,062 21 FNMA PL 935533/MCD_SLD33	Nov 23 09	Sep 25 12	1,062 21	1,083.79	(21 58)
105,667 82 FNMA PL 935533/MCD_SLD34	Nov 23 09	Oct 26 12	116,036.47	107,814 18	8,222 29
54,530 81 FNMA PL 985896/MCD	Aug 5 08	Oct 26 12	59,711.24	54,205 70	5,505 54
5,332 87 FNMA PL 985896/MCD_SLD34	Aug 5 08	Jan 25 12	5,332 87	5,191 22	141 65
816 7 FNMA PL 985896/MCD_SLD35	Aug 5 08	Feb 27 12	816 70	795 01	21.69
2,160.92 FNMA PL 985896/MCD_SLD36	Aug 5 08	Mar 26 12	2,160 92	2,103.52	57 40
3,057 87 FNMA PL 985896/MCD_SLD37	Aug 5 08	Apr 25 12	3,057.87	3,035 95	21.92
4,794.42 FNMA PL 985896/MCD_SLD38	Aug 5 08	May 25 12	4,794.42	4,761.46	32 96
8,867 24 FNMA PL 985896/MCD_SLD39	Aug 5 08	Jun 25 12	8,867.24	8,808 73	58.51
3,250 05 FNMA PL 985896/MCD_SLD40	Aug 5 08	Jul 25 12	3,250 05	3,228 74	21 31
145 32 FNMA PL 985896/MCD_SLD41	Aug 5 08	Aug 27 12	145 32	144 41	0 91
622.3 FNMA PL 985896/MCD_SLD42	Aug 5 08	Sep 25 12	622 30	618.16	4 14
3,779.75 FNMA PL 985896/MCD_SLD43	Aug 5 08	Oct 25 12	3,779.75	3,757 10	22 65
100 FORD 2 15 6-15-15/MCD	Apr 21 10	Aug 9 12	101,406 25	99,973.60	1,432 65
30 GA PWR 12-15-15/MCD_SLD#2	Nov 30 05	Jul 19 12	34,304.10	29,934 60	4,369.50
105 GE 5.4 2-15-17/MCD	Aug 24 10	Feb 23 12	119,662.20	115,714.20	3,948 00
25 GMS 5 35 1-15-16/MCD_SLD#1	Feb 3 11	Jul 19 12	26,929.75	26,974.50	(44.75)
194,046 46 GNMA 1.883 4-16-32/MCD	Feb 10 11	Dec 18 12	196,350.80	192,879 29	3,471.51
18,057.33 GNMA 1 883 4-16-32/MCD_SLD#1	Feb 10 11	Apr 16 12	18,057.33	17,945.61	111 72
613 48 GNMA 1.883 4-16-32/MCD_SLD#2	Feb 10 11	May 16 12	613.48	609.70	3.78

615 53	GNMA 1 883 4-16-32/MCD_SLD#3	Feb 10 11	Jun 18 12	615 53	611 68	3 85
617 58	GNMA 1.883 4-16-32/MCD_SLD#4	Feb 10 11	Jul 16 12	617 58	613 80	3 78
619 65	GNMA 1 883 4-16-32/MCD_SLD#5	Feb 10 11	Aug 16 12	619.65	615 87	3.78
621.72	GNMA 1 883 4-16-32/MCD_SLD#6	Feb 10 11	Sep 17 12	621 72	617.94	3 78
623.8	GNMA 1 883 4-16-32/MCD_SLD#7	Feb 10 11	Oct 16 12	623 80	620 03	3 77
625 88	GNMA 1.883 4-16-32/MCD_SLD#8	Feb 10 11	Nov 16 12	625.88	622.10	3.78
627.97	GNMA 1 883 4-16-32/MCD_SLD#9	Feb 10 11	Dec 17 12	627.97	624.19	3 78
620 33	GNMA 1.883 4-16-32/MCD_SLD12	Feb 10 11	Feb 16 12	620.33	616 47	3.86
622.42	GNMA 1.883 4-16-32/MCD_SLD13	Feb 10 11	Mar 16 12	622.42	618.56	3 86
205,961 74	GNMA 2 40000009537 12-15-37/MCD	Mar 16 11	Dec 18 12	210,595 84	209,083.30	1,512 54
