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Form

990-PF

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

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

OMB No 1545-0052

2012

Open to Public Inspection

For calendar year 2012, or tax year beginning 07-01-2012 , and ending 06-30-2013

Name of foundation THE SHIRLEY E NOLAND FOUNDATION		A Employer identification number 26-0511306	
Number and street (or P O box number if mail is not delivered to street address) P O BOX 411507		B Telephone number (see instructions)	
City or town, state, and ZIP code MELBOURNE, FL 329411507		C If exemption application is pending, check here ☐	
G Check all that apply ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 1,887,261	J Accounting method ☐ Cash ☒ Accrual ☐ Other (specify) (Part I, column (d) must be on cash basis.)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	5,675	5,675		
	4 Dividends and interest from securities.	40,473	40,473		
	5a Gross rents				
	b Net rental income or (loss) _____				
	6a Net gain or (loss) from sale of assets not on line 10	62,600			
	b Gross sales price for all assets on line 6a 1,092,085				
	7 Capital gain net income (from Part IV , line 2)		4,707		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 Total. Add lines 1 through 11	108,748	50,855		
	13 Compensation of officers, directors, trustees, etc	26,250			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits	2,948			
	16a Legal fees (attach schedule)	186			
	b Accounting fees (attach schedule)	11,165			
	c Other professional fees (attach schedule)	6,727	5,476		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	411	275		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	372			
	22 Printing and publications				
	23 Other expenses (attach schedule)	18,513	15,550		
	24 Total operating and administrative expenses.				
	Add lines 13 through 23	66,572	21,301		0
	25 Contributions, gifts, grants paid	108,058			108,058
	26 Total expenses and disbursements. Add lines 24 and 25	174,630	21,301		108,058
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	-65,882			
	b Net investment income (if negative, enter -0-)		29,554		
	c Adjusted net income (if negative, enter -0-)				

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	31,661	39,374	39,374
	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 (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges		104	104
	10a	Investments—U S and state government obligations (attach schedule)	221,464	 210,576	210,190
	b	Investments—corporate stock (attach schedule)	982,213	 190,520	221,729
	c	Investments—corporate bonds (attach schedule).			
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	701,009	 1,413,462	1,415,864
	14	Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15	Other assets (describe ▶ _____)				
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	1,936,347	1,854,036	1,887,261	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶ _____)	 311	 1,454	
	23	Total liabilities (add lines 17 through 22)	311	1,454	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted	1,936,036	1,852,582	
	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 (see page 17 of the instructions)	1,936,036	1,852,582	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	1,936,347	1,854,036	

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)	11,936,036
2	Enter amount from Part I, line 27a	2,-65,882
3	Other increases not included in line 2 (itemize) ▶ 	3,1,289
4	Add lines 1, 2, and 3	4,1,871,443
5	Decreases not included in line 2 (itemize) ▶ 	5,18,861
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6,1,852,582

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				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any		
a				
b				
c				
d				
e				
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	4,707
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }		3	

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 page 18 of 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	124,689	2,063,113	0 060437
2010	111,451	2,202,882	0 050593
2009	82,639	2,195,211	0 037645
2008	30,000	2,036,784	0 014729
2007			
2	Total of line 1, column (d).		2 0 163404
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years		3 0 040851
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5.		4 1,931,037
5	Multiply line 4 by line 3.		5 78,885
6	Enter 1% of net investment income (1% of Part I, line 27b).		6 296
7	Add lines 5 and 6.		7 79,181
8	Enter qualifying distributions from Part XII, line 4.		8 108,058
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 VIExcise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a		Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1			
		Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b		Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	296
c		All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2		Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	
3		Add lines 1 and 2.		3	296
4		Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5		Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	296
6		Credits/Payments			
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a	400		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c			
d	Backup withholding erroneously withheld	6d			
7		Total credits and payments Add lines 6a through 6d.		7	400
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	104
11		Enter the amount of line 10 to be Credited to 2013 estimated tax 104 Refunded		11	

Part VII-AStatements Regarding Activities

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?		Yes	No
		1a		No
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?			No
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file Form 1120-POL for this year?.	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ (2) On foundation managers \$			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.	2		No
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3		No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?.	4a		No
b	If "Yes," has it filed a tax return on Form 990-T for this year?.	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5		No
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either - By language in the governing instrument, or - By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes	
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) FL			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation .	8b	Yes	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV	9		No
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		No

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		No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	
Website address ▶N/A				
14	The books are in care of ▶DEBRA VERZI Telephone no ▶(321) 917-8695 Located at ▶3750 TRANQUILITY DRIVE MELBOURNE FL ZIP +4 ▶32934			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —Check here ▶ ☐ and enter the amount of tax-exempt interest received or accrued during the year ▶	15		
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		No
See instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes", enter the name of the foreign country ▶				

Part VII-B

Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			Yes	No
1a	During the year did the foundation (either directly or indirectly) (1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?. ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?. ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?. . . Organizations relying on a current notice regarding disaster assistance check here. ▶ ☐	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 ▶ 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions).	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 ▶ 20____, 20____, 20____, 20____			
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? (<i>Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012.</i>).	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		No
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b		No

Part VII-B

Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a	During the year did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes	☒ No	
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes	☒ No	
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes	☒ No	
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions).	☐ Yes	☒ No	
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No	
b	If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?	5b		
	Organizations relying on a current notice regarding disaster assistance check here.	☒		
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☐ Yes	☐ No	
	If "Yes," attach the statement required by Regulations section 53.4945–5(d).			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes	☒ No	
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b		No
	If "Yes" to 6b, file Form 8870.			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No	
b	If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	7b		

Part VIII

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).				
(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
VERZI DEBRA	PRESIDENT	26,250	0	0
3750 TRANQUILITY DRIVE MELBOURNE, FL 32934	15 00			
BUANNO RONALD	DIRECTOR	0	0	0
2965 SUNSET ROAD MELBOURNE, FL 32934	1 00			
MINCH PHIL	DIRECTOR	0	0	0
9038 100TH CT VERO BEACH, FL 32937	1 00			
PATTI SEIBERT	DIRECTOR	0	0	0
1138 ESSEN AVE NW PALM BAY, FL 32907	1 00			
2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."				
(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				
Total number of other employees paid over \$50,000.				

