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

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

2012

Open to public inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation SEMNIANI FAMILY FOUNDATION		A Employer identification number 74-2639794
Number and street (or P.O. box number if mail is not delivered to street address) 630 EAST SOUTH TEMPLE		B Telephone number 801-321-7725
City or town, state, and ZIP code SALT LAKE CITY, UT 84102-1102		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 58,272,444. (Part I, column (d) must be on cash basis)	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		1,978,553.		N/A	
2 Check ☐ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities		1,276,773.	1,276,773.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		5,589,435.			
b Gross sales price for all assets on line 6a 58,186,008.					
7 Capital gain net income (from Part IV, line 2)			5,589,435.		
8 Net short-term capital gain					
9 Income modifications (losses, sales, less returns, and allowances)					
b Less: Cost of goods sold					
c Gross profit or (loss)					
11 Other income		<908.>	<908.>		STATEMENT 2
12 Total. Add lines 1 through 11		8,843,853.	6,865,300.		
13 Compensation of officers, directors, trustees, etc.		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 3		125.	0.		0.
b Accounting fees STMT 4		450.	0.		0.
c Other professional fees STMT 5		220,738.	220,738.		0.
17 Interest					
18 Taxes STMT 6		46,518.	18,916.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		39,216.	36,822.		2,394.
24 Total operating and administrative expenses. Add lines 13 through 23		307,047.	276,476.		2,394.
25 Contributions, gifts, grants paid		2,428,280.			2,428,280.
26 Total expenses and disbursements		2,735,327.	276,476.		2,430,674.
27 Subtract line 26 from line 12		6,108,526.			
a Excess of revenue over expenses and disbursements			6,588,824.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets Attached schedules and amounts in the description column should be for end of year amounts only		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value	
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	54,197.	57,787.	57,787.
	3 Accounts receivable ▶ 500.		500.	500.
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶ 121,058.			
	Less: allowance for doubtful accounts ▶ 0.	137,837.	121,058.	121,058.
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 11	50,583,623.	55,377,596.	58,073,099.
	c Investments - corporate bonds			
	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other			
	14 Land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶ CULTURAL RESOURCES)	20,000.	20,000.	20,000.
	16 Total assets (to be completed by all filers)	50,795,657.	55,576,941.	58,272,444.
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			
	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 ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	27 Capital stock, trust principal, or current funds	2,401,271.	2,401,271.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	48,394,386.	53,175,670.	
	30 Total net assets or fund balances	50,795,657.	55,576,941.	
	31 Total liabilities and net assets/fund balances	50,795,657.	55,576,941.	

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 50,795,657.
2 Enter amount from Part I, line 27a	2 6,108,526.
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3 145,857.
4 Add lines 1, 2, and 3	4 57,050,040.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 10	5 1,473,099.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6 55,576,941.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a				
b SEE ATTACHED STATEMENT				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e 58,186,008.		52,596,573.	5,589,435.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
(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		
a				
b				
c				
d				
e			5,589,435.	
2 Capital gain net income or (net capital loss)		2		5,589,435.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8		3		N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2011	2,678,835.	54,476,414.	.049174
2010	1,979,545.	51,051,684.	.038775
2009	2,362,760.	37,373,732.	.063220
2008	1,909,762.	47,896,932.	.039872
2007	1,165,904.	40,910,451.	.028499
2 Total of line 1, column (d)		2	.219540
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years		3	.043908
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5		4	55,789,906.
5 Multiply line 4 by line 3		5	2,449,623.
6 Enter 1% of net investment income (1% of Part I, line 27b)		6	65,888.
7 Add lines 5 and 6		7	2,515,511.
8 Enter qualifying distributions from Part XII, line 4		8	2,430,674.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary-see instructions)	1	131,776.
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	0.
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	3	131,776.
3	Add lines 1 and 2	4	0.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	5	131,776.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		
6	Credits/Payments		
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a	44,760.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	44,760.
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	1.
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	87,017.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be: Credited to 2013 estimated tax ☐ Refunded ☐	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a		X
4b		X
5		X
6	X	
7	X	
8a		
8b	X	
9		X
10		X

1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?
 b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)?
 If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities
 c Did the foundation file Form 1120-POL for this year?
 d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:
 (1) On the foundation ☐ \$ 0. (2) On foundation managers ☐ \$ 0.
 e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.
 2 Has the foundation engaged in any activities that have not previously been reported to the IRS?
 If "Yes," attach a detailed description of the activities
 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
 4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?
 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
 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?
 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
 8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ UT
 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
 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
 10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12	X	
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► SEMNANIFAMILYFOUNDATION.ORG	13	X	
14	The books are in care of ► KHOSROW SEMNANI Telephone no ► 801-321-7725 Located at ► 630 EAST SOUTH TEMPLE, SALT LAKE CITY, UT ZIP+4 ► 84102-1102			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

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

Organizations relying on a current notice regarding disaster assistance check here

☒

5b

X

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

☐ Yes ☐ No

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

N/A

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

☐ Yes ☒ No

6b

X

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

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

7b

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

N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
KHOSROW SEMNANI 630 EAST SOUTH TEMPLE SALT LAKE CITY, UT 84102	DIRECTOR 1.00	0.	0.	0.
SHIRIN KIA 630 EAST SOUTH TEMPLE SALT LAKE CITY, UT 84102	DIRECTOR 0.50	0.	0.	0.
GHAZALEH SEMNANI 630 EAST SOUTH TEMPLE SALT LAKE CITY, UT 84102	DIRECTOR 1.00	0.	0.	0.
TAYMOUR SEMNANI 630 EAST SOUTH TEMPLE SALT LAKE CITY, UT 84102	DIRECTOR 0.50	0.	0.	0.

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

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

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

0

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	43,260,912.
b	Average of monthly cash balances	1b	13,228,579.
c	Fair market value of all other assets	1c	150,007.
d	Total (add lines 1a, b, and c)	1d	56,639,498.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	56,639,498.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	849,592.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	55,789,906.
6	Minimum investment return. Enter 5% of line 5	6	2,789,495.

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

1	Minimum investment return from Part X, line 6	1	2,789,495.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	131,776.
b	Income tax for 2012 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	131,776.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,657,719.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,657,719.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,657,719.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,430,674.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,430,674.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,430,674.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				2,657,719.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			2,185,317.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2012				
a From 2007				
b From 2008				
c From 2009				
d From 2010				
e From 2011				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 2,430,674.				
a Applied to 2011, but not more than line 2a			2,185,317.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				245,357.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below				
a Corpus: Add lines 3f, 4c, and 4e. Subtract line 5	0.			
b Prior years' undistributed income: Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011: Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2012: Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				2,412,362.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2013: Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

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

Recipient 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 <i>Paid during the year</i>				
SEE STATEMENT A				2,428,280.
Total			▶ 3a	2,428,280.
b <i>Approved for future payment</i>				
NONE				
Total			▶ 3b	0.

Part XVII

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

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

[illegible]

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

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

and believe it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.





Signature of officer or trustee _____ Date 10/2/2013 _____ Title OFFICER _____

I may not discuss this return with the preparer shown below (see instr.) ☐ Yes ☐ No

**Paid
Preparer
Use Only**

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

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

Employer identification number

SEMNANI FAMILY FOUNDATION**74-2639794**

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).

LHA For Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2012)

Name of organization

Employer identification number

SEMNANI FAMILY FOUNDATION**74-2639794****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
<u>1</u>	<u>KHOSROW SEMNANI</u> <u>P.O. BOX 11623</u> <u>SALT LAKE CITY, UT 84147</u>	\$ <u>1,978,553.</u>	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Employer identification number

74-2639794

[illegible]

Name of organization

Employer identification number

SEMNIANI FAMILY FOUNDATION**74-2639794****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) **\$** _____

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
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

ATTACHMENT**SEMNANI FAMILY FOUNDATION 74-263794****SCHEDULE B. PART II**

DATE	SHARE QUANTITY	NAME	CUSIP	MARKET VALUE
10/24/2012	809.00	CARDTRONIC INC COM STK	14161H108	23,744.15
10/24/2012	5,253.00	COMMVAULT SYS COM STK	204166102	294,667.04
10/24/2012	417.00	MONOTYPE IMAGING HLDGS INC COM STK	61022P100	5,765.03
10/24/2012	583.00	NXSTAGE MED INC COM STK	67072V103	6,607.66
10/24/2012	2,830.00	SHUTTERFLY INC COM	82568P304	83,060.50
10/24/2012	2,325.00	AFFILIATED MANAGERS GROUP INC COM STK	008252108	288,474.38
10/24/2012	4,880.00	CHICAGO BRDG & IRON CO NV COM	167250109	181,584.80
10/24/2012	28,150.00	DARLING INTL COM	237266101	466,304.75
10/24/2012	1,225.00	MIDDLEBY CORP COM	596278101	150,803.63
10/24/2012	1,900.00	NORDSON CORP COM	655663102	109,848.50
10/24/2012	4,355.00	POLARIS INDS INC COM	731068102	367,692.65
TOTAL				<u>1,978,553.09</u>

SEMNANI FAMILY FOUNDATION

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a	MSSB ACCOUNTS - SEE ATTACHED STMT AA		VARIOUS	VARIOUS
b	MS ACCOUNTS - SEE ATTACHED STMT BB		VARIOUS	VARIOUS
c	UNITED STATES OIL FUND K-1 ADJ - SEE STMT CC		VARIOUS	VARIOUS
d	NORTHERN TRUST ACCOUNTS - SEE ATTACHED STMT DD		VARIOUS	VARIOUS
e	UBS ACTIVIST PARTNERS, LLC		VARIOUS	04/27/12
f	CAPITAL GAINS DIVIDENDS			
g				
h				
i				
j				
k				
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 3,080,842.		3,185,979.	<105,137.>
b 13,088,398.		12,304,385.	784,013.
c 115.			115.
d 42,005,075.		37,104,765.	4,900,310.
e		1,444.	<1,444.>
f 11,578.			11,578.
g			
h			
i			
j			
k			
l			
m			
n			
o			

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			<105,137.>
b			784,013.
c			115.
d			4,900,310.
e			<1,444.>
f			11,578.
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	5,589,435.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Morgan Stanley Smith Barney - 2012 Realized Gain/Loss Events

Account #	Quantity	Security Name	CUSIP Number	Date of Acquisition	Date of Sale	Gross Proceeds Less Commissions - Where applicable Include capital premiums and non-cash merger proceeds not reported on Form 1099-B	Cost or Other Basis - For bonds adjusted basis shown. See Gain/Loss YTD for original basis.	Gain/Loss - For bonds adjusted basis shown. See Gain/Loss YTD for original basis. For Index Options see Gain/Loss YTD for 60/90 1256 designations.	Wash Sale loss Disallowed	Short-Term (Part I) or Long-Term (Part II) For Index Options see Gain/Loss YTD for 60/90 1256 designations.	Covered (A) Noncovered (B) Not Reported (C)
0430x115	2589	ABB LTD SPONS ADR	000375204001	02/11/2011	06/28/2012	40,032.55	60,005.51	(19,972.96)	-	LT	A
0430x115	2132	AMERICA MOVI S A R DE CV	03364W105001	02/11/2011	06/28/2012	53,941.37	59,992.35	(6,050.98)	-	LT	A
0430x115	954	POTASH CORP SASK INC	73255L107001	02/11/2011	06/04/2012	35,508.70	59,844.39	(24,335.69)	-	LT	A
0430x115	2099	ARCOS DORADOS HOLDINGS INC	00457F107001	04/28/2011	04/09/2012	38,386.07	46,790.91	(8,404.84)	-	ST	A
0430x115	851	ARCOS DORADOS HOLDINGS INC	00457F107001	08/17/2011	04/09/2012	15,362.91	22,386.07	(6,823.16)	-	ST	A
0430x115	328	BAUDU INC SPON ADR RPTG	05675F107001	02/11/2011	02/17/2012	41,627.78	43,733.68	(2,105.90)	-	ST	A
0430x115	821	CPL ENERGIA S A BRL	126133105001	08/17/2011	01/23/2012	11,087.79	18,227.50	(7,139.71)	-	ST	A
0430x115	535	CHUNGHWA TELECOM LTD ADR	171330502001	08/17/2011	04/17/2012	23,119.36	25,893.28	(2,773.92)	-	ST	A
0430x115	768	CHUNGHWA TELECOM LTD ADR	171330502001	10/05/2011	04/17/2012	23,362.73	25,425.95	(2,063.22)	-	ST	A
0430x115	971	CHUNGHWA TELECOM LTD ADR	171330502001	12/05/2011	04/17/2012	29,538.03	32,458.01	(2,919.98)	-	ST	A
0430x115	1448	DOCTOR REDDIS LABORATORY	256135303001	12/05/2011	06/04/2012	41,485.86	43,617.96	(2,132.10)	-	ST	A
0430x115	5516	E-COMMERCE CHINA DANGDANG	26833A105001	04/09/2012	05/10/2012	40,141.35	59,744.35	(19,603.00)	-	ST	A
0430x115	1184	EMPRESA NACIONAL DE	29244T101001	02/11/2011	01/27/2012	55,083.83	60,019.09	(4,935.26)	-	ST	A
0430x115	734	EMPRESA NACIONAL DE	29244T101001	12/01/2011	01/27/2012	34,148.25	33,613.82	534.43	-	ST	A
0430x115	42	FONTEO ECONOMICO MEXICANO	344419106001	07/21/2011	05/29/2012	3,405.48	2,827.58	577.90	-	ST	A
0430x115	3355	GUANGSHEN RAILWAY LTD	40065W107001	05/03/2012	05/29/2012	54,505.44	62,500.97	(7,995.53)	-	ST	A
0430x115	6674	ING GROEP NV SPONS ADR	456837103001	06/04/2012	06/04/2012	38,847.81	47,137.66	(8,289.85)	-	ST	A
0430x115	1016	ISHARES MSCI SOUTH KOREA	464286772000	02/11/2011	01/23/2012	58,418.87	59,937.20	(1,518.33)	-	ST	B
0430x115	3064	ISHARES MSCI NETHERLANDS	464286814000	04/30/2012	05/29/2012	57,268.33	62,836.96	(5,568.63)	-	ST	A
0430x115	2079	LYMH MOET HENNESSY LOUIS	502441306001	10/05/2011	01/23/2012	64,890.39	56,216.16	8,674.23	-	ST	A
0430x115	706	LYMH MOET HENNESSY LOUIS	502441306001	12/01/2011	01/23/2012	22,066.45	22,260.18	(193.73)	-	ST	A
0430x115	2413	TELEFONICA S A SPON ADR	879382208001	02/11/2011	02/06/2012	41,931.34	59,763.01	(17,831.67)	-	ST	A
0430x115	1153	TELEFONICA S A SPON ADR	879382208001	10/05/2011	02/06/2012	20,035.99	22,192.94	(2,156.95)	-	ST	A
0430x115	1376	UNILEVER PLC SPONS ADR NEW	904767704001	04/30/2012	06/28/2012	44,718.99	47,083.56	(2,364.57)	-	ST	A
0430x116	25	CALL T JAN 12 @ 31.00	00206R8FA28	12/20/2011	01/05/2012	99.99	950.00	(850.01)	-	ST	C
0430x116	25	CALL T FEB 12 @ 31.00	00206R8BA28	01/05/2012	01/30/2012	624.98	100.00	524.98	-	ST	C
0430x116	25	CALL T MAR 12 @ 30.00	00206R8CA28	01/30/2012	03/12/2012	674.98	3,725.00	(3,050.02)	-	ST	C
0430x116	25	CALL T APR 12 @ 31.00	00206R8DA28	03/12/2012	04/03/2012	1,838.21	1,275.00	563.21	-	ST	C
0430x116	25	CALL T MAY 12 @ 32.00	00206R8EA28	04/03/2012	05/17/2012	531.73	3,500.00	(3,068.27)	-	ST	C
0430x116	25	CALL T JUN 12 @ 33.00	00206R8FA28	05/17/2012	06/12/2012	2,149.95	3,750.00	(1,600.05)	-	ST	C
0430x116	25	CALL T JUL 12 @ 34.00	00206R8GA28	06/12/2012	07/02/2012	2,200.20	4,000.00	(1,799.80)	-	ST	C
0430x116	2500	ALCOA INC	013817101000	03/22/2011	01/06/2012	22,913.81	40,850.00	(17,936.19)	-	ST	A
0430x116	25	CALL AA JAN 12 @ 10.00	0138179BA28	12/20/2011	01/06/2012	224.99	200.00	24.99	-	ST	C
0430x116	34	CALL AAP JAN 12 @ 50.00	0258169AA28	12/20/2011	01/20/2012	1,257.97	218.96	1,039.01	-	ST	C
0430x116	34	CALL AXP FEB 12 @ 52.50	0258169BA28	01/23/2012	02/17/2012	863.92	1,062.84	(198.92)	-	ST	C
0430x116	34	CALL AXP MAR 12 @ 55.00	0258169CA28	02/17/2012	03/15/2012	1,014.88	5,644.00	(4,629.12)	-	ST	C
0430x116	34	CALL AXP APR 12 @ 57.50	0258169DA28	03/15/2012	04/02/2012	3,182.00	4,541.72	(1,359.72)	-	ST	C
0430x116	34	CALL AXP MAY 12 @ 60.00	0258169EA28	04/02/2012	05/21/2012	2,721.63	7,738.75	(5,017.12)	-	ST	C
0430x116	25	CALL BA JAN 12 @ 72.50	0970239AA28	12/16/2011	01/12/2012	5,000.65	2,607.25	2,393.40	-	ST	C
0430x116	25	CALL BA FEB 12 @ 75.00	0970239BA28	01/12/2012	02/06/2012	5,992.13	2,211.70	3,780.43	-	ST	C
0430x116	25	CALL BA MAR 12 @ 77.50	0970239CA28	02/06/2012	03/19/2012	2,211.70	2,211.70	0.00	-	ST	C
0430x116	25	CALL BA APR 12 @ 80.00	0970239DA28	03/19/2012	05/21/2012	842.23	632.00	210.23	-	ST	C
0430x116	25	CALL CAT JAN 12 @ 100.00	1491239AA28	12/20/2011	01/13/2012	1,033.48	1,539.50	(506.02)	-	ST	C
0430x116	25	CALL CAT FEB 12 @ 105.00	1491239BA28	01/13/2012	02/14/2012	6,149.88	22,988.75	(16,838.87)	-	ST	C
0430x116	25	CALL CAT MAR 12 @ 110.00	1491239CA28	02/14/2012	03/15/2012	15,124.70	7,511.00	7,613.70	-	ST	C
0430x116	25	CALL CAT APR 12 @ 115.00	1491239DA28	03/15/2012	04/23/2012	5,598.14	250.00	5,348.14	-	ST	C
0430x116	25	CALL CAT JUN 12 @ 115.00	1491239FA28	05/14/2012	05/14/2012	5,119.13	350.00	4,769.13	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 97.50	1491239GA28	05/15/2012	06/01/2012	4,131.15	350.00	3,781.15	-	ST	C
0430x116	25	CALL CVA MAR 12 @ 115.00	1667649AA28	12/20/2011	03/19/2012	899.98	899.98	0.00	-	ST	C
0430x116	25	CALL CVA MAR 12 @ 115.00	1667649BA28	03/19/2012	04/30/2012	701.23	1,505.97	(804.74)	-	ST	C
0430x116	25	CALL CVA MAY 12 @ 115.00	1667649CA28	03/20/2012	06/15/2012	1,549.95	8,953.75	(7,403.80)	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 100.00	1667649DA28	05/31/2012	06/15/2012	2,149.95	350.00	1,799.95	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 105.00	1667649EA28	05/31/2012	05/31/2012	2,999.69	525.00	2,474.69	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 110.00	1667649FA28	04/30/2012	05/14/2012	1,344.45	525.00	819.45	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 110.00	1667649GA28	05/14/2012	05/14/2012	1,499.99	25.00	1,474.99	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 120.00	1727599AA28	12/20/2011	01/23/2012	349.99	899.98	(549.99)	-	ST	C
0430x116	25	CALL CVA MAR 12 @ 22.00	1727599BA28	01/24/2012	03/06/2012	899.98	124.99	774.99	-	ST	C
0430x116	25	CALL CVA MAY 12 @ 21.00	1912169AA28	12/20/2011	01/23/2012	124.99	174.99	(50.00)	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 72.50	1912169BA28	01/24/2012	03/19/2012	1,114.22	8,337.25	(7,223.03)	-	ST	C
0430x116	25	CALL CVA JUL 12 @ 75.00	1912169CA28	03/20/2012	05/17/2012	1,114.22	1,925.00	(810.78)	-	ST	C
0430x116	25	CALL CVA JUN 12 @ 75.00	1912169DA28	05/17/2012	06/15/2012	2,009.99	1,925.00	84.99	-	ST	C
0430x116	25	CALL DIS JAN 12 @ 39.00	2546879AA28	12/20/2011	01/20/2012	299.99	1,483.25	(1,183.26)	-	ST	C
0430x116	25	CALL DIS FEB 12 @ 41.00	2546879BA28	01/20/2012	02/15/2012	1,006.98	1,483.25	(476.27)	-	ST	C

Morgan Stanley Smith Barney - 2012 Realized Gain/Loss Events

Account #	Quantity	Security Name	CUSIP Number	Date of Acquisition	Date of Sale	Gross Proceeds Less Commissions - when applicable includes option premiums and non- margin proceeds not reported on Form 1099-B	Cost or Other Basis - For basis adjusted basis items. See Gain/Loss YES for original basis. Gain/Loss YES for original basis.	Gain/Loss - For basis adjusted basis items. See Gain/Loss YES for original basis. Gain/Loss YES for original basis.	Wash Sale loss Disallowed	Short-Term (Part I) or Long-Term (Part II) For basis adjusted basis items. See Gain/Loss YES for 401(a) 1566 designations.	Covered (A) Noncovered (B) Not Reported (C)
043x116	25	CALL DIS MAR 12 @ 42.00	2546879CA128	02/15/2012	03/15/2012	2,159.45	3,425.00	(1,265.55)	-	ST	C
043x116	25	CALL DIS APR 12 @ 43.00	2546879DA428	03/15/2012	04/23/2012	2,988.19	-	2,988.19	-	ST	C
043x116	25	CALL DIS JUN 12 @ 45.00	2546879FA128	04/24/2012	06/13/2012	1,040.97	3,700.00	(2,659.03)	-	ST	C
043x116	26	CALL DIS JAN 12 @ 48.00	2635349AA028	12/20/2011	01/18/2012	545.88	3,877.10	(3,441.12)	-	ST	C
043x116	26	CALL DD FEB 12 @ 50.00	2635349BA028	02/06/2012	03/15/2012	2,238.57	4,550.92	(2,692.35)	-	ST	C
043x116	26	CALL DD MAR 12 @ 50.00	2635349CA128	02/06/2012	03/15/2012	5,542.57	8,380.00	(3,037.43)	-	ST	C
043x116	26	CALL DD APR 12 @ 52.50	2635349DA128	04/20/2012	05/21/2012	4,445.91	755.56	3,690.35	-	ST	C
043x116	26	CALL DD MAY 12 @ 55.00	2635349EA128	04/20/2012	05/21/2012	399.09	-	399.09	-	ST	C
043x116	25	CALL XOM JAN 12 @ 85.00	30231G9CA028	10/20/2011	01/19/2012	3,324.93	4,955.25	(1,630.32)	-	ST	C
043x116	25	CALL XOM FEB 12 @ 87.50	30231G9DA128	02/21/2012	02/21/2012	3,474.93	-	3,474.93	-	ST	C
043x116	25	CALL XOM APR 12 @ 90.00	30231G9EA128	02/23/2012	05/21/2012	1,949.96	125.00	1,824.96	-	ST	C
043x116	25	CALL XOM MAY 12 @ 87.50	30231G9FA128	02/23/2012	05/21/2012	1,701.96	-	1,701.96	-	ST	C
043x116	28	CALL F FEB 12 @ 13.00	3453709CA128	02/06/2012	02/21/2012	307.99	-	307.99	-	ST	C
043x116	28	CALL F APR 12 @ 13.00	3453709DA128	02/23/2012	04/23/2012	811.98	-	811.98	-	ST	C
043x116	28	CALL F JUN 12 @ 11.00	3453709FA128	05/10/2012	06/18/2012	811.98	-	811.98	-	ST	C
043x116	25	CALL GE FEB 12 @ 19.00	3696049CA128	12/20/2011	02/17/2012	274.99	624.00	(349.01)	-	ST	C
043x116	25	CALL GE APR 12 @ 20.00	3696049DA128	03/16/2012	03/16/2012	374.74	425.00	(50.26)	-	ST	C
043x116	25	CALL GE JUN 12 @ 21.00	3696049EA128	03/16/2012	04/23/2012	1,474.97	-	1,474.97	-	ST	C
043x116	25	CALL HPQ JAN 12 @ 29.00	4282369AA128	12/20/2011	05/31/2012	230.49	25.00	205.49	-	ST	C
043x116	25	CALL HPQ MAR 12 @ 31.00	4282369CA128	12/20/2011	03/06/2012	299.99	-	299.99	-	ST	C
043x116	25	CALL HPQ MAY 12 @ 25.00	4282369DA128	04/04/2012	05/21/2012	574.98	42.00	532.98	-	ST	C
043x116	25	CALL HPQ MAY 12 @ 27.00	4282369EA128	03/08/2012	05/21/2012	800.23	-	800.23	-	ST	C
043x116	3200	HOME DEPOT INC	437076102000	11/22/2011	05/25/2012	153,948.54	164.00	153,784.54	-	ST	C
043x116	32	CALL HD JAN 12 @ 40.00	4370761AA128	12/12/2011	01/21/2012	3,144.89	119,173.12	(116,028.23)	-	ST	A
043x116	32	CALL HD FEB 12 @ 41.00	4370761BA128	01/12/2012	02/14/2012	8,993.74	10,897.60	(1,893.86)	-	ST	C
043x116	32	CALL HD MAR 12 @ 43.00	4370761CA128	02/14/2012	03/05/2012	9,779.01	15,680.00	(6,686.26)	-	ST	C
043x116	32	CALL HD MAY 12 @ 45.00	4370761DA128	03/05/2012	05/21/2012	9,919.82	7,988.00	1,931.82	-	ST	C
043x116	42	CALL INTC JAN 12 @ 26.00	4581409AA128	12/20/2011	01/20/2012	377.99	1,448.00	(1,070.01)	-	ST	C
043x116	42	CALL INTC FEB 12 @ 27.00	4581409BA128	01/20/2012	02/17/2012	881.98	1,474.97	(592.99)	-	ST	C
043x116	42	CALL INTC MAR 12 @ 28.00	4581409CA128	02/17/2012	03/19/2012	1,301.97	-	1,301.97	-	ST	C
043x116	42	CALL INTC MAY 12 @ 29.00	4581409DA128	03/20/2012	05/21/2012	27,093.47	8,565.50	18,527.97	-	ST	C
043x116	25	CALL IBM JAN 12 @ 185.00	4592009AA128	12/12/2011	01/20/2012	5,791.13	7,997.00	(2,205.87)	-	ST	C
043x116	25	CALL IBM FEB 12 @ 190.00	4592009BA128	01/20/2012	02/15/2012	2,569.95	15,125.00	(12,555.05)	-	ST	C
043x116	25	CALL IBM MAR 12 @ 200.00	4592009CA128	02/15/2012	04/23/2012	12,215.03	-	12,215.03	-	ST	C
043x116	25	CALL IBM APR 12 @ 205.00	4592009DA128	03/15/2012	06/01/2012	2,697.93	196.25	2,501.68	-	ST	C
043x116	2500	JPMORGAN CHASE & CO	46625H100000	04/24/2012	06/01/2012	93,690.70	113,621.25	(19,930.55)	-	ST	A
043x116	25	CALL JPM JAN 12 @ 34.00	46625H1AA128	12/20/2011	01/12/2012	1,224.97	6,635.75	(5,410.78)	-	ST	C
043x116	15	CALL JPM MAR 12 @ 41.00	46625H1CA128	02/16/2012	03/15/2012	299.99	5,774.85	(5,474.86)	-	ST	C
043x116	15	CALL JPM MAY 12 @ 42.00	46625H1DA128	03/15/2012	03/26/2012	5,249.90	6,600.00	(1,350.10)	-	ST	C
043x116	15	CALL JPM JUN 12 @ 43.00	46625H1EA128	03/26/2012	05/21/2012	5,249.90	-	5,249.90	-	ST	C
043x116	25	CALL INU JAN 12 @ 67.50	4781609AA128	12/20/2011	01/23/2012	224.99	-	224.99	-	ST	C
043x116	25	CALL INU MAR 12 @ 67.50	4781609CA128	03/26/2012	03/19/2012	488.24	-	488.24	-	ST	C
043x116	25	CALL INU MAY 12 @ 67.50	4781609DA128	03/26/2012	05/21/2012	549.99	1,892.00	(1,342.01)	-	ST	C
043x116	25	CALL KFT JAN 12 @ 38.00	50075N9AA128	12/20/2011	02/21/2012	1,086.72	-	1,086.72	-	ST	C
043x116	25	CALL KFT FEB 12 @ 39.00	50075N9BA128	01/19/2012	02/21/2012	124.99	75.00	49.99	-	ST	C
043x116	25	CALL KFT APR 12 @ 40.00	50075N9CA128	04/24/2012	06/04/2012	413.99	-	413.99	-	ST	C
043x116	25	CALL KFT JUN 12 @ 40.00	50075N9DA128	12/20/2011	01/23/2012	424.99	-	424.99	-	ST	C
043x116	25	CALL MCD JAN 12 @ 105.00	580159CA128	01/24/2012	03/19/2012	748.48	-	748.48	-	ST	C
043x116	25	CALL MCD MAR 12 @ 100.00	580159DA128	03/20/2012	05/21/2012	2,458.70	-	2,458.70	-	ST	C
043x116	25	CALL MCD JUN 12 @ 100.00	580159EA128	03/20/2012	05/21/2012	674.98	2,306.50	(1,631.52)	-	ST	C
043x116	25	CALL MCD JUL 12 @ 38.00	580159FA128	01/17/2012	02/21/2012	732.48	-	732.48	-	ST	C
043x116	25	CALL MCD FEB 12 @ 40.00	580159GA128	02/23/2012	04/23/2012	474.99	-	474.99	-	ST	C
043x116	25	CALL MCD APR 12 @ 40.00	580159HA128	04/24/2012	05/10/2012	129.49	150.00	(20.51)	-	ST	C
043x116	600	MICROSOFT CORP	594918104000	03/22/2011	03/13/2012	18,755.58	15,214.80	3,540.78	-	ST	A
043x116	44	CALL MSFT JAN 12 @ 27.50	5949181AA128	12/20/2011	01/20/2012	571.98	8,140.00	(7,568.02)	-	ST	C
043x116	38	CALL MSFT FEB 12 @ 29.00	5949181BA128	01/20/2012	02/06/2012	3,255.93	4,900.72	(1,644.79)	-	ST	C
043x116	38	CALL MSFT MAR 12 @ 31.00	5949181CA128	02/06/2012	03/15/2012	988.05	7,106.00	(6,117.95)	-	ST	C
043x116	38	CALL MSFT APR 12 @ 33.00	5949181DA128	03/15/2012	04/23/2012	2,887.94	-	2,887.94	-	ST	C
043x116	38	CALL MSFT JUN 12 @ 32.00	5949181EA128	03/15/2012	05/31/2012	1,101.97	114.00	987.97	-	ST	C
043x116	38	CALL MSFT JUN 12 @ 34.00	5949181FA128	04/24/2012	05/14/2012	686.26	228.00	458.26	-	ST	C