460.29	GNMA 2 40000009537 12-15-37/MCD_SLD13	Mar 16 11	Apr 16 12	460 29	467 27	(6 98)
461 86	GNMA 2.40000009537 12-15-37/MCD_SLD14	Mar 16 11	May 16 12	461 86	468 86	(7 00)
463 42	GNMA 2 40000009537 12-15-37/MCD_SLD15	Mar 16 11	Jun 18 12	463 42	470 44	(7 02)
471 03	GNMA 2 40000009537 12-15-37/MCD_SLD16	Mar 16 11	Jul 16 12	471 03	478 17	(7 14)
762 2	GNMA 2 40000009537 12-15-37/MCD_SLD17	Mar 16 11	Aug 16 12	762.20	773 75	(11 55)
488 75	GNMA 2 40000009537 12-15-37/MCD_SLD18	Mar 16 11	Sep 17 12	488 75	496.16	(7 41)
502 44	GNMA 2 40000009537 12-15-37/MCD_SLD19	Mar 16 11	Oct 16 12	502.44	510 06	(7 62)
8,226 65	GNMA 2 40000009537 12-15-37/MCD_SLD20	Mar 16 11	Nov 16 12	8,226 65	8,351 34	(124 69)
1,297 82	GNMA 2 40000009537 12-15-37/MCD_SLD21	Mar 16 11	Dec 17 12	1,297 82	1,317 49	(19.67)
305 88	GNMA 2010-102 7-16-32/MCD_SLD17	Aug 3 10	Jan 17 12	305.88	308.94	(3.06)
311.04	GNMA 2010-102 7-16-32/MCD_SLD18	Aug 3 10	Feb 16 12	311 04	314.15	(3 11)
2,667 81	GNMA 2010-102 7-16-32/MCD_SLD19	Aug 3 10	Mar 16 12	2,667.81	2,694 49	(26.68)
322.43	GNMA 2010-102 7-16-32/MCD_SLD20	Aug 3 10	Apr 16 12	322 43	325 65	(3 22)
325 56	GNMA 2010-102 7-16-32/MCD_SLD21	Aug 3 10	May 16 12	325 56	328 82	(3.26)
6,622 23	GNMA 2010-102 7-16-32/MCD_SLD22	Aug 3 10	Jun 18 12	6,622 23	6,688 45	(66 22)
327 27	GNMA 2010-102 7-16-32/MCD_SLD23	Aug 3 10	Jul 16 12	327.27	330 54	(3 27)
2,725 69	GNMA 2010-102 7-16-32/MCD_SLD24	Aug 3 10	Aug 16 12	2,725 69	2,752 95	(27 26)
20,829.11	GNMA 2010-102 7-16-32/MCD_SLD25	Aug 3 10	Sep 17 12	20,829.11	21,037 40	(208.29)
3,569.92	GNMA 2010-102 7-16-32/MCD_SLD26	Aug 3 10	Oct 16 12	3,569 92	3,605.62	(35 70)
10,571 99	GNMA 2010-102 7-16-32/MCD_SLD27	Aug 3 10	Nov 16 12	10,571.99	10,677.71	(105.72)
3,799.21	GNMA 2010-102 7-16-32/MCD_SLD28	Aug 3 10	Dec 17 12	3,799.21	3,837 20	(37.99)
393.72	GNMA 2011-016 2-21 11-16-34/MCD_SLD#3	Jan 24 11	Feb 16 12	393.72	397.38	(3 66)
401 67	GNMA 2011-016 2-21 11-16-34/MCD_SLD#4	Jan 24 11	Mar 16 12	401 67	405.40	(3 73)
403.36	GNMA 2011-016 2-21 11-16-34/MCD_SLD#5	Jan 24 11	Apr 16 12	403.36	407 11	(3.75)

404 78	GNMA 2011-016 2-21 11-16-34/MCD_SLD#6	Jan 24 11	May 16 12	404 78	408 54	(3 76)
406 21	GNMA 2011-016 2-21 11-16-34/MCD_SLD#7	Jan 24 11	Jun 18 12	406 21	409 99	(3 78)