Part VIII

[illegible]

Part IX-A Summary of Direct Charitable Activities

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See page 24 of the instructions	
3	

Form **990-PF** (2012)

Part X

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
a	Average monthly fair market value of securities.	1a	1,924,926
b	Average of monthly cash balances.	1b	35,518
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	1,960,444
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	
3	Subtract line 2 from line 1d.	3	1,960,444
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	29,407
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,931,037
6	Minimum investment return. Enter 5% of line 5.	6	96,552

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	96,552
2a	Tax on investment income for 2012 from Part VI, line 5.	2a	296
b	Income tax for 2012 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	296
3	Distributable amount before adjustments Subtract line 2c from line 1.	3	96,256
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	96,256
6	Deduction from distributable amount (see instructions).	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1.	7	96,256

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	108,058
b	Program-related investments—total from Part IX-B.	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	108,058
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions).	5	296
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	107,762
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				96,256
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only.			73,179	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2012				
a From 2007.				
b From 2008.				
c From 2009.				
d From 2010.				
e From 2011.				
f Total of lines 3a through e.				
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ \$ 108,058				
a Applied to 2011, but not more than line 2a			73,179	
b Applied to undistributed income of prior years (Election required—see instructions).				
c Treated as distributions out of corpus (Election required—see instructions).				
d Applied to 2012 distributable amount.				34,879
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b.				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013.				61,377
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions).				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions). . . .				
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a.				
10 Analysis of line 9				
a Excess from 2008. . . .				
b Excess from 2009. . . .				
c Excess from 2010. . . .				
d Excess from 2011. . . .				
e Excess from 2012. . . .				

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

1a

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

b

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

Part XVSupplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year—see instructions.)

1

Information Regarding Foundation Managers:

a

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

b

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

2

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

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

a

The name, address, and telephone number of the person to whom applications should be addressed

b

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

c

Any submission deadlines

d

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

Form 990-PF (2012)

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

Form **990-PF** (2012)

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a	_____					
b	_____					
c	_____					
d	_____					
e	_____					
f	_____					
g	Fees and contracts from government agencies					
2	Membership dues and assessments. . . .					
3	Interest on savings and temporary cash investments					5,675
4	Dividends and interest from securities. . . .					40,473
5	Net rental income or (loss) from real estate					
a	Debt-financed property.					
b	Not debt-financed property.					
6	Net rental income or (loss) from personal property					
7	Other investment income.					
8	Gain or (loss) from sales of assets other than inventory					62,600
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory. .					
11	Other revenue a _____					
b	_____					
c	_____					
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e). .					108,748
13	Total. Add line 12, columns (b), (d), and (e).					108,748

[illegible]

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

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Form **990-PF** (2012)

TY 2012 Accounting Fees Schedule

Name: THE SHIRLEY E NOLAND FOUNDATION

EIN: 26-0511306

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
INDIRECT ACCOUNTING FEES	11,165			

TY 2012 Compensation Explanation**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Person Name	Explanation
VERZI DEBRA	
BUANNO RONALD	
MINCH PHIL	
PATTI SEIBERT	

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2012 Gain/Loss from Sale of Other Assets Schedule

Name: THE SHIRLEY E NOLAND FOUNDATION

EIN: 26-0511306

Name	Date Acquired	How Acquired	Date Sold	Purchaser Name	Gross Sales Price	Basis	Basis Method	Sales Expenses	Total (net)	Accumulated Depreciation
SEE ATTACHED	2013-01	PURCHASE	2013-06		214,841	215,839			-998	
SEE ATTACHED	2011-01	PURCHASE	2013-06		380,513	349,002			31,511	
SEE ATTACHED	2011-01	PURCHASE	2012-12		166,339	138,444			27,895	
SEE ATTACHED	2012-07	PURCHASE	2012-12		325,685	326,200			-515	

**TY 2012 Investments Corporate
Stock Schedule****Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Name of Stock	End of Year Book Value	End of Year Fair Market Value
STOCKS AND BONDS	190,520	221,729

TY 2012 Investments Government Obligations Schedule

Name: THE SHIRLEY E NOLAND FOUNDATION

EIN: 26-0511306

**US Government Securities - End of
Year Book Value:**

210,576

**US Government Securities - End of
Year Fair Market Value:**

210,190

**State & Local Government
Securities - End of Year Book
Value:**

**State & Local Government
Securities - End of Year Fair
Market Value:**

TY 2012 Investments - Other Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
SEE ATTACHED SCHEDULE	AT COST		
UNSETTLED TRANSACTIONS	AT COST		961
EXCHANGE TRADED FUNDS	AT COST	587,181	645,838
MUTUAL FUNDS	AT COST	826,281	769,065

TY 2012 Legal Fees Schedule

Name: THE SHIRLEY E NOLAND FOUNDATION

EIN: 26-0511306

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
LEGAL RETAINER	186			

TY 2012 Other Decreases Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Description	Amount
FEDERAL TAX	296
OTHER ADJUSTMENT TO UNREALIZED APPRECIATION	8,244
BOOK TAX DIFF ON REALIZED GAINS	10,321

TY 2012 Other Expenses Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EXPENSES				
DUES & SUSCRIPTIONS				
OFFICE EXPENSE	1,872			
OTHER				
GRANT INVESTIGATION	40			
BROKERAGE FEES	15,550	15,550		
LIABILITY INSUARANCE	1,051			

TY 2012 Other Increases Schedule

Name: THE SHIRLEY E NOLAND FOUNDATION

EIN: 26-0511306

Description	Amount
EXCISE TAX REFUND	1,289

TY 2012 Other Liabilities Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Description	Beginning of Year - Book Value	End of Year - Book Value
PAYROLL TAXES PAYABLE		1,454
FEDERAL EXCISE TAX PAYABLE	311	

TY 2012 Other Professional Fees Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
BROKERAGE ACCOUNTS	5,476	5,476		
GUIDESTAR	880			
QUICKBOOKS	371			

TY 2012 Taxes Schedule**Name:** THE SHIRLEY E NOLAND FOUNDATION**EIN:** 26-0511306

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAXES	275	275		
LICENSES	136			

Realized Gain Loss for Account(s) 582.031546 582.031546 as of 11/12/2013 7:28:45 PM

