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

2012

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

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

For calendar year 2012 or tax year beginning , 2012, and ending , 20

Name of foundation SANFORD P & IRENE F BURNSTEIN FOUNDATION

A Employer identification number

73-6247047

SANFORD P. BURNSTEIN, TRUSTEE

B Telephone number (see instructions)

(918) 749-1140

Number and street (or P O box number if mail is not delivered to street address)

Room/suite

4110 S ROCKFORD AVE

City or town, state, and ZIP code

TULSA, OK 74105

G Check all that apply

Initial return

Final return

Address change

Initial return of a former public charity

X Amended return

Name change

H Check type of organization

X Section 501(c)(3) exempt private foundation

Section 4947(a)(1) nonexempt charitable trust

Other taxable private foundation

I Fair market value of all assets at end

of year (from Part II, col. (c), line

16) \$ 22,696,409.

J Accounting method

X Cash

Accrual

Other (specify)

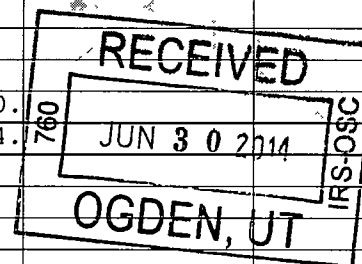
(Part I, column (d) must be on cash basis.)

C If exemption application is
pending, check here

D 1 Foreign organizations, check here

2 Foreign organizations meeting the
85% test, check here and attach
computationE If private foundation status was terminated
under section 507(b)(1)(A), check hereF If the foundation is in a 60-month termination
under section 507(b)(1)(B), check here**Part I Analysis of Revenue and Expenses** (The
total of amounts in columns (b), (c), and (d)
may not necessarily equal the amounts in
column (a) (see instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received (attach schedule)	5,000,000.			
2 Check ☐ if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	158,120.	158,120.		ATCH 1
4 Dividends and interest from securities	263,547.	263,547.		ATCH 2
5a Gross rents				
b Net rental income or (loss)				
6a Net gain or (loss) from sale of assets not on line 10	397,057.			
b Gross sales price for all assets on line 6a	6,841,807.			
7 Capital gain net income (from Part IV, line 2)		397,057.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)				
11 Other income (attach schedule) ATCH 3	12,940.	12,940.		
12 Total. Add lines 1 through 11	5,831,664.	831,664.		
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc.	0			
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule) ATCH 4	4,500.	2,250.		2,250.
c Other professional fees (attach schedule) *	80,506.	40,253.		40,253.
17 Interest ATCH 6	658.	658.		
18 Taxes (attach schedule) (see instructions) ATCH 7	7,916.	675.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule)				
24 Total operating and administrative expenses. Add lines 13 through 23	93,580.	43,836.		42,503.
25 Contributions, gifts, grants paid	89,850.			89,850.
26 Total expenses and disbursements Add lines 24 and 25	183,430.	43,836.	0	132,353.
27 Subtract line 26 from line 12	5,648,234.			
a Excess of revenue over expenses and disbursements		787,828.		
b Net investment income (if negative, enter -0-)				
c Adjusted net income (if negative, enter -0-)				

JUN 24 2014
POSTMARK DATE
ENVELOPE

SCANNED JUL 07 2014

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing		365,626.	5,265,535.	5,264,706.
	2	Savings and temporary cash investments				
	3	Accounts receivable ▶ 9,047.				
		Less allowance for doubtful accounts ▶		9,047.	9,047.	9,047.
	4	Pledges receivable ▶				
		Less allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U S and state government obligations (attach schedule)				
	b	Investments - corporate stock (attach schedule)				
	c	Investments - corporate bonds (attach schedule)				
	11	Investments - land, buildings, and equipment basis				
	Less accumulated depreciation (attach schedule) ▶					
12	Investments - mortgage loans					
13	Investments - other (attach schedule) ATCH 8		15,064,135.	15,812,460.	17,422,656.	
14	Land, buildings, and equipment basis					
	Less accumulated depreciation (attach schedule) ▶					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)		15,438,808.	21,087,042.	22,696,409.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)		0	0		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒					
	27	Capital stock, trust principal, or current funds				
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds		15,438,808.	21,087,042.	
	30	Total net assets or fund balances (see instructions)		15,438,808.	21,087,042.	
31	Total liabilities and net assets/fund balances (see instructions)		15,438,808.	21,087,042.		

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	15,438,808.
2	Enter amount from Part I, line 27a	2	5,648,234.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	21,087,042.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	21,087,042.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)			(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	397,057.	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8			3	0	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011	806,102.	16,245,988.	0.049619
2010	576,799.	11,060,024.	0.052152
2009	554,798.	6,135,662.	0.090422
2008	602,090.	4,980,107.	0.120899
2007	438,895.	5,322,156.	0.082466
2 Total of line 1, column (d)			0.395558
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			0.079112
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			17,197,806.
5 Multiply line 4 by line 3			1,360,553.
6 Enter 1% of net investment income (1% of Part I, line 27b)			7,878.
7 Add lines 5 and 6			1,368,431.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			132,353.

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)		1	15,757.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3 Add lines 1 and 2		3	15,757.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	0
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	15,757.
6 Credits/Payments			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	6,400.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d. TAX PAID, W/ O.R.	7	9,338.	15,738.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		19.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ SANFORD BURNSTEIN Telephone no ▶ 918-836-3131			
Located at ▶ P.O. BOX 582527 TULSA, OK ZIP+4 ▶ 74158-2527				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ ☐			
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15				
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No X
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.**

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

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

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

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

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

5b

Organizations relying on a current notice regarding disaster assistance check here

☒ X

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

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

6b

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☐ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

7b

X

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 9		0	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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services		

Part IX-A Summary of Direct Charitable Activities

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

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

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

Form **990-PF** (2012)

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	16,927,720.
b	Average of monthly cash balances	1b	522,935.
c	Fair market value of all other assets (see instructions)	1c	9,047.
d	Total (add lines 1a, b, and c)	1d	17,459,702.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	17,459,702.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	261,896.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	17,197,806.
6	Minimum investment return. Enter 5% of line 5	6	859,890.

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	859,890.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	15,757.
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	15,757.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	844,133.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	844,133.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	844,133.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes.		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	132,353.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	132,353.
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	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	132,353.

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				844,133.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only				
b Total for prior years 20 10 20 09 20 08				
3 Excess distributions carryover, if any, to 2012				
a From 2007	181,108.			
b From 2008	357,887.			
c From 2009	250,724.			
d From 2010	28,749.			
e From 2011				
f Total of lines 3a through e	818,468.			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 132,353.				
a Applied to 2011, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2012 distributable amount				132,353.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	711,780.			711,780.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	106,688.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	106,688.			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009	77,939.			
c Excess from 2010	28,749.			
d Excess from 2011				
e Excess from 2012				

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

NOT APPLICABLE

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

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

4942(j)(3) or

4942(j)(5)

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

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

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

SANFORD P. & IRENE BURNSTEIN

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

NONE

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

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

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

ATCH 10

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

NONE SPECIFIED

c Any submission deadlines

NONE

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

NONE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year ATCH 11				
Total			▶ 3a	89,850.
b Approved for future payment				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount		
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments			14	158,120.		
4 Dividends and interest from securities			14	263,547.		
5 Net rental income or (loss) from real estate						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property .						
7 Other investment income	211110	904.	14	12,036.		
8 Gain or (loss) from sales of assets other than inventory			18	397,057.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory . .						
11 Other revenue a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal Add columns (b), (d), and (e)		904.		830,760.		
13 Total Add line 12, columns (b), (d), and (e)					13	831,664.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions:		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.		

[illegible]

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

b If "Yes," complete the following schedule

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

**Sign
Here**

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

James Bond

6/24/14
Date

► Trustee
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

ROBERT SOZA

Preparer's signature

parer's signature
Robert Ay

Date

6-18-14

Check ☐ if self-employed

PTIN

P00496569

Firm's name	▶ GRANT THORNTON LLP
-------------	----------------------

Firm's address ▶ 2431 E. 61ST STREET, STE 500
TULSA, OK

Firm's EIN ▶ 36-6055558

74136-1208

Phone no 918-877-0800

Schedule B(Form 990, 990-EZ,
or 990-PF)
Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

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

OMB No 1545-0047

2012**Name of the organization**SANFORD P & IRENE F BURNSTEIN FOUNDATION
SANFORD P. BURNSTEIN, TRUSTEE**Employer identification number**

73-6247047

Organization type (check one)**Filers of:****Section:**

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

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

Special Rules

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

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

Name of organization **SANFORD P & IRENE F BURNSTEIN FOUNDATION**
SANFORD P. BURNSTEIN, TRUSTEE

Employer identification number
73-6247047

Part I Contributors (see instructions) Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	SANFORD P BURSTEIN 2716 S BIRMINGHAM PLACE TULSA, OK 74114	\$ 5,000,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization **SANFORD P & IRENE F BURNSTEIN FOUNDATION**
SANFORD P. BURNSTEIN, TRUSTEE

Employer identification number
73-6247047

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

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
---	----- ----- ----- -----	\$ -----	-----

Name of organization **SANFORD P & IRENE F BURNSTEIN FOUNDATION**
SANFORD P. BURNSTEIN, TRUSTEE

Employer identification number
73-6247047

Part III **Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry.**

For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of **\$1,000 or less** for the year. (Enter this information once. See instructions) ► \$ _____

Use duplicate copies of Part III if additional space is needed.

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
---	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----	----- ----- -----	
---	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----	----- ----- -----	
---	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----	----- ----- -----	
---	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----	----- ----- -----	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
BANK OF OKLAHOMA	158,120.	158,120.
TOTAL	<u>158,120.</u>	<u>158,120.</u>

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
BANK OF OKLAHOMA	263,547.	263,547.
TOTAL	<u>263,547.</u>	<u>263,547.</u>

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
OTHER INCOME	12,036.	12,036.
SUBURBAN PROPANE PARTNERS LP DISPOSAL	904.	904.
TOTALS	12,940.	12,940.

FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING FEES	4,500.	2,250.		2,250.
TOTALS	<u>4,500.</u>	<u>2,250.</u>		<u>2,250.</u>

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
TRUSTEE FEES - BOK	80,506.	40,253.	40,253.
TOTALS	<u>80,506.</u>	<u>40,253.</u>	<u>40,253.</u>

FORM 990PF, PART I - INTEREST EXPENSE

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INTEREST EXPENSE	658.	658.
TOTALS	<u>658.</u>	<u>658.</u>

FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
FEDERAL INCOME TAX	7,241.	675.
FOREIGN TAXES	675.	
TOTALS	<u>7,916.</u>	<u>675.</u>

ATTACHMENT 8

FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
BOK INVESTMENT ACCOUNT	15,812,460.	17,422,656.
TOTALS	<u>15,812,460.</u>	<u>17,422,656.</u>

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 9

TITLE AND AVERAGE HOURS PER
WEEK DEVOTED TO POSITION

NAME AND ADDRESS

SANFORD P. & IRENE BURNSTEIN
P.O. BOX 582527
TULSA, OK 74158

TRUSTEES

0

0

0

GRAND TOTALS

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

SANFORD P. BURNSTEIN
P.O. BOX 582527, TULSA OK 74158

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 11

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
COMMUNITY FOOD BANK OF E. OK	NONE		GENERAL OPERATIONS	10,000
	PUBLIC CHARITY			
THE SHERWIN MILLER MUSEUM OF JEWISH ART	NONE		GENERAL OPERATIONS	5,000.
	PUBLIC CHARITY			
JEWISH FEDERATION OF TULSA	NONE		GENERAL OPERATIONS	2,000.
	PUBLIC CHARITY			
HOLLAND HALL	NONE		GENERAL OPERATIONS	1,000.
	PUBLIC CHARITY			
PHILBROOK MUSEUM	NONE		GENERAL OPERATIONS	25,000.
	PUBLIC CHARITY			
TEMELE ISRAEL	NONE		GENERAL OPERATIONS	1,000.
	PUBLIC CHARITY			

ATTACHMENT 11

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
	FOUNDATION STATUS OF RECIPIENT			
TULSA BALLET	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	20,000.
UNIVERSITY OF TULSA	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	1,000.
OK CENTENNIAL BOTANICAL GARDENS	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	1,000.
OKLAHOMANS FOR EQUALITY	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	10,000.
THE COMMITTEE OF ONE HUNDRED	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	450.
TULSA CARES	NONE	PUBLIC CHARITY	GENERAL OPERATIONS	5,000.

FORM 990PE, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 11 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
H.O.P.E.	NONE PUBLIC CHARITY	GENERAL OPERATIONS	1,500
NATIONAL AIR & SPACE SOCIETY	NONE PUBLIC CHARITY	GENERAL OPERATIONS	250.
TULSA OPERA	NONE PUBLIC CHARITY	GENERAL OPERATIONS	500.
TEMPLE ISRAEL FOUNDATION	NONE PUBLIC CHARITY	GENERAL OPERATIONS	6,000.
THE BILLFISH FOUNDATION	NONE PUBLIC CHARITY	GENERAL OPERATIONS	150.
TOTAL CONTRIBUTIONS PAID			89,850.

**SCHEDULE D
(Form 1041)**

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

► Attach to Form 1041, Form 5227, or Form 990-T.
► Information about Schedule D (Form 1041) and its separate instructions is at
www.irs.gov/form1041.

OMB No 1545-0092

2012

Name of estate or trust **SANFORD P & IRENE F BURNSTEIN FOUNDATION**
SANFORD P. BURNSTEIN, TRUSTEE

Employer identification number
73-6247047

Note: Form 5227 filers need to complete *only* Parts I and II.

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	49,075.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2011 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back	5	49,075.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	280,458.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	67,524.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2011 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back	12	347,982.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2012

Part III Summary of Parts I and II**Caution:** Read the instructions before completing this part.

		(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
13	Net short-term gain or (loss)	13		49,075.
14	Net long-term gain or (loss):			
a	Total for year	14a		347,982.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a	15		397,057.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15, column (2), are net gains, go to Part V, and **do not** complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

Part IV Capital Loss Limitation

16	Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of a The loss on line 15, column (3) or b \$3,000	16	()
-----------	--	-----------	-----

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** in the instructions to figure your capital loss carryover.

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.

Caution: Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if:

- Either line 14b, col. (2) or line 14c, col. (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the **Schedule D Tax Worksheet** in the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17	
18	Enter the smaller of line 14a or 15 in column (2) but not less than zero	18	
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19	
20	Add lines 18 and 19	20	
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0-	21	
22	Subtract line 21 from line 20. If zero or less, enter -0-	22	
23	Subtract line 22 from line 17. If zero or less, enter -0-	23	
24	Enter the smaller of the amount on line 17 or \$2,400	24	
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26, go to line 27 and check the "No" box ☐ No. Enter the amount from line 23	25	
26	Subtract line 25 from line 24	26	
27	Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27	
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)	28	
29	Subtract line 28 from line 27	29	
30	Multiply line 29 by 15% (15)	30	
31	Figure the tax on the amount on line 23. Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	31	
32	Add lines 30 and 31	32	
33	Figure the tax on the amount on line 17. Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	33	
34	Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)	34	

Schedule D (Form 1041) 2012

Department of the Treasury
Internal Revenue Service

OMB No 1545-0092

2012

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

► Information about Schedule D (Form 1041) and its separate instructions is at www.irs.gov/form1041.

Name of estate or trust

SANFORD P & IRENE F BURNSTEIN FOUNDATION

Employer identification number

73-6247047

[illegible]

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b	49,075.
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For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2012

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b 280,458.

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Capital Gains - Last year
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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
SHORT TERM							
AGENCY 2013	CRYSTAL CAPITAL 638012...	1000000 000	4/23/2012	5/1/2012	1,000,000 00	1,000,000 00	0 00
AGENCY 2013	ROYCE LOW-PRCD STK-S.	532.698	12/8/2011	8/24/2012	7,718.79	7,654.87	63.92
AGENCY 2013	ROYCE LOW-PRCD STK-S	3.905	12/8/2011	8/24/2012	56.58	56 11	0.47
AGENCY 2013	ROYCE LOW-PRCD STK-S...	187 617	3/21/2012	8/24/2012	2,718 57	3,000 00	-281 43
AGENCY 2013	DODGE & COX INTL STK F.	227.066	3/21/2012	8/24/2012	7,207.08	7,500 00	-292.92
AGENCY 2013	VANGUARD EXPLORER FD	59.328	3/21/2012	8/24/2012	4,306 03	4,500 00	-193.97
AGENCY 2013	WM BLAIR INTL GROWTH-I..	344.986	3/21/2012	8/24/2012	7,424 10	7,500 00	-75 90
CH DIV STRT IMA 2039	VF CORP	3.000	2/25/2011	1/9/2012	401.54	295 92	105 62
CH DIV STRT IMA 2039	VF CORP	15 000	3/18/2011	1/9/2012	2,007.71	1,417.20	590 51
CH DIV STRT IMA 2039	VF CORP	22 000	6/6/2011	1/9/2012	2,944.65	2,085 60	859 05
CH DIV STRT IMA 2039	DEERE & CO	36.000	6/30/2011	1/30/2012	3,146.99	2,914.65	232 34
CH DIV STRT IMA 2039	SAFEWAY INC	53.000	2/25/2011	1/30/2012	1,185.68	1,186.67	-0 99
CH DIV STRT IMA 2039	SAFEWAY INC	39.000	3/18/2011	1/30/2012	872.48	873 99	-1 51
CH DIV STRT IMA 2039	WPX ENERGY INC	167.000	1/6/2012	2/2/2012	2,741 45	0 00	2,741 45
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	3.000	2/25/2011	2/6/2012	84 19	83 10	1 09
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	10.000	2/25/2011	2/7/2012	281 08	277 00	4 08
CH DIV STRT IMA 2039	SNYDERS-LANCE	28.000	3/15/2011	2/7/2012	653.02	540 30	112 72
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL..	13 000	2/25/2011	2/8/2012	363 60	360 10	3 50
CH DIV STRT IMA 2039	SNYDERS-LANCE	48.000	3/15/2011	2/8/2012	1,118.11	926 22	191 89
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL..	5.000	2/25/2011	2/9/2012	135.51	138.50	-2 99
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL ..	3.000	3/18/2011	2/9/2012	81 30	81 75	-0 45
CH DIV STRT IMA 2039	EATON CORP	38 000	5/24/2011	2/10/2012	1,951.32	1,954 34	-3 02
CH DIV STRT IMA 2039	FOOT LOCKER INC	73.000	2/25/2011	2/10/2012	1,959 06	1,393 57	565 49
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY.	56 000	12/12/2011	2/10/2012	584 42	510 69	73 73
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY	35 000	12/13/2011	2/10/2012	365 26	326 73	38 53
CH DIV STRT IMA 2039	MATTEL INC	19.000	2/25/2011	2/10/2012	608.80	476 33	132 47
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	191.000	6/21/2011	2/10/2012	1,790.59	1,861.92	-71 33
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL ..	16.000	3/18/2011	2/10/2012	425 22	436 00	-10 78
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	13.000	2/25/2011	2/10/2012	616.25	495 30	120 95
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY..	20.000	12/13/2011	2/13/2012	208.65	186.71	21 94
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY..	100 000	12/13/2011	2/13/2012	1,043.23	927 39	115 84
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY.	31.000	12/14/2011	2/13/2012	323 40	287 04	36 36
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY..	36.000	12/15/2011	2/13/2012	375 56	339 01	36 55
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY..	33.000	12/15/2011	2/13/2012	344 27	309 30	34 97
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY	100.000	12/15/2011	2/13/2012	1,043 23	943 99	99 24

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Capital Gains - Last year
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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY...	9,000	12/16/2011	2/13/2012	93.89	84.93	8.96
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	6,000	3/18/2011	2/13/2012	160.25	163.50	-3.25
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	10,000	6/6/2011	2/13/2012	267.08	249.60	17.48
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	40,000	2/25/2011	2/14/2012	298.17	333.43	-35.26
CH DIV STRT IMA 2039	HERCULES TECHNOLOGY...	91,000	12/16/2011	2/14/2012	932.58	858.69	73.89
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	77,000	2/25/2011	2/14/2012	570.91	641.85	-70.94
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	95,000	3/18/2011	2/14/2012	704.37	776.15	-71.78
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	89,000	6/6/2011	2/14/2012	659.89	722.68	-62.79
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	15,000	8/24/2011	2/15/2012	256.06	192.69	63.37
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	4,000	6/6/2011	2/15/2012	102.91	99.84	3.07
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I	18,000	2/25/2011	2/15/2012	857.20	685.80	171.40
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I	15,000	2/25/2011	2/16/2012	718.14	571.50	146.64
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I	2,000	3/18/2011	2/16/2012	95.75	74.74	21.01
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	46,000	8/24/2011	2/16/2012	791.54	590.92	200.62
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	18,000	6/6/2011	2/16/2012	473.00	449.28	23.72
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	10,000	8/24/2011	2/17/2012	172.48	128.46	44.02
CH DIV STRT IMA 2039	FRANKLIN STREET PROPE...	32,000	8/9/2011	3/7/2012	331.35	367.90	-36.55
CH DIV STRT IMA 2039	HONDA MOTOR CO LTD-S...	63,000	12/5/2011	3/16/2012	2,462.39	1,996.17	466.22
CH DIV STRT IMA 2039	CAMECO CORP	88,000	4/19/2011	3/16/2012	2,034.97	2,476.97	-442.00
CH DIV STRT IMA 2039	CAMECO CORP	97,000	5/12/2011	3/16/2012	2,243.10	2,821.66	-578.56
CH DIV STRT IMA 2039	CAMECO CORP	64,000	6/6/2011	3/16/2012	1,479.98	1,798.40	-318.42
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO.	237,000	6/21/2011	3/16/2012	2,145.74	2,310.35	-164.61
CH DIV STRT IMA 2039	TEXAS INSTRUMENTS INC	3,000	9/14/2011	3/23/2012	100.38	80.72	19.66
CH DIV STRT IMA 2039	HONDA MOTOR CO LTD-S...	3,000	12/5/2011	3/23/2012	114.57	95.06	19.51
CH DIV STRT IMA 2039	HONEYWELL INTERNATIO	1,000	9/28/2011	3/23/2012	59.75	45.39	14.36
CH DIV STRT IMA 2039	LITHIA MOTORS INC	6,000	9/28/2011	3/23/2012	151.55	89.55	62.00
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	1,000	2/14/2012	3/23/2012	42.32	42.57	-0.25
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER...	5,000	2/15/2012	3/23/2012	72.10	74.75	-2.65
CH DIV STRT IMA 2039	CAMPUS CREST COMMUN...	17,000	11/21/2011	3/23/2012	196.35	161.01	35.34
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	6,000	8/24/2011	3/23/2012	104.59	77.08	27.51
CH DIV STRT IMA 2039	DEERE & CO	2,000	6/30/2011	3/23/2012	160.04	161.93	-1.89
CH DIV STRT IMA 2039	EATON CORP	3,000	5/24/2011	3/23/2012	145.86	154.29	-8.43
CH DIV STRT IMA 2039	DELHAIZE GROUP - SPON	10,000	12/30/2011	3/23/2012	529.50	564.68	-35.18
CH DIV STRT IMA 2039	FRANKLIN STREET PROPE...	10,000	8/9/2011	3/23/2012	104.30	114.97	-10.67
CH DIV STRT IMA 2039	GENUINE PARTS CO	2,000	4/7/2011	3/23/2012	124.14	108.76	15.38
CH DIV STRT IMA 2039	HASBRO INC	6,000	7/20/2011	3/23/2012	215.82	237.28	-21.46
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	12,000	6/6/2011	3/23/2012	88.68	97.44	-8.76

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Capital Gains - Last year

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH DIV STRT IMA 2039	MCDONALD'S CORP	2,000	4/7/2011	3/23/2012	191.62	153.02	38.60
CH DIV STRT IMA 2039	MERCK & CO INC/NJ	4,000	4/21/2011	3/23/2012	150.60	135.92	14.68
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	13,000	6/21/2011	3/23/2012	115.57	126.73	-11.16
CH DIV STRT IMA 2039	PEPSICO INC	4,000	4/21/2011	3/23/2012	261.52	267.63	-6.11
CH DIV STRT IMA 2039	PETMED EXPRESS INC	8,000	6/30/2011	3/23/2012	95.96	95.07	0.89
CH DIV STRT IMA 2039	SAFEWAY INC	1,000	6/6/2011	3/23/2012	20.84	22.26	-1.42
CH DIV STRT IMA 2039	STAPLES INC	13,000	6/17/2011	3/23/2012	218.27	200.02	18.25
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	39,000	6/21/2011	4/4/2012	329.55	380.18	-50.63
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	178,000	6/21/2011	4/4/2012	1,504.08	1,773.59	-269.51
CH DIV STRT IMA 2039	SUPERVALU INC	187,000	6/6/2011	4/12/2012	1,206.27	1,683.00	-476.73
CH DIV STRT IMA 2039	FOOT LOCKER INC	113,000	6/6/2011	5/4/2012	3,464.48	2,678.10	786.38
CH DIV STRT IMA 2039	PHILLIPS 66	0.500	5/4/2012	5/4/2012	15.19	0.00	15.19
CH DIV STRT IMA 2039	TELEKOMUNIK INDONESIA..	49,000	2/23/2012	5/4/2012	1,756.85	1,527.65	229.20
CH DIV STRT IMA 2039	TELEKOMUNIK INDONESIA..	6,000	2/24/2012	5/4/2012	215.13	185.20	29.93
CH DIV STRT IMA 2039	TELEKOMUNIK INDONESIA..	29,000	3/15/2012	5/4/2012	1,039.77	856.65	183.12
CH DIV STRT IMA 2039	TELEKOMUNIK INDONESIA	45,000	3/15/2012	5/7/2012	1,606.11	1,329.28	276.83
CH DIV STRT IMA 2039	TELEKOMUNIK INDONESIA	1,000	3/23/2012	5/7/2012	35.69	29.92	5.77
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	31,000	6/6/2011	5/17/2012	1,416.01	1,580.69	-164.68
CH DIV STRT IMA 2039	PHILLIPS 66	87,000	5/4/2012	5/21/2012	2,772.66	0.00	2,772.66
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER...	26,000	2/15/2012	5/21/2012	264.33	388.68	-124.35
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER..	53,000	2/16/2012	5/21/2012	538.83	796.58	-257.75
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	37,000	6/6/2011	5/22/2012	1,280.82	1,555.48	-274.66
CH DIV STRT IMA 2039	MATTEL INC	88,000	6/6/2011	5/22/2012	2,759.77	2,259.84	499.93
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER...	21,000	2/16/2012	5/22/2012	211.88	315.63	-103.75
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	13,000	6/6/2011	5/23/2012	726.12	675.22	50.90
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	14,000	6/6/2011	5/23/2012	784.84	727.16	57.68
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	9,000	6/6/2011	5/23/2012	502.93	467.46	35.47
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	7,000	3/23/2012	5/23/2012	391.16	398.58	-7.42
CH DIV STRT IMA 2039	GENUINE PARTS CO	27,000	6/6/2011	6/6/2012	1,630.22	1,391.85	238.37
CH DIV STRT IMA 2039	GENUINE PARTS CO	35,000	8/9/2011	6/6/2012	2,113.25	1,680.13	433.12
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	39,000	8/24/2011	6/6/2012	698.92	501.00	197.92
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	5,000	8/25/2011	6/6/2012	89.61	64.13	25.48
CH DIV STRT IMA 2039	HASBRO INC	94,000	7/20/2011	6/6/2012	3,265.43	3,717.46	-452.03
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	18,000	6/6/2011	6/6/2012	138.69	146.16	-7.47
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	231,000	8/9/2011	6/6/2012	1,779.79	1,651.65	128.14
CH DIV STRT IMA 2039	SAFEWAY INC	53,000	6/6/2011	6/6/2012	999.91	1,179.78	-179.87
CH DIV STRT IMA 2039	SAFEWAY INC	62,000	6/7/2011	6/6/2012	1,169.70	1,385.34	-215.64

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Capital Gains- Last year

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T..	5.000	8/25/2011	6/6/2012	89.97	64.13	25.84
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	29.000	8/25/2011	6/6/2012	521.82	370.73	151.09
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA..	119.000	2/14/2012	7/12/2012	5,393.01	5,065.48	327.53
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C...	64.000	5/22/2012	7/31/2012	2,551.09	2,867.71	-316.62
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C..	29.000	5/23/2012	7/31/2012	1,155.96	1,271.27	-115.31
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C...	9.000	5/23/2012	8/1/2012	359.14	394.53	-35.39
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C..	55.000	5/23/2012	8/3/2012	2,214.03	2,411.03	-197.00
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C	50.000	6/6/2012	8/3/2012	2,012.76	2,143.20	-130.44
CH DIV STRT IMA 2039	SCOTT'S MIRACLE-GRO C	102.000	6/7/2012	8/3/2012	4,106.02	4,493.06	-387.04
CH DIV STRT IMA 2039	CHESAPEAKE ENERGY C	417.000	5/4/2012	8/10/2012	8,150.58	7,267.39	883.19
CH DIV STRT IMA 2039	APPLE INC COM	3.000	7/31/2012	8/22/2012	1,987.03	1,833.53	153.50
CH DIV STRT IMA 2039	COACH INC	40.000	7/31/2012	8/22/2012	2,208.35	1,990.23	218.12
CH DIV STRT IMA 2039	GOLDCORP INC	56.000	5/17/2012	8/22/2012	2,177.79	1,968.32	209.47
CH DIV STRT IMA 2039	HONEYWELL INTERNATIO...	36.000	9/28/2011	8/22/2012	2,111.35	1,633.87	477.48
CH DIV STRT IMA 2039	TEXAS INSTRUMENTS INC	73.000	9/14/2011	8/22/2012	2,141.77	1,964.25	177.52
CH DIV STRT IMA 2039	WILLIAMS PARTNERS LP	9.000	6/6/2012	8/22/2012	459.08	468.67	-9.59
CH DIV STRT IMA 2039	WILLIAMS PARTNERS LP	23.000	6/7/2012	8/22/2012	1,173.20	1,216.64	-43.44
CH DIV STRT IMA 2039	WALGREEN CO	89.000	4/2/2012	8/22/2012	3,165.65	3,052.40	113.25
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER	26.000	2/16/2012	8/22/2012	181.73	390.77	-209.04
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER	65.000	2/22/2012	8/22/2012	454.34	976.95	-522.61
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER	1.000	2/23/2012	8/22/2012	6.99	14.77	-7.78
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER..	4.000	2/27/2012	8/22/2012	27.96	59.12	-31.16
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	1.000	4/13/2012	8/22/2012	47.96	41.27	6.69
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	34.000	4/13/2012	8/22/2012	1,630.60	1,401.85	228.75
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	8.000	4/16/2012	8/22/2012	383.67	329.37	54.30
CH DIV STRT IMA 2039	ANIXTER INTERNATIONAL	30.000	5/4/2012	8/22/2012	1,828.15	2,041.28	-213.13
CH DIV STRT IMA 2039	BEST BUY CO INC	120.000	4/11/2012	8/22/2012	2,117.96	2,639.57	-521.61
CH DIV STRT IMA 2039	CAMPUS CREST COMMUN...	219.000	1/21/2011	8/22/2012	2,317.00	2,074.24	242.76
CH DIV STRT IMA 2039	CAMPUS CREST COMMUN...	76.000	1/22/2011	8/22/2012	804.07	723.56	80.51
CH DIV STRT IMA 2039	CAMPUS CREST COMMUN...	46.000	1/23/2011	8/22/2012	486.67	432.21	54.46
CH DIV STRT IMA 2039	CAMPUS CREST COMMUN...	12.000	1/23/2011	8/22/2012	126.96	113.36	13.60
CH DIV STRT IMA 2039	CATO CORP-CL A	3.000	5/4/2012	8/22/2012	88.41	84.06	4.35
CH DIV STRT IMA 2039	CATO CORP-CL A	69.000	5/4/2012	8/22/2012	2,033.38	1,926.24	107.14
CH DIV STRT IMA 2039	CATO CORP-CL A	12.000	5/7/2012	8/22/2012	353.63	335.80	17.83
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T..	76.000	8/25/2011	8/22/2012	1,364.94	971.56	393.38
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T.	52.000	8/25/2011	8/22/2012	933.90	655.53	278.37
CH DIV STRT IMA 2039	ERICSSON (LM) TEL-SP ADR	265.000	1/30/2012	8/22/2012	2,574.10	2,438.27	135.83

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH DIV STRT IMA 2039	DELHAIZE GROUP - SPON...	14.000	12/30/2011	8/22/2012	587.28	790.55	-203.27
CH DIV STRT IMA 2039	DELHAIZE GROUP - SPON...	31.000	1/9/2012	8/22/2012	1,300.42	1,802.76	-502.34
CH DIV STRT IMA 2039	GENTEX CORP	135.000	4/25/2012	8/22/2012	2,458.30	2,917.12	-458.82
CH DIV STRT IMA 2039	HONDA MOTOR CO LTD-S..	98.000	12/5/2011	8/22/2012	3,247.64	3,105.15	142.49
CH DIV STRT IMA 2039	JPMORGAN CHASE & CO	176.000	5/21/2012	8/22/2012	6,637.30	5,707.60	929.70
CH DIV STRT IMA 2039	LITHIA MOTORS INC	147.000	9/28/2011	8/22/2012	4,161.49	2,193.90	1,967.59
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	154.000	10/7/2011	8/22/2012	1,244.94	962.50	282.44
CH DIV STRT IMA 2039	SCOTTS MIRACLE-GRO C...	60.000	8/10/2012	8/22/2012	2,558.94	2,559.03	-0.09
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA.	81.000	8/9/2012	8/22/2012	3,033.38	3,011.46	21.92
CH DIV STRT IMA 2039	SUN COMMUNITIES INC R	15.000	12/12/2011	8/22/2012	687.88	507.87	180.01
CH DIV STRT IMA 2039	SUN COMMUNITIES INC R...	33.000	12/13/2011	8/22/2012	1,513.35	1,123.08	390.27
CH DIV STRT IMA 2039	GENTEX CORP	32.000	4/25/2012	9/26/2012	549.19	691.47	-142.28
CH DIV STRT IMA 2039	GENTEX CORP	161.000	5/4/2012	9/26/2012	2,763.12	3,654.84	-891.72
CH DIV STRT IMA 2039	GENTEX CORP	153.000	6/6/2012	9/26/2012	2,625.82	3,327.92	-702.10
CH DIV STRT IMA 2039	STAPLES INC	246.000	2/29/2012	9/26/2012	2,763.08	3,628.11	-865.03
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	422.000	5/1/2012	9/26/2012	2,584.01	3,515.26	-931.25
CH DIV STRT IMA 2039	LITHIA MOTORS INC	97.000	9/28/2011	9/26/2012	3,187.16	1,447.68	1,739.48
CH DIV STRT IMA 2039	JPMORGAN CHASE & CO	32.000	5/21/2012	9/26/2012	1,290.01	1,037.74	252.27
CH DIV STRT IMA 2039	JPMORGAN CHASE & CO	164.000	5/22/2012	9/26/2012	6,611.32	5,469.40	1,141.92
CH DIV STRT IMA 2039	ANIXTER INTERNATIONAL	4.000	5/4/2012	9/26/2012	225.13	272.17	-47.04
CH DIV STRT IMA 2039	ANIXTER INTERNATIONAL	70.000	5/7/2012	9/26/2012	3,939.70	4,760.87	-821.17
CH DIV STRT IMA 2039	LITHIA MOTORS INC	32.000	9/28/2011	9/26/2012	1,052.00	477.58	574.42
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO.	111.000	5/1/2012	9/26/2012	675.09	924.63	-249.54
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO.	616.000	5/4/2012	9/26/2012	3,746.42	5,094.26	-1,347.84
CH DIV STRT IMA 2039	ANIXTER INTERNATIONAL	3.000	5/7/2012	9/26/2012	169.79	204.04	-34.25
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER...	3.000	2/27/2012	9/26/2012	20.22	44.34	-24.12
CH DIV STRT IMA 2039	TELEFLEX INC	1.000	3/23/2012	9/27/2012	68.68	59.40	9.28
CH DIV STRT IMA 2039	KNIGHTSBRIDGE TANKER...	5.000	2/27/2012	9/27/2012	33.65	73.90	-40.25
CH DIV STRT IMA 2039	GOLDCORP INC	143.000	5/17/2012	10/3/2012	6,493.57	5,026.25	1,467.32
CH DIV STRT IMA 2039	BEST BUY CO INC	41.000	4/11/2012	10/26/2012	608.84	901.85	-293.01
CH DIV STRT IMA 2039	BEST BUY CO INC	160.000	4/12/2012	10/26/2012	2,375.96	3,583.07	-1,207.11
CH DIV STRT IMA 2039	BEST BUY CO INC	106.000	6/6/2012	10/26/2012	1,574.08	2,056.80	-482.72
CH DIV STRT IMA 2039	EATON CORP	53.000	6/6/2012	11/30/2012	2,751.00	2,152.39	598.61
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA.	1.000	11/2/2012	12/5/2012	56.55	64.27	-7.72
CH DIV STRT IMA 2039	WILLIAMS PARTNERS LP	19.000	6/7/2012	12/5/2012	919.03	1,005.05	-86.02
CH DIV STRT IMA 2039	WILLIAMS PARTNERS LP	64.000	6/7/2012	12/5/2012	3,095.69	3,414.09	-318.40
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	7.000	8/9/2012	12/5/2012	270.23	260.25	9.98

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	4,000	4/16/2012	12/5/2012	181.71	164.69	17.02
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	3,000	4/16/2012	12/5/2012	136.29	123.34	12.95
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	3,000	4/16/2012	12/6/2012	134.67	123.34	11.33
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	3,000	4/16/2012	12/6/2012	134.67	123.41	11.26
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	1,000	11/2/2012	12/6/2012	56.10	64.27	-8.17
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	13,000	11/5/2012	12/6/2012	729.29	828.20	-98.91
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	2,000	4/16/2012	12/6/2012	91.05	82.27	8.78
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	1,000	11/5/2012	12/7/2012	56.13	63.71	-7.58
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	14,000	4/16/2012	12/7/2012	626.03	575.92	50.11
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	19,000	8/9/2012	12/7/2012	723.24	706.39	16.85
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	19,000	8/9/2012	12/7/2012	720.31	706.39	13.92
CH DIV STRT IMA 2039	MCDONALD'S CORP	23,000	6/6/2012	12/10/2012	2,050.12	2,025.15	24.97
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	1,000	4/17/2012	12/10/2012	44.76	41.44	3.32
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	22,000	8/9/2012	12/10/2012	832.29	817.93	14.36
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	22,000	8/9/2012	12/10/2012	834.40	817.93	16.47
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	1,000	11/5/2012	12/10/2012	55.03	63.71	-8.68
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	7,000	11/5/2012	12/10/2012	391.41	445.95	-54.54
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	21,000	11/5/2012	12/11/2012	1,154.75	1,337.86	-183.11
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	22,000	8/9/2012	12/11/2012	831.28	817.93	13.35
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	21,000	4/17/2012	12/11/2012	935.48	870.31	65.17
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	2,000	4/26/2012	12/11/2012	89.09	86.15	2.94
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	3,000	4/27/2012	12/11/2012	133.64	130.57	3.07
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	2,000	8/9/2012	12/12/2012	75.70	74.36	1.34
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	20,000	8/10/2012	12/12/2012	756.99	748.27	8.72
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	1,000	4/27/2012	12/12/2012	44.51	43.52	0.99
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	9,000	11/5/2012	12/12/2012	500.00	573.37	-73.37
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	10,000	11/5/2012	12/13/2012	548.32	637.08	-88.76
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	4,000	4/27/2012	12/13/2012	177.36	174.10	3.26
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	15,000	5/8/2012	12/14/2012	666.77	651.20	15.57
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	1,000	6/6/2012	12/14/2012	44.45	42.04	2.41
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	10,000	6/7/2012	12/14/2012	444.52	426.45	18.07
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	13,000	11/5/2012	12/14/2012	710.86	828.20	-117.34
CH DIV STRT IMA 2039	ALLIANCE RESOURCE PA...	6,000	11/6/2012	12/14/2012	328.09	383.03	-54.94
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	28,000	8/10/2012	12/17/2012	1,061.50	1,047.58	13.92
CH DIV STRT IMA 2039	SUBURBAN PROPANE PA...	48,000	8/13/2012	12/17/2012	1,819.72	1,806.57	13.15
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	1,000	6/7/2012	12/18/2012	43.98	42.65	1.33
CH DIV STRT IMA 2039	ALLIANCE HOLDINGS GP LP	22,000	6/7/2012	12/18/2012	966.88	938.19	28.69

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	11 860	10/28/2011	1/1/2012	9 98	9 98	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	496 560	10/28/2011	1/25/2012	496 56	417 73	78 83
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	220 160	10/20/2011	1/25/2012	220 16	192 09	28 07
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	146 540	2/28/2011	1/25/2012	146 54	117 32	29 22
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	4 030	10/28/2011	2/1/2012	3 39	3 39	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	142 343	10/28/2011	2/25/2012	142 34	119 75	22 59
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL	123 830	1/18/2012	2/25/2012	123 83	95 58	28 25
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	81 900	2/28/2011	2/25/2012	81 90	65 57	16 33
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	81 610	10/20/2011	2/25/2012	81 61	71 20	10 41
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	25 850	10/28/2011	3/1/2012	21 75	21 75	0 00
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	69 780	10/20/2011	3/25/2012	69 78	60 88	8 90
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	6 270	10/28/2011	3/25/2012	5 27	5 27	0 00
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL	202 220	1/18/2012	3/25/2012	202 22	156 09	46 13
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	276 642	10/28/2011	3/26/2012	276 64	232 73	43 91
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1	13 980	2/22/2012	4/1/2012	9 39	9 39	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	235 521	10/28/2011	4/25/2012	235 52	198 13	37 39
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL	202 490	3/2/2012	4/25/2012	202 49	183 25	19 24
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL	220 500	1/18/2012	4/25/2012	220 50	170 20	50 30
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	114 100	10/20/2011	4/25/2012	114 10	99 55	14 55
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1	4 750	2/22/2012	5/1/2012	3 19	3 19	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	2 090	10/28/2011	5/1/2012	1 76	1 76	0 00
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL	620 160	3/2/2012	5/25/2012	620 16	561 24	58 92
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL	215 270	1/18/2012	5/25/2012	215 27	166 16	49 11
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	113 330	10/20/2011	5/25/2012	113 33	98 88	14 45
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	12 185	10/28/2011	5/25/2012	10 25	10 25	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	164 194	10/28/2011	5/25/2012	164 19	138 13	26 06
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1	28 010	2/22/2012	5/25/2012	18 82	18 82	0 00
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A	511 100	5/24/2012	6/25/2012	511 10	497 04	14 06
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL	273 460	1/18/2012	6/25/2012	273 46	211 08	62 38
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL	285 150	3/2/2012	6/25/2012	285 15	258 06	27 09
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	87 530	10/20/2011	6/25/2012	87 53	76 37	11 16
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	11 530	10/28/2011	6/25/2012	9 70	9 70	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	80 590	10/28/2011	6/25/2012	80 59	67 80	12 79
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1	26 660	2/22/2012	7/1/2012	17 91	17 91	0 00
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1	101 080	2/22/2012	7/25/2012	67 91	67 91	0 00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	546 180	10/28/2011	7/25/2012	546 18	459 47	86 71
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A	429 330	5/24/2012	7/25/2012	429 33	417 52	11 81