408 05	GNMA 2011-016 2-21 11-16-34/MCD_SLD#8	Jan 24 11	Jul 16 12	408 05	411 84	(3 79)
412.54	GNMA 2011-016 2-21 11-16-34/MCD_SLD#9	Jan 24 11	Aug 16 12	412 54	416 38	(3 84)
419.29	GNMA 2011-016 2-21 11-16-34/MCD_SLD10	Jan 24 11	Sep 17 12	419.29	423 19	(3.90)
422 47	GNMA 2011-016 2-21 11-16-34/MCD_SLD11	Jan 24 11	Oct 16 12	422.47	426.40	(3 93)
1,222.30	GNMA 2011-016 2-21 11-16-34/MCD_SLD12	Jan 24 11	Nov 16 12	1,222.30	1,233.66	(11.36)
428 47	GNMA 2011-016 2-21 11-16-34/MCD_SLD13	Jan 24 11	Dec 17 12	428 47	432.45	(3 98)
217,493.06	GNMA 2011-031 12-16-35/MCD	Feb 4 11	Jul 19 12	220,347.66	218,682 47	1,665 19
485 99	GNMA 2011-031 12-16-35/MCD_SLD11	Feb 4 11	Feb 16 12	485 99	488 65	(2 66)
491 21	GNMA 2011-031 12-16-35/MCD_SLD12	Feb 4 11	Mar 16 12	491 21	493 90	(2 69)
493 87	GNMA 2011-031 12-16-35/MCD_SLD13	Feb 4 11	Apr 16 12	493.87	496 57	(2.70)
495.62	GNMA 2011-031 12-16-35/MCD_SLD14	Feb 4 11	May 16 12	495.62	498 33	(2 71)
497 37	GNMA 2011-031 12-16-35/MCD_SLD15	Feb 4 11	Jun 18 12	497 37	500 09	(2 72)
500.88	GNMA 2011-031 12-16-35/MCD_SLD16	Feb 4 11	Jul 16 12	500 88	503.62	(2 74)
210,962 44	GNMA 2011-047 4-1632/MCD	Mar 14 11	Jul 24 12	212,874 30	212,775 40	98 90
579 08	GNMA 2011-047 4-1632/MCD_SLD12	Mar 14 11	Mar 16 12	579 08	584 06	(4 98)
5,475 99	GNMA 2011-047 4-1632/MCD_SLD13	Mar 14 11	Apr 16 12	5,475 99	5,523 05	(47 06)
579 45	GNMA 2011-047 4-1632/MCD_SLD14	Mar 14 11	May 16 12	579 45	584 43	(4 98)
581 48	GNMA 2011-047 4-1632/MCD_SLD15	Mar 14 11	Jun 18 12	581 48	586.48	(5 00)
583.51	GNMA 2011-047 4-1632/MCD_SLD16	Mar 14 11	Jul 19 12	583.51	588.52	(5.01)
1,644.09	GNMA 4 5 6-16-34/MCD_SLD23	Feb 19 10	Jan 17 12	1,644.09	1,736.70	(92 61)
1,635.27	GNMA 4 5 6-16-34/MCD_SLD24	Feb 19 10	Feb 16 12	1,635.27	1,727 38	(92.11)
1,626 50	GNMA 4 5 6-16-34/MCD_SLD25	Feb 19 10	Mar 16 12	1,626.50	1,718 12	(91 62)
1,617 78	GNMA 4 5 6-16-34/MCD_SLD26	Feb 19 10	Apr 16 12	1,617.78	1,708 91	(91 13)
1,609 10	GNMA 4 5 6-16-34/MCD_SLD27	Feb 19 10	May 16 12	1,609 10	1,699 74	(90 64)
1,600 47	GNMA 4 5 6-16-34/MCD_SLD28	Feb 19 10	Jun 18 12	1,600 47	1,690 62	(90 15)
1,591.88	GNMA 4 5 6-16-34/MCD_SLD29	Feb 19 10	Jul 16 12	1,591.88	1,681.55	(89.67)
1,583.34	GNMA 4 5 6-16-34/MCD_SLD30	Feb 19 10	Aug 16 12	1,583 34	1,672.53	(89 19)
1,574 84	GNMA 4 5 6-16-34/MCD_SLD31	Feb 19 10	Sep 17 12	1,574 84	1,663.55	(88 71)
