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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 DR. EDITH F. BONDI FOUNDATION		A Employer identification number 76-0285812
Number and street (or P O box number if mail is not delivered to street address) 6750 WEST LOOP SOUTH #1010		B Telephone number 713-661-3456
City or town, state, and ZIP code BELLAIRE, TX 77401		C If exemption application is pending, check here ☐
G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ 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) \$ 447,483.		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		

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				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		8,378.	8,378.		Statement 1
5a Gross rents		9,923.	9,923.		Statement 2
b Net rental income or (loss) 8,187.					Statement 3
6a Net gain or (loss) from sale of assets not on line 10		19,479.			
b Gross sales price for all assets on line 6a 358,810.					
7 Capital gain net income (from Part IV, line 2)			19,479.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		<107.>	<107.>		Statement 4
12 Total Add lines 1 through 11		37,673.	37,673.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees Stmt 5		10,885.	10,385.		500.
c Other professional fees Stmt 6		2,694.	2,694.		0.
17 Interest		1,032.	1,032.		0.
18 Taxes Stmt 7		816.	816.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses Stmt 8		7.	0.		7.
24 Total operating and administrative expenses Add lines 13 through 23		15,434.	14,927.		507.
25 Contributions, gifts, grants paid		23,500.			23,500.
26 Total expenses and disbursements Add lines 24 and 25		38,934.	14,927.		24,007.
27 Subtract line 26 from line 12		<1,261.>			
a Excess of revenue over expenses and disbursements					
b Net investment income (if negative, enter -0-)			22,746.		
c Adjusted net income (if negative, enter -0-)				N/A	

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash - non-interest-bearing	10,624.	4,363.	4,363.
	2 Savings and temporary cash investments			
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	394.	394.	394.
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock Stmt 10	267,240.	278,130.	297,351.
	c Investments - corporate bonds			
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other Stmt 11	150,705.	143,113.	143,113.
	14 Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶ Statement 12)	10,363.	2,262.	2,262.
	16 Total assets (to be completed by all filers)	439,326.	428,262.	447,483.
	17 Accounts payable and accrued expenses			
	18 Grants payable			
Net Assets or Fund Balances	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.	
	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	439,326.	428,262.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances	439,326.	428,262.	
	31 Total liabilities and net assets/fund balances	439,326.	428,262.	

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	439,326.
2 Enter amount from Part I, line 27a	2	<1,261.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	438,065.
5 Decreases not included in line 2 (itemize) ▶ See Statement 9	5	9,803.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	428,262.

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 ATTACHMENT C-ST COVERED	P		06/30/12
b ATTACHMENT C-ST NON-COVERED	P		06/30/12
c ATTACHMENT C-LT NON COVERED	P		06/30/12
d SPDR GOLD TRUST	P		06/30/12
e PARTNERSHIP FLOW THROUGH	P		06/30/12

(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 88,043.		89,688.	<1,645.>
b 890.		806.	84.
c 269,823.		233,147.	36,676.
d 54.		54.	0.
e		15,636.	<15,636.>

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			<1,645.>
b			84.
c			36,676.
d			0.
e			<15,636.>

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	19,479.
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	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	22,000.	485,395.	.045324
2010	28,300.	494,583.	.057220
2009	38,843.	443,729.	.087538
2008	37,918.	549,157.	.069048
2007	36,205.	598,739.	.060469

2 Total of line 1, column (d)	2	.319599
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	.063920
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	459,159.
5 Multiply line 4 by line 3	5	29,349.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	227.
7 Add lines 5 and 6	7	29,576.
8 Enter qualifying distributions from Part XII, line 4	8	24,007.

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	455.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	455.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-		5	455.
6 Credits/Payments:			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	394.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	375.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	769.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	314.	
11 Enter the amount of line 10 to be: Credited to 2013 estimated tax ☐ 314. Refunded ☐	11	0.	

Part VII-A Statements Regarding Activities

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

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?	13	X	
Website address ► N/A				
14	The books are in care of ► MICHAEL S. PARMET Telephone no. ► 713 661 3456			
Located at ► 6750 W. LOOP SOUTH, #1010, BELLAIRE, TX		ZIP+4 ► 77401		
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	N/A	1b
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?		1c
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
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)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

6b

X

If "Yes" to 6b, file Form 8870

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

☐ Yes ☒ No

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

N/A

7b

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
MICHAEL S. PARMET	CHAIRMAN & PRESIDENT			
6750 W. LOOP SOUTH, #1010				
BELLAIRE, TX 77401	5.00	0.	0.	0.
RON MEYERS	VICE-PRES, SECRETARY/TREAS			
4035 WILLOWBEND BLVD. SUITE 400				
HOUSTON, TX 77025	1.00	0.	0.	0.
MARY ALICE PARMET	DIRECTOR			
4618 EVERGREEN				
BELLAIRE, TX 77401	1.00	0.	0.	0.

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

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

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

0

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

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

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A SEE PART XV FOR LIST OF ALL CHARITABLE CONTRIBUTIONS AND THEIR PURPOSE. NO DIRECT OR INDIRECT EXPENSE APPLIES.	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

	Amount
1 N/A	0.
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	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	306,528.
b	Average of monthly cash balances	1b	9,550.
c	Fair market value of all other assets	1c	150,073.
d	Total (add lines 1a, b, and c)	1d	466,151.
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	466,151.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	6,992.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	459,159.
6	Minimum investment return. Enter 5% of line 5	6	22,958.

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	22,958.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	455.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	455.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	22,503.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	22,503.
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	22,503.

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	24,007.
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	24,007.
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	24,007.

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				22,503.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007	6,875.			
b From 2008	10,460.			
c From 2009	16,657.			
d From 2010	4,172.			
e From 2011				
f Total of lines 3a through e	38,164.			
4 Qualifying distributions for 2012 from Part XII, line 4: ▶ \$	24,007.			
a Applied to 2011, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				22,503.
e Remaining amount distributed out of corpus	1,504.			
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	39,668.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	6,875.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	32,793.			
10 Analysis of line 9:				
a Excess from 2008	10,460.			
b Excess from 2009	16,657.			
c Excess from 2010	4,172.			
d Excess from 2011				
e Excess from 2012	1,504.			

N/A

- ☐ 4942(1)(3) or ☐ 4942(1)(5)

- (4) Gross investment income**

[illegible]

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

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

None

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

None

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

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

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

See Statement 13

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

- c Any submission deadlines:

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
CHAIEN DES ROTISSEURS FOUNDATION 285 MADISON AVENUE MADISON, NJ 07940-1099		IRC SEC 170(b)(1)(A)(iv)	EDUCATION	1,000.
THE LIVESTRONG FOUNDATION 2201 EAST 6TH STREET AUSTIN, TX 78702		IRC SEC 170(b)(1)(A)(vi)	NON PROFIT	10,000.
THE HOUSTON BALLET FOUNDATION 601 PRESTON STREET HOUSTON, TX 77002		IRC SEC 170(b)(1)(A)(vi)	EDUCATION	11,500.
NATIONAL MULTIPLE SCLEROSIS SOCIETY 8111 N. STADIUM DRIVE, SUITE 100 HOUSTON, TX 77054		IRC SEC 509(a)(3)	NON PROFIT	1,000.
Total				23,500.
b Approved for future payment				
None				
Total				0.

Form 990-PF Dividends and Interest from Securities Statement 1

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
WELLS FARGO ADVISORS #0458	7,591.	0.	7,591.
WELLS FARGO ADVISORS #2250	87.	0.	87.
WELLS FARGO ADVISORS #2711	214.	0.	214.
WELLS FARGO ADVISORS #5771	300.	0.	300.
WELLS FARGO ADVISORS #8302	186.	0.	186.
Total to Fm 990-PF, Part I, ln 4	8,378.	0.	8,378.

Form 990-PF Rental Income Statement 2

Kind and Location of Property	Activity Number	Gross Rental Income
RENTAL PROPERTY	1	9,923.
Total to Form 990-PF, Part I, line 5a		9,923.

Form 990-PF Rental Expenses Statement 3

Description	Activity Number	Amount	Total
INTEREST EXPENSE		1,032.	
REAL ESTATE TAXES		672.	
OTHER EXPENSES		0.	
PROFESSIONAL FEES		32.	
- SubTotal -	1		1,736.
Total rental expenses			1,736.
Net rental Income to Form 990-PF, Part I, line 5b			8,187.

Form 990-PF	Other Income	Statement	4
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Description	(a) Revenue Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income
PARTNERSHIP OIL & GAS	<79.>	<79.>	
BP INVESTMENTS 2-ORDINARY LOSS FLOWTHRU	<6,829.>	<6,829.>	
BP INVESTMENTS 2-ORDINARY LOSS FLOWTHRU	<2,617.>	<2,617.>	
BP INVESTMENTS 2-OTHER INCOME FLOWTHRU	9,418.	9,418.	
Total to Form 990-PF, Part I, line 11	<107.>	<107.>	

Form 990-PF	Accounting Fees	Statement	5
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
ACCOUNTING	10,885.	10,385.		500.
To Form 990-PF, Pg 1, ln 16b	10,885.	10,385.		500.

Form 990-PF	Other Professional Fees	Statement	6
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
INVESTMENT	2,662.	2,662.		0.
PROFESSIONAL FEES	32.	32.		0.
To Form 990-PF, Pg 1, ln 16c	2,694.	2,694.		0.

Form 990-PF	Taxes		Statement	7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
FOREIGN TAXES WITHHELD	144.	144.		0.
REAL ESTATE TAXES	672.	672.		0.
To Form 990-PF, Pg 1, ln 18	816.	816.		0.

Form 990-PF	Other Expenses		Statement	8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
PARTNERSHIP PASS THROUGH-CHARITABLE CONTRIBUTIONS	7.	0.		7.
To Form 990-PF, Pg 1, ln 23	7.	0.		7.

Form 990-PF	Other Decreases in Net Assets or Fund Balances	Statement	9
Description	Amount		
NON DEDUCTIBLE PARTNERSHIP FLOW THROUGH	29.		
WRITE OFF OF PRIOR YEARS' UNREALIZED TIMING DIFFERENCES	9,363.		
CURRENT YEAR DIFFERENCE ON YEAR END STATEMENTS	411.		
Total to Form 990-PF, Part III, line 5	9,803.		

Form 990-PF	Corporate Stock		Statement	10
Description	Book Value	Fair Market Value		
SEE SCHEDULE 1, PAGE 1 - SECURITIES	278,130.	297,351.		
Total to Form 990-PF, Part II, line 10b	278,130.	297,351.		

Form 990-PF	Other Investments	Statement 11
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Description	Valuation Method	Book Value	Fair Market Value
SEE SCHEDULE 1, PAGE 1 - INVESTMENT IN PARTNERSHIP	COST	143,113.	143,113.
Total to Form 990-PF, Part II, line 13		143,113.	143,113.

Form 990-PF	Other Assets	Statement 12
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Description	Beginning of Yr Book Value	End of Year Book Value	Fair Market Value
RECEIVABLE FROM BP INVESTMENTS	1,000.	1,000.	1,000.
TIMING DIFFERENCE ON INVESTMENT INCOME	9,363.	1,262.	1,262.
To Form 990-PF, Part II, line 15	10,363.	2,262.	2,262.

Form 990-PF	Grant Application Submission Information	Statement 13
	Part XV, Lines 2a through 2d	

Name and Address of Person to Whom Applications Should be Submitted

MICHAEL S. PARMET, 6750 WEST LOOP SOUTH SUITE 1010 BELLAIRE, TX 77401
6750 WEST LOOP SOUTH, P. O. BOX 1010
BELLAIRE, TX 77401

Telephone Number

713-661-3456

Form and Content of Applications

DETAILS OF PURPOSE AND VERIFICATION OF TAX-EXEMPT STATUS ARE REQUIRED WITH THE APPLICATION.