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	213.920	3/2/2012	7/25/2012	213.92	193.60	20.32
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9	95.010	10/20/2011	7/25/2012	95.01	82.90	12.11
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	41.850	10/28/2011	7/25/2012	35.21	35.21	0.00
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	337.420	1/18/2012	7/25/2012	337.42	260.45	76.97
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	227.400	3/2/2012	8/25/2012	227.40	205.80	21.60
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1...	58.650	2/22/2012	8/25/2012	39.41	39.41	0.00
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	591.910	5/24/2012	8/25/2012	591.91	575.63	16.28
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9...	122.930	10/20/2011	8/25/2012	122.93	107.26	15.67
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	279.790	1/18/2012	8/25/2012	279.79	215.96	63.83
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	23.440	10/28/2011	8/27/2012	19.72	19.72	0.00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	429.543	10/28/2011	8/27/2012	429.54	361.35	68.19
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	30.970	10/28/2011	9/25/2012	26.05	26.05	0.00
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	316.740	1/18/2012	9/25/2012	316.74	244.48	72.26
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9...	108.300	10/20/2011	9/25/2012	108.30	94.49	13.81
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	638.279	10/28/2011	9/25/2012	638.28	536.95	101.33
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	3,604.970	3/2/2012	9/25/2012	3,604.97	3,262.50	342.47
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	1,608.080	5/24/2012	9/25/2012	1,608.08	1,563.86	44.22
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1...	81.900	2/22/2012	10/1/2012	55.03	55.03	0.00
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	308.870	1/18/2012	10/25/2012	308.87	238.41	70.46
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	364.560	3/2/2012	10/25/2012	364.56	329.93	34.63
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	42.020	10/28/2011	10/25/2012	35.35	35.35	0.00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14...	149.460	10/28/2011	10/25/2012	149.46	125.73	23.73
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	948.350	5/24/2012	10/25/2012	948.35	922.27	26.08
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1...	112.630	2/22/2012	11/1/2012	75.67	75.67	0.00
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	15,144.590	5/24/2012	11/8/2012	15,475.88	14,728.11	747.77
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	26,744.410	8/6/2012	11/8/2012	27,329.44	26,276.38	1,053.06
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	711.780	3/2/2012	11/25/2012	711.78	644.16	67.62
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	368.240	1/18/2012	11/25/2012	368.24	284.24	84.00
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	17.037	5/24/2012	11/25/2012	17.04	16.57	0.47
CH HI YIELD MOR 2112	RFMS2 SER 2006-H14 CL A...	1,886.633	8/6/2012	11/25/2012	1,886.63	1,657.12	229.51
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1...	50.750	2/22/2012	12/1/2012	34.10	34.10	0.00
CH HI YIELD MOR 2112	OOMLT SER 2007 FXD1 CL...	819.430	3/2/2012	12/25/2012	819.43	741.58	77.85
CH HI YIELD MOR 2112	GMACM SER 2004 HE5 CL...	428.170	1/18/2012	12/25/2012	428.17	330.49	97.68
CH HI YIELD MOR 2112	RAMP SER 2004 RS7 CL A1...	35.510	2/22/2012	12/31/2012	23.86	23.86	0.00
CH LC CORE IMA 2021	O'REILLY AUTOMOTIVE INC	30.000	2/9/2011	1/6/2012	2,393.55	1,727.18	666.37
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	334.000	2/28/2011	2/2/2012	736.49	1,476.08	-739.59
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	265.000	3/18/2011	2/2/2012	584.34	1,306.45	-722.11

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	224.000	3/24/2011	2/2/2012	493.93	1,003.52	-509.59
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	140.000	3/24/2011	2/2/2012	308.71	627.68	-318.97
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	597.000	7/28/2011	2/2/2012	1,316.42	2,562.68	-1,246.26
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	350.000	7/29/2011	2/2/2012	771.77	1,498.00	-726.23
CH LC CORE IMA 2021	WEATHERFORD INTL LTD	219.000	4/6/2011	2/2/2012	3,668.27	5,084.42	-1,416.15
CH LC CORE IMA 2021	ADVANCE AUTO PARTS	12.000	8/19/2011	2/2/2012	910.96	687.64	223.32
CH LC CORE IMA 2021	WPX ENERGY INC	124.000	1/6/2012	2/2/2012	2,039.40	0.00	2,039.40
CH LC CORE IMA 2021	O'REILLY AUTOMOTIVE INC	9.000	2/9/2011	2/2/2012	734.95	518.16	216.79
CH LC CORE IMA 2021	HUNT (JB) TRANSPRT SVC	40.000	10/6/2011	2/10/2012	2,079.56	1,521.09	558.47
CH LC CORE IMA 2021	YUM! BRANDS INC	14.000	10/6/2011	2/10/2012	905.20	685.63	219.57
CH LC CORE IMA 2021	EOG RESOURCES INC	9.000	8/22/2011	2/10/2012	1,000.09	780.24	219.85
CH LC CORE IMA 2021	ADVANCE AUTO PARTS	11.000	8/19/2011	2/10/2012	875.19	630.34	244.85
CH LC CORE IMA 2021	DISCOVER FINANCIAL SE...	45.000	2/25/2011	2/10/2012	1,262.31	953.55	308.76
CH LC CORE IMA 2021	DISCOVER FINANCIAL SE...	13.000	3/15/2011	2/10/2012	364.67	285.77	78.90
CH LC CORE IMA 2021	APPLE INC COM	13.000	2/25/2011	2/16/2012	6,388.06	4,434.17	1,953.89
CH LC CORE IMA 2021	APPLE INC COM	3.000	2/25/2011	2/23/2012	1,544.75	1,023.27	521.48
CH LC CORE IMA 2021	EOG RESOURCES INC	13.000	8/22/2011	3/6/2012	1,463.41	1,127.01	336.40
CH LC CORE IMA 2021	EOG RESOURCES INC	30.000	8/22/2011	3/7/2012	3,377.41	2,600.79	776.62
CH LC CORE IMA 2021	TARGET CORP	11.000	3/15/2011	3/15/2012	643.65	565.74	77.91
CH LC CORE IMA 2021	CAMECO CORP	4.000	4/20/2011	3/21/2012	92.40	113.90	-21.50
CH LC CORE IMA 2021	CAMECO CORP	36.000	4/25/2011	3/21/2012	831.56	1,025.99	-194.43
CH LC CORE IMA 2021	CAMECO CORP	11.000	4/25/2011	3/21/2012	254.82	313.50	-58.68
CH LC CORE IMA 2021	CAMECO CORP	64.000	4/26/2011	3/21/2012	1,482.62	1,856.58	-373.96
CH LC CORE IMA 2021	CAMECO CORP	29.000	4/26/2011	3/22/2012	658.36	841.27	-182.91
CH LC CORE IMA 2021	CAMECO CORP	16.000	4/26/2011	3/22/2012	363.23	464.85	-101.62
CH LC CORE IMA 2021	CAMECO CORP	22.000	4/26/2011	3/22/2012	492.88	639.18	-146.30
CH LC CORE IMA 2021	CAMECO CORP	58.000	5/5/2011	3/22/2012	1,299.42	1,809.96	-510.54
CH LC CORE IMA 2021	TEVA PHARMACEUTICAL ...	2.000	7/15/2011	3/23/2012	85.72	96.14	-10.42
CH LC CORE IMA 2021	YUM! BRANDS INC	1.000	10/6/2011	3/23/2012	69.77	48.97	20.80
CH LC CORE IMA 2021	TEXAS INSTRUMENTS INC	4.000	9/9/2011	3/23/2012	132.04	104.23	27.81
CH LC CORE IMA 2021	AIR PRODUCTS & CHEMIC...	1.000	12/19/2011	3/23/2012	89.42	82.91	6.51
CH LC CORE IMA 2021	BERKSHIRE HATHAWAY I.	1.000	9/2/2011	3/23/2012	80.81	70.44	10.37
CH LC CORE IMA 2021	ECOLAB INC	2.000	8/19/2011	3/23/2012	119.31	89.54	29.77
CH LC CORE IMA 2021	FIFTH THIRD BANCORP	6.000	9/2/2011	3/23/2012	83.22	60.15	23.07
CH LC CORE IMA 2021	NEW YORK COMMUNITY B...	2.000	4/26/2011	3/23/2012	26.98	32.41	-5.43
CH LC CORE IMA 2021	OCCIDENTAL PETROLEUM...	1.000	8/22/2011	3/23/2012	96.01	81.10	14.91
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI...	2.000	7/15/2011	3/23/2012	82.90	129.26	-46.36

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CH LC CORE IMA 2021	CAMECO CORP	38,000	5/5/2011	3/23/2012	865.51	1,185.84	-320.33
CH LC CORE IMA 2021	CAMECO CORP	40,000	5/17/2011	3/23/2012	911.06	1,110.84	-199.78
CH LC CORE IMA 2021	CAPITAL ONE FINANCIAL	1,000	7/15/2011	3/23/2012	54.67	48.66	6.01
CH LC CORE IMA 2021	COMERICA INC	4,000	9/2/2011	3/23/2012	127.80	95.88	31.92
CH LC CORE IMA 2021	DEVON ENERGY CORP.	1,000	2/2/2012	3/23/2012	71.34	63.42	7.92
CH LC CORE IMA 2021	EXPRESS SCRIPTS HOLDI..	1,000	4/29/2011	3/23/2012	52.78	53.80	-1.02
CH LC CORE IMA 2021	HASBRO INC	2,000	7/21/2011	3/23/2012	71.66	78.72	-7.06
CH LC CORE IMA 2021	HESS CORP	2,000	2/2/2012	3/23/2012	117.96	115.02	2.94
CH LC CORE IMA 2021	ORACLE CORP	2,000	12/21/2011	3/23/2012	57.26	51.00	6.26
CH LC CORE IMA 2021	STAPLES INC	7,000	3/2/2012	3/23/2012	115.08	108.45	6.63
CH LC CORE IMA 2021	TEVA PHARMACEUTICAL	109,000	7/15/2011	3/28/2012	4,748.01	5,239.45	-491.44
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI	23,000	7/15/2011	3/29/2012	918.88	1,486.53	-567.65
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI..	14,000	7/18/2011	3/29/2012	559.32	902.44	-343.12
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI..	45,000	7/18/2011	3/29/2012	1,798.20	2,900.70	-1,102.50
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI..	5,000	7/18/2011	3/29/2012	199.80	322.81	-123.01
CH LC CORE IMA 2021	ALLEGHENY TECHNOLOGI..	50,000	3/15/2012	3/29/2012	1,998.00	2,138.25	-140.25
CH LC CORE IMA 2021	ADVANCE AUTO PARTS	16,000	8/19/2011	5/7/2012	1,445.15	916.86	528.29
CH LC CORE IMA 2021	CORNING INC	299,000	8/11/2011	5/17/2012	3,824.28	4,212.28	-388.00
CH LC CORE IMA 2021	STAPLES INC	101,000	3/2/2012	5/21/2012	1,342.26	1,564.82	-222.56
CH LC CORE IMA 2021	YUM! BRANDS INC	15,000	10/6/2011	5/25/2012	1,055.43	734.61	320.82
CH LC CORE IMA 2021	BERKSHIRE HATHAWAY I..	19,000	9/2/2011	6/5/2012	1,500.97	1,338.33	162.64
CH LC CORE IMA 2021	HASBRO INC	53,000	7/21/2011	6/5/2012	1,824.16	2,086.03	-261.87
CH LC CORE IMA 2021	HASBRO INC	24,000	7/21/2011	6/5/2012	826.04	944.40	-118.36
CH LC CORE IMA 2021	ORACLE CORP	60,000	12/21/2011	6/6/2012	1,634.17	1,529.86	104.31
CH LC CORE IMA 2021	ORACLE CORP	50,000	12/21/2011	6/8/2012	1,352.47	1,274.88	77.59
CH LC CORE IMA 2021	HASBRO INC	79,000	7/21/2011	6/8/2012	2,721.91	3,108.64	-386.73
CH LC CORE IMA 2021	HUNT (JB) TRANSPRT SVC	82,000	10/6/2011	6/28/2012	4,677.55	3,118.22	1,559.33
CH LC CORE IMA 2021	LEAR CORP	123,000	5/4/2012	8/27/2012	4,856.59	5,070.18	-213.59
CH LC CORE IMA 2021	LEAR CORP	48,000	5/7/2012	8/27/2012	1,895.26	2,011.22	-115.96
CH LC CORE IMA 2021	ORACLE CORP	37,000	12/21/2011	9/20/2012	1,196.18	943.41	252.77
CH LC CORE IMA 2021	EMERSON ELECTRIC CO	6,000	3/23/2012	9/25/2012	289.96	309.60	-19.64
CH LC CORE IMA 2021	HESS CORP	95,000	2/2/2012	9/25/2012	5,090.33	5,463.61	-373.28
CH LC CORE IMA 2021	HESS CORP	45,000	3/15/2012	9/25/2012	2,411.21	2,788.07	-376.86
CH LC CORE IMA 2021	BAKER HUGHES INC	100,000	12/19/2011	9/25/2012	4,621.07	4,633.96	-12.89
CH LC CORE IMA 2021	STAPLES INC	264,000	3/2/2012	9/26/2012	2,965.26	4,090.23	-1,124.97
CH LC CORE IMA 2021	STAPLES INC	93,000	3/6/2012	9/26/2012	1,044.58	1,428.48	-383.90
CH LC CORE IMA 2021	STAPLES INC	91,000	3/7/2012	9/26/2012	1,022.12	1,405.71	-383.59

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CH LC CORE IMA 2021	STAPLES INC	157 000	3/15/2012	9/26/2012	1,763.43	2,589.82	-826.39
CH LC CORE IMA 2021	STAPLES INC	90 000	3/29/2012	9/26/2012	1,010.88	1,483.12	-472.24
CH LC CORE IMA 2021	GOLDCORP INC	45,000	5/17/2012	9/28/2012	2,060.51	1,581.69	478.82
CH LC CORE IMA 2021	GOLDCORP INC	114 000	5/17/2012	10/2/2012	5,181.21	4,006.94	1,174.27
CH LC CORE IMA 2021	MCDONALD'S CORP	18,000	3/28/2012	12/12/2012	1,609.27	1,758.11	-148.84
CH LC CORE IMA 2021	MCDONALD'S CORP	15 000	3/29/2012	12/12/2012	1,341.06	1,461.60	-120.54
CH LC CORE IMA 2021	MCDONALD'S CORP	30,000	6/5/2012	12/12/2012	2,682.11	2,614.91	67.20
CH LC CORE IMA 2021	AIR PRODUCTS & CHEMIC..	72,000	12/19/2011	12/12/2012	5,982.78	5,969.16	13.62
CH LC CORE IMA 2021	BED BATH & BEYOND INC	50,000	6/27/2012	12/12/2012	2,886.60	3,001.07	-114.47
CH LC CORE IMA 2021	BED BATH & BEYOND INC	40,000	6/27/2012	12/20/2012	2,268.27	2,400.85	-132.58
CH LC CORE IMA 2021	BED BATH & BEYOND INC	22,000	8/30/2012	12/20/2012	1,247.55	1,479.83	-232.28
CH OPP STRAT 2096	FIRST FINANCIAL BANKSH..	8,000	9/1/2011	1/6/2012	275.51	233.51	42.00
CH OPP STRAT 2096	FIRST FINANCIAL BANKSH..	22,000	9/1/2011	1/6/2012	753.96	642.16	111.80
CH OPP STRAT 2096	FIRST FINANCIAL BANKSH..	55,000	9/13/2011	1/6/2012	1,884.89	1,533.27	351.62
CH OPP STRAT 2096	EOG RESOURCES INC	24,000	8/31/2011	1/9/2012	2,459.15	2,243.73	215.42
CH OPP STRAT 2096	MARINEMAX INC	8,000	2/25/2011	1/11/2012	55.15	68.40	-13.25
CH OPP STRAT 2096	MARINEMAX INC	55,000	8/31/2011	1/11/2012	379.12	387.98	-8.86
CH OPP STRAT 2096	MARINEMAX INC	214,000	9/1/2011	1/11/2012	1,475.14	1,462.43	12.71
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	63,000	8/24/2011	1/11/2012	1,027.16	809.29	217.87
CH OPP STRAT 2096	COLUMBIA SPORTSWEAR ...	48,000	8/31/2011	1/12/2012	2,141.03	2,531.74	-390.71
CH OPP STRAT 2096	PEPSICO INC	39,000	8/31/2011	1/13/2012	2,508.86	2,517.45	-8.59
CH OPP STRAT 2096	PEPSICO INC	7,000	12/8/2011	1/13/2012	450.31	452.13	-1.82
CH OPP STRAT 2096	WARNACO GROUP INC/THE	76,000	11/4/2011	1/13/2012	4,061.94	3,836.84	225.10
CH OPP STRAT 2096	WELLS FARGO & COMPANY	78,000	8/23/2011	1/13/2012	2,300.96	1,857.95	443.01
CH OPP STRAT 2096	WELLS FARGO & COMPANY	9,000	8/31/2011	1/13/2012	265.50	234.54	30.96
CH OPP STRAT 2096	GRAND CANYON EDUCATI...	231,000	9/1/2011	1/18/2012	3,996.32	3,617.53	378.79
CH OPP STRAT 2096	FLOWERS FOODS INC	58,000	9/1/2011	1/23/2012	1,150.26	1,117.66	32.60
CH OPP STRAT 2096	TEXAS INSTRUMENTS INC	18,000	9/9/2011	1/23/2012	601.37	469.44	131.93
CH OPP STRAT 2096	TEXAS INSTRUMENTS INC	46,000	9/14/2011	1/23/2012	1,536.84	1,253.94	282.90
CH OPP STRAT 2096	SPRINT NEXTEL CORP	477,000	7/28/2011	1/24/2012	1,039.84	2,054.11	-1,014.27
CH OPP STRAT 2096	SPRINT NEXTEL CORP	608,000	7/29/2011	1/24/2012	1,325.41	2,589.90	-1,264.49
CH OPP STRAT 2096	DIME COMMUNITY BANCS..	80,000	9/1/2011	1/25/2012	1,101.88	972.10	129.78
CH OPP STRAT 2096	DIME COMMUNITY BANCS	168,000	9/1/2011	1/25/2012	2,313.96	2,029.96	284.00
CH OPP STRAT 2096	PIONEER DRILLING COMP	321,000	9/1/2011	1/25/2012	2,940.53	4,084.02	-1,143.49
CH OPP STRAT 2096	H&E EQUIPMENT SERVICE..	24,000	8/3/2011	1/26/2012	405.59	262.64	142.95
CH OPP STRAT 2096	DREAMWORKS ANIMATIO..	119,000	12/8/2011	1/26/2012	2,242.94	2,085.13	157.81
CH OPP STRAT 2096	DREAMWORKS ANIMATIO	34,000	12/9/2011	1/26/2012	640.84	605.76	35.08

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CH OPP STRAT 2096	CHESAPEAKE LODGING T..	31.000	8/24/2011	1/27/2012	532.48	398.22	134.26
CH OPP STRAT 2096	OCEAN RIG UDW INC	59.000	11/18/2011	1/30/2012	910.77	805.35	105.42
CH OPP STRAT 2096	OCEAN RIG UDW INC	43.000	11/18/2011	1/30/2012	661.81	586.95	74.86
CH OPP STRAT 2096	MFA FINANCIAL INC COM	90.000	12/8/2011	2/1/2012	659.70	611.99	47.71
CH OPP STRAT 2096	SAFEWAY INC	92.000	7/21/2011	2/1/2012	2,004.70	2,000.39	4.31
CH OPP STRAT 2096	H&E EQUIPMENT SERVICE	157.000	8/3/2011	2/1/2012	2,761.39	1,718.08	1,043.31
CH OPP STRAT 2096	OCEAN RIG UDW INC	79.000	11/18/2011	2/1/2012	1,181.18	1,078.35	102.83
CH OPP STRAT 2096	OCEAN RIG UDW INC	174.000	12/6/2011	2/1/2012	2,601.58	2,221.02	380.56
CH OPP STRAT 2096	OCEAN RIG UDW INC	54.000	12/6/2011	2/1/2012	807.39	689.04	118.35
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	183.000	9/9/2011	2/1/2012	1,074.21	795.83	278.38
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	161.000	9/9/2011	2/1/2012	945.07	695.52	249.55
CH OPP STRAT 2096	CAMECO CORP	29.000	4/26/2011	2/1/2012	684.68	838.10	-153.42
CH OPP STRAT 2096	CATO CORP-CL A	1.000	1/11/2012	2/1/2012	27.49	23.94	3.55
CH OPP STRAT 2096	CATO CORP-CL A	28.000	1/11/2012	2/1/2012	769.64	677.94	91.70
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	27.000	8/24/2011	2/1/2012	460.61	346.84	113.77
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	8.000	8/31/2011	2/1/2012	136.48	102.60	33.88
CH OPP STRAT 2096	CHESAPEAKE LODGING T.	12.000	9/1/2011	2/1/2012	204.71	154.84	49.87
CH OPP STRAT 2096	DARLING INTERNATIONAL ..	43.000	11/11/2011	2/1/2012	667.94	576.93	91.01
CH OPP STRAT 2096	LUMBER LIQUIDATORS H...	31.000	1/12/2012	2/1/2012	677.34	593.34	84.00
CH OPP STRAT 2096	RED ROBIN GOURMET BU ..	22.000	8/11/2011	2/1/2012	690.86	746.23	-55.37
CH OPP STRAT 2096	SNYDERS-LANCE	30.000	2/25/2011	2/1/2012	702.89	519.60	183.29
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	196.000	2/25/2011	2/1/2012	1,102.64	1,174.04	-71.40
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	39.000	9/1/2011	2/3/2012	692.76	503.22	189.54
CH OPP STRAT 2096	OCWEN FINANCIAL CORP	158.000	12/8/2011	2/7/2012	2,367.19	2,091.13	276.06
CH OPP STRAT 2096	OCWEN FINANCIAL CORP	11.000	12/9/2011	2/7/2012	164.80	146.85	17.95
CH OPP STRAT 2096	MFA FINANCIAL INC COM	131.000	12/8/2011	2/7/2012	974.62	890.79	83.83
CH OPP STRAT 2096	COMERICA INC	140.000	1/5/2012	2/7/2012	4,208.11	3,844.82	363.29
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	116.000	9/9/2011	2/7/2012	693.68	501.12	192.56
CH OPP STRAT 2096	CHESAPEAKE LODGING T..	63.000	9/1/2011	2/7/2012	1,085.47	812.90	272.57
CH OPP STRAT 2096	COINSTAR INC	14.000	3/18/2011	2/7/2012	842.16	589.96	252.20
CH OPP STRAT 2096	SNYDERS-LANCE	100.000	2/25/2011	2/7/2012	2,352.18	1,731.99	620.19
CH OPP STRAT 2096	SNYDERS-LANCE	96.000	3/15/2011	2/7/2012	2,258.10	1,803.18	454.92
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	144.000	2/25/2011	2/7/2012	833.43	862.56	-29.13
CH OPP STRAT 2096	DARLING INTERNATIONAL..	69.000	11/11/2011	2/7/2012	1,099.25	925.78	173.47
CH OPP STRAT 2096	MFA FINANCIAL INC COM	209.000	12/8/2011	2/8/2012	1,562.75	1,421.18	141.57
CH OPP STRAT 2096	MFA FINANCIAL INC COM	94.000	12/8/2011	2/9/2012	709.70	639.19	70.51
CH OPP STRAT 2096	KIRKLAND'S INC	52.000	5/25/2011	2/9/2012	848.68	701.02	147.66

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CH OPP STRAT 2096	APPLE INC COM	1 000	6/27/2011	2/9/2012	496.09	331.58	164.51
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	40 000	9/1/2011	2/9/2012	695.95	516.12	179.83
CH OPP STRAT 2096	KIRKLAND'S INC	191 000	5/25/2011	2/10/2012	3,103.06	2,574.91	528.15
CH OPP STRAT 2096	MFA FINANCIAL INC COM	96 000	12/8/2011	2/10/2012	715.21	652.79	62.42
CH OPP STRAT 2096	SPROTT PHYSICAL SILVE	367 000	12/8/2011	2/10/2012	5,257.98	5,325.13	-67.15
CH OPP STRAT 2096	MFA FINANCIAL INC COM	740 000	12/8/2011	2/10/2012	5,490.69	5,031.92	458.77
CH OPP STRAT 2096	LUMBER LIQUIDATORS H...	102 000	1/12/2012	2/10/2012	2,241.04	1,952.28	288.76
CH OPP STRAT 2096	LUMBER LIQUIDATORS H...	40 000	1/13/2012	2/10/2012	878.84	757.16	121.68
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	77 000	9/9/2011	2/10/2012	487.41	332.64	154.77
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	73 000	9/12/2011	2/10/2012	462.09	328.50	133.59
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	211 000	9/12/2011	2/10/2012	1,334.41	949.50	384.91
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	13 000	9/14/2011	2/10/2012	82.21	62.66	19.55
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	259 000	9/14/2011	2/10/2012	1,642.47	1,248.35	394.12
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	243 000	10/28/2011	2/10/2012	1,541.00	1,160.33	380.67
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	69 000	12/8/2011	2/10/2012	437.57	320.16	117.41
CH OPP STRAT 2096	AMKOR TECHNOLOGY INC	101 000	1/19/2012	2/10/2012	640.50	529.80	110.70
CH OPP STRAT 2096	APPLE INC COM	2 000	6/27/2011	2/10/2012	989.33	663.16	326.17
CH OPP STRAT 2096	CATO CORP-CL A	88 000	1/11/2012	2/10/2012	2,476.14	2,130.65	345.49
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	119 000	9/1/2011	2/10/2012	2,026.76	1,535.47	491.29
CH OPP STRAT 2096	COINSTAR INC	48 000	3/18/2011	2/10/2012	2,733.01	2,022.72	710.29
CH OPP STRAT 2096	DARLING INTERNATIONAL...	76 000	1/11/2011	2/10/2012	1,210.92	1,019.70	191.22
CH OPP STRAT 2096	ON SEMICONDUCTOR CO..	42 000	7/13/2011	2/10/2012	394.97	400.26	-5.29
CH OPP STRAT 2096	ON SEMICONDUCTOR CO..	218 000	8/3/2011	2/10/2012	2,050.10	1,861.39	188.71
CH OPP STRAT 2096	RED ROBIN GOURMET BU...	24 000	8/11/2011	2/10/2012	806.74	814.07	-7.33
CH OPP STRAT 2096	RED ROBIN GOURMET BU...	28 000	8/31/2011	2/10/2012	941.19	886.74	54.45
CH OPP STRAT 2096	TRAVELZOO INC	46 000	10/27/2011	2/10/2012	1,173.18	1,435.63	-262.45
CH OPP STRAT 2096	CATO CORP-CL A	21 000	1/11/2012	2/13/2012	592.07	508.45	83.62
CH OPP STRAT 2096	CATO CORP-CL A	47 000	1/17/2012	2/13/2012	1,325.10	1,133.59	191.51
CH OPP STRAT 2096	CHESAPEAKE LODGING T...	31 000	9/1/2011	2/14/2012	537.22	400.00	137.22
CH OPP STRAT 2096	CISCO SYSTEMS INC	68 000	5/17/2011	2/14/2012	1,347.73	1,147.49	200.24
CH OPP STRAT 2096	APPLE INC COM	6 000	6/27/2011	2/15/2012	2,989.75	1,989.49	1,000.26
CH OPP STRAT 2096	APPLE INC COM	7 000	9/16/2011	2/15/2012	3,488.04	2,800.00	688.04
CH OPP STRAT 2096	APPLE INC COM	1 000	12/8/2011	2/15/2012	498.29	393.17	105.12
CH OPP STRAT 2096	APPLE INC COM	14 000	12/8/2011	2/16/2012	7,027.17	5,504.33	1,522.84
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	4 000	2/24/2011	2/17/2012	58.21	46.30	11.91
CH OPP STRAT 2096	ON SEMICONDUCTOR CO..	72 000	8/3/2011	2/17/2012	673.19	614.77	58.42
CH OPP STRAT 2096	SONIC CORP	97 000	1/23/2012	2/17/2012	771.14	662.49	108.65

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CH OPP STRAT 2096	SONIC CORP	75.000	1/23/2012	2/17/2012	596.24	513.73	82.51
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	36.000	8/3/2011	2/22/2012	323.51	307.39	16.12
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	272.000	8/12/2011	2/22/2012	2,444.31	2,121.60	322.71
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	133.000	10/19/2011	2/22/2012	1,195.20	958.90	236.30
CH OPP STRAT 2096	CHESAPEAKE LODGING T.	41.000	9/1/2011	2/22/2012	710.96	529.03	181.93
CH OPP STRAT 2096	CISCO SYSTEMS INC	47.000	5/17/2011	2/22/2012	940.46	793.12	147.34
CH OPP STRAT 2096	CISCO SYSTEMS INC	22.000	6/23/2011	2/22/2012	440.21	335.50	104.71
CH OPP STRAT 2096	CISCO SYSTEMS INC	62.000	6/23/2011	2/24/2012	1,244.32	945.49	298.83
CH OPP STRAT 2096	MARLIN BUSINESS SERVI	76.000	2/24/2011	2/24/2012	1,209.07	879.72	329.35
CH OPP STRAT 2096	CHESAPEAKE LODGING T.	119.000	9/1/2011	2/29/2012	2,095.63	1,535.47	560.16
CH OPP STRAT 2096	CHESAPEAKE LODGING T	42.000	11/16/2011	2/29/2012	739.64	627.06	112.58
CH OPP STRAT 2096	USA MOBILITY INC	42.000	5/23/2011	2/29/2012	572.45	652.66	-80.21
CH OPP STRAT 2096	SONIC CORP	70.000	1/23/2012	2/29/2012	578.90	479.49	99.41
CH OPP STRAT 2096	CAMECO CORP	11.000	4/26/2011	3/2/2012	261.96	317.90	-55.94
CH OPP STRAT 2096	CAMECO CORP	52.000	4/26/2011	3/2/2012	1,238.36	1,504.88	-266.52
CH OPP STRAT 2096	CAMECO CORP	51.000	4/27/2011	3/2/2012	1,214.55	1,484.65	-270.10
CH OPP STRAT 2096	CAMECO CORP	73.000	5/5/2011	3/2/2012	1,738.47	2,278.06	-539.59
CH OPP STRAT 2096	DARLING INTERNATIONAL...	53.000	11/11/2011	3/6/2012	874.20	711.11	163.09
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	69.000	1/20/2012	3/14/2012	1,431.72	1,317.43	114.29
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	67.000	1/20/2012	3/14/2012	1,390.23	1,293.77	96.46
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	138.000	1/20/2012	3/14/2012	2,863.45	2,638.56	224.89
CH OPP STRAT 2096	DARLING INTERNATIONAL...	137.000	11/11/2011	3/14/2012	2,386.50	1,838.14	548.36
CH OPP STRAT 2096	DARLING INTERNATIONAL ..	26.000	1/27/2012	3/14/2012	452.91	392.86	60.05
CH OPP STRAT 2096	RED ROBIN GOURMET BU	82.000	8/31/2011	3/16/2012	3,030.21	2,596.89	433.32
CH OPP STRAT 2096	COINSTAR INC	2.000	3/18/2011	3/16/2012	123.71	84.28	39.43
CH OPP STRAT 2096	COINSTAR INC	37.000	7/22/2011	3/16/2012	2,288.66	2,033.45	255.21
CH OPP STRAT 2096	COINSTAR INC	11.000	10/28/2011	3/16/2012	680.41	529.36	151.05
CH OPP STRAT 2096	TRAVELZOO INC	72.000	10/27/2011	3/16/2012	1,662.85	2,247.08	-584.23
CH OPP STRAT 2096	TRAVELZOO INC	34.000	12/8/2011	3/16/2012	785.24	893.08	-107.84
CH OPP STRAT 2096	FOREST OIL CORP	214.000	3/1/2012	3/19/2012	2,870.18	2,837.51	32.67
CH OPP STRAT 2096	USA MOBILITY INC	57.000	5/23/2011	3/21/2012	770.82	885.75	-114.93
CH OPP STRAT 2096	USA MOBILITY INC	23.000	5/23/2011	3/22/2012	306.23	357.41	-51.18
CH OPP STRAT 2096	USA MOBILITY INC	121.000	8/31/2011	3/22/2012	1,611.01	1,854.93	-243.92
CH OPP STRAT 2096	PROSHARES ULTRASHOR	1.000	2/23/2012	3/26/2012	32.35	35.24	-2.89
CH OPP STRAT 2096	CHEESECAKE FACTORY (..	26.000	12/8/2011	3/26/2012	789.42	733.63	55.79
CH OPP STRAT 2096	DREAMWORKS ANIMATIO..	2.000	2/17/2012	3/26/2012	37.38	39.15	-1.77
CH OPP STRAT 2096	GRAND CANYON EDUCATI	1.000	3/1/2012	3/26/2012	18.15	17.30	0.85

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CH OPP STRAT 2096	INVESTMENT TECHNOLO...	34,000	2/7/2012	3/26/2012	411.97	372.23	39.74
CH OPP STRAT 2096	CAMPUS CREST COMMUN...	243,000	11/18/2011	3/26/2012	2,827.25	2,364.73	462.52
CH OPP STRAT 2096	CISCO SYSTEMS INC	5,000	6/23/2011	3/26/2012	103.62	76.25	27.37
CH OPP STRAT 2096	CORNING INC	75,000	8/11/2011	3/26/2012	1,078.55	1,064.96	13.59
CH OPP STRAT 2096	GREEN DOT CORP	17,000	9/1/2011	3/26/2012	449.93	560.97	-111.04
CH OPP STRAT 2096	HASBRO INC	4,000	8/31/2011	3/26/2012	147.44	154.55	-7.11
CH OPP STRAT 2096	HASBRO INC	17,000	9/1/2011	3/26/2012	626.64	658.37	-31.73
CH OPP STRAT 2096	HEARTLAND EXPRESS INC	72,000	8/31/2011	3/26/2012	1,065.58	1,112.40	-46.82
CH OPP STRAT 2096	KINROSS GOLD CORP	2,000	3/19/2012	3/26/2012	20.28	20.12	0.16
CH OPP STRAT 2096	PROSHARES ULTRASHOR	5,000	2/10/2012	3/26/2012	142.80	157.84	-15.04
CH OPP STRAT 2096	RAMTRON INTL	164,000	7/26/2011	3/26/2012	321.75	416.58	-94.83
CH OPP STRAT 2096	SONIC CORP	1,000	1/23/2012	3/26/2012	7.77	6.85	0.92
CH OPP STRAT 2096	STERLING CONSTRUCTIO	1,000	3/1/2012	3/26/2012	9.84	10.55	-0.71
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	25,000	2/8/2012	3/26/2012	1,053.14	1,035.90	17.24
CH OPP STRAT 2096	FOSTER WHEELER AG	150,000	8/31/2011	3/28/2012	3,367.69	3,706.50	-338.81
CH OPP STRAT 2096	FOSTER WHEELER AG	88,000	3/15/2012	3/28/2012	1,975.71	2,065.48	-89.77
CH OPP STRAT 2096	FOSTER WHEELER AG	2,000	3/26/2012	3/28/2012	44.90	46.46	-1.56
CH OPP STRAT 2096	SUPERVALU INC	141,000	5/9/2011	3/28/2012	829.27	1,474.06	-644.79
CH OPP STRAT 2096	SUPERVALU INC	217,000	5/13/2011	3/28/2012	1,276.26	2,329.19	-1,052.93
CH OPP STRAT 2096	SUPERVALU INC	98,000	1/11/2012	3/28/2012	576.37	736.95	-160.58
CH OPP STRAT 2096	INVESTMENT TECHNOLO ..	145,000	2/7/2012	3/30/2012	1,732.83	1,587.46	145.37
CH OPP STRAT 2096	CORNING INC	250,000	8/1/2011	3/30/2012	3,494.92	3,549.85	-54.93
CH OPP STRAT 2096	INVESTMENT TECHNOLO..	76,000	2/7/2012	4/2/2012	901.55	832.05	69.50
CH OPP STRAT 2096	ALLEGIAN TRAVEL CO	49,000	1/25/2012	4/5/2012	2,913.00	2,700.85	212.15
CH OPP STRAT 2096	ALLEGIAN TRAVEL CO	8,000	2/6/2012	4/5/2012	475.59	435.92	39.67
CH OPP STRAT 2096	SUPERVALU INC	456,000	4/10/2012	4/11/2012	3,018.70	2,795.19	223.51
CH OPP STRAT 2096	DREAMWORKS ANIMATIO...	142,000	2/17/2012	4/11/2012	2,431.75	2,779.88	-348.13
CH OPP STRAT 2096	DIREXION DAILY 20 YEAR ..	76,000	3/16/2012	4/12/2012	4,634.68	4,178.10	456.58
CH OPP STRAT 2096	DIREXION DAILY 20 YEAR ..	39,000	3/21/2012	4/12/2012	2,378.32	2,171.36	206.96
CH OPP STRAT 2096	DIREXION DAILY 20 YEAR ..	12,000	3/23/2012	4/12/2012	731.79	694.08	37.71
CH OPP STRAT 2096	DIREXION DAILY 20 YEAR ..	22,000	3/28/2012	4/12/2012	1,341.62	1,283.26	58.36
CH OPP STRAT 2096	CORNING INC	32,000	8/11/2011	4/12/2012	437.75	454.38	-16.63
CH OPP STRAT 2096	CORNING INC	9,000	12/8/2011	4/12/2012	123.12	123.29	-0.17
CH OPP STRAT 2096	CORNING INC	55,000	1/24/2012	4/12/2012	752.38	798.56	-46.18
CH OPP STRAT 2096	CORNING INC	38,000	1/24/2012	4/12/2012	519.83	551.38	-31.55
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y	57,000	3/16/2012	4/12/2012	6,554.85	6,340.03	214.82
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y	14,000	3/16/2012	4/17/2012	1,631.11	1,557.20	73.91

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CH OPP STRAT 2096	ALLEGIAN TRAVEL CO	4,000	2/6/2012	4/18/2012	239.71	217.96	21.75
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	6,000	3/16/2012	4/18/2012	700.61	667.37	33.24
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA...	16,000	2/16/2012	4/18/2012	531.19	488.48	42.71
CH OPP STRAT 2096	WALGREEN CO	47,000	3/12/2012	4/19/2012	1,668.00	1,581.55	86.45
CH OPP STRAT 2096	DELHAIZE GROUP - SPON...	25,000	3/1/2012	4/20/2012	1,203.37	1,382.07	-178.70
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	48,000	3/16/2012	4/25/2012	5,593.32	5,338.97	254.35
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	99,000	3/21/2012	4/25/2012	4,088.61	4,022.23	66.38
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	9,000	3/16/2012	4/26/2012	1,051.73	1,001.06	50.67
CH OPP STRAT 2096	PROSHARES SHORT RUS...	194,000	2/17/2012	4/26/2012	5,088.51	5,102.92	-14.41
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	8,000	3/16/2012	4/27/2012	934.62	889.83	44.79
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	8,000	3/16/2012	4/27/2012	937.50	889.83	47.67
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	13,000	3/19/2012	4/27/2012	1,523.44	1,447.55	75.89
CH OPP STRAT 2096	ISHARES BARCLAYS 20+ Y...	9,000	4/4/2012	4/27/2012	1,054.69	1,008.45	46.24
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA...	35,000	2/16/2012	5/1/2012	1,259.28	1,068.54	190.74
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA...	40,000	2/17/2012	5/1/2012	1,439.17	1,248.35	190.82
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA	22,000	3/7/2012	5/1/2012	791.55	669.34	122.21
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA ..	1,000	3/26/2012	5/1/2012	35.98	30.18	5.80
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA...	26,000	3/29/2012	5/1/2012	935.46	785.72	149.74
CH OPP STRAT 2096	TELEKOMUNIK INDONESIA...	23,000	4/2/2012	5/1/2012	827.52	713.67	113.85
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	60,000	2/23/2012	5/2/2012	2,054.95	2,114.25	-59.30
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	4,000	3/21/2012	5/2/2012	162.84	162.51	0.33
CH OPP STRAT 2096	PROSHARES ULTRASHOR	17,000	3/29/2012	5/2/2012	692.06	692.39	-0.33
CH OPP STRAT 2096	PROSHARES ULTRASHOR	21,000	4/3/2012	5/2/2012	854.89	841.88	13.01
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	40,000	4/4/2012	5/2/2012	1,628.37	1,644.80	-16.43
CH OPP STRAT 2096	PROSHARES SHORT RUS ..	17,000	2/17/2012	5/2/2012	446.58	447.16	-0.58
CH OPP STRAT 2096	PROSHARES SHORT RUS...	105,000	2/21/2012	5/2/2012	2,758.29	2,788.79	-30.50
CH OPP STRAT 2096	PROSHARES SHORT RUS...	52,000	2/24/2012	5/2/2012	1,366.01	1,371.23	-5.22
CH OPP STRAT 2096	PROSHARES SHORT RUS ..	153,000	3/2/2012	5/2/2012	4,019.22	4,147.83	-128.61
CH OPP STRAT 2096	PROSHARES SHORT RUS ..	37,000	4/20/2012	5/2/2012	971.97	993.08	-21.11
CH OPP STRAT 2096	PROSHARES ULTRA (EEV)	72,000	3/28/2012	5/3/2012	1,916.06	1,889.24	26.82
CH OPP STRAT 2096	PROSHARES ULTRA (EEV)	27,000	4/2/2012	5/3/2012	718.52	676.61	41.91
CH OPP STRAT 2096	PROSHARES ULTRA (EEV)	53,000	4/9/2012	5/3/2012	1,410.43	1,421.98	-11.55
CH OPP STRAT 2096	PROSHARES ULTRASHOR ..	57,000	2/23/2012	5/3/2012	2,033.28	2,008.54	24.74
CH OPP STRAT 2096	PROSHARES ULTRASHOR.	135,000	2/10/2012	5/3/2012	4,161.96	4,261.78	-99.82
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	4,000	2/10/2012	5/3/2012	123.40	126.27	-2.87
CH OPP STRAT 2096	PROSHARES ULTRASHOR.	212,000	2/10/2012	5/4/2012	6,759.74	6,692.57	67.17
CH OPP STRAT 2096	PROSHARES ULTRASHOR.	89,000	2/10/2012	5/4/2012	2,837.82	2,810.41	27.41

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CH OPP STRAT 2096	PROSHARES ULTRASHOR..	97,000	2/14/2012	5/4/2012	3,092.90	3,031.19	61.71
CH OPP STRAT 2096	PROSHARES ULTRASHOR..	47,000	2/22/2012	5/4/2012	1,498.62	1,466.40	32.22
CH OPP STRAT 2096	PROSHARES ULTRASHOR..	23,000	4/20/2012	5/4/2012	733.37	711.61	21.76
CH OPP STRAT 2096	GREEN DOT CORP	32,000	9/1/2011	5/8/2012	791.33	1,055.95	-264.62
CH OPP STRAT 2096	GREEN DOT CORP	42,000	1/20/2012	5/8/2012	1,038.62	1,278.93	-240.31
CH OPP STRAT 2096	GREEN DOT CORP	21,000	1/27/2012	5/8/2012	519.31	630.06	-110.75
CH OPP STRAT 2096	KEY ENERGY SERVICES INC	196,000	4/26/2012	5/9/2012	2,293.91	2,783.93	-490.02
CH OPP STRAT 2096	GUESS INC	130,000	5/3/2012	5/16/2012	3,343.72	3,841.84	-498.12
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	13,000	2/6/2012	5/17/2012	806.74	708.38	98.36
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	25,000	2/21/2012	5/17/2012	1,551.43	1,270.54	280.89
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	33,000	2/28/2012	5/17/2012	2,047.88	1,634.65	413.23
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	11,000	2/29/2012	5/17/2012	682.63	555.96	126.67
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	14,000	2/29/2012	5/17/2012	868.80	706.81	161.99
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	14,000	3/6/2012	5/17/2012	868.80	679.97	188.83
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	4,000	3/21/2012	5/17/2012	248.23	206.73	41.50
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	9,000	3/21/2012	5/17/2012	565.28	465.15	100.13
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	6,000	3/21/2012	5/17/2012	373.22	310.10	63.12
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	9,000	4/25/2012	5/17/2012	559.82	541.26	18.56
CH OPP STRAT 2096	RAMTRON INTL	85,000	7/26/2011	6/21/2012	245.64	215.91	29.73
CH OPP STRAT 2096	RAMTRON INTL	164,000	7/26/2011	6/22/2012	473.95	416.58	57.37
CH OPP STRAT 2096	RAMTRON INTL	21,000	8/31/2011	6/22/2012	60.69	48.30	12.39
CH OPP STRAT 2096	RAMTRON INTL	49,000	8/31/2011	6/22/2012	141.61	112.70	28.91
CH OPP STRAT 2096	RAMTRON INTL	281,000	9/1/2011	6/22/2012	812.07	640.12	171.95
CH OPP STRAT 2096	RAMTRON INTL	85,000	9/2/2011	6/22/2012	245.64	189.64	56.00
CH OPP STRAT 2096	HASBRO INC	81,000	9/1/2011	6/27/2012	2,606.59	3,136.93	-530.34
CH OPP STRAT 2096	HASBRO INC	53,000	2/2/2012	6/27/2012	1,705.54	1,866.13	-160.59
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	1,000	4/12/2012	6/27/2012	40.03	41.05	-1.02
CH OPP STRAT 2096	BEST BUY CO INC	194,000	4/11/2012	6/27/2012	3,817.45	4,277.39	-459.94
CH OPP STRAT 2096	FULTON FINANCIAL CORP	31,000	4/17/2012	6/27/2012	302.27	324.12	-21.85
CH OPP STRAT 2096	GRAFTECH INTERNATIONAL	237,000	3/26/2012	6/27/2012	2,123.12	2,843.03	-719.91
CH OPP STRAT 2096	GRAFTECH INTERNATIONAL	118,000	3/26/2012	6/27/2012	1,057.08	1,416.00	-358.92
CH OPP STRAT 2096	GRAFTECH INTERNATIONAL	67,000	5/3/2012	6/27/2012	600.21	800.31	-200.10
CH OPP STRAT 2096	GRAFTECH INTERNATIONAL	48,000	5/4/2012	6/27/2012	430.00	564.94	-134.94
CH OPP STRAT 2096	PROSHARES ULTRA	9,000	5/7/2012	6/27/2012	639.67	700.54	-60.87
CH OPP STRAT 2096	PROSHARES ULTRA	27,000	5/7/2012	6/27/2012	1,919.00	2,099.75	-180.75
CH OPP STRAT 2096	PROSHARES ULTRA	35,000	5/7/2012	6/27/2012	2,487.60	2,738.72	-251.12
CH OPP STRAT 2096	PROSHARES ULTRA	27,000	5/8/2012	6/27/2012	1,919.00	2,027.70	-108.70