1,566 38	GNMA 4 5 6-16-34/MCD_SLD32	Feb 19 10	Oct 16 12	1,566.38	1,654 61	(88.23)
1,557.97	GNMA 4 5 6-16-34/MCD_SLD33	Feb 19 10	Nov 16 12	1,557.97	1,645.73	(87.76)
1,549 60	GNMA 4 5 6-16-34/MCD_SLD34	Feb 19 10	Dec 17 12	1,549.60	1,636 89	(87.29)
25	GOOGLE 2.125 5-19-15/MCD	May 16 11	Jul 19 12	26,349.00	24,863.50	1,485.50

35	GOOGLE 2.125 5-19-16#1/MCD	May 17 11	Aug 9 12	36,718.15	34,905.85	1,812.30
15	GOOGLE 2 125 5-19-16#1/MCD_SLD#1	May 17 11	Jul 19 12	15,809.40	14,959.65	849.75
3 6994	HONDA 1 98ETC 5-23-16/MCD_SLD#1	Feb 18 10	Dec 27 12	3,699.36	3,698.42	0.94
55	JOHNSON CTRLS 5.5 1-15-16/MCD	Aug 25 10	Mar 27 12	62,058.70	62,381.00	(322.30)
20	KRAFT 6 5 8-11-17/MCD_SLD#1	Apr 15 10	Jul 19 12	24,525.40	22,402.80	2,122.60
60	LISLE ILL PK 1.25 12-3012/MCD	Oct 15 10	Aug 9 12	59,876.40	60,000.00	(123.60)
75	METLIFE 5.375 1-10-03/MCD	Jan 10 03	Feb 16 12	77,838.00	76,555.50	1,282.50
30	METLIFE 6 4 8-28-17/MCD	Oct 21 08	Jul 19 12	33,816.30	27,531.33	6,284.97
15	MIDAMERICAN 5 125#1/MCD	Feb 16 07	Jun 11 12	15,418.63	15,312.30	106.33
63	MIDAMERICAN 5 125/MCD	Jan 23 06	Jun 11 12	64,758.24	63,247.59	1,510.65
40	NEBRASKA PPWR 4 85 -1-1-14/MCD	Jun 11 09	Aug 9 12	41,640.00	40,000.00	1,640.00
45 9259	NISSAN 870 7-15-14/MCD	Sep 15 10	Sep 7 12	46,010.22	45,919.79	90.43
5 5263	NISSAN 870 7-15-14/MCD_SLD#1	Sep 15 10	Apr 16 12	5,526.30	5,525.57	0.73
8 3437	NISSAN 870 7-15-14/MCD_SLD#2	Sep 15 10	May 15 12	8,343.71	8,342.60	1.11
8 3753	NISSAN 870 7-15-14/MCD_SLD#3	Sep 15 10	Jun 15 12	8,375.29	8,374.18	1.11
8 3575	NISSAN 870 7-15-14/MCD_SLD#4	Sep 15 10	Jul 16 12	8,357.52	8,356.41	1.11
8 4713	NISSAN 870 7-15-14/MCD_SLD#5	Sep 15 10	Aug 15 12	8,471.28	8,470.15	1.13
135	OR ST 4 6 4-1-18/MCD	Sep 11 07	Jul 19 12	140,524.20	130,581.01	9,943.19
30	PETROBRAS 7.875 31519/MCD_SLD#1	Feb 4 09	Jul 19 12	37,176.00	29,484.90	7,691.10
17	PNC 4 25 -21-15#1/MCD	Jan 7 10	May 21 12	18,535.61	17,417.18	1,118.43
21	PNC 4 25 9-21-15/MCD	Jan 6 10	May 18 12	22,908.27	21,521.01	1,387.26
12	PNC 4.25 9-21-15/MCD_SLD#1	Jan 6 10	May 21 12	13,083.96	12,297.72	786.24
30	PRAXAIR 5.375 10-31-16/MCD_SLD#1	Aug 26 09	Jul 19 12	35,212.20	32,995.50	2,216.70
30	SIERRA PWR 6 5-15-16/MCD_SLD#1	May 21 08	Aug 9 12	34,867.80	30,161.10	4,706.70
55	TELECOM IT 6 175/MCD	Jul 7 09	Feb 1 12	55,577.50	56,378.85	(801.35)