Symbol	Name	Account #	Quantity	Acquired Date	Period	Notation	Sale Date	Unit Cost	Total Cost	Adjusted Cost	Proceeds	Gain Loss	Adjusted Gain Loss	Covered Indicator	Wash Sale Indicator	Wash Sale Loss Disallowed	Wash Sale Cost Adjust
AGCO	BARRICK GOLD CORP	Managed Account 1546	1.000	1/5/2012	Short		1/3/2013	48.44	48.44	48.44	34.56	13.88	13.88	C	-	-	-
AGCO	BARRICK GOLD CORP	Managed Account 1546	7.000	6/1/2012	Short		1/3/2013	42.03	294.21	294.21	241.91	52.30	52.30	C	-	-	-
AGCO	BARRICK GOLD CORP	Managed Account 1546	5.000	6/11/2012	Short		1/3/2013	38.90	194.50	194.50	172.78	21.72	21.72	C	-	-	-
ABBA	C&J ENERGY SERVICES INC	Managed Account 1546	6.000	2/3/2012	Short		1/3/2013	17.20	103.21	103.21	130.54	27.33	27.33	C	-	-	-
ABBA	US TSY NOTE 3/4/10 31 17	Managed Account 1546	9.000.000	11/15/2012	Short		1/3/2013	100.63	9056.98	9.055.44	8990.47	66.51	64.97	-	-	-	-
ATVI	US TSY NOTE 3/4/10 31 17	Managed Account 1546	2.000.000	11/15/2012	Short		1/9/2013	100.63	2.012.66	2.012.28	2001.71	10.95	10.57	-	-	-	-
ATVI	US TSY NOTE 3/4/10 31 17	Managed Account 1546	7.000.000	12/19/2012	Short		1/9/2013	100.08	7.005.49	7.005.42	7005.99	0.50	0.57	-	-	-	-
ATVI	US TSY NOTE 2.000.11 30 13	Managed Account 1546	7.000.000	11/8/2012	Short		1/9/2013	101.89	11.207.57	11.174.21	11179.56	28.01	5.95	-	-	-	-
ATVI	FNMA POOL 7.5141 5 1 2 1 01 35	Managed Account 1546	7.000.000	11/1/2012	Short		7/1/2013	110.88	2.665.81	2.469.92	2.418.40	247.41	51.52	-	-	-	-
ATVI	FNMA POOL 890277 6.000.9 01 39	Managed Account 1546	3.000.000	7/12/2012	Short		7/1/2013	110.28	2.036.55	1.487.36	1470.29	566.26	17.07	-	-	-	-
A	US TSY NOTE 2 1 2 4 30 15	Managed Account 1546	1.000.000	1/9/2013	Short		7/1/2013	105.08	1.050.78	1.050.72	1050.74	0.04	0.02	-	-	-	-
AGU	FNMA POOL 7.5141 5 1 2 1 01 35	Managed Account 1546	7.000.000	11/1/2012	Short		7/1/2013	110.88	1.327.08	1.234.96	1.206.07	121.01	28.89	-	-	-	-
AGU	FNMA POOL 411594 6.000.7 01 40	Managed Account 1546	2.000.000	9/25/2012	Short		7/1/2013	110.86	1.667.98	1.429.93	1.404.33	263.65	25.60	-	-	-	-
AKS	TRANSOCEAN LTD	Managed Account 1546	4.000	8/2/2012	Short		7/1/2013	46.75	186.98	186.98	215.25	28.27	28.27	C	-	-	-
ALB	US TSY NOTE 2 1 8 5 31 15	Managed Account 1546	7.000.000	12/10/2012	Short		7/1/2013	104.50	11.495.46	11.475.68	11474.76	20.70	0.92	-	-	-	-
ALB	US TSY NOTE 2 1 8 5 31 15	Managed Account 1546	9.000.000	1/3/2013	Short		7/1/2013	104.30	9.386.75	9.381.46	9388.44	1.69	6.98	-	-	-	-
ALB	ABBIE INC COM	Managed Account 1546	1.000	10/19/2012	Short		7/1/2013	35.04	35.04	35.04	35.30	0.35	0.35	-	-	-	-
AEP	US TSY NOTE 1 1 2 6 30 16	Managed Account 1546	4.000.000	6/26/2012	Short		7/1/2013	103.62	4.144.86	4.125.00	4145.45	0.59	20.45	-	-	-	-
AAP	FIRST QUANTUM MINERALS LTD	Managed Account 1546	16.000	2/22/2012	Short		7/1/2013	23.06	368.96	368.96	336.53	32.43	32.43	C	-	-	-
AAP	FIRST QUANTUM MINERALS LTD	Managed Account 1546	5.000	2/24/2012	Short		7/1/2013	22.97	114.86	114.86	105.17	9.69	9.69	C	-	-	-
AAP	FIRST QUANTUM MINERALS LTD	Managed Account 1546	3.000	2/24/2012	Short		7/1/2013	22.97	68.91	68.91	61.79	7.12	7.12	C	-	-	-
APA	CELGENE CORP	Managed Account 1546	3.000	6/28/2012	Short		7/1/2013	61.54	184.63	184.63	295.84	111.21	111.21	C	-	-	-
APA	CELGENE CORP	Managed Account 1546	2.000	7/12/2012	Short		7/1/2013	63.12	126.23	126.23	197.22	70.99	70.99	C	-	-	-
APA	CELGENE CORP	Managed Account 1546	1.000	6/28/2012	Short		7/1/2013	61.54	61.54	61.54	98.61	37.07	37.07	C	-	-	-
AAPL	FAMILY DOLLAR STORES	Managed Account 1546	5.000	6/29/2012	Short		7/1/2013	66.76	333.78	333.78	290.69	43.09	43.09	C	-	-	-
AAPL	PHILIP MORRIS INTL INC	Managed Account 1546	5.000	5/11/2012	Short		7/1/2013	85.84	429.19	429.19	445.10	15.91	15.91	C	-	-	-
ASAZ	REVAM PLC SPONSADR COMNOPA	Managed Account 1546	0.000	1/29/2013	Short		7/1/2013	0.00	0.00	0.00	17.51	17.51	17.51	-	-	-	-
ABV	PETROLEO BRASILEIRO SA ADR	Managed Account 1546	25.000	12/19/2012	Short		7/1/2013	20.06	501.54	501.54	457.98	43.56	43.56	C	-	-	-
ABV	PIONEER NATURAL RESOURCES CO	Managed Account 1546	4.000	6/15/2012	Short		7/1/2013	89.34	357.35	357.35	471.15	113.80	113.80	C	-	-	-
BHP	US TSY NOTE 3/4/12 31 17	Managed Account 1546	4.000.000	1/9/2013	Short		2/1/2013	99.90	3996.10	3996.10	3979.52	16.58	16.58	-	-	-	-
BPRX	GOLD CORP INC	Managed Account 1546	2.000	5/9/2012	Short		2/5/2013	35.68	71.37	71.37	71.78	0.41	0.41	C	-	-	-
BPRX	FHLMIC 30G G05671 5 1 2 8 01 38	Managed Account 1546	6.000.000	9/27/2012	Short		27/2013	109.31	2.022.21	1.657.09	1640.03	382.18	17.06	-	-	-	-
BPRX	FNMA POOL AB0299 6.000.2 01 37	Managed Account 1546	7.000.000	5/10/2012	Short		27/2013	110.61	16769.91	10.501.38	10366.40	6403.51	134.98	-	-	-	-
BPRX	FNMA POOL 411594 6.000.7 01 40	Managed Account 1546	1.000.000	9/25/2012	Short		27/2013	110.86	834.83	678.65	668.42	166.41	10.23	-	-	-	-
BPRX	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	3.000	3/20/2012	Short		7/1/2013	71.00	213.00	213.00	90.46	122.54	122.54	C	-	-	-
BPRX	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	3.000	3/27/2012	Short		7/1/2013	71.24	213.72	213.72	90.46	123.26	123.26	C	-	-	-
BPRX	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	3.000	3/30/2012	Short		7/1/2013	69.65	208.95	208.95	90.46	118.49	118.49	C	-	-	-