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CH OPP STRAT 2096	STAPLES INC	78.000	2/28/2012	6/27/2012	980.44	1,250.60	-270.16
CH OPP STRAT 2096	STAPLES INC	44.000	2/28/2012	6/27/2012	553.07	696.90	-143.83
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	32.000	3/1/2012	6/27/2012	305.43	337.57	-32.14
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	21.000	2/8/2012	6/27/2012	851.50	870.16	-18.66
CH OPP STRAT 2096	SUBURBAN PROPANE PA ..	30.000	2/8/2012	6/27/2012	1,216.43	1,260.40	-43.97
CH OPP STRAT 2096	ZIPCAR INC	25.000	2/13/2012	6/27/2012	287.24	400.34	-113.10
CH OPP STRAT 2096	SONIC CORP	45.000	1/23/2012	6/27/2012	439.47	308.24	131.23
CH OPP STRAT 2096	SONIC CORP	97.000	1/23/2012	6/27/2012	947.31	659.07	288.24
CH OPP STRAT 2096	SONIC CORP	109.000	1/25/2012	6/27/2012	1,064.50	751.86	312.64
CH OPP STRAT 2096	SONIC CORP	99.000	1/27/2012	6/27/2012	966.84	678.15	288.69
CH OPP STRAT 2096	SONIC CORP	76.000	1/27/2012	6/27/2012	742.22	525.16	217.06
CH OPP STRAT 2096	SONIC CORP	186.000	1/27/2012	6/27/2012	1,816.49	1,285.06	531.43
CH OPP STRAT 2096	SONIC CORP	97.000	1/30/2012	6/27/2012	947.31	667.18	280.13
CH OPP STRAT 2096	SONIC CORP	98.000	1/30/2012	6/27/2012	957.08	672.34	284.74
CH OPP STRAT 2096	SONIC CORP	98.000	1/31/2012	6/27/2012	957.08	670.27	286.81
CH OPP STRAT 2096	SONIC CORP	287.000	2/1/2012	6/27/2012	2,802.87	2,059.23	743.64
CH OPP STRAT 2096	AARON'S INC	22.000	11/10/2011	6/27/2012	590.25	552.36	37.89
CH OPP STRAT 2096	BARNES & NOBLE INC	44.000	9/14/2011	6/27/2012	686.87	502.88	183.99
CH OPP STRAT 2096	CATO CORP-CL A	1.000	5/3/2012	6/27/2012	28.97	28.05	0.92
CH OPP STRAT 2096	CHEESECAKE FACTORY (...)	2.000	12/8/2011	6/27/2012	59.92	56.43	3.49
CH OPP STRAT 2096	CHESAPEAKE ENERGY C ..	151.000	5/3/2012	6/27/2012	2,675.68	2,598.71	76.97
CH OPP STRAT 2096	CISCO SYSTEMS INC	16.000	7/1/2011	6/27/2012	265.60	254.56	11.04
CH OPP STRAT 2096	GOOGLE INC-CL A	5.000	4/12/2012	6/27/2012	2,843.19	3,225.21	-382.02
CH OPP STRAT 2096	GRAND CANYON EDUCATI.	76.000	3/1/2012	6/27/2012	1,548.26	1,314.84	233.42
CH OPP STRAT 2096	REDWOOD TRUST INC REIT	56.000	12/8/2011	6/27/2012	690.39	596.34	94.05
CH OPP STRAT 2096	HEARTLAND EXPRESS INC	84.000	8/31/2011	6/27/2012	1,147.29	1,297.80	-150.51
CH OPP STRAT 2096	INVESTMENT TECHNOLO..	28.000	4/26/2012	6/27/2012	239.95	291.40	-51.45
CH OPP STRAT 2096	KINROSS GOLD CORP	138.000	3/19/2012	6/27/2012	1,132.97	1,388.27	-255.30
CH OPP STRAT 2096	KINROSS GOLD CORP	128.000	3/19/2012	6/27/2012	1,050.87	1,292.80	-241.93
CH OPP STRAT 2096	ON SEMICONDUCTOR CO ..	132.000	4/25/2012	6/27/2012	892.30	1,070.52	-178.22
CH OPP STRAT 2096	PETMED EXPRESS INC	113.000	7/5/2011	6/27/2012	1,348.09	1,355.62	-7.53
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	17.000	3/1/2012	6/28/2012	160.24	179.33	-19.09
CH OPP STRAT 2096	SUBURBAN PROPANE PA.	61.000	2/8/2012	6/28/2012	2,456.24	2,562.80	-106.56
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	32.000	2/9/2012	6/28/2012	1,288.52	1,314.25	-25.73
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	36.000	2/10/2012	6/28/2012	1,449.59	1,470.52	-20.93
CH OPP STRAT 2096	REDWOOD TRUST INC REIT	195.000	12/8/2011	7/10/2012	2,527.30	2,076.53	450.77
CH OPP STRAT 2096	REDWOOD TRUST INC REIT	233.000	1/13/2012	7/10/2012	3,019.80	2,609.60	410.20

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CH OPP STRAT 2096	REDWOOD TRUST INC REIT	4,000	3/26/2012	7/10/2012	51.84	45.92	5.92
CH OPP STRAT 2096	GRAND CANYON EDUCATI.	85,000	3/1/2012	7/12/2012	1,774.91	1,470.54	304.37
CH OPP STRAT 2096	GRAND CANYON EDUCATI.	93,000	4/11/2012	7/12/2012	1,941.96	1,542.62	399.34
CH OPP STRAT 2096	GRAND CANYON EDUCATI.	87,000	5/4/2012	7/12/2012	1,816.67	1,422.40	394.27
CH OPP STRAT 2096	CHEESECAKE FACTORY (	109,000	12/8/2011	7/18/2012	3,523.15	3,075.59	447.56
CH OPP STRAT 2096	CHEESECAKE FACTORY (...)	26,000	4/25/2012	7/18/2012	840.38	807.23	33.15
CH OPP STRAT 2096	EBAY INC	68,000	7/18/2012	7/19/2012	2,986.62	2,757.49	229.13
CH OPP STRAT 2096	WALGREEN CO	35,000	3/12/2012	7/19/2012	1,196.97	1,177.75	19.22
CH OPP STRAT 2096	WALGREEN CO	1,000	3/26/2012	7/19/2012	34.20	34.09	0.11
CH OPP STRAT 2096	WALGREEN CO	42,000	4/2/2012	7/19/2012	1,436.37	1,451.10	-14.73
CH OPP STRAT 2096	WALGREEN CO	37,000	6/27/2012	7/19/2012	1,265.37	1,088.60	176.77
CH OPP STRAT 2096	FIRST NIAGARA FIN GRP S...	144,000	1/6/2012	7/19/2012	4,231.11	3,751.20	479.91
CH OPP STRAT 2096	FIRST NIAGARA FIN GRP S.	48,000	1/9/2012	7/19/2012	1,410.37	1,245.60	164.77
CH OPP STRAT 2096	FIRST NIAGARA FIN GRP S...	2,000	3/26/2012	7/19/2012	58.77	55.40	3.37
CH OPP STRAT 2096	SCOTT'S MIRACLE-GRO C...	56,000	6/27/2012	7/30/2012	2,200.29	2,233.22	-32.93
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	45,000	4/12/2012	8/1/2012	2,160.41	1,847.28	313.13
CH OPP STRAT 2096	CHESAPEAKE ENERGY C...	17,000	5/3/2012	8/1/2012	313.22	292.57	20.65
CH OPP STRAT 2096	CHESAPEAKE ENERGY C...	79,000	5/3/2012	8/1/2012	1,455.57	1,358.69	96.88
CH OPP STRAT 2096	CHESAPEAKE ENERGY C	77,000	5/4/2012	8/1/2012	1,418.72	1,339.80	78.92
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	11,000	4/12/2012	8/3/2012	526.20	451.56	74.64
CH OPP STRAT 2096	ZIPCAR INC	144,000	2/13/2012	8/3/2012	992.99	2,305.98	-1,312.99
CH OPP STRAT 2096	ZIPCAR INC	39,000	2/14/2012	8/3/2012	268.93	546.78	-277.85
CH OPP STRAT 2096	ZIPCAR INC	50,000	2/14/2012	8/3/2012	344.79	694.48	-349.69
CH OPP STRAT 2096	ZIPCAR INC	48,000	2/14/2012	8/3/2012	331.00	673.69	-342.69
CH OPP STRAT 2096	ON SEMICONDUCTOR CO...	192,000	4/25/2012	8/3/2012	1,224.93	1,557.12	-332.19
CH OPP STRAT 2096	ON SEMICONDUCTOR CO	106,000	4/25/2012	8/3/2012	675.22	859.66	-184.44
CH OPP STRAT 2096	SONIC CORP	56,000	2/1/2012	8/3/2012	544.87	401.80	143.07
CH OPP STRAT 2096	SONIC CORP	46,000	2/1/2012	8/7/2012	430.98	330.05	100.93
CH OPP STRAT 2096	SONIC CORP	25,000	2/1/2012	8/7/2012	234.23	178.98	55.25
CH OPP STRAT 2096	LITHIA MOTORS INC	23,000	5/18/2012	8/7/2012	669.49	533.57	135.92
CH OPP STRAT 2096	LITHIA MOTORS INC	52,000	5/18/2012	8/7/2012	1,512.14	1,206.33	305.81
CH OPP STRAT 2096	LITHIA MOTORS INC	15,000	6/27/2012	8/7/2012	436.20	334.97	101.23
CH OPP STRAT 2096	HUB GROUP INC-CL A	36,000	7/20/2012	8/7/2012	1,123.35	1,031.26	92.09
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	31,000	6/27/2012	8/7/2012	704.13	646.18	57.95
CH OPP STRAT 2096	LITHIA MOTORS INC	20,000	6/27/2012	8/8/2012	582.46	446.62	135.84
CH OPP STRAT 2096	KINROSS GOLD CORP	431,000	3/19/2012	8/9/2012	3,412.20	4,353.10	-940.90
CH OPP STRAT 2096	KINROSS GOLD CORP	145,000	3/20/2012	8/9/2012	1,147.95	1,487.69	-339.74

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CH OPP STRAT 2096	KINROSS GOLD CORP	129,000	4/10/2012	8/9/2012	1,021.28	1,207.63	-186.35
CH OPP STRAT 2096	KINROSS GOLD CORP	75,000	4/10/2012	8/9/2012	593.77	705.75	-111.98
CH OPP STRAT 2096	KINROSS GOLD CORP	183,000	5/17/2012	8/9/2012	1,448.80	1,418.25	30.55
CH OPP STRAT 2096	TOTAL SA-SPON ADR	26,000	3/27/2012	8/9/2012	1,278.14	1,341.11	-62.97
CH OPP STRAT 2096	SONIC CORP	103,000	2/1/2012	8/9/2012	956.31	737.40	218.91
CH OPP STRAT 2096	TOTAL SA-SPON ADR	56,000	3/27/2012	8/14/2012	2,752.90	2,888.55	-135.65
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	50,000	3/1/2012	8/14/2012	495.18	527.45	-32.27
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	5,000	6/27/2012	8/14/2012	113.05	104.22	8.83
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	49,000	6/28/2012	8/14/2012	1,107.91	1,008.35	99.56
CH OPP STRAT 2096	HUB GROUP INC-CL A	58,000	7/20/2012	8/14/2012	1,825.65	1,661.48	164.17
CH OPP STRAT 2096	HUB GROUP INC-CL A	29,000	7/23/2012	8/14/2012	912.83	815.15	97.68
CH OPP STRAT 2096	LITHIA MOTORS INC	14,000	6/27/2012	8/14/2012	403.55	312.64	90.91
CH OPP STRAT 2096	LITHIA MOTORS INC	29,000	6/28/2012	8/14/2012	835.91	638.59	197.32
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	20,000	3/1/2012	8/15/2012	198.04	210.98	-12.94
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	145,000	3/1/2012	8/16/2012	1,436.86	1,529.61	-92.75
CH OPP STRAT 2096	STERLING CONSTRUCTIO...	66,000	3/1/2012	8/16/2012	654.02	687.28	-33.26
CH OPP STRAT 2096	HASBRO INC	123,000	7/20/2012	8/22/2012	4,634.38	4,157.86	476.52
CH OPP STRAT 2096	HASBRO INC	35,000	7/23/2012	8/22/2012	1,318.72	1,243.55	75.17
CH OPP STRAT 2096	GOOGLE INC-CL A	10,000	4/12/2012	8/27/2012	6,702.32	6,450.41	251.91
CH OPP STRAT 2096	GOOGLE INC-CL A	1,000	4/23/2012	8/27/2012	670.23	596.05	74.18
CH OPP STRAT 2096	GOOGLE INC-CL A	2,000	5/17/2012	8/27/2012	1,340.46	1,245.70	94.76
CH OPP STRAT 2096	GOOGLE INC-CL A	4,000	7/19/2012	8/27/2012	2,680.93	2,383.72	297.21
CH OPP STRAT 2096	NEWELL RUBBERMAID INC	150,000	7/26/2012	9/12/2012	2,834.94	2,652.69	182.25
CH OPP STRAT 2096	JPMORGAN CHASE & CO	223,000	6/27/2012	9/19/2012	9,168.04	8,146.79	1,021.25
CH OPP STRAT 2096	JPMORGAN CHASE & CO	21,000	6/29/2012	9/19/2012	863.36	750.32	113.04
CH OPP STRAT 2096	JPMORGAN CHASE & CO	59,000	7/23/2012	9/19/2012	2,425.62	2,035.50	390.12
CH OPP STRAT 2096	FIRST HORIZON NATIONA...	307,000	8/29/2012	9/19/2012	3,056.02	2,750.69	305.33
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	31,000	4/12/2012	9/19/2012	1,560.19	1,272.57	287.62
CH OPP STRAT 2096	SPIRIT AIRLINES INC	3,000	9/19/2012	9/19/2012	51.72	50.40	1.32
CH OPP STRAT 2096	LITHIA MOTORS INC	184,000	6/28/2012	9/19/2012	5,822.66	4,051.74	1,770.92
CH OPP STRAT 2096	LITHIA MOTORS INC	9,000	6/28/2012	9/19/2012	284.80	198.18	86.62
CH OPP STRAT 2096	LITHIA MOTORS INC	46,000	9/4/2012	9/19/2012	1,455.64	1,361.59	94.05
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	13,000	4/12/2012	9/24/2012	668.89	533.66	135.23
CH OPP STRAT 2096	ON SEMICONDUCTOR CO...	273,000	4/25/2012	9/24/2012	1,777.19	2,214.03	-436.84
CH OPP STRAT 2096	ON SEMICONDUCTOR CO...	58,000	4/27/2012	9/24/2012	377.57	482.56	-104.99
CH OPP STRAT 2096	NETAPP INC	14,000	11/16/2011	9/25/2012	485.39	572.60	-87.21
CH OPP STRAT 2096	NETAPP INC	4,000	12/8/2011	9/25/2012	138.68	149.12	-10.44

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
CH OPP STRAT 2096	NETAPP INC	35.000	2/8/2012	9/25/2012	1,213.48	1,393.88	-180.40
CH OPP STRAT 2096	NETAPP INC	3.000	6/27/2012	9/25/2012	104.01	90.96	13.05
CH OPP STRAT 2096	SCOTT'S MIRACLE-GRO C	21.000	6/27/2012	9/25/2012	919.04	837.46	81.58
CH OPP STRAT 2096	SCOTT'S MIRACLE-GRO C...	117.000	6/28/2012	9/25/2012	5,120.37	4,651.90	468.47
CH OPP STRAT 2096	ADTRAN INC	136.000	5/2/2012	9/25/2012	2,689.42	4,217.75	-1,528.33
CH OPP STRAT 2096	GENTEX CORP	80.000	6/27/2012	9/25/2012	1,377.75	1,620.14	-242.39
CH OPP STRAT 2096	GENTEX CORP	201.000	6/28/2012	9/25/2012	3,461.61	4,079.05	-617.44
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	24.000	4/27/2012	9/25/2012	147.85	199.68	-51.83
CH OPP STRAT 2096	ON SEMICONDUCTOR CO	157.000	5/1/2012	9/25/2012	967.21	1,314.09	-346.88
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	77.000	5/2/2012	9/25/2012	474.36	640.64	-166.28
CH OPP STRAT 2096	ON SEMICONDUCTOR CO...	333.000	5/3/2012	9/25/2012	2,051.47	2,787.14	-735.67
CH OPP STRAT 2096	ON SEMICONDUCTOR CO.	374.000	5/4/2012	9/25/2012	2,304.05	3,085.50	-781.45
CH OPP STRAT 2096	GIVEN IMAGING LTD	50.000	8/29/2012	9/25/2012	730.53	692.21	38.32
CH OPP STRAT 2096	GIVEN IMAGING LTD	41.000	8/30/2012	9/25/2012	599.03	559.59	39.44
CH OPP STRAT 2096	CISCO SYSTEMS INC	207.000	11/9/2011	9/25/2012	3,879.23	3,701.16	178.07
CH OPP STRAT 2096	CISCO SYSTEMS INC	56.000	2/8/2012	9/25/2012	1,049.45	1,135.68	-86.23
CH OPP STRAT 2096	INVESTMENT TECHNOLO	76.000	4/26/2012	9/25/2012	675.22	790.96	-115.74
CH OPP STRAT 2096	INVESTMENT TECHNOLO..	36.000	4/26/2012	9/25/2012	319.84	376.19	-56.35
CH OPP STRAT 2096	STAPLES INC	321.000	2/28/2012	9/26/2012	3,592.04	5,084.23	-1,492.19
CH OPP STRAT 2096	STAPLES INC	49.000	2/29/2012	9/26/2012	548.32	716.44	-168.12
CH OPP STRAT 2096	STAPLES INC	75.000	3/1/2012	9/26/2012	839.26	1,119.75	-280.49
CH OPP STRAT 2096	STAPLES INC	46.000	3/2/2012	9/26/2012	514.75	709.32	-194.57
CH OPP STRAT 2096	STAPLES INC	126.000	8/14/2012	9/26/2012	1,409.96	1,698.48	-288.52
CH OPP STRAT 2096	STAPLES INC	112.000	8/17/2012	9/26/2012	1,253.30	1,282.39	-29.09
CH OPP STRAT 2096	FULTON FINANCIAL CORP	304.000	4/17/2012	9/26/2012	2,964.78	3,178.51	-213.73
CH OPP STRAT 2096	GIVEN IMAGING LTD	10.000	8/30/2012	9/26/2012	146.09	136.49	9.60
CH OPP STRAT 2096	INVESTMENT TECHNOLO.	30.000	4/26/2012	9/26/2012	264.36	313.50	-49.14
CH OPP STRAT 2096	INVESTMENT TECHNOLO...	163.000	4/26/2012	9/26/2012	1,436.34	1,701.75	-265.41
CH OPP STRAT 2096	INVESTMENT TECHNOLO ..	152.000	5/1/2012	9/26/2012	1,339.41	1,562.03	-222.62
CH OPP STRAT 2096	INVESTMENT TECHNOLO	8.000	5/2/2012	9/26/2012	70.50	78.82	-8.32
CH OPP STRAT 2096	SUBURBAN PROPANE PA.	37.000	8/9/2012	9/27/2012	1,512.21	1,372.47	139.74
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	11.000	8/9/2012	9/27/2012	449.58	411.30	38.28
CH OPP STRAT 2096	INVESTMENT TECHNOLO ..	66.000	5/2/2012	9/27/2012	585.78	650.28	-64.50
CH OPP STRAT 2096	INVESTMENT TECHNOLO .	100.000	5/7/2012	9/27/2012	887.55	939.09	-51.54
CH OPP STRAT 2096	INVESTMENT TECHNOLO..	148.000	5/17/2012	9/27/2012	1,313.58	1,353.36	-39.78
CH OPP STRAT 2096	APPLE INC COM	3.000	6/27/2012	9/27/2012	2,035.34	1,719.90	315.44
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	25.000	6/28/2012	9/27/2012	609.51	514.46	95.05

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CH OPP STRAT 2096	RED ROBIN GOURMET BU ..	3.000	5/18/2012	9/27/2012	97.80	92.58	5.22
CH OPP STRAT 2096	RED ROBIN GOURMET BU .	12.000	5/18/2012	9/27/2012	391.21	372.38	18.83
CH OPP STRAT 2096	RED ROBIN GOURMET BU .	32.000	5/18/2012	9/28/2012	1,041.04	993.01	48.03
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	23.000	6/28/2012	9/28/2012	560.22	473.31	86.91
CH OPP STRAT 2096	BED BATH & BEYOND INC	87.000	6/27/2012	10/4/2012	5,388.44	5,206.78	181.66
CH OPP STRAT 2096	PROSHARES SHORT RUS...	112.000	10/2/2012	10/5/2012	2,751.78	2,794.40	-42.62
CH OPP STRAT 2096	DIREXION DAILY SMALL C .	183.000	9/25/2012	10/10/2012	2,808.99	2,716.16	92.83
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	67.000	4/12/2012	10/15/2012	3,379.00	2,750.40	628.60
CH OPP STRAT 2096	DIREXION DAILY SMALL C	784.000	9/25/2012	10/16/2012	11,681.34	11,636.44	44.90
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	2.000	4/12/2012	10/16/2012	100.80	82.10	18.70
CH OPP STRAT 2096	ALLIANCE HOLDINGS GP LP	4.000	4/12/2012	10/17/2012	201.42	164.20	37.22
CH OPP STRAT 2096	PROSHARES ULTRASHOR..	209.000	9/25/2012	10/17/2012	5,814.25	5,734.96	79.29
CH OPP STRAT 2096	PROSHARES ULTRASHOR.	71.000	9/26/2012	10/17/2012	1,975.18	1,991.48	-16.30
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	422.000	9/25/2012	10/17/2012	8,287.89	8,583.23	-295.34
CH OPP STRAT 2096	PROSHARES ULTRASHOR...	69.000	9/26/2012	10/17/2012	1,355.13	1,433.13	-78.00
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	18.000	9/19/2012	10/17/2012	1,236.57	1,164.56	72.01
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	49.000	9/20/2012	10/17/2012	3,366.22	3,156.94	209.28
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	10.000	9/21/2012	10/17/2012	686.98	645.28	41.70
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	34.000	9/25/2012	10/17/2012	2,335.75	2,197.64	138.11
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	10.000	9/26/2012	10/17/2012	686.98	650.47	36.51
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	20.000	9/26/2012	10/17/2012	1,373.97	1,292.93	81.04
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	10.000	9/27/2012	10/17/2012	686.98	638.30	48.68
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	18.000	10/1/2012	10/17/2012	1,236.57	1,171.72	64.85
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	8.000	10/1/2012	10/17/2012	549.24	520.76	28.48
CH OPP STRAT 2096	ALLEGiant TRAVEL CO	22.000	10/3/2012	10/17/2012	1,510.40	1,450.96	59.44
CH OPP STRAT 2096	FIRSTENERGY CORP	58.000	9/26/2012	10/31/2012	2,648.97	2,578.94	70.03
CH OPP STRAT 2096	FIRSTENERGY CORP	5.000	9/27/2012	10/31/2012	228.36	222.45	5.91
CH OPP STRAT 2096	FIRSTENERGY CORP	32.000	10/3/2012	10/31/2012	1,461.50	1,428.80	32.70
CH OPP STRAT 2096	HEARTLAND EXPRESS INC	90.000	1/26/2012	10/31/2012	1,219.31	1,347.86	-128.55
CH OPP STRAT 2096	HEWLETT-PACKARD CO	208.000	8/22/2012	10/31/2012	2,931.01	4,011.22	-1,080.21
CH OPP STRAT 2096	HEWLETT-PACKARD CO	46.000	8/23/2012	10/31/2012	648.20	826.16	-177.96
CH OPP STRAT 2096	NETAPP INC	16.000	10/17/2012	10/31/2012	447.03	479.21	-32.18
CH OPP STRAT 2096	NIKE INC - CL B	1.000	9/27/2012	10/31/2012	91.04	96.44	-5.40
CH OPP STRAT 2096	TITAN MACHINERY INC	11.000	10/17/2012	10/31/2012	244.85	247.26	-2.41
CH OPP STRAT 2096	ZIPCAR INC	40.000	2/14/2012	10/31/2012	251.05	561.40	-310.35
CH OPP STRAT 2096	ZIPCAR INC	12.000	2/15/2012	10/31/2012	75.32	168.94	-93.62
CH OPP STRAT 2096	CVB FINANCIAL CORP	42.000	10/17/2012	10/31/2012	452.17	490.48	-38.31

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L...
CH OPP STRAT 2096	CHEMICAL FINANCIAL CORP	76.000	6/28/2012	10/31/2012	1,760.88	1,563.97	196.91
CH OPP STRAT 2096	CHESAPEAKE LODGE PFD	3.000	8/24/2012	10/31/2012	79.99	76.05	3.94
CH OPP STRAT 2096	COINSTAR INC	13.000	8/7/2012	10/31/2012	575.76	628.00	-52.24
CH OPP STRAT 2096	FLIR SYSTEMS INC	20.000	7/10/2012	10/31/2012	392.39	383.35	9.04
CH OPP STRAT 2096	MFA FINANCIAL INC @ 8.0...	28.000	4/27/2012	10/31/2012	723.88	698.46	25.42
CH OPP STRAT 2096	NTELOS HOLDINGS CORP	11.000	9/20/2012	10/31/2012	166.87	188.30	-21.43
CH OPP STRAT 2096	RED ROBIN GOURMET BU	22.000	5/18/2012	10/31/2012	667.91	682.70	-14.79
CH OPP STRAT 2096	RED ROBIN GOURMET BU...	16.000	5/18/2012	10/31/2012	538.87	496.51	42.36
CH OPP STRAT 2096	SONIC CORP	52.000	2/1/2012	10/31/2012	521.55	372.28	149.27
CH OPP STRAT 2096	SUBURBAN PROPANE PA...	40.000	8/9/2012	10/31/2012	1,714.03	1,495.63	218.40
CH OPP STRAT 2096	AARON'S INC	90.000	11/10/2011	11/1/2012	2,868.85	2,259.65	609.20
CH OPP STRAT 2096	AARON'S INC	1.000	11/10/2011	11/2/2012	31.35	25.11	6.24
CH OPP STRAT 2096	AARON'S INC	30.000	3/15/2012	11/2/2012	940.60	793.80	146.80
CH OPP STRAT 2096	AARON'S INC	18.000	3/21/2012	11/2/2012	564.36	475.52	88.84
CH OPP STRAT 2096	AARON'S INC	39.000	4/17/2012	11/2/2012	1,222.79	991.43	231.36
CH OPP STRAT 2096	AARON'S INC	1.000	4/25/2012	11/2/2012	31.35	25.26	6.09
CH OPP STRAT 2096	ADVANCE AUTO PARTS	16.000	6/27/2012	11/2/2012	1,277.57	1,045.46	232.11
CH OPP STRAT 2096	ADVANCE AUTO PARTS	9.000	6/27/2012	11/5/2012	724.75	588.07	136.68
CH OPP STRAT 2096	SONIC CORP	70.000	2/1/2012	11/5/2012	706.98	501.14	205.84
CH OPP STRAT 2096	MFA FINANCIAL INC @ 8.0.	19.000	4/27/2012	11/5/2012	491.20	473.96	17.24
CH OPP STRAT 2096	MFA FINANCIAL INC @ 8.0.	8.000	4/30/2012	11/5/2012	206.82	199.60	7.22
CH OPP STRAT 2096	ADVANCE AUTO PARTS	35.000	6/27/2012	11/5/2012	2,823.57	2,286.95	536.62
CH OPP STRAT 2096	ADVANCE AUTO PARTS	1.000	10/31/2012	11/5/2012	80.67	68.22	12.45
CH OPP STRAT 2096	ACCO BRANDS CORP	90.000	10/5/2012	11/5/2012	667.79	564.73	103.06
CH OPP STRAT 2096	AARON'S INC	22.000	4/25/2012	11/6/2012	666.34	555.63	110.71
CH OPP STRAT 2096	AARON'S INC	12.000	4/26/2012	11/6/2012	363.46	314.76	48.70
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	425.000	6/27/2012	11/7/2012	2,309.23	2,264.65	44.58
CH OPP STRAT 2096	SAFEWAY INC	254.000	10/31/2012	11/19/2012	4,238.61	4,225.77	12.84
CH OPP STRAT 2096	SONIC CORP	61.000	2/1/2012	11/19/2012	589.73	436.71	153.02
CH OPP STRAT 2096	FLIR SYSTEMS INC	31.000	7/10/2012	11/19/2012	608.07	594.20	13.87
CH OPP STRAT 2096	DYCOM INDUSTRIES INC	61.000	11/1/2012	11/20/2012	1,069.25	879.80	189.45
CH OPP STRAT 2096	DYCOM INDUSTRIES INC	137.000	11/2/2012	11/20/2012	2,401.43	1,976.55	424.88
CH OPP STRAT 2096	METROPICS COMMUNICAT..	232.000	10/4/2012	12/5/2012	2,302.55	2,799.66	-497.11
CH OPP STRAT 2096	METROPICS COMMUNICAT...	56.000	10/5/2012	12/5/2012	555.79	728.00	-172.21
CH OPP STRAT 2096	DIREXION DAILY SMALL C..	69.000	10/17/2012	12/5/2012	3,931.53	4,289.04	-357.51
CH OPP STRAT 2096	DIREXION DAILY SMALL C..	10.000	10/31/2012	12/5/2012	569.79	564.30	5.49
CH OPP STRAT 2096	DIREXION DAILY SMALL C..	13.000	11/5/2012	12/5/2012	740.72	746.85	-6.13

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CH OPP STRAT 2096	PROSHARES ULTRA	21.000	10/31/2012	12/5/2012	1,760.82	1,811.67	-50.85
CH OPP STRAT 2096	DEVON ENERGY CORP	46.000	10/17/2012	12/5/2012	2,415.81	2,873.71	-457.90
CH OPP STRAT 2096	DEVON ENERGY CORP	2.000	10/31/2012	12/5/2012	105.04	117.86	-12.82
CH OPP STRAT 2096	ACCO BRANDS CORP	136.000	10/5/2012	12/7/2012	914.16	853.37	60.79
CH OPP STRAT 2096	ACCO BRANDS CORP	226.000	10/5/2012	12/7/2012	1,519.12	1,421.20	97.92
CH OPP STRAT 2096	ACCO BRANDS CORP	106.000	10/11/2012	12/7/2012	712.51	681.25	31.26
CH OPP STRAT 2096	ACCO BRANDS CORP	162.000	10/17/2012	12/7/2012	1,088.92	1,077.51	11.41
CH OPP STRAT 2096	ACCO BRANDS CORP	5.000	10/31/2012	12/7/2012	33.61	29.05	4.56
CH OPP STRAT 2096	NIKE INC - CL B	72.000	9/27/2012	12/13/2012	7,072.45	6,943.58	128.87
CH OPP STRAT 2096	NETAPP INC	174.000	10/17/2012	12/13/2012	5,778.93	5,211.35	567.58
CH OPP STRAT 2096	FACEBOOK INC-A	70.000	10/17/2012	12/13/2012	1,993.24	1,395.79	597.45
CH OPP STRAT 2096	FACEBOOK INC-A	82.000	10/17/2012	12/13/2012	2,334.94	1,660.68	674.26
CH OPP STRAT 2096	NTELOS HOLDINGS CORP	31.000	9/20/2012	12/17/2012	406.57	530.67	-124.10
CH OPP STRAT 2096	NTELOS HOLDINGS CORP	168.000	9/20/2012	12/17/2012	2,203.35	2,875.37	-672.02
CH OPP STRAT 2096	NTELOS HOLDINGS CORP	40.000	10/2/2012	12/17/2012	524.61	707.86	-183.25
CH OPP STRAT 2096	ALLIANCE RESOURCE PA..	60.000	10/31/2012	12/17/2012	3,195.73	3,883.74	-688.01
CH OPP STRAT 2096	ALLIANCE RESOURCE PA..	12.000	11/7/2012	12/17/2012	639.15	708.96	-69.81
CH OPP STRAT 2096	ALLIANCE RESOURCE PA..	38.000	11/8/2012	12/17/2012	2,023.96	2,272.19	-248.23
CH OPP STRAT 2096	SONIC CORP	76.000	2/1/2012	12/17/2012	784.36	544.10	240.26
CH OPP STRAT 2096	SONIC CORP	172.000	3/22/2012	12/17/2012	1,775.12	1,303.61	471.51
CH OPP STRAT 2096	SONIC CORP	24.000	5/4/2012	12/17/2012	247.69	171.84	75.85
CH OPP STRAT 2096	COINSTAR INC	74.000	8/7/2012	12/17/2012	3,848.31	3,574.79	273.52
CH OPP STRAT 2096	COINSTAR INC	23.000	8/7/2012	12/17/2012	1,196.09	1,114.12	81.97
CH OPP STRAT 2096	COINSTAR INC	11.000	8/8/2012	12/17/2012	572.05	533.22	38.83
CH OPP STRAT 2096	COINSTAR INC	40.000	8/30/2012	12/17/2012	2,080.16	2,038.80	41.36
CH OPP STRAT 2096	COACH INC	54.000	8/1/2012	12/17/2012	3,105.10	2,707.01	398.09
CH OPP STRAT 2096	COACH INC	46.000	8/1/2012	12/17/2012	2,645.08	2,319.67	325.41
CH OPP STRAT 2096	BARNES & NOBLE INC	38.000	1/4/2012	12/17/2012	591.62	511.15	80.47
CH OPP STRAT 2096	AARON'S INC	9.000	4/26/2012	12/17/2012	251.85	236.07	15.78
CH OPP STRAT 2096	AARON'S INC	19.000	7/10/2012	12/17/2012	531.67	534.04	-2.37
CH OPP STRAT 2096	AARON'S INC	37.000	7/23/2012	12/17/2012	1,035.36	1,077.05	-41.69
CH OPP STRAT 2096	AARON'S INC	20.000	10/3/2012	12/17/2012	559.66	554.79	4.87
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V..	5,388.600	9/14/2011	1/10/2012	5,368.60	5,397.95	-29.35
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @.	236.570	3/10/2011	1/15/2012	236.57	243.67	-7.10
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5	1,000.000	3/15/2011	1/17/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%..	951.520	9/30/2011	1/20/2012	951.52	987.20	-35.68
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @.	196.430	2/17/2011	1/25/2012	196.43	202.94	-6.51

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CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S ..	90.330	7/6/2011	1/25/2012	90.33	86.94	3.39
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 ...	2,162.780	6/30/2011	1/25/2012	2,162.78	2,165.48	-2.70
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL	56.230	11/1/2011	1/25/2012	56.23	55.56	0.67
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU	233.290	12/6/2011	1/25/2012	233.29	205.30	27.99
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 .	1,000.000	2/28/2011	1/25/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V.	224.460	3/31/2011	1/25/2012	224.46	227.27	-2.81
CH STRATEGIC FI 2104	BOAMS SER 2004-2 CI A3 ...	1,332.920	6/13/2011	1/25/2012	1,332.92	1,319.59	13.33
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ...	1,034.300	3/3/2011	1/25/2012	1,034.30	1,016.20	18.10
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 .	100.370	9/27/2011	1/25/2012	100.37	100.37	0.00
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A .	1,783.400	3/25/2011	1/25/2012	1,783.40	1,778.94	4.46
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2...	610.180	10/20/2011	1/25/2012	610.18	617.04	-6.86
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3	1,042.640	6/27/2011	1/25/2012	1,042.64	1,037.43	5.21
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	360.580	7/26/2011	1/25/2012	360.58	362.38	-1.80
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3 ...	755.280	3/25/2011	1/25/2012	755.28	764.72	-9.44
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A ..	781.520	8/31/2011	1/25/2012	781.52	804.97	-23.45
CH STRATEGIC FI 2104	CMSI SER 2003-9 CL A7 @ ...	3,115.210	10/20/2011	1/25/2012	3,115.21	3,093.79	21.42
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	128.290	12/21/2011	1/25/2012	128.29	101.35	26.94
CH STRATEGIC FI 2104	GMACM SER 2004-J1 CL A	8,638.360	10/4/2011	1/25/2012	8,638.36	8,573.57	64.79
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	705.900	10/19/2011	1/25/2012	705.90	624.72	81.18
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S...	1,549.440	6/27/2011	1/25/2012	1,549.44	1,535.40	14.04
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI A65...	1,349.020	3/25/2011	1/25/2012	1,349.02	1,345.65	3.37
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A...	620.030	2/28/2011	1/25/2012	620.03	616.93	3.10
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A .	1,776.940	3/30/2011	1/25/2012	1,776.94	1,768.06	8.88
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12 ..	1,310.560	2/28/2011	1/25/2012	1,310.56	1,307.28	3.28
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	696.660	3/1/2011	1/26/2012	696.66	690.56	6.10
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V .	90.580	9/14/2011	2/10/2012	90.58	91.08	-0.50
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ...	26.420	3/10/2011	2/15/2012	26.42	27.21	-0.79
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5...	2,000.000	2/25/2011	2/15/2012	2,000.00	2,080.00	-80.00
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%...	244.290	9/30/2011	2/20/2012	244.29	253.45	-9.16
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V	338.630	3/31/2011	2/25/2012	338.63	342.86	-4.23
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A	49.080	12/21/2011	2/25/2012	49.08	38.77	10.31
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	107.850	7/6/2011	2/25/2012	107.85	103.81	4.04
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ..	835.090	11/1/2011	2/25/2012	835.09	825.17	9.92
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 ...	925.170	1/3/2012	2/25/2012	925.17	915.92	9.25
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 .	439.390	9/27/2011	2/25/2012	439.39	439.39	0.00
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 ...	1,822.160	6/30/2011	2/25/2012	1,822.16	1,824.44	-2.28
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A...	441.930	3/25/2011	2/25/2012	441.93	440.83	1.10

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CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2	535.970	10/20/2011	2/25/2012	535.97	542.00	-6.03
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3	316.140	3/25/2011	2/25/2012	316.14	320.09	-3.95
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A..	777.300	8/31/2011	2/25/2012	777.30	800.62	-23.32
CH STRATEGIC FI 2104	GMACM SER 2004-J1 CL A...	14,376.170	10/4/2011	2/25/2012	14,376.17	14,268.35	107.82
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S	1,600.280	6/27/2011	2/25/2012	1,600.28	1,585.78	14.50
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP	931.670	10/19/2011	2/25/2012	931.67	824.53	107.14
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ..	131.200	3/3/2011	2/25/2012	131.20	128.90	2.30
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU	293.480	12/6/2011	2/25/2012	293.48	258.26	35.22
CH STRATEGIC FI 2104	CMSI SER 2003-9 CL A7 @	2,214.130	10/20/2011	2/25/2012	2,214.13	2,198.91	15.22
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4 .	356.310	7/26/2011	2/25/2012	356.31	358.09	-1.78
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ..	973.620	6/27/2011	2/25/2012	973.62	968.75	4.87
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A..	7,969.670	3/30/2011	2/25/2012	7,969.67	7,929.82	39.85
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A..	1,631.780	4/25/2011	2/25/2012	1,631.78	1,617.50	14.28
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65...	2,695.220	3/25/2011	2/25/2012	2,695.22	2,688.48	6.74
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12 ..	615.800	2/28/2011	2/25/2012	615.80	614.26	1.54
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	324.550	3/1/2011	2/26/2012	324.55	321.71	2.84
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ...	1,000.000	2/28/2011	2/27/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V...	72.470	9/14/2011	3/10/2012	72.47	72.87	-0.40
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%...	892.130	9/30/2011	3/20/2012	892.13	925.58	-33.45
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V...	249.370	3/31/2011	3/25/2012	249.37	252.49	-3.12
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	542.030	7/26/2011	3/25/2012	542.03	544.74	-2.71
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ...	732.240	6/27/2011	3/25/2012	732.24	728.58	3.66
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9	1,021.860	6/30/2011	3/25/2012	1,021.86	1,023.14	-1.28
CH STRATEGIC FI 2104	CMSI SER 2003-9 CL A7 @ ..	653.010	10/20/2011	3/25/2012	653.01	648.52	4.49
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	595.010	10/19/2011	3/25/2012	595.01	526.58	68.43
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	133.480	12/21/2011	3/25/2012	133.48	105.45	28.03
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	59.740	7/6/2011	3/25/2012	59.74	57.50	2.24
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S	1,350.540	6/27/2011	3/25/2012	1,350.54	1,338.30	12.24
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A..	3,894.970	4/25/2011	3/25/2012	3,894.97	3,860.89	34.08
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 .	929.410	1/3/2012	3/25/2012	929.41	920.12	9.29
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 .	139.010	9/27/2011	3/25/2012	139.01	139.01	0.00
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A...	466.560	8/31/2011	3/25/2012	466.56	480.56	-14.00
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3 ...	514.390	3/25/2011	3/25/2012	514.39	520.82	-6.43
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU...	165.940	12/6/2011	3/25/2012	165.94	146.03	19.91
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A...	591.710	3/25/2011	3/25/2012	591.71	590.23	1.48
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2.	1,551.930	10/20/2011	3/25/2012	1,551.93	1,569.39	-17.46
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65	1,102.800	3/25/2011	3/25/2012	1,102.80	1,100.04	2.76

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CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL	2,491.850	11/1/2011	3/25/2012	2,491.85	2,462.26	29.59
CH STRATEGIC FI 2104	GMACM SER 2004-J1 CL A...	1,087.860	10/4/2011	3/26/2012	1,087.86	1,079.70	8.16
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V.	270.210	9/14/2011	4/10/2012	270.21	271.69	-1.48
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @	3,000.000	6/9/2011	4/16/2012	3,000.00	3,127.50	-127.50
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%...	1,217.260	9/30/2011	4/20/2012	1,217.26	1,262.91	-45.65
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP	704.710	10/19/2011	4/25/2012	704.71	623.67	81.04
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	325.030	3/13/2012	4/25/2012	325.03	317.72	7.31
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9	2,969.930	8/30/2011	4/25/2012	2,969.93	2,973.64	-3.71
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	294.970	12/21/2011	4/25/2012	294.97	233.03	61.94
CH STRATEGIC FI 2104	MASTR SER 2003-12 CL 3A...	5,163.320	4/25/2011	4/25/2012	5,163.32	5,118.14	45.18
CH STRATEGIC FI 2104	CMSI SER 2003-9 CL A7 @	1,174.050	10/20/2011	4/25/2012	1,174.05	1,165.98	8.07
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	148.510	7/6/2011	4/25/2012	148.51	142.94	5.57
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5 ..	0.680	1/18/2012	4/25/2012	0.68	0.64	0.04
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ...	2,388.870	11/1/2011	4/25/2012	2,388.87	2,360.50	28.37
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 ...	933.670	1/3/2012	4/25/2012	933.67	924.33	9.34
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU.	349.180	12/6/2011	4/25/2012	349.18	307.28	41.90
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ..	481.130	9/27/2011	4/25/2012	481.13	481.13	0.00
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ...	815.110	6/27/2011	4/25/2012	815.11	811.03	4.08
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	311.340	7/26/2011	4/25/2012	311.34	312.90	-1.56
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2...	865.530	10/20/2011	4/25/2012	865.53	875.27	-9.74
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A...	1,353.790	8/31/2011	4/25/2012	1,353.79	1,394.40	-40.61
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S	1,572.210	6/27/2011	4/25/2012	1,572.21	1,557.96	14.25
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5 .	228.760	3/27/2012	4/28/2012	228.76	228.76	0.00
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4 .	22,000.000	9/15/2011	5/4/2012	27,165.70	25,720.23	1,445.47
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4...	65,000.000	9/28/2011	5/4/2012	80,262.31	79,490.43	771.88
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4..	81,000.000	10/13/2011	5/4/2012	100,019.18	98,354.88	1,664.30
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4...	47,000.000	10/13/2011	5/4/2012	58,035.82	57,229.84	805.98
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V.	651.570	9/14/2011	5/10/2012	651.57	655.13	-3.56
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4...	35,000.000	10/13/2011	5/10/2012	43,454.69	42,617.97	836.72
CH STRATEGIC FI 2104	U S TREASURY BOND @ 4...	85,000.000	10/19/2011	5/10/2012	105,532.81	102,408.40	3,124.41
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @ ..	4,000.000	6/9/2011	5/15/2012	4,000.00	4,170.00	-170.00
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%...	116.860	9/30/2011	5/20/2012	116.86	121.24	-4.38
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2 ..	587.700	10/20/2011	5/25/2012	587.70	594.31	-6.61
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S ..	1,649.000	6/27/2011	5/25/2012	1,649.00	1,634.06	14.94
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A ..	1,419.550	8/31/2011	5/25/2012	1,419.55	1,462.14	-42.59
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1	589.120	9/27/2011	5/25/2012	589.12	589.12	0.00
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 .	1,167.730	6/30/2011	5/25/2012	1,167.73	1,169.19	-1.46