Morgan Stanley Smith Barney - 2012 Realized Gain/Loss Events

Account #	Quantity	Security Name	CUSIP Number	Date of Acquisition	Date of Sale	Gross Proceeds Less Commissions - when applicable Include option premiums and non- margin proceeds not reported on Form 1099-A.	Cost or Other Basis - For bonds adjusted basis shown. See Gain/Loss YES for original basis.	Gain/Loss - bond-adjusted basis shown. See Gain/Loss YES for original basis. For Index Options see Gain/Loss YES for 60/60 1516 designations.	Wash Sale loss Disallowed	Short-Term (Part I) or Long-Term (Part II) For Index Options see Gain/Loss YES for 60/60 1516 designations.	Covered (A) Noncovered (B) Not Reported (C)
043x116	23	CALL PFE JAN 12 @ 22.50	7170819AXA28	12/27/2011	01/23/2012	344.99	-	344.99	-	ST	C
043x116	23	CALL PFE MAR 12 @ 23.00	7170819CA28	01/24/2012	03/06/2012	183.99	46.00	137.99	-	ST	C
043x116	23	CALL PFE MAY 12 @ 23.00	7170819EA28	03/08/2012	05/21/2012	321.99	-	321.99	-	ST	C
043x116	23	CALL PFE JUL 12 @ 24.00	7170819GA28	05/25/2012	06/05/2012	160.99	69.00	91.99	-	ST	C
043x116	25	CALL PG JAN 12 @ 67.50	7427189AA028	12/20/2011	01/23/2012	599.98	-	599.98	-	ST	C
043x116	25	CALL PG MAR 12 @ 67.50	7427189CA28	01/24/2012	03/19/2012	749.98	-	749.98	-	ST	C
043x116	25	CALL PG MAY 12 @ 65.00	7427189EA28	04/30/2012	05/21/2012	600.98	-	600.98	-	ST	C
043x116	25	CALL PG JUL 12 @ 67.50	7427189GA28	09/20/2012	06/05/2012	749.98	75.00	674.98	-	ST	C
043x116	25	CALL MMJ APR 12 @ 70.00	8857919AA28	12/20/2011	01/20/2012	324.99	150.00	174.99	-	ST	C
043x116	25	CALL MMJ JUN 12 @ 70.00	8857919BA28	01/20/2012	02/21/2012	776.23	1,478.25	(702.02)	-	ST	C
043x116	25	CALL MMJ FEB 12 @ 85.00	8857919CA28	02/23/2012	04/04/2012	875.23	-	875.23	-	ST	C
043x116	25	CALL MMJ APR 12 @ 92.50	8857919DA28	02/23/2012	05/21/2012	1,266.97	154.75	1,142.22	-	ST	C
043x116	25	CALL MMJ MAY 12 @ 90.00	8857919EA28	05/23/2012	06/05/2012	2,341.44	-	2,341.44	-	ST	C
043x116	39	CALL MMJ JUN 12 @ 90.00	8857919GA28	05/23/2012	06/05/2012	1,199.97	601.75	598.22	-	ST	C
043x116	39	CALL MMJ JUL 12 @ 28.00	9029739AA28	12/20/2011	01/18/2012	584.98	4,445.93	(3,660.95)	-	ST	C
043x116	39	CALL US8 FEB 12 @ 29.00	9029739BA28	01/18/2012	02/17/2012	3,086.40	746.46	2,339.94	-	ST	C
043x116	39	CALL US8 MAR 12 @ 30.00	9029739CA28	02/17/2012	03/15/2012	1,298.28	6,175.26	(4,876.98)	-	ST	C
043x116	39	CALL US8 APR 12 @ 31.00	9029739DA28	03/15/2012	03/26/2012	4,250.92	5,058.30	(807.38)	-	ST	C
043x116	39	CALL US8 MAY 12 @ 32.00	9029739EA28	03/26/2012	05/21/2012	3,649.55	-	3,649.55	-	ST	C
043x116	25	CALL UTX JAN 12 @ 80.00	9130179AA28	12/20/2011	01/23/2012	330.74	-	330.74	-	ST	C
043x116	25	CALL UTX MAR 12 @ 82.50	9130179CA28	01/24/2012	03/15/2012	945.98	10,975.00	(9,929.02)	-	ST	C
043x116	25	CALL UTX APR 12 @ 85.00	9130179DA28	03/15/2012	04/23/2012	7,749.86	-	7,749.86	-	ST	C
043x116	25	CALL UTX JUN 12 @ 80.00	9130179EA28	04/24/2012	05/10/2012	1,374.95	175.00	1,199.95	-	ST	C
043x116	25	CALL UTX JUN 12 @ 85.00	9130179FA28	04/24/2012	05/10/2012	1,162.47	275.00	887.47	-	ST	C
043x116	25	CALL VZ JAN 12 @ 41.00	9234395AA28	12/20/2011	01/23/2012	99.99	-	99.99	-	ST	C
043x116	25	CALL VZ MAR 12 @ 40.00	9234395BA28	01/24/2012	03/19/2012	212.24	1,225.00	(1,012.76)	-	ST	C
043x116	25	CALL VZ MAY 12 @ 41.00	9234395CA28	03/20/2012	05/18/2012	376.99	2,964.00	(2,587.01)	-	ST	C
043x116	25	CALL VZ JUN 12 @ 42.00	9234395DA28	05/18/2012	06/13/2012	1,474.96	4,750.00	(3,275.04)	-	ST	C
043x116	25	CALL VZ JUL 12 @ 43.00	9234395EA28	06/13/2012	07/02/2012	1,999.95	2,442.75	(542.80)	-	ST	C
043x116	25	CALL WMT JAN 12 @ 60.00	9311429AA28	12/05/2011	01/20/2012	742.98	-	742.98	-	ST	C
043x116	25	CALL WMT FEB 12 @ 62.50	9311429BA28	01/20/2012	02/21/2012	299.49	-	299.49	-	ST	C
043x116	25	CALL WMT APR 12 @ 62.50	9311429DA28	04/24/2012	06/12/2012	1,503.46	19,266.50	(17,763.04)	-	ST	C
043x116	25	CALL WMT JUN 12 @ 60.00	9311429EA28	04/24/2012	06/12/2012	674.98	4,125.00	(3,450.02)	-	ST	C
043x116	25	CALL WFC JAN 12 @ 28.00	9497469AA28	12/20/2011	01/13/2012	3,224.93	3,575.00	(350.07)	-	ST	C
043x116	25	CALL WFC FEB 12 @ 29.00	9497469BA28	01/13/2012	02/14/2012	3,925.00	4,104.73	(1,047.31)	-	ST	C
043x116	25	CALL WFC MAR 12 @ 30.00	9497469CA28	02/14/2012	03/08/2012	2,877.69	7,750.00	(4,872.31)	-	ST	C
043x116	25	CALL WFC APR 12 @ 31.00	9497469DA28	03/08/2012	04/03/2012	3,443.18	3,349.75	83.43	-	ST	C
043x116	25	CALL WFC MAY 12 @ 32.00	9497469EA28	03/20/2012	04/30/2012	6,174.63	100.00	6,074.63	-	ST	C
043x116	25	CALL WFC JUN 12 @ 33.00	9497469FA28	04/30/2012	06/05/2012	2,395.18	144,356.75	(141,961.57)	-	ST	C
043x117	3000	HOME DEPOT INC	437076102000	03/23/2011	05/25/2012	149.99	1,145.40	(995.41)	-	LT	A
043x117	30	CALL T JAN 12 @ 30.00	0020689AA28	12/20/2011	01/05/2012	719.98	120.00	599.98	-	ST	C
043x117	30	CALL T FEB 12 @ 31.00	0020689BA28	01/05/2012	01/30/2012	748.78	4,616.10	(3,867.32)	-	ST	C
043x117	30	CALL T MAR 12 @ 30.00	0020689CA28	01/30/2012	03/12/2012	259.99	1,530.00	(1,270.01)	-	ST	C
043x117	30	CALL T APR 12 @ 31.00	0020689DA28	03/12/2012	04/03/2012	2,249.95	1,530.00	719.95	-	ST	C
043x117	30	CALL T MAY 12 @ 32.00	0020689EA28	03/16/2012	04/23/2012	551.71	4,330.00	(3,778.29)	-	ST	C
043x117	30	CALL T JUN 12 @ 32.00	0020689FA28	04/03/2012	05/17/2012	629.98	7,002.32	(6,372.34)	-	ST	C
043x117	30	CALL T JUL 12 @ 33.00	0020689GA28	04/24/2012	06/12/2012	1,195.97	4,560.00	(3,364.03)	-	ST	C
043x117	30	CALL T AUG 12 @ 33.00	0020689HA28	05/17/2012	06/12/2012	2,549.94	9,546.30	(6,996.36)	-	ST	C
043x117	30	CALL T SEP 12 @ 33.00	0020689IA28	06/12/2012	07/02/2012	5,167.08	4,478.13	718.95	-	ST	C
043x117	18	CALL CVA JAN 12 @ 105.00	1667449AA28	12/20/2011	01/20/2012	3,545.93	3,409.02	136.91	-	ST	C
043x117	18	CALL CVA FEB 12 @ 110.00	1667449BA28	01/20/2012	02/21/2012	1,709.96	4,103.92	(2,393.96)	-	ST	C
043x117	18	CALL CVA MAR 12 @ 110.00	1667449CA28	02/23/2012	04/03/2012	4,103.92	6,570.00	(2,466.08)	-	ST	C
043x117	18	CALL CVA APR 12 @ 100.00	1667449DA28	05/11/2012	06/15/2012	1,403.96	2,700.00	(1,296.04)	-	ST	C
043x117	18	CALL CVA MAY 12 @ 105.00	1667449EA28	04/24/2012	05/31/2012	2,938.61	270.00	2,668.61	-	ST	C
043x117	30	CALL KO JAN 12 @ 70.00	1912169AA28	12/20/2011	03/16/2012	1,241.07	450.00	791.07	-	ST	C
043x117	30	CALL KO FEB 12 @ 72.50	1912169BA28	03/16/2012	04/18/2012	629.98	5,136.60	(4,506.62)	-	ST	C
043x117	30	CALL KO MAR 12 @ 75.00	1912169CA28	04/18/2012	05/21/2012	1,854.85	-	1,854.85	-	ST	C
043x117	27	CALL DD JAN 12 @ 47.00	2635349AA28	12/20/2011	01/18/2012	1,295.97	6,758.37	(5,462.40)	-	ST	C
043x117	27	CALL DD FEB 12 @ 49.00	2635349BA28	01/18/2012	02/06/2012	3,914.92	7,668.00	(3,753.08)	-	ST	C
043x117	27	CALL DD MAR 12 @ 50.00	2635349CA28	02/06/2012	03/15/2012	5,826.21	8,910.00	(3,083.79)	-	ST	C
043x117	27	CALL DD APR 12 @ 52.50	2635349DA28	03/15/2012	04/20/2012	4,670.91	835.38	3,835.53	-	ST	C

Morgan Stanley Smith Barney - 2012 Realized Gain/Loss Events

Account #	Quantity	Security Name	CUSIP Number	Date of Acquisition	Date of Sale	Gross Proceeds Less Commissions - When applicable Includes option premiums and non- margin proceeds not reported on Form 1099-B	Cost or Other Basis - For bonds adjusted basis shown. See Gain/Loss YES for original basis.	Gain/Loss - Bond-adjusted basis shown. See Gain/Loss YES for original basis. For Index Options see Gain/Loss YES for 60/60 1516 designations.	Wash Sale loss Disallowed	Short-Term (Part I) or Long-Term (Part II) For Index Options see Gain/Loss YES for 60/60 1516 designations.	Covered (A) Noncovered (B) Not Reported (C)
043x117	27	CALL DD MAY 12 @ 55.00	76353495AEZ8	04/20/2012	05/21/2012	388.25	-	388.25	-	ST	C
043x117	30	CALL GE FEB 12 @ 18.00	3696049BAZ8	12/20/2011	02/14/2012	1,031.68	2,910.00	(1,878.32)	-	ST	C
043x117	30	CALL GE MAR 12 @ 19.00	3696049CAZ8	02/14/2012	02/22/2012	1,099.97	1,410.00	(300.03)	-	ST	C
043x117	30	CALL GE APR 12 @ 20.00	3696049DAZ8	02/22/2012	04/23/2012	779.98	-	779.98	-	ST	C
043x117	30	CALL GE JUN 12 @ 20.00	3696049FAZ8	04/24/2012	06/05/2012	989.97	60.00	929.97	-	ST	C
043x117	30	CALL HD FEB 12 @ 42.00	43707698PAZ8	12/16/2011	02/14/2012	2,634.84	12,000.00	(9,365.16)	-	ST	C
043x117	30	CALL HD MAR 12 @ 43.00	4370769CAZ8	02/14/2012	03/05/2012	9,301.92	13,655.10	(3,963.18)	-	ST	C
043x117	30	CALL HD APR 12 @ 45.00	4370769EAZ8	03/05/2012	05/17/2012	9,399.83	7,650.00	1,649.83	-	ST	C
043x117	30	CALL HD MAY 12 @ 45.00	4370769FAZ8	05/17/2012	07/20/2012	839.98	3,314.40	(2,474.42)	-	ST	C
043x117	30	CALL HD JUN 12 @ 45.00	4370769GAZ8	07/20/2012	09/30/2012	1,679.96	1,740.00	(60.04)	-	ST	C
043x117	30	CALL HD JUL 12 @ 45.00	4370769HAZ8	09/30/2012	03/15/2012	1,237.47	2,340.30	(1,102.83)	-	ST	C
043x117	24	CALL HD MAR 12 @ 28.00	4581409CAZ8	01/31/2012	04/23/2012	407.99	-	407.99	-	ST	C
043x117	30	CALL HD APR 12 @ 28.00	4581409DAZ8	03/15/2012	05/21/2012	1,829.96	-	1,829.96	-	ST	C
043x117	24	CALL HD MAY 12 @ 29.00	4581409FAZ8	03/20/2012	05/21/2012	887.98	90.00	897.98	-	ST	C
043x117	30	CALL HD JUN 12 @ 29.00	4581409GAZ8	05/21/2012	07/20/2012	599.98	3,680.50	(3,080.52)	-	ST	C
043x117	34	CALL HD JUL 12 @ 36.00	46625H98PAZ8	12/27/2011	02/21/2012	1,563.96	-	1,563.96	-	ST	C
043x117	10	CALL HD FEB 12 @ 39.00	46625H98CAZ8	01/19/2012	03/12/2012	780.08	1,740.00	(959.92)	-	ST	C
043x117	34	CALL HD MAR 12 @ 39.00	46625H98DAZ8	01/31/2012	03/20/2012	2,277.95	17,966.28	(15,688.33)	-	ST	C
043x117	10	CALL HD APR 12 @ 40.00	46625H98EAZ8	03/12/2012	05/21/2012	1,609.97	5,284.20	(3,674.23)	-	ST	C
043x117	44	CALL HD MAY 12 @ 43.00	46625H98FAZ8	03/20/2012	05/21/2012	15,399.72	19,140.00	(2,840.28)	-	ST	C
043x117	44	CALL HD JUN 12 @ 43.00	46625H98GAZ8	05/21/2012	07/20/2012	6,307.84	5,588.44	719.40	-	ST	C
043x117	30	CALL HD JUL 12 @ 67.50	4781609AAZ8	12/20/2011	01/23/2012	251.39	-	251.39	-	ST	C
043x117	30	CALL HD MAR 12 @ 67.50	4781609BAZ8	01/24/2012	03/19/2012	411.59	-	411.59	-	ST	C
043x117	30	CALL HD APR 12 @ 67.50	4781609CAZ8	03/19/2012	05/21/2012	626.68	-	626.68	-	ST	C
043x117	30	CALL HD MAY 12 @ 67.50	4781609DAZ8	05/21/2012	07/20/2012	2,659.99	2,467.80	(192.19)	-	ST	C
043x117	30	CALL HD JUN 12 @ 67.50	4781609EAZ8	07/20/2012	09/30/2012	1,213.47	-	1,213.47	-	ST	C
043x117	30	CALL HD JUL 12 @ 67.50	4781609FAZ8	09/30/2012	11/20/2012	632.98	-	632.98	-	ST	C
043x117	22	CALL HD FEB 12 @ 97.50	5801359AAZ8	12/27/2011	01/22/2012	1,386.56	180.00	1,206.56	-	ST	C
043x117	22	CALL HD MAR 12 @ 97.50	5801359BAZ8	01/22/2012	03/19/2012	8,799.83	11,990.00	(3,190.17)	-	ST	C
043x117	22	CALL HD APR 12 @ 97.50	5801359CAZ8	03/19/2012	05/21/2012	8,689.83	4,356.00	4,333.83	-	ST	C
043x117	22	CALL HD MAY 12 @ 100.00	5801359DAZ8	05/21/2012	07/20/2012	2,463.95	-	2,463.95	-	ST	C
043x117	28	CALL HD JUN 12 @ 100.00	5801359EAZ8	07/20/2012	09/30/2012	2,301.15	-	2,301.15	-	ST	C
043x117	28	CALL HD JUL 12 @ 100.00	5801359FAZ8	09/30/2012	11/20/2012	624.66	2,588.32	(1,963.66)	-	ST	C
043x117	28	CALL HD FEB 12 @ 40.00	5893198AAZ8	01/17/2012	02/21/2012	883.10	-	883.10	-	ST	C
043x117	28	CALL HD MAR 12 @ 40.00	5893198BAZ8	02/21/2012	04/23/2012	492.23	-	492.23	-	ST	C
043x117	28	CALL HD APR 12 @ 40.00	5893198CAZ8	04/23/2012	06/24/2012	571.18	112.00	459.18	-	ST	C
043x117	35	CALL HD MAY 12 @ 42.50	7170819AAZ8	12/27/2011	01/23/2012	524.63	-	524.63	-	ST	C
043x117	35	CALL HD JUN 12 @ 42.50	7170819BAZ8	01/23/2012	03/19/2012	314.99	70.00	244.99	-	ST	C
043x117	35	CALL HD JUL 12 @ 42.50	7170819CAZ8	03/19/2012	05/21/2012	1,468.57	3,220.00	(1,751.43)	-	ST	C
043x117	30	CALL HD FEB 12 @ 23.00	7170819FAZ8	04/30/2012	06/05/2012	1,399.96	105.00	1,294.96	-	ST	C
043x117	3000	PROCTER & GAMBLE CO	742718109000	03/23/2011	01/31/2012	189,108.86	182,995.20	6,113.66	-	ST	A
043x117	30	CALL PG JAN 12 @ 67.50	7427189AAZ8	12/20/2011	01/23/2012	828.88	-	828.88	-	ST	C
043x117	21	CALL MIMM JAN 12 @ 85.00	885799AAZ8	12/20/2011	01/20/2012	755.98	1,009.89	(253.91)	-	ST	C
043x117	21	CALL MIMM FEB 12 @ 90.00	885799BAZ8	01/20/2012	02/21/2012	761.23	-	761.23	-	ST	C
043x117	21	CALL MIMM APR 12 @ 92.50	885799DAZ8	02/23/2012	04/04/2012	1,049.98	126.00	923.98	-	ST	C
043x117	21	CALL MIMM MAY 12 @ 90.00	885799EAZ8	04/04/2012	05/21/2012	1,974.58	-	1,974.58	-	ST	C
043x117	30	CALL VZ JAN 12 @ 40.00	92343V9CAZ8	12/20/2011	01/23/2012	587.98	-	587.98	-	ST	C
043x117	30	CALL VZ MAR 12 @ 40.00	92343V9DAZ8	01/24/2012	03/19/2012	217.79	1,650.00	(1,200.01)	-	ST	C
043x117	30	CALL VZ MAY 12 @ 41.00	92343V9EAZ8	03/19/2012	05/18/2012	449.99	3,450.00	(1,710.04)	-	ST	C
043x117	30	CALL VZ JUN 12 @ 42.00	92343V9FAZ8	05/18/2012	06/13/2012	2,339.94	5,730.00	(3,390.06)	-	ST	C
043x117	30	CALL VZ JUL 12 @ 43.00	92343V9GAZ8	06/13/2012	07/05/2012	55.814.02	53,661.33	2,152.69	-	ST	A
043x118	2529	SHARES MSCI AUSTRALIA INDEX	464286103000	05/17/2012	01/27/2012	37,441.97	39,111.75	(1,669.78)	-	ST	B
043x118	3033	SHARES MSCI SINGAPORE INDEX	464286173000	02/24/2011	01/27/2012	5,592.22	5,266.94	325.28	-	ST	B
043x118	453	SHARES MSCI SOUTH KOREA	464286172000	12/06/2011	07/05/2012	56,172.08	53,035.76	3,136.32	-	ST	B
043x118	2466	SHARES MSCI GERMANY INDEX	464286106000	03/21/2012	03/07/2012	53,812.81	50,454.36	3,358.45	-	ST	B
043x118	29	SHARES MSCI GERMANY INDEX	464286106000	12/06/2011	07/05/2012	32,829.89	588.70	44.14	-	ST	B
043x118	2312	SHARES MSCI MALAYSIA FREE	464286130000	05/21/2012	07/05/2012	31,714.96	1,114.93	1,114.93	-	ST	B
043x118	1918	SHARES MSCI EMERGING MKTS	464286134000	08/09/2011	05/04/2012	81,484.02	76,925.23	4,558.79	-	ST	B
043x118	1806	SHARES MSCI EMERGING MKTS	464286134000	08/09/2011	05/04/2012	73,611.45	72,433.24	1,178.21	-	ST	B
043x118	112	SHARES MSCI EMERGING MKTS	464286134000	12/06/2011	05/04/2012	4,565.05	4,439.23	125.82	-	ST	B
043x118	2525	SHARES D U S TELECOM SECTOR	4642861713000	02/11/2011	02/10/2012	55,324.21	59,990.47	(4,666.26)	-	ST	B

Morgan Stanley Smith Barney - 2012 Realized Gain/Loss Events

Account #	Quantity	Security Name	CUSIP Number	Date of Acquisition	Date of Sale	Gross Proceeds Less Commissions - When applicable includes net proceeds and net capital margin provided net reported on Form 1099-B.	Cost or Other Basis - For bonds adjusted basis shown. See Gain/Loss YTD for original basis.	Gain/Loss - For bonds adjusted basis shown. See Gain/Loss YTD for original basis. For 60/40 1156 designations, see below for original basis.	Wash Sale loss Disallowed	Short-Term (Part I) or Long-Term (Part II) For bonds (Options see Gain/Loss YTD for 60/40 1156 designations).	Covered (A) Noncovered (B) Not Reported (C)
043xx118	87	ISHARES DJ US TELECOM SECTOR	464287713000	03/22/2011	02/10/2012	1,906.22	1,981.58	(75.36)	-	ST	B
043xx118	258	ISHARES DJ US TELECOM SECTOR	464287713000	12/06/2011	02/10/2012	5,652.93	5,471.35	181.58	-	ST	B
043xx118	1179	MARKET VECTORS INDONESIA INDEX	578607153000	05/21/2012	07/05/2012	32,952.43	31,725.36	1,227.07	-	ST	A
043xx118	887	POWERSHARES CQQQ TR SER 1	73935A104000	08/09/2011	03/06/2012	58,474.36	45,405.35	11,069.01	-	ST	B
043xx118	4895	POWERSHARES DB US DOLLAR INDEX	73936D107000	03/14/2012	05/17/2012	110,433.62	109,701.85	731.77	-	ST	B
043xx118	431	SPDR S&P 500 ETF TRUST	78462F103000	08/09/2011	01/31/2012	58,598.13	48,974.49	7,623.64	-	ST	B
043xx118	95	SPDR S&P 500 ETF TRUST	78462F103000	10/12/2011	01/31/2012	13,000.50	11,995.11	1,005.39	-	ST	B
043xx118	277	SPDR S&P 500 ETF TRUST	78462F103000	10/12/2011	04/05/2012	38,723.73	33,562.07	5,161.66	-	ST	B
043xx118	78	SPDR S&P 500 ETF TRUST	78462F103000	12/01/2011	04/05/2012	10,904.15	9,757.64	1,146.51	-	ST	B
043xx118	468	SPDR S&P 500 ETF TRUST	78462F103000	12/06/2011	04/19/2012	63,966.38	58,295.62	5,670.76	-	ST	B
043xx118	257	SPDR S&P 500 ETF TRUST	78462F103000	12/06/2011	04/19/2012	35,277.60	32,396.70	2,880.90	-	ST	B
043xx118	448	SPDR DOW JONES IND AVG ETF	784671109000	08/09/2011	02/15/2012	57,326.48	48,975.63	8,350.85	-	ST	B
043xx118	3747	SPDR DOW JONES IND AVG ETF	784671109000	10/12/2011	02/15/2012	28,279.35	25,425.96	2,853.39	-	ST	B
043xx118	1046	UNITED STATES NATURAL GAS FUND	912318201000	04/20/2012	06/15/2012	63,925.00	53,731.23	10,193.77	-	ST	A
043xx118			91232N108000	08/08/2011	01/04/2012	41,326.76	34,381.39	6,945.37	-	ST	B
						3,080,842.03	3,185,979.49	(105,137.46)			

Morgan Stanley Accounts - Realized Gain/Loss

Symbol	Name	Quantity	Acquired Date	Period	Notation	Sale Date	Sale Price	Unit Cost	Adjusted Cost	Proceeds	Gain / Loss	Covered Indicator
148000267	ABB LTD	2,543 000	8/6/2012	Short		12/24/2012	20.53	18.11	46,053.48	52206.62	6,153.14	C
148000267	ACCENTURE PLC IRELAND CL A	753 000	8/6/2012	Short		12/24/2012	66.76	61.11	46,018.62	50269.15	4,250.53	C
148000267	ADIDAS-SALOMON AG SPONS ADR	1,201 000	8/6/2012	Short		12/24/2012	66.76	38.34	46,046.58	53083.01	7,036.43	C
148000267	BASF SE SP ADR	614 000	8/6/2012	Short		12/24/2012	93.90	75.20	46,172.80	57653.18	11,480.38	C
148000267	BAYER AG SPON ADR	565 000	9/10/2012	Short		12/24/2012	95.78	82.40	46,556.00	54115.78	7,559.78	C
148000267	CENOVUS ENERGY INC COM	1,323 000	9/10/2012	Short		12/18/2012	33.29	35.14	46,491.41	44042.74	-2,448.67	C
148000267	DBS GROUP HOLDINGS LTD SP	971 000	12/18/2012	Short		12/24/2012	48.90	49.32	47,885.45	47480.83	-404.62	C
148000267	EXPERIAN GP LTD ADR	3,052 000	8/6/2012	Short		12/24/2012	16.03	15.15	46,235.36	48922.46	2,687.10	C
148000267	GOLAR LNG LTD	1,692 000	4/30/2012	Short		12/24/2012	36.96	36.83	62,310.27	62534.91	224.64	C
148000267	GRUPO FIN SANTANDER-ADR B	2,892 000	12/18/2012	Short		12/24/2012	16.07	16.56	47,879.08	46473.39	-1,405.69	C
148000267	HDFC BANK LTD ADR	1,317 000	7/10/2012	Short		12/24/2012	40.84	33.82	44,534.49	53785.07	9,250.58	C
148000267	ISHARES EMRG MKT DIV	879 000	9/10/2012	Short		11/1/2012	52.43	52.87	46,475.37	46086.95	-388.42	C
148000267	ISHARES INC MSCI THAILAND	654 000	8/6/2012	Short		12/18/2012	80.33	70.36	46,017.40	52534.64	6,517.24	C
148000267	ISHARES MSCI ITALY INDEX FD	3,570 000	9/17/2012	Short		10/31/2012	12.60	13.36	47,694.84	44995.98	-2,698.86	C
148000267	ISHARES MSCI JAPAN INDEX FUND	5,038 000	12/18/2012	Short		12/24/2012	9.72	9.51	47,910.88	48968.26	1,057.38	C
148000267	ISHARES MSCI SINGAPORE IND FD	3,450 000	8/6/2012	Short		12/24/2012	13.55	13.36	46,092.00	46746.45	654.45	C
148000267	ISHARES MSCI SPAIN INDEX FUND	1,590 000	9/17/2012	Short		10/31/2012	28.64	30.02	47,726.55	45537.21	-2,189.34	C
148000267	ISHRS MSCI MEXICO MKT INDEX	730 000	9/17/2012	Short		12/24/2012	69.67	65.35	47,704.77	50857.96	3,153.19	C
148000267	KEPPEL CORP LTD ADR SPONSORED	2,663 000	12/18/2012	Short		12/24/2012	17.69	17.98	47,880.74	47107.41	-773.33	C
148000267	NOBLE GROUP LTD UNSPON ADR	2,293 000	9/10/2012	Short		12/24/2012	18.71	20.40	46,777.20	42901.06	-3,876.14	C
148000267	PRUDENTIAL PLC ADR	1,861 000	8/6/2012	Short		12/24/2012	28.19	24.71	45,994.24	52460.41	6,466.17	C
148000267	ROYAL BANK OF CANADA	788 000	12/18/2012	Short		12/24/2012	60.75	60.73	47,855.16	47869.92	14.76	C
148000267	SEADRILL LTD	1,042 000	9/16/2011	Short		8/31/2012	41.16	32.44	33,800.71	42893.17	9,092.46	C
148000267	SOCIEDAD QUIMICA Y MINERA ADS	832 000	12/18/2012	Short		12/24/2012	57.44	57.53	47,864.88	47789.00	-75.88	C
148000267	SUBSEA 7 S A SPONSORED ADR	1,994 000	9/10/2012	Short		12/18/2012	23.78	23.35	46,559.90	47423.03	863.13	C
148000267	TORONTO DOM BK NEW	574 000	12/18/2012	Short		12/24/2012	84.24	87.813	47,813.91	48352.67	538.76	C
148000267	AUST NZ BK NEW ADR	2,372 000	2/11/2011	Long		12/24/2012	25.67	25.09	59,513.48	60899.50	1,386.02	C
148000267	AUST NZ BK NEW ADR	1,311 000	10/5/2011	Long		12/24/2012	25.67	18.55	24,319.05	33659.04	9,339.99	C
148000267	AVAGO TECH	1,695 000	10/5/2011	Long		12/24/2012	31.29	32.26	54,683.24	53035.36	-1,647.88	C
148000267	AVAGO TECH	1,227 000	12/1/2011	Long		12/24/2012	31.29	29.82	36,594.54	38391.97	1,797.43	C
148000267	BANK OF NOVA SCOTIA	1,007 000	2/11/2011	Long		12/18/2012	58.22	59.56	59,978.43	58624.71	-1,353.72	C
148000267	BANK OF NOVA SCOTIA	1,127 000	12/5/2011	Long		12/18/2012	58.22	47.53	53,564.51	65610.78	12,046.27	C
148000267	BHP BILLITON LTD	643 000	2/11/2011	Long		12/24/2012	76.30	93.31	59,995.12	49059.80	-10,935.32	C
148000267	BHP BILLITON LTD	354 000	10/5/2011	Long		12/24/2012	76.30	68.37	24,201.74	27009.59	2,807.85	C
148000267	BRITISH AMER TOB SPON ADR	707 000	2/11/2011	Long		12/24/2012	99.49	77.24	54,603.15	70337.85	15,732.70	C
148000267	BT GP PLC SPON ADR	1,882 000	5/12/2011	Long		12/24/2012	38.75	32.72	61,579.04	72925.87	11,346.83	C
148000267	BT GP PLC SPON ADR	836 000	8/26/2011	Long		12/24/2012	38.75	26.45	22,112.20	32394.27	10,282.07	C
148000267	CANADIAN NATL RAILWAY CO	858 000	2/11/2011	Long		12/24/2012	91.40	69.91	59,981.06	78419.44	18,438.38	C
148000267	CHECK POINT SOFTWARE TECH LTD	1,132 000	2/11/2011	Long		12/24/2012	47.19	49.66	56,211.16	53417.88	-2,793.28	C
148000267	CHECK POINT SOFTWARE TECH LTD	447 000	12/1/2011	Long		12/24/2012	47.19	54.97	24,569.58	21093.46	-3,476.12	C
148000267	CPFL ENERGIA S A	2,069 000	2/11/2011	Long		12/24/2012	21.01	24.49	50,660.15	43468.71	-7,191.44	C
148000267	FOMENTO ECONOMICO MEXICANO	1,069 000	7/21/2011	Long		12/24/2012	99.06	67.32	71,362.81	105001.24	33,638.43	C
148000267	FRESENIUS MEDICAL CARE AG&CO	963 000	2/11/2011	Long		11/5/2012	66.39	62.26	59,952.72	63934.15	3,981.43	C
148000267	MELCO CROWN ENTERTAINMENT ADR	5,693 000	12/5/2011	Long		12/24/2012	16.47	10.18	57,978.08	93761.60	35,783.52	C
148000267	NESTLE SPON ADR REP REG SHR	1,009 000	10/24/2011	Long		12/24/2012	65.31	58.39	58,915.51	65900.25	6,984.74	C
148000267	NESTLE SPON ADR REP REG SHR	526 000	12/1/2011	Long		12/24/2012	65.31	56.92	29,939.92	34354.34	4,414.42	C
148000267	NOVARTIS AG ADR	1,073 000	2/11/2011	Long		12/24/2012	62.51	55.90	59,978.45	67071.72	7,093.27	C
148000267	PHILIPPINE LG DIST TEL SPN ADR	1,026 000	12/5/2011	Long		12/24/2012	61.92	56.50	57,966.13	63528.49	5,562.36	C
148000267	PT TELEKOMUNIKASI INDONESIA	1,637 000	10/5/2011	Long		12/24/2012	36.64	33.78	55,299.82	59978.34	4,678.52	C
148000267	PT TELEKOMUNIKASI INDONESIA	1,017 000	12/1/2011	Long		12/24/2012	36.64	32.96	33,516.05	37262.04	3,745.99	C

148xxx267	RDS'A	ROYAL DUTCH SHELL PLC	878 000	2/11/2011	Long	12/24/2012	69 01	72 70	63,830 60	60589 42	-3,241 18	C
148xxx267	RDS'A	ROYAL DUTCH SHELL PLC	869 000	3/15/2011	Long	12/24/2012	69 01	68 11	59,186 98	59968 34	781 36	C
148xxx267	SLB	SCHLUMBERGER LTD	547 000	8/17/2011	Long	12/18/2012	70 94	80 57	44,069 11	38804 40	-5,264 71	C
148xxx267	SLB	SCHLUMBERGER LTD	416 000	8/26/2011	Long	12/18/2012	70 94	74 52	31,001 40	29511 21	-1,490 19	C
148xxx267	SLB	SCHLUMBERGER LTD	412 000	10/5/2011	Long	12/18/2012	70 94	59 36	24,456 20	29227 45	4,771 25	C
148xxx267	SDRL	SEADRILL LTD	314 000	9/16/2011	Long	12/19/2012	37 38	32 44	10,185 63	11737 06	1,551 43	C
148xxx267	SDRL	SEADRILL LTD	1,153 000	12/1/2011	Long	12/24/2012	37 38	34 85	40,179 86	43098 17	2,918 31	C
148xxx267	SVT	SYNGENTA AG ADR	728 000	8/17/2011	Long	12/24/2012	80 46	60 49	44,036 72	58573 56	14,536 84	C
148xxx267	SVT	SYNGENTA AG ADR	755 000	12/1/2011	Long	12/24/2012	80 46	58 99	44,534 35	60745 94	16,211 59	C
148xxx267	TL5Y	TELSTRA CORP LTD SPON ADR	3,092 000	2/11/2011	Long	12/24/2012	22 58	14 64	45,266 88	69815 79	24,548 91	C
148xxx267	TL5Y	TELSTRA CORP LTD SPON ADR	1,535 000	8/30/2011	Long	12/24/2012	22 58	15 90	24,400 36	34659 52	10,259 16	C
148xxx267	TEVA	TEVA PHARMACEUTICALS ADR	1,165 000	2/11/2011	Long	12/24/2012	37 77	51 50	59,995 17	44001 06	-15,994 11	C
148xxx267	TEVA	TEVA PHARMACEUTICALS ADR	1,021 000	8/26/2011	Long	12/24/2012	37 77	39 18	40,008 25	38562 31	-1,443 94	C
148xxx267	UCP	ULTRAPAR PART SA ADS PFD SHS	2,494 000	8/17/2011	Long	12/24/2012	21 67	17 57	43,826 56	54043 77	10,217 21	C
148xxx267	UCP	ULTRAPAR PART SA ADS PFD SHS	1,745 000	10/5/2011	Long	12/24/2012	21 67	16 18	28,225 72	37813 30	9,587 58	C
148xxx268	MMM C 07/21/12 87 5	3M COMPANY 87 500 JUL C	25 000	7/19/2012	Short	6/5/2012	0 60	3 25	8,125 00	1499 96	-6,625 04	-
148xxx268	MMM C 08/18/12 90	3M COMPANY 90 000 AUG C	25 000	8/14/2012	Short	7/19/2012	2 08	2 39	5,970 00	5200 63	-769 37	-
148xxx268	MMM C 12/22/12 92 5	3M COMPANY 92 500 DEC C	25 000	12/19/2012	Short	11/19/2012	0 35	1 16	2,891 00	879 23	-2,011 77	-
148xxx268	MMM C 11/17/12 92 5	3M COMPANY 92 500 NOV C	25 000	11/19/2012	Short	10/26/2012	15 71	0 00	0 00	392 74	392 74	-
148xxx268	MMM C 01/19/13 95	3M COMPANY 95 000 JAN C	25 000	12/24/2012	Short	12/19/2012	0 86	0 77	1,927 00	2160 70	233 70	-
148xxx268	MMM C 10/20/12 95	3M COMPANY 95 000 OCT C	25 000	10/22/2012	Short	8/14/2012	93 93	0 00	0 00	2348 19	2,348 19	-
148xxx268	MMM C 11/17/12 97 5	3M COMPANY 97 500 NOV C	25 000	10/26/2012	Short	10/22/2012	0 19	0 03	84 00	471 73	387 73	-
148xxx268	AXP C 12/22/12 57 5	AMERICAN EXPRESS CO 57 500 DEC C	27 000	12/21/2012	Short	11/19/2012	0 85	0 26	714 15	2294 94	1,580 79	-
148xxx268	AXP C 07/21/12 60	AMERICAN EXPRESS CO 60 000 JUL C	34 000	7/23/2012	Short	5/23/2012	68 12	0 00	0 00	2316 02	2,316 02	-
148xxx268	AXP C 11/17/12 60	AMERICAN EXPRESS CO 60 000 NOV C	27 000	11/9/2012	Short	10/22/2012	0 12	0 03	76 41	325 07	248 66	-
148xxx268	AXP C 10/20/12 60	AMERICAN EXPRESS CO 60 000 OCT C	27 000	10/22/2012	Short	9/25/2012	26 36	0 00	0 00	711 70	711 70	-
148xxx268	AXP C 09/22/12 60	AMERICAN EXPRESS CO 60 000 SEP C	34 000	9/24/2012	Short	7/24/2012	42 00	0 00	0 00	1427 96	1,427 96	-
148xxx268	T C 12/22/12 35	AT&T INC 35 000 DEC C	25 000	12/21/2012	Short	11/19/2012	27 15	0 00	0 00	678 73	678 73	-
148xxx268	T C 08/18/12 36	AT&T INC 36 000 AUG C	25 000	8/16/2012	Short	7/2/2012	0 54	1 23	3,075 00	1349 96	-1,725 04	-
148xxx268	T C 11/17/12 36	AT&T INC 36 000 NOV C	25 000	11/9/2012	Short	10/26/2012	0 10	0 01	25 00	249 99	224 99	-
148xxx268	T C 09/22/12 37	AT&T INC 37 000 SEP C	25 000	9/19/2012	Short	8/16/2012	0 74	0 81	2,025 00	1861 70	-163 30	-
148xxx268	T C 10/20/12 38	AT&T INC 38 000 OCT C	25 000	10/4/2012	Short	9/19/2012	0 38	0 45	1,125 00	956 72	-168 28	-
148xxx268	T C 11/17/12 39	AT&T INC 39 000 NOV C	25 000	10/26/2012	Short	10/4/2012	0 37	0 02	47 00	915 72	868 72	-
148xxx268	BA C 10/20/12 72 5	BOEING CO 72 500 OCT C	25 000	10/18/2012	Short	8/24/2012	1 54	1 66	4,150 75	3840 66	-310 09	-
148xxx268	BA C 07/21/12 75	BOEING CO 75 000 JUL C	25 000	7/23/2012	Short	5/23/2012	113 00	0 00	0 00	2824 93	2,824 93	-
148xxx268	BA C 11/17/12 75	BOEING CO 75 000 NOV C	25 000	11/19/2012	Short	10/18/2012	105 03	0 00	0 00	2625 69	2,625 69	-
148xxx268	BA C 12/22/12 77 5	BOEING CO 77 500 DEC C	25 000	12/24/2012	Short	11/21/2012	21 50	0 00	0 00	537 48	537 48	-
148xxx268	BA C 09/22/12 77 5	BOEING CO 77 500 SEP C	25 000	8/24/2012	Short	7/24/2012	0 63	0 07	182 75	1584 71	1,401 96	-
148xxx268	CAT C 09/22/12 85	CATERPILLAR INC 85 000 SEP C	25 000	9/14/2012	Short	7/24/2012	3 00	8 40	21,000 00	7499 83	-13,500 17	-
148xxx268	CAT C 11/17/12 87 5	CATERPILLAR INC 87 500 NOV C	25 000	11/19/2012	Short	10/22/2012	77 74	0 00	0 00	1943 45	1,943 45	-
148xxx268	CAT C 12/22/12 90	CATERPILLAR INC 90 000 DEC C	25 000	12/19/2012	Short	11/19/2012	0 31	1 48	3,700 00	773 23	-2,926 77	-
148xxx268	CAT C 07/21/12 90	CATERPILLAR INC 90 000 JUL C	9 000	7/23/2012	Short	6/1/2012	285 92	0 00	0 00	2573 31	2,573 31	-
148xxx268	CAT C 07/21/12 90	CATERPILLAR INC 90 000 JUL C	16 000	7/23/2012	Short	6/4/2012	275 29	0 00	0 00	4404 70	4,404 70	-
148xxx268	CAT C 10/20/12 90	CATERPILLAR INC 90 000 OCT C	25 000	10/22/2012	Short	9/14/2012	474 99	0 00	0 00	11874 73	11,874 73	-
148xxx268	CAT C 03/19/13 92 5	CATERPILLAR INC 92 500 JAN C	25 000	12/24/2012	Short	12/19/2012	1 56	0 58	1,440 00	3899 91	2,459 91	-
148xxx268	CVA C 07/21/12 105	CHEVRON CORP 105 000 JUL C	25 000	7/19/2012	Short	6/15/2012	1 89	3 45	8,625 00	4724 89	-3,900 11	-
148xxx268	CVA C 08/18/12 110	CHEVRON CORP 110 000 AUG C	25 000	8/10/2012	Short	7/19/2012	1 17	2 87	7,170 50	2924 93	-4,245 57	-
148xxx268	CVA C 12/22/12 110	CHEVRON CORP 110 000 DEC C	25 000	12/24/2012	Short	11/27/2012	16 72	0 00	0 00	417 99	417 99	-
148xxx268	CVA C 09/22/12 110	CHEVRON CORP 110 000 SEP C	25 000	8/10/2012	Short	8/10/2012	3 60	7 56	18,892 50	8999 79	-9,892 71	-
148xxx268	CVA C 12/22/12 115	CHEVRON CORP 115 000 DEC C	25 000	11/27/2012	Short	11/8/2012	0 29	0 04	101 75	724 98	623 23	-
148xxx268	CVA C 11/17/12 115	CHEVRON CORP 115 000 NOV C	25 000	10/25/2012	Short	10/25/2012	0 33	0 05	120 25	824 98	704 73	-
148xxx268	CVA C 10/20/12 115	CHEVRON CORP 115 000 OCT C	25 000	10/22/2012	Short	9/14/2012	394 38	0 00	0 00	9859 52	9,859 52	-
148xxx268	CSCO C 08/18/12 17	CISCO SYS INC 17 000 AUG C	25 000	8/14/2012	Short	7/10/2012	0 45	0 63	1,575 00	1124 97	-450 03	-
148xxx268	CSCO C 09/22/12 17	CISCO SYS INC 17 000 SEP C	25 000	9/10/2012	Short	8/14/2012	0 81	2 19	5,465 50	2032 20	-3,433 30	-