Any Submission Deadlines

NONE

Restrictions and Limitations on Awards

NONE

Schedule 1

Dr. Edith F. Bondi Foundation

ID 76-0285812

FORM 990 PF FOR THE YEAR ENDED DECEMBER 31, 2012

INVESTMENT	BOOK VALUE	FMV
ATTACHMENT A	14,885.00	14,957.00
ATTACHMENT B	263,245.00	282,384.00
TOTAL SECURITIES	<u>278,130.00</u>	<u>297,341.00</u>
 INVESTMENTS IN PARTNERSHIPS	 143,113.00	 143,113.00
	<u>421,243.00</u>	<u>440,454.00</u>

Closed End Mutual Funds

Closed End Fund shares are priced at the market which may be more or less than its net asset value

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ COST/	CURRENT PRICE	CURRENT MARKET VALUE
EATON VANCE RISK MANAGED DIVERSIFIED EQUITY INCOME					
ETJ - HELD IN MARGIN		700			7,301.00
Acquired 07/26/07 L nc Reinvestments L nc		734			7,655.62
Total	83.87	1,434	\$14,885	10.4300	\$14,956.62

Stocks, options & ETFs**Stocks and ETFs**

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
APPLE INC						
AAPL						
Acquired 10/21/08 L nc		4	92.98	371.95		2,128.69
Acquired 10/24/08 L nc		1	96.30	96.31		532.17
Acquired 12/18/08 L nc		4	90.13	360.55		2,128.69
Acquired 03/18/09 L nc		3	101.66	304.99		1,596.52
Acquired 10/26/09 L nc		1	205.91	205.92		532.17
Total	2.44	13		\$1,339.72	532.1729	\$6,918.24



Stocks, options & ETFs

Stocks and ETFs continued

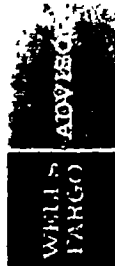
DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
FINANCIAL SELECT ET						
SECTOR SPDR						
XLF	5.77	1,000	15.79	15,795.50	16,390	16,390.00
Acquired 04/03/12 S						
GOOGLE INC CL A						
GOOG						
Acquired 01/18/08 L nc		1	601.96	601.96		707.38
Acquired 03/12/08 L nc		4	439.95	1,759.83		2,829.52
Acquired 05/09/08 L nc		1	573.39	573.40		707.38
Total	1.50	6		\$2,935.19	707.3800	\$4,244.28
INDUSTRIAL SELECT ET						
SECTOR SPDR						
XLI	7.08	530	37.46	19,856.40	37,900	20,087.00
Acquired 02/23/12 S						
INTERNATIONAL BUSINESS						
MACHINE CORP						
IBM						
Acquired 04/02/09 L nc		3	99.18	297.55		574.65
Acquired 04/07/09 L nc		2	99.13	198.28		383.10
Acquired 04/23/09 L nc		1	101.14	101.15		191.55
Acquired 04/27/09 L nc		6	100.01	600.08		1,149.30
Total	0.81	12		\$1,197.06	191.5500	\$2,298.60
ISHARES MSCI EAFE INDEX						
FUND						
EFA	4.01	200	54.24	10,849.06	56,860	11,372.00
Acquired 09/13/12 S						
ISHARES TR -DOW JONES						
US ENERGY SECTOR INDEX						
FD						
IYE	5.75	400	42.94	17,176.80	40,840	16,336.00
Acquired 09/13/12 S						
ISHARES TR -DOW JONES						
US INDL SECTOR INDEX FD						
IYJ	5.17	200	71.81	14,362.72	73,330	14,666.00
Acquired 09/13/12 S						

Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
ISHARES TR -DOW JONES US REAL ESTATE INDEX FD IYR	7.29	320	60.92	19,497.38	64,6700	20,694.40
Acquired 02/14/12 S						
ISHARES TR MSCI ET EMERGING MKTS INDEX FD EEM	7.19	460	43.28	19,911.38	44,3500	20,401.00
Acquired 02/14/12 S						
MICROSOFTE CORP MSFT		110	19.94	2,194.19		2,938.06
Acquired 05/12/09 L nc		19	26.33	500.45		507.49
Acquired 10/19/09 L nc						
Total	1.21	129		\$2,694.64	26,7097	\$3,445.55
QUALCOMM INC QCOM		37	43.21	1,598.77		2,288.80
Acquired 06/27/07 L nc		12	39.17	470.12		742.32
Acquired 01/17/08 L nc		19	40.36	766.94		1,175.33
Acquired 03/25/08 L nc		2	34.29	68.60		123.72
Acquired 12/22/08 L nc		19	45.24	859.70		1,175.33
Acquired 12/04/09 L nc						
Total	1.94	89		\$3,764.13	61,8596	\$5,505.50
SECTOR SPDR TR TECHNOLOGY SELECT SECTOR XLK		700	28.18	19,726.00	28,8500	20,195.00
Acquired 02/13/12 S	7.11					
SELECT SECTOR SPDR TR UTILITIES SELECT SECTOR XLU		570	34.77	19,822.32	34,9205	19,904.68
Acquired 02/14/12 S	7.01					
SELECT SECTOR SPDR TR CONSUMER STAPLES XLP		600	32.75	19,653.36	34,9000	20,940.00
Acquired 02/14/12 S	7.38					
SELECT SECTOR SPDR FD MATERIALS XLB		415	37.25	15,461.03	37,5400	15,579.10
Acquired 04/03/12 S	5.49					

ATTACHMENT B



Stocks, options & ETFs

Stocks and ETFs continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
SELECT SECTOR SPDR FD HEALTH CARE XLV Acquired 02/13/12 S	8.01	570	36.07	20,562.75	39.8805	22,731.88
SELECT SECTOR SPDR FD CONSUMER DISCRETIONARY XLY Acquired 02/14/12 S	7.85	470	42.50	19,977.63	47.4391	22,296.37
SPDR GOLD TRUST ET GLD Acquired 02/29/12 S nc	5.71	100	166.32	16,632.23	162.0204	16,202.04
Total Stocks and ETFs	98.71			\$261,215.30		\$280,207.64
Total Stocks, options & ETFs	98.71			\$261,215.30		\$280,207.64

nc Cost information for this tax lot is not covered by IRS reporting requirements. Unless indicated, cost for all other lots will be reported to the IRS.

Fixed Income Securities

Corporate and municipal bonds and other fixed income securities are priced by a computerized pricing service or, for less actively traded issues, by utilizing a yield-based matrix system to arrive at an estimated market value.

Corporate Bonds

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
NETAPP INC CONVERTIBLE SENIOR NOTE CPN 1.750% DUJ 06/01/13 DTD 06/01/09 FC 12/01/09 Moody NR, S&P BBB+ CUSIP 64110DAB0 Acquired 08/11/09 L nc	0.39	1,000	98.49	984.93	111.5000	1,115.00

Fixed Income Securities
Corporate Bonds continued

DESCRIPTION	% OF ACCOUNT	QUANTITY	ADJ PRICE/ ORIG PRICE	ADJ COST/ ORIG COST	CURRENT PRICE	CURRENT MARKET VALUE
SMITHFIELD FOODS INC CONV SECURED NOTES LNKD TO SFD						
CPN 4.000% DUE 06/30/13 DTD 07/08/08 FC 12/30/08 Moody B3 S&P BB CUSIP 832248AR9						
Acquired 11/16/09 L nc	0.37	1,000	104 52	1,045 21	106 1250	1,061 25
Total Corporate Bonds	0.77	2,000		\$2,030.14		\$2,176.25
Total Fixed Income Securities	0.77			\$2,030.14		\$2,176.25
nc Cost Information for this tax lot is not covered by IRS reporting requirements Unless indicated, cost for all other lots will be reported to the IRS						
TOTAL ACCOUNT :				\$263,245.44		\$282,383.89



REALIZED GAIN/LOSS SUMMARY					
	COVERED SECURITIES	NONCOVERED SECURITIES	TOTAL		
Short term	-\$1,644.35	\$84.04	-\$1,560.31		
Long term	\$0.00	\$36,675.64	\$36,675.64		
Unknown term	Not applicable	\$0.00	\$0.00		
Index options	Not applicable	\$0.00	\$0.00		
Total - Realized Gain/Loss	-\$1,644.35	\$36,759.68	\$35,115.33		

Realized Gain/Loss Detail

SHORT TERM GAINS OR LOSSES FOR COVERED SECURITIES							
Description	Share Quantity	Adjusted Price/Original Price	Open Date/Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/Original Cost	Gain or Loss Amount
ARCHER-DANIELS-MIDLAND CO							
GUSIP 039483102							
	17.33330	34.3858	06/02/11	02/13/12	537.50	596.02	-58.52
	14.85710	32.0123	06/02/11	02/13/12	460.71	475.61	-14.90
	8.66670	28.9903	06/02/11	02/13/12	268.75	251.25	17.50
	11.14290	28.2063	06/02/11	02/13/12	345.53	314.30	31.23
Subtotal	52.00000				1,612.49	1,637.18	-24.69

Realized Gain/Loss

SHORT TERM GAINS OR LOSSES FOR COVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount	<i>Continued</i>	
ISHARES BARCLAYS MBS BOND FUND CUSIP 464288588	200.00000	108.2400	02/13/12	09/13/12	21,777.51	21,648.00	129.51		
ISHARES IBOX INV ETF GRADE CORP BOND FUND CUSIP 464287242	180.00000	116.5600	02/14/12	04/03/12	20,809.08	20,980.80	-171.72		
ISHARES MSCI EAFE INDEX FUND CUSIP 464287465	400.00000	53.9060	02/13/12	09/05/12	20,529.14	21,562.40	-1,033.26		
ISHARES S&P NAT MUNI ETF BOND FUND CUSIP 464288414	200.00000	113.7680	02/14/12	09/13/12	22,166.30	22,753.60	-587.30		
LEGG MASON INC CUSIP 524901105	22.00000	24.9241	07/05/11	02/14/12	595.97	548.33	47.64		
SELECT SECTOR SPDR FD MATERIALS CUSIP 81369Y100	10.00000	37.2555	04/03/12	04/18/12	366.59	372.56	-5.97		
TREASURY WINE ESTATES LTD-SPONSORED ADR CUSIP 89465J109	48.00000	3.8500	05/23/11	02/13/12	186.24	184.80	1.44		
TOTAL SHORT TERM GAINS OR LOSSES FOR COVERED SECURITIES					\$88,043.32	\$89,687.67	-\$1,644.35		

WELLS
FARGO

Realized Gain/Loss

SHORT TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
HUNTINGTON INGALLS INDUSTRIES INC CUSIP 446413106	4.00000	0.0000	04/07/11	02/13/12	146.20	117.47	28.73
XL GROUP PLC SHS CUSIP G98290102	39.00000	0.0000	08/16/11	02/14/12	744.11	688.80	55.31
TOTAL SHORT TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES					\$890.31	\$806.27	\$84.04

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
ABB LTD -SPONS ADR CUSIP 000375204	34.00000	20.6100	09/15/09	02/13/12	739.14	700.76	38.38
	26.00000	20.8700	09/16/09	02/13/12	565.23	542.83	22.40
Subtotal	60.00000				1,304.37	1,243.59	60.78
ACTIVISION BLIZZARD INC CUSIP 00507V109	90.00000	9.3600	06/27/07	02/13/12	1,105.19	842.85	262.34
ADC TELECOMMUNICATIONS SUB NOTES CONV FLTG RATE CALLABLE CPN 0.000% DUE 06/15/13 DTD 06/04/03 FC 12/15/03 CUSIP 000866AB7	1,000.00000	94.0000	11/15/07	02/22/12	910.00	940.00	-30.00
AFFIL MANAGERS DUE 4/15/36 CONVERTIBLE CUSIP 00169X203	11.00000	52.7500	11/22/06	02/13/12	538.98	580.34	-41.36
	16.00000	52.2400	11/27/06	02/13/12	783.99	835.89	-51.90
	2.00000	53.7500	08/29/07	02/13/12	97.99	107.50	-9.51
	15.00000	28.9700	05/12/09	02/13/12	735.00	434.67	300.33
Subtotal	44.00000				2,155.96	1,958.40	197.56

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
AFFILIATED MANAGERS GROUP							
CUSIP 008252108	2.00000	87.0500	01/17/08	02/13/12	213.13	174.11	39.02
	5.00000	88.8700	01/18/08	02/13/12	532.84	444.38	88.46
	2.00000	91.5800	01/23/08	02/13/12	213.13	183.17	29.96
	1.00000	95.0900	04/22/08	02/13/12	106.56	95.09	11.47
	9.00000	79.7800	09/18/08	02/13/12	959.11	718.02	241.09
	3.00000	37.9800	10/24/08	02/13/12	319.71	113.95	205.76
	3.00000	43.3200	04/08/09	02/13/12	319.71	129.97	189.74
	3.00000	63.0500	11/03/09	02/13/12	319.71	189.15	130.56
Subtotal	28.00000				2,983.90	2,047.84	936.06
ALCOA INC CONVERTIBLE CPN 5.250% DUE 03/15/14 DTD 03/24/09 FC 08/15/09 CUSIP 013817AT8							
	1,000.00000	224.4900	11/10/09	02/22/12	1,690.00	2,244.98	-554.98
ALLEGiant TRAVEL CO CUSIP 01748X102							
	2.00000	35.6500	10/28/09	02/13/12	107.51	71.32	36.19
	3.00000	36.7500	10/29/09	02/13/12	161.27	110.26	51.01
	2.00000	37.2300	10/30/09	02/13/12	107.52	74.47	33.05
	2.00000	38.6800	11/02/09	02/13/12	107.52	77.37	30.15
	4.00000	39.5100	11/03/09	02/13/12	215.04	158.08	56.96
	2.00000	39.4900	11/04/09	02/13/12	107.52	78.99	28.53
	2.00000	50.0900	01/20/10	02/13/12	107.52	100.19	7.33
Subtotal	17.00000				913.90	670.68	243.22
ALLERGAN INC CUSIP 018490102							
	28.00000	57.6700	07/05/07	02/13/12	2,462.83	1,614.89	847.94