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L.
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST ..	295.280	3/13/2012	5/25/2012	295.28	288.64	6.64
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU ..	1,037.530	12/6/2011	5/25/2012	1,037.53	913.03	124.50
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	1,039.150	10/19/2011	5/25/2012	1,039.15	919.65	119.50
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5 ..	10.110	1/18/2012	5/25/2012	10.11	9.45	0.66
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4 ..	164.180	7/26/2011	5/25/2012	164.18	165.00	-0.82
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A ..	257.170	12/21/2011	5/25/2012	257.17	203.16	54.01
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S ..	128.990	7/6/2011	5/25/2012	128.99	124.15	4.84
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ..	2,673.620	11/1/2011	5/25/2012	2,673.62	2,641.87	31.75
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 ..	937.950	1/3/2012	5/25/2012	937.95	928.57	9.38
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ..	553.960	6/27/2011	5/25/2012	553.96	551.19	2.77
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5 ..	267.870	3/27/2012	5/28/2012	267.87	267.87	0.00
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V ..	48.310	9/14/2011	6/10/2012	48.31	48.57	-0.26
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950% ..	956.510	9/30/2011	6/20/2012	956.51	992.38	-35.87
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A ..	252.930	12/21/2011	6/25/2012	252.93	199.81	53.12
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S ..	118.660	7/6/2011	6/25/2012	118.66	114.21	4.45
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ..	7,251.400	11/1/2011	6/25/2012	7,251.40	7,165.29	86.11
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 ..	942.250	1/3/2012	6/25/2012	942.25	932.83	9.42
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ..	111.190	9/27/2011	6/25/2012	111.19	111.19	0.00
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 ..	1,634.550	6/30/2011	6/25/2012	1,634.55	1,636.59	-2.04
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2 ..	961.820	10/20/2011	6/25/2012	961.82	972.64	-10.82
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A ..	804.070	8/31/2011	6/25/2012	804.07	828.19	-24.12
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST ..	1,377.930	3/13/2012	6/25/2012	1,377.93	1,346.93	31.00
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S ..	943.300	6/27/2011	6/25/2012	943.30	934.75	8.55
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5 ..	37.200	1/18/2012	6/25/2012	37.20	34.78	2.42
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU ..	926.620	12/6/2011	6/25/2012	926.62	815.43	111.19
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	1,204.990	10/19/2011	6/25/2012	1,204.99	1,066.42	138.57
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ..	1,133.260	6/27/2011	6/25/2012	1,133.26	1,127.59	5.67
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4 ..	549.180	7/26/2011	6/25/2012	549.18	551.93	-2.75
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5 ..	214.930	3/27/2012	6/28/2012	214.93	214.93	0.00
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5 ..	260.110	3/27/2012	7/1/2012	260.11	260.11	0.00
CH STRATEGIC FI 2104	GOLDMAN SACHS GROUP ..	45,000.000	5/24/2012	7/2/2012	47,814.30	45,477.45	2,336.85
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4 ..	98.270	8/24/2011	7/17/2012	98.27	97.78	0.49
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1 ..	2,967.740	6/22/2012	7/20/2012	2,967.74	2,619.03	348.71
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950% ..	4,501.330	9/30/2011	7/20/2012	4,501.33	4,670.13	-168.80
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A ..	1,233.950	8/31/2011	7/25/2012	1,233.95	1,270.97	-37.02
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	905.770	10/19/2011	7/25/2012	905.77	801.61	104.16
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST	1,430.090	3/13/2012	7/25/2012	1,430.09	1,397.91	32.18

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2..	938.060	10/20/2011	7/25/2012	938.06	948.61	-10.55
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ...	985.270	9/27/2011	7/25/2012	985.27	985.27	0.00
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU	284.130	12/6/2011	7/25/2012	284.13	-250.03	34.10
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A	479.540	12/21/2011	7/25/2012	479.54	378.84	100.70
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	1,064.540	7/26/2011	7/25/2012	1,064.54	1,069.86	-5.32
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @	212.790	6/5/2012	7/25/2012	212.79	222.37	-9.58
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5	38.570	1/18/2012	7/25/2012	38.57	36.06	2.51
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ..	7,996.100	11/1/2011	7/25/2012	7,996.10	7,901.15	94.95
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3	946.570	1/3/2012	7/25/2012	946.57	937.10	9.47
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5..	133.410	3/27/2012	7/28/2012	133.41	133.41	0.00
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	45,000.000	7/20/2012	8/9/2012	47,195.51	49,259.18	-2,063.67
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4	361.560	8/24/2011	8/17/2012	361.56	359.75	1.81
CH STRATEGIC FI 2104	U S TREAS NOTE @ 0.250	230,000.000	5/7/2012	8/17/2012	229,892.19	229,973.05	-80.86
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1 ..	1,398.980	6/22/2012	8/20/2012	1,398.98	1,234.60	164.38
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%	58.620	9/30/2011	8/20/2012	58.62	60.82	-2.20
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2..	1,474.730	10/20/2011	8/25/2012	1,474.73	1,491.32	-16.59
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU..	454.240	12/6/2011	8/25/2012	454.24	399.73	54.51
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A	314.440	12/21/2011	8/25/2012	314.44	248.41	66.03
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ...	7,945.840	11/1/2011	8/25/2012	7,945.84	7,851.48	94.36
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3 ...	950.910	1/3/2012	8/25/2012	950.91	941.40	9.51
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ..	118.370	9/27/2011	8/25/2012	118.37	118.37	0.00
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @ ...	212.590	6/5/2012	8/25/2012	212.59	222.16	-9.57
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	233.440	3/13/2012	8/25/2012	233.44	228.19	5.25
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A	864.890	8/31/2011	8/25/2012	864.89	890.84	-25.95
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5 ..	119.870	1/18/2012	8/25/2012	119.87	112.08	7.79
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP...	977.310	10/19/2011	8/25/2012	977.31	864.92	112.39
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5 ...	114.840	3/27/2012	8/28/2012	114.84	114.84	0.00
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	10,000.000	7/20/2012	9/4/2012	10,682.03	10,946.48	-264.45
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	50,000.000	7/27/2012	9/4/2012	53,410.15	53,605.47	-195.32
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	5,000.000	8/9/2012	9/4/2012	5,341.02	5,213.85	127.17
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	650.000	7/20/2012	9/7/2012	680.47	711.52	-31.05
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	39,350.000	8/9/2012	9/7/2012	41,194.53	41,033.00	161.53
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	25,000.000	8/14/2012	9/7/2012	26,171.88	25,984.38	187.50
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V...	1,144.540	9/14/2011	9/10/2012	1,144.54	1,150.80	-6.26
CH STRATEGIC FI 2104	U S TREAS NOTE @ 1.750...	55,000.000	7/20/2012	9/10/2012	55,616.60	56,467.38	-850.78
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1	159.390	6/22/2012	9/20/2012	159.39	140.66	18.73
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%..	889.640	9/30/2011	9/20/2012	889.64	923.00	-33.36

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	211.790	12/21/2011	9/25/2012	211.79	167.31	44.48
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL...	5,937.160	11/1/2011	9/25/2012	5,937.16	5,866.66	70.50
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2	605.020	10/20/2011	9/25/2012	605.02	611.83	-6.81
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU...	297.320	12/6/2011	9/25/2012	297.32	261.64	35.68
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5...	51.990	1/18/2012	9/25/2012	51.99	48.61	3.38
CH STRATEGIC FI 2104	RAST SER 2003-A14 CL A1	1,066.700	8/17/2012	9/25/2012	1,066.70	1,072.03	-5.33
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @...	246.620	6/5/2012	9/25/2012	246.62	257.72	-11.10
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	357.090	3/13/2012	9/25/2012	357.09	349.06	8.03
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP	797.760	10/19/2011	9/25/2012	797.76	706.02	91.74
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3	955.270	1/3/2012	9/25/2012	955.27	945.72	9.55
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	700.000	7/20/2012	9/27/2012	731.72	766.25	-34.53
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	49,300.000	8/14/2012	9/27/2012	51,533.91	51,241.19	292.72
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	20,000.000	8/16/2012	9/27/2012	20,906.25	20,453.13	453.12
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5...	161.860	3/27/2012	9/28/2012	161.86	161.86	0.00
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	4.480	3/1/2012	10/15/2012	4.48	0.00	4.48
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST	51.790	4/18/2012	10/15/2012	51.79	51.79	0.00
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1	300.130	6/22/2012	10/20/2012	300.13	264.86	35.27
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU	339.520	12/6/2011	10/25/2012	339.52	298.78	40.74
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL...	5,886.680	11/1/2011	10/25/2012	5,886.68	5,816.78	69.90
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3...	959.650	1/3/2012	10/25/2012	959.65	950.05	9.60
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	538.840	3/13/2012	10/25/2012	538.84	526.72	12.12
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	108.170	12/21/2011	10/25/2012	108.17	85.45	22.72
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5...	116.780	1/18/2012	10/25/2012	116.78	109.19	7.59
CH STRATEGIC FI 2104	RAST SER 2003-A14 CL A1...	1,304.430	8/17/2012	10/25/2012	1,304.43	1,310.95	-6.52
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @...	305.710	6/5/2012	10/25/2012	305.71	319.47	-13.76
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5...	220.930	3/27/2012	10/28/2012	220.93	220.93	0.00
CH STRATEGIC FI 2104	FHLMC SER 3982 CL AJ @...	4,844.560	10/15/2012	11/15/2012	4,844.56	4,924.80	-80.24
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1...	869.120	6/22/2012	11/20/2012	869.12	767.00	102.12
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	281.200	12/21/2011	11/25/2012	281.20	222.15	59.05
CH STRATEGIC FI 2104	SASC SER 2003-20 CL 1A1...	2,902.150	10/15/2012	11/25/2012	2,902.15	3,005.54	-103.39
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3...	964.040	1/3/2012	11/25/2012	964.04	954.40	9.64
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	1,099.420	3/13/2012	11/25/2012	1,099.42	1,074.68	24.74
CH STRATEGIC FI 2104	RAST SER 2003-A14 CL A1...	565.700	8/17/2012	11/25/2012	565.70	568.53	-2.83
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @...	240.730	6/5/2012	11/25/2012	240.73	251.56	-10.83
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	55,000.000	8/16/2012	11/28/2012	57,958.40	56,246.09	1,712.31
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000	60,000.000	9/13/2012	11/28/2012	63,227.34	60,525.00	2,702.34
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5...	168.840	3/27/2012	11/28/2012	168.84	168.84	0.00

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU...	275.890	12/6/2011	11/29/2012	275.89	242.78	33.11
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	10,000.000	9/13/2012	12/3/2012	10,450.39	10,087.50	362.89
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	45,000.000	9/14/2012	12/3/2012	47,026.76	44,891.02	2,135.74
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	612.690	4/18/2012	12/15/2012	612.69	612.69	0.00
CH STRATEGIC FI 2104	FHLMC SER 3982 CL AJ @...	3,409.740	10/15/2012	12/15/2012	3,409.74	3,466.21	-56.47
CH STRATEGIC FI 2104	WMCM SER 1998-A CL M1...	360.520	6/22/2012	12/20/2012	360.52	318.16	42.36
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	850.000	9/13/2012	12/21/2012	863.81	857.44	6.37
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	47,150.000	9/14/2012	12/21/2012	47,916.19	47,035.81	880.38
CH STRATEGIC FI 2104	US TREAS BOND @ 3.000...	37,000.000	9/27/2012	12/21/2012	37,601.25	38,427.97	-826.72
CH STRATEGIC FI 2104	RAST SER 2003-A14 CL A1	1,453.370	8/17/2012	12/25/2012	1,453.37	1,460.64	-7.27
CH STRATEGIC FI 2104	IMSA SER 2002-2 CL M1 @	243.820	6/5/2012	12/25/2012	243.82	254.79	-10.97
CH STRATEGIC FI 2104	IMM SER 2004 4 CL 2A1 ST...	77.940	3/13/2012	12/25/2012	77.94	76.19	1.75
CH STRATEGIC FI 2104	CSFB SER 2003-8 CL 5A1...	583.890	11/28/2012	12/25/2012	583.89	624.76	-40.87
CH STRATEGIC FI 2104	CWALT SER 2004-J1 CL 1...	1,887.250	11/28/2012	12/25/2012	1,887.25	1,972.18	-84.93
CH STRATEGIC FI 2104	AMSI SER 2003-13 CL AF5...	133.230	1/18/2012	12/25/2012	133.23	124.57	8.66
CH STRATEGIC FI 2104	RALI SER 2004-QS7 CL A3...	968.460	1/3/2012	12/25/2012	968.46	958.78	9.68
CH STRATEGIC FI 2104	WAMU SER 2003-S5 CL 1A...	4,221.460	11/15/2012	12/25/2012	4,221.46	4,266.31	-44.85
CH STRATEGIC FI 2104	SASC SER 2003-20 CL 1A1...	2,623.130	10/15/2012	12/26/2012	2,623.13	2,716.58	-93.45
CH STRATEGIC FI 2104	BAYV SER 2006-A CL 1A5...	119.570	3/27/2012	12/28/2012	119.57	119.57	0.00
EARNEST MCV IMA 2070	NII HOLDINGS INC	42.000	7/18/2011	7/16/2012	347.52	1,731.88	-1,384.36
EARNEST MCV IMA 2070	NII HOLDINGS INC	74.000	2/8/2012	7/16/2012	612.31	1,700.45	-1,088.14
GS LCG IMA 2054	EMERSON ELECTRIC CO	71.000	5/5/2011	1/12/2012	3,435.75	4,318.06	-882.31
GS LCG IMA 2054	MARRIOTT INTERNATIONAL...	64.000	8/5/2011	1/18/2012	2,165.73	1,902.83	262.90
GS LCG IMA 2054	EMERSON ELECTRIC CO	31.000	5/5/2011	2/3/2012	1,633.66	1,885.35	-251.69
GS LCG IMA 2054	EMERSON ELECTRIC CO	48.000	5/26/2011	2/3/2012	2,529.54	2,561.40	-31.86
GS LCG IMA 2054	EMERSON ELECTRIC CO	29.000	6/15/2011	2/3/2012	1,528.27	1,522.33	5.94
GS LCG IMA 2054	EMERSON ELECTRIC CO	33.000	8/23/2011	2/3/2012	1,739.06	1,436.49	302.57
GS LCG IMA 2054	JOHNSON & JOHNSON	38.000	2/28/2011	2/24/2012	2,441.45	2,318.38	123.07
GS LCG IMA 2054	JOHNSON & JOHNSON	16.000	3/21/2011	2/24/2012	1,027.98	930.24	97.74
GS LCG IMA 2054	JOHNSON & JOHNSON	21.000	8/23/2011	2/24/2012	1,349.22	1,346.31	2.91
GS LCG IMA 2054	THERMO FISHER SCIENTI...	38.000	8/23/2011	4/4/2012	2,112.86	1,941.04	171.82
GS LCG IMA 2054	CAMERON INTERNATIONAL...	15.000	8/23/2011	6/20/2012	680.09	674.40	5.69
GS LCG IMA 2054	CAMERON INTERNATIONAL...	35.000	12/13/2011	6/20/2012	1,586.88	1,746.69	-159.81
GS LCG IMA 2054	LOWE'S COS INC	112.000	8/23/2011	8/14/2012	2,958.97	2,231.04	727.93
GS LCG IMA 2054	FACEBOOK INC-A	152.000	5/23/2012	9/17/2012	3,280.09	4,914.87	-1,634.78
GS LCG IMA 2054	ST JUDE MEDICAL INC	69.000	2/9/2012	11/19/2012	2,459.47	2,980.72	-521.25
GS LCG IMA 2054	CME GROUP INC	14.000	7/23/2012	12/11/2012	754.60	0.00	754.60

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METWEST LCV IMA 2047	BECTON DICKINSON & CO	32.000	3/16/2011	1/4/2012	2,355.16	2,527.33	-172.17
METWEST LCV IMA 2047	BANK OF AMERICA CORP	62.000	3/21/2011	1/11/2012	414.80	859.32	-444.52
METWEST LCV IMA 2047	BANK OF AMERICA CORP	74.000	6/7/2011	1/11/2012	495.09	803.64	-308.55
METWEST LCV IMA 2047	BECTON DICKINSON & CO	34.000	3/16/2011	1/11/2012	2,541.13	2,685.28	-144.15
METWEST LCV IMA 2047	BECTON DICKINSON & CO	9.000	3/21/2011	1/11/2012	672.65	695.16	-22.51
METWEST LCV IMA 2047	BECTON DICKINSON & CO	8.000	6/7/2011	1/11/2012	597.91	684.16	-86.25
METWEST LCV IMA 2047	HASBRO INC	63.000	3/16/2011	1/19/2012	2,060.70	2,961.35	-900.65
METWEST LCV IMA 2047	STANLEY BLACK AND DECK	30.000	3/16/2011	1/19/2012	2,150.07	2,273.70	-123.63
METWEST LCV IMA 2047	THE WALT DISNEY CO.	81.000	10/12/2011	1/25/2012	3,179.23	2,693.09	486.14
METWEST LCV IMA 2047	HASBRO INC	14.000	3/16/2011	2/1/2012	495.37	658.08	-162.71
METWEST LCV IMA 2047	HASBRO INC	10.000	3/21/2011	2/1/2012	353.83	459.80	-105.97
METWEST LCV IMA 2047	HASBRO INC	48.000	6/1/2011	2/1/2012	1,698.40	2,212.31	-513.91
METWEST LCV IMA 2047	HASBRO INC	2.000	6/7/2011	2/1/2012	70.77	87.92	-17.15
METWEST LCV IMA 2047	AT&T INC	76.000	3/16/2011	2/2/2012	2,264.79	2,165.21	99.58
METWEST LCV IMA 2047	AT&T INC	82.000	3/16/2011	2/8/2012	2,459.98	2,336.15	123.83
METWEST LCV IMA 2047	CHEVRON CORP	20.000	3/16/2011	2/8/2012	2,130.16	2,012.15	118.01
METWEST LCV IMA 2047	CHEVRON CORP	21.000	3/16/2011	2/14/2012	2,232.10	2,112.76	119.34
METWEST LCV IMA 2047	HASBRO INC	16.000	6/7/2011	2/22/2012	555.12	703.36	-148.24
METWEST LCV IMA 2047	HASBRO INC	43.000	8/17/2011	2/22/2012	1,491.88	1,617.48	-125.60
METWEST LCV IMA 2047	HASBRO INC	58.000	9/14/2011	2/22/2012	2,012.30	2,168.56	-156.26
METWEST LCV IMA 2047	PEPSICO INC	24.000	3/16/2011	2/29/2012	1,508.85	1,556.88	-48.03
METWEST LCV IMA 2047	PHILIP MORRIS INTERNAT...	20.000	3/16/2011	2/29/2012	1,672.38	1,278.99	393.39
METWEST LCV IMA 2047	LOCKHEED MARTIN CORP	24.000	3/16/2011	3/7/2012	2,110.52	1,937.96	172.56
METWEST LCV IMA 2047	PEPSICO INC	46.000	3/16/2011	3/14/2012	2,943.03	2,984.01	-40.98
METWEST LCV IMA 2047	PEPSICO INC	9.000	3/21/2011	3/14/2012	575.81	563.40	12.41
METWEST LCV IMA 2047	PEPSICO INC	10.000	6/7/2011	3/14/2012	639.79	692.60	-52.81
METWEST LCV IMA 2047	ALTRIA GROUP INC	84.000	9/19/2011	4/4/2012	2,603.10	2,247.84	355.26
METWEST LCV IMA 2047	ALTRIA GROUP INC	81.000	9/28/2011	4/11/2012	2,525.50	2,135.18	390.32
METWEST LCV IMA 2047	AIR PRODUCTS & CHEMIC	5.000	6/7/2011	5/9/2012	420.39	456.20	-35.81
METWEST LCV IMA 2047	APACHE CORP	8.000	6/7/2011	5/16/2012	677.99	955.44	-277.45
METWEST LCV IMA 2047	PNC FINANCIAL SERVICES...	35.000	5/16/2011	5/16/2012	2,245.90	2,218.08	27.82
METWEST LCV IMA 2047	ASML HOLDING NV	48.000	8/10/2011	6/20/2012	2,431.51	1,573.94	857.57
METWEST LCV IMA 2047	ASML HOLDING NV	22.000	8/10/2011	7/11/2012	1,128.41	721.39	407.02
METWEST LCV IMA 2047	ASML HOLDING NV	49.000	8/17/2011	7/11/2012	2,513.29	1,706.66	806.63
METWEST LCV IMA 2047	TYCO INTERNATIONAL LTD	43.000	11/16/2011	9/5/2012	2,385.59	2,016.38	369.21
METWEST LCV IMA 2047	WESTERN UNION CO	141.000	1/11/2012	9/26/2012	2,591.10	2,635.86	-44.76
METWEST LCV IMA 2047	PENTAIR LTD REG	0.394	10/5/2012	10/8/2012	17.79	0.00	17.79

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METWEST LCV IMA 2047	PENTAIR LTD REG	26,000	10/5/2012	10/8/2012	1,154.90	0.00	1,154.90
METWEST LCV IMA 2047	ADT CORP	55,000	10/5/2012	10/8/2012	2,066.85	0.00	2,066.85
METWEST LCV IMA 2047	MERCK & CO INC/NJ	49,000	6/13/2012	11/1/2012	2,257.38	1,900.47	356.91
METWEST LCV IMA 2047	MERCK & CO INC/NJ	44,000	6/13/2012	11/9/2012	1,945.79	1,706.54	239.25
METWEST LCV IMA 2047	MERCK & CO INC/NJ	63,000	6/20/2012	11/9/2012	2,786.02	2,467.00	319.02
METWEST LCV IMA 2047	ADVANCE AUTO PARTS	35,000	5/23/2012	11/14/2012	2,749.47	2,426.47	323.00
METWEST LCV IMA 2047	EATON CORP	52,000	3/14/2012	11/28/2012	2,697.18	2,622.85	74.33
METWEST LCV IMA 2047	EATON CORP	40,000	3/14/2012	11/30/2012	2,076.22	2,017.58	58.64
METWEST LCV IMA 2047	EATON CORP	56,000	4/18/2012	11/30/2012	2,906.71	2,650.98	255.73
METWEST LCV IMA 2047	EATON CORP	52,000	11/30/2012	11/30/2012	2,699.09	2,699.09	0.00
METWEST LCV IMA 2047	EATON CORP	40,000	3/14/2012	12/7/2012	2,095.17	2,017.58	77.59
METWEST LCV IMA 2047	EATON CORP	1,000	4/18/2012	12/7/2012	52.38	47.34	5.04
METWEST LCV IMA 2047	EATON CORP	55,000	4/18/2012	12/12/2012	2,858.84	2,603.64	255.20
TCW MCG IMA 2088	EXPEDIA INC	16,000	6/30/2011	1/3/2012	471.48	926.08	-454.60
TCW MCG IMA 2088	EXPEDIA INC	12,500	8/3/2011	1/3/2012	368.35	767.32	-398.97
TCW MCG IMA 2088	EXPEDIA INC	12,500	11/10/2011	1/3/2012	368.35	681.97	-313.62
TCW MCG IMA 2088	TRIPADVISOR INC	4,000	12/22/2011	1/24/2012	122.04	0.00	122.04
TCW MCG IMA 2088	SUCCESSFACTORS INC	6,000	1/25/2011	1/25/2012	238.30	180.66	57.64
TCW MCG IMA 2088	SUCCESSFACTORS INC	28,000	2/4/2011	1/25/2012	1,112.05	851.77	260.28
TCW MCG IMA 2088	SUCCESSFACTORS INC	30,000	7/29/2011	1/25/2012	1,191.49	808.90	382.59
TCW MCG IMA 2088	SUCCESSFACTORS INC	10,000	8/4/2011	1/25/2012	397.16	276.40	120.76
TCW MCG IMA 2088	SUCCESSFACTORS INC	7,000	8/10/2011	1/25/2012	278.01	167.44	110.57
TCW MCG IMA 2088	CARBO CERAMICS INC	3,000	3/1/2011	2/9/2012	270.33	348.12	-77.79
TCW MCG IMA 2088	CARBO CERAMICS INC	12,000	3/16/2011	2/9/2012	1,081.33	1,382.15	-300.82
TCW MCG IMA 2088	F5 NETWORKS INC	2,000	3/31/2011	2/9/2012	249.58	189.02	60.56
TCW MCG IMA 2088	F5 NETWORKS INC	2,000	3/31/2011	2/29/2012	250.00	189.02	60.98
TCW MCG IMA 2088	F5 NETWORKS INC	1,000	3/31/2011	3/27/2012	135.71	94.51	41.20
TCW MCG IMA 2088	F5 NETWORKS INC	1,000	4/4/2011	3/27/2012	135.71	101.64	34.07
TCW MCG IMA 2088	FUSION - IO INC	10,000	1/25/2012	5/11/2012	214.44	252.52	-38.08
TCW MCG IMA 2088	DENDREON CORP	129,000	9/19/2011	5/18/2012	929.19	1,469.46	-540.27
TCW MCG IMA 2088	ARUBA NETWORKS INC	24,000	6/10/2011	5/21/2012	358.33	619.44	-261.11
TCW MCG IMA 2088	ARUBA NETWORKS INC	13,000	6/17/2011	5/21/2012	194.10	312.68	-118.58
TCW MCG IMA 2088	ARUBA NETWORKS INC	61,000	1/6/2012	5/21/2012	910.76	1,139.78	-229.02
TCW MCG IMA 2088	LINKEDIN CORP A	7,000	11/18/2011	6/27/2012	735.53	506.66	228.87
TCW MCG IMA 2088	GREEN DOT CORP	2,000	8/9/2011	7/27/2012	18.36	55.02	-36.66
TCW MCG IMA 2088	GREEN DOT CORP	32,000	2/9/2012	7/27/2012	293.80	1,014.24	-720.44
TCW MCG IMA 2088	GREEN DOT CORP	15,000	5/25/2012	7/27/2012	137.72	332.42	-194.70

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TCW MCG IMA 2088	HUMAN GENOME SCIENC...	54,000	8/9/2011	8/3/2012	769.50	829.92	-60.42
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	6,000	8/22/2011	8/3/2012	85.50	84.10	1.40
TCW MCG IMA 2088	HUMAN GENOME SCIENC	128,000	11/14/2011	8/3/2012	1,824.00	1,208.28	615.72
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	34,000	2/22/2012	8/3/2012	484.50	288.66	195.84
TCW MCG IMA 2088	SINA CORP	3,000	8/31/2011	8/16/2012	169.38	319.93	-150.55
TCW MCG IMA 2088	IPG PHOTONICS CORP	11,000	6/1/2012	9/4/2012	675.96	440.57	235.39
TCW MCG IMA 2088	CLIFFS NATURAL RESOUR...	41,000	3/12/2012	9/20/2012	1,733.98	2,623.55	-889.57
TCW MCG IMA 2088	CTRIPO.COM INTERNATION..	47,000	2/9/2012	9/28/2012	793.89	1,184.44	-390.55
TCW MCG IMA 2088	TRIPADVISOR INC	37,000	12/22/2011	10/1/2012	1,181.04	0.00	1,181.04
TCW MCG IMA 2088	TRIPADVISOR INC	44,000	1/3/2012	10/1/2012	1,404.47	1,185.81	218.66
TCW MCG IMA 2088	UNIVERSAL DISPLAY CORP	2,000	12/6/2011	12/3/2012	46.79	83.12	-36.33
TCW MCG IMA 2088	SINA CORP	9,000	12/5/2011	12/3/2012	409.02	590.67	-181.65
TCW MCG IMA 2088	SINA CORP	5,000	12/14/2011	12/3/2012	227.23	270.15	-42.92
TCW MCG IMA 2088	SINA CORP	4,000	2/9/2012	12/3/2012	181.79	265.52	-83.73
TCW MCG IMA 2088	HERBALIFE LTD	32,000	10/3/2012	12/3/2012	1,460.71	1,682.48	-221.77
TCW MCG IMA 2088	HERBALIFE LTD	31,000	10/25/2012	12/3/2012	1,415.06	1,553.95	-138.89
TCW MCG IMA 2088	GNC HOLDINGS INC	63,000	10/3/2012	12/3/2012	2,192.86	2,491.61	-298.75
TCW MCG IMA 2088	SALIX PHARMACEUTICALS ..	33,000	7/30/2012	12/11/2012	1,386.98	1,541.46	-154.48
TCW MCG IMA 2088	SALIX PHARMACEUTICALS...	2,000	8/7/2012	12/11/2012	84.06	90.04	-5.98
TCW MCG IMA 2088	MICHAEL KORS HOLDING	33,000	4/23/2012	12/14/2012	1,646.58	1,332.32	314.26
TOTAL SHORT TERM					3,843,752.18	3,794,677.43	49,074.75

LONG TERM

AGENCY 2013	DGHM Enchanced Value Lp	2,609,620	10/1/2010	1/5/2012	243,010.17	250,000.00	-6,989.83
AGENCY 2013	EXXON MOBIL CORP	0.974	4/3/1996	3/9/2012	84.13	23.05	61.08
AGENCY 2013	EXXON MOBIL CORP	0.863	4/3/1996	6/11/2012	72.49	20.43	52.06
AGENCY 2013	MSDW GLBL REAL EST-IN	606,982	6/6/2011	8/24/2012	5,651.00	5,566.03	84.97
AGENCY 2013	DODGE & COX STK FD#0145	1,189,343	7/26/2002	8/24/2012	138,855.80	100,000.00	38,855.80
AGENCY 2013	DODGE & COX STK FD#0145	118,315	9/23/2002	8/24/2012	13,813.28	10,000.00	3,813.28
AGENCY 2013	DODGE & COX STK FD#0145	5,396	12/31/2002	8/24/2012	629.98	470.76	159.22
AGENCY 2013	DODGE & COX STK FD#0145	444,338	2/14/2003	8/24/2012	51,876.46	37,000.00	14,876.46
AGENCY 2013	DODGE & COX STK FD#0145	304,630	8/13/2003	8/24/2012	35,565.55	30,530.00	5,035.55
AGENCY 2013	DODGE & COX STK FD#0145	7,100	12/31/2003	8/24/2012	828.93	804.19	24.74
AGENCY 2013	DODGE & COX STK FD#0145	8,192	12/31/2003	8/24/2012	956.42	927.91	28.51
AGENCY 2013	DODGE & COX STK FD#0145	206,691	3/5/2004	8/24/2012	24,131.17	25,187.37	-1,056.20
AGENCY 2013	DODGE & COX STK FD#0145	14,238	3/31/2004	8/24/2012	1,662.29	1,680.03	-17.74
AGENCY 2013	DODGE & COX STK FD#0145	51,291	5/28/2004	8/24/2012	5,988.22	6,000.00	-11.78

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AGENCY 2013	DODGE & COX STK FD#0145	104,366	3/28/2008	8/24/2012	12,184.73	12,252.55	-67.82
AGENCY 2013	DODGE & COX STK FD#0145	1,254	3/28/2008	8/24/2012	146.40	147.19	-0.79
AGENCY 2013	ROYCE LOW-PRCD STK-S...	1,497.108	9/28/2009	8/24/2012	21,693.10	19,806.74	1,886.36
AGENCY 2013	ROYCE LOW-PRCD STK-S...	2,840.909	8/17/2010	8/24/2012	41,164.77	40,000.00	1,164.77
AGENCY 2013	ROYCE LOW-PRCD STK-S...	67.143	12/9/2010	8/24/2012	972.90	1,195.14	-222.24
AGENCY 2013	ROYCE LOW-PRCD STK-S...	1,320.655	2/23/2011	8/24/2012	19,136.29	25,000.00	-5,863.71
AGENCY 2013	ROYCE LOW-PRCD STK-S...	723.648	3/16/2011	8/24/2012	10,485.66	13,250.00	-2,764.34
AGENCY 2013	DODGE & COX INTL STK F...	35.536	12/23/2008	8/24/2012	1,127.91	744.83	383.08
AGENCY 2013	DODGE & COX INTL STK F...	7.601	12/23/2008	8/24/2012	241.26	159.32	81.94
AGENCY 2013	DODGE & COX INTL STK F...	762.856	5/28/2009	8/24/2012	24,213.05	19,285.00	4,928.05
AGENCY 2013	DODGE & COX INTL STK F...	253.245	9/28/2009	8/24/2012	8,038.00	8,000.00	38.00
AGENCY 2013	DODGE & COX INTL STK F...	297.084	4/12/2010	8/24/2012	9,429.45	9,985.00	-555.55
AGENCY 2013	DODGE & COX INTL STK F...	1,126.200	2/23/2011	8/24/2012	35,745.59	41,050.00	-5,304.41
AGENCY 2013	DODGE & COX INTL STK F...	476.088	3/16/2011	8/24/2012	15,111.03	16,525.00	-1,413.97
AGENCY 2013	VANGUARD EXPLORER FD...	75.506	12/18/2007	8/24/2012	5,480.23	4,861.82	618.41
AGENCY 2013	VANGUARD EXPLORER FD...	48.633	12/18/2007	8/24/2012	3,529.78	3,131.49	398.29
AGENCY 2013	VANGUARD EXPLORER FD...	127.413	8/26/2008	8/24/2012	9,247.64	7,655.00	1,592.64
AGENCY 2013	VANGUARD EXPLORER FD...	499.161	5/28/2009	8/24/2012	36,229.10	20,825.00	15,404.10
AGENCY 2013	VANGUARD EXPLORER FD...	195.122	9/28/2009	8/24/2012	14,161.95	10,000.00	4,161.95
AGENCY 2013	VANGUARD EXPLORER FD...	349.211	2/23/2011	8/24/2012	25,345.73	25,000.00	345.73
AGENCY 2013	ISHARES MSCI BRIC INDX ..	325.000	9/28/2009	8/24/2012	11,803.57	13,517.63	-1,714.06
AGENCY 2013	ISHARES MSCI BRIC INDX ..	350.000	12/29/2009	8/24/2012	12,711.54	16,009.00	-3,297.46
AGENCY 2013	ISHARES MSCI BRIC INDX ..	550.000	4/12/2010	8/24/2012	19,975.28	26,480.30	-6,505.02
AGENCY 2013	ISHARES MSCI BRIC INDX ...	500.000	8/17/2010	8/24/2012	18,159.34	22,409.85	-4,250.51
AGENCY 2013	ISHARES MSCI BRIC INDX	210.000	2/25/2011	8/24/2012	7,626.92	9,807.00	-2,180.08
AGENCY 2013	WM BLAIR INTL GROWTH-I..	1,024.408	5/28/2009	8/24/2012	22,045.26	15,745.15	6,300.11
AGENCY 2013	WM BLAIR INTL GROWTH-I..	495.322	9/28/2009	8/24/2012	10,659.33	9,000.00	1,659.33
AGENCY 2013	WM BLAIR INTL GROWTH-I..	496.519	4/12/2010	8/24/2012	10,685.09	9,985.00	700.09
AGENCY 2013	WM BLAIR INTL GROWTH-I..	1,844.389	2/23/2011	8/24/2012	39,691.25	40,595.00	-903.75
AGENCY 2013	WM BLAIR INTL GROWTH-I..	790.292	3/16/2011	8/24/2012	17,007.08	16,525.00	482.08
AGENCY 2013	NEUB BERM GENESIS-INS..	14,434	12/17/2007	8/24/2012	703.51	654.01	49.50
AGENCY 2013	NEUB BERM GENESIS-INS..	5,075	12/17/2007	8/24/2012	247.36	229.96	17.40
AGENCY 2013	NEUB BERM GENESIS-INS...	514.313	8/26/2008	8/24/2012	25,067.61	24,435.00	632.61
AGENCY 2013	NEUB BERM GENESIS-INS..	81.689	12/15/2008	8/24/2012	3,981.52	2,300.36	1,681.16
AGENCY 2013	NUVEEN MID CAP GRWTH ...	325.781	6/22/2005	8/24/2012	15,328.00	13,513.39	1,814.61
AGENCY 2013	MERGER FD#0260	151.200	6/14/2007	8/24/2012	2,410.13	2,478.17	-68.04
AGENCY 2013	MERGER FD#0260	28.478	12/28/2007	8/24/2012	453.94	426.60	27.34

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AGENCY 2013	MERGER FD#0260	58,871	2/5/2008	8/24/2012	1,097.80	1,000.00	97.80
AGENCY 2013	MERGER FD#0260	95,303	8/26/2008	8/24/2012	1,519.13	1,440.98	78.15
AGENCY 2013	IVY ASSET STRATEGY FD..	956,920	8/31/2009	8/24/2012	23,942.14	19,760.40	4,181.74
AGENCY 2013	IVY ASSET STRATEGY FD..	810,855	9/28/2009	8/24/2012	20,287.59	17,555.00	2,732.59
AGENCY 2013	IVY ASSET STRATEGY FD..	101,969	12/29/2009	8/24/2012	2,551.26	2,285.13	266.13
AGENCY 2013	AMERICAN GRTH FD OF A...	6,039,342	8/14/2003	8/24/2012	198,996.32	130,000.00	68,996.32
AGENCY 2013	AMERICAN GRTH FD OF A...	2,651,448	5/18/2004	8/24/2012	87,365.21	65,000.00	22,365.21
AGENCY 2013	AMERICAN GRTH FD OF A...	2,746,782	5/28/2004	8/24/2012	90,506.47	69,561.51	20,944.96
AGENCY 2013	FIDELITY LEVERAGED CO ...	2,626	2/5/2008	8/24/2012	77.07	77.02	0.05
AGENCY 2013	FIDELITY LEVERAGED CO ...	332,727	8/26/2008	8/24/2012	9,765.53	10,065.00	-299.47
AGENCY 2013	FIDELITY LEVERAGED CO ...	4,653	9/15/2008	8/24/2012	136.57	127.17	9.40
AGENCY 2013	FIDELITY LEVERAGED CO ...	1,469	9/15/2008	8/24/2012	43.12	40.16	2.96
AGENCY 2013	FIDELITY LEVERAGED CO ...	254,028	5/28/2009	8/24/2012	7,455.71	4,415.00	3,040.71
AGENCY 2013	FIDELITY LEVERAGED CO ...	220,750	9/28/2009	8/24/2012	6,479.01	4,836.63	1,642.38
AGENCY 2013	VANGUARD MID CAP INDX ..	871,145	8/31/2009	8/24/2012	19,008.39	12,762.28	6,246.11
AGENCY 2013	VANGUARD MID CAP INDX ..	1,055,665	9/28/2009	8/24/2012	23,034.61	16,468.38	6,566.23
AGENCY 2013	DIAMOND HILL LONG/SHO...	887,235	6/14/2007	8/24/2012	15,917.00	16,848.59	-931.59
AGENCY 2013	CALAMOS MKT NEUT INC-I...	183,847	6/14/2007	8/24/2012	2,318.32	2,380.99	-62.67
AGENCY 2013	CALAMOS MKT NEUT INC-I...	40,110	2/5/2008	8/24/2012	505.79	500.00	5.79
AGENCY 2013	CALAMOS MKT NEUT INC-I...	43,925	8/26/2008	8/24/2012	553.90	538.86	15.04
AGENCY 2013	AKAHI FUND LP	2,333	5/1/2011	8/31/2012	268.60	268.60	0.00
AGENCY 2013	EXXON MOBIL CORP	0.203	4/3/1996	9/10/2012	17.67	4.81	12.86
AGENCY 2013	EXXON MOBIL CORP	0.829	4/3/1996	12/10/2012	74.18	19.62	54.56
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA ..	26,000	3/16/2010	1/18/2012	726.88	706.16	20.72
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA ..	6,000	3/16/2010	1/19/2012	167.82	162.96	4.86
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	8,000	3/16/2010	1/20/2012	223.66	217.28	6.38
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	5,000	3/16/2010	1/23/2012	139.88	135.80	4.08
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	1,000	3/16/2010	1/24/2012	27.95	27.16	0.79
CH DIV STRT IMA 2039	SAFEGWAY INC	46,000	7/23/2010	1/30/2012	1,029.08	903.85	125.23
CH DIV STRT IMA 2039	SAFEGWAY INC	65,000	8/17/2010	1/30/2012	1,454.13	1,387.70	66.43
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	15,000	3/16/2010	2/1/2012	419.38	407.40	11.98
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	3,000	3/16/2010	2/2/2012	83.98	81.48	2.50
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	29,000	8/17/2010	2/2/2012	811.80	723.55	88.25
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	37,000	3/16/2010	2/2/2012	1,750.67	1,316.83	433.84
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	16,000	3/16/2010	2/3/2012	776.35	569.44	206.91
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	18,000	8/17/2010	2/3/2012	506.96	449.10	57.86
CH DIV STRT IMA 2039	SIMMONS FIRST NATIONA...	5,000	8/17/2010	2/3/2012	142.08	124.75	17.33

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CH DIV STRT IMA 2039	SIMMONS FIRST NATIONAL	8,000	8/17/2010	2/6/2012	224.51	199.60	24.91
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	22,000	3/16/2010	2/8/2012	1,072.66	782.98	289.68
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	4,000	4/12/2010	2/8/2012	195.03	139.08	55.95
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	29,000	4/12/2010	2/8/2012	1,412.46	1,008.33	404.13
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	17,000	4/12/2010	2/9/2012	822.80	591.09	231.71
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	12,000	8/17/2010	2/9/2012	580.80	452.04	128.76
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	29,000	8/17/2010	2/9/2012	1,405.02	1,092.43	312.59
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	220,000	5/7/2010	2/10/2012	1,633.62	1,501.52	132.10
CH DIV STRT IMA 2039	MATTEL INC	18,000	8/17/2010	2/10/2012	576.76	397.80	178.96
CH DIV STRT IMA 2039	MATTEL INC	59,000	10/19/2010	2/10/2012	1,890.50	1,352.65	537.85
CH DIV STRT IMA 2039	MICROCHIP TECHNOLOG...	45,000	3/16/2010	2/10/2012	1,642.53	1,278.45	364.08
CH DIV STRT IMA 2039	PACKAGING CORP OF AM...	3,000	3/16/2010	2/10/2012	87.05	74.88	12.17
CH DIV STRT IMA 2039	PACKAGING CORP OF AM...	42,000	4/12/2010	2/10/2012	1,218.67	1,021.86	196.81
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I...	14,000	8/17/2010	2/10/2012	663.65	527.38	136.27
CH DIV STRT IMA 2039	WILLIAMS COS INC	36,000	3/16/2010	2/10/2012	1,040.27	830.40	209.87
CH DIV STRT IMA 2039	WILLIAMS COS INC	35,000	4/12/2010	2/10/2012	1,011.37	850.15	161.22
CH DIV STRT IMA 2039	WILLIAMS COS INC	20,000	6/3/2010	2/10/2012	577.93	403.40	174.53
CH DIV STRT IMA 2039	WILLIAMS COS INC	33,000	8/17/2010	2/10/2012	953.58	652.72	300.86
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	95,000	5/7/2010	2/14/2012	708.14	648.39	59.75
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	145,000	8/17/2010	2/14/2012	1,080.85	1,075.87	4.98
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	2,000	4/12/2010	3/23/2012	70.28	64.04	6.24
CH DIV STRT IMA 2039	AMEREN CORPORATION	17,000	3/16/2010	3/23/2012	540.25	435.37	104.88
CH DIV STRT IMA 2039	BARNES & NOBLE INC	10,000	1/7/2011	3/23/2012	140.20	154.93	-14.73
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB ...	5,000	3/16/2010	3/23/2012	164.45	129.70	34.75
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	1,000	2/10/2011	3/23/2012	50.55	42.17	8.38
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	15,000	11/12/2010	3/23/2012	304.34	309.13	-4.79
CH DIV STRT IMA 2039	CONOCOPHILLIPS	2,000	3/16/2010	3/23/2012	151.78	104.24	47.54
CH DIV STRT IMA 2039	DU PONT (E.I.) DE NEMOU	2,000	3/16/2010	3/23/2012	104.82	71.82	33.00
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	3,000	3/16/2010	3/23/2012	156.03	145.89	10.14
CH DIV STRT IMA 2039	FIRST NIAGARA FINANCIA	12,000	10/20/2010	3/23/2012	117.90	142.57	-24.67
CH DIV STRT IMA 2039	FOOT LOCKER INC	2,000	2/25/2011	3/23/2012	62.12	38.18	23.94
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	14,000	3/16/2010	3/23/2012	277.19	251.58	25.61
CH DIV STRT IMA 2039	HJ HEINZ CO	4,000	3/16/2010	3/23/2012	212.24	189.24	23.00
CH DIV STRT IMA 2039	INTEL CORP	23,000	3/16/2010	3/23/2012	641.69	506.69	135.00
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P	2,000	3/16/2010	3/23/2012	143.90	93.40	50.50
CH DIV STRT IMA 2039	MATTEL INC	2,000	2/25/2011	3/23/2012	67.12	50.14	16.98
CH DIV STRT IMA 2039	MAXIM INTEGRATED PRO ..	8,000	3/16/2010	3/23/2012	226.68	156.08	70.60