148xxx268	CSCO C 07/21/12 18	CISCO SYS INC 18 000 JUL C	25 000	7/10/2012	Short	5/23/2012	0.18	0.02	52.00	449.98	397.98	-
148xxx268	CSCO C 10/20/12 18	CISCO SYS INC 18 000 OCT C	25 000	9/28/2012	Short	9/10/2012	1.31	1.25	3,124.00	3274.92	150.92	-
148xxx268	CSCO C 12/22/12 19	CISCO SYS INC 19 000 DEC C	25 000	12/10/2012	Short	11/8/2012	0.15	0.92	2,290.25	368.49	-1,921.76	-
148xxx268	CSCO C 12/22/12 19	CISCO SYS INC 19 000 DEC C	21 000	12/10/2012	Short	11/28/2012	0.27	0.92	1,923.81	566.98	-1,356.83	-
148xxx268	CSCO C 11/17/12 19	CISCO SYS INC 19 000 NOV C	25 000	11/8/2012	Short	10/22/2012	0.34	0.06	150.00	849.98	699.98	-
148xxx268	CSCO C 10/20/12 20	CISCO SYS INC 20 000 OCT C	25 000	10/22/2012	Short	10/2/2012	6.00	0.00	0.00	149.99	149.99	-
148xxx268	CSCO C 01/19/13 21	CISCO SYS INC 21 000 JAN C	46 000	12/24/2012	Short	12/10/2012	0.11	0.11	506.00	505.98	-0.02	-
148xxx268	KO C 12/22/12 37 5	COCA COLA CO 37 500 DEC C	28 000	12/24/2012	Short	11/9/2012	25.00	0.00	0.00	699.98	699.98	-
148xxx268	KO C 11/17/12 40	COCA COLA CO 40 000 NOV C	28 000	11/9/2012	Short	10/22/2012	0.04	0.03	76.72	111.99	35.27	-
148xxx268	KO C 10/20/12 40	COCA COLA CO 40 000 OCT C	28 000	10/22/2012	Short	9/25/2012	6.58	0.00	0.00	184.23	184.23	-
148xxx268	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	25 000	8/13/2012	Short	7/24/2012	14.53	0.00	363.23	363.23	0.00	-
148xxx268	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	25 000	8/27/2012	Short	7/24/2012	0.15	0.09	217.50	363.23	145.73	-
148xxx268	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	25 000	8/27/2012	Short	9/2/2012	0.00	0.09	217.50	0.00	-217.50	-
148xxx268	KO C 07/21/12 77 5	COCA COLA CO 77 500 JUL C	25 000	7/23/2012	Short	6/15/2012	69.00	0.00	0.00	1724.96	1,724.96	-
148xxx268	DD C 12/22/12 44	DU PONT EI DE NEMOURS 44 000 DEC C	37 000	12/20/2012	Short	12/5/2012	0.18	1.19	4,393.75	666.72	-3,727.03	-
148xxx268	DD C 01/19/13 45	DU PONT EI DE NEMOURS 45 000 JAN C	37 000	12/24/2012	Short	12/20/2012	1.00	0.85	3,162.02	3692.51	530.49	-
148xxx268	DD C 12/22/12 46	DU PONT EI DE NEMOURS 46 000 DEC C	37 000	12/5/2012	Short	11/9/2012	0.30	0.03	101.75	1109.97	1,008.22	-
148xxx268	DD C 11/17/12 47	DU PONT EI DE NEMOURS 47 000 NOV C	37 000	11/8/2012	Short	10/26/2012	0.12	0.03	108.04	425.86	317.82	-
148xxx268	DD C 10/20/12 50	DU PONT EI DE NEMOURS 50 000 OCT C	37 000	10/22/2012	Short	8/28/2012	137.08	0.00	0.00	5071.84	5,071.84	-
148xxx268	DD C 07/21/12 52 5	DU PONT EI DE NEMOURS 52 500 JUL C	26 000	7/10/2012	Short	5/23/2012	0.40	0.03	86.06	1039.97	953.91	-
148xxx268	DD C 11/17/12 52 5	DU PONT EI DE NEMOURS 52 500 NOV C	37 000	10/26/2012	Short	10/22/2012	0.06	0.03	96.20	219.03	122.83	-
148xxx268	DD C 09/22/12 52 5	DU PONT EI DE NEMOURS 52 500 SEP C	37 000	8/28/2012	Short	8/15/2012	0.27	0.09	333.00	998.97	665.97	-
148xxx268	XOM C 07/21/12 87 5	EXXON MOBIL CORP 87 500 JUL C	25 000	7/23/2012	Short	5/23/2012	40.00	0.00	0.00	999.97	999.97	-
148xxx268	XOM C 12/22/12 90	EXXON MOBIL CORP 90 000 DEC C	25 000	12/24/2012	Short	11/15/2012	44.00	0.00	0.00	1099.97	1,099.97	-
148xxx268	XOM C 09/22/12 90	EXXON MOBIL CORP 90 000 SEP C	25 000	9/21/2012	Short	7/24/2012	0.28	2.20	5,504.25	699.98	-4,804.27	-
148xxx268	XOM C 10/20/12 92 5	EXXON MOBIL CORP 92 500 OCT C	25 000	10/19/2012	Short	9/21/2012	1.18	0.66	1,660.50	2949.93	1,289.43	-
148xxx268	XOM C 11/17/12 95	EXXON MOBIL CORP 95 000 NOV C	25 000	11/9/2012	Short	10/19/2012	0.46	0.02	50.00	1149.97	1,099.97	-
148xxx268	F C 10/20/12 10	FORD MOTOR CO NEW 10 000 OCT C	28 000	10/19/2012	Short	9/18/2012	0.53	0.29	812.00	1485.36	673.36	-
148xxx268	F C 09/22/12 10	FORD MOTOR CO NEW 10 000 SEP C	28 000	9/18/2012	Short	7/30/2012	0.09	0.40	1,127.28	251.99	-875.29	-
148xxx268	F C 11/17/12 11	FORD MOTOR CO NEW 11 000 AUG C	28 000	7/30/2012	Short	6/19/2012	0.25	0.01	28.00	699.98	671.98	-
148xxx268	F C 12/22/12 12	FORD MOTOR CO NEW 12 000 NOV C	28 000	11/19/2012	Short	10/19/2012	7.00	0.00	0.00	195.99	195.99	-
148xxx268	GE C 07/21/12 20	GENERAL ELECTRIC CO 20 000 JUL C	25 000	12/24/2012	Short	11/19/2012	4.00	0.00	0.00	111.99	111.99	-
148xxx268	GE C 09/22/12 21	GENERAL ELECTRIC CO 21 000 SEP C	25 000	7/23/2012	Short	5/31/2012	24.73	0.00	0.00	618.23	618.23	-
148xxx268	GE C 12/22/12 22	GENERAL ELECTRIC CO 22 000 OCT C	25 000	12/24/2012	Short	11/8/2012	19.08	0.00	0.00	2,850.00	-2,425.01	-
148xxx268	GE C 10/20/12 22	GENERAL ELECTRIC CO 22 000 OCT C	25 000	10/19/2012	Short	9/14/2012	0.46	0.24	610.25	476.98	476.98	-
148xxx268	GE C 11/17/12 23	GENERAL ELECTRIC CO 23 000 NOV C	25 000	11/8/2012	Short	10/19/2012	0.12	0.01	37.00	297.24	260.24	-
148xxx268	HPQ C 12/22/12 14	HEWLETT PACKARD 14 000 DEC C	25 000	12/5/2012	Short	11/27/2012	0.07	0.49	1,221.25	177.49	-1,043.76	-
148xxx268	HPQ C 01/19/13 15	HEWLETT PACKARD 15 000 JAN C	25 000	12/24/2012	Short	12/5/2012	0.40	0.33	825.00	998.22	173.22	-
148xxx268	HPQ C 12/22/12 16	HEWLETT PACKARD 16 000 NOV C	25 000	11/27/2012	Short	11/8/2012	0.11	0.02	50.00	274.99	224.99	-
148xxx268	HPQ C 11/17/12 16	HEWLETT PACKARD 16 000 NOV C	25 000	11/8/2012	Short	10/8/2012	0.20	0.02	62.25	501.98	439.73	-
148xxx268	HPQ C 10/20/12 18	HEWLETT PACKARD 18 000 OCT C	25 000	10/8/2012	Short	9/25/2012	0.13	0.02	44.50	336.49	291.99	-
148xxx268	HPQ C 09/22/12 18	HEWLETT PACKARD 18 000 SEP C	25 000	9/24/2012	Short	8/24/2012	38.00	0.00	0.00	949.97	949.97	-
148xxx268	HPQ C 08/18/12 21	HEWLETT PACKARD 21 000 AUG C	25 000	7/30/2012	Short	7/10/2012	0.18	0.03	81.75	449.98	368.23	-
148xxx268	HPQ C 09/22/12 21	HEWLETT PACKARD 21 000 SEP C	25 000	8/24/2012	Short	7/30/2012	0.15	0.04	87.50	374.99	287.49	-
148xxx268	HPQ C 07/21/12 23	HEWLETT PACKARD 23 000 JUL C	25 000	7/10/2012	Short	5/23/2012	0.44	0.02	56.00	1099.97	1,043.97	-
148xxx268	HD C 07/21/12 52 5	HOMER DEPOT INC 52 500 JUL C	30 000	7/23/2012	Short	6/5/2012	29.13	0.00	0.00	873.88	873.88	-

148xxx268	HD C 09/22/12 55	HOME DEPOT INC 55 000 SEP C	30 000	9/14/2012	Short	7/24/2012	0 31	4 40	13,199 70	929 97	-12,269 73	-
148xxx268	HD C 10/20/12 57 5	HOME DEPOT INC 57 500 OCT C	30 000	10/16/2012	Short	9/14/2012	2 40	3 25	9,750 00	7191 73	-2,558 27	-
148xxx268	HD C 11/17/12 60	HOME DEPOT INC 60 000 NOV C	30 000	11/16/2012	Short	10/16/2012	1 89	1 27	3,795 60	5669 87	1,874 27	-
148xxx268	HD C 12/22/12 62 5	HOME DEPOT INC 62 500 DEC C	30 000	12/24/2012	Short	11/16/2012	95 81	0 00	0 00	2874 23	2,874 23	-
148xxx268	INTC C 12/22/12 21	INTEL CORP 21 000 DEC C	29 000	12/24/2012	Short	12/5/2012	8 62	0 00	0 00	249 97	249 97	-
148xxx268	INTC C 12/22/12 22	INTEL CORP 22 000 DEC C	29 000	12/5/2012	Short	11/19/2012	0 07	0 03	87 00	202 99	115 99	-
148xxx268	INTC C 11/17/12 23	INTEL CORP 23 000 NOV C	29 000	11/19/2012	Short	10/22/2012	4 17	0 00	0 00	120 92	120 92	-
148xxx268	INTC C 10/20/12 24	INTEL CORP 24 000 OCT C	29 000	10/22/2012	Short	9/28/2012	13 00	0 00	0 00	376 99	376 99	-
148xxx268	INTC C 08/18/12 27	INTEL CORP 27 000 AUG C	42 000	8/20/2012	Short	7/10/2012	24 30	0 00	0 00	1020 57	1,020 57	-
148xxx268	INTC C 07/21/12 28	INTEL CORP 28 000 JUL C	42 000	7/10/2012	Short	5/23/2012	0 26	0 05	210 00	1091 97	881 97	-
148xxx268	INTC C 10/20/12 28	INTEL CORP 28 000 OCT C	29 000	9/28/2012	Short	8/21/2012	0 22	0 01	40 31	637 98	597 67	-
148xxx268	IBM C 12/22/12 195	INTL BUSINESS MACHINE 195 000 DEC C	25 000	12/24/2012	Short	12/5/2012	47 60	0 00	0 00	1189 97	1,189 97	-
148xxx268	IBM C 12/22/12 200	INTL BUSINESS MACHINE 200 000 DEC C	25 000	12/5/2012	Short	11/7/2012	1 71	0 13	315 00	4267 90	3,952 90	-
148xxx268	IBM C 07/21/12 200	INTL BUSINESS MACHINE 200 000 JUL C	25 000	7/23/2012	Short	6/1/2012	272 99	0 00	0 00	6824 84	6,824 84	-
148xxx268	IBM C 09/22/12 200	INTL BUSINESS MACHINE 200 000 SEP C	25 000	9/14/2012	Short	7/24/2012	1 39	7 29	18,221 50	3478 92	-14,742 58	-
148xxx268	IBM C 10/20/12 205	INTL BUSINESS MACHINE 205 000 OCT C	25 000	10/22/2012	Short	9/14/2012	530 46	0 00	0 00	13261 45	13,261 45	-
148xxx268	IBM C 11/17/12 210	INTL BUSINESS MACHINE 210 000 NOV C	25 000	11/7/2012	Short	10/22/2012	0 11	0 06	144 50	270 74	126 24	-
148xxx268	JNI C 07/21/12 67 5	JOHNSON & JOHNSON 67 500 JUL C	25 000	7/20/2012	Short	5/23/2012	0 14	1 02	2,550 00	349 99	-2,200 01	-
148xxx268	JNI C 12/22/12 70	JOHNSON & JOHNSON 70 000 DEC C	25 000	12/19/2012	Short	11/27/2012	0 30	0 81	2,025 50	749 98	-1,275 52	-
148xxx268	JNI C 10/20/12 70	JOHNSON & JOHNSON 70 000 OCT C	25 000	10/19/2012	Short	9/28/2012	0 33	1 97	4,928 25	836 73	-4,091 52	-
148xxx268	JNI C 09/22/12 70	JOHNSON & JOHNSON 70 000 SEP C	25 000	9/24/2012	Short	8/13/2012	25 00	0 00	0 00	624 98	624 98	-
148xxx268	JNI C 12/22/12 72 5	JOHNSON & JOHNSON 72 500 DEC C	25 000	11/27/2012	Short	11/9/2012	0 18	0 03	75 00	452 48	377 48	-
148xxx268	JNI C 03/19/13 72 5	JOHNSON & JOHNSON 72 500 JAN C	25 000	12/24/2012	Short	12/20/2012	0 20	0 25	625 00	508 48	-116 52	-
148xxx268	JNI C 11/17/12 72 5	JOHNSON & JOHNSON 72 500 NOV C	25 000	11/8/2012	Short	10/19/2012	0 69	0 06	154 00	1728 21	1,574 21	-
148xxx268	JNI C 10/20/12 72 5	JOHNSON & JOHNSON 72 500 OCT C	25 000	9/28/2012	Short	9/25/2012	0 08	0 07	163 50	189 99	26 49	-
148xxx268	JNI C 09/22/12 72 5	JOHNSON & JOHNSON 72 500 SEP C	25 000	8/13/2012	Short	7/26/2012	0 11	0 06	149 75	270 24	120 49	-
148xxx268	JPM C 07/21/12 36	JPMORGAN CHASE & CO 36 000 JUL C	15 000	7/23/2012	Short	5/23/2012	119 00	0 00	0 00	1784 96	1,784 96	-
148xxx268	JPM C 09/22/12 36	JPMORGAN CHASE & CO 36 000 SEP C	15 000	9/10/2012	Short	7/24/2012	0 86	3 33	4,998 75	1289 97	-3,708 78	-
148xxx268	JPM C 10/20/12 37	JPMORGAN CHASE & CO 37 000 OCT C	15 000	9/28/2012	Short	9/10/2012	2 64	3 45	5,175 00	3960 36	-1,214 64	-
148xxx268	JPM C 11/17/12 38	JPMORGAN CHASE & CO 38 000 NOV C	15 000	11/12/2012	Short	9/28/2012	2 80	2 61	3,915 00	4195 70	280 70	-
148xxx268	JPM C 12/22/12 39	JPMORGAN CHASE & CO 39 000 DEC C	15 000	12/10/2012	Short	11/12/2012	2 31	3 50	5,250 00	3464 92	-1,785 08	-
148xxx268	KFT C 01/19/13 41	KRAFT FOODS INC CL A 39 000 JAN C	25 000	12/24/2012	Short	12/10/2012	2 08	3 25	4,875 00	3119 93	-1,755 07	-
148xxx268	KFT C 07/21/12 39	KRAFT FOODS INC CL A 39 000 JUL C	25 000	7/19/2012	Short	6/4/2012	0 18	1 29	3,224 50	449 98	-2,774 52	-
148xxx268	MCD C 08/18/12 40	MC DONALDS CORP 40 000 AUG C	25 000	8/16/2012	Short	7/19/2012	0 76	0 64	1,600 00	1908 95	308 95	-
148xxx268	MCD C 09/22/12 90	MC DONALDS CORP 90 000 SEP C	25 000	9/17/2012	Short	8/13/2012	0 48	2 18	5,449 75	1209 47	-4,240 28	-
148xxx268	MCD C 08/18/12 92 5	MC DONALDS CORP 92 500 AUG C	25 000	8/13/2012	Short	7/10/2012	0 90	0 03	72 25	2254 69	2,182 44	-
148xxx268	MCD C 11/17/12 92 5	MC DONALDS CORP 92 500 NOV C	25 000	11/8/2012	Short	10/22/2012	0 12	0 04	97 50	292 99	195 49	-
148xxx268	MCD C 10/20/12 92 5	MC DONALDS CORP 92 500 OCT C	25 000	10/22/2012	Short	9/17/2012	135 00	0 00	0 00	3374 92	3,374 92	-
148xxx268	MRK C 07/21/12 95	MC DONALDS CORP 95 000 JUL C	25 000	7/10/2012	Short	5/23/2012	0 86	0 07	166 75	2149 95	1,983 20	-
148xxx268	MRK C 07/21/12 40	MERCK & CO INC NEW CO 40 000 JUL C	25 000	7/17/2012	Short	5/10/2012	0 30	4 20	10,500 00	749 98	-9,750 02	-
148xxx268	MRK C 08/18/12 41	MERCK & CO INC NEW CO 41 000 AUG C	25 000	8/15/2012	Short	7/17/2012	3 30	3 15	7,875 00	8249 81	374 81	-
148xxx268	MRK C 09/22/12 43	MERCK & CO INC NEW CO 43 000 SEP C	25 000	9/10/2012	Short	8/15/2012	1 34	1 35	3,363 00	3350 17	-12 83	-
148xxx268	MRK C 10/20/12 44	MERCK & CO INC NEW CO 44 000 OCT C	25 000	10/16/2012	Short	9/10/2012	0 77	3 20	7,990 50	1927 20	-6,063 30	-

148xxx268	MRK C 12/22/12 46	MERCK & CO INC NEW CO 46 000 DEC C	25 000	12/24/2012	Short	11/13/2012	23 00	0 00	0 00	574 98	-
148xxx268	MRK C 11/17/12 46	MERCK & CO INC NEW CO 46 000 NOV C	25 000	11/12/2012	Short	10/17/2012	1 74	0 05	129 50	4356 90	-
148xxx268	MSFT C 12/22/12 27	MICROSOFT CORP 27 000 DEC C	38 000	12/21/2012	Short	12/5/2012	0 34	0 37	1,406 00	1293 11	-
148xxx268	MSFT C 12/22/12 28	MICROSOFT CORP 28 000 DEC C	38 000	12/5/2012	Short	11/19/2012	0 15	0 10	364 42	-112 89	-
148xxx268	MSFT C 11/17/12 30	MICROSOFT CORP 30 000 NOV C	38 000	11/19/2012	Short	10/22/2012	7 00	0 00	0 00	205 56	-
148xxx268	MSFT C 07/21/12 31	MICROSOFT CORP 31 000 JUL C	38 000	7/23/2012	Short	5/31/2012	41 00	0 00	0 00	265 99	-
148xxx268	MSFT C 10/20/12 31	MICROSOFT CORP 31 000 OCT C	38 000	10/22/2012	Short	9/28/2012	23 00	0 00	0 00	1,557 96	-
148xxx268	MSFT C 09/22/12 31	MICROSOFT CORP 31 000 SEP C	38 000	9/21/2012	Short	7/24/2012	0 28	0 33	1,254 00	873 98	-
148xxx268	MSFT C 10/20/12 32	MICROSOFT CORP 32 000 OCT C	38 000	9/28/2012	Short	7/24/2012	0 35	0 09	342 00	1063 97	-
148xxx268	PFE C 07/21/12 23	PFIZER INC 23 000 JUL C	23 000	7/19/2012	Short	6/5/2012	0 12	0 81	1,864 84	987 97	-
148xxx268	PFE C 08/18/12 24	PFIZER INC 24 000 AUG C	23 000	8/20/2012	Short	7/19/2012	33 00	0 00	0 00	-1,588 85	-
148xxx268	PFE C 12/22/12 25	PFIZER INC 25 000 DEC C	23 000	12/19/2012	Short	11/21/2012	0 11	0 45	1,035 00	758 98	-
148xxx268	PFE C 10/20/12 25	PFIZER INC 25 000 OCT C	23 000	10/18/2012	Short	8/21/2012	0 13	1 02	2,346 00	-782 01	-
148xxx268	PFE C 01/19/13 26	PFIZER INC 26 000 JAN C	23 000	12/24/2012	Short	12/19/2012	0 19	0 11	253 00	-2,047 01	-
148xxx268	PFE C 11/17/12 26	PFIZER INC 26 000 NOV C	23 000	11/19/2012	Short	10/18/2012	41 00	0 00	0 00	183 99	-
148xxx268	PG C 07/21/12 62 5	PROCTER & GAMBLE 62 500 JUL C	25 000	7/16/2012	Short	6/5/2012	0 82	2 38	5,950 00	942 97	-
148xxx268	PG C 08/18/12 65	PROCTER & GAMBLE 65 000 AUG C	25 000	8/15/2012	Short	7/16/2012	1 03	1 73	4,316 25	-3,900 05	-
148xxx268	PG C 10/20/12 67 5	PROCTER & GAMBLE 67 500 OCT C	25 000	10/16/2012	Short	9/17/2012	2 02	1 51	3,775 00	-1,741 31	-
148xxx268	PG C 09/22/12 67 5	PROCTER & GAMBLE 67 500 SEP C	25 000	9/17/2012	Short	8/15/2012	0 62	1 75	4,362 50	5049 88	-
148xxx268	PG C 12/22/12 70	PROCTER & GAMBLE 70 000 DEC C	25 000	12/24/2012	Short	11/8/2012	30 09	0 00	0 00	1,274 88	-
148xxx268	PG C 11/17/12 70	PROCTER & GAMBLE 70 000 NOV C	25 000	11/18/2012	Short	10/16/2012	0 39	0 06	154 50	-2,812 54	-
148xxx268	USB C 07/21/12 33	U S BANCORP COM NEW 33 000 JUL C	39 000	7/19/2012	Short	5/23/2012	0 46	0 86	3,354 00	752 23	-
148xxx268	USB C 08/18/12 34	U S BANCORP COM NEW 34 000 AUG C	39 000	8/13/2012	Short	7/19/2012	0 54	0 04	153 66	824 22	-
148xxx268	USB C 12/22/12 34	U S BANCORP COM NEW 34 000 DEC C	39 000	12/24/2012	Short	11/19/2012	4 53	0 00	0 00	-1,560 05	-
148xxx268	USB C 09/22/12 34	U S BANCORP COM NEW 34 000 SEP C	39 000	9/21/2012	Short	8/13/2012	0 29	0 08	294 84	1,961 26	-
148xxx268	USB C 10/20/12 35	U S BANCORP COM NEW 35 000 OCT C	39 000	10/22/2012	Short	9/21/2012	15 76	0 00	0 00	176 66	-
148xxx268	USB C 11/17/12 36	U S BANCORP COM NEW 36 000 NOV C	39 000	11/9/2012	Short	10/22/2012	0 05	0 02	67 08	849 39	-
148xxx268	UTX C 07/21/12 77 5	UNITED TECHNOLOGIES C 77 500 JUL C	25 000	7/23/2012	Short	5/31/2012	131 00	0 00	0 00	614 62	-
148xxx268	UTX C 09/22/12 77 5	UNITED TECHNOLOGIES C 77 500 SEP C	25 000	9/14/2012	Short	7/24/2012	0 57	4 57	11,424 00	111 53	-
148xxx268	UTX C 12/22/12 80	UNITED TECHNOLOGIES C 80 000 DEC C	25 000	12/19/2012	Short	11/15/2012	0 35	3 19	7,967 50	3,274 92	-
148xxx268	UTX C 10/20/12 80	UNITED TECHNOLOGIES C 80 000 OCT C	25 000	10/22/2012	Short	9/14/2012	304 90	0 00	0 00	-9,992 79	-
148xxx268	UTX C 01/19/13 82 5	UNITED TECHNOLOGIES C 82 500 JAN C	25 000	12/24/2012	Short	12/19/2012	2 04	1 90	4,747 00	-7,101 27	-
148xxx268	UTX C 11/17/12 82 5	UNITED TECHNOLOGIES C 82 500 NOV C	25 000	11/9/2012	Short	10/22/2012	0 14	0 05	116 25	7,622 57	-
148xxx268	UNH C 12/22/12 57 5	UNITEDHEALTH GP INC 57 500 DEC C	27 000	12/24/2012	Short	11/9/2012	27 06	0 00	0 00	345 38	-
148xxx268	UNH C 10/20/12 57 5	UNITEDHEALTH GP INC 57 500 OCT C	27 000	10/22/2012	Short	9/25/2012	65 42	0 00	0 00	233 74	-
148xxx268	UNH C 11/17/12 60	UNITEDHEALTH GP INC 60 000 NOV C	27 000	11/9/2012	Short	10/22/2012	0 28	0 03	73 17	730 60	-
148xxx268	VZ C 08/18/12 44	VERIZON COMMUNICATION 44 000 AUG C	25 000	8/16/2012	Short	7/2/2012	1 10	0 17	412 50	1,766 30	-
148xxx268	VZ C 10/20/12 44	VERIZON COMMUNICATION 44 000 OCT C	25 000	9/28/2012	Short	9/18/2012	1 26	1 64	4,100 00	682 81	-
148xxx268	VZ C 09/22/12 44	VERIZON COMMUNICATION 44 000 SEP C	25 000	9/18/2012	Short	8/24/2012	0 29	0 86	2,147 00	2,337 43	-
148xxx268	VZ C 12/22/12 45	VERIZON COMMUNICATION 45 000 DEC C	25 000	12/24/2012	Short	11/9/2012	24 01	0 00	0 00	-950 08	-
148xxx268	VZ C 10/20/12 45	VERIZON COMMUNICATION 45 000 OCT C	25 000	10/4/2012	Short	9/28/2012	0 80	1 55	3,875 00	-1,433 02	-
148xxx268										600 23	-
148xxx268										1989 95	-
148xxx268										-1,885 05	-

148xxx268	VZ C 09/22/12 45	VERIZON COMMUNICATION 45 000 SEP C	25 000	8/24/2012	Short	8/16/2012	0 35	0 10	262 00	870 73	608 73	-
148xxx268	VZ C 11/17/12 46	VERIZON COMMUNICATION 46 000 NOV C	25 000	11/9/2012	Short	10/4/2012	0 99	0 03	83 00	2468 94	2,385 94	-
148xxx268	WMT C 07/21/12 62 5	WAL MART STORES INC 62 500 JUL C	25 000	7/17/2012	Short	6/12/2012	5 42	10 60	26,492 75	13545 69	-12,947 06	-
148xxx268	WMT C 09/22/12 67 5	WAL MART STORES INC 67 500 SEP C	25 000	8/7/2012	Short	7/17/2012	5 70	7 00	17,500 00	14259 68	-3,240 32	-
148xxx268	WMT C 12/22/12 72 5	WAL MART STORES INC 72 500 DEC C	25 000	12/24/2012	Short	11/27/2012	11 23	0 00	0 00	280 74	280 74	-
148xxx268	WMT C 09/22/12 72 5	WAL MART STORES INC 72 500 SEP C	25 000	9/19/2012	Short	8/7/2012	2 55	2 13	5,317 00	6376 10	1,059 10	-
148xxx268	WMT C 10/20/12 75	WAL MART STORES INC 75 000 OCT C	25 000	10/17/2012	Short	9/19/2012	0 86	2 17	5,425 75	2139 95	-3,285 80	-
148xxx268	WMT C 12/22/12 77 5	WAL MART STORES INC 77 500 DEC C	25 000	11/27/2012	Short	11/9/2012	0 16	0 01	31 00	399 99	368 99	-
148xxx268	WMT C 11/17/12 77 5	WAL MART STORES INC 77 500 NOV C	25 000	11/9/2012	Short	10/17/2012	1 27	0 04	110 00	3175 67	3,065 67	-
148xxx268	DIS C 08/18/12 46	WALT DISNEY CO HLDG C 46 000 AUG C	25 000	8/15/2012	Short	7/17/2012	3 98	3 88	9,711 25	9949 27	238 02	-
148xxx268	DIS C 07/21/12 46	WALT DISNEY CO HLDG C 46 000 JUL C	25 000	7/17/2012	Short	6/13/2012	1 55	3 70	9,243 50	3874 91	-5,368 59	-
148xxx268	DIS C 09/22/12 48	WALT DISNEY CO HLDG C 48 000 SEP C	25 000	9/10/2012	Short	8/15/2012	2 27	3 70	9,260 25	5674 87	-3,585 38	-
148xxx268	DIS C 10/20/12 49	WALT DISNEY CO HLDG C 49 000 OCT C	25 000	10/17/2012	Short	9/10/2012	2 94	2 81	7,034 50	7348 33	313 83	-
148xxx268	DIS C 12/22/12 50	WALT DISNEY CO HLDG C 50 000 DEC C	25 000	12/21/2012	Short	11/19/2012	0 17	0 08	201 50	425 99	224 49	-
148xxx268	DIS C 11/17/12 52 5	WALT DISNEY CO HLDG C 52 500 NOV C	25 000	11/19/2012	Short	10/17/2012	85 00	0 00	0 00	2124 95	2,124 95	-
148xxx268	WFC C 07/21/12 32	WELLS FARGO & CO NEW 32 000 JUL C	25 000	7/17/2012	Short	6/5/2012	0 77	2 05	5,125 00	1924 95	-3,200 05	-
148xxx268	WFC C 08/18/12 33	WELLS FARGO & CO NEW 33 000 AUG C	25 000	8/7/2012	Short	7/17/2012	1 38	1 21	3,025 00	3449 92	424 92	-
148xxx268	WFC C 12/22/12 36	WELLS FARGO & CO NEW 36 000 DEC C	23 000	12/18/2012	Short	11/27/2012	0 17	1 00	2,298 62	400 42	-1,898 20	-
148xxx268	WFC C 09/22/12 34	WELLS FARGO & CO NEW 34 000 SEP C	23 000	9/17/2012	Short	8/7/2012	0 97	1 63	3,749 00	2230 95	-1,518 05	-
148xxx268	WFC C 10/20/12 35	WELLS FARGO & CO NEW 35 000 OCT C	23 000	10/22/2012	Short	9/17/2012	121 00	0 00	0 00	2782 93	2,782 93	-
148xxx268	WFC C 12/22/12 36	WELLS FARGO & CO NEW 36 000 DEC C	23 000	11/27/2012	Short	11/12/2012	0 05	0 02	40 02	114 99	74 97	-
148xxx268	WFC C 01/19/13 36	WELLS FARGO & CO NEW 36 000 JAN C	23 000	12/24/2012	Short	12/18/2012	0 39	0 40	910 11	891 23	-18 88	-
148xxx268	WFC C 11/17/12 36	WELLS FARGO & CO NEW 36 000 NOV C	23 000	11/9/2012	Short	10/22/2012	0 11	0 02	46 00	252 99	206 99	-
148xxx268	CSCO	CISCO SYS INC	2,100 000	11/28/2012	Short	12/24/2012	19 89	18 86	39,614 19	41770 58	2,156 39	C
148xxx268	KO	COCA COLA CO	2,800 000	9/25/2012	Short	12/24/2012	36 70	37 98	106,335 88	102767 21	-3,568 67	C
148xxx268	DD	DU PONT EI DE NEMOURS & CO	100 000	11/22/2011	Short	8/10/2012	50 43	45 80	4,579 94	5042 89	462 95	C
148xxx268	DD	DU PONT EI DE NEMOURS & CO	1,200 000	8/14/2012	Short	12/24/2012	44 72	50 16	60,197 16	53669 04	-6,528 12	C
148xxx268	F	FORD MOTOR CO NEW	2,800 000	1/6/2012	Short	12/24/2012	11 71	11 75	32,906 44	32796 78	-109 66	C
148xxx268	HD	HOME DEPOT INC	3,000 000	6/5/2012	Short	12/24/2012	61 16	48 48	145,440 60	183478 88	38,038 28	C
148xxx268	INTC	INTEL CORP	1,300 000	11/7/2011	Short	8/21/2012	26 31	24 13	31,373 29	34206 65	2,833 36	C
148xxx268	JPM	JPMORGAN CHASE & CO	1,500 000	2/16/2012	Short	12/24/2012	43 85	38 07	57,105 00	65777 27	8,672 27	C
148xxx268	UNH	UNITEDHEALTH GP INC	2,700 000	9/25/2012	Short	12/24/2012	54 70	56 35	152,154 72	147692 09	-4,462 63	C
148xxx268	MMM	3M COMPANY	2,500 000	3/22/2011	Long	12/24/2012	93 13	90 83	227,084 00	232829 78	5,745 78	C
148xxx268	AXP	AMERICAN EXPRESS CO	700 000	3/22/2011	Long	9/25/2012	58 08	44 20	30,938 74	40655 15	9,716 41	C
148xxx268	AXP	AMERICAN EXPRESS CO	1,800 000	3/22/2011	Long	12/24/2012	57 70	44 20	79,556 76	103864 87	24,308 11	C
148xxx268	AXP	AMERICAN EXPRESS CO	900 000	11/22/2011	Long	12/24/2012	57 70	46 02	41,416 65	51932 44	10,515 79	C
148xxx268	T	AT&T INC	2,500 000	3/22/2011	Long	12/24/2012	33 52	28 07	70,168 00	83806 62	13,638 62	C
148xxx268	BA	BOEING CO	2,500 000	3/22/2011	Long	12/24/2012	75 90	71 91	179,771 25	189745 99	9,974 74	C
148xxx268	CAT	CATERPILLAR INC	2,500 000	3/22/2011	Long	12/24/2012	87 63	105 19	266,283 25	219070 34	-47,212 91	C
148xxx268	CVX	CHEVRON CORP	2,500 000	3/22/2011	Long	12/24/2012	109 05	108 15	262,968 75	272624 39	9,655 64	C
148xxx268	CSCO	CISCO SYS INC	2,500 000	3/22/2011	Long	12/24/2012	19 89	17 31	43,270 00	49726 89	6,456 89	C
148xxx268	KO	COCA COLA CO	5,000 000	3/22/2011	Long	9/21/2012	37 91	31 74	158,721 00	189550 25	30,829 25	C
148xxx268	DD	DU PONT EI DE NEMOURS & CO	2,500 000	3/26/2011	Long	12/24/2012	44 72	53 31	133,284 84	111810 49	-21,474 35	C
148xxx268	DD	DU PONT EI DE NEMOURS & CO	2,500 000	3/22/2011	Long	8/10/2012	50 43	53 58	133,946 25	126072 16	-7,874 09	C
148xxx268	XOM	EXXON MOBIL CORP	2,500 000	3/22/2011	Long	12/24/2012	87 27	82 57	206,421 25	218170 36	11,749 11	C
148xxx268	GE	GENERAL ELECTRIC CO	2,500 000	3/22/2011	Long	12/24/2012	20 84	19 57	48,918 75	52100 83	3,182 08	C
148xxx268	HPQ	HEWLETT PACKARD	2,500 000	3/22/2011	Long	12/24/2012	14 23	41 38	103,446 25	35574 45	-67,871 80	C
148xxx268	INTC	INTEL CORP	2,900 000	11/7/2011	Long	12/24/2012	20 67	24 13	69,986 57	59941 94	-10,044 63	C