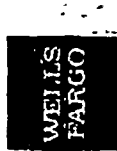
Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES										
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Continued		Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
				Date of Sale or Exchange						
ALLSTATE CORP CUSIP 020002101	1.00000	37.1100	12/22/08	02/13/12		87.95	37.12	50.83		
	8.00000	46.4700	06/19/09	02/13/12		703.68	371.82	331.86		
	Subtotal					3,254.46	2,023.83	1,230.63		
	10.00000	54.0600	03/02/06	02/13/12		312.19	540.68	-228.49		
	10.00000	54.5300	03/09/06	02/13/12		312.19	545.30	-233.11		
ALTRIA GROUP INC CUSIP 02209S103	10.00000	54.5700	03/13/06	02/13/12		312.19	545.74	-233.55		
	10.00000	54.4900	03/17/06	02/13/12		312.20	544.96	-232.76		
	11.00000	25.4300	11/13/08	02/13/12		343.42	279.79	63.63		
	Subtotal					1,592.19	2,456.47	-864.28		
	1.00000	21.3700	04/25/07	02/13/12		29.23	21.37	7.86		
AMCOR LTD ADR NEW CUSIP 02341R302	25.00000	21.6500	04/10/08	02/13/12		730.76	541.39	189.37		
	20.00000	21.3400	04/11/08	02/13/12		584.60	426.86	157.74		
	25.00000	21.5100	04/16/08	02/13/12		730.76	537.96	192.80		
	11.00000	14.6900	03/04/09	02/13/12		321.53	161.63	159.90		
	4.00000	16.1700	03/10/09	02/13/12		116.92	64.70	52.22		
	21.00000	16.4000	03/11/09	02/13/12		613.84	344.50	269.34		
	17.00000	16.4500	03/13/09	02/13/12		496.92	279.68	217.24		
	18.00000	19.9600	02/02/10	02/13/12		526.16	359.39	166.77		
	Subtotal					4,150.72	2,737.48	1,413.24		
	21.00000	21.5300	06/03/05	02/13/12		621.80	452.13	169.67		
	3.00000	16.6300	07/30/09	02/13/12		88.83	49.89	38.94		
Subtotal					710.63	502.02	208.61			

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
AMEREN CORP CUSIP 023608102	15.00000	50.1100	08/27/07	02/13/12	488.29	751.68	-283.39		
	10.00000	51.9400	09/17/07	02/13/12	312.19	519.44	-207.25		
	10.00000	53.3000	10/01/07	02/13/12	312.19	533.05	-220.86		
	10.00000	53.6000	10/15/07	02/13/12	312.20	536.03	-223.83		
	10.00000	25.7000	02/02/10	02/13/12	312.20	257.06	55.14		
Subtotal	55.00000				1,717.07	2,597.26	-880.19		
AMGEN INC SR CONVERTIBLE NOTES LINKED TO AMGN CPN 0.375% DUE 02/01/13 DTD 08/01/06 FC 02/01/07 CUSIP 031162AQ3	1,000.00000	101.6200	01/04/10	02/22/12	1,025.00	1,016.25	8.75		
	1,000.00000	99.8900	02/25/10	02/22/12	1,025.00	998.96	26.04		
Subtotal	2,000.00000				2,050.00	2,015.21	34.79		
ANNALY CAPITAL MANAGEMENT INC REIT CUSIP 035710409	15.00000	15.2800	07/08/08	02/13/12	249.65	229.29	20.36		
	35.00000	14.2600	07/16/08	02/13/12	582.53	499.14	83.39		
	30.00000	14.5600	07/17/08	02/13/12	499.32	437.01	62.31		
	9.00000	13.7300	03/12/09	02/13/12	149.79	123.60	26.19		
	18.00000	14.2300	03/18/09	02/13/12	299.59	256.20	43.39		
	30.00000	14.3300	03/24/09	02/13/12	499.32	430.02	69.30		
	23.00000	14.1200	04/03/09	02/13/12	382.82	324.77	58.05		
Subtotal	160.00000				2,663.02	2,300.03	362.99		
APACHE CORP COMMON CUSIP 037411105	3.00000	76.4700	08/30/07	02/13/12	318.53	229.44	89.09		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Continued	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount	
	5.00000	77.4600	08/31/07	02/13/12		530.89	387.33		143.56
	5.00000	80.2500	10/21/08	02/13/12		530.89	401.30		129.59
	4.00000	70.7600	10/23/08	02/13/12		424.71	283.04		141.67
	1.00000	71.0300	12/22/08	02/13/12		106.18	71.04		35.14
Subtotal	18.00000					1,911.20	1,372.15		539.05
ASTELLAS PHARMA-UNSO ADR CUSIP 04623U102	3.00000	38.4400	01/19/10	02/13/12		122.79	115.35		7.44
	3.00000	38.6600	01/22/10	02/13/12		122.79	115.99		6.80
Subtotal	6.00000					245.58	231.34		14.24
AT & T INC CUSIP 00206R102	47.00000	24.3100	06/03/05	02/13/12		1,408.09	1,131.24		276.85
ATHENAHEALTH INC CUSIP 04685W103	12.00000	37.0100	02/26/10	02/13/12		783.34	444.15		339.19
AUTOLIV INC PFD MANDATORY CONV 4/30/2012 CORP UNIT CUSIP 052800208	10.00000	51.3800	09/17/09	02/13/12		884.78	513.81		370.97
BANCO SANTANDER CENT HISPANO SPON ADR CUSIP 05964H105	65.00000	11.5000	06/03/05	02/13/12		557.70	747.81		-190.11
BAXTER INTERNATIONAL INC CUSIP 071813109	28.00000	56.5700	07/31/09	02/13/12		1,594.57	1,584.09		10.48
	8.00000	54.9800	11/27/09	02/13/12		455.59	439.86		15.73
	5.00000	59.2700	01/25/10	02/13/12		284.75	296.36		-11.61
Subtotal	41.00000					2,334.91	2,320.31		14.60
BAYER AG SPONSORED ADR CUSIP 072730302	3.00000	36.9600	09/15/05	02/13/12		218.42	110.90		107.52
	3.00000	47.8300	11/19/08	02/13/12		218.43	143.51		74.92

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	2.00000	46.9600	11/20/08	02/13/12	145.62	93.93	51.69		
Subtotal	8.00000				582.47	348.34	234.13		
BECKMAN COULTER INC									
SR CONVERTIBLE NTS									
CALLABLE									
CPN 2.500% DUE 12/15/36									
DTD 12/15/06 FC 06/15/07									
PUT 12/15/13 @ 100.000									
CUSIP 075811AD1	1,000.00000	112.9300	08/28/07	02/22/12	920.00	1,129.36	-209.36		
BED BATH & BEYOND INC									
CUSIP 075896100	22.00000	24.8900	12/24/08	02/13/12	1,308.97	547.66	761.31		
	13.00000	22.6200	03/17/09	02/13/12	773.49	294.07	479.42		
Subtotal	35.00000				2,082.46	841.73	1,240.73		
BEST BUY									
CONVERTIBLE									
BOND									
CPN 2.250% DUE 01/15/22									
DTD 01/15/02 FC 07/15/02									
CUSIP 086516AF8	1,000.00000	99.2900	05/12/09	03/01/12	1,000.00	1,307.26	-307.26		
BG GROUP PLC									
SPON ADR									
CUSIP 055434203	11.00000	39.0400	06/03/05	02/13/12	1,270.92	429.46	841.46		
BOC HONG KONG HOLDINGS									
SPONS ADR									
CUSIP 098813209	4.00000	42.7700	01/21/10	02/13/12	222.52	171.12	51.40		
BOEING CO									
CUSIP 097023105	11.00000	41.6000	02/03/09	02/13/12	824.10	457.66	366.44		
	12.00000	42.9500	02/06/09	02/13/12	899.03	515.49	383.54		
Subtotal	23.00000				1,723.13	973.15	749.98		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
BORGWARNER INC CONVERTIBLE SENIOR NOTES LINKED TO BWA CPN 3.500% DUE 04/15/12 DTD 04/09/09 FC 10/15/09 CUSIP 099724AF3	1,000.00000	124.5000	08/11/09	02/23/12	2,360.00	1,245.00	1,115.00
BP PLC SPONS ADR CUSIP 055622104	5.00000	61.0500	06/03/05	02/13/12	236.89	305.25	-68.36
	6.00000	61.0800	03/12/07	02/13/12	284.27	366.54	-82.27
	4.00000	60.9200	03/13/07	02/13/12	189.51	243.70	-54.19
	2.00000	59.6900	03/14/07	02/13/12	94.76	119.39	-24.63
	1.00000	74.6900	12/14/07	02/13/12	47.38	74.69	-27.31
	10.00000	73.6100	12/17/07	02/13/12	473.80	736.14	-262.34
Subtotal	28.00000				1,326.61	1,845.71	-519.10
BUNGE LTD CUSIP G16962105	9.00000	0.0000	12/01/10	02/13/12	575.45	448.49	126.96
BUNGE LTD CONVERTIBLE PREFERRED CUSIP G16962204	3.00000	112.1300	02/09/07	02/13/12	290.69	336.39	-45.70
	2.00000	116.0000	08/29/07	02/13/12	193.80	232.00	-38.20
Subtotal	5.00000				484.49	568.39	-83.90
CAMERON INTERNATIONAL CRP CUSIP 13342B105	22.00000	39.7700	12/18/09	02/13/12	1,257.72	875.00	382.72
CANON INC ADR REP 5SHS CUSIP 138006309	25.50000	36.3200	06/03/05	02/13/12	1,128.35	926.26	202.09
	13.50000	33.1100	08/09/05	02/13/12	597.36	447.00	150.36
	3.00000	36.4300	07/30/09	02/13/12	132.75	109.31	23.44
Subtotal	42.00000				1,858.46	1,482.57	375.89

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
Continued							
CAPELLA EDUCATION CO CUSIP 139594105	5.00000	36.0800	10/21/08	02/13/12	224.99	180.42	44.57
	2.00000	36.4600	10/22/08	02/13/12	90.00	72.93	17.07
	2.00000	37.1400	10/23/08	02/13/12	90.00	74.28	15.72
	4.00000	54.2900	06/04/09	02/13/12	180.00	217.18	-37.18
	Subtotal	13.00000			584.99	544.81	40.18
CARREFOUR SA SPONS ADR CUSIP 144430204	24.00000	6.7000	02/18/09	02/13/12	111.83	161.03	-49.20
	14.00000	6.2600	03/11/09	02/13/12	65.24	87.73	-22.49
	7.00000	6.4700	03/12/09	02/13/12	32.62	45.34	-12.72
	19.00000	8.8700	07/17/09	02/13/12	88.54	168.58	-80.04
	10.00000	8.8500	08/20/09	02/13/12	46.60	88.52	-41.92
CELGENE CORP CUSIP 151020104	2.00000	8.9100	08/21/09	02/13/12	9.32	17.84	-8.52
	2.00000	8.9000	08/27/09	02/13/12	9.32	17.81	-8.49
	11.00000	8.9300	09/03/09	02/13/12	51.26	98.31	-47.05
	Subtotal	89.00000			414.73	685.16	-270.43
	CELGENE CORP CUSIP 151020104	16.00000	71.1700	07/09/08	02/13/12	1,173.57	1,138.81
4.00000		71.1200	07/10/08	02/13/12	293.39	284.51	8.88
6.00000		62.2400	10/03/08	02/13/12	440.09	373.47	66.62
5.00000		55.5100	10/17/08	02/13/12	366.74	277.57	89.17
9.00000		58.2600	01/25/10	02/13/12	660.15	524.36	135.79
Subtotal	40.00000			2,933.94	2,598.72	335.22	