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CH DIV STRT IMA 2039	MICROCHIP TECHNOLOG...	4,000	3/16/2010	3/23/2012	146.28	113.64	32.64
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B	16,000	3/16/2010	3/23/2012	215.69	269.60	-53.91
CH DIV STRT IMA 2039	NORDSTROM INC	4,000	8/26/2010	3/23/2012	219.32	124.84	94.48
CH DIV STRT IMA 2039	NORTHWESTERN CORP	12,000	3/16/2010	3/23/2012	415.44	317.64	97.80
CH DIV STRT IMA 2039	OCCIDENTAL PETROLEUM	2,000	3/16/2010	3/23/2012	191.54	163.30	28.24
CH DIV STRT IMA 2039	ONEOK PARTNERS LP	2,000	3/16/2010	3/23/2012	112.36	61.36	51.00
CH DIV STRT IMA 2039	PACKAGING CORP OF AM	2,000	4/12/2010	3/23/2012	58.46	48.66	9.80
CH DIV STRT IMA 2039	PHILIP MORRIS INTERNAT.	3,000	3/16/2010	3/23/2012	260.37	154.20	106.17
CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	25,000	3/16/2010	3/23/2012	279.08	368.25	-89.17
CH DIV STRT IMA 2039	SAFEWAY INC	6,000	3/18/2011	3/23/2012	125.04	134.46	-9.42
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I..	1,000	3/18/2011	3/23/2012	48.21	37.37	10.84
CH DIV STRT IMA 2039	SUPERVALU INC	32,000	6/16/2010	3/23/2012	194.89	402.43	-207.54
CH DIV STRT IMA 2039	TOTAL SA-SPON ADR	3,000	5/25/2010	3/23/2012	160.80	132.84	27.96
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	38,000	8/19/2010	3/23/2012	205.34	208.91	-3.57
CH DIV STRT IMA 2039	US BANCORP	5,000	3/16/2010	3/23/2012	156.60	130.00	26.60
CH DIV STRT IMA 2039	WILLIAMS COS INC	6,000	8/17/2010	3/23/2012	180.84	118.68	62.16
CH DIV STRT IMA 2039	XILINX INC	4,000	3/16/2010	3/23/2012	141.56	108.40	33.16
CH DIV STRT IMA 2039	YUM! BRANDS INC	4,000	3/16/2010	3/23/2012	282.63	150.52	132.11
CH DIV STRT IMA 2039	SUPERVALU INC	228,000	6/16/2010	4/2/2012	1,290.93	2,867.28	-1,576.35
CH DIV STRT IMA 2039	SUPERVALU INC	91,000	8/17/2010	4/2/2012	515.24	1,005.16	-489.92
CH DIV STRT IMA 2039	SUPERVALU INC	29,000	8/17/2010	4/3/2012	159.64	320.32	-160.68
CH DIV STRT IMA 2039	SUPERVALU INC	131,000	10/19/2010	4/3/2012	721.14	1,434.56	-713.42
CH DIV STRT IMA 2039	SUPERVALU INC	28,000	10/19/2010	4/12/2012	179.76	306.62	-126.86
CH DIV STRT IMA 2039	SUPERVALU INC	131,000	11/30/2010	4/12/2012	841.00	1,197.49	-356.49
CH DIV STRT IMA 2039	SUPERVALU INC	20,000	11/30/2010	4/12/2012	129.60	182.82	-53.22
CH DIV STRT IMA 2039	SUPERVALU INC	37,000	11/30/2010	4/12/2012	237.71	338.22	-100.51
CH DIV STRT IMA 2039	SUPERVALU INC	185,000	2/25/2011	4/12/2012	1,188.56	1,594.70	-406.14
CH DIV STRT IMA 2039	SUPERVALU INC	17,000	3/18/2011	4/12/2012	109.22	123.93	-14.71
CH DIV STRT IMA 2039	SUPERVALU INC	133,000	3/18/2011	4/12/2012	857.94	969.57	-111.63
CH DIV STRT IMA 2039	MAXIM INTEGRATED PRO..	62,000	3/16/2010	4/20/2012	1,677.93	1,209.62	468.31
CH DIV STRT IMA 2039	MAXIM INTEGRATED PRO	44,000	4/12/2010	4/20/2012	1,190.79	879.98	310.81
CH DIV STRT IMA 2039	FOOT LOCKER INC	8,000	2/25/2011	5/4/2012	245.27	152.72	92.55
CH DIV STRT IMA 2039	FOOT LOCKER INC	90,000	3/18/2011	5/4/2012	2,759.32	1,737.90	1,021.42
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	3,000	2/10/2011	5/17/2012	137.03	126.50	10.53
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	22,000	2/25/2011	5/17/2012	1,004.91	936.54	68.37
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	20,000	3/18/2011	5/17/2012	913.56	759.00	154.56
CH DIV STRT IMA 2039	CARPENTER TECHNOLOGY	50,000	4/21/2011	5/17/2012	2,283.89	2,069.17	214.72

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CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	36.000	3/16/2010	5/21/2012	2,046.90	1,222.92	823.98
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	2.000	4/12/2010	5/22/2012	69.23	64.04	5.19
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	55.000	8/17/2010	5/22/2012	1,903.91	1,654.38	249.53
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	36.000	2/25/2011	5/22/2012	1,246.20	1,411.20	-165.00
CH DIV STRT IMA 2039	WILLIS GROUP HOLDINGS	30.000	3/18/2011	5/22/2012	1,038.50	1,173.30	-134.80
CH DIV STRT IMA 2039	MATTEL INC	66.000	2/25/2011	5/22/2012	2,069.82	1,654.62	415.20
CH DIV STRT IMA 2039	MATTEL INC	70.000	3/18/2011	5/22/2012	2,195.27	1,714.30	480.97
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	29.000	3/16/2010	5/22/2012	1,650.19	985.13	665.06
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	30.000	4/12/2010	5/22/2012	1,707.09	1,091.40	615.69
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	45.000	8/17/2010	5/22/2012	2,560.64	1,745.10	815.54
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	36.000	2/25/2011	5/22/2012	2,048.51	1,695.60	352.91
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	7.000	3/18/2011	5/22/2012	398.32	317.59	80.73
CH DIV STRT IMA 2039	TELUS CORP-NON VTG SHS	23.000	3/18/2011	5/23/2012	1,284.67	1,043.51	241.16
CH DIV STRT IMA 2039	GENUINE PARTS CO	89.000	4/7/2011	6/6/2012	5,373.69	4,839.72	533.97
CH DIV STRT IMA 2039	ABBOTT LABORATORIES	26.000	3/16/2010	6/6/2012	1,570.36	1,420.38	149.98
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB	40.000	3/16/2010	6/6/2012	1,357.97	1,037.60	320.37
CH DIV STRT IMA 2039	HJ HEINZ CO	21.000	3/16/2010	6/6/2012	1,110.82	993.51	117.31
CH DIV STRT IMA 2039	HJ HEINZ CO	10.000	4/12/2010	6/6/2012	528.96	461.90	67.06
CH DIV STRT IMA 2039	HJ HEINZ CO	15.000	4/12/2010	6/6/2012	793.44	691.20	102.24
CH DIV STRT IMA 2039	HJ HEINZ CO	6.000	8/17/2010	6/6/2012	317.38	274.92	42.46
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P...	19.000	3/16/2010	6/6/2012	1,307.49	887.30	420.19
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P...	15.000	4/12/2010	6/6/2012	1,032.23	724.80	307.43
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P...	20.000	2/25/2011	6/6/2012	1,376.30	1,179.80	196.50
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	114.000	3/16/2010	6/6/2012	1,343.41	1,920.90	-577.49
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	55.000	4/13/2010	6/6/2012	648.14	974.60	-326.46
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	130.000	5/7/2010	6/6/2012	1,531.96	1,994.32	-462.36
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	145.000	8/17/2010	6/6/2012	1,708.73	2,370.69	-661.96
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B	117.000	2/25/2011	6/6/2012	1,378.77	2,190.24	-811.47
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B	27.000	3/18/2011	6/6/2012	318.18	467.10	-148.92
CH DIV STRT IMA 2039	NORTHWESTERN CORP	43.000	3/16/2010	6/6/2012	1,542.47	1,138.21	404.26
CH DIV STRT IMA 2039	NORTHWESTERN CORP	8.000	4/12/2010	6/6/2012	286.97	221.00	65.97
CH DIV STRT IMA 2039	PEPSICO INC	20.000	4/21/2011	6/6/2012	1,349.00	1,338.13	10.87
CH DIV STRT IMA 2039	SNYDERS-LANCE	54.000	3/15/2011	6/6/2012	1,383.33	1,042.00	341.33
CH DIV STRT IMA 2039	SNYDERS-LANCE	42.000	3/16/2011	6/6/2012	1,075.93	793.74	282.19
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I	31.000	3/18/2011	6/6/2012	1,537.92	1,158.47	379.45
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P...	15.000	3/18/2011	6/7/2012	1,036.10	856.50	179.60
CH DIV STRT IMA 2039	MAGELLAN MIDSTREAM P	20.000	6/6/2011	6/7/2012	1,381.47	1,176.00	205.47

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CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	170.000	3/16/2010	8/15/2012	2,286.45	2,504.10	-217.65
CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	90.000	4/12/2010	8/15/2012	1,210.47	1,437.30	-226.83
CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	7.000	8/17/2010	8/15/2012	94.15	102.83	-8.68
CH DIV STRT IMA 2039	YUM! BRANDS INC	31.000	3/16/2010	8/22/2012	2,028.59	1,166.53	862.06
CH DIV STRT IMA 2039	YUM! BRANDS INC	15.000	4/12/2010	8/22/2012	981.58	613.94	367.64
CH DIV STRT IMA 2039	YUM! BRANDS INC	6.000	8/17/2010	8/22/2012	392.63	249.78	142.85
CH DIV STRT IMA 2039	XILINX INC	66.000	3/16/2010	8/22/2012	2,220.19	1,788.60	431.59
CH DIV STRT IMA 2039	XILINX INC	13.000	4/12/2010	8/22/2012	437.31	348.01	89.30
CH DIV STRT IMA 2039	WILLIAMS COS INC	21.000	8/17/2010	8/22/2012	671.15	415.37	255.78
CH DIV STRT IMA 2039	WILLIAMS COS INC	38.000	2/25/2011	8/22/2012	1,214.46	1,136.96	77.50
CH DIV STRT IMA 2039	WILLIAMS COS INC	30.000	3/18/2011	8/22/2012	958.78	870.00	88.78
CH DIV STRT IMA 2039	WILLIAMS COS INC	15.000	4/7/2011	8/22/2012	479.39	467.42	11.97
CH DIV STRT IMA 2039	US BANCORP	65.000	3/16/2010	8/22/2012	2,143.65	1,690.00	453.65
CH DIV STRT IMA 2039	US BANCORP	27.000	4/12/2010	8/22/2012	890.44	746.14	144.30
CH DIV STRT IMA 2039	ABBOTT LABORATORIES	24.000	3/16/2010	8/22/2012	1,571.00	1,311.12	259.88
CH DIV STRT IMA 2039	ABBOTT LABORATORIES	23.000	4/12/2010	8/22/2012	1,505.55	1,213.25	292.30
CH DIV STRT IMA 2039	AMEREN CORPORATION	43.000	3/16/2010	8/22/2012	1,434.87	1,101.23	333.64
CH DIV STRT IMA 2039	AMEREN CORPORATION	14.000	4/12/2010	8/22/2012	467.17	375.20	91.97
CH DIV STRT IMA 2039	BARNES & NOBLE INC	125.000	1/7/2011	8/22/2012	1,414.98	1,936.58	-521.60
CH DIV STRT IMA 2039	BARNES & NOBLE INC	42.000	1/10/2011	8/22/2012	475.43	673.36	-197.93
CH DIV STRT IMA 2039	BARNES & NOBLE INC	29.000	2/25/2011	8/22/2012	328.28	477.63	-149.35
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB ...	10.000	3/16/2010	8/22/2012	315.89	259.40	56.49
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB ...	25.000	4/12/2010	8/22/2012	789.73	659.24	130.49
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB ...	35.000	8/17/2010	8/22/2012	1,105.62	926.79	178.83
CH DIV STRT IMA 2039	BRISTOL-MYERS SQUIBB ...	16.000	2/2/2011	8/22/2012	505.43	418.27	87.16
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	152.000	1/12/2010	8/22/2012	2,884.91	3,132.56	-247.65
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	41.000	1/12/2010	8/22/2012	778.17	826.97	-48.80
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	109.000	2/2/2011	8/22/2012	2,068.78	2,303.38	-234.60
CH DIV STRT IMA 2039	CONOCOPHILLIPS	33.000	3/16/2010	8/22/2012	1,856.86	1,719.96	136.90
CH DIV STRT IMA 2039	CONOCOPHILLIPS	15.000	4/12/2010	8/22/2012	844.03	840.90	3.13
CH DIV STRT IMA 2039	CONOCOPHILLIPS	1.000	8/17/2010	8/22/2012	56.27	55.42	0.85
CH DIV STRT IMA 2039	DEERE & CO	25.000	6/30/2011	8/22/2012	1,919.20	2,024.07	-104.87
CH DIV STRT IMA 2039	DU PONT (E.I.) DE NEMOU...	21.000	3/16/2010	8/22/2012	1,052.28	754.11	298.17
CH DIV STRT IMA 2039	DU PONT (E.I.) DE NEMOU...	15.000	4/12/2010	8/22/2012	751.63	584.25	167.38
CH DIV STRT IMA 2039	EATON CORP	70.000	5/24/2011	8/22/2012	3,188.42	3,600.10	-411.68
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	27.000	3/16/2010	8/22/2012	1,386.15	1,313.01	73.14
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	15.000	4/12/2010	8/22/2012	770.08	763.80	6.28

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CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	15,000	6/3/2010	8/22/2012	770.08	709.59	60.49
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	10,000	8/17/2010	8/22/2012	513.39	490.00	23.39
CH DIV STRT IMA 2039	FIRST NIAGARA FINANCIA...	200,000	10/20/2010	8/22/2012	1,601.96	2,376.24	-774.28
CH DIV STRT IMA 2039	FIRST NIAGARA FINANCIA...	70,000	10/28/2010	8/22/2012	560.69	845.01	-284.32
CH DIV STRT IMA 2039	FIRST NIAGARA FINANCIA...	20,000	2/25/2011	8/22/2012	160.20	296.40	-136.20
CH DIV STRT IMA 2039	FRANKLIN STREET PROPE...	238,000	8/9/2011	8/22/2012	2,546.56	2,736.29	-189.73
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	71,000	3/16/2010	8/22/2012	1,471.80	1,275.87	195.93
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	40,000	4/12/2010	8/22/2012	829.19	753.99	75.20
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	55,000	8/17/2010	8/22/2012	1,140.13	862.90	277.23
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	46,000	2/25/2011	8/22/2012	953.56	962.78	-9.22
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	35,000	3/18/2011	8/22/2012	725.54	659.75	65.79
CH DIV STRT IMA 2039	GENERAL ELECTRIC CO	23,000	4/7/2011	8/22/2012	476.78	473.28	3.50
CH DIV STRT IMA 2039	HASBRO INC	83,000	7/20/2011	8/22/2012	3,126.53	3,282.44	-155.91
CH DIV STRT IMA 2039	HJ HEINZ CO	19,000	8/17/2010	8/22/2012	1,051.43	870.57	180.86
CH DIV STRT IMA 2039	HJ HEINZ CO	19,000	2/25/2011	8/22/2012	1,051.43	909.34	142.09
CH DIV STRT IMA 2039	HJ HEINZ CO	15,000	3/18/2011	8/22/2012	830.08	728.85	101.23
CH DIV STRT IMA 2039	HJ HEINZ CO	20,000	4/7/2011	8/22/2012	1,106.77	983.23	123.54
CH DIV STRT IMA 2039	INTEL CORP	77,000	3/16/2010	8/22/2012	1,981.94	1,696.31	285.63
CH DIV STRT IMA 2039	INTEL CORP	23,000	4/12/2010	8/22/2012	592.01	521.18	70.83
CH DIV STRT IMA 2039	MFA FINANCIAL INC COM	83,000	8/9/2011	8/22/2012	670.97	593.45	77.52
CH DIV STRT IMA 2039	MAXIM INTEGRATED PRO ..	31,000	4/12/2010	8/22/2012	863.95	619.99	243.96
CH DIV STRT IMA 2039	MAXIM INTEGRATED PRO ..	57,000	8/17/2010	8/22/2012	1,588.55	972.72	615.83
CH DIV STRT IMA 2039	MCDONALD'S CORP	36,000	4/7/2011	8/22/2012	3,180.52	2,754.38	426.14
CH DIV STRT IMA 2039	MERCK & CO INC/NJ	78,000	4/21/2011	8/22/2012	3,342.22	2,650.44	691.78
CH DIV STRT IMA 2039	MICROCHIP TECHNOLOG...	51,000	3/16/2010	8/22/2012	1,775.78	1,448.91	326.87
CH DIV STRT IMA 2039	MICROCHIP TECHNOLOG...	50,000	4/12/2010	8/22/2012	1,740.96	1,442.99	297.97
CH DIV STRT IMA 2039	MICROCHIP TECHNOLOG...	28,000	8/17/2010	8/22/2012	974.94	809.73	165.21
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	68,000	3/18/2011	8/22/2012	889.43	1,176.40	-286.97
CH DIV STRT IMA 2039	NEW YORK COMMUNITY B...	89,000	5/2/2011	8/22/2012	1,164.10	1,477.20	-313.10
CH DIV STRT IMA 2039	NORDSTROM INC	32,000	8/26/2010	8/22/2012	1,847.96	998.74	849.22
CH DIV STRT IMA 2039	NORDSTROM INC	21,000	2/25/2011	8/22/2012	1,212.72	958.44	254.28
CH DIV STRT IMA 2039	NORDSTROM INC	15,000	3/18/2011	8/22/2012	866.23	632.25	233.98
CH DIV STRT IMA 2039	NORDSTROM INC	9,000	5/25/2011	8/22/2012	519.74	408.30	111.44
CH DIV STRT IMA 2039	NORTHWESTERN CORP	7,000	4/12/2010	8/22/2012	252.76	193.37	59.39
CH DIV STRT IMA 2039	NORTHWESTERN CORP	35,000	4/12/2010	8/22/2012	1,263.82	966.70	297.12
CH DIV STRT IMA 2039	NORTHWESTERN CORP	14,000	8/17/2010	8/22/2012	505.53	402.78	102.75
CH DIV STRT IMA 2039	OCCIDENTAL PETROLEUM	8,000	3/16/2010	8/22/2012	702.38	653.20	49.18

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CH DIV STRT IMA 2039	OCCIDENTAL PETROLEUM...	15,000	4/12/2010	8/22/2012	1,316.97	1,301.40	15.57
CH DIV STRT IMA 2039	OCCIDENTAL PETROLEUM	14,000	8/17/2010	8/22/2012	1,229.17	1,068.19	160.98
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO...	112,000	6/21/2011	8/22/2012	730.22	1,115.97	-385.75
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO	321,000	7/1/2011	8/22/2012	2,092.87	3,393.45	-1,300.58
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO	54,000	7/20/2011	8/22/2012	352.07	508.10	-156.03
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	5,000	3/16/2010	8/22/2012	278.79	153.40	125.39
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	29,000	4/12/2010	8/22/2012	1,617.00	926.55	690.45
CH DIV STRT IMA 2039	PNC FINANCIAL SERVICES..	50,000	3/16/2010	8/22/2012	3,109.43	2,910.50	198.93
CH DIV STRT IMA 2039	PNC FINANCIAL SERVICES.	19,000	4/12/2010	8/22/2012	1,181.58	1,242.41	-60.83
CH DIV STRT IMA 2039	PACKAGING CORP OF AM..	11,000	4/12/2010	8/22/2012	347.26	267.63	79.63
CH DIV STRT IMA 2039	PACKAGING CORP OF AM...	61,000	8/17/2010	8/22/2012	1,925.72	1,437.77	487.95
CH DIV STRT IMA 2039	PEPSICO INC	61,000	4/21/2011	8/22/2012	4,439.48	4,081.30	358.18
CH DIV STRT IMA 2039	PETMED EXPRESS INC	192,000	6/30/2011	8/22/2012	1,875.81	2,281.67	-405.86
CH DIV STRT IMA 2039	PETMED EXPRESS INC	33,000	7/1/2011	8/22/2012	322.41	389.92	-67.51
CH DIV STRT IMA 2039	PHILIP MORRIS INTERNAT.	42,000	3/16/2010	8/22/2012	3,826.95	2,158.80	1,668.15
CH DIV STRT IMA 2039	PHILIP MORRIS INTERNAT...	6,000	4/12/2010	8/22/2012	546.71	319.32	227.39
CH DIV STRT IMA 2039	QUALCOMM INC	55,000	3/16/2010	8/22/2012	3,398.37	2,146.94	1,251.43
CH DIV STRT IMA 2039	QUALCOMM INC	2,000	4/12/2010	8/22/2012	123.58	85.00	38.58
CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	123,000	8/17/2010	8/22/2012	1,707.22	1,806.87	-99.65
CH DIV STRT IMA 2039	REDWOOD TRUST INC REIT	36,000	2/25/2011	8/22/2012	499.67	602.91	-103.24
CH DIV STRT IMA 2039	ROCHE HOLDINGS LTD-SP..	70,000	3/16/2010	8/22/2012	3,144.32	2,901.50	242.82
CH DIV STRT IMA 2039	ROCHE HOLDINGS LTD-SP..	4,000	4/12/2010	8/22/2012	179.68	164.00	15.68
CH DIV STRT IMA 2039	SAFEWAY INC	94,000	6/7/2011	8/22/2012	1,496.45	2,100.35	-603.90
CH DIV STRT IMA 2039	SNYDERS-LANCE	67,000	3/16/2011	8/22/2012	1,539.65	1,266.21	273.44
CH DIV STRT IMA 2039	SNYDERS-LANCE	40,000	3/18/2011	8/22/2012	919.19	738.80	180.39
CH DIV STRT IMA 2039	SNYDERS-LANCE	48,000	4/7/2011	8/22/2012	1,103.03	957.43	145.60
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I..	1,000	3/18/2011	8/22/2012	56.43	37.37	19.06
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I..	18,000	5/31/2011	8/22/2012	1,015.71	733.14	282.57
CH DIV STRT IMA 2039	STAPLES INC	273,000	6/17/2011	8/22/2012	3,019.34	4,200.35	-1,181.01
CH DIV STRT IMA 2039	TOTAL SA-SPON ADR	42,000	5/25/2010	8/22/2012	2,080.63	1,859.74	220.89
CH DIV STRT IMA 2039	TOTAL SA-SPON ADR	15,000	6/3/2010	8/22/2012	743.08	721.40	21.68
CH DIV STRT IMA 2039	TOTAL SA-SPON ADR	12,000	8/17/2010	8/22/2012	594.47	606.48	-12.01
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	187,000	8/19/2010	8/22/2012	1,052.79	1,028.05	24.74
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	180,000	8/23/2010	8/22/2012	1,013.38	962.53	50.85
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	40,000	8/24/2010	8/22/2012	225.19	213.08	12.11
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	110,000	8/24/2010	8/22/2012	619.29	590.88	28.41
CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	110,000	8/26/2010	8/22/2012	619.29	592.36	26.93

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CH DIV STRT IMA 2039	TRUSTCO BANK CORP NY	72.000	8/26/2010	8/22/2012	405.35	385.19	20.16
CH DIV STRT IMA 2039	TELEFLEX INC	40.000	3/16/2010	8/22/2012	2,521.94	2,503.60	18.34
CH DIV STRT IMA 2039	TELEFLEX INC	1.000	4/12/2010	8/22/2012	63.05	63.94	-0.89
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	3.000	8/25/2011	9/10/2012	57.00	37.82	19.18
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	24.000	8/25/2011	9/11/2012	457.10	302.55	154.55
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	15.000	8/25/2011	9/12/2012	285.08	189.09	95.99
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	61.000	8/25/2011	9/20/2012	1,244.37	768.98	475.39
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	1.000	8/25/2011	9/20/2012	20.40	12.61	7.79
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T...	4.000	8/25/2011	9/21/2012	81.60	50.43	31.17
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	15.000	8/17/2010	9/26/2012	718.97	734.99	-16.02
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	22.000	2/25/2011	9/26/2012	1,054.49	1,336.72	-282.23
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	15.000	3/18/2011	9/26/2012	718.97	858.00	-139.03
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	58.000	5/26/2011	9/26/2012	2,780.03	3,129.10	-349.07
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	32.000	6/6/2011	9/26/2012	1,533.81	1,636.16	-102.35
CH DIV STRT IMA 2039	EMERSON ELECTRIC CO	29.000	7/1/2011	9/26/2012	1,390.01	1,623.33	-233.32
CH DIV STRT IMA 2039	STAPLES INC	139.000	6/17/2011	9/26/2012	1,561.25	2,138.64	-577.39
CH DIV STRT IMA 2039	STAPLES INC	315.000	7/1/2011	9/26/2012	3,538.09	5,000.00	-1,461.91
CH DIV STRT IMA 2039	ON SEMICONDUCTOR CO.	100.000	7/20/2011	9/26/2012	612.33	940.93	-328.60
CH DIV STRT IMA 2039	TELEFLEX INC	19.000	4/12/2010	9/26/2012	1,300.96	1,214.86	86.10
CH DIV STRT IMA 2039	TELEFLEX INC	15.000	8/17/2010	9/26/2012	1,027.07	776.40	250.67
CH DIV STRT IMA 2039	TELEFLEX INC	10.000	8/17/2010	9/27/2012	686.77	517.60	169.17
CH DIV STRT IMA 2039	TELEFLEX INC	22.000	2/25/2011	9/27/2012	1,510.88	1,331.00	179.88
CH DIV STRT IMA 2039	TELEFLEX INC	15.000	3/18/2011	9/27/2012	1,030.15	824.10	206.05
CH DIV STRT IMA 2039	TELEFLEX INC	22.000	6/6/2011	9/27/2012	1,510.88	1,290.30	220.58
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T	50.000	8/25/2011	9/27/2012	990.77	630.31	360.46
CH DIV STRT IMA 2039	CHESAPEAKE LODGING T..	6.000	8/25/2011	9/27/2012	118.56	75.64	42.92
CH DIV STRT IMA 2039	LITHIA MOTORS INC	31.000	9/28/2011	10/2/2012	1,052.51	462.66	589.85
CH DIV STRT IMA 2039	SOVRAN SELF STORAGE I..	49.000	6/6/2011	11/16/2012	2,913.64	1,981.56	932.08
CH DIV STRT IMA 2039	MCDONALD'S CORP	15.000	4/7/2011	11/16/2012	1,260.42	1,147.66	112.76
CH DIV STRT IMA 2039	MCDONALD'S CORP	12.000	4/21/2011	11/16/2012	1,008.34	921.65	86.69
CH DIV STRT IMA 2039	EATON CORP	53.000	5/24/2011	11/30/2012	2,751.00	2,725.79	25.21
CH DIV STRT IMA 2039	EATON CORP	29.000	6/6/2011	11/30/2012	1,505.26	1,414.91	90.35
CH DIV STRT IMA 2039	EATON CORP	43.000	8/9/2011	11/30/2012	2,231.94	1,699.38	532.56
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	18.000	2/2/2011	12/5/2012	345.98	380.38	-34.40
CH DIV STRT IMA 2039	CISCO SYSTEMS INC	145.000	2/10/2011	12/5/2012	2,787.04	3,232.70	-445.66
CH DIV STRT IMA 2039	INTEL CORP	27.000	4/12/2010	12/5/2012	536.27	611.81	-75.54
CH DIV STRT IMA 2039	INTEL CORP	70.000	8/17/2010	12/5/2012	1,390.33	1,384.57	5.76

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH DIV STRT IMA 2039	INTEL CORP	56.000	2/25/2011	12/5/2012	1,112.26	1,225.84	-113.58
CH DIV STRT IMA 2039	INTEL CORP	45.000	3/18/2011	12/5/2012	893.78	910.80	-17.02
CH DIV STRT IMA 2039	INTEL CORP	57.000	6/6/2011	12/5/2012	1,132.13	1,241.46	-109.33
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	1.000	4/12/2010	12/5/2012	55.31	31.95	23.36
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	32.000	2/25/2011	12/5/2012	1,769.90	1,334.02	435.88
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	30.000	3/18/2011	12/5/2012	1,659.28	1,190.40	468.88
CH DIV STRT IMA 2039	ONEOK PARTERNS LP	24.000	6/6/2011	12/5/2012	1,327.42	990.36	337.06
CH DIV STRT IMA 2039	PHILIP MORRIS INTERNAT...	9.000	4/12/2010	12/5/2012	796.59	478.98	317.61
CH DIV STRT IMA 2039	PHILIP MORRIS INTERNAT...	20.000	8/17/2010	12/5/2012	1,770.20	1,049.38	720.82
CH DIV STRT IMA 2039	MCDONALD'S CORP	23.000	4/21/2011	12/10/2012	2,050.12	1,766.50	283.62
CH DIV STRT IMA 2039	MCDONALD'S CORP	19.000	6/6/2011	12/10/2012	1,693.58	1,531.40	162.18
CH DIV STRT IMA 2039	TEXAS INSTRUMENTS INC	189.000	9/14/2011	12/11/2012	5,662.35	5,085.52	576.83
CH DIV STRT IMA 2039	NORDSTROM INC	61.000	5/25/2011	12/12/2012	3,146.60	2,767.33	379.27
CH DIV STRT IMA 2039	QUALCOMM INC	23.000	4/12/2010	12/17/2012	1,400.44	977.49	422.95
CH DIV STRT IMA 2039	QUALCOMM INC	4.000	8/17/2010	12/17/2012	243.55	158.84	84.71
CH DIV STRT IMA 2039	BARNES & NOBLE INC	16.000	2/25/2011	12/17/2012	250.28	263.52	-13.24
CH DIV STRT IMA 2039	BARNES & NOBLE INC	34.000	3/18/2011	12/17/2012	531.85	356.32	175.53
CH DIV STRT IMA 2039	BARNES & NOBLE INC	1.000	3/18/2011	12/18/2012	15.86	10.48	5.38
CH DIV STRT IMA 2039	BARNES & NOBLE INC	45.000	6/6/2011	12/18/2012	713.89	823.05	-109.16
CH DIV STRT IMA 2039	BARNES & NOBLE INC	64.000	7/1/2011	12/18/2012	1,015.31	1,096.06	-80.75
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7	750.400	8/26/2010	1/25/2012	750.40	690.37	60.03
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1	12.090	8/19/2010	1/25/2012	12.09	10.46	1.63
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	0.030	8/23/2010	1/25/2012	0.03	0.02	0.01
CH HI YIELD MOR 2112	CSMC SER 2006-1 CL 3A8	282.520	8/26/2010	1/25/2012	282.52	203.41	79.11
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	215.300	8/26/2010	1/25/2012	215.30	151.79	63.51
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	2,777.490	8/19/2010	1/25/2012	2,777.49	2,110.89	666.60
CH HI YIELD MOR 2112	JPMMT SER 2005-S3 CL 1A...	615.030	8/24/2010	1/25/2012	615.03	462.81	152.22
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	6.330	8/23/2010	1/25/2012	6.33	4.25	2.08
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19	2,000.000	8/26/2010	1/25/2012	2,000.00	1,457.50	542.50
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4	52.260	8/26/2010	1/25/2012	52.26	38.15	14.11
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3	852.950	8/23/2010	1/25/2012	852.95	690.89	162.06
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	660.620	8/20/2010	1/25/2012	660.62	587.95	72.67
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	50.630	8/20/2010	2/1/2012	50.63	45.06	5.57
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	43.180	8/20/2010	2/1/2012	43.18	38.43	4.75
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	37.830	8/20/2010	2/1/2012	37.83	33.67	4.16
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	41.940	8/26/2010	2/1/2012	29.57	29.57	0.00
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	11.750	8/20/2010	2/1/2012	11.75	10.46	1.29

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	25.650	8/20/2010	2/1/2012	25.65	22.83	2.82
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	39.370	8/20/2010	2/1/2012	39.37	35.04	4.33
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	43.210	8/20/2010	2/1/2012	43.21	38.46	4.75
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	151.720	8/20/2010	2/1/2012	151.72	135.03	16.69
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	28.730	8/20/2010	2/1/2012	28.73	25.57	3.16
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	28.730	8/20/2010	2/1/2012	28.73	25.57	3.16
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	28.730	8/20/2010	2/1/2012	28.73	25.57	3.16
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	28.730	8/20/2010	2/1/2012	28.73	25.57	3.16
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	0.030	8/23/2010	2/25/2012	0.03	0.02	0.01
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	152.993	8/26/2010	2/25/2012	152.99	107.86	45.13
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2	131.380	8/23/2010	2/25/2012	131.38	88.19	43.19
CH HI YIELD MOR 2112	CSMC SER 2006-1 CL 3A8	158.860	8/26/2010	2/25/2012	158.86	114.38	44.48
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	63.340	8/26/2010	2/25/2012	44.65	44.65	0.00
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	590.030	8/20/2010	2/25/2012	590.03	525.13	64.90
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7	695.310	8/26/2010	2/25/2012	695.31	639.69	55.62
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1	11.160	8/19/2010	2/25/2012	11.16	9.65	1.51
CH HI YIELD MOR 2112	CSFB SER 2005-11 CL 6A1	564.270	8/25/2010	2/25/2012	564.27	421.79	142.48
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4	899.190	8/26/2010	2/25/2012	899.19	656.41	242.78
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3	327.820	8/23/2010	2/25/2012	327.82	265.53	62.29
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	327.110	8/27/2010	3/25/2012	327.11	220.80	106.31
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	29.160	8/27/2010	3/25/2012	19.68	19.68	0.00
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2	190.280	8/23/2010	3/25/2012	190.28	127.73	62.55
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1	10.940	8/19/2010	3/25/2012	10.94	9.46	1.48
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7	665.100	8/26/2010	3/25/2012	665.10	611.89	53.21
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	90.760	8/26/2010	3/25/2012	63.99	63.99	0.00
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19	542.910	8/20/2010	3/25/2012	542.91	483.19	59.72
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	193.960	8/23/2010	3/25/2012	193.96	143.53	50.43
CH HI YIELD MOR 2112	CSFB SER 2005-11 CL 6A1	1,582.700	8/25/2010	3/25/2012	1,582.70	1,183.07	399.63
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10	355.020	8/19/2010	3/25/2012	355.02	284.02	71.00
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3	144.220	8/23/2010	3/25/2012	144.22	116.82	27.40
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4	396.530	8/26/2010	3/25/2012	396.53	289.47	107.06
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	965.700	2/28/2011	3/25/2012	965.70	773.16	192.54
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7	188.450	3/21/2011	3/25/2012	188.45	146.99	41.46
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	260.344	8/26/2010	3/26/2012	260.34	183.54	76.80
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19	1,000.000	8/26/2010	3/30/2012	982.87	728.75	254.12
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	72.730	8/27/2010	4/25/2012	49.09	49.09	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	140.534	8/27/2010	4/25/2012	140.53	94.86	45.67

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	388.651	8/26/2010	4/25/2012	388.65	274.00	114.65
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19 ...	885.530	8/20/2010	4/25/2012	885.53	788.12	97.41
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	297.040	2/28/2011	4/25/2012	297.04	237.82	59.22
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	2,237.930	8/19/2010	4/25/2012	2,237.93	1,700.83	537.10
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	221.200	8/23/2010	4/25/2012	221.20	148.48	72.72
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	158.370	8/23/2010	4/25/2012	158.37	117.19	41.18
CH HI YIELD MOR 2112	CSMC SER 2006-1 CL 3A8 ...	28.080	8/26/2010	4/25/2012	28.08	20.22	7.86
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7	941.270	8/26/2010	4/25/2012	941.27	865.97	75.30
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1	116.970	8/19/2010	4/25/2012	116.97	101.18	15.79
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	90.210	8/26/2010	4/25/2012	63.60	63.60	0.00
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	897.490	8/19/2010	4/25/2012	897.49	717.99	179.50
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	4/25/2012	982.11	728.75	253.36
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	458.840	3/21/2011	4/25/2012	458.84	357.90	100.94
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	286.310	8/26/2010	4/25/2012	286.31	209.01	77.30
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	117.870	8/23/2010	4/25/2012	117.87	95.47	22.40
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	19.220	8/23/2010	5/1/2012	14.22	14.22	0.00
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19 ...	542.350	8/20/2010	5/25/2012	542.35	482.69	59.66
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	296.700	8/23/2010	5/25/2012	296.70	199.16	97.54
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	374.590	2/28/2011	5/25/2012	374.59	299.91	74.68
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ...	445.110	8/26/2010	5/25/2012	445.11	409.50	35.61
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ...	209.910	8/19/2010	5/25/2012	209.91	181.57	28.34
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	268.350	8/19/2010	5/25/2012	268.35	203.95	64.40
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	131.530	8/26/2010	5/25/2012	92.73	92.73	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	100.950	8/27/2010	5/25/2012	68.14	68.14	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	44.470	8/23/2010	5/25/2012	32.91	32.91	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	134.251	8/23/2010	5/25/2012	134.25	99.35	34.90
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	453.740	8/27/2010	5/25/2012	453.74	306.27	147.47
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	204.596	8/26/2010	5/25/2012	204.60	144.24	60.36
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	1,910.960	8/19/2010	5/25/2012	1,910.96	1,528.77	382.19
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	5/25/2012	981.22	728.75	252.47
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ..	726.790	3/21/2011	5/25/2012	726.79	566.90	159.89
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4	577.310	8/26/2010	5/25/2012	577.31	421.44	155.87
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	310.100	8/23/2010	5/25/2012	310.10	251.18	58.92
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3	72.450	8/23/2010	6/25/2012	53.61	53.61	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	257.450	8/27/2010	6/25/2012	257.45	172.49	84.96
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	357.560	8/24/2010	6/25/2012	357.56	243.14	114.42
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	317.070	8/19/2010	6/25/2012	317.07	240.97	76.10

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	17.870	8/23/2010	6/25/2012	17.87	12.00	5.87
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	66.370	8/27/2010	6/25/2012	44.80	44.80	0.00
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ..	612.370	8/26/2010	6/25/2012	612.37	563.38	48.99
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ..	231.990	8/19/2010	6/25/2012	231.99	200.67	31.32
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19 ...	437.880	8/20/2010	6/25/2012	437.88	389.71	48.17
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ..	82.320	8/26/2010	6/25/2012	58.04	58.04	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	199.322	8/26/2010	6/25/2012	199.32	140.52	58.80
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	114.153	8/27/2010	6/25/2012	114.15	77.05	37.10
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	319.424	8/23/2010	6/25/2012	319.42	236.37	83.05
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	861.980	8/19/2010	6/25/2012	861.98	689.58	172.40
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	224.090	3/21/2011	6/25/2012	224.09	174.79	49.30
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19 ..	1,000.000	8/26/2010	6/25/2012	980.31	728.75	251.56
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	1,591.540	8/26/2010	6/25/2012	1,591.54	1,161.82	429.72
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ..	511.970	8/23/2010	6/25/2012	511.97	414.70	97.27
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1 ..	64.600	8/27/2010	7/1/2012	43.28	43.28	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1 ..	89.720	8/24/2010	7/1/2012	61.01	61.01	0.00
CH HI YIELD MOR 2112	BAFC SER 2006-2 CL 2A22 ..	20,000.000	3/11/2011	7/10/2012	18,066.32	15,925.00	2,141.32
CH HI YIELD MOR 2112	BAFC SER 2006-2 CL 2A22 ..	5,000.000	4/15/2011	7/10/2012	4,516.58	4,150.00	366.58
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A ..	6,317.980	8/19/2010	7/25/2012	6,317.98	4,801.66	1,516.32
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18..	80.400	8/23/2010	7/25/2012	57.08	57.08	0.00
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18 ..	330.700	8/23/2010	7/25/2012	330.70	234.80	95.90
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2 ..	15.610	8/23/2010	7/25/2012	15.61	10.48	5.13
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ..	571.760	8/26/2010	7/25/2012	571.76	526.02	45.74
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1 ...	408.470	2/28/2011	7/25/2012	408.47	327.03	81.44
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ..	198.790	8/19/2010	7/25/2012	198.79	171.95	26.84
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19 ..	353.270	8/20/2010	7/25/2012	353.27	314.41	38.86
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ..	48.850	8/26/2010	7/25/2012	34.44	34.44	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	205.460	8/26/2010	7/25/2012	205.46	144.85	60.61
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	107.346	8/23/2010	7/25/2012	107.35	79.44	27.91
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1 ..	411.443	8/24/2010	7/25/2012	411.44	279.78	131.66
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	296.239	8/27/2010	7/25/2012	296.24	198.48	97.76
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	170.052	8/27/2010	7/25/2012	170.05	114.79	55.26
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	162.900	8/27/2010	7/25/2012	109.96	109.96	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ..	9.510	8/23/2010	7/25/2012	7.04	7.04	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1	128.650	8/24/2010	7/25/2012	87.48	87.48	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1 ..	92.630	8/27/2010	7/25/2012	62.06	62.06	0.00
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	7/25/2012	979.43	728.75	250.68

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	354.040	3/21/2011	7/25/2012	354.04	276.15	77.89
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ..	616.950	8/19/2010	7/25/2012	616.95	493.56	123.39
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL A13 ...	590.370	8/23/2010	7/25/2012	590.37	478.20	112.17
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	550.820	8/26/2010	7/25/2012	550.82	402.10	148.72
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	93.830	3/21/2011	7/25/2012	73.19	73.19	0.00
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18 ..	178.290	8/23/2010	8/25/2012	178.29	126.59	51.70
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1 ..	1,087.850	2/28/2011	8/25/2012	1,087.85	870.96	216.89
CH HI YIELD MOR 2112	JPMMT SER 2005-S3 CL 1A...	620.310	8/24/2010	8/25/2012	620.31	466.78	153.53
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	46.650	8/19/2010	8/25/2012	46.65	35.45	11.20
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18...	26.500	8/23/2010	8/25/2012	18.82	18.82	0.00
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	159.710	8/23/2010	8/25/2012	159.71	107.21	52.50
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	902.260	8/19/2010	8/25/2012	902.26	721.81	180.45
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ..	771.070	8/26/2010	8/25/2012	771.07	709.38	61.69
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ...	105.530	8/19/2010	8/25/2012	105.53	91.28	14.25
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	630.540	8/23/2010	8/25/2012	630.54	510.74	119.80
CH HI YIELD MOR 2112	CMSI SER 2007-6 CL 1A4 ...	107.680	3/4/2011	8/25/2012	107.68	95.84	11.84
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A36 ..	35.420	8/26/2010	8/25/2012	35.42	27.27	8.15
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ..	1,164.610	8/26/2010	8/25/2012	1,164.61	850.17	314.44
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	10.210	8/19/2010	8/25/2012	7.76	7.76	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	97.960	8/26/2010	8/27/2012	69.06	69.06	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	49.760	8/27/2010	8/27/2012	33.59	33.59	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1.	24.920	8/27/2010	8/27/2012	16.70	16.70	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1	34.610	8/24/2010	8/27/2012	23.53	23.53	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	91.080	8/23/2010	8/27/2012	67.40	67.40	0.00
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ..	157.730	3/21/2011	8/27/2012	123.03	123.03	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	285.054	8/23/2010	8/27/2012	285.05	210.94	74.11
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	523.021	8/24/2010	8/27/2012	523.02	355.65	167.37
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	376.575	8/27/2010	8/27/2012	376.57	252.31	124.26
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	495.609	8/27/2010	8/27/2012	495.61	334.54	161.07
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ..	122.875	8/26/2010	8/27/2012	122.87	86.63	36.24
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	885.239	3/21/2011	8/27/2012	885.24	690.49	194.75
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	8/27/2012	978.46	728.75	249.71
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A ..	88.120	8/19/2010	9/25/2012	88.12	66.97	21.15
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1...	363.650	3/10/2011	9/25/2012	363.65	307.28	56.37
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1 ...	346.220	2/28/2011	9/25/2012	346.22	277.19	69.03
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2 ..	119.650	8/23/2010	9/25/2012	119.65	80.32	39.33
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18.	242.700	8/23/2010	9/25/2012	242.70	172.32	70.38