148xxx268	IBM	INTL BUSINESS MACHINES CORP	2,500,000	3/22/2011	Long	12/24/2012	192.53	158.07	395,169.00	481,324.21	86,155.21	C
148xxx268	JNJ	JOHNSON & JOHNSON	2,500,000	3/22/2011	Long	12/24/2012	70.32	59.07	147,667.50	175,800.31	28,132.81	C
148xxx268		KRAFT FOODS INC CL A	2,500,000	3/22/2011	Long	9/21/2012	41.47	31.00	77,490.75	103,672.67	26,181.92	C
148xxx268	MCD	MCDONALDS CORP	2,500,000	3/22/2011	Long	12/21/2012	90.17	73.64	184,106.50	225,416.95	41,310.45	C
148xxx268	MRK	MERCK & CO INC NEW COM	2,500,000	3/22/2011	Long	12/24/2012	41.55	32.62	81,546.25	103,885.42	22,339.17	C
148xxx268	MSFT	MICROSOFT CORP	1,900,000	3/22/2011	Long	12/24/2012	27.13	25.36	48,180.20	51,552.12	3,371.92	C
148xxx268	MSFT	MICROSOFT CORP	1,900,000	11/22/2011	Long	12/24/2012	27.13	24.88	47,275.80	51,552.11	4,276.31	C
148xxx268	PFE	PFIZER INC	2,300,000	12/20/2011	Long	12/24/2012	25.19	21.30	48,980.57	57,944.21	8,963.64	C
148xxx268	PG	PROCTER & GAMBLE	2,500,000	3/22/2011	Long	12/24/2012	68.58	61.16	152,895.00	171,438.40	18,543.40	C
148xxx268	USB	U S BANCORP COM NEW	3,900,000	7/21/2011	Long	12/24/2012	32.57	26.60	103,736.88	127,033.02	23,296.14	C
148xxx268	UTX	UNITED TECHNOLOGIES CORP	2,500,000	3/22/2011	Long	12/24/2012	82.49	80.64	201,612.00	206,228.13	4,616.13	C
148xxx268	VZ	VERIZON COMMUNICATIONS	2,500,000	3/22/2011	Long	12/24/2012	43.33	36.60	91,495.00	108,335.82	16,840.82	C
148xxx268	WMT	WAL MART STORES INC	2,500,000	3/22/2011	Long	12/24/2012	68.54	51.94	129,846.25	171,350.66	41,504.41	C
148xxx268	DIS	WALT DISNEY CO HLDG CO	2,500,000	3/22/2011	Long	12/24/2012	50.07	41.73	104,320.00	125,166.19	20,846.19	C
148xxx268	WFC	WELLS FARGO & CO NEW	200,000	3/22/2011	Long	9/12/2012	34.97	31.57	6,314.00	6,993.83	679.83	C
148xxx269	MMM C 07/21/12 87.5	WELLS FARGO & CO NEW	2,300,000	3/22/2011	Long	12/24/2012	34.50	31.57	72,611.00	79,354.89	6,743.89	C
148xxx269		3M COMPANY 87 500 JUL C	21,000	7/19/2012	Short	5/23/2012	1.06	3.48	7,307.58	2,220.07	-5,087.51	-
148xxx269		3M COMPANY 90 000 AUG C	21,000	8/14/2012	Short	7/19/2012	2.33	2.39	5,014.80	4,885.75	-129.05	-
148xxx269		3M COMPANY 95 000 OCT C	21,000	9/25/2012	Short	8/14/2012	0.94	0.90	1,886.01	1,972.48	86.47	-
148xxx269	T C 12/22/12 35	AT&T INC 35 000 DEC C	56,000	12/24/2012	Short	11/9/2012	27.15	0.00	0.00	1,520.36	1,520.36	-
148xxx269	T C 08/18/12 36	AT&T INC 36 000 AUG C	56,000	8/16/2012	Short	7/2/2012	0.55	1.22	6,847.12	3,079.93	-3,767.19	-
148xxx269	T C 11/17/12 36	AT&T INC 36 000 NOV C	56,000	11/9/2012	Short	10/26/2012	0.10	0.01	56.00	559.98	503.98	-
148xxx269	T C 09/22/12 37	AT&T INC 37 000 SEP C	56,000	9/19/2012	Short	8/16/2012	0.71	0.79	4,405.52	3,975.91	-429.61	-
148xxx269	T C 10/20/12 38	AT&T INC 38 000 OCT C	56,000	10/4/2012	Short	9/19/2012	0.38	0.44	2,479.68	2,127.95	-351.73	-
148xxx269	T C 11/17/12 39	AT&T INC 39 000 NOV C	56,000	10/26/2012	Short	10/4/2012	0.35	0.02	105.28	1,968.91	1,863.63	-
148xxx269	CVX C 07/21/12 105	CHEVRON CORP 105 000 JUL C	18,000	7/20/2012	Short	6/15/2012	1.89	3.91	7,037.64	3,401.92	-3,635.72	-
148xxx269	CVX C 12/22/12 110	CHEVRON CORP 110 000 DEC C	18,000	12/24/2012	Short	11/27/2012	16.72	0.00	0.00	300.95	300.95	-
148xxx269	CVX C 09/22/12 110	CHEVRON CORP 110 000 SEP C	18,000	9/14/2012	Short	7/24/2012	1.56	7.25	13,058.82	2,808.65	-10,250.17	-
148xxx269	CVX C 12/22/12 115	CHEVRON CORP 115 000 DEC C	18,000	11/27/2012	Short	11/7/2012	0.38	0.04	73.26	687.58	614.32	-
148xxx269	CVX C 10/20/12 115	CHEVRON CORP 115 000 OCT C	18,000	10/22/2012	Short	9/14/2012	364.07	0.00	0.00	6,553.29	6,553.29	-
148xxx269	CVX C 11/17/12 120	CHEVRON CORP 120 000 NOV C	18,000	11/7/2012	Short	10/24/2012	0.03	0.02	44.46	53.99	9.53	-
148xxx269	CSCO C 12/22/12 18	CISCO SYS INC 18 000 DEC C	53,000	12/10/2012	Short	11/8/2012	0.34	1.86	9,842.10	1,803.54	-8,038.56	-
148xxx269	CSCO C 11/17/12 19	CISCO SYS INC 19 000 NOV C	53,000	11/8/2012	Short	11/28/2012	0.27	0.92	274.83	80.21	-194.62	-
148xxx269	CSCO C 10/20/12 19	CISCO SYS INC 19 000 OCT C	53,000	10/1/2012	Short	10/26/2012	0.13	0.06	318.00	688.98	370.98	-
148xxx269	CSCO C 01/19/13 20	CISCO SYS INC 20 000 JAN C	53,000	12/24/2012	Short	9/26/2012	0.19	0.45	2,385.00	1,006.97	-1,378.03	-
148xxx269	CSCO C 11/17/12 20	CISCO SYS INC 20 000 NOV C	53,000	10/26/2012	Short	10/1/2012	0.41	0.06	318.00	2,225.95	1,05.95	-
148xxx269	CSCO C 01/19/13 21	CISCO SYS INC 21 000 JAN C	3,000	12/24/2012	Short	12/10/2012	0.11	0.10	30.00	2174.54	1,856.54	-
148xxx269	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	55,000	9/4/2012	Short	8/24/2012	0.34	0.13	713.35	1,866.65	1,153.30	-
148xxx269	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	30,000	8/13/2012	Short	7/24/2012	17.59	0.00	527.82	527.82	0.00	-
148xxx269	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	5,000	8/15/2012	Short	7/24/2012	0.18	0.28	140.00	87.97	-52.03	-
148xxx269	KO C 09/22/12 80	COCA COLA CO 40 000 SEP C	25,000	8/24/2012	Short	7/24/2012	0.18	0.09	219.50	439.85	220.35	-
148xxx269	KO C 07/21/12 77.5	COCA COLA CO 77 500 JUL C	30,000	7/23/2012	Short	5/23/2012	45.00	0.00	0.00	1,349.96	1,349.96	-
148xxx269	DD C 12/22/12 44	DU PONT EI DE NEMOURS 44 000 DEC C	27,000	12/20/2012	Short	12/5/2012	0.18	1.19	3,206.25	486.52	-2,719.73	-
148xxx269	DD C 01/19/13 45	DU PONT EI DE NEMOURS 45 000 JAN C	27,000	12/24/2012	Short	12/5/2012	1.00	0.80	2,160.00	2,694.53	534.53	-
148xxx269	DD C 12/22/12 46	DU PONT EI DE NEMOURS 46 000 DEC C	27,000	12/5/2012	Short	11/8/2012	0.26	0.03	74.25	696.31	622.06	-
148xxx269	DD C 11/17/12 47	DU PONT EI DE NEMOURS 47 000 NOV C	27,000	11/8/2012	Short	10/26/2012	0.12	0.03	78.84	310.76	231.92	-
148xxx269	DD C 07/21/12 50	DU PONT EI DE NEMOURS 50 000 JUL C	27,000	7/23/2012	Short	5/23/2012	118.00	0.00	0.00	3,185.92	3,185.92	-
148xxx269	DD C 09/22/12 50	DU PONT EI DE NEMOURS 50 000 SEP C	27,000	9/14/2012	Short	7/24/2012	0.74	2.22	5,998.32	2,004.97	-3,993.35	-
148xxx269	DD C 11/17/12 52.5	DU PONT EI DE NEMOURS 52 500 NOV C	27,000	10/26/2012	Short	10/22/2012	0.06	0.03	70.20	168.74	98.54	-
148xxx269	DD C 10/20/12 52.5	DU PONT EI DE NEMOURS 52 500 OCT C	27,000	10/22/2012	Short	9/14/2012	92.13	0.00	0.00	2,487.45	2,487.45	-
148xxx269	GE C 07/21/12 19	GENERAL ELECTRIC CO 19 000 JUL C	30,000	7/19/2012	Short	6/5/2012	0.33	0.84	2,520.00	989.97	-1,530.03	-

148xxx269	GE C 08/18/12 20	GENERAL ELECTRIC CO 20 000 AUG C	30 000	8/15/2012	Short	7/19/2012	0 36	0 99	2,970 00	1072 77	-1,897 23	-
148xxx269	GE C 09/22/12 21	GENERAL ELECTRIC CO 21 000 SEP C	30 000	9/14/2012	Short	8/15/2012	0 39	1 14	3,420 00	1169 97	-2,250 03	-
148xxx269	GE C 12/22/12 22	GENERAL ELECTRIC CO 22 000 DEC C	55 000	12/24/2012	Short	11/8/2012	19 08	0 00	0 00	1049 37	1,049 37	-
148xxx269	GE C 10/20/12 22	GENERAL ELECTRIC CO 22 000 OCT C	30 000	10/19/2012	Short	9/14/2012	0 45	0 24	732 30	1351 46	619 16	-
148xxx269	GE C 11/17/12 23	GENERAL ELECTRIC CO 23 000 NOV C	30 000	11/8/2012	Short	10/19/2012	0 12	0 01	44 40	356 69	312 29	-
148xxx269	GE C 11/17/12 23	GENERAL ELECTRIC CO 23 000 NOV C	25 000	11/8/2012	Short	10/22/2012	0 04	0 01	37 00	99 99	62 99	-
148xxx269	GE C 10/20/12 23	GENERAL ELECTRIC CO 23 000 OCT C	25 000	10/22/2012	Short	9/26/2012	13 01	0 00	0 00	325 24	325 24	-
148xxx269	HPQ C 12/22/12 14	HEWLETT PACKARD 14 000 DEC C	33 000	12/5/2012	Short	11/27/2012	0 07	0 49	1,612 05	230 99	-1,381 06	-
148xxx269	HPQ C 12/22/12 15	HEWLETT PACKARD 15 000 JAN C	33 000	11/27/2012	Short	11/8/2012	0 28	0 04	126 72	929 25	802 53	-
148xxx269	HPQ C 11/17/12 16	HEWLETT PACKARD 16 000 NOV C	33 000	12/24/2012	Short	12/5/2012	0 40	0 29	957 00	1317 66	360 66	-
148xxx269	HPQ C 10/20/12 18	HEWLETT PACKARD 18 000 OCT C	33 000	10/8/2012	Short	9/26/2012	0 18	0 02	82 17	636 22	554 05	-
148xxx269	HD C 07/21/12 50	HOME DEPOT INC 50 000 JUL C	31 000	7/19/2012	Short	6/5/2012	1 00	1 19	66 00	593 98	527 98	-
148xxx269	HD C 08/18/12 52 5	HOME DEPOT INC 52 500 AUG C	31 000	8/15/2012	Short	7/19/2012	0 50	2 61	8,089 45	1551 20	-601 78	-
148xxx269	HD C 10/20/12 52 5	HOME DEPOT INC 52 500 OCT C	31 000	9/25/2012	Short	8/20/2012	4 22	7 50	23,250 00	13082 01	-10,167 99	-
148xxx269	INTC C 12/22/12 21	INTEL CORP 21 000 DEC C	54 000	12/24/2012	Short	12/5/2012	8 62	0 00	0 00	465 46	465 46	-
148xxx269	INTC C 12/22/12 22	INTEL CORP 22 000 DEC C	54 000	12/5/2012	Short	11/8/2012	0 26	0 03	162 00	1425 02	-3,628 44	-
148xxx269	INTC C 11/17/12 22	INTEL CORP 22 000 NOV C	54 000	11/8/2012	Short	10/22/2012	0 17	0 04	219 24	921 75	702 51	-
148xxx269	INTC C 08/18/12 27	INTEL CORP 27 000 AUG C	54 000	10/22/2012	Short	9/28/2012	13 00	0 00	0 00	701 98	701 98	-
148xxx269	INTC C 07/21/12 28	INTEL CORP 28 000 JUL C	24 000	8/20/2012	Short	7/10/2012	22 00	0 00	0 00	1187 97	1,187 97	-
148xxx269	INTC C 07/21/12 28	INTEL CORP 28 000 JUL C	24 000	7/10/2012	Short	5/23/2012	0 24	0 04	107 28	575 98	468 70	-
148xxx269	INTC C 10/20/12 28	INTEL CORP 28 000 OCT C	30 000	7/10/2012	Short	5/31/2012	0 27	0 04	134 10	809 98	675 88	-
148xxx269	JNJ C 07/21/12 65	JOHNSON & JOHNSON 65 000 JUL C	54 000	9/28/2012	Short	8/21/2012	0 19	0 02	91 80	1025 97	934 17	-
148xxx269	JNJ C 08/18/12 67 5	JOHNSON & JOHNSON 67 500 AUG C	30 000	7/17/2012	Short	5/23/2012	0 51	4 17	12,514 20	1529 96	-10,984 24	-
148xxx269	JNJ C 12/22/12 70	JOHNSON & JOHNSON 70 000 DEC C	30 000	8/15/2012	Short	7/17/2012	1 90	0 89	2,675 10	5696 57	3,021 47	-
148xxx269	JNJ C 10/20/12 70	JOHNSON & JOHNSON 70 000 OCT C	30 000	12/20/2012	Short	11/27/2012	0 30	0 94	2,820 00	899 97	-1,920 03	-
148xxx269	JNJ C 12/22/12 72 5	JOHNSON & JOHNSON 72 500 DEC C	30 000	10/19/2012	Short	8/15/2012	0 45	1 97	5,913 90	1361 66	-4,552 24	-
148xxx269	JNJ C 01/19/13 72 5	JOHNSON & JOHNSON 72 500 JAN C	30 000	11/27/2012	Short	11/9/2012	0 18	0 03	90 00	542 98	452 98	-
148xxx269	JNJ C 11/17/12 72 5	JOHNSON & JOHNSON 72 500 NOV C	30 000	12/24/2012	Short	12/20/2012	0 20	0 13	390 00	610 18	220 18	-
148xxx269	JPM C 08/18/12 36	JPMORGAN CHASE & CO 36 000 AUG C	44 000	8/15/2012	Short	6/25/2012	1 25	1 16	5,118 08	5481 83	363 75	-
148xxx269	JPM C 09/22/12 36	JPMORGAN CHASE & CO 36 000 SEP C	44 000	9/10/2012	Short	8/16/2012	1 85	3 23	14,197 92	8139 81	-6,058 11	-
148xxx269	JPM C 10/20/12 37	JPMORGAN CHASE & CO 37 000 OCT C	44 000	10/1/2012	Short	9/10/2012	2 58	4 35	19,124 60	11351 74	-7,772 86	-
148xxx269	JPM C 11/17/12 38	JPMORGAN CHASE & CO 38 000 NOV C	44 000	11/12/2012	Short	10/1/2012	3 55	2 61	11,484 00	15619 65	4,135 65	-
148xxx269	JPM C 12/22/12 39	JPMORGAN CHASE & CO 39 000 DEC C	44 000	12/10/2012	Short	11/12/2012	2 31	3 50	15,400 00	10163 77	-5,236 23	-
148xxx269	KFT C 07/21/12 39	KRAFT FOODS INC CL A 39 000 JUL C	30 000	12/24/2012	Short	12/10/2012	2 08	3 18	13,992 00	9151 79	-4,840 21	-
148xxx269	KFT C 08/18/12 40	KRAFT FOODS INC CL A 40 000 AUG C	30 000	8/16/2012	Short	6/4/2012	0 18	1 20	3,602 70	539 68	-3,063 02	-
148xxx269	MCD C 12/22/12 87 5	MC DONALDS CORP 87 500 DEC C	22 000	12/18/2012	Short	11/9/2012	0 52	2 94	6,462 06	1142 21	-5,319 85	-
148xxx269	MCD C 01/19/13 90	MC DONALDS CORP 90 000 JAN C	22 000	12/24/2012	Short	12/16/2012	1 58	1 14	2,508 00	3469 98	961 98	-
148xxx269	MCD C 09/22/12 90	MC DONALDS CORP 90 000 SEP C	22 000	9/17/2012	Short	8/13/2012	0 48	2 27	4,987 84	1052 23	-3,935 61	-
148xxx269	MCD C 11/17/12 92 5	MC DONALDS CORP 92 500 NOV C	22 000	8/13/2012	Short	7/10/2012	0 89	0 03	75 68	1954 87	1,879 19	-
148xxx269	MCD C 10/20/12 92 5	MC DONALDS CORP 92 500 OCT C	22 000	10/22/2012	Short	10/22/2012	0 10	0 04	85 80	222 41	136 61	-
148xxx269	MCD C 07/21/12 95	MC DONALDS CORP 95 000 JUL C	22 000	7/10/2012	Short	9/17/2012	137 01	0 00	0 00	3014 15	3,014 15	-
148xxx269	MRK C 07/21/12 39	MERCK & CO INC NEW CO 39 000 JUL C	28 000	7/17/2012	Short	5/31/2012	0 25	5 15	14,413 28	1781 96	1,627 08	-
148xxx269	MRK C 08/18/12 40	MERCK & CO INC NEW CO 40 000 AUG C	28 000	8/15/2012	Short	7/17/2012	4 18	4 14	11,589 48	699 98	-13,713 30	-
148xxx269	MRK C 09/22/12 43	MERCK & CO INC NEW CO 43 000 SEP C	28 000	9/10/2012	Short	8/15/2012	1 35	1 37	3,838 52	11711 01	121 53	-
148xxx269	MRK C 10/20/12 44	MERCK & CO INC NEW CO 44 000 OCT C	28 000	10/16/2012	Short	9/10/2012	0 77	3 20	8,949 36	3777 95	-60 57	-
148xxx269	MRK C 12/22/12 46	MERCK & CO INC NEW CO 46 000 DEC C	28 000	12/24/2012	Short	11/13/2012	23 00	0 00	0 00	2155 95	-6,793 41	-
148xxx269	MRK C 11/17/12 46	MERCK & CO INC NEW CO 46 000 NOV C	28 000	11/12/2012	Short	10/17/2012	1 74	0 05	145 04	643 98	643 98	-
148xxx269	MSFT C 12/22/12 27	MICROSOFT CORP 27 000 DEC C	48 000	12/21/2012	Short	12/5/2012	0 34	0 37	1,776 00	4879 73	4,734 69	-

148xxx270	XLY	CONS DISCRET SEL SECT SPDR FD	1,129 000	1/10/2012	Short	12/24/2012	47 15	40 22	45,412 44	53231 15	7,818 71	C
148xxx270	XLY	CONS DISCRET SEL SECT SPDR FD	1,335 000	3/14/2012	Short	12/24/2012	47 15	44 58	59,510 43	62943 84	3,433 41	C
148xxx270	EFA	ISHARES MSCI EAFE FUND	1,395 000	12/4/2012	Short	12/24/2012	56 44	55 27	77,096 35	78732 03	1,635 68	C
148xxx270	EEM	ISHARES MSCI EMERGING MKTS FD	1,036 000	12/5/2012	Short	12/24/2012	43 22	42 51	44,040 36	44774 91	734 55	C
148xxx270	EWI	ISHARES MSCI HONG KONG IND FD	1,972 000	5/21/2012	Short	12/24/2012	19 11	16 13	31,806 39	37684 07	5,877 68	C
148xxx270	EWJ	ISHARES MSCI JAPAN INDEX FUND	3,557 000	5/21/2012	Short	12/24/2012	9 72	8 92	31,728 44	34573 26	2,844 82	C
148xxx270	EWS	ISHARES MSCI SINGAPORE IND FD	4,202 000	11/19/2012	Short	12/3/2012	13 47	12 88	54,125 96	56582 44	2,456 48	C
148xxx270	IWB	ISHARES RUSSELL 1000 INDEX FD	1,382 000	10/16/2012	Short	12/24/2012	79 07	80 11	110,710 78	109272 29	-1,438 49	C
148xxx270	IWB	ISHARES RUSSELL 1000 INDEX FD	1,407 000	11/1/2012	Short	12/24/2012	79 07	79 08	111,265 84	111249 00	-16 84	C
148xxx270	IWM	ISHARES RUSSELL 2000 INDEX FD	697 000	11/19/2012	Short	12/24/2012	83 96	78 33	54,594 55	58518 81	3,524 26	C
148xxx270	IWM	ISHARES RUSSELL 2000 INDEX FD	830 000	12/11/2012	Short	12/24/2012	83 96	83 51	69,309 57	69685 23	375 66	C
148xxx270	IYT	ISHARES TRUST	617 000	10/23/2012	Short	12/24/2012	94 84	90 04	55,554 31	58514 97	2,960 66	C
148xxx270	IYT	ISHARES TRUST	226 000	12/5/2012	Short	12/24/2012	94 84	91 36	20,646 34	21433 36	787 02	C
148xxx270	IYT	ISHARES TRUST	106 000	12/18/2012	Short	12/24/2012	94 84	94 71	10,038 93	10052 81	13 88	C
148xxx270	OIH	MARKET VECTORS OIL SERVICE	714 000	11/5/2012	Short	12/24/2012	39 00	38 79	27,696 06	27845 37	149 31	C
148xxx270	SMH	MARKET VECTORS SEMICONDUCTOR	2,016 000	12/12/2012	Short	12/24/2012	32 22	33 16	66,849 15	64954 06	-1,895 09	C
148xxx270	DIA	SPDR DJIA TRUST	371 000	3/14/2012	Short	8/23/2012	130 30	131 99	48,968 25	48341 22	-627 03	C
148xxx270	DIA	SPDR DJIA TRUST	438 000	8/7/2012	Short	8/23/2012	130 30	131 52	57,605 41	57071 30	-534 11	C
148xxx270	DIA	SPDR DJIA TRUST	424 000	10/23/2012	Short	12/24/2012	131 34	130 98	55,535 52	55686 91	151 39	C
148xxx270	SPY	SPDR TRUST SERIES 1	773 000	8/6/2012	Short	11/8/2012	138 70	139 79	108,057 52	107212 69	-844 83	C
									12,304,384 93	13,088,397 90	784,012 97	

This schedule is used only if you had a taxable disposition of all or a portion of your units in 2012. This schedule summarizes certain information about your disposition of units. You need this information to calculate your gain or loss from the disposition of units.

Use this schedule to calculate your gain or loss upon disposition of Partnership units in 2012. Refer to the IRS instructions for further detail.

- Sales Proceeds (Column 3)- Enter your Sales Proceeds (provided by your broker) net of commissions.
- Purchase Amount (Column 4)-Enter your purchase price including brokerage commissions.
- Cumulative Adjustments to Basis (Column 5)-We have provided you with your Cumulative Adjustments to Basis, which include partnership income, deductions, distributions, etc.
- Total Gain or Loss (Column 6)-Subtract the sum of the Purchase Amount in Column 4 and the Adjustments to Basis in Column 5, from the Sales Proceeds in Column 3 and enter the amount in this column.
- Ordinary Gain (Column 7)-We have provided the ordinary gain information for you in Column 7.
- Capital gain or Loss (Column 8)-Subtract the Ordinary Gain in Column 7 from the Total Gain or Loss in Column 6 and enter the amount in this column.
- Alternative Minimum Tax Basis Adjustment (Column 9)-Use the amount in this column to adjust your Total Gain or Loss for Alternative Minimum Tax Purposes, if applicable.

Unless you have advised the Partnership to use a different method, this sales schedule reflects unit dispositions on a "first in, first out basis", so that you are considered to sell units in the order in which they were acquired by you. This approach has been applied solely for administrative convenience, and is not consistent with IRS Revenue Ruling 84-53, which provides that a partner has one unified basis in its total partnership interest, and would generally yield a different result than that presented. Each partner must make his or her own determination of the amount of basis to be associated with units that are sold. The partnership expresses no opinion on the appropriate methodology to be used in making this determination, and has provided this schedule solely as a courtesy. Please consult your tax advisor to obtain advice on how this determination should be made. If necessary, update the sales schedule to reflect the manner in which you determine that the basis in your units should be attributed to units that have been sold and return it to Tax Package Support for a reprocessing of your tax information statement.

(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
UNITS DISPOSED	DISPOSITION DATE	SALES PROCEEDS	PURCHASE AMOUNT	CUMULATIVE ADJUSTMENTS TO BASIS	TOTAL GAIN OR LOSS (-)	GAIN OR LOSS CLASSIFICATION ORDINARY GAIN	CAPITAL GAIN OR LOSS (-)	ALTERNATIVE MINIMUM TAX BASIS ADJUSTMENT
1,048,0000 912,0000	01/04/2012 09/19/2012			2,687 -2,802		0 0		0 0
PARTNER TOTALS					115		115	
REFERENCES						FORM 4797 PART 11, LINE 10, COL G	FORM 1040 SCHEDULE D	FORM 6251, LINE 17

Please note that some information included in this Sales Schedule is to be reported on an individual's Form 8949. Basis information related to the sale is not reported to the IRS by the partnership.

SEMNANI FAMILY FOUNDATION 74-2639794
TAX YEAR 2012
ATTACHMENT DD - PART IV - CAPITAL GAINS & LOSSES

Account	Quantity	Description	Sale Date	Purchase Date	Gross Proceeds	Basis	ST Gain/Loss	LT Gain/Loss
17-59290	50 00	RALCORP HLDGS INC NEW	1/5/2012	10/28/2009	4,292 25	2,749 28		1,542 97
17-59290	70 00	MONSANTO CO COM	1/5/2012	3/15/2011	5,334 40	4,609 80	724 60	
17-59290	90 00	MONSANTO CO COM	1/5/2012	4/7/2011	6,882 27	6,101 44	780 83	
17-59290	160 00	MONSANTO CO COM	1/6/2012	11/15/2010	11,184 14	8,900 74		2,283 40
17-59290	80 00	MONSANTO CO COM	1/6/2012	11/16/2010	6,231 80	4,821 83		1,409 97
17-59290	80 00	MONSANTO CO COM	1/6/2012	5/4/2011	6,189 53	5,246 80	942 73	
17-59290	160 00	MONSANTO CO COM	1/6/2012	5/4/2011	1,156 98	983 77	173 21	
17-59290	120 00	COMPASS MINERALS INTL INC COM	1/17/2012	12/17/2010	720 31	872 27		(151 96)
17-59290	120 00	COMPASS MINERALS INTL INC COM	1/17/2012	6/23/2011	7,923 40	9,180 93	(1,257 53)	
17-59290	50 00	COMPASS MINERALS INTL INC COM	1/18/2012	11/4/2010	1,441 18	1,620 09		(178 91)
17-59290	50 00	COMPASS MINERALS INTL INC COM	1/18/2012	6/23/2011	2,161 78	2,495 95	(334 17)	
17-59290	10 00	COMPASS MINERALS INTL INC COM	1/19/2012	11/4/2010	721 01	810 05		(89 04)
17-59290	150 00	BWIN PARTY DIGITAL ORD GBP0 00015	1/20/2012	10/14/2010	372 75	660 60		(287 85)
17-59290	130 00	COMPASS MINERALS INTL INC COM	1/20/2012	11/19/2010	8,663 90	9,658 17		(994 27)
17-59290	130 00	COMPASS MINERALS INTL INC COM	1/20/2012	7/29/2011	721 99	792 18	(70 19)	
17-59290	75 00	THERMO ELECTRON CORP	1/20/2012	8/1/2011	3,862 75	4,333 17	(470 42)	
17-59290	550 00	BWIN PARTY DIGITAL ORD GBP0 00015	1/23/2012	10/14/2010	1,357 75	2,422 21		(1,064 46)
17-59290	30 00	COMPASS MINERALS INTL INC COM	1/23/2012	7/29/2011	2,173 94	2,376 53	(202 59)	
17-59290	175 00	MACYS INC COM STK	1/24/2012	4/13/2011	6,148 47	4,360 25	1,788 22	
17-59290	150 00	RALCORP HLDGS INC NEW	1/25/2012	10/28/2009	13,107 61	8,171 01		4,936 60
17-59290	70 00	RALCORP HLDGS INC NEW	1/26/2012	10/28/2009	6,093 16	3,813 14		2,280 02
17-59290	575 00	BWIN PARTY DIGITAL ORD GBP0 00015	1/27/2012	10/14/2010	1,434 23	2,512 57		(1,078 34)
17-59290	350 00	BWIN PARTY DIGITAL ORD GBP0 00015	1/30/2012	10/15/2010	868 12	1,523 83		(655 71)
17-59290	725 00	BWIN PARTY DIGITAL ORD GBP0 00015	1/31/2012	10/15/2010	1,824 36	3,206 37		(1,382 01)
17-59290	1,425 00	BWIN PARTY DIGITAL ORD GBP0 00015	2/1/2012	9/30/2010	3,636 10	6,222 20		(2,586 10)
17-59290	1,850 00	BWIN PARTY DIGITAL ORD GBP0 00015	2/2/2012	9/2/2010	4,788 78	7,940 40		(3,151 62)
17-59290	175 00	FIDELITY NAT'L INFORMATION SERVICES INC	2/3/2012	10/26/2010	5,099 47	4,915 56		183 91
17-59290	90 00	THERMO ELECTRON CORP	2/3/2012	10/18/2011	5,031 94	4,757 80	274 14	
17-59290	230 00	LOCKHEED MARTIN CORP	2/15/2012	10/8/2009	20,163 87	17,257 56		2,906 31
17-59290	25 00	COMPASS MINERALS INTL INC COM	2/15/2012	7/29/2011	1,792 03	1,980 44	(188 41)	
17-59290	90 00	COMPASS MINERALS INTL INC COM	2/16/2012	11/16/2010	5,345 63	5,867 88		(522 26)
17-59290	90 00	COMPASS MINERALS INTL INC COM	2/16/2012	7/29/2011	1,069 13	1,188 27	(119 15)	
17-59290	69 00	COMPASS MINERALS INTL INC COM	2/17/2012	5/4/2010	4,906 61	5,191 96		(285 35)
17-59290	36 00	COMPASS MINERALS INTL INC COM	2/17/2012	5/7/2010	2,562 79	2,764 14		(201 35)
17-59290	150 00	MACYS INC COM STK	2/17/2012	8/10/2011	5,392 88	3,735 05	1,657 83	
17-59290	75 00	LABORATORY CORP AMER HLDGS NEW	2/27/2012	10/1/2009	6,738 94	4,914 75		1,824 19
17-59290	25 00	LABORATORY CORP AMER HLDGS NEW	2/27/2012	10/1/2009	2,247 55	1,638 25		609 30
17-59290	60 00	LABORATORY CORP AMER HLDGS NEW	2/28/2012	10/1/2009	5,417 14	3,931 80		1,485 34
17-59290	70 00	LABORATORY CORP AMER HLDGS NEW	2/28/2012	10/1/2009	6,347 32	4,587 10		1,760 22
17-59290	70 00	LABORATORY CORP AMER HLDGS NEW	3/14/2012	10/1/2009	6,303 65	4,587 10		1,716 55
17-59290	70 00	LABORATORY CORP AMER HLDGS NEW	3/26/2012	10/1/2009	6,392 22	4,587 10		1,805 12
17-59290	90 00	COMPASS MINERALS INTL INC COM	3/26/2012	4/28/2010	6,272 84	6,744 36		(471 52)
17-59290	80 00	LABORATORY CORP AMER HLDGS NEW	4/9/2012	10/1/2009	7,205 64	5,242 40		1,963 24
17-59290	450 00	NEWS CORP CL A	4/9/2012	10/1/2009	3,324 74	2,083 68		1,241 06
17-59290	425 00	NEWS CORP CL A	4/9/2012	10/1/2009	8,094 87	5,053 76		3,041 11
17-59290	450 00	NEWS CORP CL A	4/9/2012	10/7/2009	8,592 28	5,312 05		3,280 23
17-59290	100 00	MACYS INC COM STK	4/9/2012	8/10/2011	4,006 50	2,486 95	1,519 55	
17-59290	125 00	MACYS INC COM STK	4/9/2012	8/10/2011	4,997 72	3,108 69	1,889 03	
17-59290	450 00	NEWS CORP CL A	4/9/2012	10/7/2011	5,224 58	4,441 64	782 94	
17-59290	80 00	COMPASS MINERALS INTL INC COM	4/24/2012	4/28/2010	5,891 61	5,994 98		(103 37)
17-59290	10 00	COMPASS MINERALS INTL INC COM	4/25/2012	4/28/2010	737 35	749 37		(12 02)
17-59290	200 00	WARNER CHILCOTT PLC COM USD0 01	4/27/2012	2/1/2010	3,808 19	5,193 98		(1,385 79)
17-59290	150 00	WARNER CHILCOTT PLC COM USD0 01	4/27/2012	2/1/2010	2,907 07	3,868 46		(961 39)
17-59290	200 00	WARNER CHILCOTT PLC COM USD0 01	4/27/2012	2/1/2010	3,795 65	5,193 98		(1,398 33)
17-59290	200 00	WARNER CHILCOTT PLC COM USD0 01	4/27/2012	3/25/2010	3,867 19	5,090 24		(1,223 05)
17-59290	400 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	4/30/2012	7/21/2011	14,542 67	15,535 04	(992 37)	
17-59290	175 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	4/30/2012	7/27/2011	6,363 81	7,129 22	(765 41)	
17-59290	225 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	4/30/2012	7/29/2011	8,181 89	9,050 43	(868 54)	
17-59290	275 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/1/2012	2/15/2012	10,001 05	9,696 70	304 35	
17-59290	75 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/2/2012	2/15/2012	2,699 95	2,612 84	87 11	
17-59290	50 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/10/2012	2/15/2012	1,800 61	1,741 90	58 71	
17-59290	125 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/10/2012	2/16/2012	4,504 15	4,333 51	170 64	
17-59290	225 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/11/2012	10/13/2009	2,685 54	2,073 06		612 48
17-59290	60 00	COMPASS MINERALS INTL INC COM	5/11/2012	4/28/2010	4,577 51	4,496 24		81 27
17-59290	225 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	5/11/2012	8/9/2011	5,371 07	5,137 00	234 07	
17-59290	50 00	FIDELITY NAT'L INFORMATION SERVICES INC	6/1/2012	10/26/2010	1,579 19	1,402 70		176 49
17-59290	325 00	FIDELITY NAT'L INFORMATION SERVICES INC	6/1/2012	12/16/2010	10,214 98	9,098 11		1,116 87
17-59290	60 00	COMPASS MINERALS INTL INC COM	6/12/2012	4/28/2010	4,180 36	4,496 24		(315 88)
17-59290	550 00	FIDELITY NAT'L INFORMATION SERVICES INC	6/12/2012	11/1/2010	17,620 61	15,136 97		2,483 64
17-59290	70 00	LOCKHEED MARTIN CORP	6/13/2012	10/20/2009	5,827 30	5,138 78		688 52
17-59290	250 00	FIDELITY NAT'L INFORMATION SERVICES INC	6/13/2012	10/1/2010	8,054 84	6,834 36		1,220 48
17-59290	1,350 00	BWIN PARTY DIGITAL ORD GBP0 00015	6/15/2012	9/7/2010	2,559 87	5,689 24		(3,129 37)
17-59290	100 00	JARDEN CORP COM	6/15/2012	2/28/2012	4,034 18	3,508 69	525 49	
17-59290	25 00	JARDEN CORP COM	6/15/2012	2/28/2012	1,006 70	877 24	129 46	
17-59290	1,025 00	BWIN PARTY DIGITAL ORD GBP0 00015	6/18/2012	10/27/2010	1,921 71	4,320 24		(2,398 53)
17-59290	125 00	JARDEN CORP COM	6/18/2012	1/25/2012	5,047 49	4,371 46	676 03	
17-59290	650 00	BWIN PARTY DIGITAL ORD GBP0 00015	6/19/2012	10/27/2010	1,239 48	2,627 33		(1,387 85)
17-59290	565 00	LABORATORY CORP AMER HLDGS NEW	7/5/2012	10/1/2009	52,229 69	36,572 32		15,657 37
17-59290	2,625 00	NEWS CORP CL A	7/5/2012	10/7/2009	58,651 94	30,558 15		28,093 79