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
CENTRAL EUR DISTR CORP									
CONV NOTES LNKD TO CEDC									
CPN 3.000% DUE 03/15/13	1,000.00000	83.5800	09/29/09	02/22/12	830.00	835.86		-5.86	
DTD 03/07/08 FC 09/15/08	1,000.00000	88.1200	01/27/10	02/22/12	830.00	881.25		-51.25	
CUSIP 153435AA0	2,000.00000				1,660.00	1,717.11		-57.11	
Subtotal									
CENTURYLINK INC									
CUSIP 156700106	10.75860	25.5900	02/20/09	02/13/12	410.32	270.27		140.05	
	8.06900	25.0800	03/02/09	02/13/12	307.74	198.73		109.01	
	9.41380	25.4600	03/04/09	02/13/12	359.03	235.28		123.75	
	10.75860	26.0300	03/12/09	02/13/12	410.34	274.92		135.42	
Subtotal	39.00000				1,487.43	979.20		508.23	
GERNER CORP									
CUSIP 156782104	10.00000	37.8150	02/05/10	02/13/12	703.18	378.18		325.00	
	12.00000	37.9900	02/05/10	02/13/12	843.83	455.92		387.91	
Subtotal	22.00000				1,547.01	834.10		712.91	
CHESAPEAKE ENERGY CORP									
CUSIP 165167107	30.00000	25.6200	11/11/09	02/13/12	680.38	768.71		-88.33	
	28.00000	24.7100	11/12/09	02/13/12	635.04	692.01		-56.97	
Subtotal	58.00000				1,315.42	1,460.72		-145.30	
CHESAPEAKE ENERGY CORP									
REVERSE CONVERTIBLE									
SENIOR NOTES CALLABLE									
CPN 2.500% DUE 05/15/37									
DTD 05/15/07 FC 11/15/07									
PUT 05/15/17 @ 100.000									
CUSIP 165167BZ9	1,000.00000	88.4770	02/03/10	02/22/12	900.00	884.77		15.23	
		87.8700				878.75			

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
CHEVRON CORPORATION CUSIP 166764100	21.00000	55.0100	06/03/05	02/13/12	2,232.05	1,155.37	1,076.68		
CHORUS LTD ADR									
CUSIP 17040V107	2.76260	18.4362	08/03/06	02/13/12	37.90	50.78	-12.88		
	6.23740	17.7906	08/04/06	02/13/12	85.58	110.62	-25.04		
Subtotal	9.00000				123.48	161.40	-37.92		
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A CUSIP 192446102									
	10.00000	38.0400	06/27/07	02/13/12	706.28	380.45	325.83		
	8.00000	26.2200	01/16/08	02/13/12	565.03	209.78	355.25		
	2.00000	17.1500	12/22/08	02/13/12	141.26	34.32	106.94		
Subtotal	20.00000				1,412.57	624.55	788.02		
CONOCOPHILLIPS CUSIP 20825C104									
	10.00000	59.6600	02/16/06	02/13/12	727.88	596.65	131.23		
	10.00000	61.4400	02/23/06	02/13/12	727.88	614.46	113.42		
	5.00000	62.1600	02/27/06	02/13/12	363.94	310.82	53.12		
	10.00000	62.6300	03/03/06	02/13/12	727.89	626.39	101.50		
	20.00000	53.5300	11/10/09	02/13/12	1,455.78	1,070.68	385.10		
Subtotal	55.00000				4,003.37	3,219.00	784.37		
DANAHER CORP SENIOR NOTES CALLABLE CPN 0.000% DUE 01/22/21 DTD 01/22/01 PUT 01/22/11 @ 78.970 CUSIP 235851AF9									
	1,000.00000	97.6700	08/28/06	02/22/12	1,530.00	976.76	553.24		
	1,000.00000	110.0800	01/05/10	02/22/12	1,530.00	1,100.85	429.15		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
Subtotal	2,000.00000				3,060.00	2,077.61	982.39		
DEUTSCHE TELEKOM AG									
SPON ADR									
CUSIP 251566105									
	5.00000	17.7600	04/13/07	02/13/12	58.94	88.83	-29.89		
	2.00000	17.5100	04/13/07	02/13/12	23.57	35.04	-11.47		
	45.00000	17.1100	05/09/07	02/13/12	530.55	770.21	-239.66		
	13.00000	18.5900	07/05/07	02/13/12	153.27	241.76	-88.49		
	33.00000	18.5900	07/06/07	02/13/12	389.07	613.74	-224.67		
Subtotal	98.00000				1,155.40	1,749.58	-594.18		
DEVRY INC DEL									
CUSIP 251893103									
	10.00000	44.0300	03/14/08	02/13/12	385.09	440.33	-55.24		
	3.00000	41.9300	03/31/08	02/13/12	115.52	125.81	-10.29		
	2.00000	43.0900	04/03/08	02/13/12	77.01	86.18	-9.17		
	1.00000	56.6100	12/22/08	02/13/12	38.51	56.61	-18.10		
	11.00000	42.4400	04/14/09	02/13/12	423.61	466.92	-43.31		
	5.00000	42.3600	04/15/09	02/13/12	192.55	211.82	-19.27		
	2.00000	54.3300	11/18/09	02/13/12	77.02	108.67	-31.65		
	4.00000	53.5800	11/19/09	02/13/12	154.04	214.33	-60.29		
	4.00000	53.9300	11/20/09	02/13/12	154.04	215.74	-61.70		
	2.00000	54.3600	11/23/09	02/13/12	77.02	108.74	-31.72		
	2.00000	54.3500	11/23/09	02/13/12	77.02	108.71	-31.69		
	1.00000	54.7100	11/24/09	02/13/12	38.51	54.71	-16.20		
Subtotal	47.00000				1,809.94	2,198.57	-388.63		
DIAMOND OFFSHORE DRILLING									
INC									
CUSIP 25271C102									
	5.00000	129.0600	12/19/07	02/13/12	311.24	645.35	-334.11		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	5.00000	148.1900	12/26/07	02/13/12	311.24	740.99	-429.75		
	5.00000	141.1400	01/02/08	02/13/12	311.24	705.72	-394.48		
	2.00000	133.9900	01/07/08	02/13/12	124.50	268.00	-143.50		
	6.00000	58.2400	01/12/09	02/13/12	373.50	349.47	24.03		
	5.00000	92.6100	07/27/09	02/13/12	311.25	463.07	-151.82		
	1.00000	90.3000	07/29/09	02/13/12	62.25	90.30	-28.05		
Subtotal	29.00000				1,805.22	3,262.90	-1,457.68		
ECOLAB INC									
CUSIP 278865100	24.00000	32.4100	11/13/08	02/13/12	1,476.69	777.94	698.75		
	1.00000	33.3900	11/14/08	02/13/12	61.52	33.39	28.13		
	1.00000	34.0200	12/22/08	02/13/12	61.53	34.02	27.51		
	6.00000	33.4900	02/19/09	02/13/12	369.18	200.95	168.23		
	4.00000	33.0400	02/20/09	02/13/12	246.12	132.18	113.94		
Subtotal	36.00000				2,215.04	1,178.48	1,036.56		
EDISON INTL									
CUSIP 281020107	10.00000	25.0400	03/04/09	02/13/12	407.29	250.46	156.83		
	8.00000	24.7100	03/10/09	02/13/12	325.83	197.75	128.08		
	8.00000	28.1600	03/17/09	02/13/12	325.83	225.28	100.55		
	10.00000	28.9900	03/20/09	02/13/12	407.30	289.99	117.31		
Subtotal	36.00000				1,466.25	963.48	502.77		
EMC CORP									
CONVERTIBLE NOTES LNKO TO EMC									
CPN 1.750% DUE 12/01/13									
DTD 11/17/06 FC 06/01/07									
CUSIP 268648AM4	1,000.00000	125.2300	03/02/10	02/22/12	1,710.00	1,252.40	457.60		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
FASTENAL CO CUSIP 311900104									
	30.00000	21.1750	06/27/07	02/13/12	1,513.77	635.25	878.52		
	12.00000	22.2600	09/25/07	02/13/12	605.50	267.12	338.38		
	12.00000	22.6250	07/09/08	02/13/12	605.51	271.51	334.00		
	8.00000	21.8200	10/02/08	02/13/12	403.67	174.56	229.11		
	20.00000	19.5450	10/14/08	02/13/12	1,009.18	390.99	618.19		
	8.00000	16.3450	10/24/08	02/13/12	403.68	130.77	272.91		
	2.00000	16.5500	12/22/08	02/13/12	100.92	33.11	67.81		
Subtotal	92.00000				4,642.23	1,903.31	2,738.92		
FLOWERVE CORP CUSIP 34354P105									
	8.00000	106.5900	01/08/10	02/13/12	938.06	852.77	85.29		
	1.00000	108.0500	01/11/10	02/13/12	117.26	108.05	9.21		
	2.00000	95.1100	01/27/10	02/13/12	234.52	190.24	44.28		
Subtotal	11.00000				1,289.84	1,151.06	138.78		
FREEPORT-MCMORAN COPPER & GOLD INC CLASS B CUSIP 35671D857									
	16.00000	36.1700	09/23/09	02/13/12	714.61	578.73	135.88		
	4.00000	34.5550	09/29/09	02/13/12	178.65	138.22	40.43		
	6.00000	32.8350	10/02/09	02/13/12	267.98	197.04	70.94		
	34.00000	44.3650	01/11/10	02/13/12	1,518.56	1,508.47	10.09		
	2.00000	42.3200	01/13/10	02/13/12	89.33	84.65	4.68		
	26.66666	29.7645	05/08/09	02/13/12	1,191.01	793.81	397.20		
	13.33334	29.1156	05/28/09	02/13/12	595.50	388.26	207.24		
Subtotal	102.00000				4,555.64	3,689.18	866.46		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
FRONTIER COMMUNICATIONS							
CUSIP 35906A108	11.00000	8.8737	06/03/05	02/13/12	45.54	97.61	-52.07
GENPACT LTD							
CUSIP G3922B107	11.00000	11.7500	10/27/09	02/13/12	171.82	129.25	42.57
	7.00000	11.7300	10/27/09	02/13/12	109.34	82.16	27.18
	5.00000	11.7400	10/28/09	02/13/12	78.10	58.75	19.35
	1.00000	11.9100	10/29/09	02/13/12	15.62	11.92	3.70
	2.00000	11.8900	10/30/09	02/13/12	31.24	23.78	7.46
	13.00000	11.9000	10/30/09	02/13/12	203.07	154.70	48.37
	2.00000	11.9900	11/02/09	02/13/12	31.24	23.99	7.25
	4.00000	12.8600	11/04/09	02/13/12	62.48	51.46	11.02
	2.00000	13.7500	11/05/09	02/13/12	31.24	27.52	3.72
	5.00000	13.8500	11/06/09	02/13/12	78.10	69.26	8.84
	1.00000	13.8900	11/09/09	02/13/12	15.62	13.90	1.72
	4.00000	13.6400	11/13/09	02/13/12	62.48	54.57	7.91
	4.00000	13.7700	11/16/09	02/13/12	62.48	55.09	7.39
	5.00000	13.6900	11/17/09	02/13/12	78.10	68.45	9.65
	5.00000	13.7400	11/18/09	02/13/12	78.10	68.72	9.38
	4.00000	15.0300	01/05/10	02/13/12	62.48	60.13	2.35
	6.00000	15.2400	01/06/10	02/13/12	93.73	91.45	2.28
	6.00000	15.1200	01/07/10	02/13/12	93.73	90.78	2.95
	6.00000	13.9500	02/05/10	02/13/12	93.75	83.74	10.01
Subtotal	93.00000				1,452.72	1,219.62	233.10
GILEAD SCIENCES INC							
CUSIP 375558103	2.00000	39.8100	06/27/07	02/13/12	109.61	79.62	29.99