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CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ..	588.070	8/26/2010	9/25/2012	588.07	541.02	47.05
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ..	172.870	8/19/2010	9/25/2012	172.87	149.53	23.34
CH HI YIELD MOR 2112	CMSI SER 2007-6 CL 1A4 .	220.220	3/4/2011	9/25/2012	220.22	196.00	24.22
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	209.833	8/23/2010	9/25/2012	209.83	155.28	54.55
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	392.674	8/24/2010	9/25/2012	392.67	267.02	125.65
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	282.725	8/27/2010	9/25/2012	282.73	189.43	93.30
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	682.085	8/27/2010	9/25/2012	682.08	460.41	221.67
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ..	142.624	8/26/2010	9/25/2012	142.62	100.55	42.07
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	83.060	8/23/2010	9/25/2012	61.46	61.46	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	110.080	8/24/2010	9/25/2012	74.85	74.85	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	79.260	8/27/2010	9/25/2012	53.10	53.10	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 .	114.930	8/27/2010	9/25/2012	77.58	77.58	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	39.080	8/26/2010	9/25/2012	27.55	27.55	0.00
CH HI YIELD MOR 2112	CSMC SER 2006-1 CL 4A11..	2,170.140	8/24/2010	9/25/2012	2,170.14	1,649.31	520.83
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A36..	289.540	8/26/2010	9/25/2012	289.54	222.95	66.59
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	111.130	3/21/2011	9/25/2012	111.13	86.68	24.45
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3 .	581.850	3/11/2011	9/25/2012	581.85	494.57	87.28
CH HI YIELD MOR 2112	CSFB SER 2005-11 CL 6A1 .	2,329.350	8/25/2010	9/25/2012	2,329.35	1,741.19	588.16
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	59.920	3/21/2011	9/25/2012	46.74	46.74	0.00
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	9/25/2012	977.60	728.75	248.85
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	527.120	8/19/2010	9/25/2012	527.12	421.70	105.42
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	655.270	8/23/2010	9/25/2012	655.27	530.77	124.50
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ..	59.920	3/21/2011	9/25/2012	46.74	46.74	0.00
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	884.770	8/26/2010	9/25/2012	884.77	645.88	238.89
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18 .	46.830	8/23/2010	10/1/2012	33.25	33.25	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1...	9.060	3/10/2011	10/1/2012	7.66	7.66	0.00
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	9.160	8/19/2010	10/1/2012	6.96	6.96	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3 .	14.490	3/11/2011	10/1/2012	12.32	12.32	0.00
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2 .	102.840	8/23/2010	10/25/2012	102.84	69.03	33.81
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ...	418.470	8/26/2010	10/25/2012	418.47	384.99	33.48
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ...	11.260	8/19/2010	10/25/2012	11.26	9.74	1.52
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1 .	619.440	2/28/2011	10/25/2012	619.44	495.94	123.50
CH HI YIELD MOR 2112	JPMMT SER 2005-S3 CL 1A...	387.940	8/24/2010	10/25/2012	387.94	291.92	96.02
CH HI YIELD MOR 2112	CMSI SER 2007-6 CL 1A4 ..	223.120	3/4/2011	10/25/2012	223.12	198.58	24.54
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9 ...	107.780	10/20/2011	10/25/2012	107.78	94.04	13.74
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A36...	285.480	8/26/2010	10/25/2012	285.48	219.82	65.66
CH HI YIELD MOR 2112	CSMC SER 2006-3 CL 5A3 .	46.630	8/26/2010	10/25/2012	46.63	33.57	13.06

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CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	228.697	8/23/2010	10/25/2012	228.70	169.24	59.46
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	340.048	8/24/2010	10/25/2012	340.05	231.23	108.82
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	244.834	8/27/2010	10/25/2012	244.83	164.04	80.79
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3	309.149	8/27/2010	10/25/2012	309.15	208.68	100.47
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1	203.126	8/26/2010	10/25/2012	203.13	143.20	59.93
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	49.150	8/23/2010	10/25/2012	36.37	36.37	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	144.380	8/24/2010	10/25/2012	98.18	98.18	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	103.950	8/27/2010	10/25/2012	69.65	69.65	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	66.870	8/27/2010	10/25/2012	45.14	45.14	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ..	90.520	8/26/2010	10/25/2012	63.82	63.82	0.00
CH HI YIELD MOR 2112	SASC SER 2005-6 CL 2A19 ...	287.260	8/20/2010	10/25/2012	287.26	255.66	31.60
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	751.830	8/19/2010	10/25/2012	751.83	601.46	150.37
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	620.500	8/26/2010	10/25/2012	620.50	452.96	167.54
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A19...	1,000.000	8/26/2010	10/25/2012	976.72	728.75	247.97
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	177.579	3/21/2011	10/25/2012	177.58	138.51	39.07
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	488.180	8/23/2010	10/25/2012	488.18	395.43	92.75
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	108.020	3/21/2011	10/25/2012	84.26	84.26	0.00
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A...	26.140	8/19/2010	10/29/2012	19.87	19.87	0.00
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18..	51.493	8/23/2010	10/29/2012	51.49	36.56	14.93
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A ..	101.030	8/19/2010	10/29/2012	101.03	76.78	24.25
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1...	418.224	3/10/2011	10/29/2012	418.22	353.40	64.82
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1	63.380	3/10/2011	10/29/2012	53.56	53.56	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3...	669.158	3/11/2011	10/29/2012	669.16	568.78	100.38
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3...	101.410	3/11/2011	10/29/2012	86.20	86.20	0.00
CH HI YIELD MOR 2112	GSMC SER 2006-3 CL 5A3 ...	152.770	8/26/2010	11/1/2012	109.99	109.99	0.00
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18...	139.300	8/23/2010	11/25/2012	139.30	98.90	40.40
CH HI YIELD MOR 2112	JPMMT SER 2005-S3 CL 1A ..	733.550	8/24/2010	11/25/2012	733.55	552.00	181.55
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A	105.600	8/19/2010	11/25/2012	105.60	80.26	25.34
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14 ..	379.350	10/28/2011	11/25/2012	379.35	319.13	60.22
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A ..	16.380	8/19/2010	11/25/2012	12.45	12.45	0.00
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2..	184.020	8/23/2010	11/25/2012	184.02	123.52	60.50
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1	780.800	2/28/2011	11/25/2012	780.80	625.13	155.67
CH HI YIELD MOR 2112	CMSI SER 2006-1 CL 3A8 ...	257.930	8/26/2010	11/25/2012	257.93	185.71	72.22
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A12	638.120	8/25/2010	11/25/2012	638.12	469.02	169.10
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A36...	283.960	8/26/2010	11/25/2012	283.96	218.65	65.31
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9 ..	151.550	10/20/2011	11/25/2012	151.55	132.23	19.32
CH HI YIELD MOR 2112	CMSI SER 2006-4 CL 1A10 ..	2,301.330	8/25/2010	11/25/2012	2,301.33	1,795.04	506.29

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A12...	25.430	8/25/2010	11/25/2012	18.69	18.69	0.00
CH HI YIELD MOR 2112	CMSI SER 2007-6 CL 1A4 ...	116.350	3/4/2011	11/25/2012	116.35	103.55	12.80
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ...	119.230	8/19/2010	11/25/2012	119.23	103.13	16.10
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ...	709.720	8/26/2010	11/25/2012	709.72	652.94	56.78
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	863.010	8/19/2010	11/25/2012	863.01	690.41	172.60
CH HI YIELD MOR 2112	CSFB SER 2005-11 CL 6A1 ...	573.820	8/25/2010	11/25/2012	573.82	428.93	144.89
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ...	384.310	8/26/2010	11/25/2012	384.31	280.55	103.76
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ...	121.820	8/23/2010	11/25/2012	121.82	98.67	23.15
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A13...	756.300	3/3/2011	11/25/2012	756.30	584.24	172.06
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	190.776	8/23/2010	11/26/2012	190.78	141.17	49.61
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	403.848	8/24/2010	11/26/2012	403.85	274.62	129.23
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1...	290.771	8/27/2010	11/26/2012	290.77	194.82	95.95
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1 ...	70.980	3/10/2011	11/26/2012	59.98	59.98	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	221.656	8/26/2010	11/26/2012	221.66	156.27	65.39
CH HI YIELD MOR 2112	CSMC SER 2006-3 CL 5A3 ...	433.763	8/26/2010	11/26/2012	433.76	312.31	121.45
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1...	515.079	3/10/2011	11/26/2012	515.08	435.24	79.84
CH HI YIELD MOR 2112	CSMC SER 2006-3 CL 5A3 ...	72.790	8/26/2010	11/26/2012	52.41	52.41	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	119.290	8/26/2010	11/26/2012	84.10	84.10	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	347.714	8/27/2010	11/26/2012	347.71	234.71	113.00
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14 ...	18.280	10/28/2011	11/26/2012	15.38	15.38	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	87.590	8/27/2010	11/26/2012	59.12	59.12	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1 ...	204.680	8/27/2010	11/26/2012	137.14	137.14	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1	284.270	8/24/2010	11/26/2012	193.30	193.30	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	59.370	8/23/2010	11/26/2012	43.93	43.93	0.00
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18 ...	37.890	8/23/2010	11/26/2012	26.90	26.90	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3	113.570	3/11/2011	11/26/2012	96.53	96.53	0.00
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ...	257.430	3/21/2011	11/26/2012	200.80	200.80	0.00
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7	591.612	3/21/2011	11/26/2012	591.61	461.46	130.15
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3...	824.127	3/11/2011	11/26/2012	824.13	700.51	123.62
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A13...	30.140	3/3/2011	12/1/2012	23.28	23.28	0.00
CH HI YIELD MOR 2112	CMSI SER 2006-1 CL 3A8	95.590	8/26/2010	12/25/2012	95.59	68.82	26.77
CH HI YIELD MOR 2112	CMSI SER 2006-2 CL 6A3 ..	32.080	8/20/2010	12/25/2012	22.14	22.14	0.00
CH HI YIELD MOR 2112	JPMNT SER 2005-S3 CL 1A...	123.550	8/24/2010	12/25/2012	123.55	92.97	30.58
CH HI YIELD MOR 2112	CMSI SER 2006-2 CL 6A3 ..	76.570	8/20/2010	12/25/2012	76.57	52.83	23.74
CH HI YIELD MOR 2112	FHASI SER 2005-AR4 CL 2...	259.970	8/23/2010	12/25/2012	259.97	174.50	85.47
CH HI YIELD MOR 2112	CMSI SER 2006-3 CL 1A9 ...	108.360	10/20/2011	12/25/2012	108.36	94.54	13.82
CH HI YIELD MOR 2112	CMSI SER 2006-4 CL 1A10 ..	3,086.000	8/25/2010	12/25/2012	3,086.00	2,407.08	678.92

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH HI YIELD MOR 2112	CSFB SER 2005-8 CL 3A1 ..	319.520	2/28/2011	12/25/2012	319.52	255.82	63.70
CH HI YIELD MOR 2112	CMSI SER 2007-6 CL 1A4	170.100	3/4/2011	12/25/2012	170.10	151.39	18.71
CH HI YIELD MOR 2112	CMSI SER 2007-4 CL 1A7 ..	817.270	8/26/2010	12/25/2012	817.27	751.89	65.38
CH HI YIELD MOR 2112	CMSI SER 2006-7 CL 1A1 ..	56.570	8/19/2010	12/25/2012	56.57	48.93	7.64
CH HI YIELD MOR 2112	CWHL SER 2005-24 CL A36...	282.460	8/26/2010	12/25/2012	282.46	217.49	64.97
CH HI YIELD MOR 2112	CWHL SER 2005-21 CL A4 ..	1,834.150	8/26/2010	12/25/2012	1,834.15	1,338.93	495.22
CH HI YIELD MOR 2112	FHASI SER 2005-7 CL A10 ...	2,175.270	8/19/2010	12/25/2012	2,175.27	1,740.22	435.05
CH HI YIELD MOR 2112	CSFB SER 2005-11 CL 6A1 ..	3,717.380	8/25/2010	12/25/2012	3,717.38	2,778.74	938.64
CH HI YIELD MOR 2112	CSMC SER 2006-3 CL 5A3 ..	737.440	8/26/2010	12/25/2012	737.44	530.96	206.48
CH HI YIELD MOR 2112	CMSI SER 2007-1 CL 1A3 ..	537.180	8/23/2010	12/25/2012	537.18	435.12	102.06
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14 ..	12.160	10/28/2011	12/26/2012	10.23	10.23	0.00
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A ..	16.030	8/19/2010	12/26/2012	12.18	12.18	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	59.670	8/23/2010	12/26/2012	44.16	44.16	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	103.130	8/26/2010	12/26/2012	72.71	72.71	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1	129.860	8/24/2010	12/26/2012	88.30	88.30	0.00
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ...	128.250	8/27/2010	12/26/2012	86.57	86.57	0.00
CH HI YIELD MOR 2112	CWHL SER 2003-21 CL A3 ...	87.731	8/23/2010	12/26/2012	87.73	64.92	22.81
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	204.278	8/27/2010	12/26/2012	204.28	136.87	67.41
CH HI YIELD MOR 2112	CWHL SER 2007-2 CL A3 ..	580.929	8/27/2010	12/26/2012	580.93	392.13	188.80
CH HI YIELD MOR 2112	CWHL SER 2007-4 CL 1A1 ...	114.690	8/26/2010	12/26/2012	114.69	80.86	33.83
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A12 ..	218.168	8/25/2010	12/26/2012	218.17	160.35	57.82
CH HI YIELD MOR 2112	CWHL SER 2005-28 CL A13...	258.570	3/3/2011	12/26/2012	258.57	199.75	58.82
CH HI YIELD MOR 2112	JPMMT SER 2006-S2 CL 1A	36.577	8/19/2010	12/26/2012	36.58	27.80	8.78
CH HI YIELD MOR 2112	RAM SER 2004-RS7 CL A14	523.151	10/28/2011	12/26/2012	523.15	440.10	83.05
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1...	429.541	3/10/2011	12/26/2012	429.54	362.96	66.58
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	93.500	8/27/2010	12/26/2012	62.65	62.65	0.00
CH HI YIELD MOR 2112	CWHL SER 2006-20 CL 1A1..	283.719	8/24/2010	12/26/2012	283.72	192.93	90.79
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A1 ..	78.020	3/10/2011	12/26/2012	65.93	65.93	0.00
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7	257.430	3/21/2011	12/26/2012	200.80	200.80	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3 ..	124.830	3/11/2011	12/26/2012	106.11	106.11	0.00
CH HI YIELD MOR 2112	WFMBS SER 2007-7 CL A3 ..	687.266	3/11/2011	12/26/2012	687.27	584.18	103.09
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18	147.343	8/23/2010	12/28/2012	147.34	104.61	42.73
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ..	340.851	3/21/2011	12/28/2012	340.85	265.86	74.99
CH HI YIELD MOR 2112	BOAMS SER 2006-2 CL A18	37.470	8/23/2010	12/31/2012	26.60	26.60	0.00
CH HI YIELD MOR 2112	RFMSI SER 2007-S5 CL A7 ..	175.490	3/21/2011	12/31/2012	136.88	136.88	0.00
CH LC CORÉ IMA 2021	SPRINT NEXTEL CORP	82.000	5/11/2010	2/2/2012	180.81	344.05	-163.24
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	205.000	5/13/2010	2/2/2012	452.04	885.29	-433.25

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CH LC CORE IMA 2021	SPRINT NEXTEL CORP	260,000	7/8/2010	2/2/2012	573.31	1,163.11	-589.80
CH LC CORE IMA 2021	SPRINT NEXTEL CORP	231,000	10/28/2010	2/2/2012	509.37	997.37	-488.00
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	6,000	3/16/2010	2/2/2012	631.31	552.66	78.65
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	7,000	4/12/2010	2/2/2012	736.52	654.29	82.23
CH LC CORE IMA 2021	APPLE INC COM	4,000	3/16/2010	2/10/2012	1,973.76	899.12	1,074.64
CH LC CORE IMA 2021	MATTEL INC	39,000	3/16/2010	2/10/2012	1,249.22	910.25	338.97
CH LC CORE IMA 2021	MATTEL INC	11,000	4/12/2010	2/10/2012	352.34	257.28	95.06
CH LC CORE IMA 2021	O'REILLY AUTOMOTIVE INC	10,000	2/9/2011	2/10/2012	833.56	575.73	257.83
CH LC CORE IMA 2021	STRYKER CORP	48,000	3/16/2010	2/10/2012	2,558.13	2,656.80	-98.67
CH LC CORE IMA 2021	THERMO FISHER SCIENTI...	27,000	3/16/2010	2/10/2012	1,495.61	1,338.12	157.49
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	8,000	4/12/2010	2/10/2012	908.49	747.76	160.73
CH LC CORE IMA 2021	WILLIAMS COS INC	21,000	3/16/2010	2/10/2012	606.82	484.40	122.42
CH LC CORE IMA 2021	WILLIAMS COS INC	60,000	4/12/2010	2/10/2012	1,733.78	1,457.40	276.38
CH LC CORE IMA 2021	WILLIAMS COS INC	17,000	8/13/2010	2/10/2012	491.24	332.19	159.05
CH LC CORE IMA 2021	APPLE INC COM	7,000	3/16/2010	2/15/2012	3,488.21	1,573.45	1,914.76
CH LC CORE IMA 2021	APPLE INC COM	12,000	4/12/2010	2/15/2012	5,979.78	2,914.92	3,064.86
CH LC CORE IMA 2021	APPLE INC COM	8,000	4/12/2010	2/16/2012	3,931.11	1,943.28	1,987.83
CH LC CORE IMA 2021	EBAY INC	73,000	7/23/2010	2/29/2012	2,610.60	1,516.94	1,093.66
CH LC CORE IMA 2021	EBAY INC	36,000	7/23/2010	2/29/2012	1,289.51	748.08	541.43
CH LC CORE IMA 2021	EBAY INC	80,000	7/23/2010	3/2/2012	2,903.69	1,662.40	1,241.29
CH LC CORE IMA 2021	TARGET CORP	60,000	3/1/2011	3/15/2012	3,510.82	3,128.37	382.45
CH LC CORE IMA 2021	BAKER HUGHES INC	1,000	4/12/2010	3/23/2012	43.55	49.04	-5.49
CH LC CORE IMA 2021	BARNES & NOBLE INC	50,000	3/16/2010	3/23/2012	681.46	1,100.00	-418.54
CH LC CORE IMA 2021	BRISTOL-MYERS SQUIBB ..	4,000	3/16/2010	3/23/2012	131.12	103.76	27.36
CH LC CORE IMA 2021	CISCO SYSTEMS INC	6,000	3/16/2010	3/23/2012	122.02	157.44	-35.42
CH LC CORE IMA 2021	CORNING INC	11,000	1/10/2011	3/23/2012	151.47	209.56	-58.09
CH LC CORE IMA 2021	DISCOVER FINANCIAL SE.	4,000	3/15/2011	3/23/2012	130.40	87.93	42.47
CH LC CORE IMA 2021	FORD MOTOR CO	9,000	7/1/2010	3/23/2012	109.35	94.24	15.11
CH LC CORE IMA 2021	GENERAL ELECTRIC CO	5,000	3/15/2011	3/23/2012	98.65	102.55	-3.90
CH LC CORE IMA 2021	MATTEL INC	2,000	4/12/2010	3/23/2012	66.56	46.78	19.78
CH LC CORE IMA 2021	NETAPP INC	5,000	3/16/2010	3/23/2012	224.15	166.05	58.10
CH LC CORE IMA 2021	NIKE INC-CL B	1,000	3/16/2010	3/23/2012	106.33	70.51	35.82
CH LC CORE IMA 2021	NORFOLK SOUTHERN CO...	2,000	3/16/2010	3/23/2012	128.92	110.04	18.88
CH LC CORE IMA 2021	O'REILLY AUTOMOTIVE INC	1,000	2/9/2011	3/23/2012	88.96	57.57	31.39
CH LC CORE IMA 2021	PNC FINANCIAL SERVICES.	4,000	3/16/2010	3/23/2012	249.76	232.84	16.92
CH LC CORE IMA 2021	PEPSICO INC	1,000	3/16/2010	3/23/2012	65.50	66.09	-0.59
CH LC CORE IMA 2021	T ROWE PRICE GROUP INC	2,000	3/16/2010	3/23/2012	126.80	107.62	19.18

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CH LC CORE IMA 2021	QUALCOMM INC	4,000	3/16/2010	3/23/2012	263.00	156.14	106.86
CH LC CORE IMA 2021	STRYKER CORP	1,000	3/16/2010	3/23/2012	54.26	55.35	-1.09
CH LC CORE IMA 2021	TARGET CORP	5,000	3/15/2011	3/23/2012	289.14	257.16	31.98
CH LC CORE IMA 2021	THERMO FISHER SCIENTI	1,000	4/12/2010	3/23/2012	56.17	52.10	4.07
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	1,000	8/13/2010	3/23/2012	117.18	72.80	44.38
CH LC CORE IMA 2021	WILLIAMS COS INC	3,000	8/13/2010	3/23/2012	90.54	58.62	31.92
CH LC CORE IMA 2021	NETAPP INC	39,000	3/16/2010	3/27/2012	1,794.13	1,295.19	498.94
CH LC CORE IMA 2021	CORNING INC	127,000	1/10/2011	3/28/2012	1,767.95	2,419.52	-651.57
CH LC CORE IMA 2021	APPLE INC COM	3,000	2/25/2011	4/13/2012	1,830.11	1,023.27	806.84
CH LC CORE IMA 2021	APPLE INC COM	6,000	3/18/2011	4/13/2012	3,660.23	2,050.92	1,609.31
CH LC CORE IMA 2021	CORNING INC	75,000	1/10/2011	4/20/2012	984.74	1,428.85	-444.11
CH LC CORE IMA 2021	CORNING INC	54,000	2/25/2011	4/20/2012	709.01	1,223.10	-514.09
CH LC CORE IMA 2021	CORNING INC	45,000	2/28/2011	4/20/2012	590.84	1,012.71	-421.87
CH LC CORE IMA 2021	NIKE INC-CL B	13,000	3/16/2010	5/7/2012	1,447.78	916.63	531.15
CH LC CORE IMA 2021	CORNING INC	18,000	2/28/2011	5/17/2012	230.22	405.08	-174.86
CH LC CORE IMA 2021	CORNING INC	75,000	3/11/2011	5/17/2012	959.27	1,711.09	-751.82
CH LC CORE IMA 2021	CORNING INC	65,000	3/18/2011	5/17/2012	831.36	1,341.60	-510.24
CH LC CORE IMA 2021	EXXON MOBIL CORP	10,000	4/12/2010	5/21/2012	816.94	688.50	128.44
CH LC CORE IMA 2021	EXXON MOBIL CORP	13,000	2/28/2011	5/21/2012	1,062.02	1,111.63	-49.61
CH LC CORE IMA 2021	EXXON MOBIL CORP	10,000	3/18/2011	5/21/2012	816.94	801.50	15.44
CH LC CORE IMA 2021	NEW YORK COMMUNITY B...	24,000	4/26/2011	5/21/2012	297.66	388.89	-91.23
CH LC CORE IMA 2021	NEW YORK COMMUNITY B...	303,000	4/26/2011	5/21/2012	3,750.42	4,909.78	-1,159.36
CH LC CORE IMA 2021	MATTEL INC	22,000	4/12/2010	5/22/2012	689.94	514.56	175.38
CH LC CORE IMA 2021	MATTEL INC	50,000	7/8/2010	5/22/2012	1,568.05	1,090.00	478.05
CH LC CORE IMA 2021	MATTEL INC	42,000	10/20/2010	5/22/2012	1,317.16	953.73	363.43
CH LC CORE IMA 2021	MATTEL INC	55,000	2/25/2011	5/22/2012	1,724.85	1,378.85	346.00
CH LC CORE IMA 2021	MATTEL INC	45,000	3/18/2011	5/22/2012	1,411.24	1,101.60	309.64
CH LC CORE IMA 2021	PEPSICO INC	31,000	3/16/2010	5/25/2012	2,127.76	2,048.79	78.97
CH LC CORE IMA 2021	DISCOVER FINANCIAL SE...	33,000	3/15/2011	5/25/2012	1,075.58	725.43	350.15
CH LC CORE IMA 2021	MCDONALD'S CORP	17,000	3/16/2010	5/25/2012	1,554.64	1,125.06	429.58
CH LC CORE IMA 2021	BRISTOL-MYERS SQUIBB	62,000	3/16/2010	6/5/2012	2,096.17	1,608.28	487.89
CH LC CORE IMA 2021	DISCOVER FINANCIAL SE...	68,000	3/18/2011	6/5/2012	2,106.93	1,453.84	653.09
CH LC CORE IMA 2021	GOOGLE INC-CL A	5,000	5/21/2010	6/5/2012	2,845.17	2,402.45	442.72
CH LC CORE IMA 2021	HJ HEINZ CO	43,000	3/16/2010	6/5/2012	2,267.98	2,034.33	233.65
CH LC CORE IMA 2021	O'REILLY AUTOMOTIVE INC	18,000	2/9/2011	6/5/2012	1,713.37	1,036.31	677.06
CH LC CORE IMA 2021	TARGET CORP	19,000	3/15/2011	6/5/2012	1,087.69	977.19	110.50
CH LC CORE IMA 2021	TARGET CORP	8,000	3/18/2011	6/5/2012	457.98	404.64	53.34

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CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	14.000	8/13/2010	6/8/2012	1,624.24	1,019.19	605.05
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	10.000	1/28/2011	6/8/2012	1,160.17	718.37	441.80
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	19.000	2/25/2011	6/8/2012	2,204.32	1,410.37	793.95
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	15.000	3/18/2011	6/8/2012	1,740.25	1,058.85	681.40
CH LC CORE IMA 2021	VISA INC-CLASS A SHARES	18.000	5/6/2011	6/8/2012	2,088.30	1,438.14	650.16
CH LC CORE IMA 2021	CISCO SYSTEMS INC	81.000	3/16/2010	6/8/2012	1,350.24	2,125.44	-775.20
CH LC CORE IMA 2021	STRYKER CORP	11.000	3/16/2010	7/30/2012	574.49	608.85	-34.36
CH LC CORE IMA 2021	STRYKER CORP	25.000	4/12/2010	7/30/2012	1,305.66	1,440.75	-135.09
CH LC CORE IMA 2021	STRYKER CORP	18.000	2/25/2011	7/30/2012	940.08	1,112.94	-172.86
CH LC CORE IMA 2021	STRYKER CORP	4.000	2/25/2011	7/31/2012	208.66	247.32	-38.66
CH LC CORE IMA 2021	STRYKER CORP	15.000	3/18/2011	7/31/2012	782.46	912.90	-130.44
CH LC CORE IMA 2021	STRYKER CORP	28.000	5/11/2011	7/31/2012	1,460.59	1,673.05	-212.46
CH LC CORE IMA 2021	STRYKER CORP	28.000	7/6/2011	7/31/2012	1,460.59	1,677.48	-216.89
CH LC CORE IMA 2021	HASBRO INC	12.000	7/21/2011	8/24/2012	445.50	472.20	-26.70
CH LC CORE IMA 2021	HASBRO INC	27.000	8/19/2011	8/24/2012	1,002.37	955.80	46.57
CH LC CORE IMA 2021	GOOGLE INC-CL A	3.000	5/21/2010	8/24/2012	2,034.13	1,441.47	592.66
CH LC CORE IMA 2021	GOOGLE INC-CL A	2.000	5/21/2010	8/27/2012	1,334.63	960.98	373.65
CH LC CORE IMA 2021	GOOGLE INC-CL A	3.000	5/21/2010	8/27/2012	2,001.95	1,423.92	578.03
CH LC CORE IMA 2021	GOOGLE INC-CL A	2.000	7/8/2010	8/27/2012	1,334.63	907.76	426.87
CH LC CORE IMA 2021	GOOGLE INC-CL A	5.000	7/21/2010	8/27/2012	3,336.58	2,425.09	911.49
CH LC CORE IMA 2021	GOOGLE INC-CL A	3.000	9/10/2010	8/27/2012	2,001.95	1,432.37	569.58
CH LC CORE IMA 2021	GOOGLE INC-CL A	6.000	2/25/2011	8/27/2012	4,003.90	3,679.50	324.40
CH LC CORE IMA 2021	GOOGLE INC-CL A	2.000	3/18/2011	8/27/2012	1,334.63	1,115.56	219.07
CH LC CORE IMA 2021	HJ HEINZ CO	17.000	3/16/2010	9/7/2012	946.42	804.27	142.15
CH LC CORE IMA 2021	HJ HEINZ CO	25.000	4/12/2010	9/7/2012	1,391.80	1,152.00	239.80
CH LC CORE IMA 2021	EMERSON ELECTRIC CO	80.000	3/16/2010	9/25/2012	3,866.13	3,890.40	-24.27
CH LC CORE IMA 2021	EMERSON ELECTRIC CO	30.000	4/12/2010	9/25/2012	1,449.80	1,527.60	-77.80
CH LC CORE IMA 2021	EMERSON ELECTRIC CO	28.000	2/25/2011	9/25/2012	1,353.15	1,701.28	-348.13
CH LC CORE IMA 2021	EMERSON ELECTRIC CO	20.000	3/18/2011	9/25/2012	966.53	1,144.00	-177.47
CH LC CORE IMA 2021	FORD MOTOR CO	229.000	7/11/2010	9/25/2012	2,297.78	2,397.77	-99.99
CH LC CORE IMA 2021	FORD MOTOR CO	60.000	2/25/2011	9/25/2012	602.04	916.20	-314.16
CH LC CORE IMA 2021	FORD MOTOR CO	189.000	2/28/2011	9/25/2012	1,896.42	2,816.10	-919.68
CH LC CORE IMA 2021	FORD MOTOR CO	63.000	3/15/2011	9/25/2012	632.14	897.12	-264.98
CH LC CORE IMA 2021	FORD MOTOR CO	90.000	3/18/2011	9/25/2012	903.06	1,246.50	-343.44
CH LC CORE IMA 2021	APACHE CORP	27.000	3/16/2010	9/25/2012	2,301.92	2,811.51	-509.59
CH LC CORE IMA 2021	APACHE CORP	15.000	4/12/2010	9/25/2012	1,278.84	1,608.75	-329.91
CH LC CORE IMA 2021	APACHE CORP	14.000	2/10/2011	9/25/2012	1,193.59	1,649.07	-455.48

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CH LC CORE IMA 2021	APACHE CORP	17.000	2/25/2011	9/25/2012	1,449.35	2,005.15	-555.80
CH LC CORE IMA 2021	APACHE CORP	15.000	3/18/2011	9/25/2012	1,278.84	1,731.15	-452.31
CH LC CORE IMA 2021	BAKER HUGHES INC	14.000	4/12/2010	9/25/2012	646.95	686.56	-39.61
CH LC CORE IMA 2021	BAKER HUGHES INC	25.000	8/13/2010	9/25/2012	1,155.27	1,007.21	148.06
CH LC CORE IMA 2021	BAKER HUGHES INC	29.000	2/25/2011	9/25/2012	1,340.11	2,014.92	-674.81
CH LC CORE IMA 2021	BAKER HUGHES INC	15.000	3/18/2011	9/25/2012	693.16	1,016.40	-323.24
CH LC CORE IMA 2021	CISCO SYSTEMS INC	53.000	3/16/2010	9/25/2012	986.34	1,390.72	-404.38
CH LC CORE IMA 2021	CISCO SYSTEMS INC	110.000	4/12/2010	9/25/2012	2,047.12	2,935.83	-888.71
CH LC CORE IMA 2021	CISCO SYSTEMS INC	60.000	8/13/2010	9/25/2012	1,116.61	1,284.60	-167.99
CH LC CORE IMA 2021	CISCO SYSTEMS INC	42.000	11/11/2010	9/25/2012	781.63	879.06	-97.43
CH LC CORE IMA 2021	CISCO SYSTEMS INC	81.000	11/11/2010	9/25/2012	1,507.42	1,696.14	-188.72
CH LC CORE IMA 2021	CISCO SYSTEMS INC	43.000	11/19/2010	9/25/2012	800.24	848.77	-48.53
CH LC CORE IMA 2021	CISCO SYSTEMS INC	79.000	1/25/2011	9/25/2012	1,470.20	1,648.27	-178.07
CH LC CORE IMA 2021	CISCO SYSTEMS INC	104.000	2/10/2011	9/25/2012	1,935.46	2,318.63	-383.17
CH LC CORE IMA 2021	CISCO SYSTEMS INC	38.000	2/25/2011	9/25/2012	707.19	709.45	-2.26
CH LC CORE IMA 2021	COMERICA INC	84.000	9/2/2011	9/25/2012	2,582.59	2,013.57	569.02
CH LC CORE IMA 2021	WILLIAMS COS INC	5.000	8/13/2010	10/10/2012	177.50	97.70	79.80
CH LC CORE IMA 2021	WILLIAMS COS INC	59.000	2/25/2011	10/10/2012	2,094.45	1,765.28	329.17
CH LC CORE IMA 2021	WILLIAMS COS INC	18.000	3/18/2011	10/10/2012	638.98	522.00	116.98
CH LC CORE IMA 2021	FEDEX CORP	45.000	3/16/2010	10/24/2012	4,091.93	3,996.00	95.93
CH LC CORE IMA 2021	FEDEX CORP	20.000	4/12/2010	10/24/2012	1,818.64	1,818.20	0.44
CH LC CORE IMA 2021	FEDEX CORP	16.000	2/25/2011	10/24/2012	1,454.91	1,507.04	-52.13
CH LC CORE IMA 2021	FEDEX CORP	24.000	3/15/2011	10/24/2012	2,182.36	2,184.57	-2.21
CH LC CORE IMA 2021	FEDEX CORP	15.000	3/21/2011	10/24/2012	1,363.98	1,290.75	73.23
CH LC CORE IMA 2021	MCDONALD'S CORP	19.000	3/16/2010	10/24/2012	1,659.23	1,257.42	401.81
CH LC CORE IMA 2021	MCDONALD'S CORP	9.000	3/16/2010	10/25/2012	786.54	595.62	190.92
CH LC CORE IMA 2021	MCDONALD'S CORP	11.000	4/12/2010	10/25/2012	961.33	753.06	208.27
CH LC CORE IMA 2021	MCDONALD'S CORP	9.000	4/12/2010	10/25/2012	786.24	616.14	170.10
CH LC CORE IMA 2021	MCDONALD'S CORP	16.000	2/25/2011	10/25/2012	1,397.77	1,214.88	182.89
CH LC CORE IMA 2021	MCDONALD'S CORP	1.000	3/18/2011	10/25/2012	87.36	74.55	12.81
CH LC CORE IMA 2021	NORFOLK SOUTHERN CO...	28.000	3/16/2010	10/25/2012	1,740.43	1,540.56	199.87
CH LC CORE IMA 2021	ADVANCE AUTO PARTS	30.000	8/19/2011	11/6/2012	2,415.12	1,719.11	696.01
CH LC CORE IMA 2021	NORFOLK SOUTHERN CO..	5.000	3/16/2010	11/14/2012	289.23	275.10	14.13
CH LC CORE IMA 2021	NORFOLK SOUTHERN CO.	15.000	4/12/2010	11/14/2012	867.68	871.35	-3.67
CH LC CORE IMA 2021	NORFOLK SOUTHERN CO..	4.000	2/25/2011	11/14/2012	231.38	257.96	-26.58
CH LC CORE IMA 2021	MCDONALD'S CORP	14.000	3/18/2011	12/12/2012	1,251.65	1,043.70	207.95
CH LC CORE IMA 2021	CISCO SYSTEMS INC	147.000	2/25/2011	12/12/2012	2,896.33	2,744.46	151.87

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CH LC CORE IMA 2021	NETAPP INC	66.000	3/16/2010	12/12/2012	2,200.17	2,191.86	8.31
CH LC CORE IMA 2021	NETAPP INC	21.000	4/12/2010	12/12/2012	700.06	736.05	-35.99
CH LC CORE IMA 2021	NIKE INC-CL B	25.000	4/12/2010	12/12/2012	2,484.44	1,891.00	593.44
CH LC CORE IMA 2021	NIKE INC-CL B	11.000	2/28/2011	12/12/2012	1,093.16	961.40	131.76
CH LC CORE IMA 2021	ADVANCE AUTO PARTS	44.000	8/19/2011	12/17/2012	3,207.31	2,521.35	685.96
CH LC CORE IMA 2021	NIKE INC-CL B	11.000	2/28/2011	12/17/2012	1,073.03	961.40	111.63
CH LC CORE IMA 2021	NIKE INC-CL B	15.000	3/18/2011	12/17/2012	1,463.22	1,268.85	194.37
CH LC CORE IMA 2021	NIKE INC-CL B	11.000	5/12/2011	12/17/2012	1,073.03	912.60	160.43
CH LC CORE IMA 2021	QUALCOMM INC	57.000	3/16/2010	12/17/2012	3,467.72	2,225.00	1,242.72
CH LC CORE IMA 2021	COMERICA INC	68.000	9/2/2011	12/17/2012	1,969.78	1,630.04	339.74
CH LC CORE IMA 2021	CISCO SYSTEMS INC	16.000	2/25/2011	12/17/2012	317.65	298.72	18.93
CH LC CORE IMA 2021	CISCO SYSTEMS INC	134.000	3/18/2011	12/17/2012	2,660.29	2,326.24	334.05
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	14.000	1/6/2011	1/11/2012	189.33	181.73	7.60
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	30.000	1/10/2011	1/11/2012	405.72	382.80	22.92
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	9.000	1/10/2011	1/18/2012	121.05	114.84	6.21
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	80.000	1/10/2011	1/18/2012	1,075.98	1,020.80	55.18
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	58.000	1/10/2011	2/3/2012	846.96	740.08	106.88
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	27.000	1/12/2011	2/3/2012	394.28	326.87	67.41
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	9.000	1/12/2011	2/3/2012	131.40	108.96	22.44
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	13.000	1/12/2011	2/7/2012	186.60	157.38	29.22
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	55.000	1/12/2011	2/8/2012	790.34	665.85	124.49
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	10.000	1/12/2011	2/9/2012	143.53	121.06	22.47
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	3.000	1/28/2011	2/9/2012	43.06	38.06	5.00
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	32.000	1/28/2011	2/10/2012	457.90	405.98	51.92
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	3.000	1/31/2011	2/10/2012	42.93	38.62	4.31
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	57.000	1/31/2011	2/17/2012	829.54	733.72	95.82
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	62.000	2/25/2011	2/29/2012	339.75	371.38	-31.63
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	9.000	2/25/2011	3/1/2012	49.32	53.91	-4.59
CH OPP STRAT 2096	SUPERVALU INC	147.000	3/3/2011	3/12/2012	930.49	1,268.61	-338.12
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	5.000	2/25/2011	3/13/2012	27.40	29.95	-2.55
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	49.000	2/25/2011	3/13/2012	268.51	293.51	-25.00
CH OPP STRAT 2096	SUPERVALU INC	117.000	3/3/2011	3/23/2012	713.69	1,009.71	-296.02
CH OPP STRAT 2096	SUPERVALU INC	5.000	3/18/2011	3/23/2012	30.50	36.50	-6.00
CH OPP STRAT 2096	BARNES & NOBLE INC	140.000	2/25/2011	3/26/2012	1,983.78	2,298.80	-315.02
CH OPP STRAT 2096	FIRST SOUTH BANCORP I..	7.000	1/7/2011	3/26/2012	28.94	45.42	-16.48
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	3.000	2/24/2011	3/26/2012	46.71	34.73	11.98
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	4.000	3/18/2011	3/26/2012	62.28	48.53	13.75

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CH OPP STRAT 2096	NETAPP INC	23.000	3/15/2011	3/26/2012	1,063.94	1,118.72	-54.78
CH OPP STRAT 2096	ORRSTOWN FINANCIAL S...	40.000	2/25/2011	3/26/2012	364.19	1,081.21	-717.02
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	3.000	2/25/2011	3/26/2012	16.65	17.97	-1.32
CH OPP STRAT 2096	FIRST SOUTH BANCORP I.	80.000	1/7/2011	3/27/2012	330.29	519.14	-188.85
CH OPP STRAT 2096	BARNES & NOBLE INC	52.000	2/25/2011	4/23/2012	694.47	853.84	-159.37
CH OPP STRAT 2096	MARLIN BUSINESS SERVI	84.000	3/18/2011	5/3/2012	1,206.18	1,019.18	187.00
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	10.000	3/18/2011	5/4/2012	139.87	121.33	18.54
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	125.000	3/18/2011	6/27/2012	1,937.58	1,516.64	420.94
CH OPP STRAT 2096	BARNES & NOBLE INC	71.000	2/25/2011	6/27/2012	1,108.36	1,165.82	-57.46
CH OPP STRAT 2096	BARNES & NOBLE INC	15.000	3/18/2011	6/27/2012	234.16	154.35	79.81
CH OPP STRAT 2096	CISCO SYSTEMS INC	6.000	6/23/2011	6/27/2012	99.60	91.50	8.10
CH OPP STRAT 2096	PETMED EXPRESS INC	42.000	7/5/2011	7/23/2012	399.85	503.86	-104.01
CH OPP STRAT 2096	PETMED EXPRESS INC	216.000	7/5/2011	7/23/2012	2,056.38	2,588.50	-532.12
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	78.000	2/25/2011	8/7/2012	432.91	467.22	-34.31
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	44.000	2/28/2011	8/7/2012	244.21	263.56	-19.35
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	30.000	3/18/2011	8/13/2012	493.18	363.99	129.19
CH OPP STRAT 2096	MARLIN BUSINESS SERVI..	10.000	3/18/2011	8/14/2012	165.20	121.33	43.87
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	52.000	3/18/2011	8/14/2012	868.45	630.92	237.53
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	29.000	3/18/2011	8/15/2012	483.24	351.86	131.38
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	1.000	3/18/2011	8/16/2012	16.65	12.13	4.52
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	5.000	3/18/2011	8/17/2012	83.31	60.67	22.64
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	2.000	3/18/2011	8/20/2012	33.39	24.27	9.12
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	29.000	3/18/2011	8/21/2012	484.34	351.86	132.48
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	6.000	3/18/2011	8/23/2012	99.99	72.80	27.19
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	36.000	3/18/2011	8/29/2012	607.18	436.79	170.39
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	38.000	3/18/2011	9/19/2012	726.86	461.06	265.80
CH OPP STRAT 2096	NETAPP INC	10.000	3/15/2011	9/25/2012	346.71	486.40	-139.69
CH OPP STRAT 2096	NETAPP INC	55.000	3/18/2011	9/25/2012	1,906.90	2,567.63	-660.73
CH OPP STRAT 2096	NETAPP INC	50.000	4/8/2011	9/25/2012	1,733.54	2,300.60	-567.06
CH OPP STRAT 2096	CISCO SYSTEMS INC	101.000	7/1/2011	9/25/2012	1,893.71	1,606.91	286.80
CH OPP STRAT 2096	CISCO SYSTEMS INC	91.000	9/13/2011	9/25/2012	1,706.21	1,496.95	209.26
CH OPP STRAT 2096	CISCO SYSTEMS INC	74.000	9/14/2011	9/25/2012	1,387.47	1,221.73	165.74
CH OPP STRAT 2096	CISCO SYSTEMS INC	3.000	9/14/2011	9/25/2012	56.22	49.53	6.69
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	5.000	3/18/2011	9/27/2012	110.00	60.67	49.33
CH OPP STRAT 2096	MARLIN BUSINESS SERVI.	29.000	3/18/2011	10/2/2012	624.56	351.86	272.70
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	47.000	3/18/2011	10/4/2012	999.22	570.26	428.96
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	46.000	3/18/2011	10/5/2012	978.90	558.12	420.78