BPRN	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	4 000	8 1 2012	Short	*****	41 11	164 45	164 45	120 63	43 82	43 82	C	-	-	-	-
BPRN	GETINGE AB UNSPONS ADR	Managed Account 1546	4 000	10 2 2012	Short	*****	30 77	123 07	123 07	122 70	0 37	0 37	C	-	-	-	-
BPRN	FNMA 3 8 12 21 15	Managed Account 1546	9 000 000	11 14 2012	Short	*****	99 77	8 9 9 03	8 9 9 03	89 77 94	1 09	1 09	-	-	-	-	-
BPRN	FNMA 3 8 12 21 15	Managed Account 1546	3 000 000	11 15 2012	Short	*****	99 84	2 99 5 08	2 99 5 08	2992 64	2 44	2 44	-	-	-	-	-
BPRN	DAIHATSU MOTOR CO LTD ADR	Managed Account 1546	1 000	12 12 2012	Short	*****	37 72	37 72	37 72	39 71	1 99	1 99	C	-	-	-	-
BPRN	DAIHATSU MOTOR CO LTD ADR	Managed Account 1546	3 000	12 12 2012	Short	*****	37 72	113 15	113 15	119 20	6 05	6 05	C	-	-	-	-
BA	KINROSS GOLD CORP NEW	Managed Account 1546	8 000	5 24 2012	Short	*****	8 35	66 83	66 83	62 82	4 01	4 01	C	-	-	-	-
BSYBY	SHIRE PLC ADR	Managed Account 1546	2 000	6 22 2012	Short	*****	37 2013	92 06	184 11	184 11	187 19	3 08	3 08	C	-	-	-
CJES	CONTINENTAL RESOURCES INC	Managed Account 1546	1 000	7 20 2012	Short	*****	75 07	75 07	75 07	90 37	14 40	14 40	C	-	-	-	-
CJES	NOBLE CORP NEW	Managed Account 1546	7 000	10 11 2012	Short	*****	35 85	250 92	250 92	250 03	0 89	0 89	C	-	-	-	-
COF	FNMA 1 2 3 30 16	Managed Account 1546	*****	2 20 2013	Short	*****	99 99	10 998 58	10 998 58	10999 26	0 68	0 68	-	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	4 000	1 23 2013	Short	*****	25 84	103 36	103 36	86 64	16 72	16 72	C	-	-	-	-
CBG	AK STEEL HOLDING CORP	Managed Account 1546	40 000	2 14 2013	Short	*****	4 29	171 57	171 57	143 20	28 37	28 37	C	-	-	-	-
CBG	ORICA LTD UNSPON ADR	Managed Account 1546	6 000	3 30 2012	Short	*****	29 35	176 10	176 10	150 62	25 48	25 48	C	-	-	-	-
CBG	ORICA LTD UNSPON ADR	Managed Account 1546	7 000	4 10 2012	Short	*****	27 60	193 20	193 20	175 72	17 48	17 48	C	-	-	-	-
CELG	UNITED STATES STL CP (NEW)	Managed Account 1546	7 000	2 14 2013	Short	*****	23 34	163 39	163 39	141 32	22 07	22 07	C	-	-	-	-
CTL	RIO TINTO PLC SPON ADR	Managed Account 1546	4 000	11 30 2012	Short	*****	49 71	198 83	198 83	187 52	11 31	11 31	C	-	-	-	-
CF	VALE S A	Managed Account 1546	15 000	12 11 2012	Short	*****	18 65	279 70	279 70	253 20	26 50	26 50	C	-	-	-	-
CLF	CAPITAL ONE FINANCIAL CORP	Managed Account 1546	12 000	10 31 2012	Short	*****	60 20	722 43	722 43	648 59	7 384	7 384	C	-	-	-	-
CLF	DEUTSCHE TELEKOM AG 1 ORD	Managed Account 1546	31 000	12 3 2012	Short	*****	11 19	346 81	346 81	336 15	10 66	10 66	C	-	-	-	-
CLR	JOHNSON & JOHNSON	Managed Account 1546	6 000	6 19 2012	Short	*****	66 93	401 58	401 58	478 15	7 657	7 657	C	-	-	-	-
CCI	ROGERS COMM INC CL B (BC)	Managed Account 1546	4 000	8 7 2012	Short	*****	40 42	161 69	161 69	197 58	35 89	35 89	C	-	-	-	-
CCI	ROGERS COMM INC CL B (BC)	Managed Account 1546	4 000	7 10 2012	Short	*****	36 96	147 85	147 85	197 59	49 74	49 74	C	-	-	-	-
CMI	US TSY NOTE 3 4 12 31 17	Managed Account 1546	6 000 000	1 9 2013	Short	*****	99 90	5 994 16	5 994 16	6011 69	17 53	17 53	-	-	-	-	-
CYS	ING GROEP NV ADR	Managed Account 1546	26 000	7 19 2012	Short	*****	41 2013	6 57	170 82	170 82	184 78	13 96	13 96	C	-	-	-
DIFY	US TSY NOTE 1 4 10 15 15	Managed Account 1546	1 000 000	3 28 2013	Short	*****	41 2013	99 84	998 40	998 40	998 59	0 19	0 19	-	-	-	-
DIFY	US TSY NOTE 3 4 12 31 17	Managed Account 1546	5 000 000	1 9 2013	Short	*****	41 2013	99 90	4 995 13	4 995 13	5012 68	17 55	17 55	-	-	-	-
DIFY	US TSY NOTE 1 7 8 6 30 15	Managed Account 1546	1 000 000	7 5 2012	Short	*****	42 2013	104 37	1 043 68	1 032 87	1035 78	7 90	2 91	-	-	-	-
DIFY	US TSY NOTE 2 1 2 4 30 15	Managed Account 1546	1 000 000	2 1 2013	Short	*****	49 2013	104 90	1 048 99	1 045 07	1046 05	2 94	0 98	-	-	-	-
DE	US TSY NOTE 2 1 2 4 30 15	Managed Account 1546	2 000 000	2 8 2013	Short	*****	49 2013	104 89	2 097 74	2 090 69	2092 10	5 64	1 41	-	-	-	-
DE	GOLD CORP INC	Managed Account 1546	10 000	5 9 2012	Short	*****	35 68	356 82	356 82	314 61	42 21	42 21	C	-	-	-	-
DE	US TSY NOTE 1 4 10 15 15	Managed Account 1546	1 000 000	3 28 2013	Short	*****	99 84	998 40	998 40	998 86	0 46	0 46	-	-	-	-	-
DVN	US TSY NOTE 3 4 6 15 14	Managed Account 1546	1 000 000	4 26 2012	Short	*****	100 98	1 009 85	1 005 37	1006 75	3 10	1 38	-	-	-	-	-
DVN	US TSY NOTE 2 1 8 12 31 15	Managed Account 1546	*****	1 15 2013	Short	*****	105 18	10 518 00	10 474 14	10489 02	28 98	14 88	-	-	-	-	-
DVN	US TSY NOTE 2 000 11 30 13	Managed Account 1546	1 000 000	11 8 2012	Short	*****	101 89	1 018 87	1 011 08	1011 75	7 12	0 67	-	-	-	-	-
DEO	SOFTBANK CORP UNSPONS ADR	Managed Account 1546	4 000	7 17 2012	Short	*****	19 52	78 06	78 06	89 31	11 25	11 25	C	-	-	-	-
DEO	SOFTBANK CORP UNSPONS ADR	Managed Account 1546	10 000	7 25 2012	Short	*****	18 97	189 73	189 73	223 28	33 55	33 55	C	-	-	-	-
DEO	SOFTBANK CORP UNSPONS ADR	Managed Account 1546	6 000	8 2 2012	Short	*****	20 16	120 95	120 95	133 97	13 02	13 02	C	-	-	-	-
DEO	ACTIVISION BLIZZARD INC	Managed Account 1546	14 000	10 3 2012	Short	*****	11 25	157 56	157 56	197 68	40 12	40 12	C	-	-	-	-