70	TELEFONIC 4 949 1-15-15/MCD	Nov 16 10	Jul 23 12	66,527.30	75,914.30	(9,387.00)
30	TEVA 3 6-15-15#1/MCD	Jun 16 10	Mar 9 12	31,730.10	30,121.50	1,608.60
30	TEVA 3 6-15-15/MCD	Jun 15 10	Mar 9 12	31,730.10	29,962.80	1,767.30
115	TOYOTA .98 10-15-14/MCD	Jan 27 11	Jul 19 12	115,287.50	114,986.38	301.12
70	UPS 5.5 1-15-18/MCD	Mar 10 08	Jul 19 12	85,045.10	74,428.90	10,616.20
100	USTN 1 625 1-15-18/MCD_SLD#1	Jul 2 08	Aug 9 12	126,476.33	104,385.86	22,090.47
55	USTN 2 1-15-14#2/MCD	Apr 1 09	Feb 27 12	72,334.19	65,020.48	7,313.71
100	USTN 2 625 2-29-16/MCD	Feb 16 10	Jul 20 12	108,003.57	99,246.50	8,757.07
120	USTN 3 125 5-15-19#1/MCD	Apr 12 11	Jul 20 12	137,680.77	119,822.35	17,858.42

55 USTN 3 125 5-15-19#1/MCD_SLD#1	Apr 12 11	Jun 15 12	62,775 19	54,918 58	7,856.61
30 USTN 3 125 5-15-19#2/MCD	Apr 27 11	Aug 9 12	33,981 91	30,257 93	3,723 98
80 USTN 3.125 5-15-19#2/MCD_SLD#1	Apr 27 11	Jul 20 12	91,787 18	80,687 82	11,099 36
215 USTN 3.125 5-15-19#3/MCD	Jun 8 11	Aug 9 12	243,537 03	225,482.11	18,054 92
125 USTN 3 125 5-15-19#4/MCD	Jul 28 11	Aug 9 12	141,591.30	131,226.09	10,365.21
115 USTN 3.125 5-15-19/MCD	Aug 26 10	Jun 15 12	131,257.23	122,187 99	9,069.24
85 USTN 3 125 5-15-19/MCD_SLD#1	Aug 26 10	Feb 15 12	95,326.17	90,312.84	5,013.33
210 USTN 3.875 5-15-18#1/MCD	Sep 29 09	Jul 20 12	247,659.71	220,353 18	27,306 53
125 USTN 3 875 5-15-18#2/MCD	Mar 9 10	Jul 20 12	147,416 49	129,111.84	18,304.65
50 USTN 3 875 5-15-18#3/MCD	May 25 10	Jul 20 12	58,966 60	53,613 48	5,353 12
70 UTD TECH 5 375/MCD	Dec 4 07	Aug 9 12	84,586 60	69,864.90	14,721 70
30 VERIZON 3 4-1-16/MCD_SLD#1	Mar 23 11	Jul 19 12	32,243.10	29,844 00	2,399 10
1 7679 VOLKSWAGEN 2 14 8-22-16/MCD_SLD#1	Jan 22 10	Oct 22 12	1,767 90	1,767 60	0 30
3 1428 VOLKSWAGEN 2.14 8-22-16/MCD_SLD#2	Jan 22 10	Nov 20 12	3,142 80	3,142.27	0 53
3 53 VOLKSWAGEN 2 14 8-22-16/MCD_SLD#3	Jan 22 10	Dec 20 12	3,530 01	3,529 42	0 59
17 WF 3 625 4-15-15/MCD	Mar 23 10	May 1 12	18,156 51	16,978 76	1,177 75
75 WF 3 75 10-1-14/MCD	Sep 24 09	May 4 12	79,496 25	74,877 76	4,618 49
35 WILLIS N AMER 7%/MCD_SLD#1	Nov 18 09	Jul 19 12	41,451 20	35,518 00	5,933 20
30 XEROX 6 4 3-15-16/MCD_SLD#1	Jul 19 10	Jul 19 12	34,401 00	33,729 60	671 40
Total Long-term			6,259,935 08	5,883,317 61	376,617 47
TOTAL CAPITAL GAINS			7,985,774.42	7,583,678.18	402,096.24