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CH OPP STRAT 2096	HEARTLAND EXPRESS INC	98,000	8/31/2011	10/10/2012	1,316.81	1,514.10	-197.29
CH OPP STRAT 2096	HEARTLAND EXPRESS INC	8,000	9/14/2011	10/10/2012	107.49	117.11	-9.62
CH OPP STRAT 2096	HEARTLAND EXPRESS INC	95,000	9/14/2011	10/31/2012	1,287.05	1,390.74	-103.69
CH OPP STRAT 2096	MARLIN BUSINESS SERVI...	80,000	3/18/2011	10/31/2012	1,696.29	970.65	725.64
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	155,000	2/28/2011	10/31/2012	867.64	928.45	-60.81
CH OPP STRAT 2096	BARNES & NOBLE INC	5,000	9/14/2011	10/31/2012	79.90	57.15	22.75
CH OPP STRAT 2096	FIRST SOUTH BANCORP I...	21,000	1/7/2011	10/31/2012	111.12	136.27	-25.15
CH OPP STRAT 2096	FRANKLIN STREET PROPE...	183,000	8/31/2011	10/31/2012	2,006.64	2,365.38	-358.74
CH OPP STRAT 2096	ORRSTOWN FINANCIAL S...	34,000	2/25/2011	10/31/2012	306.29	919.03	-612.74
CH OPP STRAT 2096	PETMED EXPRESS INC	97,000	7/5/2011	10/31/2012	1,043.95	1,162.43	-118.48
CH OPP STRAT 2096	PETMED EXPRESS INC	15,000	7/7/2011	10/31/2012	161.43	174.00	-12.57
CH OPP STRAT 2096	FRANKLIN STREET PROPE...	52,000	8/31/2011	11/5/2012	583.11	672.13	-89.02
CH OPP STRAT 2096	FRANKLIN STREET PROPE...	12,000	9/1/2011	11/5/2012	134.56	156.34	-21.78
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	42,000	2/28/2011	11/7/2012	228.21	251.58	-23.37
CH OPP STRAT 2096	TRUSTCO BANK CORP NY	25,000	3/18/2011	11/7/2012	135.84	143.25	-7.41
CH OPP STRAT 2096	ORRSTOWN FINANCIAL S...	45,000	2/25/2011	12/17/2012	374.19	1,216.36	-842.17
CH OPP STRAT 2096	ORRSTOWN FINANCIAL S...	5,000	3/18/2011	12/17/2012	41.58	124.96	-83.38
CH OPP STRAT 2096	ORRSTOWN FINANCIAL S...	84,000	10/27/2011	12/17/2012	698.49	771.67	-73.18
CH OPP STRAT 2096	BARNES & NOBLE INC	64,000	9/14/2011	12/17/2012	996.41	731.46	264.95
CH OPP STRAT 2096	BARNES & NOBLE INC	258,000	9/16/2011	12/17/2012	4,016.79	2,997.11	1,019.68
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	1,027,520	8/30/2010	1/15/2012	1,027.52	960.73	66.79
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL...	362,780	7/9/2010	1/19/2012	362.78	321.97	40.81
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A...	100,840	7/20/2010	1/25/2012	100.84	80.67	20.17
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	148,650	7/13/2010	1/25/2012	148.65	121.89	26.76
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4...	223,390	8/23/2010	1/25/2012	223.39	226.74	-3.35
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	362,600	8/18/2010	1/25/2012	362.60	349.23	13.37
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	25,690	11/3/2010	1/25/2012	25.69	23.12	2.57
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	244,460	7/26/2010	1/25/2012	244.46	218.18	26.28
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	209,910	12/3/2010	1/25/2012	209.91	209.39	0.52
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	153,310	7/8/2010	1/25/2012	153.31	145.26	8.05
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	61,340	10/12/2010	1/25/2012	61.34	59.42	1.92
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @...	623,640	8/13/2010	1/25/2012	623.64	598.69	24.95
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	104,010	9/13/2010	1/25/2012	104.01	85.29	18.72
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	410,170	7/20/2010	1/25/2012	410.17	390.43	19.74
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	28,110	8/16/2010	1/25/2012	28.11	26.99	1.12
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	223,540	7/26/2010	1/25/2012	223.54	215.72	7.82
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	467,670	7/8/2010	1/25/2012	467.67	451.30	16.37

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CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ...	368.560	8/2/2010	1/25/2012	368.56	365.34	3.22
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	233.700	8/7/2010	1/25/2012	233.70	202.15	31.55
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	851.450	8/2/2010	1/25/2012	851.45	740.76	110.69
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ...	97.140	7/9/2010	1/25/2012	97.14	89.61	7.53
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	137.010	7/20/2010	1/25/2012	137.01	105.50	31.51
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	132.270	8/23/2010	1/25/2012	132.27	116.89	15.38
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V...	94.220	8/20/2010	1/25/2012	94.22	91.98	2.24
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	293.520	7/13/2010	1/25/2012	293.52	278.84	14.68
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,334.300	9/23/2010	1/25/2012	1,334.30	1,394.34	-60.04
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP.	448.820	7/8/2010	1/28/2012	448.82	424.13	24.69
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	840.630	8/30/2010	2/15/2012	840.63	785.99	54.64
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	261.160	7/9/2010	2/19/2012	261.16	231.78	29.38
CH STRATEGIC FI 2104	FNMA SER 200460 C/LB @...	139.000	2/17/2011	2/25/2012	139.00	143.60	-4.60
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	23.390	11/3/2010	2/25/2012	23.39	21.05	2.34
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A ...	8.770	7/20/2010	2/25/2012	8.77	7.02	1.75
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	270.170	7/8/2010	2/25/2012	270.17	255.99	14.18
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	279.270	7/26/2010	2/25/2012	279.27	249.25	30.02
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	756.490	8/18/2010	2/25/2012	756.49	728.59	27.90
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	221.280	7/13/2010	2/25/2012	221.28	181.45	39.83
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	75.090	10/12/2010	2/25/2012	75.09	72.74	2.35
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @...	114.620	8/13/2010	2/25/2012	114.62	110.04	4.58
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	670.540	7/20/2010	2/25/2012	670.54	638.27	32.27
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	291.260	7/8/2010	2/25/2012	291.26	281.07	10.19
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4...	157.800	8/23/2010	2/25/2012	157.80	160.17	-2.37
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	134.120	12/3/2010	2/25/2012	134.12	133.78	0.34
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ...	340.010	8/2/2010	2/25/2012	340.01	337.04	2.97
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ...	169.450	7/9/2010	2/25/2012	169.45	156.32	13.13
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	222.400	7/26/2010	2/25/2012	222.40	214.62	7.78
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	176.770	8/23/2010	2/25/2012	176.77	156.22	20.55
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	28.170	7/20/2010	2/25/2012	28.17	21.69	6.48
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	270.530	9/13/2010	2/25/2012	270.53	221.83	48.70
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	8.060	8/16/2010	2/25/2012	8.06	7.74	0.32
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	1,091.840	8/2/2010	2/25/2012	1,091.84	949.90	141.94
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	7.670	8/17/2010	2/25/2012	7.67	6.63	1.04
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	352.120	7/13/2010	2/25/2012	352.12	334.51	17.61
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552%	1,251.800	9/23/2010	2/25/2012	1,251.80	1,308.13	-56.33
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	209.790	7/8/2010	2/28/2012	209.79	198.25	11.54

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CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST..	4,480	8/30/2010	3/1/2012	4.19	4.19	0.00
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ..	27,420	3/10/2011	3/15/2012	27.42	28.24	-0.82
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5...	1,000,000	2/25/2011	3/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	1,220,780	8/30/2010	3/15/2012	1,220.78	1,141.43	79.35
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ..	42,570	7/9/2010	3/19/2012	42.57	37.78	4.79
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	27,430	7/20/2010	3/25/2012	27.43	21.12	6.31
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @...	205,420	2/17/2011	3/25/2012	205.42	212.22	-6.80
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	689,710	8/2/2010	3/25/2012	689.71	600.05	89.66
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	406,840	7/20/2010	3/25/2012	406.84	387.26	19.58
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2 ..	276,740	7/8/2010	3/25/2012	276.74	262.21	14.53
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ...	448,420	7/9/2010	3/25/2012	448.42	413.67	34.75
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A...	30,440	7/20/2010	3/25/2012	30.44	24.35	6.09
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	660,210	8/23/2010	3/25/2012	660.21	583.46	76.75
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	191,000	8/18/2010	3/25/2012	191.00	183.96	7.04
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	646,540	7/26/2010	3/25/2012	646.54	577.04	69.50
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	52,470	10/12/2010	3/25/2012	52.47	50.83	1.64
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2 ..	148,590	7/13/2010	3/25/2012	148.59	121.84	26.75
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	98,570	8/13/2010	3/25/2012	98.57	94.63	3.94
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 ..	112,420	8/23/2010	3/25/2012	112.42	114.11	-1.69
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	111,170	12/3/2010	3/25/2012	111.17	110.89	0.28
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A ..	179,180	7/26/2010	3/25/2012	179.18	172.91	6.27
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	115,490	8/16/2010	3/25/2012	115.49	110.87	4.62
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ...	391,220	8/2/2010	3/25/2012	391.22	387.80	3.42
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	61,220	9/13/2010	3/25/2012	61.22	50.20	11.02
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	344,150	7/8/2010	3/25/2012	344.15	332.10	12.05
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ...	600,230	3/3/2011	3/25/2012	600.23	589.73	10.50
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1 ..	303,270	8/17/2010	3/25/2012	303.27	262.33	40.94
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,373,550	9/23/2010	3/25/2012	1,373.55	1,435.36	-61.81
CH STRATEGIC FI 2104	PHASI SER 2003-7 CI 1A12 ..	1,397,060	2/28/2011	3/25/2012	1,397.06	1,393.57	3.49
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A ..	165,440	7/13/2010	3/25/2012	165.44	157.17	8.27
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V ..	109,720	8/20/2010	3/25/2012	109.72	107.11	2.61
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	21,100	11/3/2010	3/25/2012	21.10	18.99	2.11
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	1,240,570	3/1/2011	3/26/2012	1,240.57	1,229.72	10.85
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ...	1,000,000	2/28/2011	3/26/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	314,880	7/8/2010	3/28/2012	314.88	297.56	17.32
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	1,023,040	8/30/2010	4/1/2012	1,023.04	956.54	66.50
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ...	114,450	3/10/2011	4/15/2012	114.45	117.88	-3.43

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Capital Gains - Last year

1/1/2012 through 12/31/2012

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST..	390.400	8/30/2010	4/15/2012	390.40	365.02	25.38
CH STRATEGIC FI 2104	FHLMC SER 2520 CL LI @ 5...	1,000.000	3/11/2011	4/16/2012	1,000.00	1,046.25	-46.25
CH STRATEGIC FI 2104	FHLMC SER 2543 CL LI @ 5	1,000.000	2/25/2011	4/16/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	FHLMC SER 2499 CL LI @ 5...	4,000.000	3/15/2011	4/16/2012	4,000.00	4,160.00	-160.00
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	138.570	7/9/2010	4/19/2012	138.57	122.98	15.59
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2 .	117.960	7/8/2010	4/25/2012	117.96	111.77	6.19
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A ..	324.640	7/26/2010	4/25/2012	324.64	289.74	34.90
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2..	172.800	7/13/2010	4/25/2012	172.80	141.70	31.10
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4..	23.490	8/23/2010	4/25/2012	23.49	23.84	-0.35
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V..	295.240	3/31/2011	4/25/2012	295.24	298.93	-3.69
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ...	315.720	8/2/2010	4/25/2012	315.72	312.96	2.76
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A..	130.920	7/26/2010	4/25/2012	130.92	126.34	4.58
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A..	250.580	7/20/2010	4/25/2012	250.58	200.46	50.12
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	318.910	12/3/2010	4/25/2012	318.91	318.11	0.80
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @...	188.750	2/17/2011	4/25/2012	188.75	195.00	-6.25
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S ..	324.310	9/13/2010	4/25/2012	324.31	265.93	58.38
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7..	188.090	8/18/2010	4/25/2012	188.09	181.15	6.94
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ...	519.040	3/3/2011	4/25/2012	519.04	509.96	9.08
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	116.080	10/12/2010	4/25/2012	116.08	112.45	3.63
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ..	99.150	8/13/2010	4/25/2012	99.15	95.18	3.97
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	28.430	11/3/2010	4/25/2012	28.43	25.59	2.84
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C .	451.440	7/20/2010	4/25/2012	451.44	429.71	21.73
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1	81.350	8/16/2010	4/25/2012	81.35	78.10	3.25
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A	458.250	3/25/2011	4/25/2012	458.25	457.10	1.15
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5..	264.300	7/8/2010	4/25/2012	264.30	255.05	9.25
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1 ..	328.490	8/17/2010	4/25/2012	328.49	284.14	44.35
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3	1,304.790	3/25/2011	4/25/2012	1,304.79	1,321.10	-16.31
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	558.530	8/2/2010	4/25/2012	558.53	485.92	72.61
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL	27.580	7/20/2010	4/25/2012	27.58	21.24	6.34
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ..	141.260	7/9/2010	4/25/2012	141.26	130.31	10.95
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L.	940.360	8/23/2010	4/25/2012	940.36	831.04	109.32
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ..	2,000.000	2/28/2011	4/25/2012	2,000.00	1,972.50	27.50
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI IA65.	1,078.010	3/25/2011	4/25/2012	1,078.01	1,075.31	2.70
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12 ...	1,482.650	2/28/2011	4/25/2012	1,482.65	1,478.94	3.71
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V	55.070	8/20/2010	4/25/2012	55.07	53.76	1.31
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A .	681.160	7/13/2010	4/25/2012	681.16	647.10	34.06
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552%	998.080	9/23/2010	4/25/2012	998.08	1,042.99	-44.91

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	725.220	3/1/2011	4/26/2012	725.22	718.87	6.35
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP	1,026.440	7/8/2010	4/28/2012	1,026.44	969.99	56.45
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ..	393.610	3/10/2011	5/15/2012	393.61	405.42	-11.81
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	490.320	8/30/2010	5/15/2012	490.32	458.45	31.87
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5...	2,000.000	3/15/2011	5/15/2012	2,000.00	2,080.00	-80.00
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5...	1,000.000	2/25/2011	5/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	264.120	7/9/2010	5/19/2012	264.12	234.41	29.71
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V...	295.910	3/31/2011	5/25/2012	295.91	299.61	-3.70
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ..	402.390	8/2/2010	5/25/2012	402.39	398.87	3.52
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19	1,001.930	3/3/2011	5/25/2012	1,001.93	984.40	17.53
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	186.350	7/8/2010	5/25/2012	186.35	176.57	9.78
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	25.420	7/20/2010	5/25/2012	25.42	19.57	5.85
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	137.820	7/8/2010	5/25/2012	137.82	133.00	4.82
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	104.690	8/13/2010	5/25/2012	104.69	100.50	4.19
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L ..	488.820	8/23/2010	5/25/2012	488.82	431.99	56.83
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	332.830	8/18/2010	5/25/2012	332.83	320.56	12.27
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A...	1,045.390	3/25/2011	5/25/2012	1,045.39	1,042.78	2.61
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	136.910	7/26/2010	5/25/2012	136.91	122.19	14.72
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	180.730	7/13/2010	5/25/2012	180.73	148.20	32.53
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	417.990	8/2/2010	5/25/2012	417.99	363.65	54.34
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A...	7,226.820	4/25/2011	5/25/2012	7,226.82	7,163.59	63.23
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	119.260	8/17/2010	5/25/2012	119.26	103.16	16.10
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ..	325.790	7/9/2010	5/25/2012	325.79	300.54	25.25
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A	108.860	7/20/2010	5/25/2012	108.86	87.09	21.77
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C	406.820	7/20/2010	5/25/2012	406.82	387.24	19.58
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 .	73.550	8/23/2010	5/25/2012	73.55	74.65	-1.10
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1	109.480	12/3/2010	5/25/2012	109.48	109.21	0.27
CH STRATEGIC FI 2104	FNMA SER 2002-21 CI LI @ ..	1,000.000	3/1/2011	5/25/2012	1,000.00	1,058.75	-58.75
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @...	134.420	2/17/2011	5/25/2012	134.42	138.87	-4.45
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S	62.370	9/13/2010	5/25/2012	62.37	51.14	11.23
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	127.940	10/12/2010	5/25/2012	127.94	123.94	4.00
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1 .	129.680	8/16/2010	5/25/2012	129.68	124.49	5.19
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	128.330	7/26/2010	5/25/2012	128.33	123.84	4.49
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	37.030	11/3/2010	5/25/2012	37.03	33.33	3.70
CH STRATEGIC FI 2104	GSR SER 2004-8F CI 3 A3 ..	305.600	3/25/2011	5/25/2012	305.60	309.42	-3.82
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65 .	892.380	3/25/2011	5/25/2012	892.38	890.15	2.23
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65...	85.090	3/28/2011	5/25/2012	85.09	84.66	0.43

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12	209,000	2/28/2011	5/25/2012	209.00	208.48	0.52
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12	1,324,170	3/25/2011	5/25/2012	1,324.17	1,317.55	6.62
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A..	206,060	7/13/2010	5/25/2012	206.06	195.76	10.30
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,288,500	9/23/2010	5/25/2012	1,288.50	1,346.48	-57.98
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V..	153,920	8/20/2010	5/25/2012	153.92	150.26	3.66
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7	1,143,330	3/1/2011	5/26/2012	1,143.33	1,133.33	10.00
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP ...	1,621,450	7/8/2010	5/28/2012	1,621.45	1,532.27	89.18
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3	1,000,000	2/28/2011	5/29/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	FHLMC SER 2520 CII @ 5...	2,000,000	3/11/2011	6/15/2012	2,000.00	2,092.50	-92.50
CH STRATEGIC FI 2104	FHLMC SER 2382 CII DZ @ ..	572,930	3/10/2011	6/15/2012	572.93	590.12	-17.19
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @ ...	2,000,000	6/9/2011	6/15/2012	2,000.00	2,085.00	-85.00
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	1,192,050	8/30/2010	6/15/2012	1,192.05	1,114.57	77.48
CH STRATEGIC FI 2104	FHLMC SER 2499 CII @ 5...	1,000,000	3/15/2011	6/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	FHLMC SER 2543 CII @ 5...	1,000,000	2/25/2011	6/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL	0.900	7/9/2010	6/19/2012	0.90	0.80	0.10
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	302,190	8/18/2010	6/25/2012	302.19	291.05	11.14
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	25,020	7/20/2010	6/25/2012	25.02	19.27	5.75
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V...	251,690	3/31/2011	6/25/2012	251.69	254.84	-3.15
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ..	331,320	3/3/2011	6/25/2012	331.32	325.52	5.80
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ..	463,960	8/13/2010	6/25/2012	463.96	445.40	18.56
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2	565,820	7/8/2010	6/25/2012	565.82	536.11	29.71
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4...	47,240	8/23/2010	6/25/2012	47.24	47.95	-0.71
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	40,930	11/3/2010	6/25/2012	40.93	36.84	4.09
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	125,120	7/13/2010	6/25/2012	125.12	102.60	22.52
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	133,650	10/12/2010	6/25/2012	133.65	129.47	4.18
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C	464,290	7/20/2010	6/25/2012	464.29	441.95	22.34
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A	7,860	7/20/2010	6/25/2012	7.86	6.29	1.57
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2	356,190	8/2/2010	6/25/2012	356.19	353.07	3.12
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5	238,220	7/8/2010	6/25/2012	238.22	229.88	8.34
CH STRATEGIC FI 2104	MASTR SER 2003-12 CI 3A	1,084,470	4/25/2011	6/25/2012	1,084.47	1,074.98	9.49
CH STRATEGIC FI 2104	MASTR SER 2003-11 CI 2A	159,820	3/25/2011	6/25/2012	159.82	159.42	0.40
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12	1,115,590	3/25/2011	6/25/2012	1,115.59	1,110.01	5.58
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	136,710	12/3/2010	6/25/2012	136.71	136.37	0.34
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ...	195,050	7/9/2010	6/25/2012	195.05	179.93	15.12
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	290,060	7/26/2010	6/25/2012	290.06	258.88	31.18
CH STRATEGIC FI 2104	FNMA SER 200460 CII B @...	190,210	2/17/2011	6/25/2012	190.21	196.51	-6.30
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	290,950	8/23/2010	6/25/2012	290.95	257.13	33.82

Capital Gains - Last year

1/1/2012 through 12/31/2012

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/Loss
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1	638.170	8/16/2010	6/25/2012	638.17	612.64	25.53
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A..	1,619.980	7/26/2010	6/25/2012	1,619.98	1,563.28	56.70
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4	259.370	8/2/2010	6/25/2012	259.37	225.65	33.72
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1	196.420	8/17/2010	6/25/2012	196.42	169.90	26.52
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3	600.930	3/25/2011	6/25/2012	600.93	608.44	-7.51
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65	2,330.670	3/28/2011	6/25/2012	2,330.67	2,319.02	11.65
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V	156.840	8/20/2010	6/25/2012	156.84	153.12	3.72
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A..	233.880	7/13/2010	6/25/2012	233.88	222.19	11.69
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552%	907.950	9/23/2010	6/25/2012	907.95	948.81	-40.86
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3	2,000.000	2/28/2011	6/25/2012	2,000.00	1,972.50	27.50
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7	200.250	3/1/2011	6/26/2012	200.25	198.50	1.75
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP	487.190	7/8/2010	6/28/2012	487.19	460.39	26.80
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @	238.250	3/10/2011	7/15/2012	238.25	245.40	-7.15
CH STRATEGIC FI 2104	FHLMC SER 2520 CI LI @ 5..	1,000.000	3/11/2011	7/15/2012	1,000.00	1,046.25	-46.25
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5...	1,000.000	3/15/2011	7/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5..	1,000.000	2/25/2011	7/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	730.520	8/30/2010	7/15/2012	730.52	683.04	47.48
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL	38.870	7/9/2010	7/19/2012	38.87	34.50	4.37
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19	399.120	3/3/2011	7/25/2012	399.12	392.14	6.98
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S	1,225.300	6/27/2011	7/25/2012	1,225.30	1,214.20	11.10
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	741.400	7/20/2010	7/25/2012	741.40	705.72	35.68
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @	709.920	8/13/2010	7/25/2012	709.92	681.52	28.40
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	638.730	8/23/2010	7/25/2012	638.73	564.48	74.25
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3	368.670	3/25/2011	7/25/2012	368.67	373.28	-4.61
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	377.820	8/18/2010	7/25/2012	377.82	363.89	13.93
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL	26.620	7/20/2010	7/25/2012	26.62	20.50	6.12
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2	354.300	8/2/2010	7/25/2012	354.30	351.20	3.10
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @...	211.100	2/17/2011	7/25/2012	211.10	218.09	-6.99
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4	399.380	8/2/2010	7/25/2012	399.38	347.46	51.92
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4	277.010	7/9/2010	7/25/2012	277.01	255.54	21.47
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5	114.250	7/8/2010	7/25/2012	114.25	110.25	4.00
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A..	254.310	7/26/2010	7/25/2012	254.31	226.97	27.34
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1..	261.520	8/17/2010	7/25/2012	261.52	226.21	35.31
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	170.680	7/13/2010	7/25/2012	170.68	139.96	30.72
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9	960.690	6/30/2011	7/25/2012	960.69	961.89	-1.20
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2..	266.320	7/8/2010	7/25/2012	266.32	252.34	13.98
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	138.910	10/12/2010	7/25/2012	138.91	134.57	4.34

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CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A	30.280	7/20/2010	7/25/2012	30.28	24.22	6.06
CH STRATEGIC FI 2104	FHASI SER 2003-7 CL 1A12 ..	909.490	3/25/2011	7/25/2012	909.49	904.94	4.55
CH STRATEGIC FI 2104	FNMA SER 2002-21 CL LI @...	1,000.000	3/1/2011	7/25/2012	1,000.00	1,058.75	-58.75
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CL A V...	238.830	3/31/2011	7/25/2012	238.83	241.82	-2.99
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ..	810.260	6/27/2011	7/25/2012	810.26	806.21	4.05
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1 ..	146.950	12/3/2010	7/25/2012	146.95	146.58	0.37
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 ..	74.450	8/23/2010	7/25/2012	74.45	75.57	-1.12
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	256.070	9/13/2010	7/25/2012	256.07	209.98	46.09
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	117.370	7/6/2011	7/25/2012	117.37	112.97	4.40
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	91.770	8/16/2010	7/25/2012	91.77	88.10	3.67
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A ..	625.550	7/26/2010	7/25/2012	625.55	603.66	21.89
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	51.910	11/3/2010	7/25/2012	51.91	46.72	5.19
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CL A65...	1,098.320	3/28/2011	7/25/2012	1,098.32	1,092.83	5.49
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,365.190	9/23/2010	7/25/2012	1,365.19	1,426.62	-61.43
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	295.550	7/13/2010	7/25/2012	295.55	280.77	14.78
CH STRATEGIC FI 2104	MASTR SER 2004-6 CL 2A7 ...	727.210	3/1/2011	7/26/2012	727.21	720.85	6.36
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	320.120	7/8/2010	7/28/2012	320.12	302.51	17.61
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,230.180	9/23/2010	8/1/2012	1,230.18	1,285.54	-55.36
CH STRATEGIC FI 2104	FHLMC SER 2382 CL DZ @ ...	107.050	3/10/2011	8/15/2012	107.05	110.26	-3.21
CH STRATEGIC FI 2104	FHLMC SER 2534 CL EH @ ...	344.210	2/3/2011	8/15/2012	344.21	363.14	-18.93
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	400.400	8/30/2010	8/15/2012	400.40	374.37	26.03
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	1.060	7/9/2010	8/19/2012	1.06	0.94	0.12
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	28.350	7/26/2011	8/25/2012	28.35	28.49	-0.14
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	26.040	7/20/2010	8/25/2012	26.04	20.05	5.99
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	107.410	7/6/2011	8/25/2012	107.41	103.38	4.03
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	105.580	8/18/2010	8/25/2012	105.58	101.69	3.89
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CL A V...	245.200	3/31/2011	8/25/2012	245.20	248.27	-3.07
CH STRATEGIC FI 2104	FNMA SER 200460 CL LB @...	222.430	2/17/2011	8/25/2012	222.43	229.80	-7.37
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A9 ..	39.560	6/30/2011	8/25/2012	39.56	35.60	3.96
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 ..	135.410	8/23/2010	8/25/2012	135.41	137.44	-2.03
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A19 ...	722.590	3/3/2011	8/25/2012	722.59	709.94	12.65
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	534.550	7/20/2010	8/25/2012	534.55	508.82	25.73
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A ..	108.710	7/20/2010	8/25/2012	108.71	86.97	21.74
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	310.320	7/8/2010	8/25/2012	310.32	294.03	16.29
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	97.890	8/13/2010	8/25/2012	97.89	93.97	3.92
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A ..	611.130	7/26/2010	8/25/2012	611.13	545.43	65.70
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6 ..	38.400	11/3/2010	8/25/2012	38.40	34.56	3.84

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CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	257.110	7/13/2010	8/25/2012	257.11	210.83	46.28
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1 ..	247.320	10/12/2010	8/25/2012	247.32	239.59	7.73
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 ...	1,401.360	6/30/2011	8/25/2012	1,401.36	1,403.11	-1.75
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5	109.830	7/8/2010	8/25/2012	109.83	105.99	3.84
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1..	196.700	12/3/2010	8/25/2012	196.70	196.21	0.49
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2	352.410	8/2/2010	8/25/2012	352.41	349.33	3.08
CH STRATEGIC FI 2104	GSR SER 2004-6F CL 3 A3	858.100	3/25/2011	8/25/2012	858.10	868.83	-10.73
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S..	292.060	9/13/2010	8/25/2012	292.06	239.49	52.57
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12 ..	578.640	3/25/2011	8/25/2012	578.64	575.75	2.89
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 .	330.970	7/9/2010	8/25/2012	330.97	305.32	25.65
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S.	1,151.180	6/27/2011	8/25/2012	1,151.18	1,140.75	10.43
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L.	299.620	8/23/2010	8/25/2012	299.62	264.79	34.83
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	89.990	8/16/2010	8/25/2012	89.99	86.39	3.60
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	358.430	8/2/2010	8/25/2012	358.43	311.83	46.60
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	721.790	7/26/2010	8/25/2012	721.79	696.53	25.26
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	247.580	8/17/2010	8/25/2012	247.58	214.16	33.42
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ...	1,048.390	6/27/2011	8/25/2012	1,048.39	1,043.15	5.24
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	303.530	7/13/2010	8/25/2012	303.53	288.35	15.18
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65...	402.330	3/28/2011	8/25/2012	402.33	400.32	2.01
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	169.430	3/1/2011	8/26/2012	169.43	167.95	1.48
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ...	4,000.000	2/28/2011	8/27/2012	4,000.00	3,945.00	55.00
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP ...	1,206.550	7/8/2010	8/28/2012	1,206.55	1,140.19	66.36
CH STRATEGIC FI 2104	U S TREAS NOTE @ 2.250...	45,000.000	8/10/2011	9/10/2012	48,636.92	47,234.18	1,402.74
CH STRATEGIC FI 2104	U S TREAS NOTE @ 2.250..	75,000.000	8/24/2011	9/10/2012	81,061.53	78,266.60	2,794.93
CH STRATEGIC FI 2104	FHLMC SER 2534 CI EH @ .	437.560	2/3/2011	9/15/2012	437.56	461.63	-24.07
CH STRATEGIC FI 2104	FHLMC SER 2520 CI LI @ 5...	2,000.000	3/11/2011	9/15/2012	2,000.00	2,092.50	-92.50
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ...	569.880	3/10/2011	9/15/2012	569.88	586.98	-17.10
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5...	1,000.000	3/15/2011	9/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5	1,000.000	2/25/2011	9/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	1,230.830	8/30/2010	9/15/2012	1,230.83	1,150.83	80.00
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @ ...	2,000.000	6/9/2011	9/15/2012	2,000.00	2,085.00	-85.00
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4 ..	6,761.050	8/24/2011	9/17/2012	6,761.05	6,727.24	33.81
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ..	107.910	7/9/2010	9/19/2012	107.91	95.77	12.14
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ..	151.440	7/20/2010	9/25/2012	151.44	116.61	34.83
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A	165.070	7/20/2010	9/25/2012	165.07	132.06	33.01
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 .	548.510	8/2/2010	9/25/2012	548.51	477.20	71.31
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @	152.430	2/17/2011	9/25/2012	152.43	157.48	-5.05

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S..	149.300	7/6/2011	9/25/2012	149.30	143.70	5.60
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	1,033.000	8/13/2010	9/25/2012	1,033.00	991.68	41.32
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	201.950	12/3/2010	9/25/2012	201.95	201.45	0.50
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	144.600	8/18/2010	9/25/2012	144.60	139.27	5.33
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4...	21.650	8/23/2010	9/25/2012	21.65	21.97	-0.32
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	279.330	7/8/2010	9/25/2012	279.33	264.67	14.66
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	264.080	7/26/2010	9/25/2012	264.08	235.69	28.39
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	212.740	7/13/2010	9/25/2012	212.74	174.45	38.29
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9...	932.870	6/30/2011	9/25/2012	932.87	934.04	-1.17
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	76.580	11/3/2010	9/25/2012	76.58	68.92	7.66
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A9...	721.280	6/30/2011	9/25/2012	721.28	649.15	72.13
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	121.260	10/12/2010	9/25/2012	121.26	117.47	3.79
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19...	248.780	3/3/2011	9/25/2012	248.78	244.43	4.35
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	522.310	7/20/2010	9/25/2012	522.31	497.17	25.14
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V...	317.150	3/31/2011	9/25/2012	317.15	321.11	-3.96
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	554.480	7/8/2010	9/25/2012	554.48	535.07	19.41
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	135.170	9/13/2010	9/25/2012	135.17	110.84	24.33
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2...	350.540	8/2/2010	9/25/2012	350.54	347.47	3.07
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	106.790	8/16/2010	9/25/2012	106.79	102.52	4.27
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3...	504.820	3/25/2011	9/25/2012	504.82	511.13	-6.31
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	844.630	7/26/2010	9/25/2012	844.63	815.07	29.56
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A...	1,133.190	8/31/2011	9/25/2012	1,133.19	1,167.19	-34.00
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12...	1,051.620	3/25/2011	9/25/2012	1,051.62	1,046.36	5.26
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3...	365.760	6/27/2011	9/25/2012	365.76	363.93	1.83
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4...	19.170	7/9/2010	9/25/2012	19.17	17.68	1.49
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	204.040	7/26/2011	9/25/2012	204.04	205.06	-1.02
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S...	1,098.950	6/27/2011	9/25/2012	1,098.95	1,088.99	9.96
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	290.450	8/17/2010	9/25/2012	290.45	251.24	39.21
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	425.530	8/23/2010	9/25/2012	425.53	376.06	49.47
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI A65...	867.790	3/28/2011	9/25/2012	867.79	863.45	4.34
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V...	184.430	8/20/2010	9/25/2012	184.43	180.05	4.38
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	317.240	7/13/2010	9/25/2012	317.24	301.38	15.86
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3...	1,000.000	2/28/2011	9/25/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9 552%...	1,633.920	9/23/2010	9/25/2012	1,633.92	1,707.45	-73.53
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7...	582.170	3/1/2011	9/26/2012	582.17	577.08	5.09
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	785.460	7/8/2010	9/28/2012	785.46	742.26	43.20
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1...	679.170	9/27/2011	10/1/2012	679.17	679.17	0.00

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CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V.	46,750	9/14/2011	10/10/2012	46.75	47.01	-0.26
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @	247,890	3/10/2011	10/15/2012	247.89	255.33	-7.44
CH STRATEGIC FI 2104	FHLMC SER 2534 CI EH @ ...	564,130	2/3/2011	10/15/2012	564.13	595.16	-31.03
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST. .	267,070	8/30/2010	10/15/2012	267.07	249.71	17.36
CH STRATEGIC FI 2104	ABFS SER 2003-1 CL A ST...	250,580	2/24/2011	10/15/2012	250.58	0.00	250.58
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5 ..	4,000,000	2/25/2011	10/15/2012	4,000.00	4,160.00	-160.00
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @ .	1,000,000	6/9/2011	10/15/2012	1,000.00	1,042.50	-42.50
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4...	2,213.240	8/24/2011	10/17/2012	2,213.24	2,202.17	11.07
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	0.950	7/9/2010	10/19/2012	0.95	0.84	0.11
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%	978,820	9/30/2011	10/20/2012	978.82	1,015.53	-36.71
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V...	234,290	3/31/2011	10/25/2012	234.29	237.22	-2.93
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	519,070	7/20/2010	10/25/2012	519.07	494.09	24.98
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A ..	72,930	7/20/2010	10/25/2012	72.93	58.34	14.59
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	130,610	8/18/2010	10/25/2012	130.61	125.79	4.82
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	443,730	7/20/2010	10/25/2012	443.73	341.67	102.06
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	186,930	7/6/2011	10/25/2012	186.93	179.92	7.01
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ...	280,610	7/9/2010	10/25/2012	280.61	258.86	21.75
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4..	19,730	8/23/2010	10/25/2012	19.73	20.03	-0.30
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @	83,040	8/13/2010	10/25/2012	83.04	79.72	3.32
CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ...	558,300	3/3/2011	10/25/2012	558.30	548.53	9.77
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	285,200	12/3/2010	10/25/2012	285.20	284.49	0.71
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2 ..	307,970	7/8/2010	10/25/2012	307.97	291.80	16.17
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	217,110	7/26/2010	10/25/2012	217.11	193.77	23.34
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6..	67,980	11/3/2010	10/25/2012	67.98	61.18	6.80
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2..	97,750	7/13/2010	10/25/2012	97.75	80.16	17.59
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	118,340	10/12/2010	10/25/2012	118.34	114.64	3.70
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 .	757,910	6/30/2011	10/25/2012	757.91	758.86	-0.95
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ...	452,280	9/27/2011	10/25/2012	452.28	452.28	0.00
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A9 ...	1,618,650	6/30/2011	10/25/2012	1,618.65	1,456.79	161.86
CH STRATEGIC FI 2104	GSR SER 2005-3F CL 1A2 ..	151,030	8/2/2010	10/25/2012	151.03	149.71	1.32
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S...	1,195,970	6/27/2011	10/25/2012	1,195.97	1,185.13	10.84
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @ ..	238,530	2/17/2011	10/25/2012	238.53	246.43	-7.90
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5 ..	124,240	7/8/2010	10/25/2012	124.24	119.89	4.35
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S	63,780	9/13/2010	10/25/2012	63.78	52.30	11.48
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2	1,504,210	10/20/2011	10/25/2012	1,504.21	1,521.13	-16.92
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1...	273,720	8/16/2010	10/25/2012	273.72	262.77	10.95
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A ..	359,710	7/26/2010	10/25/2012	359.71	347.12	12.59

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CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3 ...	152.290	3/25/2011	10/25/2012	152.29	154.19	-1.90
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A ..	1,348.530	8/31/2011	10/25/2012	1,348.53	1,388.99	-40.46
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ...	437.570	6/27/2011	10/25/2012	437.57	435.38	2.19
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12	826.570	3/25/2011	10/25/2012	826.57	822.44	4.13
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	201.830	7/26/2011	10/25/2012	201.83	202.84	-1.01
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	197.890	8/23/2010	10/25/2012	197.89	174.89	23.00
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	331.640	8/17/2010	10/25/2012	331.64	286.87	44.77
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP ..	771.090	10/19/2011	10/25/2012	771.09	682.41	88.68
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ..	414.790	8/2/2010	10/25/2012	414.79	360.87	53.92
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A..	166.510	7/13/2010	10/25/2012	166.51	158.18	8.33
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI A65...	478.640	3/28/2011	10/25/2012	478.64	476.25	2.39
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ..	2,000.000	2/28/2011	10/25/2012	2,000.00	1,972.50	27.50
CH STRATEGIC FI 2104	SAST SER 2002-1 CL AF5 V ..	140.640	8/20/2010	10/25/2012	140.64	137.30	3.34
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552%	1,359.400	9/23/2010	10/25/2012	1,359.40	1,420.57	-61.17
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ...	386.210	3/1/2011	10/26/2012	386.21	382.83	3.38
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	903.750	7/8/2010	10/28/2012	903.75	854.04	49.71
CH STRATEGIC FI 2104	BACM SER 2007-2 CL A2 V ..	10,611.710	9/14/2011	11/10/2012	10,611.71	10,669.73	-58.02
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ...	455.040	3/10/2011	11/15/2012	455.04	468.69	-13.65
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5...	1,000.000	9/14/2011	11/15/2012	1,000.00	1,050.00	-50.00
CH STRATEGIC FI 2104	FHLMC SER 2534 CI EH @ ..	632.270	2/3/2011	11/15/2012	632.27	667.04	-34.77
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5..	3,000.000	2/25/2011	11/15/2012	3,000.00	3,120.00	-120.00
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4 ..	3,291.440	8/24/2011	11/19/2012	3,291.44	3,274.98	16.46
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ..	0.930	7/9/2010	11/19/2012	0.93	0.83	0.10
CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950%...	404.990	9/30/2011	11/20/2012	404.99	420.18	-15.19
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A..	346.620	7/26/2010	11/25/2012	346.62	309.36	37.26
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1 ..	228.160	12/3/2010	11/25/2012	228.16	227.59	0.57
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	296.950	7/8/2010	11/25/2012	296.95	281.36	15.59
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 ..	387.530	8/23/2010	11/25/2012	387.53	393.34	-5.81
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A...	56.000	7/20/2010	11/25/2012	56.00	44.80	11.20
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C..	414.480	7/20/2010	11/25/2012	414.48	394.53	19.95
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2..	185.870	7/13/2010	11/25/2012	185.87	152.41	33.46
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	119.990	7/6/2011	11/25/2012	119.99	115.49	4.50
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL ...	278.350	7/20/2010	11/25/2012	278.35	214.33	64.02
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CI A V ..	266.760	3/31/2011	11/25/2012	266.76	270.09	-3.33
CH STRATEGIC FI 2104	FNMA SER 200460 CI LB @...	198.910	2/17/2011	11/25/2012	198.91	205.50	-6.59
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ...	6,340.120	11/1/2011	11/25/2012	6,340.12	6,264.83	75.29
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A9	3,521.410	6/30/2011	11/25/2012	3,521.41	3,169.27	352.14

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CH STRATEGIC FI 2104	BAFC SER 2005-3 CI 1A19 ..	1,214.590	3/3/2011	11/25/2012	1,214.59	1,193.33	21.26
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ..	897.780	9/27/2011	11/25/2012	897.78	897.78	0.00
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7...	370.760	8/18/2010	11/25/2012	370.76	357.09	13.67
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S.	66.610	9/13/2010	11/25/2012	66.61	54.62	11.99
CH STRATEGIC FI 2104	AMAC SER 2003-11 CL A9 ...	136.870	6/30/2011	11/25/2012	136.87	137.04	-0.17
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6.	80.670	11/3/2010	11/25/2012	80.67	72.60	8.07
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1..	299.490	8/16/2010	11/25/2012	299.49	287.51	11.98
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5...	116.160	7/8/2010	11/25/2012	116.16	112.09	4.07
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP...	1,076.590	10/19/2011	11/25/2012	1,076.59	952.78	123.81
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1..	176.330	10/12/2010	11/25/2012	176.33	170.82	5.51
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	831.450	8/23/2010	11/25/2012	831.45	734.79	96.66
CH STRATEGIC FI 2104	GSR SER 2004-6F CI 3 A3 ...	60.800	3/25/2011	11/25/2012	60.80	61.56	-0.76
CH STRATEGIC FI 2104	CRMSI SER 2006-1 CL A3 S...	1,468.420	6/27/2011	11/25/2012	1,468.42	1,455.11	13.31
CH STRATEGIC FI 2104	FHASI SER 2003-7 CI 1A12 ...	653.500	3/25/2011	11/25/2012	653.50	650.23	3.27
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ..	182.690	7/9/2010	11/25/2012	182.69	168.53	14.16
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 .	221.960	8/2/2010	11/25/2012	221.96	193.11	28.85
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A.	1,316.780	8/31/2011	11/25/2012	1,316.78	1,356.28	-39.50
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1 .	65.040	8/17/2010	11/25/2012	65.04	56.26	8.78
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2...	533.390	10/20/2011	11/25/2012	533.39	539.39	-6.00
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	220.810	7/26/2011	11/25/2012	220.81	221.91	-1.10
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	111.660	8/13/2010	11/25/2012	111.66	107.19	4.47
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ..	1,098.610	6/27/2011	11/25/2012	1,098.61	1,093.12	5.49
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	427.920	7/26/2010	11/25/2012	427.92	412.94	14.98
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI 1A65...	2,161.570	3/28/2011	11/25/2012	2,161.57	2,150.76	10.81
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	255.860	7/13/2010	11/25/2012	255.86	243.07	12.79
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	1,410.530	9/23/2010	11/25/2012	1,410.53	1,474.00	-63.47
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ...	20.710	9/30/2011	11/25/2012	20.71	21.69	-0.98
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ...	1,000.000	2/28/2011	11/26/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 ..	386.850	3/1/2011	11/26/2012	386.85	383.47	3.38
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP..	594.580	7/8/2010	11/28/2012	594.58	561.88	32.70
CH STRATEGIC FI 2104	FHLMC SER 2534 CI EH @ ...	476.580	2/3/2011	12/15/2012	476.58	502.79	-26.21
CH STRATEGIC FI 2104	FHLMC SER 2499 CI LI @ 5...	1,000.000	9/14/2011	12/15/2012	1,000.00	1,050.00	-50.00
CH STRATEGIC FI 2104	FHLMC SER 2382 CI DZ @ ..	135.190	3/10/2011	12/15/2012	135.19	139.25	-4.06
CH STRATEGIC FI 2104	FHLMC SER 2543 CI LI @ 5...	1,000.000	3/11/2011	12/15/2012	1,000.00	1,040.00	-40.00
CH STRATEGIC FI 2104	FHLMC SER 2676 CL LL @ ...	1,000.000	6/9/2011	12/15/2012	1,000.00	1,042.50	-42.50
CH STRATEGIC FI 2104	CSFB SER 2003-CK2 CL A4 .	3,293.180	8/24/2011	12/17/2012	3,293.18	3,276.71	16.47
CH STRATEGIC FI 2104	GMACM SER 2003-AR1 CL ...	34.980	7/9/2010	12/19/2012	34.98	31.04	3.94