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	2.00000	50.1100	12/22/08	02/13/12	109.61	100.23	9.38		
	8.00000	44.6400	05/12/09	02/13/12	438.47	357.18	81.29		
	9.00000	45.2600	06/04/09	02/13/12	493.28	407.38	85.90		
	15.00000	46.9200	06/19/09	02/13/12	822.15	703.85	118.30		
Subtotal	36.00000				1,973.12	1,648.26	324.86		
GILEAD SCIENCES INC									
SENIOR CONVERTIBLE NOTES									
CPN 0.625% DUE 05/01/13									
DTD 04/25/08 FC 05/01/07									
CUSIP 375558AH6									
GLAXOSMITHKLINE PLC-ADR	1,000.00000	121.4300	11/11/08	02/23/12	1,240.00	1,214.32	25.68		
CUSIP 37733W105									
	12.00000	49.6000	06/03/05	02/13/12	545.31	595.20	-49.89		
	11.00000	54.3400	10/11/06	02/13/12	499.87	597.79	-97.92		
	1.00000	55.1000	10/12/06	02/13/12	45.44	55.11	-9.67		
	1.00000	55.6100	01/23/07	02/13/12	45.44	55.62	-10.18		
	2.00000	54.5100	01/26/07	02/13/12	90.88	109.04	-18.16		
	3.00000	54.4900	01/29/07	02/13/12	136.33	163.49	-27.16		
	2.00000	54.5800	01/30/07	02/13/12	90.88	109.18	-18.30		
	2.00000	54.1800	01/31/07	02/13/12	90.88	108.38	-17.50		
	10.00000	53.3400	12/14/07	02/13/12	454.44	533.42	-78.98		
	3.00000	38.7000	07/30/09	02/13/12	136.34	116.12	20.22		
	2.00000	49.6400	06/03/05	02/13/12	90.88	99.30	-8.42		
	25.00000	52.4700	05/30/07	02/13/12	1,136.09	1,311.77	-175.68		
	15.00000	51.0500	06/06/07	02/13/12	681.66	765.75	-84.09		
	10.00000	52.0400	06/12/07	02/13/12	454.44	520.43	-65.99		
	15.00000	52.0800	06/14/07	02/13/12	681.66	781.28	-99.62		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
Subtotal	114.00000				5,180.54	5,921.88	-741.34		
GOLDMAN SACHS GROUP INC CUSIP 38141G104	7.00000	186.9400	10/06/09	02/14/12	789.02	1,308.60	-519.58		
GOODRICH CORP CUSIP 382388106	4.00000	56.1800	10/15/09	02/13/12	501.50	224.73	276.77		
	6.00000	56.6600	10/16/09	02/13/12	752.26	339.98	412.28		
	5.00000	57.5800	10/19/09	02/13/12	626.89	287.95	338.94		
	4.00000	61.5700	12/11/09	02/13/12	501.52	246.31	255.21		
Subtotal	19.00000				2,382.17	1,098.97	1,283.20		
GREENHILL & CO INC CUSIP 395259104	5.00000	76.1500	02/04/10	02/13/12	229.04	380.78	-151.74		
	2.00000	75.9800	02/04/10	02/13/12	91.62	151.97	-60.35		
	2.00000	76.2600	02/05/10	02/13/12	91.62	152.53	-60.91		
	2.00000	76.0700	02/05/10	02/13/12	91.62	152.15	-60.53		
	1.00000	74.6000	02/11/10	02/13/12	45.81	74.60	-28.79		
	1.00000	75.3300	02/12/10	02/13/12	45.81	75.33	-29.52		
Subtotal	13.00000				595.52	987.36	-391.84		
HARRIS CORP DEL CUSIP 413875105	8.00000	40.4500	01/20/09	02/13/12	338.31	323.61	14.70		
	6.00000	44.6600	01/28/09	02/13/12	253.73	268.01	-14.28		
	6.00000	43.9200	02/09/09	02/13/12	253.73	263.52	-9.79		
	4.00000	40.8600	02/17/09	02/13/12	169.16	163.46	5.70		
	3.00000	40.6800	02/18/09	02/13/12	126.87	122.05	4.82		
	5.00000	45.3600	02/02/10	02/13/12	211.45	226.84	-15.39		
Subtotal	32.00000				1,353.25	1,367.49	-14.24		

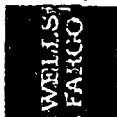


Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
HASBRO INC CUSIP 418056107	46.00000	0.0000	04/27/10	02/13/12	1,689.55	1,321.67	367.88		
HEWLETT-PACKARD COMPANY CUSIP 428236103	44.00000	25.9600	03/10/09	02/13/12	1,263.65	1,142.24	121.41		
	16.00000	29.0800	03/18/09	02/13/12	459.51	465.35	-5.84		
	21.00000	32.3800	03/26/09	02/13/12	603.12	680.00	-76.88		
Subtotal	81.00000				2,326.28	2,287.59	38.69		
HOME DEPOT INC CUSIP 437076102	19.00000	25.3800	01/15/08	02/13/12	872.94	482.29	390.65		
	15.00000	27.1200	01/18/08	02/13/12	689.16	406.92	282.24		
	15.00000	29.4000	01/24/08	02/13/12	689.17	441.14	248.03		
Subtotal	49.00000				2,251.27	1,330.35	920.92		
HUDSON CITY BANCORP INC CUSIP 443683107	68.00000	13.3100	07/06/09	02/13/12	474.46	905.68	-431.22		
	19.00000	13.2600	07/08/09	02/13/12	132.57	252.08	-119.51		
	21.00000	13.1500	02/02/10	02/13/12	146.53	276.30	-129.77		
Subtotal	108.00000				753.56	1,434.06	-680.50		
IBERDROLA SA-SPONSORED ADR CUSIP 450737101	3.00000	42.4000	09/24/08	02/13/12	73.58	127.20	-53.62		
	10.00000	28.5300	10/22/08	02/13/12	245.29	285.39	-40.10		
	5.00000	27.8600	10/23/08	02/13/12	122.65	139.33	-16.68		
	7.00000	30.5200	02/02/09	02/13/12	171.71	213.69	-41.98		
	3.00000	31.5100	07/15/09	02/13/12	73.59	94.53	-20.94		
	2.00000	31.8500	07/16/09	02/13/12	49.06	63.71	-14.65		
	3.00000	37.3400	09/08/09	02/13/12	73.59	112.04	-38.45		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	1.00000	37.5700	09/09/09	02/13/12	24.53	37.58	-13.05		
Subtotal	34.00000				834.00	1,073.47	-239.47		
ICONIX BRAND GROUP INC CONV NOTES LNKD TO ICON SUBORDINATE CPN 1.875% DUE 06/30/12 DTD 06/20/07 FC 12/31/07 CUSIP 451055AB3	1,000.00000	87.8700	10/09/09	02/23/12	950.00	878.75	71.25		
IDEXX LABORATORIES INC CUSIP 45168D104	1.00000	49.8700	05/27/08	02/13/12	86.89	49.88	37.01		
	7.00000	50.4000	05/28/08	02/13/12	608.28	352.87	255.41		
	4.00000	50.2500	05/30/08	02/13/12	347.59	201.02	146.57		
	8.00000	50.3500	07/15/08	02/13/12	695.20	402.84	292.36		
	1.00000	50.8400	07/16/08	02/13/12	86.90	50.84	36.06		
Subtotal	21.00000				1,824.86	1,057.45	767.41		
IHS INC CL A CUSIP 451734107	6.00000	49.1300	07/16/07	02/14/12	537.94	294.80	243.14		
	5.00000	46.3900	08/03/07	02/14/12	448.29	231.97	216.32		
	3.00000	62.8200	05/20/08	02/14/12	288.97	188.48	80.49		
	1.00000	62.9300	05/21/08	02/14/12	89.66	62.93	26.73		
	4.00000	40.6000	10/14/08	02/14/12	358.64	162.42	196.22		
	4.00000	41.3200	04/24/09	02/14/12	358.64	165.28	193.36		
Subtotal	23.00000				2,062.14	1,105.88	956.26		
ING GROEP N V SPON ADR CUSIP 456837103	34.00000	23.4500	06/03/05	02/13/12	297.49	797.35	-499.86		
	4.00000	29.0900	02/28/08	02/13/12	35.00	116.38	-81.38		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
Continued							
Subtotal	19.00000	28.5600	02/29/08	02/13/12	166.25	542.71	-376.46
INGERSOLL-RAND CO LTD	57.00000				498.74	1,456.44	-957.70
CONV SR UNSECURED LINKED TO SYM IR CPN 4.500% DUE 04/15/12 DTD 04/06/09 FC 10/15/09 CUSIP 45687AAD4							
Subtotal	1,000.00000	130.7500	07/09/09	02/23/12	2,210.00	1,307.50	902.50
INTEL CORP							
CUSIP 458140100	10.00000	19.8700	11/11/09	04/03/12	281.59	198.74	82.85
	10.00000	19.8700	11/11/09	09/13/12	232.89	198.74	34.15
	53.00000	20.0900	11/12/09	09/13/12	1,234.35	1,064.79	169.56
Subtotal	73.00000				1,748.83	1,452.27	286.56
INTEL CORP							
CONVERTIBLE NOTE SER INTC SUBORDINATE CPN 2.950% DUE 12/15/35 DTD 12/16/05 FC 06/15/06 CUSIP 458140AD2							
	1,000.00000	104.4000	09/06/07	02/23/12	1,121.25	1,044.00	77.25
	1,000.00000	84.5310	03/31/09	02/23/12	1,121.25	845.31	275.94
		83.4400				834.46	
Subtotal	2,000.00000				2,242.50	1,889.31	353.19
JANUS CAPITAL GRP INC						1,878.46	
CONV SENIOR NOTES CPN 3.250% DUE 07/15/14 DTD 07/21/09 FC 01/15/10 CUSIP 47102XAG0							
	1,000.00000	119.7500	12/21/09	02/23/12	1,020.00	1,197.55	-177.55

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES						
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost
JEFFERIES GRP INC						
CONV SR UNSECURED						
LNKD TO JEF						
CPN 3.875% DUE 11/01/29						
DTD 10/26/09 FC 05/01/10						
PUT 11/01/17 @ 100.000						
CUSIP 472319AG7						
	1,000.00000	99.2800	11/19/09	02/23/12	860.00	992.88
	1,000.00000	100.5300	01/04/10	02/23/12	860.00	1,005.39
	2,000.00000				1,720.00	1,998.27
Subtotal						-132.88
JOHNSON & JOHNSON						
CUSIP 478160104	22.00000	55.2800	05/15/09	02/14/12	1,421.83	1,216.38
JOHNSON CONTROLS INC						
CUSIP 478366107	51.00000	12.9400	04/01/09	02/14/12	1,691.64	659.95
KAO CORP-SPONSORED ADR						
CUSIP 485537302	10.00000	25.8600	10/30/06	02/14/12	255.99	258.66
	10.00000	25.9100	11/06/06	02/14/12	255.99	259.10
	40.00000	26.1800	07/03/07	02/14/12	1,023.99	1,047.21
Subtotal	60.00000				1,535.97	1,564.97
KIMBERLY-CLARK CORP						
CUSIP 494368103	22.00000	64.5500	06/03/05	02/14/12	1,576.71	1,420.10
KNIGHT TRANSPORTATION						
INC						
CUSIP 499064103	45.00000	17.1500	06/12/08	02/14/12	805.03	771.97
	21.00000	18.9400	09/18/08	02/14/12	375.69	397.88
Subtotal	66.00000				1,180.72	1,169.85
KRAFT FOODS INC CL A						
CUSIP 50075N104	1.00000	33.2700	04/23/07	02/14/12	38.53	33.27
	20.00000	33.5100	05/02/07	02/14/12	770.79	670.39
						5.26
						100.40

WELLS
FARGO

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
Subtotal	25.00000	32.6600	05/09/07	02/14/12	963.49	816.73	146.76
Subtotal	46.00000				1,772.81	1,520.39	252.42
K12 INC CUSIP 48273U102	14.00000	22.7700	06/17/08	02/14/12	307.99	318.78	-10.79
	3.00000	23.4700	08/29/08	02/14/12	65.99	70.41	-4.42
	4.00000	24.0100	09/05/08	02/14/12	88.00	96.08	-8.08
	9.00000	16.6200	01/09/09	02/14/12	198.00	149.65	48.35
	4.00000	16.4500	01/12/09	02/14/12	88.00	65.82	22.18
	12.00000	12.9500	03/18/09	02/14/12	264.00	155.48	108.52
Subtotal	46.00000				1,011.98	856.22	155.76
LUCENT TECH CAP 7.75%PFD DUE 3/15/2017 CONV CALLABLE STARTING 3/20/07 CUSIP 549462307	1.00000	1,036.2500	05/31/07	02/14/12	791.99	1,036.25	-244.26
	1.00000	1,030.0000	06/27/07	02/14/12	792.00	1,030.00	-238.00
Subtotal	2.00000				1,583.99	2,066.25	-482.26
MANPOWERGROUP CUSIP 56418H100	16.00000	51.6100	10/26/09	02/14/12	710.06	825.81	-115.75
	6.00000	47.9300	10/30/09	02/14/12	266.28	287.58	-21.30
	4.00000	56.3600	12/11/09	02/14/12	177.52	225.47	-47.95
	2.00000	54.0900	12/18/09	02/14/12	88.76	108.19	-19.43
Subtotal	28.00000				1,242.62	1,447.05	-204.43
MARATHON OIL CORP CUSIP 565849106	40.00000	14.9065	06/03/05	02/14/12	1,309.97	596.34	713.63
MARATHON PETROLEUM CORP CUSIP 56585A102	20.00000	20.1669	06/03/05	02/14/12	876.78	403.38	473.40

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/Original Price	Open Date/Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/Original Cost	Gain or Loss Amount		
MATTEL INCORPORATED CUSIP 577081102	3.00000	16.2700	12/01/05	02/14/12	96.83	48.82	48.01		
	15.00000	16.4600	12/06/05	02/14/12	484.19	246.90	237.29		
	5.00000	16.4700	12/07/05	02/14/12	161.39	82.38	79.01		
	45.00000	16.4100	12/08/05	02/14/12	1,452.59	738.72	713.87		
Subtotal	68.00000				2,195.00	1,116.82	1,078.18		
MCDONALDS CORP CUSIP 580135101	31.00000	57.1700	06/29/09	02/14/12	3,070.80	1,772.52	1,298.28		
	8.00000	57.8100	06/30/09	02/14/12	792.46	462.56	329.90		
	16.00000	63.3200	01/25/10	02/14/12	1,584.94	1,013.23	571.71		
Subtotal	55.00000				5,448.20	3,248.31	2,199.89		
MCGRAW-HILL COMPANIES INC	41.00000	33.5800	08/28/09	02/14/12	1,873.66	1,376.88	496.78		
CUSIP 580645109	9.00000	34.7000	02/17/09	02/14/12	358.82	312.34	46.48		
MEDTRONIC INC	6.00000	34.0000	02/20/09	02/14/12	239.21	204.02	35.19		
CUSIP 585055106	7.00000	34.5500	02/24/09	02/14/12	279.09	241.91	37.18		
	10.00000	32.7600	02/26/09	02/14/12	398.70	327.68	71.02		
Subtotal	32.00000				1,275.82	1,085.95	189.87		
METLIFE INC CUSIP 59156R108	11.00000	27.9300	04/23/09	02/14/12	404.46	307.27	97.19		
	21.00000	27.4100	05/04/09	02/14/12	772.15	575.70	196.45		
	8.00000	30.5200	05/15/09	02/14/12	294.16	244.21	49.95		
Subtotal	40.00000				1,470.77	1,127.18	343.59		