DD	ACTIVISION BLIZZARD INC	Managed Account 1546	12 000	10 3 2012	Short	*****	11 25	135 05	135 05	169 01	33 96	33 96	C	-	-	-
ECL	HUMAN A INC	Managed Account 1546	4 000	1 28 2013	Short	*****	74 8	299 49	299 49	290 80	8 69	8 69	C	-	-	-
ECL	LAS VEGAS SANDS CORPORATION	Managed Account 1546	8 000	7 26 2012	Short	*****	35 00	280 00	280 00	424 32	144 32	144 32	C	-	-	-
EL	WALTER ENERGY INC COM	Managed Account 1546	3 000	1 23 2013	Short	*****	39 12	117 3	117 3	52 22	65 15	65 15	C	-	-	-
COM	SANDVIK AB SPONS ADR	Managed Account 1546	15 000	6 11 2012	Short	*****	12 86	192 8	192 8	207 12	14 25	14 25	C	-	-	-
	US TSY NOTE 1 4 12 15 15	Managed Account 1546	3 000 000	4 16 2013	Short	*****	99 86	2 995 79	2 995 79	2997 18	1 39	1 39	-	-	-	-
	US TSY NOTE 3 8 6 30 13	Managed Account 1546	7 000 000	11 8 2012	Short	*****	100 13	7 008 77	7 008 77	7 003 80	4 97	4 97	-	-	-	-
	US TSY NOTE 7 8 2 28 17	Managed Account 1546	1 000 000	4 16 2013	Short	*****	101 47	1 014 65	1 014 52	1015 82	1 17	1 30	-	-	-	-
	FRANCO NEVADA CORP	Managed Account 1546	6 000	12 5 2012	Short	5 3 2013	55 47	332 82	332 82	256 28	76 54	76 54	C	-	-	-
	US TSY NOTE 3 8 6 30 13	Managed Account 1546	9 000 000	11 8 2012	Short	5 3 2013	100 13	9 011 28	9 011 28	9004 54	6 74	6 74	-	-	-	-
	CHIPOTLE MEXICAN GRILL INC COM	Managed Account 1546	1 000	8 6 2012	Short	5 8 2013	292 33	292 33	292 33	360 09	67 76	67 76	C	-	-	-
	US TSY NOTE 5 8 4 30 18	Managed Account 1546	7 000 000	4 29 2013	Short	*****	99 55	6 982 25	6 982 25	6936 27	45 98	45 98	-	-	-	-
	US TSY NOTE 5 8 4 30 18	Managed Account 1546	2 000 000	5 3 2013	Short	*****	99 50	1 990 08	1 990 08	1981 79	8 29	8 29	-	-	-	-
	US TSY NOTE 5 8 4 30 18	Managed Account 1546	7 000 000	5 3 2013	Short	*****	99 50	6 965 30	6 965 30	6927 52	37 78	37 78	-	-	-	-
	AMERISOURCE BERGEN CORP	Managed Account 1546	2 000	1 28 2013	Short	*****	45 09	90 18	90 18	109 70	19 52	19 52	C	-	-	-
	PHILIP MORRIS INTL INC	Managed Account 1546	1 000	6 8 2012	Short	*****	83 62	83 62	83 62	95 99	12 37	12 37	C	-	-	-
	ACTIVISION BLIZZARD INC	Managed Account 1546	6 000	10 3 2012	Short	*****	11 25	67 52	67 52	89 40	21 88	21 88	C	-	-	-
	ACTIVISION BLIZZARD INC	Managed Account 1546	8 000	11 12 2012	Short	*****	10 87	86 93	86 93	119 20	32 27	32 27	C	-	-	-
	RACKSPACE HOSTING INC COM	Managed Account 1546	1 000	3 1 2013	Short	*****	56 05	56 05	56 05	38 50	17 55	17 55	C	-	-	-
	ALLERGAN INC	Managed Account 1546	3 000	11 30 2012	Short	*****	92 85	278 54	278 54	293 50	14 96	14 96	C	-	-	-
	CELGENE CORP	Managed Account 1546	1 000	7 12 2012	Short	*****	63 12	63 12	63 12	123 12	60 00	60 00	C	-	-	-
	SHIRE PLC ADR	Managed Account 1546	2 000	6 22 2012	Short	*****	92 06	184 11	184 11	193 53	9 42	9 42	C	-	-	-
	SHIRE PLC ADR	Managed Account 1546	2 000	6 25 2012	Short	*****	81 67	163 34	163 34	193 52	30 18	30 18	C	-	-	-
	FNMA POOL AK1612 3 000 1 01 27	Managed Account 1546	9 000 000	1 10 2013	Short	*****	105 86	8 494 94	8 082 09	7956 84	538 10	125 25	-	-	-	-
	FNMA POOL AP7788 3 000 9 01 27	Managed Account 1546	2 000 000	12 11 2012	Short	*****	106 23	1 985 33	1 937 18	1902 33	83 20	35 05	-	-	-	-
	FNMA POOL AB9159 2 1 2 4 01 28	Managed Account 1546	5 000 000	4 16 2013	Short	*****	104 66	5 232 81	5 205 19	5086 29	146 52	118 90	-	-	-	-
	FNMA POOL AT2926 2 1 2 5 01 28	Managed Account 1546	1 000 000	4 29 2013	Short	*****	104 73	1 041 69	1 041 69	1017 14	24 55	24 55	-	-	-	-
	RACKSPACE HOSTING INC COM	Managed Account 1546	8 000	3 1 2013	Short	*****	56 05	448 44	448 44	307 36	141 08	141 08	C	-	-	-
	RACKSPACE HOSTING INC COM	Managed Account 1546	6 000	3 7 2013	Short	*****	57 06	342 35	342 35	230 52	111 83	111 83	C	-	-	-
	ACTIVISION BLIZZARD INC	Managed Account 1546	7 000	11 12 2012	Short	6 3 2013	10 87	76 07	76 07	101 84	25 77	25 77	C	-	-	-
	ACTIVISION BLIZZARD INC	Managed Account 1546	4 000	1 15 2013	Short	6 3 2013	11 54	46 14	46 14	58 20	12 06	12 06	C	-	-	-
	EXXON MOBIL CORP	Managed Account 1546	2 000	12 3 2012	Short	6 3 2013	88 19	176 38	176 38	182 12	5 74	5 74	C	-	-	-
	DAIHATSU MOTOR CO LTD ADR	Managed Account 1546	9 000	12 12 2012	Short	*****	37 22	339 44	339 44	349 04	9 60	9 60	C	-	-	-
	US TSY NOTE 2 000 11 30 13	Managed Account 1546	1 000 000	11 8 2012	Short	*****	101 89	1 018 87	1 008 29	1008 86	10 01	0 57	-	-	-	-
	US TSY NOTE 3 8 6 30 13	Managed Account 1546	5 000 000	11 8 2012	Short	*****	100 13	5 006 27	5 006 27	5000 78	5 49	5 49	-	-	-	-
	US TSY NOTE 1 7 8 6 30 15	Managed Account 1546	5 000 000	7 5 2012	Short	*****	104 37	5 218 38	5 148 88	5160 94	57 44	12 06	-	-	-	-
	ACTIVISION BLIZZARD INC	Managed Account 1546	24 000	1 15 2013	Short	*****	11 54	276 85	276 85	323 03	46 18	46 18	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	27 385	6 29 2012	Short	*****	11 99	328 35	328 35	300 41	27 94	27 94	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	0 879	7 31 2012	Short	*****	12 21	10 73	10 73	9 64	1 09	1 09	C	-	-	-