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CH STRATEGIC FI 2104	GMS SER A CL 4 @ 8.950% ..	785.840	9/30/2011	12/20/2012	785.84	815.31	-29.47
CH STRATEGIC FI 2104	SARM SER 2004-3AC CL A...	267.550	12/21/2011	12/25/2012	267.55	211.36	56.19
CH STRATEGIC FI 2104	FNMA SER 1999-W2 CL A V...	611.670	3/31/2011	12/25/2012	611.67	619.32	-7.65
CH STRATEGIC FI 2104	AHT SER IV CL 2 @9.552% ..	1,534.770	9/30/2011	12/25/2012	1,534.77	1,607.67	-72.90
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A9 ..	327.020	6/30/2011	12/25/2012	327.02	294.32	32.70
CH STRATEGIC FI 2104	CBASS SER 1999-CB1 CL 1	192.720	8/16/2010	12/25/2012	192.72	185.01	7.71
CH STRATEGIC FI 2104	BAFC SER 2005-3 CL 1A19 ...	112.790	3/3/2011	12/25/2012	112.79	110.82	1.97
CH STRATEGIC FI 2104	WAMU SER 2004-CB2 CL 4 ..	241.330	8/23/2010	12/25/2012	241.33	244.95	-3.62
CH STRATEGIC FI 2104	BSABS SER 2004-AC2 CL 2...	102.070	7/8/2010	12/25/2012	102.07	96.71	5.36
CH STRATEGIC FI 2104	CMLTI SER 2004-HYB3 CL	24.380	7/20/2010	12/25/2012	24.38	18.77	5.61
CH STRATEGIC FI 2104	MALT SER 2003-2 CL 6A1 ...	124.660	9/27/2011	12/25/2012	124.66	124.66	0.00
CH STRATEGIC FI 2104	CSFB SER 2004-8 CL 8A4 ..	958.400	7/9/2010	12/25/2012	958.40	884.12	74.28
CH STRATEGIC FI 2104	MASTR SER 2003-5 CL 4A5 ..	106.650	7/8/2010	12/25/2012	106.65	102.92	3.73
CH STRATEGIC FI 2104	MLMI SER 2005-A8 CL A1C...	412.250	7/20/2010	12/25/2012	412.25	392.41	19.84
CH STRATEGIC FI 2104	SBM7 SER 1998-AQ1 CL A7 ...	186.720	8/18/2010	12/25/2012	186.72	179.83	6.89
CH STRATEGIC FI 2104	MSM SER 2004-4 CL 3A @ ...	82.820	8/13/2010	12/25/2012	82.82	79.51	3.31
CH STRATEGIC FI 2104	GSR SER 2004-6F CL 3 A3 ...	316.000	3/25/2011	12/25/2012	316.00	319.95	-3.95
CH STRATEGIC FI 2104	SASC SER 2003-26A CL 3A...	110.030	7/20/2010	12/25/2012	110.03	88.02	22.01
CH STRATEGIC FI 2104	WAMU SER 2004-CB3 CL 1...	116.410	12/3/2010	12/25/2012	116.41	116.12	0.29
CH STRATEGIC FI 2104	FNMA SER 200460 CL 1B @...	229.880	2/17/2011	12/25/2012	229.88	237.49	-7.61
CH STRATEGIC FI 2104	FHASI SER 2003-7 CL 1A12 ...	493.880	3/25/2011	12/25/2012	493.88	491.41	2.47
CH STRATEGIC FI 2104	CWHL SER 2004-J2 CL A4 ...	449.420	8/2/2010	12/25/2012	449.42	391.00	58.42
CH STRATEGIC FI 2104	CFMSI SER 2003-1 CL AFP	568.950	10/19/2011	12/25/2012	568.95	503.52	65.43
CH STRATEGIC FI 2104	CWHL SER 2003-56 CL 4A1...	60.800	8/17/2010	12/25/2012	60.80	52.59	8.21
CH STRATEGIC FI 2104	CWHL SER 2003-J9 CL 1A4...	23.790	7/26/2011	12/25/2012	23.79	23.91	-0.12
CH STRATEGIC FI 2104	CITIGROUP MORTGAGE L...	797.620	8/23/2010	12/25/2012	797.62	704.90	92.72
CH STRATEGIC FI 2104	CWHL SER 2003-40 CL A3 ...	665.610	6/27/2011	12/25/2012	665.61	662.28	3.33
CH STRATEGIC FI 2104	GMACM SER 2004-J5 CL A...	2,785.090	8/31/2011	12/25/2012	2,785.09	2,868.64	-83.55
CH STRATEGIC FI 2104	CWALT SER 2005-J4 CL 1A...	746.100	7/26/2010	12/25/2012	746.10	719.99	26.11
CH STRATEGIC FI 2104	MASTR SER 2003-7 CL 1A2.	1,059.820	10/20/2011	12/25/2012	1,059.82	1,071.74	-11.92
CH STRATEGIC FI 2104	RAMP SER 2003-RS7 CL A1...	97.610	10/12/2010	12/25/2012	97.61	94.56	3.05
CH STRATEGIC FI 2104	ACCR SER 2003-1 CL A1 S...	238.620	9/13/2010	12/25/2012	238.62	195.67	42.95
CH STRATEGIC FI 2104	RAMP SER 2003-RZ4 CL A6...	89.170	11/3/2010	12/25/2012	89.17	80.25	8.92
CH STRATEGIC FI 2104	RAMP SER 2004-RS10 CL ..	396.580	11/1/2011	12/25/2012	396.58	391.87	4.71
CH STRATEGIC FI 2104	CBASS SER 2003-CB1 CL A...	112.080	7/26/2010	12/25/2012	112.08	100.03	12.05
CH STRATEGIC FI 2104	SASC SER 2001-SB1 CL A2...	110.960	7/13/2010	12/25/2012	110.96	90.99	19.97
CH STRATEGIC FI 2104	SASC SER 2004-12H CL 1A...	78.580	7/13/2010	12/25/2012	78.58	74.65	3.93

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CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI IA65...	579,250	3/28/2011	12/25/2012	579.25	576.35	2.90
CH STRATEGIC FI 2104	BOAMS SER 2003-4 CI IA65...	10,590	6/27/2011	12/25/2012	10.59	10.38	0.21
CH STRATEGIC FI 2104	SAST SER 2003-3 CL AF5 S...	140,740	7/6/2011	12/26/2012	140.74	135.46	5.28
CH STRATEGIC FI 2104	RFMSI SER 2003-S4 CI A3 ...	1,000,000	2/28/2011	12/26/2012	1,000.00	986.25	13.75
CH STRATEGIC FI 2104	MASTR SER 2004-6 CI 2A7 .	179,310	3/1/2011	12/26/2012	179.31	177.74	1.57
CH STRATEGIC FI 2104	BAYV SER 2005-B 1A6 STP...	621,680	7/8/2010	12/28/2012	621.68	587.49	34.19
CH STRATEGIC FI 2104	TERWIN MORTGAGE TRU...	140,620	12/6/2011	12/28/2012	140.62	123.75	16.87
EARNST MCV IMA 2070	CUMMINS INC	4,000	3/17/2010	2/28/2012	485.99	241.64	244.35
EARNST MCV IMA 2070	XILINX INC	2,000	1/5/2011	3/1/2012	73.12	57.94	15.18
EARNST MCV IMA 2070	ALLEGHENY TECHNOLOGI.	2,000	3/17/2010	3/1/2012	88.50	105.52	-17.02
EARNST MCV IMA 2070	AMERICAN TOWER CORP ...	4,000	3/17/2010	3/1/2012	250.76	176.68	74.08
EARNST MCV IMA 2070	ASTORIA FINANCIAL CORP	4,000	3/17/2010	3/1/2012	34.84	60.32	-25.48
EARNST MCV IMA 2070	BARD (C.R.) INC	2,000	3/17/2010	3/1/2012	186.33	167.98	18.35
EARNST MCV IMA 2070	CSX CORP	8,000	3/17/2010	3/1/2012	168.00	136.45	31.55
EARNST MCV IMA 2070	CHESAPEAKE ENERGY C...	2,000	3/17/2010	3/1/2012	49.68	50.24	-0.56
EARNST MCV IMA 2070	COVANCE INC	2,000	3/17/2010	3/1/2012	94.88	124.02	-29.14
EARNST MCV IMA 2070	EASTMAN CHEMICAL COM...	2,000	3/17/2010	3/1/2012	106.90	126.30	-19.40
EARNST MCV IMA 2070	EXPRESS SCRIPTS HOLDI...	2,000	3/17/2010	3/1/2012	105.78	49.41	56.37
EARNST MCV IMA 2070	HARSCO CORP	4,000	3/17/2010	3/1/2012	88.88	126.80	-37.92
EARNST MCV IMA 2070	HELIX ENERGY SOLUTION...	2,000	3/17/2010	3/1/2012	38.64	28.84	9.80
EARNST MCV IMA 2070	INTEGRYS ENERGY GROU...	4,000	3/17/2010	3/1/2012	208.20	188.04	20.16
EARNST MCV IMA 2070	INTERCONTINENTALEXHA...	2,000	3/17/2010	3/1/2012	278.23	219.26	58.97
EARNST MCV IMA 2070	INTL GAME TECHNOLOGY	2,000	3/17/2010	3/1/2012	29.67	34.20	-4.53
EARNST MCV IMA 2070	JEFFERIES GROUP INC (N...	4,000	3/17/2010	3/1/2012	68.80	107.68	-38.88
EARNST MCV IMA 2070	KEYCORP	16,000	3/17/2010	3/1/2012	128.48	127.36	1.12
EARNST MCV IMA 2070	MATTEL INC	8,000	3/17/2010	3/1/2012	261.52	185.98	75.54
EARNST MCV IMA 2070	NEWFIELD EXPLORATION ...	2,000	3/17/2010	3/1/2012	71.96	109.14	-37.18
EARNST MCV IMA 2070	ONEOK INC	4,000	3/17/2010	3/1/2012	329.23	187.40	141.83
EARNST MCV IMA 2070	RAYMOND JAMES FINANC...	2,000	3/17/2010	3/1/2012	71.82	56.10	15.72
EARNST MCV IMA 2070	REINSURANCE GROUP OF...	2,000	3/17/2010	3/1/2012	113.79	101.94	11.85
EARNST MCV IMA 2070	SCOTT'S MIRACLE-GRO C...	2,000	3/17/2010	3/1/2012	93.66	85.34	8.32
EARNST MCV IMA 2070	SNAP-ON INC	2,000	3/17/2010	3/1/2012	122.12	87.22	34.90
EARNST MCV IMA 2070	SYNOPSYS INC	2,000	8/16/2010	3/1/2012	60.38	43.70	16.68
EARNST MCV IMA 2070	URS CORP	2,000	3/17/2010	3/1/2012	88.46	97.76	-9.30
EARNST MCV IMA 2070	VALSPAR CORP	2,000	3/17/2010	3/1/2012	92.66	59.34	33.32
EARNST MCV IMA 2070	WHITING PETROLEUM CO...	2,000	1/5/2011	3/1/2012	119.02	117.55	1.47
EARNST MCV IMA 2070	YUM! BRANDS INC	2,000	3/17/2010	3/1/2012	131.98	77.64	54.34

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
EARNEST MCV IMA 2070	CUMMINS INC	8,000	3/17/2010	3/7/2012	942.06	483.28	458.78
EARNEST MCV IMA 2070	CHESAPEAKE ENERGY C...	60,000	3/17/2010	6/5/2012	1,018.18	1,507.20	-489.02
EARNEST MCV IMA 2070	CHESAPEAKE ENERGY C...	28,000	4/13/2010	6/5/2012	475.15	691.88	-216.73
EARNEST MCV IMA 2070	GOODRICH CORP	28,000	3/17/2010	7/26/2012	3,570.00	2,005.08	1,564.92
EARNEST MCV IMA 2070	GOODRICH CORP	14,000	4/13/2010	7/26/2012	1,785.00	1,016.54	768.46
EARNEST MCV IMA 2070	YUM! BRANDS INC	56,000	3/17/2010	8/30/2012	3,554.07	2,173.92	1,380.15
EARNEST MCV IMA 2070	YUM! BRANDS INC	28,000	4/13/2010	8/30/2012	1,777.03	1,155.84	621.19
EARNEST MCV IMA 2070	XILINX INC	2,000	1/5/2011	10/31/2012	65.26	57.94	7.32
EARNEST MCV IMA 2070	VALSPAR CORP	2,000	3/17/2010	10/31/2012	111.26	59.34	51.92
EARNEST MCV IMA 2070	TJX COMPANIES INC	2,000	3/17/2010	10/31/2012	82.88	86.50	-3.62
EARNEST MCV IMA 2070	SYNOPSYS INC	2,000	8/16/2010	10/31/2012	64.12	43.70	20.42
EARNEST MCV IMA 2070	MASCO CORP	2,000	3/17/2010	10/31/2012	30.10	31.36	-1.26
EARNEST MCV IMA 2070	RAYMOND JAMES FINANC	2,000	3/17/2010	10/31/2012	75.62	56.10	19.52
EARNEST MCV IMA 2070	GLOBAL PAYMENTS INC	2,000	3/17/2010	10/31/2012	85.12	92.34	-7.22
EARNEST MCV IMA 2070	PULTE GROUP INC	4,000	3/17/2010	10/31/2012	69.16	46.16	23.00
EARNEST MCV IMA 2070	PROGRESSIVE CORP	2,000	3/17/2010	10/31/2012	44.70	35.80	8.90
EARNEST MCV IMA 2070	KEYCORP	4,000	3/17/2010	10/31/2012	33.44	31.84	1.60
EARNEST MCV IMA 2070	FLEXTRONICS INTL LTD	2,000	3/17/2010	10/31/2012	11.38	15.52	-4.14
EARNEST MCV IMA 2070	BORGWARNER INC	2,000	3/17/2010	10/31/2012	130.78	73.82	56.96
EARNEST MCV IMA 2070	BOSTON PROPERTIES INC...	2,000	3/17/2010	10/31/2012	212.81	154.16	58.65
EARNEST MCV IMA 2070	CUMMINS INC	2,000	3/17/2010	10/31/2012	186.37	120.82	65.55
EARNEST MCV IMA 2070	DR HORTON INC	2,000	3/17/2010	10/31/2012	41.78	25.86	15.92
EARNEST MCV IMA 2070	EASTMAN CHEMICAL COM...	2,000	3/17/2010	10/31/2012	118.66	126.30	-7.64
EARNEST MCV IMA 2070	EATON VANCE CORP	2,000	3/17/2010	10/31/2012	56.14	65.82	-9.68
EARNEST MCV IMA 2070	NEWFIELD EXPLORATION ...	2,000	3/17/2010	10/31/2012	54.00	109.14	-55.14
EARNEST MCV IMA 2070	HELIX ENERGY SOLUTION...	2,000	3/17/2010	11/21/2012	33.34	28.84	4.50
EARNEST MCV IMA 2070	AUTODESK INC	2,000	3/17/2010	11/21/2012	62.51	59.18	3.33
EARNEST MCV IMA 2070	MATTEL INC	2,000	3/17/2010	11/21/2012	72.40	46.50	25.90
GS LCG IMA 2054	APPLE INC COM	9,000	3/17/2010	2/15/2012	4,524.40	2,033.19	2,491.21
GS LCG IMA 2054	NIKE INC - CL B	34,000	3/17/2010	3/22/2012	3,740.69	2,404.48	1,336.21
GS LCG IMA 2054	THERMO FISHER SCIENTI...	6,000	3/17/2010	4/4/2012	333.61	300.00	33.61
GS LCG IMA 2054	THERMO FISHER SCIENTI...	15,000	8/3/2010	4/4/2012	834.02	667.05	166.97
GS LCG IMA 2054	THERMO FISHER SCIENTI...	9,000	8/5/2010	4/4/2012	500.41	408.42	91.99
GS LCG IMA 2054	THERMO FISHER SCIENTI...	34,000	8/11/2010	4/4/2012	1,890.46	1,527.03	363.43
GS LCG IMA 2054	THERMO FISHER SCIENTI...	18,000	2/3/2011	4/4/2012	1,000.83	1,028.70	-27.87
GS LCG IMA 2054	THERMO FISHER SCIENTI...	57,000	2/28/2011	4/4/2012	3,169.29	3,149.25	20.04
GS LCG IMA 2054	THERMO FISHER SCIENTI...	29,000	3/21/2011	4/4/2012	1,612.45	1,554.11	58.34

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
GS LCG IMA 2054	AVON PRODUCTS INC	30,000	5/7/2010	4/5/2012	696.89	855.81	-158.92
GS LCG IMA 2054	AVON PRODUCTS INC	5,000	7/28/2010	4/5/2012	116.15	148.70	-32.55
GS LCG IMA 2054	AVON PRODUCTS INC	78,000	11/2/2010	4/5/2012	1,811.90	2,265.90	-454.00
GS LCG IMA 2054	AVON PRODUCTS INC	48,000	2/28/2011	4/5/2012	1,115.02	1,347.36	-232.34
GS LCG IMA 2054	ST JUDE MEDICAL INC	26,000	4/13/2010	4/11/2012	1,021.37	1,095.38	-74.01
GS LCG IMA 2054	ST JUDE MEDICAL INC	12,000	6/29/2010	4/11/2012	471.40	441.00	30.40
GS LCG IMA 2054	ST JUDE MEDICAL INC	7,000	12/2/2010	4/11/2012	274.98	280.91	-5.93
GS LCG IMA 2054	ST JUDE MEDICAL INC	30,000	2/22/2011	4/11/2012	1,178.50	1,414.32	-235.82
GS LCG IMA 2054	APPLE INC COM	6,000	3/17/2010	4/17/2012	3,651.28	1,355.46	2,295.82
GS LCG IMA 2054	EQUINIX INC	28,000	3/17/2010	4/25/2012	4,275.54	2,900.24	1,375.30
GS LCG IMA 2054	LOWE'S COS INC	40,000	3/17/2010	5/11/2012	1,190.71	1,011.16	179.55
GS LCG IMA 2054	LOWE'S COS INC	69,000	4/13/2010	5/11/2012	2,053.98	1,800.21	253.77
GS LCG IMA 2054	LOWE'S COS INC	20,000	6/22/2010	5/11/2012	595.36	454.24	141.12
GS LCG IMA 2054	MASTERCARD INC - CLAS...	4,000	5/13/2010	5/21/2012	1,619.89	952.76	667.13
GS LCG IMA 2054	MASTERCARD INC - CLAS...	6,000	7/21/2010	5/21/2012	2,429.84	1,209.30	1,220.54
GS LCG IMA 2054	MASTERCARD INC - CLAS...	2,000	1/20/2011	5/21/2012	809.95	470.08	339.87
GS LCG IMA 2054	ORACLE CORP	100,000	3/17/2010	5/24/2012	2,617.94	2,563.83	54.11
GS LCG IMA 2054	DEVON ENERGY CORP...	50,000	3/24/2011	5/29/2012	3,069.11	4,582.71	-1,513.60
GS LCG IMA 2054	CAMERON INTERNATIONAL	84,000	6/17/2011	6/20/2012	3,808.51	3,910.93	-102.42
GS LCG IMA 2054	ST JUDE MEDICAL INC	9,000	2/22/2011	7/18/2012	338.39	424.30	-85.91
GS LCG IMA 2054	ST JUDE MEDICAL INC	55,000	2/28/2011	7/18/2012	2,067.96	2,569.05	-501.09
GS LCG IMA 2054	LOWE'S COS INC	16,000	6/22/2010	8/7/2012	415.83	363.40	52.43
GS LCG IMA 2054	LOWE'S COS INC	26,000	6/22/2010	8/7/2012	675.73	573.52	102.21
GS LCG IMA 2054	LOWE'S COS INC	39,000	8/2/2010	8/7/2012	1,013.59	823.10	190.49
GS LCG IMA 2054	LOWE'S COS INC	54,000	10/6/2010	8/7/2012	1,403.43	1,218.78	184.65
GS LCG IMA 2054	LOWE'S COS INC	127,000	2/28/2011	8/7/2012	3,300.66	3,238.48	62.18
GS LCG IMA 2054	LOWE'S COS INC	29,000	2/28/2011	8/14/2012	766.16	739.49	26.67
GS LCG IMA 2054	LOWE'S COS INC	16,000	3/8/2011	8/14/2012	422.71	419.36	3.35
GS LCG IMA 2054	LOWE'S COS INC	81,000	3/21/2011	8/14/2012	2,139.97	2,149.72	-9.75
GS LCG IMA 2054	EQUINIX INC	1,000	3/17/2010	9/13/2012	206.22	103.58	102.64
GS LCG IMA 2054	EQUINIX INC	12,000	4/13/2010	9/13/2012	2,474.61	1,207.32	1,267.29
GS LCG IMA 2054	URBAN OUTFITTERS INC	114,000	9/6/2011	10/1/2012	4,278.79	2,924.35	1,354.44
GS LCG IMA 2054	HALLIBURTON CO	38,000	4/13/2010	11/9/2012	1,143.26	1,190.54	-47.28
GS LCG IMA 2054	DEVON ENERGY CORP...	4,000	3/24/2011	11/14/2012	213.76	366.62	-152.86
GS LCG IMA 2054	DEVON ENERGY CORP...	36,000	7/11/2011	11/14/2012	1,923.84	2,833.60	-909.76
GS LCG IMA 2054	DEVON ENERGY CORP...	21,000	7/18/2011	11/14/2012	1,122.24	1,677.60	-555.36
GS LCG IMA 2054	DEVON ENERGY CORP...	21,000	8/23/2011	11/14/2012	1,122.24	1,340.85	-218.61

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
GS LCG IMA 2054	ST JUDE MEDICAL INC	36,000	2/28/2011	11/19/2012	1,283.20	1,681.56	-398.36
GS LCG IMA 2054	ST JUDE MEDICAL INC	42,000	3/21/2011	11/19/2012	1,497.07	1,991.21	-494.14
GS LCG IMA 2054	ST JUDE MEDICAL INC	52,000	8/23/2011	11/19/2012	1,853.51	2,208.96	-355.45
GS LCG IMA 2054	CME GROUP INC	7,000	3/17/2010	12/11/2012	377.30	2,210.53	-1,833.23
GS LCG IMA 2054	CME GROUP INC	7,000	4/13/2010	12/11/2012	377.30	2,158.17	-1,780.87
GS LCG IMA 2054	CME GROUP INC	6,000	8/30/2010	12/11/2012	323.40	1,535.40	-1,212.00
GS LCG IMA 2054	CME GROUP INC	6,000	11/4/2010	12/11/2012	323.40	1,771.20	-1,447.80
GS LCG IMA 2054	CME GROUP INC	10,000	2/28/2011	12/11/2012	539.00	2,991.90	-2,452.90
GS LCG IMA 2054	CME GROUP INC	5,000	3/21/2011	12/11/2012	269.50	1,421.05	-1,151.55
GS LCG IMA 2054	CME GROUP INC	8,000	8/23/2011	12/11/2012	431.20	1,958.00	-1,526.80
GS LCG IMA 2054	CME GROUP INC	4,000	10/28/2011	12/11/2012	215.60	1,109.46	-893.86
GS LCG IMA 2054	URBAN OUTFITTERS INC	51,000	9/6/2011	12/11/2012	2,000.92	1,308.26	692.66
GS LCG IMA 2054	URBAN OUTFITTERS INC	54,000	9/7/2011	12/11/2012	2,118.62	1,361.28	757.34
GS LCG IMA 2054	ORACLE CORP	82,000	3/17/2010	12/13/2012	2,588.69	2,102.34	486.35
GS LCG IMA 2054	AMERICAN TOWER CORP...	25,000	3/17/2010	12/13/2012	1,904.47	1,102.73	801.74
GS LCG IMA 2054	MARRIOTT INTERNATIONAL...	56,000	8/5/2011	12/21/2012	2,079.24	1,664.97	414.27
METWEST LCV IMA 2047	BANK OF AMERICA CORP	135,000	3/17/2010	1/11/2012	903.20	2,327.39	-1,424.19
METWEST LCV IMA 2047	BANK OF AMERICA CORP	84,000	4/13/2010	1/11/2012	561.99	1,573.31	-1,011.32
METWEST LCV IMA 2047	BANK OF AMERICA CORP	253,000	8/18/2010	1/11/2012	1,692.66	3,380.05	-1,687.39
METWEST LCV IMA 2047	ORACLE CORP	81,000	3/17/2010	3/7/2012	2,440.55	2,066.17	374.38
METWEST LCV IMA 2047	APACHE CORP	25,000	3/16/2011	3/21/2012	2,594.46	2,983.99	-389.53
METWEST LCV IMA 2047	GOLDMAN SACHS GROUP...	23,000	3/16/2011	3/21/2012	2,901.63	3,708.28	-806.65
METWEST LCV IMA 2047	MEDTRONIC INC	56,000	3/16/2011	4/11/2012	2,116.06	2,141.02	-24.96
METWEST LCV IMA 2047	ABBOTT LABORATORIES	36,000	5/17/2010	4/11/2012	2,156.00	1,734.59	421.41
METWEST LCV IMA 2047	AIR PRODUCTS & CHEMIC	25,000	3/16/2011	4/18/2012	2,232.71	2,174.34	58.37
METWEST LCV IMA 2047	MEDTRONIC INC	66,000	3/16/2011	5/2/2012	2,524.44	2,523.34	1.10
METWEST LCV IMA 2047	AIR PRODUCTS & CHEMIC	22,000	3/16/2011	5/9/2012	1,849.72	1,913.41	-63.69
METWEST LCV IMA 2047	AIR PRODUCTS & CHEMIC	6,000	3/21/2011	5/9/2012	504.47	507.30	-2.83
METWEST LCV IMA 2047	APACHE CORP	19,000	3/16/2011	5/16/2012	1,610.22	2,267.83	-657.61
METWEST LCV IMA 2047	APACHE CORP	8,000	3/21/2011	5/16/2012	677.99	921.68	-243.69
METWEST LCV IMA 2047	INTL BUSINESS MACHINE...	10,000	4/13/2010	5/23/2012	1,941.79	1,293.80	647.99
METWEST LCV IMA 2047	PHILIP MORRIS INTERNAT...	15,000	3/16/2011	5/23/2012	1,262.82	959.24	303.58
METWEST LCV IMA 2047	MEDTRONIC INC	66,000	3/16/2011	5/30/2012	2,435.87	2,523.34	-87.47
METWEST LCV IMA 2047	TARGET CORP	40,000	3/16/2011	6/6/2012	2,299.55	2,077.02	222.53
METWEST LCV IMA 2047	MEDTRONIC INC	27,000	3/16/2011	6/13/2012	1,016.94	1,032.28	-15.34
METWEST LCV IMA 2047	MEDTRONIC INC	28,000	3/21/2011	6/13/2012	1,054.61	1,032.36	22.25
METWEST LCV IMA 2047	MEDTRONIC INC	29,000	6/7/2011	6/13/2012	1,092.27	1,132.74	-40.47

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Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
METWEST LCV IMA 2047	ACCENTURE PLC-A	40,000	3/16/2011	7/5/2012	2,423.59	2,070.18	353.41
METWEST LCV IMA 2047	PPG INDUSTRIES INC	18,000	3/16/2011	7/25/2012	1,947.74	1,581.92	365.82
METWEST LCV IMA 2047	ORACLE CORP	13,000	3/17/2010	8/8/2012	404.81	331.61	73.20
METWEST LCV IMA 2047	ORACLE CORP	58,000	4/13/2010	8/8/2012	1,806.09	1,545.12	260.97
METWEST LCV IMA 2047	VIACOM INC - CL B	20,000	3/21/2011	8/8/2012	981.29	875.20	106.09
METWEST LCV IMA 2047	VIACOM INC - CL B	25,000	3/21/2011	8/8/2012	1,226.62	1,095.99	130.63
METWEST LCV IMA 2047	BK OF NEW YORK MELLO...	108,000	3/16/2011	8/15/2012	2,383.51	3,137.33	-753.82
METWEST LCV IMA 2047	NORTHROP GRUMMAN C...	16,167	4/13/2010	8/22/2012	1,105.62	919.70	185.92
METWEST LCV IMA 2047	NORTHROP GRUMMAN C...	17,833	8/18/2010	8/22/2012	1,219.60	879.54	340.06
METWEST LCV IMA 2047	TARGET CORP	35,000	3/16/2011	9/13/2012	2,247.33	1,817.39	429.94
METWEST LCV IMA 2047	PPG INDUSTRIES INC	20,000	3/16/2011	9/13/2012	2,326.75	1,757.69	569.06
METWEST LCV IMA 2047	UNITED TECHNOLOGIES C...	31,000	3/16/2011	9/18/2012	2,531.31	2,530.85	0.46
METWEST LCV IMA 2047	ABBOTT LABORATORIES	38,000	5/17/2010	10/10/2012	2,680.84	1,830.95	849.89
METWEST LCV IMA 2047	VODAFONE GROUP PLC - ...	13,000	3/17/2010	12/5/2012	332.03	296.64	35.39
METWEST LCV IMA 2047	VODAFONE GROUP PLC - ...	75,000	4/13/2010	12/5/2012	1,915.58	1,736.25	179.33
METWEST LCV IMA 2047	VODAFONE GROUP PLC - ...	6,000	8/18/2010	12/5/2012	153.25	144.72	8.53
METWEST LCV IMA 2047	ORACLE CORP	25,000	4/13/2010	12/12/2012	795.26	666.00	129.26
METWEST LCV IMA 2047	ORACLE CORP	48,000	8/18/2010	12/12/2012	1,526.90	1,104.92	421.98
METWEST LCV IMA 2047	DIAGEO PLC-SPONSORED...	15,000	3/17/2010	12/19/2012	1,801.94	1,004.70	797.24
METWEST LCV IMA 2047	DIAGEO PLC-SPONSORED...	3,000	4/13/2010	12/19/2012	360.39	214.89	145.50
TCW MCG IMA 2088	RESOURCES CONNECTIO...	83,000	3/17/2010	1/25/2012	1,015.97	1,416.81	-400.84
TCW MCG IMA 2088	RESOURCES CONNECTIO...	12,000	3/25/2010	1/25/2012	146.89	219.48	-72.59
TCW MCG IMA 2088	RESOURCES CONNECTIO...	46,000	4/13/2010	1/25/2012	563.07	844.10	-281.03
TCW MCG IMA 2088	RESOURCES CONNECTIO...	31,000	8/4/2010	1/25/2012	379.46	405.79	-26.33
TCW MCG IMA 2088	RESOURCES CONNECTIO...	36,000	10/13/2010	1/25/2012	440.66	555.27	-114.61
TCW MCG IMA 2088	CARBO CERAMICS INC	8,000	1/24/2011	2/9/2012	720.89	827.40	-106.51
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE	20,000	10/22/2010	2/9/2012	1,295.40	627.80	667.60
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	7,000	10/27/2010	2/9/2012	453.39	231.29	222.10
TCW MCG IMA 2088	ARM HOLDINGS PLC-SPO	14,000	7/14/2010	2/9/2012	373.48	205.77	167.71
TCW MCG IMA 2088	ARUBA NETWORKS INC	21,000	5/25/2010	2/9/2012	505.01	260.58	244.43
TCW MCG IMA 2088	DENDREON CORP	37,000	6/15/2010	2/28/2012	411.06	1,493.65	-1,082.59
TCW MCG IMA 2088	DENDREON CORP	3,000	6/22/2010	2/28/2012	33.33	104.04	-70.71
TCW MCG IMA 2088	DENDREON CORP	9,000	7/19/2010	2/28/2012	99.99	276.05	-176.06
TCW MCG IMA 2088	DENDREON CORP	15,000	11/15/2010	2/28/2012	166.65	532.16	-365.51
TCW MCG IMA 2088	DENDREON CORP	6,000	1/24/2011	2/28/2012	66.66	219.44	-152.78
TCW MCG IMA 2088	FOSSIL INC	7,000	2/18/2011	2/28/2012	848.88	541.48	307.40
TCW MCG IMA 2088	ARM HOLDINGS PLC-SPO...	14,000	7/14/2010	2/29/2012	379.25	205.77	173.48

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
TCW MCG IMA 2088	VMWARE INC - CL A	3.000	3/17/2010	2/29/2012	296.61	160.71	135.90
TCW MCG IMA 2088	ROCKWELL AUTOMATION	6.000	3/17/2010	3/21/2012	488.99	333.60	155.39
TCW MCG IMA 2088	VERTEX PHARMACEUTICA..	32.000	5/4/2010	3/21/2012	1,323.88	1,229.24	94.64
TCW MCG IMA 2088	ARUBA NETWORKS INC	20.000	5/25/2010	3/27/2012	480.99	248.17	232.82
TCW MCG IMA 2088	FOSSIL INC	5.000	2/18/2011	4/16/2012	639.74	386.77	252.97
TCW MCG IMA 2088	VOLCANO CORP	20.000	4/1/2010	4/19/2012	526.94	470.36	56.58
TCW MCG IMA 2088	VOLCANO CORP	10.000	4/13/2010	4/19/2012	263.47	235.00	28.47
TCW MCG IMA 2088	VOLCANO CORP	3.000	5/12/2010	4/19/2012	79.04	69.52	9.52
TCW MCG IMA 2088	IHS INC - CLASS A	10.000	10/19/2010	4/23/2012	997.23	715.44	281.79
TCW MCG IMA 2088	ARUBA NETWORKS INC	19.000	5/25/2010	4/30/2012	401.99	235.76	166.23
TCW MCG IMA 2088	RUE21 INC	17.000	5/25/2010	4/30/2012	516.82	530.79	-13.97
TCW MCG IMA 2088	RUE21 INC	4.000	6/23/2010	4/30/2012	121.61	126.87	-5.26
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	4.000	10/27/2010	5/3/2012	103.06	132.17	-29.11
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	12.000	11/1/2010	5/3/2012	309.17	400.16	-90.99
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	18.000	11/24/2010	5/3/2012	463.75	639.26	-175.51
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	11.000	12/10/2010	5/3/2012	283.40	368.31	-84.91
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	4.000	1/3/2011	5/3/2012	103.06	128.80	-25.74
TCW MCG IMA 2088	GREEN MOUNTAIN COFFE...	1.000	4/29/2011	5/3/2012	25.76	65.66	-39.90
TCW MCG IMA 2088	CF INDUSTRIES HOLDING...	2.000	5/12/2010	5/7/2012	369.35	146.82	222.53
TCW MCG IMA 2088	CF INDUSTRIES HOLDING...	7.000	6/3/2010	5/7/2012	1,292.72	450.24	842.48
TCW MCG IMA 2088	CF INDUSTRIES HOLDING...	9.000	6/10/2010	5/7/2012	1,662.07	568.77	1,093.30
TCW MCG IMA 2088	FOSSIL INC	14.000	2/18/2011	5/9/2012	1,091.86	1,082.96	8.90
TCW MCG IMA 2088	DENDREON CORP	16.000	1/24/2011	5/18/2012	115.25	585.19	-469.94
TCW MCG IMA 2088	DENDREON CORP	6.000	2/24/2011	5/18/2012	43.22	207.04	-163.82
TCW MCG IMA 2088	ARUBA NETWORKS INC	17.000	5/25/2010	5/21/2012	253.82	210.95	42.87
TCW MCG IMA 2088	RUE21 INC	4.000	6/23/2010	5/29/2012	114.44	126.87	-12.43
TCW MCG IMA 2088	RUE21 INC	16.000	7/12/2010	5/29/2012	457.76	465.31	-7.55
TCW MCG IMA 2088	RUE21 INC	18.000	8/19/2010	5/29/2012	514.98	396.87	118.11
TCW MCG IMA 2088	RUE21 INC	20.000	8/26/2010	5/29/2012	572.20	423.13	149.07
TCW MCG IMA 2088	AEROVIROMENT INC	39.000	3/17/2010	6/1/2012	864.60	930.54	-65.94
TCW MCG IMA 2088	AEROVIROMENT INC	28.000	4/13/2010	6/1/2012	620.74	690.20	-69.46
TCW MCG IMA 2088	AEROVIROMENT INC	13.000	5/12/2010	6/1/2012	288.20	339.68	-51.48
TCW MCG IMA 2088	C.H. ROBINSON WORLDWI..	32.000	3/17/2010	6/20/2012	1,898.48	1,781.12	117.36
TCW MCG IMA 2088	C.H. ROBINSON WORLDWI..	3.000	3/22/2010	6/20/2012	177.98	168.78	9.20
TCW MCG IMA 2088	C.H. ROBINSON WORLDWI...	9.000	4/13/2010	6/20/2012	533.95	507.51	26.44
TCW MCG IMA 2088	C.H. ROBINSON WORLDWI...	3.000	5/4/2011	6/20/2012	177.98	241.05	-63.07
TCW MCG IMA 2088	CAVIUM INC	22.000	3/17/2010	6/29/2012	613.59	563.86	49.73

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L
TCW MCG IMA 2088	VMWARE INC - CL A	21,000	3/17/2010	7/17/2012	1,709.36	1,124.97	584.39
TCW MCG IMA 2088	VMWARE INC - CL A	12,000	4/13/2010	7/17/2012	976.78	683.40	293.38
TCW MCG IMA 2088	GREEN DOT CORP	17,000	10/8/2010	7/27/2012	156.08	823.11	-667.03
TCW MCG IMA 2088	GREEN DOT CORP	13,000	12/6/2010	7/27/2012	119.36	820.55	-701.19
TCW MCG IMA 2088	GREEN DOT CORP	13,000	12/10/2010	7/27/2012	119.36	702.96	-583.60
TCW MCG IMA 2088	GREEN DOT CORP	13,000	12/20/2010	7/27/2012	119.36	663.85	-544.49
TCW MCG IMA 2088	GREEN DOT CORP	10,000	2/17/2011	7/27/2012	91.81	533.88	-442.07
TCW MCG IMA 2088	GREEN DOT CORP	21,000	5/4/2011	7/27/2012	192.81	903.79	-710.98
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	45,000	3/17/2010	8/3/2012	641.25	1,417.05	-775.80
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	23,000	4/13/2010	8/3/2012	327.75	764.98	-437.23
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	16,000	6/2/2010	8/3/2012	228.00	410.98	-182.98
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	19,000	1/24/2011	8/3/2012	270.75	500.42	-229.67
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	24,000	4/13/2011	8/3/2012	342.00	694.46	-352.46
TCW MCG IMA 2088	HUMAN GENOME SCIENC...	23,000	6/2/2011	8/3/2012	327.75	621.00	-293.25
TCW MCG IMA 2088	F5 NETWORKS INC	8,000	4/4/2011	8/31/2012	774.93	813.13	-38.20
TCW MCG IMA 2088	F5 NETWORKS INC	4,000	5/16/2011	8/31/2012	387.46	414.59	-27.13
TCW MCG IMA 2088	GILDAN ACTIVEWEAR INC	30,000	11/4/2010	9/12/2012	928.73	847.77	80.96
TCW MCG IMA 2088	F5 NETWORKS INC	10,000	5/16/2011	9/28/2012	1,046.89	1,036.48	10.41
TCW MCG IMA 2088	F5 NETWORKS INC	4,000	6/9/2011	9/28/2012	418.76	439.36	-20.60
TCW MCG IMA 2088	F5 NETWORKS INC	2,000	6/17/2011	9/28/2012	209.38	196.65	12.73
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	23,000	3/17/2010	9/28/2012	388.50	844.33	-455.83
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	11,000	4/13/2010	9/28/2012	185.80	423.83	-238.03
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	25,000	7/7/2010	9/28/2012	422.28	874.76	-452.48
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	14,000	2/24/2011	9/28/2012	236.48	556.78	-320.30
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	11,000	5/27/2011	9/28/2012	185.80	476.30	-290.50
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	1,000	6/17/2011	9/28/2012	16.89	40.02	-23.13
TCW MCG IMA 2088	CTRIIP COM INTERNATIONAL...	7,000	8/3/2011	9/28/2012	118.24	277.19	-158.95
TCW MCG IMA 2088	FMC TECHNOLOGIES INC	38,000	11/19/2010	10/8/2012	1,675.42	1,545.54	129.88
TCW MCG IMA 2088	FMC TECHNOLOGIES INC	20,000	2/22/2011	10/8/2012	881.80	908.27	-26.47
TCW MCG IMA 2088	FMC TECHNOLOGIES INC	24,000	5/4/2011	10/8/2012	1,058.16	1,111.99	-53.83
TCW MCG IMA 2088	FMC TECHNOLOGIES INC	8,000	6/23/2011	10/8/2012	352.72	317.39	35.33
TCW MCG IMA 2088	IHS INC - CLASS A	12,000	10/19/2010	10/10/2012	1,074.67	858.53	216.14
TCW MCG IMA 2088	IHS INC - CLASS A	8,000	3/15/2011	10/10/2012	716.45	713.51	2.94
TCW MCG IMA 2088	IHS INC - CLASS A	1,000	4/29/2011	10/10/2012	89.56	86.92	2.64
TCW MCG IMA 2088	IHS INC - CLASS A	12,000	5/4/2011	10/10/2012	1,074.67	1,062.64	12.03
TCW MCG IMA 2088	IHS INC - CLASS A	2,000	8/9/2011	10/10/2012	179.11	144.14	34.97
TCW MCG IMA 2088	QLIK TECHNOLOGIES	16,000	11/1/2010	10/26/2012	298.55	398.88	-100.33

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

Account	Security	Shares	Bought	Sold	Gross Proceeds	Cost Basis	Realized Gain/L..
TCW MCG IMA 2088	QLIK TECHNOLOGIES	17,000	11/12/2010	10/26/2012	317.21	383.83	-66.62
TCW MCG IMA 2088	QLIK TECHNOLOGIES	43,000	12/3/2010	10/26/2012	802.36	986.23	-183.87
TCW MCG IMA 2088	QLIK TECHNOLOGIES	17,000	12/6/2010	10/26/2012	317.21	395.25	-78.04
TCW MCG IMA 2088	QLIK TECHNOLOGIES	6,000	12/10/2010	10/26/2012	111.96	140.72	-28.76
TCW MCG IMA 2088	BAIDU INC SPONS ADR RE.	12,000	3/17/2010	10/31/2012	1,292.61	678.86	613.75
TCW MCG IMA 2088	BAIDU INC SPONS ADR RE.	15,000	3/17/2010	11/14/2012	1,419.61	793.07	626.54
TCW MCG IMA 2088	YOUKU.COM IN-ADR	25,000	12/16/2010	12/3/2012	414.82	774.61	-359.79
TCW MCG IMA 2088	YOUKU.COM IN-ADR	23,000	1/7/2011	12/3/2012	381.63	815.30	-433.67
TCW MCG IMA 2088	YOUKU.COM IN-ADR	1,000	1/24/2011	12/3/2012	16.59	33.36	-16.77
TCW MCG IMA 2088	YOUKU.COM IN-ADR	45,000	6/10/2011	12/3/2012	746.67	1,400.84	-654.17
TCW MCG IMA 2088	YOUKU.COM IN-ADR	24,000	6/17/2011	12/3/2012	398.23	671.76	-273.53
TCW MCG IMA 2088	YOUKU.COM IN-ADR	6,000	8/15/2011	12/3/2012	99.56	162.78	-63.22
TCW MCG IMA 2088	UNIVERSAL DISPLAY CORP	14,000	6/24/2011	12/3/2012	327.56	468.17	-140.61
TCW MCG IMA 2088	UNIVERSAL DISPLAY CORP	4,000	7/20/2011	12/3/2012	93.59	119.90	-26.31
TCW MCG IMA 2088	QLIK TECHNOLOGIES	7,000	12/10/2010	12/3/2012	135.45	164.18	-28.73
TCW MCG IMA 2088	QLIK TECHNOLOGIES	36,000	1/24/2011	12/3/2012	696.57	924.03	-227.46
TCW MCG IMA 2088	SINA CORP	5,000	8/31/2011	12/3/2012	227.23	533.22	-305.99
TCW MCG IMA 2088	FOSSIL INC	7,000	3/9/2011	12/3/2012	595.15	562.94	32.21
TCW MCG IMA 2088	FOSSIL INC	6,000	5/4/2011	12/3/2012	510.13	575.41	-65.28
TCW MCG IMA 2088	CAVIUM INC	19,000	3/17/2010	12/3/2012	656.64	486.97	169.67
TCW MCG IMA 2088	CAVIUM INC	16,000	4/13/2010	12/3/2012	552.96	409.44	143.52
TCW MCG IMA 2088	EXPEDITORS INTL WASH I...	35,000	3/17/2010	12/3/2012	1,291.51	1,317.05	-25.54
TCW MCG IMA 2088	ARM HOLDINGS PLC-SPO...	2,000	7/14/2010	12/7/2012	72.78	29.40	43.38
TCW MCG IMA 2088	SALESFORCE.COM INC	9,000	3/17/2010	12/11/2012	1,480.92	689.94	790.98
TCW MCG IMA 2088	CAVIUM INC	22,000	4/13/2010	12/11/2012	786.60	562.98	223.62
TCW MCG IMA 2088	VOLCANO CORP	67,000	5/12/2010	12/14/2012	1,551.94	1,552.58	-0.64
TCW MCG IMA 2088	ROBERT HALF INTL INC	67,000	3/17/2010	12/14/2012	1,989.98	2,121.19	-131.21
TCW MCG IMA 2088	MYLAN INC	87,000	3/17/2010	12/14/2012	2,425.71	1,930.53	495.18
TOTAL LONG TERM					2,930,531.21	2,650,073.27	280,457.94
OVERALL TOTAL					6,774,283.39	6,444,750.70	329,532.69

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FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					67,524.	
3,843,752.		SEE STATEMENT D-1 3,794,677.					VARIOUS 49,075.	VARIOUS
2,930,531.		SEE STATEMENT D-1 2,650,073.					VARIOUS 280,458.	VARIOUS
TOTAL GAIN (LOSS)							<u>397,057.</u>	