17-59290	370 00	LOCKHEED MARTIN CORP	7/5/2012	10/21/2009	32,253 70	26,261 04	5,992 66
17-59290	875 00	GULFMARK OFFSHORE INC CL A NEW USD0 01 CLASS A	7/5/2012	10/28/2009	31,203 46	24,334 47	6,868 99
17-59290	3,800 00	ARCH CAP GROUP LTD ORD	7/5/2012	11/27/2009	144,018 73	81,711 72	62,307 01
17-59290	1,375 00	WILLIS GROUP HOLDINGS COM USD0 000115 (NEW)	7/5/2012	12/30/2009	50,613 44	37,263 16	13,350 28
17-59290	11,075 00	PALADIN ENERGY LTD NPV	7/5/2012	12/30/2009	14,283 10	41,246 62	(26,963 52)
17-59290	4,575 00	ALERE INC COM	7/5/2012	3/31/2010	64,172 96	104,867 09	(40,694 13)
17-59290	2,725 00	REPUBLIC SVCS INC	7/5/2012	5/6/2010	42,882 37	48,618 03	(5,735 66)
17-59290	1,525 00	ABBOTT LABORATORIES	7/5/2012	5/7/2010	67,661 22	51,414 47	16,246 75
17-59290	500 00	COMPASS MINERALS INTL INC COM	7/5/2012	5/20/2010	34,892 58	31,662 80	3,229 78
17-59290	2,425 00	JARDEN CORP COM	7/5/2012	5/21/2010	31,295 45	19,511 09	11,784 36
17-59290	3,645 00	NEUSTAR INC CL A	7/5/2012	5/24/2010	96,129 19	63,338 37	32,790 82
17-59290	1,975 00	HOSPIRA INC	7/5/2012	5/28/2010	21,528 02	32,567 47	(11,039 45)
17-59290	4,725 00	YAHOO INC	7/5/2012	6/29/2010	68,314 29	65,166 34	3,147 95
17-59290	1,385 00	THERMO ELECTRON CORP	7/5/2012	8/13/2010	72,764 19	60,393 24	12,370 95
17-59290	6,025 00	GOLAR LNG LIMITED	7/5/2012	8/30/2010	194,136 27	57,065 03	137,071 24
17-59290	725 00	MONSANTO CO COM	7/5/2012	9/28/2010	60,137 62	35,787 42	24,350 20
17-59290	4,550 00	WARNER CHILCOTT PLC COM USD0 01	7/5/2012	9/30/2010	76,003 46	93,315 00	(17,311 54)
17-59290	2,197 00	FIDELITY NAT'L INFORMATION SERVICES INC	7/5/2012	10/28/2010	72,689 41	50,737 26	21,952 15
17-59290	16,630 00	BWIN PARTY DIGITAL ORD GBP0 00015	7/5/2012	11/3/2010	17,478 45	38,646 27	(21,167 82)
17-59290	2,450 00	JOHNSON CONTROLS INC	7/5/2012	7/27/2011	49,114 92	67,069 74	(17,954 82)
17-59290	1,750 00	HEWLETT PACKARD CO COM	7/5/2012	7/29/2011	3,529 44	6,243 14	(2,713 70)
17-59290	3,150 00	#REORG/MMODAL INC COM CASH MERGER 8/20/2012	7/5/2012	8/3/2011	14,288 28	12,421 70	1,866 58
17-59290	500 00	COMPASS MINERALS INTL INC COM	7/5/2012	8/8/2011	3,876 95	3,532 09	344 86
17-59290	1,250 00	MACYS INC COM STK	7/5/2012	8/10/2011	5,860 90	4,309 98	1,550 92
17-59290	2,197 00	FIDELITY NAT'L INFORMATION SERVICES INC	7/5/2012	10/6/2011	3,466 35	2,457 76	1,008 59
17-59290	1,570 00	VIASAT INC COM	7/5/2012	10/18/2011	59,997 30	63,993 03	(3,995 73)
17-59290	1,385 00	THERMO ELECTRON CORP	7/5/2012	10/20/2011	529 19	509 02	20 17
17-59290	1,525 00	ABBOTT LABORATORIES	7/5/2012	10/21/2011	30,608 65	25,573 74	5,034 91
17-59290	2,425 00	JARDEN CORP COM	7/5/2012	1/25/2012	30,216 29	22,587 97	7,628 32
17-59290	600 00	THE MADISON SQUARE GARDEN COMPANY	7/5/2012	2/1/2012	23,203 75	17,382 24	5,821 51
17-59290	4,650 00	GANNETT INC	7/5/2012	2/3/2012	67,458 82	68,616 21	(1,157 39)
17-59290	1,565 00	VISTEON CORP COM NEW COM NEW	7/5/2012	2/17/2012	12,507 65	18,025 05	(5,517 40)
17-59290	725 00	MOLYCORP INC COMMON STOCK	7/5/2012	2/28/2012	16,019 17	19,420 60	(3,401 43)
17-59290	3,645 00	NEUSTAR INC CL A	7/5/2012	3/14/2012	18,382 60	19,216 69	(834 09)
17-59290	1,975 00	HOSPIRA INC	7/5/2012	4/27/2012	33,583 70	30,456 84	3,126 86
17-59290	6,025 00	GOLAR LNG LIMITED	7/5/2012	5/3/2012	29,724 21	29,204 44	519 77
17-59290	2,275 00	EBAY INC	7/5/2012	5/4/2012	93,583 89	86,757 66	6,826 23
17-59290	1,875 00	#REORG/ HARRY WIND NM CHNG WITH CSP CHNGDOMINION DIAMC	7/5/2012	5/8/2012	21,729 45	23,034 23	(1,304 78)
17-59290	8,300 00	MONSTER WORLDWIDE INC COM	7/5/2012	5/9/2012	30,926 30	33,414 24	(2,487 94)
17-59290	4,575 00	ALERE INC COM	7/5/2012	5/11/2012	23,563 51	23,401 11	162 40
17-59290	125 00	MOTOROLA SOLUTIONS INC	7/5/2012	6/25/2012	6,009 76	5,834 23	175 53
17-59290	1,975 00	HOSPIRA INC	7/5/2012	1/6/2011	12,916 81	19,284 69	(6,367 88)
17-59290	1,565 00	VISTEON CORP COM NEW COM NEW	7/5/2012	1/11/2011	48,662 59	88,459 03	(39,796 44)
17-59290	10,200 00	HECKMANN CORP COM STK	7/5/2012	2/4/2011	33,556 21	59,378 78	(25,822 57)
17-59290	8,300 00	MONSTER WORLDWIDE INC COM	7/5/2012	3/8/2011	37,523 91	72,701 12	(35,177 21)
17-59290	2,725 00	REPUBLIC SVCS INC	7/5/2012	3/9/2011	27,938 52	32,246 23	(4,307 71)
17-59290	4,550 00	WARNER CHILCOTT PLC COM USD0 01	7/5/2012	3/11/2011	7,325 64	9,300 00	(1,974 36)
17-59290	3,645 00	NEUSTAR INC CL A	7/5/2012	3/16/2011	8,432 39	6,282 47	2,149 92
17-59290	2,425 00	JARDEN CORP COM	7/5/2012	3/25/2011	43,166 13	32,880 19	10,285 94
17-59290	1,250 00	MACYS INC COM STK	7/5/2012	4/13/2011	36,002 66	26,139 25	9,863 41
17-59290	16,630 00	BWIN PARTY DIGITAL ORD GBP0 00015	7/5/2012	4/18/2011	11,144 55	20,421 38	(9,276 83)
17-59290	1,750 00	HEWLETT PACKARD CO COM	7/5/2012	5/18/2011	31,765 00	56,930 87	(25,165 87)
17-59290	4,725 00	YAHOO INC	7/5/2012	6/16/2011	6,751 99	6,391 73	360 26
17-59290	2,450 00	JOHNSON CONTROLS INC	7/5/2012	6/21/2011	18,677 51	26,161 09	(7,483 58)
17-59290	3,800 00	ARCH CAP GROUP LTD ORD	7/5/2012	6/24/2011	8,001 04	6,409 24	1,591 80
17-59290	4,575 00	ALERE INC COM	7/5/2012	6/29/2011	4,010 81	6,981 98	(2,971 17)
17-59290	3,150 00	#REORG/MMODAL INC COM CASH MERGER 8/20/2012	7/5/2012	6/30/2011	29,622 05	21,655 72	7,966 33
17-59290	5,620 00	KEPPEL CORP NPV	7/6/2012	12/31/2009	39,390 28	23,718 30	15,671 98
17-59290	5,620 00	KEPPEL CORP NPV	7/6/2012	8/12/2011	8,526 04	7,524 65	1,001 39
17-59292	300 00	AXA S A SPONSORED ADR	8/29/2012	10/14/2009	4,343 90	8,667 00	(4,323 10)
17-59292	300 00	BASF AG SPONSORED ADR 00	8/29/2012	10/14/2009	23,444 47	18,087 00	5,357 47
17-59292	850 00	BHP LTD SPONSORED ADR	8/29/2012	10/14/2009	57,377 71	59,996 49	(2,618 78)
17-59292	325 00	BRITISH AMERN TOB PLC SPONSORED ADR	8/29/2012	10/14/2009	33,932 48	20,733 99	13,198 49
17-59292	375 00	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	8/29/2012	10/14/2009	13,057 20	8,804 25	4,252 95
17-59292	525 00	CANADIAN NATL RY CO COM	8/29/2012	10/14/2009	48,281 74	27,151 01	21,130 73
17-59292	350 00	ADR DIAGEO PLC SPONSORED ADR NEW	8/29/2012	10/14/2009	38,109 63	21,514 50	16,595 13
17-59292	300 00	MANULIFE FINL CORP	8/29/2012	10/14/2009	3,353 92	6,579 00	(3,225 08)
17-59292	975 00	NESTLE S A SPONSORED ADR REPSTG REG SH	8/29/2012	10/14/2009	61,072 63	41,964 00	19,108 63
17-59292	400 00	ADR NOVARTIS AG SPONSORED ADR ISIN #US66987V1098	8/29/2012	10/14/2009	23,627 47	20,355 24	3,272 23
17-59292	1,200 00	POTASH CORP OF SASKATCHEWAN INC	8/29/2012	10/14/2009	48,779 14	36,559 24	12,219 90
17-59292	1,200 00	RIO TINTO PLC	8/29/2012	10/14/2009	52,637 30	57,012 00	(4,374 70)
17-59292	725 00	SCHLUMBERGER LTD ISIN #AN8068571086	8/29/2012	10/14/2009	52,894 81	47,119 49	5,775 32
17-59292	1,600 00	SUNCOR ENERGY INC NEW COM STK	8/29/2012	10/14/2009	50,187 51	61,790 08	(11,602 57)
17-59292	675 00	TECK RESOURCES LIMITED VTG	8/29/2012	10/14/2009	19,176 31	22,205 68	(3,029 37)
17-59292	1,100 00	ADR TENARIS S A SPONSORED ADR	8/29/2012	10/14/2009	45,402 14	43,262 01	2,140 13
17-59292	1,750 00	ADR VALE S A ADR	8/29/2012	10/14/2009	27,809 85	45,137 40	(17,327 55)
17-59292	50 00	ADR YARA INTL ASA SPONSORED ADR	8/29/2012	10/14/2009	2,457 94	1,667 50	790 44
17-59292	600 00	#REORG/COOPER INDUSTRIES CASH AND STK MERGER EATON CORP	8/29/2012	10/14/2009	44,021 01	23,680 02	20,340 99
17-59292	825 00	INGERSOLL-RAND PLC COM STK	8/29/2012	10/14/2009	34,661 75	25,371 00	9,290 75
17-59292	2,450 00	NABORS INDUSTRIES LTD	8/29/2012	10/14/2009	35,854 70	54,756 03	(18,901 33)
17-59292	150 00	PARTNERRE HLDG LTD COM STK	8/29/2012	10/14/2009	11,006 75	12,195 50	(1,188 75)
17-59292	2,775 00	WEATHERFORD INTL LTD	8/29/2012	10/14/2009	33,339 49	54,679 16	(21,339 67)
17-59292	1,525 00	NOBLE CORPORATION (SWITZERLAND) COM USD0 10	8/29/2012	10/14/2009	57,700 89	63,753 19	(6,052 30)
17-59292	675 00	TRANSOCEAN LTD	8/29/2012	10/14/2009	32,426 27	60,590 23	(28,163 96)

17-59292	1,025 00	UBS AG SHS COM	8/29/2012	10/14/2009	11,443 76	19,382 75		(7,938 99)
17-59292	550 00	CANADIAN NAT RES LTD COM	8/29/2012	10/15/2009	16,774 62	20,543.50		(3,768 88)
17-59292	250 00	CORE LABORATORIES NV NLGO 03	8/29/2012	10/15/2009	30,458 64	13,570 00		16,888 64
17-59292	625 00	CANADIAN PACIFIC RAILWAY LTD COM	8/29/2012	12/14/2010	51,845 27	32,468 13		19,377 14
17-59292	100 00	FINNING INTL INC COM NEW COM NEW	8/29/2012	12/23/2010	2,361 94	2,699 79		(337 85)
17-59292	825 00	INGERSOLL-RAND PLC COM STK	8/29/2012	6/28/2012	3,466 17	3,030 11	436 06	
26-32562	1,047,908 97	PIMCO FUNDS TOTAL RETURN FUND INSTL CLASS	1/10/2012	12/30/2011	439,863 07	439,495.57	367 50	
26-32562	117,856 97	MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD	1/10/2012	12/30/2011	58,453.54	61,395 68	(2,942 14)	
26-32562	1,047,908 97	PIMCO FUNDS TOTAL RETURN FUND INSTL CLASS	1/10/2012	12/31/2010	11,003,303 09	10,295,488 05		707,815 04
26-32562	117,856 97	MFO PIMCO FDS EMERGING LOCAL BD FD INSTLCL USD	1/10/2012	12/31/2010	1,137,794 50	1,096,312 30		41,482 20
26-45340	4,471 83	FEDERAL HOME LN MTG CORP POOL #G11367 6%02-01-2018 BEO	11/15/2012	10/2/2012	4,471 83	4,812 81	(340 98)	
26-45340	2,679 17	FEDERAL HOME LN MTG CORP POOL #J1-8818 2 5% 04-01-2027 BEO	11/15/2012	10/3/2012	2,679 17	2,819 41	(140 24)	
26-45340	571 95	FEDERAL HOME LN MTG CORP POOL #J2-0129 2 5% 08-01-2027 BEO	11/15/2012	10/3/2012	571 95	601 71	(29 76)	
26-45340	530 30	FEDERAL HOME LN MTG CORP POOL #G18444 2 5% 09-01-2027 BEO	11/15/2012	10/18/2012	530 30	553 67	(23 37)	
26-45340	2,754 92	FEDERAL HOME LN MTG CORP POOL #G1-3178 5% 06-01-2023 BEO	11/15/2012	10/19/2012	2,754 92	2,983 92	(229 00)	
26-45340	3,586.32	FEDERAL HOME LN MTG CORP POOL #G11367 6%02-01-2018 BEO	12/17/2012	10/2/2012	3,586 32	3,859 78	(273 46)	
26-45340	2,074 32	FEDERAL HOME LN MTG CORP POOL #J1-8818 2.5% 04-01-2027 BEO	12/17/2012	10/3/2012	2,074 32	2,182 90	(108 58)	
26-45340	990 64	FEDERAL HOME LN MTG CORP POOL #J2-0129 2 5% 08-01-2027 BEO	12/17/2012	10/3/2012	990 64	1,042 18	(51 54)	
26-45340	721 02	FEDERAL HOME LN MTG CORP POOL #G18444 2.5% 09-01-2027 BEO	12/17/2012	10/18/2012	721 02	752 79	(31 77)	
26-45340	2,017 65	FEDERAL HOME LN MTG CORP POOL #G1-3178 5% 06-01-2023 BEO	12/17/2012	10/19/2012	2,017 65	2,185 37	(167 72)	
26-45340	2,578 54	FHLMC GOLD G12410 5 05-01-2021	12/17/2012	10/22/2012	2,578 54	2,792 88	(214 34)	
26-45340	1,792 55	GNMA POOL #782555 6% 02-15-2024 BEO	12/17/2012	10/29/2012	1,792 55	2,021 10	(228 55)	
26-45340	2,405 42	FNMA POOL #735439 6% 09-01-2019 BEO	12/26/2012	11/1/2012	2,405 42	2,605 37	(199 95)	
26-45341	5,314 00	GRAFTECH INTL LTD COM	11/2/2012	10/2/2009	11,376 29	14,635 01		(3,258 72)
26-45341	541 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	11/2/2012	10/2/2009	7,376 96	7,568 59		(191 63)
26-45341	3,866 00	MONOTYPE IMAGING HLDGS INC COM STK	11/2/2012	10/2/2009	15,571 48	8,352 18		7,219 30
26-45341	4,892 00	NXSTAGE MED INC COM STK	11/2/2012	10/2/2009	11,903 81	7,038 23		4,865 58
26-45341	1,696 00	SHUTTERFLY INC COM	11/2/2012	10/2/2009	12,119 63	6,440 05		5,679 58
26-45341	952 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	11/2/2012	1/28/2010	9,387 38	7,469.41		1,917 97
26-45341	1,793 00	SILICON LABORATORIES INC	11/2/2012	2/12/2010	13,134 35	14,376 64		(1,242 29)
26-45341	1,451 00	OLYMPIC STL INC COM	11/2/2012	3/5/2010	8,745 42	13,390 55		(4,645 13)
26-45341	4,251 00	DUFF & PHELPS CORP NEW CL A COM STK	11/2/2012	4/22/2010	9,883 11	14,560 64		(4,677 53)
26-45341	1,873 00	CARDTRONICS INC COM STK	11/2/2012	5/19/2010	22,618 40	10,641 95		11,976 45
26-45341	6,136 00	CROCS INC COM	11/2/2012	5/25/2010	26,192 98	18,126 92		8,066 06
26-45341	487 00	OCEANEERING INTERNATIONAL INC	11/2/2012	6/7/2010	9,546 34	3,757 47		5,788 87
26-45341	671 00	SUPERIOR ENERGY SERVICES INC COM	11/2/2012	7/6/2010	3,054 52	2,852 77		201 75
26-45341	5,058 00	VOCUS INC COM	11/2/2012	7/19/2010	22,731 65	24,501 64		(1,769 99)
26-45341	2,090 00	COMMVAULT SYS INC COM STK	11/2/2012	7/20/2010	61,552 08	18,099 66		43,452 42
26-45341	1,506 00	OASIS PETE INC NEW COM STK	11/2/2012	8/25/2010	6,981 20	3,875 20		3,106 00
26-45341	2,075 00	MATRIX SVC CO COM	11/2/2012	9/23/2010	13,955 37	13,437 82		517 55
26-45341	1,699 00	HOME BANCSHARES INC COM	11/2/2012	10/6/2010	22,638 92	13,386 87		9,252 05
26-45341	967 00	MEDNAX INC COM	11/2/2012	10/28/2010	24,906 15	17,980 70		6,925 45
26-45341	3,335 00	ATMI INC	11/2/2012	11/4/2010	22,382 72	19,140 95		3,241 77
26-45341	2,787 00	AMERISAFE INC COM	11/2/2012	11/8/2010	20,137 43	14,347 65		5,789 78
26-45341	845 00	SCBT FINL CORP COM	11/2/2012	11/22/2010	8,159 39	6,447 89		1,711 50
26-45341	2,608 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	11/2/2012	12/9/2010	5,280 76	4,134 71		1,146 05
26-45341	2,830 00	COLUMBIA BKG SYS INC COM	11/2/2012	12/15/2010	14,099 76	12,711 20		1,388 56
26-45341	3,335 00	ATMI INC	11/2/2012	5/21/2012	42,935 04	42,315 68	619 36	
26-45341	2,787 00	AMERISAFE INC COM	11/2/2012	5/21/2012	45,748 11	47,117 48	(1,369 37)	
26-45341	738 00	APPLIED INDL TECHNOLOGIES INC	11/2/2012	5/21/2012	30,059 09	27,188 52	2,870 57	
26-45341	894 00	BJS RESTAURANTS INC COM	11/2/2012	5/21/2012	21,611 29	27,475 78	(5,864 49)	
26-45341	1,873 00	CARDTRONICS INC COM STK	11/2/2012	5/21/2012	24,348 64	27,556 21	(3,207 57)	
26-45341	1,571 00	COMFORT SYS USA INC COM	11/2/2012	5/21/2012	16,563 62	16,584 45	(20 83)	
26-45341	2,090 00	COMMVAULT SYS INC COM STK	11/2/2012	5/21/2012	75,303 07	58,384 00	16,919 07	
26-45341	6,136 00	CROCS INC COM	11/2/2012	5/21/2012	50,580 89	61,295 23	(10,714 34)	
26-45341	4,251 00	DUFF & PHELPS CORP NEW CL A COM STK	11/2/2012	5/21/2012	32,356 71	38,875 22	(6,518 51)	
26-45341	1,007 00	DUNKIN BRANDS GROUP INC COM	11/2/2012	5/21/2012	20,032 84	19,952 78	80 06	
26-45341	1,101 00	EMCOR GROUP INC COM	11/2/2012	5/21/2012	35,456 91	30,683 24	4,773 67	
26-45341	2,617 00	EMPLOYERS HLDGS INC COM	11/2/2012	5/21/2012	34,906 24	33,130 23	1,776 01	
26-45341	5,314 00	GRAFTECH INTL LTD COM	11/2/2012	5/21/2012	43,366 22	45,304 79	(1,938 57)	
26-45341	3,703 00	GREAT LAKES DREDGE & DOCK CORP NEW COM COM	11/2/2012	5/21/2012	29,331 17	24,740 83	4,590 34	
26-45341	736 00	HAEMONETICS CORP MASS COM	11/2/2012	5/21/2012	34,111 56	29,433 58	4,677 98	
26-45341	3,296 00	HEALTHCARE SVCS GROUP INC	11/2/2012	5/21/2012	53,116 66	42,785 10	10,331 56	
26-45341	769 00	HIBBETT SPORTS INC COM STK	11/2/2012	5/21/2012	10,495 32	10,683 90	(188 58)	
26-45341	1,699 00	HOME BANCSHARES INC COM	11/2/2012	5/21/2012	32,554 02	27,264 05	5,289 97	
26-45341	997 00	ICU MED INC COM	11/2/2012	5/21/2012	37,466 24	33,257 44	4,208 80	
26-45341	2,608 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	11/2/2012	5/21/2012	60,071 90	50,797 38	9,274 52	
26-45341	3,116 00	J2 GLOBAL INC COM	11/2/2012	5/21/2012	77,549 73	61,910 05	15,639 68	
26-45341	1,092 00	KAISER ALUM CORP COM PAR \$0 01 COM PAR \$0 01	11/2/2012	5/21/2012	45,741 33	38,920 80	6,820 53	
26-45341	1,260 00	#REORG/KENEXA CORP CASH MERGER 4/12/2012	11/2/2012	5/21/2012	57,845 93	34,944 01	22,901 92	
26-45341	455 00	KOPPERS HLDGS INC COM	11/2/2012	5/21/2012	10,339 95	10,151 91	188 04	
26-45341	2,065 00	MKS INSTRUMENT INC	11/2/2012	5/21/2012	31,142 71	32,442 67	(1,299 96)	
26-45341	2,075 00	MATRIX SVC CO COM	11/2/2012	5/21/2012	7,399 64	7,829 19	(429 55)	
26-45341	967 00	MEDNAX INC COM	11/2/2012	5/21/2012	45,500 19	38,057 53	7,442 66	
26-45341	487 00	OCEANEERING INTERNATIONAL INC	11/2/2012	5/21/2012	16,281 81	14,314 24	1,967 57	
26-45341	359 00	OIL STL INTL INC COM ISIN US6780261052	11/2/2012	5/21/2012	20,845 57	20,785 47	60 10	
26-45341	1,451 00	OLYMPIC STL INC COM	11/2/2012	5/21/2012	16,627 10	16,019 11	607 99	
26-45341	2,054 00	PAREXEL INTL CORP	11/2/2012	5/21/2012	33,378 48	27,661 50	5,716 98	
26-45341	845 00	SCBT FINL CORP COM	11/2/2012	5/21/2012	20,864 72	17,381 72	3,483 00	
26-45341	1,696 00	SHUTTERFLY INC COM	11/2/2012	5/21/2012	31,452 64	25,707 02	5,745 62	
26-45341	1,793 00	SILICON LABORATORIES INC	11/2/2012	5/21/2012	51,309 89	40,919 19	10,390 70	
26-45341	671 00	SUPERIOR ENERGY SERVICES INC COM	11/2/2012	5/21/2012	10,609 35	11,045 20	(435 85)	
26-45341	1,942 00	THORATEC CORP	11/2/2012	5/21/2012	52,007 29	44,087 56	7,919 73	
26-45341	3,456 00	UMPQUA HOLDINGS CORP	11/2/2012	5/21/2012	26,771 46	27,807 85	(1,036 39)	

26-45341	1,008 00	UNDER ARMOUR INC CL A	11/2/2012	5/21/2012	41,350 48	33,666 96	7,683 52
26-45341	681 00	VITAMIN SHOPPE INC COM	11/2/2012	5/21/2012	38,528 75	31,829 24	6,699.51
26-45341	5,058 00	VOCUS INC COM	11/2/2012	5/21/2012	53,506 81	47,588 39	5,918 42
26-45341	952 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	11/2/2012	5/21/2012	22,529 70	19,147 57	3,382 13
26-45341	1,506 00	OASIS PETE INC NEW COM STK	11/2/2012	6/1/2012	39,131 48	30,875 91	8,255 57
26-45341	1,455 00	FORUM ENERGY TECH COM USDO 01	11/2/2012	6/12/2012	33,160 45	30,304 72	2,855 73
26-45341	1,278 00	MADDEN STEVEN LTD COM	11/2/2012	6/18/2012	55,477 75	48,853 71	6,624 04
26-45341	739 00	AMERIGROUP CORP	11/2/2012	6/28/2012	49,908 96	32,880 50	17,028 46
26-45341	4,443 00	ARUBA NETWORKS INC COM	11/2/2012	6/28/2012	80,031 74	71,344 36	8,687.38
26-45341	3,459 00	QLIK TECHNOLOGIES INC COM STK	11/2/2012	7/9/2012	52,889 02	59,795 79	(6,906 77)
26-45341	1,484 00	AEROVIRONMENT INC COM	11/2/2012	7/20/2012	32,557 18	37,975 93	(5,418 75)
26-45341	711 00	UNVL STAINLESS & ALLOY PRODS INC COM	11/2/2012	7/20/2012	24,496 46	25,191 15	(694 69)
26-45341	1,020 00	FEI CO	11/2/2012	7/26/2012	55,207 48	46,857 23	8,350 25
26-45341	1,379 00	NETGEAR INC COM	11/2/2012	7/30/2012	48,918 65	43,233 52	5,685 13
26-45341	856 00	GENERAC HLDGS INC COM STK	11/2/2012	8/2/2012	29,409 02	19,364 91	10,044 11
26-45341	3,844 00	SMITH & WESSON HLDG CORP COM	11/2/2012	8/2/2012	34,099 74	36,870 18	(2,770 44)
26-45341	1,149 00	HOMEAWAY INC	11/2/2012	8/21/2012	26,304 38	28,410 38	(2,106 00)
26-45341	4,892 00	NXSTAGE MED INC COM STK	11/2/2012	8/28/2012	39,450 09	53,648 44	(14,198 35)
26-45341	3,866 00	MONOTYPE IMAGING HLDGS INC COM STK	11/2/2012	9/5/2012	43,447 48	40,236 86	3,210 62
26-45341	2,664 00	TANGOE INC COM STK	11/2/2012	9/6/2012	34,599 25	39,330 29	(4,731 04)
26-45341	2,602 00	EXACTTARGET INC COM STK	11/2/2012	9/12/2012	59,895 91	59,899 04	(3 13)
26-45341	741 00	THERMON GROUP HLDGS INC	11/2/2012	9/21/2012	18,802 74	16,583 97	2,218 77
26-45341	2,830 00	COLUMBIA BKG SYS INC COM	11/2/2012	9/26/2012	32,870 07	34,248 21	(1,378 14)
26-45341	1,124 00	IBERIABANK CORP COM	11/2/2012	9/27/2012	41,741 30	40,637 39	1,103 91
26-45341	7,151 00	LTX-CREDENCE CORPORATION COMMON STOCK	11/2/2012	10/2/2012	39,468 34	45,373 13	(5,904 79)
26-45341	3,835 00	TITAN INTL INC ILL COM	11/2/2012	10/3/2012	78,753 02	85,859 30	(7,106 28)
26-45341	1,509 00	INFOBOX INC COM USDO 01	11/2/2012	10/4/2012	24,432 57	28,340 48	(3,907 91)
26-45341	1,503 00	SYNCHRONOSS TECHNOLOGIES INC COM STK	11/2/2012	10/4/2012	31,027 53	34,090 43	(3,062 90)
26-45341	949 00	WELLCARE HLTH PLANS INC COM PLANS INC CU REMAINS SAME EFF 7	11/2/2012	10/9/2012	45,369 72	54,165 28	(8,795 56)
26-45341	2,407 00	SKECHERS U S A INC CL A	11/2/2012	10/10/2012	41,491 17	45,245 41	(3,754 24)
26-45341	4,169 00	CADENCE DESIGN SYS INC	11/2/2012	10/11/2012	54,036 11	47,450 88	6,585 23
26-45341	447 00	DIAMONDBACK ENERGY INC COM	11/2/2012	10/12/2012	7,553 24	7,822 50	(269 26)
26-45341	2,224 00	LAREDO PETROLEUM HOLDINGS IN	11/2/2012	10/12/2012	45,219 79	44,025 85	1,193 94
26-45341	1,242 00	MATTRESS FIRM HOLDING CORP	11/2/2012	10/12/2012	39,450 74	39,205 81	244 93
26-45341	3,186 00	WEB COM GROUP INC COM	11/2/2012	10/12/2012	49,724 69	54,337 13	(4,612 44)
26-45341	318 00	GEOSPACE TECHNOLOGIES CORP COM	11/2/2012	10/15/2012	20,626 25	21,747 77	(1,121 52)
26-45341	1,819 00	GUIDEWIRE SOFTWARE INC COM USDO 0001	11/2/2012	10/23/2012	55,107 73	45,819 97	9,287 76
26-45341	1,252 00	INNERWORKINGS INC COM	11/2/2012	10/26/2012	18,079 97	16,268 95	1,811 02
26-45341	556 00	WHITEWAVE FOODS CO COM USDO 01 CL'A'	11/2/2012	10/26/2012	9,297 11	10,019 85	(722 74)
26-45341	1,699 00	HOME BANCSHARES INC COM	11/2/2012	1/4/2011	2,301 12	1,391 55	909 57
26-45341	2,787 00	AMERISAFE INC COM	11/2/2012	1/10/2011	6,067 05	4,224 86	1,842 19
26-45341	2,054 00	PARXEL INTL CORP	11/2/2012	2/23/2011	28,164 96	19,935 73	8,229 23
26-45341	3,335 00	ATMI INC	11/2/2012	3/7/2011	1,034 58	963 64	70 94
26-45341	455 00	KOPPERS HLDGS INC COM	11/2/2012	3/10/2011	5,883 07	6,239 65	(356 58)
26-45341	967 00	MEDNAX INC COM	11/2/2012	4/26/2011	1,486 93	1,331 67	155 26
26-45341	4,251 00	DUFF & PHELPS CORP NEW CL A COM STK	11/2/2012	5/2/2011	8,685 16	11,172 35	(2,487 19)
26-45341	2,065 00	MKS INSTRUMENT INC	11/2/2012	5/10/2011	17,948 66	20,711 84	(2,763 18)
26-45341	1,793 00	SILICON LABORATORIES INC	11/2/2012	5/19/2011	8,919 90	9,838 49	(918 59)
26-45341	769 00	HIBBETT SPORTS INC COM STK	11/2/2012	5/26/2011	31,322 81	21,105 01	10,217 80
26-45341	1,451 00	OLYMPIC STL INC COM	11/2/2012	6/27/2011	737 78	1,062 18	(324 40)
26-45341	2,830 00	COLUMBIA BKG SYS INC COM	11/2/2012	7/13/2011	2,908 08	3,021 51	(113 43)
26-45341	2,617 00	EMPLOYERS HLDGS INC COM	11/2/2012	7/13/2011	12,498 86	11,473 82	1,025 04
26-45341	845 00	SCBT FINL CORP COM	11/2/2012	8/1/2011	3,807 71	3,012 15	795 56
26-45341	1,007 00	DUNKIN BRANDS GROUP INC COM	11/2/2012	8/3/2011	11,536 91	9,515 82	2,021 09
26-45341	1,696 00	SHUTTERFLY INC COM	11/2/2012	8/3/2011	5,957 60	10,759 59	(4,801 99)
26-45341	736 00	HAEMONETICS CORP MASS COM	11/2/2012	8/4/2011	25,522 90	18,498 20	7,024 70
26-45341	5,314 00	GRAFTECH INTL LTD COM	11/2/2012	8/19/2011	975 11	1,262 36	(287 25)
26-45341	3,296 00	HEALTHCARE SVCS GROUP INC	11/2/2012	8/26/2011	26,173 43	17,866 08	8,307 35
26-45341	1,008 00	UNDER ARMOUR INC CL A	11/2/2012	8/29/2011	12,501 31	8,204 32	4,296 99
26-45341	4,892 00	NXSTAGE MED INC COM STK	11/2/2012	9/1/2011	2,917 71	4,728 92	(1,811 21)
26-45341	739 00	AMERIGROUP CORP	11/2/2012	9/21/2011	17,641 81	8,481 15	9,160 66
26-45341	2,608 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	11/2/2012	9/21/2011	1,828 95	1,249 51	579 44
26-45341	1,942 00	THORATEC CORP	11/2/2012	9/21/2011	19,369 50	17,273 15	2,096 35
26-45341	3,459 00	QLIK TECHNOLOGIES INC COM STK	11/2/2012	9/22/2011	12,799 71	15,825 21	(3,025 50)
26-45341	3,116 00	J2 GLOBAL INC COM	11/2/2012	9/26/2011	18,646 51	18,045 62	600 89
26-45341	359 00	OIL STS INTL INC COM ISIN US6780261052	11/2/2012	10/4/2011	4,351 60	2,969 27	1,382 33
26-45341	5,058 00	VOCUS INC COM	11/2/2012	10/4/2011	7,993 55	8,252 24	(258 69)
26-45341	6,136 00	CROCS INC COM	11/2/2012	10/18/2011	2,908 89	3,734 95	(826 06)
26-45341	3,456 00	UMPQUA HOLDINGS CORP	11/2/2012	10/20/2011	15,399 08	14,461 99	937 09
26-45341	894 00	BJS RESTAURANTS INC COM	11/2/2012	10/21/2011	8,576 98	11,939 78	(3,362 80)
26-45341	1,124 00	IBERIABANK CORP COM	11/2/2012	10/25/2011	13,913 77	14,211 30	(297 53)
26-45341	997 00	ICU MED INC COM	11/2/2012	11/1/2011	21,544 56	16,178 39	5,366 17
26-45341	1,092 00	KAISER ALUM CORP COM PAR \$0 01 COM PAR \$0 01	11/2/2012	11/1/2011	18,876 43	16,549 71	2,326 72
26-45341	140 00	KINDER MORGAN MGMT LLC SHS COM STK US49455U1007	11/28/2012	11/2/2012	10,477 58	10,575 87	(98 29)
26-45341	80 00	KINDER MORGAN MGMT LLC SHS COM STK US49455U1007	12/6/2012	11/2/2012	5,893 07	6,043 35	(150 28)
26-45341	100 00	KINDER MORGAN MGMT LLC SHS COM STK US49455U1007	12/11/2012	11/2/2012	7,416 74	7,554 19	(137 45)
26-45341	320 00	KINDER MORGAN MGMT LLC SHS COM STK US49455U1007	12/12/2012	11/2/2012	23,470 25	24,173 41	(703 16)
26-45353	117 00	MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	10/1/2012	9/28/2012	5,099 32	5,120 50	(21 18)
26-45353	55 00	MLP EV ENERGY PARTNERS L P COM UNITS REPSTG LTD PARTNER INT	10/1/2012	9/28/2012	3,439 34	3,439 97	(0 63)
26-45353	318 00	MLP EL PASO PIPELINE PARTNERS L P COM UNIT LTD PARTNERSHIP IN	10/1/2012	9/28/2012	11,872 26	11,783 46	88 80
26-45353	198 00	ENBRIDGE ENERGY PARTNERS LP	10/1/2012	9/28/2012	5,889 37	5,828 11	61 26
26-45353	274 00	ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	10/1/2012	9/28/2012	11,651 58	11,558 66	92 92
26-45353	471 00	MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	10/1/2012	9/28/2012	21,365 77	21,282 09	83 68
26-45353	1,359 00	MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	10/1/2012	9/28/2012	73,214 47	72,781 11	433 36