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Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES						
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost
MICRON TECHNOLOGY INC CONVERTIBLE NOTES CPN 1.875% DUE 06/01/14 DTD 05/23/07 FC 1201/07 CUSIP 595112AH6	1,000.00000	84.8700	09/17/09	02/23/12	985.00	848.80
						136.20
MOLSON COORS BREWING CO CONVERTIBLE SENIOR NOTES CPN 2.500% DUE 07/30/13 DTD 06/15/07 FC 07/30/07 CUSIP 60871RAA8	1,000.00000	103.8700	11/07/08	02/23/12	1,045.00	1,038.75
	1,000.00000	110.5000	07/16/09	02/23/12	1,045.00	1,105.00
	1,000.00000	109.2100	11/05/09	02/23/12	1,045.00	1,092.11
	3,000.00000				3,135.00	3,235.86
Subtotal						-100.86
MONSANTO CO NEW CUSIP 61166W101	1.00000	116.6000	07/24/08	02/14/12	77.23	116.61
	6.00000	109.4100	09/18/08	02/14/12	463.43	656.49
	3.00000	71.9600	12/15/08	02/14/12	231.72	215.90
	1.00000	66.0000	12/22/08	02/14/12	77.24	66.00
Subtotal	11.00000				849.62	1,055.00
						-205.38
NATIONAL AUSTRALIA BANK LTD SPONSORED ADR NEW CUSIP 632525408	18.00000	23.2800	06/03/05	02/14/12	441.16	419.11
	15.00000	39.6800	11/07/07	02/14/12	367.65	595.29
Subtotal	33.00000				808.81	1,014.40
						22.05
NATIONAL GRID PLC SPON ADR NEW CUSIP 636274300	8.00000	46.1000	10/31/05	02/14/12	400.23	368.80
	2.00000	46.0500	11/02/05	02/14/12	100.06	92.10
						31.43
						7.96

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Continued	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount	
	3.00000	46.7100	07/30/09	02/14/12		150.09	140.13	9.96	
Subtotal	13.00000					650.38	601.03	49.35	
NEW YORK COMMUNITY BANCORP INC CUSIP 649445103	26.00000	12.6400	01/20/09	02/14/12		319.53	328.73	-9.20	
	24.00000	12.5600	01/26/09	02/14/12		294.96	301.68	-6.72	
	21.00000	13.0300	01/28/09	02/14/12		258.09	273.67	-15.58	
	21.00000	12.1400	02/04/09	02/14/12		258.09	255.08	3.01	
	4.00000	12.7200	02/06/09	02/14/12		49.16	50.89	-1.73	
Subtotal	96.00000					1,179.83	1,210.05	-30.22	
NEWFIELD EXPLORATION COMPANY CUSIP 651290108	7.00000	47.3700	12/18/09	02/14/12		271.87	331.61	-59.74	
	2.00000	47.4400	12/18/09	02/14/12		77.68	94.88	-17.20	
Subtotal	9.00000					349.55	426.49	-76.94	
NEWMONT MINING CORP CONVERTIBLE SENIOR NOTES LNKD TO NEM CPN 3.000% DUE 02/15/12 DTD 02/03/09 FC 08/15/09 CUSIP 651639AK2	1,000.00000	113.6400	02/05/09	02/15/12		1,000.00	1,136.49	-136.49	
NEXTERA ENERGY 8.375% PFD MANDATORY CONV 6/1/2012 CUSIP 65339F309	23.00000	51.2500	07/14/09	02/14/12		1,163.31	1,178.75	-15.44	
	9.00000	53.5000	12/16/09	02/14/12		455.22	481.50	-26.28	
Subtotal	32.00000					1,618.53	1,660.25	-41.72	

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Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
<i>Continued</i>							
NIPPON TELEGRAPH & TELEPHONE CORP SPONSORED ADR CUSIP 654624105	16.00000	20.6600	06/03/05	02/14/12	387.83	330.56	57.27
	16.00000	21.8400	03/01/06	02/14/12	387.83	349.49	38.34
	12.00000	22.3800	03/03/06	02/14/12	290.88	268.67	22.21
Subtotal	44.00000				1,066.54	948.72	117.82
NORTHROP GRUMMAN CORP							
NEW							
CUSIP 666807102	24.00000	45.8255	10/26/09	02/14/12	1,438.77	1,099.86	338.91
NOVARTIS AG							
SPON ADR							
CUSIP 66987V109	6.00000	55.5800	06/19/07	02/14/12	337.73	333.53	4.20
	15.00000	55.2400	07/06/07	02/14/12	844.33	828.66	15.67
	10.00000	52.0900	10/23/07	02/14/12	562.89	520.93	41.96
	3.00000	52.1600	10/23/07	02/14/12	168.87	156.50	12.37
Subtotal	34.00000				1,913.82	1,839.62	74.20
NUVASIVE INC							
CUSIP 670704105	14.00000	31.0400	04/01/09	02/14/12	215.31	434.62	-219.31
	10.00000	32.2000	04/02/09	02/14/12	153.80	322.04	-168.24
	6.00000	41.6600	10/09/09	02/14/12	92.28	249.96	-157.68
Subtotal	30.00000				461.39	1,006.62	-545.23
OCCIDENTAL PETE CORP							
CUSIP 674599105	17.00000	82.3900	12/23/09	02/14/12	1,770.69	1,400.67	370.02

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
ON SEMICONDUCTOR CORP REVERSE CONV SR NOTES LNKD TO ONNIN CALLABLE CPN 2.625% DUE 12/15/26 DTD 12/15/06 FC 06/15/07 PUT 12/15/13 @ 100.000 CUSIP 682189AG0	1,000.00000	84.6100	05/15/09	02/23/12	1,150.00	846.10	303.90		
	1,000.00000	103.5400	01/27/10	02/23/12	1,150.00	1,035.42	114.58		
	2,000.00000				2,300.00	1,881.52	418.48		
Subtotal									
P.F. CHANGS CHINA BIST INC	13.00000	36.4600	01/07/10	02/14/12	442.90	474.03	-31.13		
CUSIP 69333Y108	6.00000	36.4300	01/08/10	02/14/12	204.42	218.62	-14.20		
Subtotal	19.00000				647.32	692.65	-45.33		
PEPSICO INCORPORATED	9.00000	54.4500	01/07/09	02/14/12	573.01	490.07	82.94		
CUSIP 713448108	6.00000	52.5700	01/09/09	02/14/12	382.01	315.45	66.56		
	2.00000	50.9800	01/16/09	02/14/12	127.33	101.97	25.36		
	6.00000	51.3600	02/23/09	02/14/12	382.01	308.16	73.85		
	7.00000	48.4700	04/24/09	02/14/12	445.68	339.33	106.35		
	13.00000	56.4800	07/01/09	02/14/12	827.71	734.24	93.47		
	5.00000	55.9100	07/02/09	02/14/12	318.35	279.59	38.76		
	5.00000	56.0800	07/07/09	02/14/12	318.35	280.44	37.91		
Subtotal	53.00000				3,374.45	2,849.25	525.20		
Pfizer Incorporated	38.00000	27.9800	06/03/05	02/14/12	809.41	1,063.59	-254.18		
CUSIP 717081103	5.00000	24.8400	04/21/06	02/14/12	106.50	124.24	-17.74		
	40.00000	24.6700	04/24/06	02/14/12	852.01	986.90	-134.89		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	25.00000	24.9900	04/26/06	02/14/12	532.51	624.85	-92.34		
	20.00000	25.4900	05/01/06	02/14/12	426.00	509.84	-83.84		
	25.00000	25.2900	05/02/06	02/14/12	532.52	632.28	-99.76		
Subtotal	153.00000				3,258.95	3,941.70	-682.75		
POWER ASSETS HLDGS LTD SPONSORED ADR CUSIP 739197200	113.00000	4.4900	06/03/05	02/14/12	800.02	507.37	292.65		
PRAXAIR INC CUSIP 74005P104	18.00000	71.9700	06/27/07	02/14/12	1,923.80	1,295.46	628.34		
	2.00000	56.1600	12/22/08	02/14/12	213.76	112.33	101.43		
Subtotal	20.00000				2,137.56	1,407.79	729.77		
PROLOGIS CONV SENIOR NOTES LNKD TO PLD CALLABLE CPN 2.625% DUE 05/15/38 DTD 05/07/08 FC 11/15/08 PUT 05/15/13 @ 100.000 CUSIP 743410AS1	1,000.00000	48.0000	03/19/09	02/23/12	970.00	480.00	490.00		
REED ELSEVIER NV SPN ADR CUSIP 758204200	12.31910	32.7400	06/03/05	02/13/12	293.92	401.50	-107.58		
	12.06380	32.5000	01/30/06	02/13/12	287.83	390.37	-102.54		
	8.61710	32.8100	01/31/06	02/13/12	205.60	281.45	-75.85		
	9.00000	20.5200	07/30/09	02/13/12	214.75	184.75	30.00		
Subtotal	42.00000				1,002.10	1,258.07	-255.97		
REYNOLDS AMERICAN INC CUSIP 761713106	58.00000	20.6750	06/03/05	02/14/12	2,332.72	1,199.15	1,133.57		
ROPER INDS INC NEW CUSIP 776696106	9.00000	54.2300	02/07/08	02/14/12	842.29	488.08	354.21		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	2.00000	60.3500	05/23/08	02/14/12	187.17	120.71	66.46		
	3.00000	60.8500	05/27/08	02/14/12	280.76	182.57	98.19		
	2.00000	62.6800	05/28/08	02/14/12	187.18	125.38	61.80		
	2.00000	63.7400	05/29/08	02/14/12	187.18	127.50	59.68		
	3.00000	50.7300	10/02/08	02/14/12	280.77	152.22	128.55		
	3.00000	48.0000	10/14/08	02/14/12	280.77	144.01	136.76		
	1.00000	39.7700	12/22/08	02/14/12	93.59	39.77	53.82		
Subtotal	25.00000				2,339.71	1,380.24	959.47		
ROYAL DUTCH SHELL PLC									
ADR CL A									
CUSIP 780259206									
	12.00000	59.1400	06/03/05	02/13/12	874.78	709.74	165.04		
	4.00000	74.6600	08/13/07	02/13/12	291.59	298.65	-7.06		
	4.00000	74.2600	08/13/07	02/13/12	291.59	297.05	-5.46		
	2.00000	74.2600	08/14/07	02/13/12	145.79	148.53	-2.74		
	3.00000	52.7400	07/30/09	02/13/12	218.70	158.23	60.47		
	5.00000	80.7500	09/07/07	02/13/12	364.49	403.75	-39.26		
	5.00000	83.6100	09/25/07	02/13/12	364.50	418.09	-53.59		
	5.00000	83.3500	10/01/07	02/13/12	364.50	416.76	-52.26		
	10.00000	79.8300	10/05/07	02/13/12	729.00	798.30	-69.30		
Subtotal	50.00000				3,644.94	3,649.10	-4.16		
RR DONNELLEY & SONS CO									
CUSIP 257867101									
	10.00000	32.3300	01/26/06	02/14/12	127.90	323.33	-195.43		
	5.00000	32.6200	03/29/06	02/14/12	63.95	163.11	-99.16		
	10.00000	33.2900	04/05/06	02/14/12	127.90	332.90	-205.00		
	10.00000	33.1300	04/27/06	02/14/12	127.90	331.33	-203.43		
	10.00000	33.5300	05/04/06	02/14/12	127.90	335.36	-207.46		