	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	9 53	10 31 2012	Short	12 32	11 50	11 50	104 62	12 88	12 88	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	34 775	11 30 2012	Short	12 33	428 78	428 78	381 48	4 30	4 30	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	32 655	12 21 2012	Short	12 10	395 13	395 13	358 23	36 90	36 90	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	95 981	12 21 2012	Short	12 10	1 161 3	1 161 3	1052 91	108 46	108 46	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	1 532	12 31 2012	Short	12 07	18 49	18 49	16 81	1 68	1 68	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	15 126	4 30 2013	Short	12 09	182 8	182 8	165 93	16 94	16 94	C	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	24 552	5 31 2013	Short	11 57	284 0	284 0	269 32	14 75	14 75	C	-	-	-
HUM	USTSY NOTE 1 2 10 15 14	Managed Account 1546	1 000 000	4 1 2013	Short	100 43	1 004 34	1 003 60	1003 40	0 94	0 29	-	-	-	-
HUN	USTSY NOTE 1 1 4 3 15 14	Managed Account 1546	1 000 000	8 22 2012	Short	101 56	1 015 55	1 007 18	1007 89	7 66	0 71	-	-	-	-
ING	USTSY NOTE 2 1 8 12 31 15	Managed Account 1546	1 000 000	1 15 2013	Short	105 18	1 051 80	1 044 03	1038 12	13 68	5 91	-	-	-	-
ING	USTSY NOTE 4 1 8 3 15 15	Managed Account 1546	1 000 000	12 5 2012	Short	109 35	1 093 48	1 072 24	1069 65	23 83	2 59	-	-	-	-
ICE	FMC TECHNOLOGIES INC	Managed Account 1546	1 000	1 15 2013	Short	45 67	45 67	45 67	56 38	10 71	10 71	C	-	-	-
IBM	NORTHERN TRUST CORP	Managed Account 1546	5 000	6 24 2013	Short	57 15	285 75	285 75	290 13	4 38	4 38	C	-	-	-
Short Term Totals							\$ 224 469 31	\$ 215 839 12			\$ (98 46)				
ELUXY	BARRICK GOLD CORP	Managed Account 1546	6 000	11 23 2013	Long	13 2013	47 96	287 78	207 35	80 43	80 43	C	-	-	-
ABBA	BARRICK GOLD CORP	Managed Account 1546	3 000	12 1 2011	Long	13 2013	52 60	157 80	157 80	103 68	54 12	C	-	-	-
ABBA	BARRICK GOLD CORP	Managed Account 1546	3 000	12 2 2011	Long	13 2013	51 04	153 12	153 12	103 68	49 44	C	-	-	-
ACE	ABBVIE INC COM	Managed Account 1546	10 000	10 28 2011	Long	14 2013	28 27	282 74	282 74	333 91	61 17	-	-	-	-
ATVI	ABBVIE INC COM	Managed Account 1546	3 000	12 1 2011	Long	14 2013	28 38	85 13	85 13	103 17	18 04	-	-	-	-
ATVI	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	4 000	3 23 2009	Long	17 2013	16 01	64 03	64 03	151 24	87 21	-	-	-	-
AGU	FHLMC NO G05671 5 1 2 8 01 38	Managed Account 1546	77 790	01 01 0001	Long	0000	0 00	0 00	0 00	0 00	0 00	-	-	-	-
AGU	SANOFI ADR	Managed Account 1546	10 000	3 23 2009	Long	0000	27 88	278 80	278 80	479 54	200 74	-	-	-	-
ALB	ABBVIE INC COM	Managed Account 1546	10 000	12 7 2011	Long	0000	28 19	281 87	281 87	353 92	72 05	-	-	-	-
ALB	BHP BILLITON LTD	Managed Account 1546	4 000	2 25 2011	Long	0000	93 08	372 30	372 30	305 02	67 28	C	-	-	-
AGN	BHP BILLITON LTD	Managed Account 1546	1 000	2 28 2011	Long	0000	94 56	94 56	94 56	76 25	18 31	C	-	-	-
AEP	KINROSS GOLD CORP NEW	Managed Account 1546	6 000	8 12 2011	Long	0000	15 60	93 58	93 58	57 12	36 46	C	-	-	-
AEP	KINROSS GOLD CORP NEW	Managed Account 1546	13 000	8 15 2011	Long	0000	15 06	195 73	195 73	123 76	71 97	C	H	-	\$18 17
AEP	KINROSS GOLD CORP NEW	Managed Account 1546	1 000	8 12 2011	Long	0000	14 97	14 97	14 97	9 52	5 45	C	H	-	\$1 31
AAP	KINROSS GOLD CORP NEW	Managed Account 1546	1 000	8 27 2011	Long	0000	16 59	16 59	16 59	9 52	7 07	C	H	-	\$2 02
AAP	KINROSS GOLD CORP NEW	Managed Account 1546	11 000	11 3 2011	Long	0000	14 57	160 22	160 22	104 72	55 50	C	-	-	-
AAP	KINROSS GOLD CORP NEW	Managed Account 1546	5 000	11 15 2011	Long	0000	14 02	70 10	70 10	47 59	22 51	C	-	-	-
AAP	MERCK KGAA UNSPON ADR	Managed Account 1546	8 000	4 27 2011	Long	0000	33 74	269 91	269 91	357 28	87 37	C	-	-	-
AAP	URBAN OUTFITTERS INC	Managed Account 1546	6 000	9 1 2011	Long	0000	25 92	155 51	155 51	253 02	97 51	C	-	-	-
AAP	URBAN OUTFITTERS INC	Managed Account 1546	8 000	1 11 2012	Long	0000	24 27	194 13	194 13	337 36	143 23	C	-	-	-
AAP	FNMA POOL 735141 5 1 2 1 01 35	Managed Account 1546	409 180	01 01 0001	Long	0000	0 00	0 00	0 00	409 18	0 00	-	-	-	-
AAP	FNMA POOL 735894 5 1 2 9 01 35	Managed Account 1546	107 700	01 01 0001	Long	0000	0 00	0 00	0 00	107 70	0 00	-	-	-	-
AAP	FNMA POOL 888881 6 1 2 12 01 37	Managed Account 1546	32 050	01 01 0001	Long	0000	0 00	0 00	0 00	32 05	0 00	-	-	-	-
AMP	FNMA POOL 890277 6 000 9 01 39	Managed Account 1546	89 030	01 01 0001	Long	0000	0 00	0 00	0 00	89 03	0 00	-	-	-	-
AMP	FNMA POOL AB0299 6 000 2 01 37	Managed Account 1546	345 080	01 01 0001	Long	0000	0 00	0 00	0 00	345 08	0 00	-	-	-	-
ABC	FNMA POOL AE04916 1 2 10 01 39	Managed Account 1546	59 660	01 01 0001	Long	0000	0 00	0 00	0 00	59 66	0 00	-	-	-	-