26-45353	409 00	MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT	10/1/2012	9/28/2012	14,020 48	13,731 69	288 79	
26-45353	328 00	MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP	10/1/2012	9/28/2012	27,477 88	27,038 65	439 23	
26-45353	200 00	MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTN	10/1/2012	9/28/2012	17,544 60	17,410 98	133 62	
26-45353	355 00	MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	10/1/2012	9/28/2012	19,390 90	19,310 19	80 71	
26-45353	461 00	LINN ENERGY LLC UNIT REPSTG LT	10/1/2012	9/28/2012	19,091 88	18,990 85	101 03	
26-45353	135 00	MLP NUSTAR ENERGY LP UNIT COM UNIT	10/1/2012	9/28/2012	6,876 06	6,865 42	10 64	
26-45353	243 00	UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UND	10/1/2012	9/28/2012	14,424 36	14,413 55	10 81	
26-45353	301 00	PLAINS ALL AMERN PIPELINE L P UNIT LTD PARTN	10/1/2012	9/28/2012	26,943 40	26,624 93	318 47	
26-45353	441 00	REGENCY ENERGY PARTNERS L P	10/1/2012	9/28/2012	10,341 43	10,276 50	64 93	
26-45353	227 00	MLP WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT	10/1/2012	9/28/2012	12,486 33	12,420 29	66 04	
26-45353	172 00	KINDER MORGAN MGMT LLC SHS COM STK US49455U1007	10/1/2012	9/28/2012	13,347 76	13,045 32	302 44	
26-47519	4,880 00	ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	10/25/2012	12/2/2008	182,544 99	55,600 59		126,944 40
26-47519	2,325 00	AFFILIATED MANAGERS GROUP	10/25/2012	12/10/2008	288,824 09	76,618 57		212,205 52
26-47519	4,355 00	POLARIS INDS INC	10/25/2012	2/2/2009	364,946 92	78,900 02		286,046 90
26-47519	28,150 00	DARLING INTL INC COM	10/25/2012	3/19/2009	466,961 43	103,223 41		363,738 02
26-47519	1,900 00	NORDSON CORP	10/25/2012	7/29/2009	110,612 10	35,348 93		75,263 17
26-47519	1,225 00	MIDDLEBY CORP	10/25/2012	1/29/2010	151,457 93	55,087 66		96,370 27
26-47519	583 00	NXSTAGE MED INC COM STK	11/27/2012	3/31/2008	6,732 56	2,527 40		4,205 16
26-47519	417 00	MONOTYPE IMAGING HLDGS INC COM STK	11/27/2012	3/23/2009	6,211 28	1,371 93		4,839 35
26-47519	2,830 00	SHUTTERFLY INC COM	11/27/2012	4/24/2009	79,896 74	30,637 87		49,258 87
26-47519	5,253 00	COMMMVAULT SYS INC COM STK	11/27/2012	5/22/2009	348,594 92	57,782 08		290,812 84
26-47519	809 00	CARDTRONICS INC COM STK	11/27/2012	5/18/2010	18,717 17	8,585 38		10,131 79
26-47523	309,278 35	PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL	12/19/2012	12/30/2011	30,159 73	27,921 04	2,238 69	
26-47523	309,278 35	PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL	12/19/2012	12/7/2011	2,693,000 24	2,491,102 21		201,898 03
26-47523	309,278 35	PIMCO FDS PAC INVT MGMT SER HIGH YIELD FD INSTL CL	12/19/2012	11/30/2012	276,840 04	267,431 68	9,408 36	
26-47530	60 00	VIACOM INC	1/3/2012	10/8/2009	2,759 39	1,755 75		1,003 64
26-47530	50 00	VIACOM INC	1/3/2012	10/8/2009	2,297 63	1,463 13		834 50
26-47530	190 00	VIACOM INC	1/4/2012	10/8/2009	8,705 50	5,559 87		3,145 63
26-47530	100 00	HESS CORP COM STK	1/5/2012	10/8/2009	5,800 60	5,651 14		149 46
26-47530	100 00	HESS CORP COM STK	1/5/2012	10/8/2009	5,799 28	5,651 14		148 14
26-47530	100 00	HESS CORP COM STK	1/6/2012	10/8/2009	5,647 96	5,651 14		(3 18)
26-47530	100 00	HESS CORP COM STK	1/9/2012	10/8/2009	5,688 12	5,651 14		36 98
26-47530	100 00	HESS CORP COM STK	1/10/2012	10/8/2009	5,864 47	5,651 14		213 33
26-47530	5 00	HESS CORP COM STK	1/11/2012	10/8/2009	290 01	282 56		7 45
26-47530	10 00	HESS CORP COM STK	1/11/2012	10/8/2009	580 04	565 11		14 93
26-47530	10 00	HESS CORP COM STK	1/12/2012	10/8/2009	581 56	565 11		16 45
26-47530	75 00	HESS CORP COM STK	1/17/2012	10/8/2009	4,321 50	4,238 36		83 14
26-47530	30 00	VIACOM INC	2/1/2012	10/8/2009	1,430 15	877 88		552 27
26-47530	20 00	VIACOM INC	2/1/2012	10/8/2009	952 96	585 25		367 71
26-47530	30 00	VIACOM INC	2/1/2012	10/8/2009	1,431 28	877 87		553 41
26-47530	30 00	UNION PAC CORP COM	2/2/2012	10/8/2009	3,443 64	1,788 84		1,654 80
26-47530	80 00	UNION PAC CORP COM	2/3/2012	10/8/2009	9,293 97	4,770 25		4,523 72
26-47530	30 00	VIACOM INC	2/3/2012	10/8/2009	1,447 85	877 88		569 97
26-47530	100 00	MOTOROLA SOLUTIONS INC	2/3/2012	10/13/2009	4,688 76	3,341 72		1,347 04
26-47530	10 00	MOTOROLA SOLUTIONS INC	2/3/2012	10/13/2009	469 36	334 17		135 19
26-47530	60 00	VIACOM INC	2/6/2012	10/8/2009	2,904 64	1,755 75		1,148 89
26-47530	10 00	MOTOROLA SOLUTIONS INC	2/6/2012	10/13/2009	467 07	334 17		132 90
26-47530	40 00	MOTOROLA SOLUTIONS INC	2/7/2012	10/13/2009	1,880 72	1,336 69		544 03
26-47530	50 00	INGERSOLL-RAND PLC COM STK	2/22/2012	10/16/2009	2,044 11	1,646 75		397 36
26-47530	5 00	INGERSOLL-RAND PLC COM STK	2/23/2012	10/16/2009	202 95	164 68		38 27
26-47530	5 00	INGERSOLL-RAND PLC COM STK	2/24/2012	10/16/2009	204 33	164 67		39 66
26-47530	40 00	INGERSOLL-RAND PLC COM STK	2/27/2012	10/16/2009	1,614 71	1,317 40		297 31
26-47530	35 00	MOTOROLA SOLUTIONS INC	3/9/2012	10/13/2009	1,798 41	1,169 61		628 80
26-47530	100 00	MOTOROLA SOLUTIONS INC	3/14/2012	12/1/2009	5,047 02	3,289 12		1,757 90
26-47530	30 00	MOTOROLA SOLUTIONS INC	3/16/2012	12/1/2009	1,515 80	986 44		529 36
26-47530	100 00	LINCOLN NATIONAL CORP IND	3/16/2012	6/15/2010	2,705 45	2,789 39		(83 94)
26-47530	100 00	MOTOROLA SOLUTIONS INC	3/19/2012	12/1/2009	5,052 39	3,239 07		1,813 32
26-47530	100 00	LINCOLN NATIONAL CORP IND	3/19/2012	6/15/2010	2,701 06	2,764 19		(63 13)
26-47530	100 00	LINCOLN NATIONAL CORP IND	3/19/2012	6/15/2010	2,705 76	2,764 19		(58 43)
26-47530	15 00	MOTOROLA SOLUTIONS INC	3/19/2012	12/3/2010	756 13	484 53		271 60
26-47530	10 00	MOTOROLA SOLUTIONS INC	3/20/2012	12/3/2010	503 71	320 99		182 72
26-47530	30 00	HARTFORD FINL SVCS GROUP INC	3/21/2012	10/8/2009	684 97	880 87		(195 90)
26-47530	30 00	HARTFORD FINL SVCS GROUP INC	3/21/2012	10/8/2009	683 11	880 87		(197 76)
26-47530	40 00	MOTOROLA SOLUTIONS INC	3/21/2012	12/3/2010	2,014 71	1,273 34		741 37
26-47530	1,550 00	AON CORP	4/2/2012	12/4/2009	76,023 63	62,500 29		13,523 34
26-47530	100 00	GENWORTH FINANCIAL INC	4/18/2012	10/29/2010	607 15	1,116 52		(509 37)
26-47530	1,800 00	GENWORTH FINANCIAL INC	4/18/2012	12/2/2010	11,025 83	20,829 58		(9,803 75)
26-47530	200 00	GENWORTH FINANCIAL INC	4/19/2012	11/2/2009	1,198 59	2,061 92		(863 33)
26-47530	400 00	GENWORTH FINANCIAL INC	4/19/2012	11/2/2009	2,409 82	4,123 84		(1,714 02)
26-47530	1,900 00	GENWORTH FINANCIAL INC	4/19/2012	10/29/2010	11,414 18	20,757 61		(9,343 43)
26-47530	300 00	GENWORTH FINANCIAL INC	4/20/2012	11/2/2009	1,816 72	3,092 88		(1,276 16)
26-47530	100 00	RAYTHEON CO NEW	4/23/2012	10/8/2009	5,266 16	4,558 29		707 87
26-47530	200 00	GENWORTH FINANCIAL INC	4/23/2012	11/2/2009	1,200 89	2,061 92		(861 03)
26-47530	100 00	GENWORTH FINANCIAL INC	4/23/2012	11/2/2009	595 64	1,030 96		(435 32)
26-47530	100 00	RAYTHEON CO NEW	4/24/2012	10/8/2009	5,303 34	4,558 29		745 05
26-47530	100 00	GENWORTH FINANCIAL INC	4/24/2012	11/2/2009	605 62	1,030 96		(425 34)
26-47530	100 00	GENWORTH FINANCIAL INC	4/24/2012	11/2/2009	603 39	1,030 96		(427 57)
26-47530	10 00	RAYTHEON CO NEW	4/25/2012	10/8/2009	534 88	455 83		79 05
26-47530	35 00	RAYTHEON CO NEW	4/25/2012	10/8/2009	1,857 50	1,595 40		262 10
26-47530	200 00	GENWORTH FINANCIAL INC	4/25/2012	11/2/2009	1,162 49	2,061 92		(899 43)
26-47530	100 00	GENWORTH FINANCIAL INC	4/25/2012	11/2/2009	583 89	1,030 96		(447 07)
26-47530	100 00	GENWORTH FINANCIAL INC	4/25/2012	11/2/2009	584 64	1,030 96		(446 32)
26-47530	25 00	RAYTHEON CO NEW	4/26/2012	10/8/2009	1,355 90	1,139 57		216 33
26-47530	100 00	GENWORTH FINANCIAL INC	4/26/2012	11/2/2009	590 70	1,030 96		(440 26)

26-47530	100 00	GENWORTH FINANCIAL INC	4/26/2012	11/2/2009	588 53	1,030 96		(442 43)
26-47530	400 00	MOTOROLA SOLUTIONS INC	4/26/2012	2/1/2010	20,424 78	11,747 78		8,677 00
26-47530	100 00	GENWORTH FINANCIAL INC	4/27/2012	11/2/2009	592 73	1,030 96		(438 23)
26-47530	114 00	MOTOROLA SOLUTIONS INC	4/27/2012	2/1/2010	5,782.53	2,920 45		2,862 08
26-47530	100 00	PFIZER INC	5/21/2012	3/30/2010	2,252 75	1,725 16		527 59
26-47530	1,400 00	PFIZER INC	5/21/2012	12/22/2010	31,522 81	24,271 67		7,251 14
26-47530	950 00	PFIZER INC	7/18/2012	3/30/2010	22,413 32	16,389 02		6,024 30
26-47530	200 00	CVS CORP	7/19/2012	10/16/2009	9,186 41	7,401 43		1,784 98
26-47530	1,400 00	CVS CORP	7/26/2012	10/8/2009	26,891 40	21,797 58		5,093 82
26-47530	1,240 00	HALLIBURTON CO	7/26/2012	10/8/2009	22,518 49	20,057 52		2,460 97
26-47530	1,600 00	LOEWS CORP	7/26/2012	10/8/2009	65,248 61	56,241 28		9,007 33
26-47530	1,200 00	MERCK & CO INC	7/26/2012	10/8/2009	52,406 30	38,820 00		13,586 30
26-47530	1,400 00	NRG ENERGY INC COM	7/26/2012	10/8/2009	26,788 39	37,833 04		(11,044 65)
26-47530	450 00	PHILIP MORRIS INTERNATIONAL	7/26/2012	10/8/2009	39,974 58	22,728 73		17,245 85
26-47530	740 00	RAYTHEON CO NEW	7/26/2012	10/8/2009	23,649 47	19,600 65		4,048 82
26-47530	2,100 00	MICROSOFT CORP COM	7/26/2012	10/12/2009	43,908 36	38,602 31		5,306 05
26-47530	340 00	UNION PAC CORP COM	7/26/2012	10/12/2009	40,921 48	20,225 28		20,696 20
26-47530	1,930 00	VIACOM INC	7/26/2012	10/16/2009	88,758 71	56,085 12		32,673.59
26-47530	1,000 00	INGERSOLL-RAND PLC COM STK	7/26/2012	10/16/2009	39,739 10	30,733 00		9,006 10
26-47530	1,600 00	BARRICK GOLD CORP	7/26/2012	10/22/2009	50,146 39	63,324 62		(13,178 23)
26-47530	900 00	APACHE CORP	7/26/2012	11/4/2009	75,895 29	89,613 59		(13,718 30)
26-47530	1,200 00	J P MORGAN CHASE & CO	7/26/2012	11/4/2009	42,896 99	54,431 50		(11,534 51)
26-47530	600 00	NOBLE ENERGY INC COM	7/26/2012	11/4/2009	52,089 33	41,289 87		10,799 46
26-47530	1,200 00	PITNEY BOWES INC	7/26/2012	11/4/2009	15,829 68	30,001 15		(14,171 47)
26-47530	7,750 00	TALISMAN ENERGY INC	7/26/2012	11/4/2009	26,207 91	39,091 23		(12,883 32)
26-47530	4,090 00	HARTFORD FINL SVCS GROUP INC	7/26/2012	11/27/2009	32,105 14	56,186 49		(24,081 35)
26-47530	1,550 00	AON PLC COM	7/26/2012	12/4/2009	72,640 36	76,023 63		(3,383 27)
26-47530	2,050 00	METLIFE INC	7/26/2012	12/10/2009	59,575 76	77,604 26		(18,028 50)
26-47530	2,500 00	WELLS FARGO & CO NEW	7/26/2012	12/15/2009	70,525 23	59,463 93		11,061 30
26-47530	2,270 00	CITIGROUP INC COM NEW COM NEW	7/26/2012	12/16/2009	39,291 61	47,250 00		(7,958 39)
26-47530	2,450 00	ANGLOGOLD LIMITED SPONSORED ADR	7/26/2012	12/23/2009	61,827 65	81,085 94		(19,258 29)
26-47530	2,520 00	CANADIAN NAT RES LTD COM	7/26/2012	1/28/2010	46,885 12	56,230 05		(9,344 93)
26-47530	380 00	OCCIDENTAL PETROLEUM CORP	7/26/2012	3/30/2010	32,403 01	31,324 64		1,078 37
26-47530	5,600 00	CA INC COM	7/26/2012	5/14/2010	146,617 03	123,441 99		23,175 04
26-47530	1,000 00	UNICOLN NATIONAL CORP IND	7/26/2012	6/21/2010	19,759 55	27,455 82		(7,696 27)
26-47530	500 00	GOLDMAN SACHS GROUP INC	7/26/2012	8/24/2010	16,545 73	24,525 67		(7,979 94)
26-47530	3,450 00	UNUMPROVIDENT CORP	7/26/2012	9/29/2010	49,236 95	58,866 07		(9,629 12)
26-47530	2,790 00	GEN MTRS CO COM	7/26/2012	11/22/2010	22,622 37	40,534 29		(17,911 92)
26-47530	2,800 00	SANOFI-AVENTIS SPONSORED ADR	7/26/2012	12/17/2010	108,911 95	98,432 17		10,479 78
26-47530	4,150 00	PFIZER INC	7/26/2012	12/20/2010	97,834 88	70,863 00		26,971 88
26-47530	1,600 00	TIME WARNER INC USDD 01	7/26/2012	12/23/2010	61,644 85	50,645 33		10,999 52
26-47530	2,100 00	MICROSOFT CORP COM	7/26/2012	8/15/2011	17,563 35	15,250 50	2,312 85	
26-47530	740 00	RAYTHEON CO NEW	7/26/2012	8/15/2011	17,049 61	12,691 38	4,358 23	
26-47530	960 00	PACCAR INC	7/26/2012	9/28/2011	36,826 79	33,847 36	2,979 43	
26-47530	4,090 00	HARTFORD FINL SVCS GROUP INC	7/26/2012	11/15/2011	33,879 79	36,127 12	(2,247 33)	
26-47530	4,450 00	CISCO SYS INC	7/26/2012	2/10/2012	31,159 30	34,953 02	(3,793 72)	
26-47530	200 00	CAPITAL ONE FINL CORP	7/26/2012	3/15/2012	11,150 75	10,330 00	820 75	
26-47530	2,850 00	HEWLETT PACKARD CO COM	7/26/2012	3/21/2012	51,171 46	70,363 07	(19,191 61)	
26-47530	7,750 00	TALISMAN ENERGY INC	7/26/2012	4/4/2012	60,948 63	68,289 69	(7,341 06)	
26-47530	770 00	MOSAIC CO/THE	7/26/2012	4/23/2012	44,243 20	40,937 42	3,305 78	
26-47530	3,450 00	UNUMPROVIDENT CORP	7/26/2012	4/23/2012	14,863 99	18,341 28	(3,477 29)	
26-47530	1,800 00	BEST BUY INC	7/26/2012	5/3/2012	31,125 26	39,296 75	(8,171 49)	
26-47530	1,200 00	AMERICAN INTERNATIONAL GROUP INC COM COM NEW	7/26/2012	5/6/2012	36,491 18	36,600 00	(108 82)	
26-47530	2,520 00	CANADIAN NAT RES LTD COM	7/26/2012	5/16/2012	22,615 17	27,123 92	(4,508 75)	
26-47530	2,790 00	GEN MTRS CO COM	7/26/2012	6/6/2012	23,376 45	28,667 62	(5,291 17)	
26-47530	1,240 00	HALLIBURTON CO	7/26/2012	6/15/2012	17,371 41	15,256 83	2,114 58	
26-47530	1,530 00	TEVA PHARMACEUTICALS INDS LTD ADR	7/26/2012	6/27/2012	26,066 61	23,952 65	2,113 96	
26-47530	2,450 00	ANGLOGOLD LIMITED SPONSORED ADR	7/26/2012	1/21/2011	20,052 21	26,546 48		(6,494 27)
26-47530	1,400 00	CVS CORP	7/26/2012	2/4/2011	35,855 19	26,150 64	9,704 55	
26-47530	2,790 00	GEN MTRS CO COM	7/26/2012	2/23/2011	6,598 19	12,188 00	(5,589 81)	
26-47530	2,500 00	WELLS FARGO & CO NEW	7/26/2012	5/2/2011	13,433 38	11,646 16	1,787 22	
26-47530	4,450 00	CISCO SYS INC	7/26/2012	5/16/2011	38,170 14	41,391 80	(3,221 66)	
26-47530	2,270 00	CITIGROUP INC COM NEW COM NEW	7/26/2012	6/1/2011	20,169 70	32,454 99	(12,285 29)	
26-47530	1,530 00	TEVA PHARMACEUTICALS INDS LTD ADR	7/26/2012	6/24/2011	36,248 89	43,601 23	(7,352 34)	
26-47530	500 00	GOLDMAN SACHS GROUP INC	7/26/2012	6/30/2011	32,118 17	47,044 05	(14,925 88)	
26-47530	7,750 00	TALISMAN ENERGY INC	7/26/2012	7/6/2011	7,313 84	12,487 65	(5,173 81)	
26-47535	32,800 00	MFC ISHARES TR DOW JONES SELECT DIVID INDEX FD	8/9/2012	12/12/2011	1,883,989 77	1,692,101 86	191,887 91	
26-47536	500 00	NEWFIELD EXPL CO COM	2/14/2012	9/30/2009	19,676 27	20,875 00		(1,198 73)
26-47536	100 00	COCA COLA CO	3/8/2012	10/1/2009	6,936 39	5,336 52		1,599 87
26-47536	2,900 00	AON CORP	4/2/2012	7/15/2010	142,237 75	105,706 86		36,530 89
26-47536	600 00	COMCAST CORP	4/23/2012	9/30/2009	17,181 75	9,685 98		7,495 77
26-47536	1,000 00	NEWS CORP CL A	4/23/2012	7/15/2011	18,958 97	15,663 40	3,295 57	
26-47536	600 00	WAL MART STORES INC	4/24/2012	9/30/2009	5,809 48	4,911 18		898 30
26-47536	600 00	WAL MART STORES INC	4/24/2012	2/22/2011	29,047 39	26,769 15		2,278 24
26-47536	1,500 00	VODAFONE GROUP PLC SPONSORED ADR	5/30/2012	4/8/2010	40,282 64	33,925 05		6,357 59
26-47536	700 00	MICROSOFT CORP COM	6/4/2012	9/30/2009	2,839 44	2,579 68		259 76
26-47536	700 00	MICROSOFT CORP COM	6/4/2012	1/14/2011	17,036 61	16,892 34		144 27
26-47536	1,100 00	WASTE MGMT INC DEL	6/5/2012	9/30/2009	35,369 70	32,800 35		2,569 35
26-47536	1,000 00	VODAFONE GROUP PLC SPONSORED ADR	6/8/2012	4/8/2010	26,437 81	22,616 70		3,821 11
26-47536	900 00	WASTE MGMT INC DEL	6/14/2012	9/30/2009	29,163 75	26,836 65		2,327 10
26-47536	400 00	MCDONALDS CORP	7/31/2012	10/19/2009	35,809 47	23,754 24		12,055 23
26-47536	2,400 00	PROGRESSIVE CORP OHIO	8/24/2012	9/30/2009	47,280 61	39,829 68		7,450 93
26-47536	1,100 00	NEWFIELD EXPL CO COM	9/6/2012	10/1/2009	36,436 13	45,881 02		(9,444 89)
26-47536	1,300 00	LIBERTY GLOBAL INC COM SER C COM SER C	9/7/2012	9/30/2009	70,003 43	29,247 79		40,755 64

26-47536	1,100 00	ALTERA CORP	9/13/2012	10/1/2009	41,354 23	22,461 00		18,893 23
26-47536	0 67	KRAFT FOODS GROUP INC COM	10/2/2012	4/19/2010	31 40	21 61		9 79
26-47536	4,600 00	MICROSOFT CORP COM	10/4/2012	9/30/2009	113,503 45	98,027 84		15,475 61
26-47536	1,400 00	NESTLE S A SPONSORED ADR REPSTG REG SH	10/4/2012	9/30/2009	90,344 03	59,598 00		30,746 03
26-47536	800 00	NOBLE ENERGY INC COM	10/4/2012	9/30/2009	74,329 53	52,768 00		21,561 53
26-47536	1,100 00	3M CO	10/4/2012	9/30/2009	103,641 32	80,905 55		22,735 77
26-47536	2,100 00	UNITEDHEALTH GROUP INC	10/4/2012	9/30/2009	121,904 36	52,826 76		69,077 60
26-47536	1,900 00	WAL MART STORES INC	10/4/2012	9/30/2009	142,049 93	93,312 42		48,737 51
26-47536	1,400 00	ALTERA CORP	10/4/2012	10/1/2009	47,025 08	28,350 00		18,675 08
26-47536	500 00	APACHE CORP	10/4/2012	10/1/2009	43,219 08	45,455 00		(2,235 92)
26-47536	3,600 00	COCA COLA CO	10/4/2012	10/1/2009	137,697 27	96,057 36		41,639 91
26-47536	1,100 00	PRAXAIR INC	10/4/2012	10/1/2009	115,696 39	87,660 43		28,035 96
26-47536	4,100 00	COMCAST CORP	10/4/2012	10/28/2009	144,809 16	62,529 27		82,279 89
26-47536	1,900 00	FIDELITY NAT'L INFORMATION SERVICES INC	10/4/2012	11/17/2009	59,337 37	46,403 00		12,934 37
26-47536	2,200 00	LIBERTY GLOBAL INC COM SER C COM SER C	10/4/2012	11/17/2009	124,731 26	48,994 71		75,736 55
26-47536	2,400 00	ECOLAB INC	10/4/2012	12/28/2009	155,374 91	109,876 64		45,498 27
26-47536	2,800 00	BERKLEY W R CORP COM	10/4/2012	1/5/2010	81,719 58	55,787 64		25,931 94
26-47536	766 00	KRAFT FOODS GROUP INC COM	10/4/2012	4/19/2010	35,619 43	23,804 83		11,814 60
26-47536	1,300 00	LOEWS CORP	10/4/2012	6/1/2010	54,379 08	42,037 25		12,341 83
26-47536	2,900 00	AON PLC COM	10/4/2012	7/15/2010	155,426 65	142,237 75		13,188 90
26-47536	1,200 00	THERMO ELECTRON CORP	10/4/2012	7/28/2010	72,251 34	52,935 27		19,316 07
26-47536	5,400 00	NEWS CORP CL A	10/4/2012	9/21/2010	126,987 66	63,152 32		63,835 34
26-47536	840 00	GOLDMAN SACHS GROUP INC	10/4/2012	10/17/2011	29,864 35	24,207 65	5,656 70	
26-47536	140 00	GOOGLE INC CL A	10/4/2012	1/20/2012	26,909 85	20,549 87	6,359 98	
26-47536	2,100 00	BERKSHIRE HATHAWAY INC-CL B	10/4/2012	5/17/2012	189,743 34	167,810 12	21,933 22	
26-47536	3,200 00	ORACLE CORPORATION	10/4/2012	6/1/2012	101,888 91	83,872 82	18,016 09	
26-47536	4,400 00	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	10/4/2012	7/31/2012	76,426 28	58,633 74	17,792 54	
26-47536	2,800 00	BERKLEY W R CORP COM	10/4/2012	1/6/2011	22,287 16	16,299 54		5,987 62
26-47536	1,500 00	PEPSICO INC	10/4/2012	2/10/2011	106,332 76	97,573 92		8,758 84
26-47536	4,600 00	MICROSOFT CORP COM	10/4/2012	3/23/2011	23,895 46	20,351 52		3,543 94
26-47536	140 00	GOOGLE INC CL A	10/4/2012	4/25/2011	80,729 54	55,110 79		25,618 75
26-47536	5,400 00	NEWS CORP CL A	10/4/2012	7/15/2011	7,469 86	4,699 02		2,770 84
26-47536	840 00	GOLDMAN SACHS GROUP INC	10/4/2012	8/8/2011	70,479 88	81,047 50		(10,567 62)
26-47536	2,300 00	MONDELEZ INTL INC COM	10/8/2012	4/19/2010	63,347 48	44,074 49		19,272 99
26-47537	143 00	AETNA INC NEW	1/3/2012	10/8/2009	6,061 31	3,665 36		2,395 95
26-47537	264 00	CANADIAN PACIFIC RAILWAY LTD COM	1/3/2012	10/8/2009	18,064 59	12,518 67		5,545 92
26-47537	529 00	DEAN FOODS CO NEW	1/4/2012	1/19/2011	5,719 80	5,108 34	611 46	
26-47537	220 00	WESTERN DIGITAL CORP COM	1/10/2012	11/16/2010	7,408 81	7,071 22		337 59
26-47537	637 00	AMEREN CORP COM	1/11/2012	10/28/2009	20,555 40	15,966 15		4,589 25
26-47537	8,574 00	ADR SUMITOMO MITSUI TR HLDGS INC SPONSORED ADR	1/13/2012	4/1/2011	24,651 48	30,694 92	(6,043 44)	
26-47537	334 00	KROGER CO	1/20/2012	10/8/2009	7,960 80	7,264 50		696 30
26-47537	246 00	TECH DATA CORP	1/20/2012	10/8/2009	12,884 39	10,554 21		2,330 18
26-47537	676 00	INGRAM MICRO INC CL A	1/25/2012	5/27/2011	12,834 22	12,615 85	218 37	
26-47537	10,000 00	JETBLUE AWYS CORP DEB CONV SER B 6 75% DUE 10-15-2039/10-15-2	1/26/2012	8/8/2011	14,149 80	11,883 40	2,266 40	
26-47537	584 00	AGCO CORP	1/26/2012	10/14/2009	29,927 74	15,162 10		14,765 64
26-47537	262 00	LOEWS CORP	1/26/2012	5/17/2010	9,920 51	8,962 86		957 65
26-47537	584 00	AGCO CORP	1/26/2012	9/29/2011	843 03	575 66	267 37	
26-47537	372 00	LOEWS CORP	1/27/2012	5/17/2010	14,000 73	12,660 33		1,340 40
26-47537	215 00	TRANSOCEAN LTD	1/27/2012	1/10/2012	10,275 25	8,772 05	1,503 20	
26-47537	187 00	LOEWS CORP	1/30/2012	5/14/2010	6,980 87	6,356 69		624 18
26-47537	197 00	LOEWS CORP	1/30/2012	5/14/2010	7,354 65	6,696 62		658 03
26-47537	36 00	LOEWS CORP	1/31/2012	5/14/2010	1,346 22	1,223 75		122 47
26-47537	302 00	ZIMMER HLDGS INC	1/31/2012	12/7/2010	16,101 65	13,330 56		2,771 09
26-47537	302 00	ZIMMER HLDGS INC	1/31/2012	12/15/2011	2,248 15	1,774 71	473 44	
26-47537	408 00	WESTERN DIGITAL CORP COM	2/1/2012	11/15/2010	7,961 93	6,694 63		1,267 30
26-47537	408 00	WESTERN DIGITAL CORP COM	2/1/2012	8/9/2011	7,580 98	5,866 48	1,714 50	
26-47537	179 00	CANADIAN PACIFIC RAILWAY LTD COM	2/8/2012	10/8/2009	3,765 00	2,323 54		1,441 46
26-47537	108 00	COMPUTER SCIENCES CORP	2/8/2012	8/3/2011	3,416 70	3,608 81	(192 11)	
26-47537	121 00	COMPUTER SCIENCES CORP	2/8/2012	8/3/2011	3,798 09	4,043 20	(245 11)	
26-47537	179 00	CANADIAN PACIFIC RAILWAY LTD COM	2/8/2012	9/23/2011	9,988 78	6,136 46	3,852 32	
26-47537	1,030 00	BANRO CORP COM STK	2/9/2012	2/16/2010	4,968 20	1,993 46		2,974 74
26-47537	666 00	SILVER STD RES INC COM	2/9/2012	2/23/2010	11,372 80	11,330 11		42 69
26-47537	213 00	CAMECO CORP COM	2/9/2012	3/14/2011	4,978 79	6,831 91	(1,853 12)	
26-47537	63 00	COMPUTER SCIENCES CORP	2/9/2012	8/3/2011	1,984 03	2,105 14	(121 11)	
26-47537	426 00	BANRO CORP COM STK	2/10/2012	2/16/2010	2,014 38	824 48		1,189 90
26-47537	520 00	DEAN FOODS CO NEW	2/15/2012	1/19/2011	6,235 30	5,021 43		1,213 87
26-47537	240 00	DEAN FOODS CO NEW	2/15/2012	1/19/2011	2,899 74	2,317 58		582 16
26-47537	678 00	IDACORP INC COMMON	2/16/2012	10/29/2009	28,455 00	19,289 78		9,165 22
26-47537	15,000 00	LUCENT TECHNOLOGIES INC SR DEB CONV SER B 2 875% DUE 06-15-2	2/16/2012	5/11/2010	14,306 25	13,181 25		1,125 00
26-47537	32,000 00	LUCENT TECHNOLOGIES INC SR DEB CONV SER B 2 875% DUE 06-15-2	2/16/2012	5/14/2010	30,484 99	28,120 41		2,364 58
26-47537	824 00	DEAN FOODS CO NEW	2/16/2012	8/8/2011	6,703 49	4,625 27	2,078 22	
26-47537	824 00	DEAN FOODS CO NEW	2/16/2012	1/19/2011	3,213 34	2,578 31		635 03
26-47537	594 00	DEAN FOODS CO NEW	2/16/2012	1/19/2011	7,148 66	5,736 03		1,412 63
26-47537	639 00	GOLD FIELDS LTD NEW SPONSORED ADR	2/17/2012	10/8/2009	10,185 47	9,580 14		605 33
26-47537	1,122 00	TNT EXPRESS N V ADR	2/17/2012	9/15/2011	14,063 23	9,614 20	4,449 03	
26-47537	196 00	CAMECO CORP COM	2/22/2012	3/14/2011	5,056 62	6,286 64	(1,230 02)	
26-47537	1,034 00	TNT EXPRESS N V ADR	2/22/2012	11/25/2011	13,361 24	7,316 23	6,045 01	
26-47537	230 00	TELUS CORP NON VTG SHS	2/23/2012	10/14/2009	12,960 94	7,025 88		5,935 06
26-47537	86 00	CAMECO CORP COM	2/23/2012	3/14/2011	2,179 47	2,758 43	(578 96)	
26-47537	604 00	TNT EXPRESS N V ADR	2/24/2012	11/25/2011	7,560 55	3,847 18	3,713 37	
26-47537	3,392 00	BANRO CORP COM STK	2/28/2012	2/16/2010	19,162 09	6,564 88		12,597 21
26-47537	496 00	NEXEN INC COMMON	2/29/2012	5/10/2011	10,246 92	11,891 89	(1,644 97)	
26-47537	642 00	AON CORP	4/2/2012	10/14/2009	31,488 50	26,455 74		5,032 76
26-47537	231 00	AETNA INC NEW	4/4/2012	10/8/2009	11,387 00	5,920 97		5,466 03