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Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES						
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost
						Gain or Loss Amount
Subtotal						
RWE AKTIENGESELLSCHAFT	5.00000	33.3100	05/17/06	02/14/12	63.95	166.55
SPONSORED ADR	10.00000	31.0800	06/08/06	02/14/12	127.90	310.86
CUSIP 74979E303	60.00000				767.40	1,963.44
						-1,196.04
Subtotal						
SANOFI ADR	19.00000	61.6500	06/03/05	02/14/12	816.03	1,171.35
CUSIP 74979E303						-355.32
Subtotal						
SASOL LTD SPONS ADR	5.00000	35.7200	02/10/10	02/14/12	186.15	178.64
CUSIP 80105N105						7.51
Subtotal						
SBA COMMUNICATIONS CORP	18.00000	25.2800	06/03/05	02/14/12	933.64	455.04
CONVERTIBLE SENIOR NOTE						
CPN 1 875% DUE 05/01/13						
DTD 05/16/08 FC 11/01/08						
CUSIP 78388JAN6						
Subtotal						
SCHWAB CHARLES CORP NEW	1,000.00000	101.8100	12/15/09	02/23/12	1,165.00	1,018.13
CUSIP 808513105						146.87
Subtotal						
SEVEN & I HOLDINGS ADR	28.00000	19.4800	08/30/07	02/14/12	341.03	545.58
CUSIP 81783H105	46.00000	20.3600	03/12/08	02/14/12	560.27	936.93
	4.00000	14.9800	12/22/08	02/14/12	48.72	59.92
Subtotal	78.00000				950.02	1,542.43
						-592.41
Subtotal						
SEVEN & I HOLDINGS ADR	1.00000	50.1200	02/17/09	02/13/12	56.61	50.12
CUSIP 81783H105	1.00000	50.2000	02/18/09	02/13/12	56.61	50.21
	1.00000	40.6300	03/11/09	02/13/12	56.62	40.63
	3.00000	40.2200	03/12/09	02/13/12	169.86	120.67
	1.00000	40.9600	03/17/09	02/13/12	56.62	40.97
	3.00000	44.4300	04/28/09	02/13/12	169.86	133.29
	6.00000	46.6400	07/30/09	02/13/12	339.72	279.89
						59.83

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	4.00000	43.6600	01/25/10	02/13/12	226.48	174.65	51.83		
Subtotal	20.00000				1,132.38	890.43	241.95		
SIEMENS A G - ADR CUSIP 826197501	2.00000	100.2800	09/22/08	02/14/12	194.29	200.57	-6.28		
	7.00000	93.1300	09/29/08	02/14/12	680.04	651.97	28.07		
Subtotal	9.00000				874.33	852.54	21.79		
SILICON LABORATORIES INC									
CUSIP 826919102	9.00000	35.7000	07/13/07	02/14/12	399.59	321.32	78.27		
	19.00000	35.0800	08/23/07	02/14/12	843.58	666.67	176.91		
	7.00000	47.3300	12/21/09	02/14/12	310.80	331.36	-20.56		
Subtotal	35.00000				1,553.97	1,319.35	234.62		
SIMON PROPERTY GROUP REIT INC NEW									
CUSIP 828806109	13.03703	58.5163	07/01/09	02/14/12	1,769.21	749.46	1,019.75		
	8.96297	81.8345	01/05/10	02/14/12	1,216.35	720.52	495.83		
Subtotal	22.00000				2,985.56	1,469.98	1,515.58		
SINGAPORE TELECOMMUNICATIONS-ADR									
CUSIP 82929R304	13.00000	24.5800	08/15/08	02/14/12	317.84	319.56	-1.72		
	17.00000	15.8800	11/19/08	02/14/12	415.64	270.13	145.51		
	12.00000	15.6300	11/20/08	02/14/12	293.40	187.63	105.77		
	3.00000	23.8500	07/30/09	02/14/12	73.35	71.55	1.80		
Subtotal	45.00000				1,100.23	848.87	251.36		
SMART BALANCE INC									
CUSIP 83169Y108	25.00000	5.9300	10/15/08	02/14/12	131.74	148.45	-16.71		
	11.00000	5.6700	10/16/08	02/14/12	57.97	62.44	-4.47		

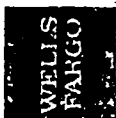


Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	9.00000	5.9900	10/17/08	02/14/12	47.43	53.98	-6.55		
	4.00000	6.6000	10/22/08	02/14/12	21.08	26.41	-5.33		
	6.00000	6.4700	10/23/08	02/14/12	31.62	38.86	-7.24		
	5.00000	6.1400	10/24/08	02/14/12	26.35	30.73	-4.38		
	1.00000	6.6700	10/27/08	02/14/12	5.27	6.67	-1.40		
	1.00000	6.3100	10/28/08	02/14/12	5.27	6.32	-1.05		
	6.00000	6.3100	11/10/08	02/14/12	31.62	37.92	-6.30		
	4.00000	6.1700	11/11/08	02/14/12	21.08	24.71	-3.63		
	5.00000	5.9900	11/12/08	02/14/12	26.35	29.99	-3.64		
	1.00000	5.9900	11/13/08	02/14/12	5.27	6.00	-0.73		
	6.00000	6.9800	04/23/09	02/14/12	31.62	41.88	-10.26		
	18.00000	6.9900	04/24/09	02/14/12	94.86	125.96	-31.10		
	1.00000	6.5700	04/27/09	02/14/12	5.27	6.57	-1.30		
	5.00000	7.5100	06/04/09	02/14/12	26.35	37.55	-11.20		
	1.00000	7.8500	06/05/09	02/14/12	5.27	7.85	-2.58		
	1.00000	7.7000	06/15/09	02/14/12	5.27	7.71	-2.44		
	3.00000	7.5300	06/16/09	02/14/12	15.81	22.62	-6.81		
	2.00000	7.4300	06/22/09	02/14/12	10.54	14.86	-4.32		
	2.00000	7.4500	06/22/09	02/14/12	10.54	14.90	-4.36		
	2.00000	7.3900	06/23/09	02/14/12	10.54	14.79	-4.25		
	5.00000	6.9100	06/25/09	02/14/12	26.35	34.59	-8.24		
	13.00000	6.2500	07/07/09	02/14/12	68.51	81.32	-12.81		
	3.00000	4.9900	11/16/09	02/14/12	15.81	15.00	0.81		
Subtotal	140.00000				737.79	898.08	-160.29		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
SOCIÉTÉ GÉNÉRALE FRANCE SPONSORED ADR CUSIP 83384L109	52.00000	20.0000	06/03/05	02/14/12	294.31	1,040.00	-745.69		
	6.00000	23.4500	05/07/08	02/14/12	33.96	140.71	-106.75		
	25.00000	22.8600	05/08/08	02/14/12	141.50	571.66	-430.16		
	2.00000	10.5100	06/02/09	02/14/12	11.32	21.03	-9.71		
Subtotal	85.00000				481.09	1,773.40	-1,292.31		
SOLERA HOLDINGS INC CUSIP 83421A104	7.00000	35.3000	11/04/09	02/14/12	343.76	247.11	96.65		
	1.00000	36.1900	11/05/09	02/14/12	49.10	36.20	12.90		
	5.00000	35.6100	11/06/09	02/14/12	245.54	178.08	67.46		
	2.00000	35.3900	11/13/09	02/14/12	98.22	70.80	27.42		
	3.00000	35.0900	11/19/09	02/14/12	147.33	105.28	42.05		
	2.00000	35.0300	11/20/09	02/14/12	98.22	70.08	28.14		
	1.00000	35.2800	11/24/09	02/14/12	49.11	35.28	13.83		
	1.00000	35.2100	11/27/09	02/14/12	49.11	35.22	13.89		
	3.00000	34.7600	11/30/09	02/14/12	147.33	104.30	43.03		
	5.00000	33.1200	02/05/10	02/14/12	245.55	165.63	79.92		
	1.00000	33.1900	02/10/10	02/14/12	49.11	33.20	15.91		
	1.00000	32.9600	02/11/10	02/14/12	49.11	32.97	16.14		
Subtotal	32.00000				1,571.49	1,114.15	457.34		
STANLEY BLACK & DECKER INC CUSIP 854502101	32.00000	0.0000	05/19/10	02/13/12	2,417.87	1,797.92	619.95		
STORA ENSO OYJ -ADR CUSIP 86210M106	15.00000	13.5600	08/17/05	02/14/12	107.09	199.21	-92.12		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
SUNTECH POWER HLDGS CO CONVERTIBLE SR UNSECURED NOTES LINKED TO STP CPN 3.000% DUE 03/15/13 DTD 03/17/08 FC 09/15/08 CUSIP 86800CAE4	13.00000	13.3900	08/18/05	02/14/12	92.82	170.42	-77.60
	13.00000	13.6100	08/19/05	02/14/12	92.82	173.33	-80.51
	2.00000	16.1600	03/01/07	02/14/12	14.28	31.78	-17.50
	8.00000	16.0500	03/05/07	02/14/12	57.12	126.15	-69.03
	51.00000				364.13	700.89	-336.76
Subtotal							
TAIWAN SEMICONDUCTOR MFG CO LTD ADR CUSIP 874039100	1,000.00000	78.9600	08/11/09	02/23/12	730.00	789.64	-59.64
	25.70700	8.8300	01/15/08	02/14/12	363.49	225.85	137.64
	16.07800	11.1200	05/07/08	02/14/12	227.33	177.90	49.43
	8.03900	10.9700	05/08/08	02/14/12	113.67	87.82	25.85
	7.03410	10.9800	05/08/08	02/14/12	99.46	76.85	22.61
	10.04870	11.0700	05/21/08	02/14/12	142.08	110.74	31.34
	3.01460	10.7800	05/23/08	02/14/12	42.62	32.34	10.28
	3.01460	11.1000	06/09/08	02/14/12	42.62	33.28	9.34
	8.03900	10.8300	06/10/08	02/14/12	113.68	86.64	27.04
	5.02500	11.0800	06/11/08	02/14/12	71.07	55.38	15.69
	86.00000				1,216.02	886.80	329.22
TAKEDA PHARMACEUTICAL CO LTD SPONSORED ADR CUSIP 874060205	4.00000	25.1300	07/08/08	02/14/12	85.99	100.52	-14.53
	8.00000	24.2000	07/18/08	02/14/12	171.99	193.63	-21.64

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
				<i>Continued</i>			
	4.00000	25.0100	07/23/08	02/14/12	86.00	100.04	-14.04
	11.00000	24.8300	07/29/08	02/14/12	236.50	273.13	-36.63
	12.00000	24.6500	09/22/08	02/14/12	258.00	295.84	-37.84
	1.00000	24.9400	09/25/08	02/14/12	21.50	24.94	-3.44
	8.00000	25.4200	09/30/08	02/14/12	172.00	203.41	-31.41
	3.00000	20.1000	07/30/09	02/14/12	64.50	60.30	4.20
Subtotal	51.00000				1,096.48	1,251.81	-155.33
TELECOM CO NEW ZEALAND LTD SPONSORED ADR CUSIP 879278208	13.81300	11.1627	08/03/06	02/14/12	123.76	153.74	-29.98
	31.18700	10.7718	08/04/06	02/14/12	279.43	334.90	-55.47
Subtotal	45.00000				403.19	488.64	-85.45
TELEFONICA S A SPON ADR CUSIP 879382208	54.00000	15.2166	01/30/06	02/14/12	926.08	821.79	104.29
	9.00000	33.5333	11/07/07	02/14/12	154.35	301.82	-147.47
Subtotal	63.00000				1,080.43	1,123.61	-43.18
TELSTRA CORPORATION LTD SPON ADR CUSIP 87969N204	10.00000	17.9200	08/19/05	02/14/12	181.39	179.21	2.18
	10.00000	16.8600	09/06/05	02/14/12	181.39	168.69	12.70
	9.00000	15.3000	10/19/05	02/14/12	163.26	137.73	25.53
	10.00000	15.3900	10/20/05	02/14/12	181.40	153.94	27.46
	7.00000	15.3900	10/21/05	02/14/12	126.98	107.74	19.24
	14.00000	12.2500	05/11/09	02/14/12	253.96	171.54	82.42
	4.00000	12.0800	05/12/09	02/14/12	72.56	48.34	24.22
Subtotal	64.00000				1,160.94	967.19	193.75