ABC	FNMA POOL AL1594 6 000 ~ 01 40	Managed Account 1546	105 ~ 0	01 01 0001	Long	*****	0 00	0 00	0 00	105 ~	0 00	0 00	-	-	-	-
ABC	FNMA POOL AP ~ 88 1 000 9 01 2 ~	Managed Account 1546	18 02	01 01 0001	Long	*****	0 00	0 00	0 00	18 02	0 00	0 00	-	-	-	-
ABC	FNMA POOL AP ~ 919 1 000 9 01 2 ~	Managed Account 1546	15 860	01 01 0001	Long	*****	0 00	0 00	0 00	15 86	0 00	0 00	-	-	-	-
ABC	FNMA POOL AQ1690 1 000 11 01 2 ~	Managed Account 1546	4 940	01 01 0001	Long	*****	0 00	0 00	0 00	4 94	0 00	0 00	-	-	-	-
APH	FNMA POOL AQ2099 1 000 11 01 2 ~	Managed Account 1546	11 560	01 01 0001	Long	*****	0 00	0 00	0 00	11 56	0 00	0 00	-	-	-	-
APH	FNMA POOL MA1246 1 000 11 01 2 ~	Managed Account 1546	12 000	01 01 0001	Long	*****	0 00	0 00	0 00	12 00	0 00	0 00	-	-	-	-
APH	NOBLE CORP NEW	Managed Account 1546	4 000	12 31 2010	Long	*****	35 ~ 6	143 04	143 04	152 60	9 56	9 56	-	-	-	-
BUD	NOBLE CORP NEW	Managed Account 1546	4 000	2 25 2011	Long	*****	43 85	1 ~ 5 41	1 ~ 5 41	152 60	22 81	22 81	C	-	-	-
BUD	NOBLE CORP NEW	Managed Account 1546	2 000	3 23 2011	Long	*****	44 ~ 0	89 40	89 40	~ 6 29	13 11	13 11	C	-	-	-
APA	APPLE INC	Managed Account 1546	1 000	6 26 2009	Long	*****	141 68	141 68	141 68	450 ~ 8	309 10	309 10	-	-	-	-
APA	APPLE INC	Managed Account 1546	1 000	8 ~ 2009	Long	*****	166 32	166 32	166 32	450 ~	284 45	284 45	-	-	-	-
APA	CONOCOPHILLIPS	Managed Account 1546	4 000	5 2 ~ 2010	Long	*****	39 95	159 81	159 81	242 16	82 35	82 35	-	-	-	-
AAPL	CONOCOPHILLIPS	Managed Account 1546	3 000	6 1 ~ 2010	Long	*****	42 28	126 84	126 84	181 62	54 ~ 8	54 ~ 8	-	-	-	-
AAPL	FIFTH 3RD BANK CORP OHIO	Managed Account 1546	25 000	12 16 2010	Long	*****	14 3 ~	359 13	359 13	405 02	45 89	45 89	-	-	-	-
AAPL	TIME WARNER INC NEW	Managed Account 1546	5 000	10 21 2011	Long	*****	34 6 ~	1 ~ 3 36	1 ~ 3 36	250 89	~ 5 53	~ 5 53	C	-	-	-
AAPL	TIME WARNER INC NEW	Managed Account 1546	4 000	1 26 2012	Long	*****	3 ~ 99	151 96	151 96	200 ~ 1	48 ~ 5	48 ~ 5	C	-	-	-
ASH	UNITEDHEALTH GP INC	Managed Account 1546	5 000	6 16 2011	Long	*****	49 56	24 ~ 8	24 ~ 8	281 50	33 ~ 2	33 ~ 2	C	-	-	-
ASH	UNITEDHEALTH GP INC	Managed Account 1546	14 000	8 8 2011	Long	*****	43 26	605 6 ~	605 6 ~	~ 88 19	182 52	182 52	C	-	-	-
ASH	UNITEDHEALTH GP INC	Managed Account 1546	1 000	11 16 2011	Long	*****	45 23	45 23	45 23	56 29	11 06	11 06	C	-	-	-
AUQ	GREAT BASIN GOLD LTD	Managed Account 1546	58 000	10 30 2009	Long	*****	1 40	81 28	81 28	0 92	80 36	80 36	-	-	-	-
AUQ	GREAT BASIN GOLD LTD	Managed Account 1546	11 ~ 000	11 24 2009	Long	*****	1 55	181 35	181 35	1 85	1 ~ 9 50	1 ~ 9 50	-	-	-	-
AVP	GREAT BASIN GOLD LTD	Managed Account 1546	56 000	6 1 ~ 2010	Long	*****	1 82	101 92	101 92	0 88	101 04	101 04	-	-	-	-
AVP	GREAT BASIN GOLD LTD	Managed Account 1546	84 000	1 2 ~ 2011	Long	*****	2 6 ~	224 50	224 50	1 33	223 1 ~	223 1 ~	C	-	-	-
AVP	GREAT BASIN GOLD LTD	Managed Account 1546	181 000	2 3 2011	Long	*****	2 59	469 64	469 64	2 86	466 ~ 8	466 ~ 8	C	-	-	-
ABN	GREAT BASIN GOLD LTD	Managed Account 1546	49 000	3 4 2011	Long	*****	2 63	128 80	128 80	0 ~	128 03	128 03	C	-	-	-
ABN	GREAT BASIN GOLD LTD	Managed Account 1546	96 000	4 ~ 2011	Long	*****	2 80	268 63	268 63	1 52	26 ~ 11	26 ~ 11	C	-	-	-
ABN	GREAT BASIN GOLD LTD	Managed Account 1546	103 000	4 18 2011	Long	*****	2 54	261 18	261 18	1 63	259 55	259 55	C	-	-	-
ABN	GREAT BASIN GOLD LTD	Managed Account 1546	39 000	6 6 2011	Long	*****	2 04	~ 9 49	~ 9 49	0 60	~ 8 89	~ 8 89	C	-	-	-
BHP	APPLE INC	Managed Account 1546	1 000	8 ~ 2009	Long	2 1 2013	166 32	166 32	166 32	452 4 ~	286 15	286 15	-	-	-	-
BPRN	GOLD CORP INC	Managed Account 1546	4 000	1 6 2012	Long	2 5 2013	44 08	1 ~ 6 33	1 ~ 6 33	143 54	32 ~ 9	32 ~ 9	C	-	-	-
BPRN	GOLD CORP INC	Managed Account 1546	4 000	1 11 2012	Long	2 5 2013	44 92	1 ~ 9 68	1 ~ 9 68	143 54	36 14	36 14	C	-	-	-
BPRN	NOBLE CORP NEW	Managed Account 1546	2 000	3 23 2011	Long	2 5 2013	44 ~ 0	89 40	89 40	80 00	9 40	9 40	C	-	-	-
BPRN	NOBLE CORP NEW	Managed Account 1546	3 000	8 4 2011	Long	2 5 2013	32 56	9 ~ 68	9 ~ 68	119 99	22 31	22 31	C	-	-	-
BPRN	DAIICHI TR CONSTR CO LTD ADR	Managed Account 1546	4 000	3 11 2011	Long	2 ~ 2013	20 0 ~	80 29	80 29	90 12	9 83	9 83	C	-	-	-
BPRN	DAIICHI TR CONSTR CO LTD ADR	Managed Account 1546	5 000	3 18 2011	Long	2 ~ 2013	19 30	96 50	96 50	112 64	16 14	16 14	C	-	-	-
BPRN	LVMH MOET HENNESSY LOUIS VUITT	Managed Account 1546	4 000	12 16 2010	Long	2 ~ 2013	32 ~ 0	130 80	130 80	141 30	10 50	10 50	-	-	-	-
BPRN	LVMH MOET HENNESSY LOUIS VUITT	Managed Account 1546	14 000	~ 1 2011	Long	2 ~ 2013	35 99	503 8 ~	503 8 ~	494 54	9 33	9 33	C	-	-	-
BPRN	SANOBI ADR	Managed Account 1546	6 000	3 23 2009	Long	*****	2 ~ 88	16 ~ 28	16 ~ 28	286 ~ 8	119 50	119 50	-	-	-	-
BPRN	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	2 000	3 23 2009	Long	*****	16 01	32 02	32 02	60 31	28 29	28 29	-	-	-	-