26-47537	637 00	NOVACOPPER INC COM	5/1/2012	4/23/2012	2,412 89	3,539 47	(1,126 58)	
26-47537	449 00	ADR WEST JAPAN RY CO ADR	5/1/2012	1/28/2011	18,316 58	17,007 00		1,309 58
26-47537	166 00	CANADIAN PACIFIC RAILWAY LTD COM	5/4/2012	9/23/2011	12,449 47	7,835 78	4,613 69	
26-47537	544 00	NOVACOPPER INC COM	5/8/2012	10/8/2009	1,259 16	1,440 53		(181 37)
26-47537	544 00	NOVACOPPER INC COM	5/8/2012	4/23/2012	372 64	507 51	(134 87)	
26-47537	508 00	DEAN FOODS CO NEW	5/9/2012	8/8/2011	7,264 99	4,218 38	3,046 61	
26-47537	39,000 00	GOODRICH PETE CORP SR NT CONV 5% DUE 10-01-2029/10-01-2014 F	5/10/2012	10/20/2011	37,196 25	36,329 98	866 27	
26-47537	18,000 00	DENDREON CORP SR NT CONV 0% DUE 01-15-2016 REG	5/10/2012	12/23/2011	13,725 00	12,952 23	772 77	
26-47537	873 00	AETNA INC NEW	5/10/2012	10/8/2009	36,762 16	22,376 65		14,385 51
26-47537	7,261 00	NOVAGOLD RES INC COM NEW	5/10/2012	10/8/2009	14,346 90	13,459 96		886 94
26-47537	29 00	NOVACOPPER INC COM	5/10/2012	10/8/2009	94 09	99 52		(5 43)
26-47537	7,192 00	ARCH COAL INC	5/10/2012	10/14/2009	13,332 30	37,977 53		(24,645 23)
26-47537	1,297 00	CNA FINANCIAL CORP	5/10/2012	10/14/2009	25,543 96	20,463 97		5,079 99
26-47537	2,745 00	CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1'B'	5/10/2012	10/14/2009	7,135 95	9,085 61		(1,949 66)
26-47537	642 00	AON PLC COM	5/10/2012	10/14/2009	30,949 99	31,488 50		(538 51)
26-47537	1,484 00	AMEREN CORP COM	5/10/2012	10/28/2009	48,772 64	37,169 50		11,603 14
26-47537	1,330 00	SHAW GROUP INC	5/10/2012	1/4/2010	11,556 85	11,322 27		234 58
26-47537	2,750 00	GOLD FIELDS LTD NEW SPONSORED ADR	5/10/2012	1/21/2010	35,582 28	38,260 78		(2,678 50)
26-47537	8,657 00	ADR DAIWA SECS GROUP SPON ADR	5/10/2012	1/22/2010	29,303 28	45,224 96		(15,921 68)
26-47537	1,628 00	ADR PETROBRAS ARGENTINA S A SPONSORED ADR	5/10/2012	2/4/2010	6,478 27	9,786 97		(3,308 70)
26-47537	3,602 00	SILVER STD RES INC COM	5/10/2012	2/12/2010	5,529 92	7,701 00		(2,171 08)
26-47537	1,150 00	AXIS CAPITAL HOLDINGS LTD COM	5/10/2012	3/15/2010	34,691 92	29,873 11		4,818 81
26-47537	2,393 00	ADR SK TELECOM LTD SPONSORED ADR	5/10/2012	3/24/2010	27,160 97	35,320 31		(8,159 34)
26-47537	1,349 00	FOREST LABS INC	5/10/2012	4/28/2010	45,946 58	39,125 83		6,820 75
26-47537	4,034 00	CAMECO CORP COM	5/10/2012	5/21/2010	43,329 24	52,543 60		(9,214 36)
26-47537	2,522 00	ADR CENTRAIS ELÉTRICAS BRASILEIRAS S A SPONSORED ADR REPSTG I	5/10/2012	5/26/2010	5,782 37	7,389 50		(1,607 13)
26-47537	1,560 00	ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	5/10/2012	6/7/2010	9,984 00	12,902 46		(2,918 46)
26-47537	1,507 00	FRESH DEL MONTE PRODUCE INC	5/10/2012	6/24/2010	37,128 62	30,946 40		6,182 22
26-47537	2,231 00	INGRAM MICRO INC CL A	5/10/2012	6/29/2010	37,119 60	32,963 62		4,155 98
26-47537	2,024 00	LAYNE CHRISTENSEN CO COM	5/10/2012	7/16/2010	10,351 26	12,906 60		(2,555 34)
26-47537	1,244 00	CONSOL ENERGY INC COM	5/10/2012	7/20/2010	19,547 05	22,507 82		(2,960 77)
26-47537	6,137 00	KINROSS GOLD CORP COM NPV NEW	5/10/2012	7/27/2010	44,073 99	114,538 21		(70,464 22)
26-47537	4,573 00	BANRO CORP COM STK	5/10/2012	8/11/2010	18,110 95	8,254 18		9,856 77
26-47537	263 00	BRISTOW GROUP INC COM	5/10/2012	8/23/2010	12,343 70	8,684 26		3,659 44
26-47537	412 00	ZIMMER HLDGS INC	5/10/2012	8/25/2010	22,754 50	17,437 22		5,317 28
26-47537	5,340 00	SKYWEST INC	5/10/2012	8/26/2010	28,738 58	45,243 09		(16,504 51)
26-47537	21,656 00	POLYUS GOLD INTL LTD GDR LEVEL 1	5/10/2012	9/22/2010	61,826 48	63,175 85		(1,349 37)
26-47537	659 00	WESTERN DIGITAL CORP COM	5/10/2012	10/8/2010	14,047 53	10,018 53		4,029 00
26-47537	3,903 00	SAIC INC COM STK USD0 0001	5/10/2012	10/18/2010	27,225 87	41,327 41		(14,101 54)
26-47537	630 00	ADR GUOCO GROUP LTD ADR	5/10/2012	10/25/2010	9,755 33	15,195 60		(5,440 27)
26-47537	991 00	ALLIANT TECHSYSTEMS INC	5/10/2012	11/12/2010	9,296 96	12,958 91		(3,661 95)
26-47537	4,025 00	CHESAPEAKE ENERGY CORP	5/10/2012	12/3/2010	35,406 16	43,760 58		(8,354 42)
26-47537	2,065 00	KROGER CO	5/10/2012	12/7/2010	47,442 51	43,450 84		3,991 67
26-47537	3,783 00	NEXEN INC COMMON	5/10/2012	12/7/2010	30,672 78	38,499 05		(7,826 27)
26-47537	2,231 00	INGRAM MICRO INC CL A	5/10/2012	5/27/2011	4,349 52	4,367 02	(17 50)	
26-47537	1,985 00	ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW	5/10/2012	5/31/2011	23,937 36	27,896 73	(3,959 37)	
26-47537	5,879 00	MURRAY & ROBERTS-SPON ADR	5/10/2012	8/3/2011	19,022 25	24,402 32	(5,380 07)	
26-47537	1,330 00	SHAW GROUP INC	5/10/2012	8/8/2011	27,356 08	21,562 45	5,793 63	
26-47537	659 00	WESTERN DIGITAL CORP COM	5/10/2012	8/9/2011	12,707 73	9,227 18	3,480 55	
26-47537	280 00	MOLSON COORS BREWING CO CL B	5/10/2012	8/11/2011	11,520 09	11,916 58	(396 49)	
26-47537	3,903 00	SAIC INC COM STK USD0 0001	5/10/2012	9/6/2011	16,449 67	19,051 20	(2,601 53)	
26-47537	1,593 00	DEAN FOODS CO NEW	5/10/2012	9/9/2011	22,602 08	13,188 02	9,414 06	
26-47537	1,040 00	UPM KYMMENE CORP SPONSORED ADR	5/10/2012	9/9/2011	12,349 72	12,250 68	99 04	
26-47537	2,024 00	LAYNE CHRISTENSEN CO COM	5/10/2012	10/3/2011	29,403 86	37,872 57	(8,468 71)	
26-47537	321 00	NORTHERN TRUST CORP	5/10/2012	10/3/2011	14,611 36	11,010 27	3,601 09	
26-47537	3,783 00	NEXEN INC COMMON	5/10/2012	10/18/2011	33,954 22	38,324 00	(4,369 78)	
26-47537	4,034 00	CAMECO CORP COM	5/10/2012	11/15/2011	13,470 67	13,321 09	149 58	
26-47537	1,188 00	COMPUTER SCIENCES CORP	5/10/2012	12/2/2011	31,973 71	33,814 56	(1,840 85)	
26-47537	523 00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	5/10/2012	12/8/2011	21,180 70	20,249 45	931 25	
26-47537	2,393 00	ADR SK TELECOM LTD SPONSORED ADR	5/10/2012	12/15/2011	4,529 04	4,906 61	(377 57)	
26-47537	412 00	ZIMMER HLDGS INC	5/10/2012	12/15/2011	2,930 03	2,254 35	675 68	
26-47537	10,261 00	ADR FINMECCANICA SPA ADR	5/10/2012	1/9/2012	18,623 29	26,930 47	(8,307 18)	
26-47537	1,223 00	CBIZ INC COM	5/10/2012	1/10/2012	7,481 77	7,290 31	191 46	
26-47537	387 00	TRANSCOCEAN LTD	5/10/2012	1/10/2012	17,942 34	15,604 28	2,338 06	
26-47537	6,137 00	KINROSS GOLD CORP COM NPV NEW	5/10/2012	1/18/2012	3,714 36	4,929 89	(1,215 53)	
26-47537	7,726 00	ADR JSC RUSHYDRO SPONSORED ADR	5/10/2012	1/24/2012	7,679 75	8,574 82	(895 07)	
26-47537	1,337 00	OLD REPUBLIC INTERNATIONAL CORP	5/10/2012	1/25/2012	12,795 60	12,613 26	182 34	
26-47537	1,297 00	CNA FINANCIAL CORP	5/10/2012	1/27/2012	13,479 03	11,433 49	2,045 54	
26-47537	3,150 00	TALISMAN ENERGY INC	5/10/2012	2/13/2012	35,544 75	40,470 29	(4,925 54)	
26-47537	4,611 00	SOUTHWEST AIRLINES CO	5/10/2012	3/16/2012	37,403 59	38,733 31	(1,329 72)	
26-47537	1,560 00	ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	5/10/2012	3/26/2012	17,978 37	22,248 27	(4,269 90)	
26-47537	7,192 00	ARCH COAL INC	5/10/2012	4/4/2012	45,856 53	83,638 52	(37,781 99)	
26-47537	1,084 00	PEABODY ENERGY CORP COM	5/10/2012	4/4/2012	31,014 27	34,570 81	(3,556 54)	
26-47537	1,150 00	AXIS CAPITAL HOLDINGS LTD COM	5/10/2012	4/5/2012	5,203 79	5,050 49	153 30	
26-47537	2,111 00	BEST BUY INC	5/10/2012	4/10/2012	42,214 61	50,770 60	(8,555 99)	
26-47537	1,244 00	CONSOL ENERGY INC COM	5/10/2012	4/10/2012	23,263 75	24,616 87	(1,353 12)	
26-47537	1,224 00	DENDREON CORP COM STK ISIN US24823Q1076	5/10/2012	4/10/2012	10,731 05	11,997 89	(1,266 84)	
26-47537	1,628 00	ADR PETROBRAS ARGENTINA S A SPONSORED ADR	5/10/2012	4/10/2012	11,611 98	11,602 95	9 03	
26-47537	991 00	ALLIANT TECHSYSTEMS INC	5/10/2012	4/18/2012	42,755 53	45,702 76	(2,947 23)	
26-47537	4,025 00	CHESAPEAKE ENERGY CORP	5/10/2012	4/18/2012	34,623 23	40,705 94	(6,082 71)	
26-47537	1,993 00	IVANHOE MINES COM NPV	5/10/2012	4/23/2012	19,527 17	30,115 30	(10,588 13)	
26-47537	7,261 00	NOVAGOLD RES INC COM NEW	5/10/2012	4/23/2012	24,335 93	35,370 41	(11,034 48)	
26-47537	1,267 00	SOUTHWESTERN ENERGY CO COM	5/10/2012	4/23/2012	38,741 32	38,189 69	551 63	
26-47537	3,602 00	SILVER STD RES INC COM	5/10/2012	4/25/2012	38,440 87	43,390 35	(4,949 48)	

26-47537	2,522 00	ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG I	5/10/2012	4/27/2012	22,262 14	25,461 05	(3,198 91)
26-47537	1,656 00	WEATHERFORD INTL LTD	5/10/2012	4/27/2012	21,899 77	24,584 14	(2,684 37)
26-47537	2,745 00	CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1'B'	5/10/2012	4/30/2012	19,697 18	22,109 71	(2,412 53)
26-47537	2,754 00	NII HLDGS INC COM NEW CL B NEW	5/10/2012	5/4/2012	35,160 08	44,273 22	(9,113 14)
26-47537	5,340 00	SKYWEST INC	5/10/2012	5/7/2012	15,977 04	19,046 86	(3,069 82)
26-47537	413 00	ADR JAPAN STL WKS LTD ADR ADR COMM STK	5/10/2012	5/8/2012	12,457.33	12,742.45	(285 12)
26-47537	13,284 00	#REORG/AGEAS SPONSORED REV STK SPLIT AGEAS SPONSORED 2J1FA	5/10/2012	5/9/2012	8,375 81	8,311 53	64 28
26-47537	13,284 00	#REORG/AGEAS SPONSORED REV STK SPLIT AGEAS SPONSORED 2J1FA	5/10/2012	1/24/2011	14,804 24	24,202.42	(9,398 18)
26-47537	7,726 00	ADR ISC RUSHDYHO SPONSORED ADR	5/10/2012	2/18/2011	16,063 25	26,537 71	(10,474 46)
26-47537	801 00	P H GLATFELTER CO	5/10/2012	3/30/2011	11,781 71	10,430 62	1,351 09
26-47537	413 00	ADR JAPAN STL WKS LTD ADR ADR COMM STK	5/10/2012	4/8/2011	11,143 02	14,320 14	(3,177 12)
26-47537	4,034 00	CAMECO CORP COM	5/10/2012	4/12/2011	29,729 86	40,857 14	(11,127 28)
26-47537	2,322 00	ADR ST BARBARA LTD SPONSORED ADR	5/10/2012	5/5/2011	23,184 64	25,701 41	(2,516 77)
26-47537	3,783 00	NEXEN INC COMMON	5/10/2012	5/9/2011	708 10	980 98	(272 88)
26-47538	6 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/4/2012	7/15/2011	210 32	219 33	(9 01)
26-47538	347 00	#REORG/SUCCESSFACTORS CASH MERGER 2/23/2012	1/9/2012	8/18/2011	13,780 87	7,474 73	6,306 14
26-47538	216 00	#REORG/SUCCESSFACTORS CASH MERGER 2/23/2012	1/9/2012	9/14/2011	8,578 80	5,096 90	3,481 90
26-47538	214 00	#REORG/SUCCESSFACTORS CASH MERGER 2/23/2012	1/9/2012	9/21/2011	8,500 04	5,176 23	3,323 81
26-47538	58 00	SUPERIOR ENERGY SERVICES INC COM	1/13/2012	7/13/2011	1,604 18	2,311 51	(707 33)
26-47538	48 00	SUPERIOR ENERGY SERVICES INC COM	1/13/2012	7/13/2011	1,326 61	1,901 56	(574 95)
26-47538	88 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/13/2012	7/15/2011	2,650 98	3,112 80	(461 82)
26-47538	13 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/13/2012	7/15/2011	389 47	471 78	(82 31)
26-47538	24 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/17/2012	7/14/2011	721 90	828 87	(106 97)
26-47538	36 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/18/2012	7/7/2011	1,079 98	1,184 57	(104 59)
26-47538	4 00	AMERIGROUP CORP	1/18/2012	9/21/2011	279 83	177 25	102 58
26-47538	37 00	AMERIGROUP CORP	1/18/2012	9/21/2011	2,595 29	1,639 55	955 74
26-47538	191 00	UMPQUA HOLDINGS CORP	1/19/2012	5/19/2011	2,407 31	2,241 54	165 77
26-47538	97 00	SUPERIOR ENERGY SERVICES INC COM	1/19/2012	7/1/2011	2,740 24	3,636 09	(895 85)
26-47538	68 00	SUPERIOR ENERGY SERVICES INC COM	1/19/2012	7/1/2011	1,887 96	2,543 50	(655 54)
26-47538	97 00	SUPERIOR ENERGY SERVICES INC COM	1/19/2012	7/6/2011	2,707 61	3,753 92	(1,046 31)
26-47538	97 00	SUPERIOR ENERGY SERVICES INC COM	1/19/2012	7/13/2011	2,695 91	3,804 37	(1,108 46)
26-47538	25 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/19/2012	10/21/2011	758 10	670 65	87 45
26-47538	102 00	#REORG/ PETROLEUM DEVELOPMENT NAME CHANGE PDC ENERGY IN	1/19/2012	10/21/2011	3,091 56	2,440 89	650 67
26-47538	291 00	MAGNUM HUNTER RES CORP DEL COM	1/20/2012	7/13/2011	1,615 19	2,016 49	(401 30)
26-47538	11 00	MAGNUM HUNTER RES CORP DEL COM	1/20/2012	7/15/2011	60 38	79 45	(19 07)
26-47538	291 00	MAGNUM HUNTER RES CORP DEL COM	1/20/2012	7/15/2011	1,617 83	2,115 47	(497 64)
26-47538	83 00	MAGNUM HUNTER RES CORP DEL COM	1/20/2012	7/15/2011	462 34	599 48	(137 14)
26-47538	388 00	MAGNUM HUNTER RES CORP DEL COM	1/20/2012	7/15/2011	2,158 94	2,745 66	(586 72)
26-47538	324 00	MERCURY COMPUTER SYS	1/23/2012	11/2/2009	4,787 00	3,343 94	1,443 06
26-47538	194 00	MAGNUM HUNTER RES CORP DEL COM	1/23/2012	6/10/2011	1,096 67	1,282 83	(186 16)
26-47538	388 00	MAGNUM HUNTER RES CORP DEL COM	1/23/2012	6/10/2011	2,159 05	2,575 84	(416 79)
26-47538	194 00	MAGNUM HUNTER RES CORP DEL COM	1/23/2012	6/10/2011	1,086 64	1,267 03	(180 39)
26-47538	194 00	MAGNUM HUNTER RES CORP DEL COM	1/24/2012	6/9/2011	1,070 29	1,220 72	(150 43)
26-47538	194 00	MAGNUM HUNTER RES CORP DEL COM	1/24/2012	6/9/2011	1,074 38	1,220 73	(146 35)
26-47538	247 00	MAGNUM HUNTER RES CORP DEL COM	1/24/2012	6/9/2011	1,356 15	1,568 78	(212 63)
26-47538	195 00	MAGNUM HUNTER RES CORP DEL COM	1/24/2012	6/9/2011	1,083 33	1,227 02	(143 69)
26-47538	154 00	OASIS PETE INC NEW COM STK	1/25/2012	9/9/2010	5,263 27	2,781 40	2,481 87
26-47538	69 00	OASIS PETE INC NEW COM STK	1/25/2012	9/9/2010	345 82	180 68	165 14
26-47538	22 00	ASTEC INDS INC	1/25/2012	2/17/2011	763 99	768 85	(4 86)
26-47538	69 00	OASIS PETE INC NEW COM STK	1/25/2012	7/13/2011	2,040 35	1,747 18	293 17
26-47538	16 00	SANCHEZ ENERGY CORP COM	1/25/2012	12/14/2011	293 03	352 00	(58 97)
26-47538	129 00	SANCHEZ ENERGY CORP COM	1/25/2012	12/14/2011	2,317 78	2,838 00	(520 22)
26-47538	37 00	ASTEC INDS INC	1/26/2012	2/28/2011	1,271 13	1,278 46	(7 33)
26-47538	64 00	ASTEC INDS INC	1/27/2012	3/4/2011	2,197 90	2,179 48	18 42
26-47538	120 00	GLOBE SPECIALTY METALS INC COM STK	1/30/2012	12/8/2010	1,743 56	2,114 36	(370 80)
26-47538	9 00	GLOBE SPECIALTY METALS INC COM STK	1/30/2012	12/9/2010	132 52	158 91	(26 39)
26-47538	192 00	GLOBE SPECIALTY METALS INC COM STK	1/30/2012	12/9/2010	2,781 42	3,390 06	(608 64)
26-47538	171 00	GLOBE SPECIALTY METALS INC COM STK	1/30/2012	12/9/2010	2,483 26	3,015 70	(532 44)
26-47538	28 00	ASTEC INDS INC	1/30/2012	3/1/2011	949 20	944 94	4 26
26-47538	58 00	ASTEC INDS INC	1/30/2012	3/7/2011	1,965 42	1,958 26	7 16
26-47538	43 00	SANCHEZ ENERGY CORP COM	1/30/2012	12/14/2011	774 20	946 00	(171 80)
26-47538	34 00	ASTEC INDS INC	1/31/2012	3/2/2011	1,152 71	1,143 45	9 26
26-47538	41 00	ASTEC INDS INC	1/31/2012	3/2/2011	1,389 94	1,381 49	8 45
26-47538	98 00	SANCHEZ ENERGY CORP COM	1/31/2012	12/14/2011	1,764 00	2,156 00	(392 00)
26-47538	33 00	GLOBE SPECIALTY METALS INC COM STK	2/1/2012	12/8/2010	70 54	88 10	(17 56)
26-47538	24 00	ASTEC INDS INC	2/1/2012	2/16/2011	823 78	799 52	24 26
26-47538	26 00	GLOBE SPECIALTY METALS INC COM STK	2/1/2012	8/19/2011	366 16	441 66	(75 50)
26-47538	96 00	GLOBE SPECIALTY METALS INC COM STK	2/1/2012	8/19/2011	1,345 83	1,630 73	(284 90)
26-47538	33 00	GLOBE SPECIALTY METALS INC COM STK	2/1/2012	8/23/2011	239 83	289 78	(49 95)
26-47538	69 00	SANCHEZ ENERGY CORP COM	2/1/2012	12/14/2011	1,215 40	1,518 00	(302 60)
26-47538	33 00	GLOBE SPECIALTY METALS INC COM STK	2/1/2012	1/5/2011	155 18	193 01	(37 83)
26-47538	87 00	ASTEC INDS INC	2/2/2012	2/15/2011	2,980 58	2,876 68	103 90
26-47538	100 00	GLOBE SPECIALTY METALS INC COM STK	2/2/2012	8/19/2011	1,410 00	1,698 68	(288 68)
26-47538	20 00	MONRO MUFFLER BRAKE INC COM	2/3/2012	10/2/2009	893 98	412 93	481 05
26-47538	41 00	MONRO MUFFLER BRAKE INC COM	2/3/2012	10/2/2009	1,824 55	846 51	978 04
26-47538	303 00	HOMEAWAY INC	2/3/2012	10/4/2011	8,132 91	11,352 57	(3,219 66)
26-47538	64 00	OLD DOMINION FGHT LINE INC COM	2/13/2012	12/9/2009	2,851 25	1,233 18	1,618 07
26-47538	273 00	GRAFTECH INTL LTD COM	2/14/2012	4/12/2011	4,387 54	5,382 29	(994 75)
26-47538	39 00	GRAFTECH INTL LTD COM	2/14/2012	4/13/2011	641 00	778 78	(137 78)
26-47538	72 00	GRAFTECH INTL LTD COM	2/14/2012	4/13/2011	1,141 90	1,426 42	(284 52)
26-47538	99 00	GRAFTECH INTL LTD COM	2/14/2012	8/19/2011	1,567 58	1,360 22	207 36
26-47538	35 00	GRAFTECH INTL LTD COM	2/14/2012	8/19/2011	577 83	516 86	60 97
26-47538	66 00	OLD DOMINION FGHT LINE INC COM	2/16/2012	11/11/2009	2,940 30	1,240 46	1,699 84
26-47538	30 00	HANGER INC COM	2/16/2012	12/19/2011	631 16	512 78	118 38

26-47538	124 00	OASIS PETE INC NEW COM STK	2/17/2012	9/9/2010	4,088 22	2,221 15		1,867 07
26-47538	36 00	HANGER INC COM	2/17/2012	12/15/2011	745 26	602 39	142 87	
26-47538	59 00	OASIS PETE INC NEW COM STK	2/21/2012	8/24/2010	1,955 13	1,015 53		939 60
26-47538	52 00	HANGER INC COM	2/21/2012	12/14/2011	1,072 84	861 40	211 44	
26-47538	20 00	HANGER INC COM	2/22/2012	12/14/2011	410 97	330 70	80 27	
26-47538	30 00	CIRCOR INTL INC COM	2/23/2012	4/8/2011	1,179 05	1,420 24	(241 19)	
26-47538	42 00	HANGER INC COM	2/23/2012	12/14/2011	861 05	693 58	167 47	
26-47538	33 00	HANGER INC COM	2/24/2012	12/14/2011	674 83	535 48	139 35	
26-47538	70 00	HANGER INC COM	2/27/2012	12/8/2011	1,422 01	1,126 18	295 83	
26-47538	155 00	DYCOM INDS INC	2/28/2012	7/15/2011	3,407 84	2,670 65	737 19	
26-47538	86 00	UNCARE HOLDINGS INC	3/8/2012	9/28/2010	2,266 74	2,137 45		129 29
26-47538	315 00	#REORG/TALEO CORP CASH MERGER 4/9/2012	3/22/2012	1/26/2012	14,447 77	11,591 03	2,856 74	
26-47538	147 00	LKQ CORP COM LKQ CORP	3/26/2012	10/2/2009	1,292 41	771 21		521 20
26-47538	68 00	LKQ CORP COM LKQ CORP	3/26/2012	4/11/2011	912 57	684 93	227 64	
26-47538	147 00	LKQ CORP COM LKQ CORP	3/26/2012	1/10/2011	3,341 35	2,487 93		853 42
26-47538	68 00	LKQ CORP COM LKQ CORP	3/26/2012	1/10/2011	1,227 24	918 85		308 39
26-47538	102 00	CARDTRONICS INC COM STK	3/27/2012	3/29/2010	313 10	154 85		158 25
26-47538	25 00	CARDTRONICS INC COM STK	3/27/2012	3/29/2010	652 79	322 62		330 17
26-47538	102 00	CARDTRONICS INC COM STK	3/27/2012	5/4/2011	2,348 22	1,834 85	513 37	
26-47538	34 00	REALPAGE INC COM STK	4/3/2012	8/3/2011	636 26	814 77	(178 51)	
26-47538	475 00	REALPAGE INC COM STK	4/3/2012	3/15/2012	8,962 00	10,741 48	(1,779 48)	
26-47538	51 00	REALPAGE INC COM STK	4/4/2012	9/14/2011	925 26	1,040 42	(115 16)	
26-47538	17 00	REALPAGE INC COM STK	4/4/2012	9/15/2011	306 35	349 37	(43 02)	
26-47538	45 00	REALPAGE INC COM STK	4/4/2012	9/16/2011	817 66	941 35	(123 69)	
26-47538	64 00	PROTO LABS INC COM	4/4/2012	2/24/2012	2,127 02	1,539 85	587 17	
26-47538	26 00	PROTO LABS INC COM	4/4/2012	2/24/2012	828 56	651 30	177 26	
26-47538	30 00	PROTO LABS INC COM	4/4/2012	2/24/2012	946 55	751 50	195 05	
26-47538	43 00	COMMVAULT SYS INC COM STK	4/19/2012	10/2/2009	2,342 06	875 91		1,466 15
26-47538	89 00	COMMVAULT SYS INC COM STK	4/20/2012	10/2/2009	4,853 93	1,812 93		3,041 00
26-47538	81 00	HIBBETT SPORTS INC COM STK	4/20/2012	7/13/2011	4,695 87	3,406 52	1,289 35	
26-47538	15 00	TUMI HOLDINGS INC	4/20/2012	4/19/2012	382 44	270 00	112 44	
26-47538	46 00	HIBBETT SPORTS INC COM STK	4/23/2012	7/13/2011	2,646 15	1,904 82	741 33	
26-47538	96 00	NANOMETRICS INC COM DELAWARE	4/24/2012	7/9/2010	1,738 69	916 59		822 10
26-47538	168 00	NANOMETRICS INC COM DELAWARE	4/25/2012	7/9/2010	3,089 38	1,594 92		1,494 46
26-47538	30 00	ATMI INC	4/26/2012	1/6/2012	649 57	634 76	14 81	
26-47538	55 00	NANOMETRICS INC COM DELAWARE	4/27/2012	7/8/2010	903 07	487 57		415 50
26-47538	153 00	NANOMETRICS INC COM DELAWARE	4/27/2012	7/8/2010	2,561 16	1,372 39		1,188 77
26-47538	567 00	NANOMETRICS INC COM DELAWARE	4/27/2012	7/9/2010	9,474 86	5,238 65		4,236 21
26-47538	50 00	ATMI INC	4/27/2012	1/6/2012	1,055 22	1,053 03	2 19	
26-47538	18 00	NANOMETRICS INC COM DELAWARE	4/30/2012	11/11/2009	279 80	154 81		124 99
26-47538	119 00	NANOMETRICS INC COM DELAWARE	4/30/2012	7/8/2010	1,872 19	1,035 73		836 46
26-47538	14 00	NANOMETRICS INC COM DELAWARE	4/30/2012	7/8/2010	225 18	123 84		101 34
26-47538	99 00	HAEMONETICS CORP MASS COM	4/30/2012	4/14/2011	7,063 21	6,290 14		773 07
26-47538	66 00	NANOMETRICS INC COM DELAWARE	5/1/2012	5/6/2010	1,007 99	560 14		447 85
26-47538	80 00	ATMI INC	5/1/2012	1/6/2012	1,690 29	1,680 44	9 85	
26-47538	36 00	CIRCOR INTL INC COM	5/1/2012	4/11/2011	1,111 89	1,703 56		(591 67)
26-47538	24 00	PLANTRONICS INC NEW	5/2/2012	8/3/2011	868 23	855 88	12 35	
26-47538	90 00	CIRCOR INTL INC COM	5/2/2012	4/11/2011	2,685 63	4,232 80		(1,547 17)
26-47538	106 00	CIRCOR INTL INC COM	5/2/2012	4/25/2011	3,183 73	4,938 12		(1,754 39)
26-47538	38 00	CIRCOR INTL INC COM	5/3/2012	5/3/2011	217 24	315 59	(98 35)	
26-47538	128 00	CIRCOR INTL INC COM	5/3/2012	5/3/2011	186 97	270 51	(83 54)	
26-47538	77 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/3/2012	4/13/2011	1,239 27	1,620 14		(380 87)
26-47538	38 00	CIRCOR INTL INC COM	5/3/2012	4/21/2011	962 06	1,381 13		(419 07)
26-47538	128 00	CIRCOR INTL INC COM	5/3/2012	5/2/2011	3,801 68	5,529 13		(1,727 45)
26-47538	155 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/7/2012	10/2/2009	539 53	517 63		21 90
26-47538	155 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/7/2012	4/13/2011	1,720 67	2,479 53		(758 86)
26-47538	116 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/8/2012	10/2/2009	1,692 98	1,622 84		70 14
26-47538	47 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/8/2012	10/2/2009	674 43	657 53		16 90
26-47538	40 00	MEDNAX INC COM	5/9/2012	4/8/2011	2,739 98	2,717 75		22 23
26-47538	63 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/15/2012	10/2/2009	884 05	881 37		2 68
26-47538	24 00	HIBBETT SPORTS INC COM STK	5/15/2012	5/27/2011	1,426 95	984 21	442 74	
26-47538	76 00	KORN / FERRY INTL COM NEW STATE OF INC FROM CA TO DE EFF N/A	5/16/2012	10/2/2009	1,070 96	1,063 24		7 72
26-47538	83 00	HIBBETT SPORTS INC COM STK	5/16/2012	5/27/2011	4,869 19	3,393 35	1,475 84	
26-47538	100 00	TANGOE INC COM STK	5/16/2012	3/29/2012	2,203 19	1,850 00	353 19	
26-47538	60 00	TANGOE INC COM STK	5/24/2012	5/21/2012	1,258 75	1,227 68	31 07	
26-47538	16 00	TANGOE INC COM STK	5/25/2012	5/21/2012	335 39	327 38	8 01	
26-47538	71 00	DYCOM INDS INC	5/29/2012	5/21/2012	1,452 98	1,487 98	(35 00)	
26-47538	117 00	DYCOM INDS INC	5/29/2012	5/21/2012	2,395 29	2,452 02	(56 73)	
26-47538	256 00	TANGOE INC COM STK	5/29/2012	5/21/2012	5,254 82	5,238 09	16 73	
26-47538	338 00	DYCOM INDS INC	5/30/2012	5/21/2012	6,753 11	7,083 60	(330 49)	
26-47538	56 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	5/30/2012	2/18/2011	1,579 51	2,157 42		(577 91)
26-47538	55 00	TANGOE INC COM STK	5/31/2012	7/27/2011	1,054 93	550 00	504 93	
26-47538	1,332 00	TANGOE INC COM STK	5/31/2012	5/21/2012	26,373 00	19,916 73	6,456 27	
26-47538	305 00	DYCOM INDS INC	6/1/2012	5/21/2012	5,996 59	6,392 01	(395 42)	
26-47538	176 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/4/2012	10/2/2009	4,490 09	5,473 98		(983 89)
26-47538	13 00	PLANTRONICS INC NEW	6/4/2012	8/3/2011	375 04	463 60	(88 56)	
26-47538	858 00	PLANTRONICS INC NEW	6/4/2012	5/21/2012	24,819 75	27,861 96	(3,042 21)	
26-47538	176 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/4/2012	2/18/2011	388 03	539 28		(151 25)
26-47538	130 00	PLANTRONICS INC NEW	6/5/2012	5/21/2012	3,859 48	3,940 30	(80 82)	
26-47538	71 00	FINISH LINE INC CL A	6/8/2012	7/13/2011	137 13	159 32	(22 19)	
26-47538	277 00	FINISH LINE INC CL A	6/8/2012	7/14/2011	3,414 63	3,922 37	(507 74)	
26-47538	899 00	FINISH LINE INC CL A	6/8/2012	5/21/2012	5,052 51	5,470 37	(417 86)	
26-47538	899 00	FINISH LINE INC CL A	6/8/2012	5/26/2011	12,621 43	13,922 80		(1,301 37)
26-47538	277 00	FINISH LINE INC CL A	6/8/2012	5/27/2011	2,052 72	2,357 24		(304 52)