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Continued		
TEVA PHARMACEUT FIN BV									
DEBENTURES									
CALLABLE									
CPN 0.250% DUE 02/01/24									
DTD 01/27/04 FC 08/01/04									
PLUT 02/01/14 @ 100 000									
CUSIP 88164RAB3	1,000.00000	126.9800	12/17/08	02/23/12	1,230.00	1,269.84			-39.84
TOKIO MARINE HOLDING									
ADR									
CUSIP 889094108	8.00000	26.0500	06/03/05	02/14/12	208.79	208.46			0.33
	8.00000	37.4200	01/25/07	02/14/12	208.79	299.37			-90.58
	5.00000	36.4000	01/26/07	02/14/12	130.50	182.03			-51.53
	11.00000	35.5900	03/13/07	02/14/12	287.10	391.54			-104.44
	10.00000	34.6200	03/14/07	02/14/12	281.00	346.21			-85.21
Subtotal	42.00000				1,096.18	1,427.61			-331.43
TOTAL S.A. SPONS ADR									
CUSIP 89151E109	6.00000	55.0700	06/03/05	02/14/12	323.45	330.46			-7.01
	10.00000	62.5600	03/01/06	02/14/12	539.09	625.63			-86.54
	14.00000	66.6300	01/17/07	02/14/12	754.72	932.83			-178.11
	5.00000	83.1500	12/13/07	02/14/12	269.54	415.79			-146.25
	10.00000	81.7200	12/26/07	02/14/12	539.09	817.29			-278.20
	5.00000	85.2000	01/03/08	02/14/12	269.54	426.02			-156.48
	5.00000	85.6100	01/08/08	02/14/12	269.55	428.08			-158.53
	18.00000	58.4200	02/16/10	02/14/12	970.38	1,051.73			-81.35
	5.00000	58.2800	02/17/10	02/14/12	269.55	291.42			-21.87
Subtotal	78.00000				4,204.91	5,319.25			-1,114.34

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
<i>Continued</i>							
TOYOTA MTR CORP ADR NEW 3/82 CUSIP 892331307	12.00000	71.9000	06/03/05	02/14/12	955.18	862.80	92.38
TRANSDIGM GROUP INC CUSIP 893641100							
	2.00000	36.1000	06/23/09	02/14/12	235.25	72.21	163.04
	6.00000	36.9900	06/24/09	02/14/12	705.76	221.99	483.77
	4.00000	36.9700	06/25/09	02/14/12	470.51	147.92	322.59
	4.00000	36.1500	06/26/09	02/14/12	470.51	144.60	325.91
	5.00000	37.4300	07/17/09	02/14/12	588.14	187.16	400.98
	3.00000	37.5500	07/20/09	02/14/12	352.88	112.65	240.23
	8.00000	41.2200	11/19/09	02/14/12	941.04	329.83	611.21
Subtotal	32.00000				3,764.09	1,216.36	2,547.73
TRANSOCEAN INC CONV SR UNSECURED NOTES LNKD TO C CALLABLE CPN 1.500% DUE 12/15/37 DTD 12/11/07 FC 06/15/08 PUT 12/14/12 @ 100.000 CUSIP 893830AW9	1,000.00000	95.8700	02/19/10	02/23/12	990.00	958.75	31.25
TRAVELERS COS INC/ THE CUSIP 89417E109							
	45.00000	38.3000	06/03/05	02/14/12	2,640.55	1,723.50	917.05
TRIMBLE NAVIGATION LTD CUSIP 896239100							
	8.00000	22.2000	11/06/09	02/14/12	413.19	177.64	235.55
	8.00000	22.6900	11/09/09	02/14/12	413.19	181.54	231.65
	4.00000	23.6400	11/12/09	02/14/12	206.59	94.58	112.01
	4.00000	23.4600	11/13/09	02/14/12	206.59	93.85	112.74
	4.00000	23.9800	11/16/09	02/14/12	206.60	95.95	110.65
	2.00000	23.9500	11/17/09	02/14/12	103.30	47.91	55.39

WELLS
FARGO

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES							
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Continued Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
Subtotal							
ULTIMATE SOFTWARE GROUP							
INC							
CUSIP 90385D107	20.00000	35.9900	07/18/08	02/14/12	1,353.97	719.99	633.98
	10.00000	32.9100	07/25/08	02/14/12	676.98	329.15	347.83
	5.00000	25.7300	08/04/08	02/14/12	338.50	128.67	209.83
Subtotal	35.00000				2,369.45	1,177.81	1,191.64
UNILEVER PLC SPONS ADR							
CUSIP 904767704	8.32710	23.0400	01/24/06	02/14/12	272.54	191.49	81.05
	1.79640	23.3500	01/26/06	02/14/12	58.79	41.87	16.92
	32.33620	23.4400	03/03/06	02/14/12	1,058.34	756.50	301.84
	30.54030	23.7900	05/11/06	02/14/12	999.57	725.34	274.23
Subtotal	73.00000				2,389.24	1,715.20	674.04
UNION PACIFIC CORP							
CUSIP 907818108	13.00000	63.1400	02/12/10	02/14/12	1,468.84	820.94	647.90
UNITED OVERSEAS BK LTD							
SPONSORED ADR	4.00000	21.0800	10/11/06	02/14/12	110.99	84.35	26.64
CUSIP 911271302	9.00000	21.2800	10/12/06	02/14/12	249.75	191.58	58.17
	11.00000	21.3600	10/17/06	02/14/12	305.25	235.02	70.23
Subtotal	24.00000				665.99	510.95	155.04
UPM-KYMMENE CORP							
SPON ADR	43.00000	19.5900	06/03/05	02/14/12	559.42	842.64	-283.22
CUSIP 915436109							

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
US STEEL CORP CONV SR UNSECURED CPN 4.000% DUE 05/15/14 DTD 05/04/09 FC 11/15/09 CUSIP 912909AE8	1,000.00000	209.0900	01/14/10	02/23/12	1,110.00	2,090.96	-980.96		
V F CORPORATION CUSIP 918204108	23.00000	57.2700	06/03/05	02/14/12	3,260.42	1,317.21	1,943.21		
VALE S A ADR CUSIP 91912E105	66.00000	0.0000	06/15/10	02/14/12	1,703.43	1,481.96	221.47		
VCA ANTECH INC CUSIP 918194101	7.00000	25.7600	01/05/10	02/14/12	160.36	180.37	-20.01		
	12.00000	26.0200	01/06/10	02/14/12	274.91	312.30	-37.39		
	5.00000	26.0100	01/06/10	02/14/12	114.55	130.07	-15.52		
	1.00000	26.2000	01/07/10	02/14/12	22.91	26.21	-3.30		
	1.00000	26.3900	01/12/10	02/14/12	22.91	26.40	-3.49		
	5.00000	26.3900	01/12/10	02/14/12	114.55	131.95	-17.40		
	3.00000	26.3800	01/13/10	02/14/12	68.73	79.17	-10.44		
	2.00000	26.4100	01/15/10	02/14/12	45.82	52.83	-7.01		
	8.00000	26.1900	01/15/10	02/14/12	183.28	209.53	-26.25		
Subtotal	44.00000				1,008.02	1,148.83	-140.81		
VERIZON COMMUNICATIONS COM CUSIP 92343V104	46.00000	31.5999	06/03/05	02/14/12	1,738.31	1,453.71	284.60		
VINCI S.A.-ADR CUSIP 927320101	2.00000	12.9900	02/08/10	02/14/12	24.85	25.99	-1.14		
	14.00000	13.0000	02/09/10	02/14/12	174.02	182.03	-8.01		
	5.00000	13.0700	02/19/10	02/14/12	62.15	65.40	-3.25		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
	11.00000	13.1700	02/22/10	02/14/12	136.73	144.88	-8.15		
Subtotal	32.00000				397.75	418.30	-20.55		
VISTAPRINT NV CUSIP N93540107	2.00000	30.1100	06/19/08	02/14/12	79.99	60.23	19.76		
	4.00000	29.9700	06/20/08	02/14/12	159.99	119.90	40.09		
	5.00000	26.5100	06/24/08	02/14/12	200.00	132.57	67.43		
	9.00000	22.9500	03/04/09	02/14/12	360.00	206.61	153.39		
	5.00000	22.5100	03/06/09	02/14/12	200.00	112.55	87.45		
	4.00000	22.6600	03/06/09	02/14/12	160.00	90.64	69.36		
Subtotal	29.00000				1,159.98	722.50	437.48		
VODAFONE GROUP PLC SPONSORED ADR NEW CUSIP 92857W209	10.00000	20.9400	08/06/09	02/14/12	273.09	209.40	63.69		
	1.00000	21.8500	08/20/09	02/14/12	27.30	21.85	5.45		
	8.00000	21.8300	08/21/09	02/14/12	218.48	174.72	43.76		
	11.00000	21.4400	09/01/09	02/14/12	300.41	235.89	64.52		
	8.00000	21.9900	10/16/09	02/14/12	218.48	175.97	42.51		
	5.00000	22.6000	11/12/09	02/14/12	136.55	113.01	23.54		
	1.00000	22.8100	11/13/09	02/14/12	27.31	22.82	4.49		
	6.00000	22.3900	11/19/09	02/14/12	163.86	134.35	29.51		
Subtotal	50.00000				1,365.48	1,088.01	277.47		

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount		
VORNADO REALTY L.P. CONVERTIBLE DEBENTURES CALLABLE CPN 3.875% DUE 04/15/25 DTD 03/29/05 FC 10/15/05 PUT 04/15/12 @ 100.000 CUSIP 929043AC1	1,000.00000 1,000.00000 2,000.00000	101.5500 105.0200	08/11/09 02/25/10	02/23/12 02/23/12	960.00 960.00 1,920.00	1,015.51 1,050.20 2,065.71	-55.51 -90.20 -145.71		
Subtotal									
WASTE MGMT INC DEL CUSIP 94106L109	11.00000 15.00000 15.00000 41.00000	28.6800 32.3600 32.1200	01/23/08 01/31/08 02/07/08	02/14/12 02/14/12 02/14/12	389.06 530.53 530.55 1,450.14	315.49 485.45 481.94 1,282.88	73.57 45.08 48.61 167.26		
Subtotal									
WELLS FARGO & CO 7 5% PERP CONV CL A SER L NON-CUMULATIVE CUSIP 949746804	1.00000	830.0000	08/11/09	02/14/12	1,108.22	830.00	278.22		
WHITING PETROLEUM PFD 6.25% CONVERTIBLE/PERPETUAL CUSIP 966387201	6.00000 3.00000 9.00000	158.4900 189.7500	10/27/09 01/08/10	02/14/12 02/14/12	1,505.55 752.78 2,258.33	950.94 569.25 1,520.19	554.61 183.53 738.14		
Subtotal									
WINDSTREAM CORP CUSIP 97381W104	25.00000 20.00000 10.00000 35.00000	12.8400 13.1400 12.9500 13.0000	08/14/06 08/15/06 08/23/06 08/24/06	02/14/12 02/14/12 02/14/12 02/14/12	309.58 247.66 123.83 433.41	321.18 262.81 129.53 455.31	-11.60 -15.15 -5.70 -21.90		



Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES

Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Date of Sale or Exchange	Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount
<i>Continued</i>							
XEROX CORP CUSIP 984121103	15.00000	13.2900	09/06/06	02/14/12	185.75	199.50	-13.75
	10.00000	13.3200	09/07/06	02/14/12	123.83	133.21	-9.38
	20.00000	13.4700	09/08/06	02/14/12	247.68	269.42	-21.74
	Subtotal				1,671.74	1,770.96	-99.22
ZURICH FINANCIAL SVCS ADR CUSIP 98982M107	35.00000	13.6600	06/23/08	02/14/12	288.88	478.33	-189.45
	10.00000	13.6200	06/26/08	02/14/12	82.53	136.23	-53.70
	25.00000	13.4400	06/27/08	02/14/12	206.34	336.21	-129.87
	35.00000	13.4600	07/07/08	02/14/12	288.89	471.37	-182.48
3M CO CUSIP 88579Y101	40.00000	13.1900	07/15/08	02/14/12	330.16	527.90	-197.74
	Subtotal				1,196.80	1,950.04	-753.24
3M CO CUSIP 88579Y101	1.00000	23.6700	09/18/09	02/13/12	25.41	23.67	1.74
	7.00000	23.4800	09/21/09	02/13/12	177.94	164.39	13.55
	1.00000	23.7700	09/22/09	02/13/12	25.42	23.77	1.65
	3.00000	24.6000	10/21/09	02/13/12	76.26	73.81	2.45
3M CO CUSIP 88579Y101	2.00000	24.6700	10/22/09	02/13/12	50.84	49.34	1.50
	5.00000	24.4900	10/26/09	02/13/12	127.10	122.49	4.61
	2.00000	22.5100	11/05/09	02/13/12	50.84	45.04	5.80
	8.00000	21.9600	11/06/09	02/13/12	203.36	175.68	27.68
3M CO CUSIP 88579Y101	Subtotal				737.17	678.19	58.98
	5.00000	77.4200	05/29/08	02/14/12	438.19	387.10	51.09

Realized Gain/Loss

LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES									
Description	Share Quantity	Adjusted Price/ Original Price	Open Date/ Acquisition Date	Continued Date of Sale or Exchange		Proceeds	Adjusted Cost/ Original Cost	Gain or Loss Amount	
	5.00000	77.1000	06/04/08	02/14/12		438.19	385.51		52.68
	10.00000	75.6500	06/09/08	02/14/12		876.39	756.53		119.86
Subtotal	20.00000					1,752.77	1,529.14		223.63
TOTAL LONG TERM GAINS OR LOSSES FOR NONCOVERED SECURITIES						\$269,822.78	\$233,147.14		\$36,675.64