26-47538	71 00	FINISH LINE INC CL A	6/8/2012	5/31/2011	1,253 72	1,473 91		(220 19)
26-47538	193 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/15/2012	10/2/2009	5,502 31	6,521 47		(1,019 16)
26-47538	274 00	FXCM INC	6/15/2012	12/2/2010	3,315 32	4,117 98		(802 66)
26-47538	98 00	FXCM INC	6/18/2012	12/2/2010	1,181 23	1,470 63		(289 40)
26-47538	483 00	FXCM INC	6/18/2012	12/15/2010	4,148 54	4,785 35		(636 79)
26-47538	483 00	FXCM INC	6/18/2012	3/3/2011	1,676 30	1,783 85		(107 55)
26-47538	637 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/19/2012	10/2/2009	1,169 70	1,385 39		(215 69)
26-47538	228 00	FXCM INC	6/19/2012	5/21/2012	1,606 75	1,340 94	265 81	
26-47538	96 00	FXCM INC	6/19/2012	5/21/2012	1,129 61	939 64	189 97	
26-47538	637 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/19/2012	5/21/2012	11,440 27	11,425 85	14 42	
26-47538	228 00	FXCM INC	6/19/2012	3/2/2011	1,067 26	1,098 18		(30 92)
26-47538	637 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	6/19/2012	3/16/2011	5,563 22	6,244 49		(681 27)
26-47538	384 00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	6/21/2012	5/21/2012	20,130 74	19,244 08	886 66	
26-47538	89 00	PAREXEL INTL CORP	6/25/2012	5/21/2012	2,441 29	2,265 03	176 26	
26-47538	43 00	PAREXEL INTL CORP	6/26/2012	5/21/2012	1,155 17	1,094 34	60 83	
26-47538	243 00	PAREXEL INTL CORP	6/26/2012	5/21/2012	6,552 88	6,184.30	368 58	
26-47538	201 00	FXCM INC	6/29/2012	5/21/2012	2,372 46	1,967 37	405 09	
26-47538	136 00	NETGEAR INC COM	7/9/2012	7/8/2011	4,806 78	6,092 05		(1,285 27)
26-47538	161 00	NETGEAR INC COM	7/10/2012	8/2/2011	5,739.58	5,336 74	402 84	
26-47538	333 00	NETGEAR INC COM	7/10/2012	2/14/2012	6,489 97	7,453 25	(963 28)	
26-47538	293 00	NETGEAR INC COM	7/10/2012	5/21/2012	10,211 05	9,204 82	1,006 23	
26-47538	333 00	NETGEAR INC COM	7/10/2012	7/8/2011	4,825 01	6,293 39		(1,468 38)
26-47538	157 00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	7/11/2012	5/21/2012	8,210 16	7,868 03	342 13	
26-47538	216 00	LANDSTAR SYS INC	7/11/2012	5/21/2012	10,608 47	11,367 04	(758 57)	
26-47538	155 00	LANDSTAR SYS INC	7/11/2012	5/21/2012	7,577 78	8,156 91	(579 13)	
26-47538	255 00	OLD DOMINION FGHT LINE INC COM	7/11/2012	5/21/2012	10,589 50	10,929 43	(339 93)	
26-47538	137 00	OLD DOMINION FGHT LINE INC COM	7/11/2012	5/21/2012	5,681 26	5,871 89	(190 63)	
26-47538	401 00	FINISH LINE INC CL A	7/12/2012	5/21/2012	8,176 16	8,535 49	(359 33)	
26-47538	492 00	LKQ CORP COM LKQ CORP	7/18/2012	5/21/2012	17,157 67	16,878 90	278 77	
26-47538	56 00	LKQ CORP COM LKQ CORP	7/18/2012	5/21/2012	1,951 27	1,921 18	30 09	
26-47538	388 00	POWER INTEGRATIONS INC	7/18/2012	5/21/2012	13,639 17	16,049 74	(2,410 57)	
26-47538	49 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	7/18/2012	5/21/2012	1,490 09	1,396 18	93 91	
26-47538	61 00	HOME BANCSHARES INC COM	7/19/2012	5/21/2012	1,823 39	1,728 80	94 59	
26-47538	222 00	POWER INTEGRATIONS INC	7/19/2012	5/21/2012	7,771 88	9,183 10	(1,411 22)	
26-47538	54 00	POWER INTEGRATIONS INC	7/19/2012	5/21/2012	1,888 06	2,233 73	(345 67)	
26-47538	2 00	FIVE BELOW INC COM USD0 01	7/19/2012	7/19/2012	54 41	34 00	20 41	
26-47538	102 00	HOME BANCSHARES INC COM	7/20/2012	5/21/2012	3,043 26	2,890 78	152 48	
26-47538	63 00	HOME BANCSHARES INC COM	7/20/2012	5/21/2012	1,886 80	1,785 48	101 32	
26-47538	306 00	DECKERS OUTDOOR CORP	7/23/2012	5/21/2012	13,460 14	18,710 04	(5,249 90)	
26-47538	135 00	DECKERS OUTDOOR CORP	7/23/2012	5/21/2012	5,933 11	7,199 93	(1,266 82)	
26-47538	94 00	HOME BANCSHARES INC COM	7/23/2012	5/21/2012	2,790 78	2,664 05	126 73	
26-47538	705 00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	7/25/2012	10/27/2009	23,354 03	10,660 76		12,693 27
26-47538	705 00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	7/25/2012	5/21/2012	12,831 88	12,528 70	303 18	
26-47538	28 00	LKQ CORP COM LKQ CORP	7/25/2012	5/21/2012	948 47	960 59	(12 12)	
26-47538	111 00	LKQ CORP COM LKQ CORP	7/25/2012	5/21/2012	3,746 52	3,808 04	(61 52)	
26-47538	50 00	LKQ CORP COM LKQ CORP	7/25/2012	5/21/2012	1,696 71	1,715 33	(18 62)	
26-47538	228 00	POWER INTEGRATIONS INC	7/25/2012	5/21/2012	6,788 78	8,024 86	(1,236 08)	
26-47538	228 00	POWER INTEGRATIONS INC	7/25/2012	4/28/2011	1,189 79	1,353 17		(163 38)
26-47538	404 00	LKQ CORP COM LKQ CORP	7/26/2012	10/2/2009	10,227 54	5,360 85	4,866 69	
26-47538	210 00	LKQ CORP COM LKQ CORP	7/26/2012	11/2/2009	7,654 09	3,892 34	3,761 75	
26-47538	404 00	LKQ CORP COM LKQ CORP	7/26/2012	5/21/2012	4,270 44	4,082 50	187 94	
26-47538	36 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	7/26/2012	5/21/2012	1,050 00	1,025 76	24 24	
26-47538	55 00	GREEN DOT CORP COM STK	7/27/2012	3/5/2012	551 91	1,773 28	(1,221 37)	
26-47538	811 00	GREEN DOT CORP COM STK	7/27/2012	5/21/2012	7,888 74	17,047 22	(9,158 48)	
26-47538	637 00	GREEN DOT CORP COM STK	7/27/2012	7/23/2012	6,344 94	13,686 49	(7,341 55)	
26-47538	676 00	GREEN DOT CORP COM STK	7/27/2012	7/23/2012	7,074 92	19,682 95	(12,608 03)	
26-47538	131 00	POWER INTEGRATIONS INC	7/30/2012	7/22/2011	4,610 37	5,089 61		(479 24)
26-47538	54 00	POWER INTEGRATIONS INC	7/30/2012	7/26/2011	1,900 48	2,068 92		(168 44)
26-47538	238 00	POWER INTEGRATIONS INC	7/31/2012	1/6/2012	2,406 13	2,264 84	141 29	
26-47538	36 00	POWER INTEGRATIONS INC	7/31/2012	1/6/2012	1,285 17	1,199 03	86 14	
26-47538	238 00	POWER INTEGRATIONS INC	7/31/2012	7/27/2011	6,015 33	6,387 83		(372 50)
26-47538	272 00	LINCARE HOLDINGS INC	8/8/2012	10/2/2009	11,268 70	5,541 55	5,727 15	
26-47538	362 00	LINCARE HOLDINGS INC	8/8/2012	10/2/2009	5,885 28	2,893 01	2,992 27	
26-47538	272 00	LINCARE HOLDINGS INC	8/8/2012	9/28/2010	2,486 01	1,489 04	996 97	
26-47538	136 00	HIBBETT SPORTS INC COM STK	8/8/2012	5/21/2012	8,555 72	7,528 55	1,027 17	
26-47538	339 00	LINCARE HOLDINGS INC	8/8/2012	5/21/2012	14,049 50	7,850 12	6,199 38	
26-47538	205 00	LINCARE HOLDINGS INC	8/8/2012	5/21/2012	8,492 95	4,747 13	3,745 82	
26-47538	362 00	LINCARE HOLDINGS INC	8/8/2012	5/21/2012	9,118 05	4,961 13	4,156 92	
26-47538	272 00	LINCARE HOLDINGS INC	8/8/2012	5/21/2012	8,783 91	4,909 22	3,874 69	
26-47538	147 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	8/9/2012	6/23/2010	3,518 20	3,961 54		(443 34)
26-47538	193 00	HIBBETT SPORTS INC COM STK	8/9/2012	5/21/2012	11,883 71	10,683 90	1,199 81	
26-47538	234 00	HIBBETT SPORTS INC COM STK	8/13/2012	5/21/2012	14,129 00	12,953 54	1,175 46	
26-47538	235 00	HIBBETT SPORTS INC COM STK	8/14/2012	5/21/2012	14,332 01	13,008 90	1,323 11	
26-47538	199 00	CENTENE CORP DELAWARE COM	8/20/2012	7/9/2012	7,727 11	6,642 82	1,084 29	
26-47538	509 00	CENTENE CORP DELAWARE COM	8/20/2012	7/9/2012	19,689 60	17,210 42	2,479 18	
26-47538	211 00	CARDTRONICS INC COM STK	8/29/2012	5/21/2012	6,081 05	5,988 01	93 04	
26-47538	48 00	CARDTRONICS INC COM STK	8/29/2012	5/21/2012	1,385 24	1,362 20	23 04	
26-47538	378 00	FINISH LINE INC CL A	8/29/2012	5/21/2012	8,720 34	8,045 92	674 42	
26-47538	201 00	DYCOM INDS INC	8/30/2012	5/21/2012	2,989 81	4,212 44	(1,222 63)	
26-47538	176 00	DYCOM INDS INC	8/30/2012	5/21/2012	2,608 65	3,688 50	(1,079 85)	
26-47538	114 00	FINISH LINE INC CL A	8/30/2012	5/21/2012	2,617 68	2,426 55	191 13	
26-47538	212 00	CARDTRONICS INC COM STK	8/31/2012	5/21/2012	5,969 31	6,016 39	(47 08)	
26-47538	275 00	DYCOM INDS INC	8/31/2012	5/21/2012	4,075 40	5,763 28	(1,687 88)	
26-47538	473 00	DYCOM INDS INC	8/31/2012	5/21/2012	6,947 36	9,912 85	(2,965 49)	

26-47538	54 00	DYCOM INDS INC	8/31/2012	5/21/2012	803 10	1,131 70	(328 60)	
26-47538	178 00	FINISH LINE INC CL A	8/31/2012	5/21/2012	4,086 17	3,788 82	297 35	
26-47538	743 00	DYCOM INDS INC	9/4/2012	5/21/2012	3,007 40	4,694 45	(1,687 05)	
26-47538	407 00	FINISH LINE INC CL A	9/4/2012	5/21/2012	9,353 26	8,663 19	690 07	
26-47538	291 00	DYCOM INDS INC	9/4/2012	7/25/2012	1,686 99	2,135 73	(448 74)	
26-47538	743 00	DYCOM INDS INC	9/4/2012	8/1/2011	6,968 04	8,888 45		(1,920 41)
26-47538	291 00	DYCOM INDS INC	9/4/2012	8/2/2011	2,209 15	2,795 66		(586 51)
26-47538	396 00	DYCOM INDS INC	9/5/2012	9/28/2011	2,593 90	3,169 54	(575 64)	
26-47538	105 00	COMMVAULT SYS INC COM STK	9/5/2012	5/21/2012	5,510 04	5,330 71	179 33	
26-47538	61 00	COMMVAULT SYS INC COM STK	9/5/2012	5/21/2012	3,232 01	3,096 89	135 12	
26-47538	516 00	FINISH LINE INC CL A	9/5/2012	5/21/2012	7,416 65	6,853 93	562 72	
26-47538	110 00	DYCOM INDS INC	9/5/2012	7/25/2012	1,482 76	1,863 56	(380 80)	
26-47538	541 00	DYCOM INDS INC	9/5/2012	8/2/2012	4,766 38	5,997 16	(1,230 78)	
26-47538	541 00	DYCOM INDS INC	9/5/2012	8/3/2011	2,476 91	3,115 92		(639 01)
26-47538	516 00	FINISH LINE INC CL A	9/5/2012	8/19/2011	4,468 42	3,357 95	1,110 47	
26-47538	396 00	DYCOM INDS INC	9/5/2012	8/22/2011	2,567 84	2,504 71	63 13	
26-47538	27 00	MATRIX SVC CO COM	9/6/2012	5/21/2012	282 01	294 00	(11 99)	
26-47538	404 00	MATRIX SVC CO COM	9/6/2012	5/21/2012	4,270 26	4,399 16	(128 90)	
26-47538	420 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	9/7/2012	8/4/2010	10,104 97	10,025 32		79 65
26-47538	240 00	MATRIX SVC CO COM	9/7/2012	5/21/2012	2,516 36	2,613 36	(97 00)	
26-47538	83 00	MATRIX SVC CO COM	9/10/2012	5/21/2012	915 07	903 79	11 28	
26-47538	0 50	OLD DOMINION FGHT LINE INC COM	9/10/2012	5/21/2012	14 77	14 29	0 48	
26-47538	103 00	PAREXEL INTL CORP	9/11/2012	5/21/2012	3,105 43	2,621 33	484 10	
26-47538	311 00	COMMVAULT SYS INC COM STK	9/12/2012	5/21/2012	17,133 72	15,789 07	1,344 65	
26-47538	96 00	PAREXEL INTL CORP	9/12/2012	5/21/2012	2,876 09	2,443 18	432 91	
26-47538	136 00	PAREXEL INTL CORP	9/12/2012	5/21/2012	4,088 40	3,461 17	627 23	
26-47538	71 00	MATRIX SVC CO COM	9/13/2012	5/21/2012	810 12	773 12	37 00	
26-47538	236 00	BEACON ROOFING SUPPLY INC COM	9/14/2012	5/21/2012	7,196 11	5,678 02	1,518 09	
26-47538	87 00	BEACON ROOFING SUPPLY INC COM	9/14/2012	5/21/2012	2,651 74	2,093 17	558 57	
26-47538	276 00	SUPERIOR ENERGY SERVICES INC COM	9/14/2012	5/21/2012	5,738 38	6,475 70	(737 32)	
26-47538	63 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	9/14/2012	5/21/2012	1,971 85	1,795 08	176 77	
26-47538	276 00	SUPERIOR ENERGY SERVICES INC COM	9/14/2012	5/31/2011	888 37	1,331 48		(443 11)
26-47538	105 00	SUPERIOR ENERGY SERVICES INC COM	9/14/2012	5/31/2011	2,509 83	3,926 34		(1,416 51)
26-47538	688 00	FXCM INC	9/17/2012	5/21/2012	6,663 27	6,734 07	(70 80)	
26-47538	276 00	SUPERIOR ENERGY SERVICES INC COM	9/17/2012	5/21/2012	6,614 05	5,851 20	762 85	
26-47538	141 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	9/17/2012	5/21/2012	4,389 23	4,017 57	371 66	
26-47538	277 00	ARGO GROUP INTERNATIONAL HOLDINGS COM STK	9/17/2012	5/21/2012	8,625 72	7,892 67	733 05	
26-47538	96 00	FXCM INC	9/19/2012	5/21/2012	910 53	939 64	(29 11)	
26-47538	360 00	FXCM INC	9/19/2012	5/21/2012	3,430 79	3,523 64	(92 85)	
26-47538	69 00	FXCM INC	9/19/2012	5/21/2012	655 73	675 37	(19 64)	
26-47538	8 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	9/21/2012	1/26/2010	199 60	187 15		12 45
26-47538	40 00	PAREXEL INTL CORP	9/21/2012	5/21/2012	1,251 77	1,017 99	233 78	
26-47538	178 00	PAREXEL INTL CORP	9/21/2012	5/21/2012	5,554 68	4,530 07	1,024 61	
26-47538	203 00	LANDSTAR SYS INC	9/27/2012	10/2/2009	4,843 68	3,741 04		1,102 64
26-47538	125 00	HAEMONETICS CORP MASS COM	9/27/2012	5/21/2012	10,013 28	8,739 19	1,274 09	
26-47538	203 00	LANDSTAR SYS INC	9/27/2012	5/21/2012	4,891 63	5,367 77	(476 14)	
26-47538	447 00	OLD DOMINION FGHT LINE INC COM	9/27/2012	5/21/2012	13,441 96	12,772 43	669 53	
26-47538	13 00	LANDSTAR SYS INC	9/28/2012	10/2/2009	618 85	481 52		137 33
26-47538	158 00	LANDSTAR SYS INC	9/28/2012	1/29/2010	7,482 79	5,849 48		1,633 31
26-47538	47 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	10/4/2012	1/26/2010	1,173 56	1,099 52		74 04
26-47538	312 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	10/5/2012	8/26/2010	3,840 67	3,587 06		253 61
26-47538	312 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	10/5/2012	5/21/2012	947 70	838 37	109 33	
26-47538	312 00	#REORG/ICON PUB LTD MANDATORY EXCHANGE ICON PLC 2P1YAY1	10/5/2012	4/8/2011	2,992 73	2,722 19		270 54
26-47538	327 00	MATRIX SVC CO COM	10/9/2012	5/21/2012	3,414 39	3,560 70	(146 31)	
26-47538	236 00	#REORG/KENEXA CORP CASH MERGER 4/12/2012	10/15/2012	12/6/2011	10,826 02	6,810 12	4,015 90	
26-47538	39 00	CARDTRONICS INC COM STK	10/16/2012	5/21/2012	1,156 69	1,106 79	49 90	
26-47538	565 00	#REORG/KENEXA CORP CASH MERGER 4/12/2012	10/16/2012	5/21/2012	25,893 08	16,139 49	9,758 59	
26-47538	149 00	#REORG/KENEXA CORP CASH MERGER 4/12/2012	10/16/2012	5/21/2012	6,832 02	4,249 48	2,582 54	
26-47538	40 00	BEACON ROOFING SUPPLY INC COM	10/17/2012	5/21/2012	1,197 97	962 38	235 59	
26-47538	23 00	CARDTRONICS INC COM STK	10/17/2012	5/21/2012	682 25	652 72	29 53	
26-47538	354 00	BEACON ROOFING SUPPLY INC COM	10/18/2012	5/21/2012	8,016 06	6,375 73	1,640 33	
26-47538	57 00	CARDTRONICS INC COM STK	10/18/2012	5/21/2012	1,682 29	1,617 61	64 68	
26-47538	272 00	BEACON ROOFING SUPPLY INC COM	10/18/2012	5/6/2011	8,162 53	5,688 76		2,473 77
26-47538	354 00	BEACON ROOFING SUPPLY INC COM	10/18/2012	5/6/2011	2,692 19	1,912 95		779 24
26-47538	294 00	MATRIX SVC CO COM	10/22/2012	5/21/2012	3,086 93	3,201 37	(114 44)	
26-47538	95 00	MATRIX SVC CO COM	10/22/2012	5/21/2012	999 38	1,034 45	(35 07)	
26-47538	52 00	MATRIX SVC CO COM	10/23/2012	5/21/2012	533 12	566 23	(33 11)	
26-47538	46 00	MATRIX SVC CO COM	10/23/2012	5/21/2012	472 63	500 89	(28 26)	
26-47538	1,494 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/25/2012	5/21/2012	10,928 81	16,541 87	(5,613 06)	
26-47538	555 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/25/2012	5/21/2012	4,015 71	6,145 07	(2,129 36)	
26-47538	694 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/25/2012	5/21/2012	5,060 53	7,518 48	(2,457 95)	
26-47538	555 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/25/2012	6/1/2012	4,041 85	5,513 76	(1,471 91)	
26-47538	299 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/25/2012	6/1/2012	2,130 71	2,982 87	(852 16)	
26-47538	188 00	NETGEAR INC COM	10/25/2012	8/1/2012	6,785 93	6,395 07	390 86	
26-47538	277 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/26/2012	1/9/2012	2,059 39	2,151 94	(92 55)	
26-47538	842 00	LOGITECH INTERNATIONAL SA CHFO 25(REGD) (POST-SUBD)	10/26/2012	1/10/2012	6,274 60	7,469 44	(1,194 84)	
26-47539	5,705 47	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/10/2012	12/9/2011	22,280 23	19,658 66	2,621 57	
26-47539	5,705 47	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/10/2012	12/7/2009	171,192 26	159,973 07		11,219 19
26-47539	11,167 31	MFO DFA EMERGING MARKETS VALUE	10/10/2012	9/8/2011	11,336 96	12,949 55		(1,612 59)
26-47539	11,167 31	MFO DFA EMERGING MARKETS VALUE	10/10/2012	4/13/2012	303,581 18	316,284 18	(12,703 00)	
26-47539	6,000 00	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/11/2012	1/1/1970	205,320 00	135,550 26		69,769 74
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/11/2012	4/13/2012	342,120 00	352,559 96	(10,439 96)	
26-47539	6,000 00	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/16/2012	1/1/1970	207,180 00	135,550 26		71,629 74
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/16/2012	4/13/2012	346,800 00	352,559 96	(5,759 96)	

26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/18/2012	12/13/2011	21,606 73	19,214 20	2,392 53	
26-47539	6,000 00	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/18/2012	1/1/1970	207,780 00	135,550 25		72,229 75
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/18/2012	10/6/2008	224,752 63	184,563 03		40,189 60
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/18/2012	9/10/2012	102,600 64	101,447 87	1,152 77	
26-47539	6,000 00	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/23/2012	1/1/1970	204,840 00	135,550 26		69,289 74
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/23/2012	12/10/2008	341,280 00	243,678 10		97,601 90
26-47539	6,000 00	MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	10/25/2012	1/1/1970	205,979 69	135,550 25		70,429 44
26-47539	12,000 00	MFO DFA EMERGING MARKETS VALUE	10/25/2012	3/10/2009	342,719 51	195,198 12		147,521 39
26-47541	64 00	MASTERCARD INC CL A	2/3/2012	10/13/2009	24,914 80	13,934 32		10,980 48
26-47541	574 00	TERADATA CORP DEL COM STK	2/13/2012	10/13/2009	35,441 74	15,928 39		19,513 35
26-47541	123 00	APPLE COMPUTER INC	2/15/2012	4/20/2011	61,268 42	42,123 44	19,144 98	
26-47541	66 00	APPLE COMPUTER INC	3/23/2012	5/25/2011	39,369 78	22,456 22	16,913 56	
26-47541	380 00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	5/2/2012	10/27/2009	23,464 81	21,671 59		1,793 22
26-47541	524 00	TERADATA CORP DEL COM STK	5/7/2012	10/13/2009	38,132 72	14,540 90		23,591 82
26-47541	131 00	CME GROUP INC	5/21/2012	3/27/2012	34,332 13	38,898 12	(4,565 99)	
26-47541	107 00	CME GROUP INC	5/22/2012	3/27/2012	27,746 82	31,561 41	(3,814 59)	
26-47541	167 00	ROCKWELL COLLINS INC	8/6/2012	2/3/2011	8,497 73	11,014 99		(2,517 26)
26-47541	222 00	ROCKWELL COLLINS INC	8/7/2012	2/3/2011	11,349 20	14,642 67		(3,293 47)
26-47541	203 00	ROCKWELL COLLINS INC	8/8/2012	7/8/2010	2,291 27	2,458 12		(166 85)
26-47541	203 00	ROCKWELL COLLINS INC	8/8/2012	5/25/2011	8,044 90	9,683 08		(1,638 18)
26-47541	183 00	ROCKWELL COLLINS INC	8/9/2012	7/8/2010	9,201 34	9,996 34		(795 00)
26-47541	726 00	AFFILIATED MANAGERS GROUP	8/10/2012	10/13/2009	83,654 37	49,304 03		34,350 34
26-47541	2,804 00	EMC CORP MASS	8/10/2012	10/13/2009	75,152 80	50,415 92		24,736 88
26-47541	1,326 00	EXPEDITORS INTL WASH INC	8/10/2012	10/13/2009	24,257 57	22,692 94		1,564 63
26-47541	1,984 00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	8/10/2012	10/13/2009	79,738 39	50,493 72		29,244 67
26-47541	1,484 00	ACCENTURE PLC SHS CL A NEW	8/10/2012	10/13/2009	90,973 69	58,445 85		32,527 84
26-47541	2,006 00	QUALCOMM INC	8/10/2012	5/7/2010	123,951 97	79,048 31		44,903 66
26-47541	169 00	MASTERCARD INC CL A	8/10/2012	5/25/2010	71,914 01	36,090 77		35,823 24
26-47541	3,233 00	ROBERT HALF INTL INC	8/10/2012	6/29/2010	59,148 33	51,838 91		7,309 42
26-47541	687 00	ROCKWELL COLLINS INC	8/10/2012	7/8/2010	34,332 47	37,527 23		(3,194 76)
26-47541	4,499 00	SUNCOR ENERGY INC NEW COM STK	8/10/2012	8/26/2010	71,858 88	77,868 21		(6,009 33)
26-47541	1,632 00	EXPRESS SCRIPTS HLDG CO COM	8/10/2012	12/1/2010	66,439 63	58,388 20		8,051 43
26-47541	1,326 00	EXPEDITORS INTL WASH INC	8/10/2012	8/11/2011	23,966 63	28,589 27	(4,622 64)	
26-47541	1,632 00	EXPRESS SCRIPTS HLDG CO COM	8/10/2012	8/19/2011	34,425 00	25,113 74	9,311 26	
26-47541	1,738 00	STARWOOD HOTELS & RESORTS	8/10/2012	11/17/2011	35,639 48	30,815 90	4,823 58	
26-47541	1,007 00	ANSYS INC	8/10/2012	11/22/2011	28,797 09	25,037 22	3,759 87	
26-47541	1,984 00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	8/10/2012	12/9/2011	39,031 10	27,575 49	11,455 61	
26-47541	4,499 00	SUNCOR ENERGY INC NEW COM STK	8/10/2012	4/13/2012	71,826 95	66,834 41	4,992 54	
26-47541	1,917 00	HOSPIRA INC	8/10/2012	6/26/2012	65,763 70	64,719 36	1,044 34	
26-47541	661 00	WYNN RESORTS LTD COM	8/10/2012	7/10/2012	66,464 44	66,116 86	347 58	
26-47541	3,233 00	ROBERT HALF INTL INC	8/10/2012	5/17/2011	31,695 64	34,297 52		(2,601 88)
26-47541	1,738 00	STARWOOD HOTELS & RESORTS	8/10/2012	6/6/2011	58,639 69	63,153 13		(4,513 44)
26-47541	1,007 00	ANSYS INC	8/10/2012	7/18/2011	38,485 21	30,806 37		7,678 84
					42,005,074 62	37,104,764 75	334,878 22	4,565,431 63
					TOTAL ST & LT CAPITAL GAINS			4,900,309.85

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
LEVINE LEICHTMAN CAPITAL PARTNERS IV, LP	86,204.	0.	86,204.
PORTFOLIO DIVIDENDS	1,193,573.	11,578.	1,181,995.
PORTFOLIO INTEREST	8,571.	0.	8,571.
US OIL FUND K-1	3.	0.	3.
TOTAL TO FM 990-PF, PART I, LN 4	1,288,351.	11,578.	1,276,773.

FORM 990-PF	OTHER INCOME	STATEMENT	2
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
PORTFOLIO NONDIVIDEND DISTRIBUTIONS	320.	320.	
OTHER PORTFOLIO INCOME	<380.>	<380.>	
INTEREST ON NOTE RECEIVABLE	1,957.	1,957.	
UNITED STATES OIL FUND, LP	<2,805.>	<2,805.>	
TOTAL TO FORM 990-PF, PART I, LINE 11	<908.>	<908.>	

FORM 990-PF	LEGAL FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	125.	0.		0.
TO FM 990-PF, PG 1, LN 16A	125.	0.		0.

FORM 990-PF	ACCOUNTING FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ACCOUNTING FEES	450.	0.		0.	
TO FORM 990-PF, PG 1, LN 16B	450.	0.		0.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT MANAGEMENT FEES	209,920.	209,920.		0.	
CUSTODY FEES	10,818.	10,818.		0.	
TO FORM 990-PF, PG 1, LN 16C	220,738.	220,738.		0.	

FORM 990-PF	TAXES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FOREIGN TAXES	18,916.	18,916.		0.	
INCOME TAXES	27,602.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	46,518.	18,916.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
SUPPLIES	33.	0.		33.	
INVESTMENT EXPENSES FROM PASSTHROUGH ENTITIES	36,822.	36,822.		0.	
MISCELLANEOUS EXPENSE	2,361.	0.		2,361.	
TO FORM 990-PF, PG 1, LN 23	39,216.	36,822.		2,394.	

FOOTNOTES

STATEMENT 8

PART VII-B LINE 1(A)4

THE FOUNDATION REIMBURSED CERTAIN BUSINESS, TRAVEL AND MEETING EXPENSES THAT WERE INCURRED BY MEMBERS OF THE CORPORATION AND BOARD WHILE CONDUCTING FOUNDATION BUSINESS.

ALL OF THE ABOVE ARE EXCEPTIONS TO SELF-DEALING BECAUSE THE EXPENSE REIMBURSEMENTS WERE REASONABLE AND NECESSARY TO CARRY OUT THE EXEMPT PURPOSE OF THE FOUNDATION AND WERE NOT EXCESSIVE.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	9
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DESCRIPTION	AMOUNT
INCOME FROM INVESTMENTS REPORTED ON BOOKS NOT ON RETURN	145,857.
TOTAL TO FORM 990-PF, PART III, LINE 3	145,857.

FORM 990-PF	OTHER DECREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	10
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DESCRIPTION	AMOUNT
COST BASIS/MARKET VALUE VARIANCE OF SECURITIES DONATED	1,473,099.
TOTAL TO FORM 990-PF, PART III, LINE 5	1,473,099.

FORM 990-PF	CORPORATE STOCK	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCKS	55,377,596.	58,073,099.
TOTAL TO FORM 990-PF, PART II, LINE 10B	55,377,596.	58,073,099.

FORM 990-PF	EXPLANATION CONCERNING PART VII-A, LINE 12	STATEMENT	12
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EXPLANATION

QUALIFIED DISTRIBUTION AS FUNDS NOT TO BE USED FOR PURPOSES OTHER THAN RELIGIOUS, CHARITABLE, SCIENTIFIC, LITERARY, OR EDUCATIONAL PURPOSES, OR FOR THE PREVENTION OF CRUELTY TO CHILDREN OR ANIMALS OR OTHER PURPOSES WITHIN THE MEANING OF SECTION 170(C)2(B) OF THE INTERNAL REVENUE CODE.

Statement A
Sennan Foundation 74-2639794
Part XV # 3a
Contributions Paid during Year 2012

Name	Address	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
Abdolahman Boroumand Foundation	3220 N Street, NW Suite 357 Washington, DC 20007	N/A		Public	General Contribution	5,000
ACLU of Utah Foundation	355 North 300 West Salt Lake City, UT 84103	N/A		Public	General Contribution	5,000
Al-Huda Islamic Center	470 East Stanley Avenue Salt Lake City, UT 84119	N/A		Public	General Contribution	40,000
American Institute of Islamic Studies & Culture	663 N 132 Street PO Box 124 Omaha, NE 68154	N/A		Public	General Contribution	500
And Justice for All	205 N 400 W Salt Lake City, UT 84103	N/A		Public	General Contribution	16,000
Atlantic Council	910 17th St. NW, 10th Flr Washington, DC 20006-2608	N/A		Public	General Contribution	25,000
Bear Lake Valley Health Care Foundation	164 South 5th Montpelier, ID 83254	N/A		Public	General Contribution	5,000
BUY Hawaii	15 E South Temple, 2E Salt Lake City, UT 84150	N/A		Public	General Contribution	20,000
BYU-Wheatley Institute	D-346 ASB Provo, UT 84602-1346	N/A		Public	General Contribution	10,000
Cathedral of the Madeleine	331 E South Temple Salt Lake City, UT 84111	N/A		Public	General Contribution	2,500
Catholic Diocese of Salt Lake	Pastoral Center, 27 C Street Salt Lake City, UT 84103	N/A		Public	General Contribution	25,000
Catholic Medical Mission Board	10 West 17th Street New York, NY 10011-5765	N/A		Public	General Contribution	5,000
Doctors Free Clinic of St George	1036 East Riverside Drive St. George, UT 84790	N/A		Public	General Contribution	500
Forward leap Foundation	20 Jay Street Suite 816 Brooklyn, NY 11201	N/A		Public	General Contribution	5,000
Global Outreach Alliance	6339 Colleton Circle Salt Lake City, UT 84121	N/A		Public	General Contribution	500
Honckley Institute of Politics	260 S Central Campus Dr Rm 25 Salt Lake City, UT 84112-9151	N/A		Public	General Contribution	25,000
Idaho State University College of Science & Engineering	921 South 8th Ave, Stop 8060 Pocatello, ID 83209-8060	N/A		Public	General Contribution	2,500
International Relief and Development	1621 North Kent Street Fourth Floor Arlington, VA 2209	N/A		Public	General Contribution	125,000
Iranian Association of America	2717 Tanager Ave Commerce, CA 90040	N/A		Public	General Contribution	5,000
Islamic Society of Greater Salt Lake	740 S 700 E Salt Lake City, UT 84102	N/A		Public	General Contribution	30,000
Khadija Mosque	1019 W Parkway Blvd Salt Lake City, UT 84119	N/A		Public	Ramadan Meals	17,800
Johns Hopkins Kimmel Cancer Center	One Charles Center 100 North Charles Street Baltimore, MD 21201	N/A		Public	General Contribution	500
KSL Quarters for Christmas	P O Box 1160 Salt Lake City, UT 84110	N/A		Public	General Contribution	2,500
KUJED	Box 27283 Salt Lake City, UT 84127-0283	N/A		Public	General Contribution	1,000
Malibeh Free Clinic	331 E South Temple Salt Lake City, UT 84111	N/A		Public	General Contribution	1,000
Middle East Policy Council	415 E 3900 S Salt Lake City, UT 84107	N/A		Public	General Contribution	102,480
Moran Eye Center	1730 M Street NW Suite 512 Washington, DC 20036-4505	N/A		Public	General Contribution	5,000
Natronal Kidney Foundation	65 Medical Drive Salt Lake City, UT 84132	N/A		Public	General Contribution	8,000
Neighborhood House	3707 North Canyon Road Suite 1D Provo, UT 84604	N/A		Public	General Contribution	1,000
One Life at a Time	1050 West 500 South Salt Lake City, UT 84104	N/A		Public	General Contribution	20,000
Polizza Clinic	P O Box 21205 Mesa, AZ 85277	N/A		Public	General Contribution	1,000
Primary Childrens Medical Center	1208 East 3300 South Salt Lake City, UT 84106	N/A		Public	General Contribution	5,000
Rafikis	P O Box 58249 Salt Lake City, UT 84158-0249	N/A		Public	General Contribution	5,000
Rising Star Outreach	PO BOX 711723 Salt Lake City, UT 84171	N/A		Public	General Contribution	1,000
Salt Lake Community College	2410 Walker Lane Holladay, UT 84117	N/A		Public	General Contribution	500
Salt Lake Symphony	4600 South Redwood Road AD 050 Salt Lake City, UT 84123	N/A		Public	General Contribution	1,000
Shriners Hospitals for Children	220 Morris Avenue, Suite 200 Salt Lake City, UT 84115	N/A		Public	General Contribution	500
Southern Tier Aids Program	2900 Rocky Point Drive Tampa, FL 33607-1460	N/A		Public	General Contribution	1,000
St Joseph's Villa	122 Baldwin Street Johnson City, NY 13790	N/A		Public	General Contribution	250
Sutherland Institute	P O Box 744 Kaysville, UT 84037	N/A		Public	General Contribution	500
The Institute of International Education	307 West 200 South Suite 500 55 Salt Lake City, UT 84101	N/A		Public	General Contribution	1,000
Tooele Country Sr. Cuzzen Center	809 United Nations Plaza New York, NY 10017	N/A		Public	General Contribution	500
University of California, Santa Barbara	59 East Vine Street Tooele, UT 84074	N/A		Public	General Contribution	10,000
U of U Middle East Center	Office of Development Santa Barbara, CA 93106	N/A		Public	General Contribution	25,000
University of Utah - Health Care Foundation	PO Box 27283 Salt Lake City, UT 84127-0283	N/A		Public	General Contribution	40,000
Utah Foster Care Foundation	PO Box 1674 Salt Lake City, UT 84110	N/A		Public	General Contribution	2,500
Utah Philanthropy Day	136 East South Temple Suite 960 Salt Lake City, UT 84111	N/A		Public	General Contribution	500
United States Fund for UNICEF	C/O Utah Nonprofits Association 231 E 400 S Salt Lake City, UT 84111	N/A		Public	General Contribution	500
	333 East 38th Street New York, NY 10016	N/A		Public	General Contribution	280,000

Statement A
Sennani Foundation 74-2639794
Part XV #3a
Contributions Paid during Year 2012

Name	Address	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
Vanguard Charitable Endowment Program	P O Box 3075 Southeastern PA 19398	N/A		Public	General Contribution	1,500,000
Wasatch Homeless Healthcare	404 South 400 West Salt Lake City, UT 84101	N/A		Public	General Contribution	1,500
Waterford School	1480 East 9400 South Sandy, UT 84093	N/A		Public	General Contribution	11,500
Weber State University	1137 University Circle Ogden, UT 84408	N/A		Public	General Contribution	2,500
William J Clinton Foundation	77 Water Street New York, NY 10005	N/A		Public	General Contribution	25,000
YWCA	322 East 300 South Salt Lake City, UT 84111	N/A		Public	General Contribution	250
				TOTAL		<u>2,428,280</u>