BPRN	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	10 000	5 25 2010	Long	*****	49 90	499 01	499 01	401 55	19 46	19 46	-	-	-	-
BPRN	CLIFFS NATURAL RESOURCES INC	Managed Account 1546	5 000	8 4 2011	Long	*****	80 41	402 05	402 05	150 77	251 28	251 28	C	-	-	-
BPRN	JOHNSON & JOHNSON	Managed Account 1546	8 000	8 11 2010	Long	*****	58 58	468 66	468 66	606 12	13 46	13 46	-	-	-	-
BPRN	TEVA PHARMACEUTICALS ADR	Managed Account 1546	5 000	8 9 2011	Long	*****	38 38	191 89	191 89	194 24	2 35	2 35	C	-	-	-
BPRN	FHLMC 306 G0561 5 1 2 8 01 38	Managed Account 1546	78 900	01 01 0001	Long	*****	0 00	0 00	0 00	78 90	0 00	0 00	-	-	-	-
BPRN	CBRE GROUP INC	Managed Account 1546	2 000	6 21 2011	Long	*****	24 77	49 54	49 54	48 72	0 82	0 82	C	-	-	-
BPRN	CBRE GROUP INC	Managed Account 1546	5 000	7 21 2011	Long	*****	23 66	118 29	118 29	121 70	3 50	3 50	C	-	-	-
BPRN	AVON PRODUCTS INC	Managed Account 1546	6 000	12 16 2010	Long	*****	28 93	173 58	173 58	122 93	50 65	50 65	-	-	-	-
BPRN	AVON PRODUCTS INC	Managed Account 1546	17 000	7 18 2011	Long	*****	27 74	471 54	471 54	348 29	123 25	123 25	C	-	-	-
BPRN	AVON PRODUCTS INC	Managed Account 1546	2 000	11 16 2011	Long	*****	17 61	35 22	35 22	40 97	5 55	5 55	C	-	-	-
BPRN	FNMA POOL 75141 5 1 2 1 01 35	Managed Account 1546	284 70	01 01 0001	Long	*****	0 00	0 00	0 00	284 73	0 00	0 00	-	-	-	-
BPRN	FNMA POOL 75894 5 1 2 9 01 35	Managed Account 1546	110 080	01 01 0001	Long	*****	0 00	0 00	0 00	110 08	0 00	0 00	-	-	-	-
BPRN	FNMA POOL 88881 6 1 2 12 01 37	Managed Account 1546	30 870	01 01 0001	Long	*****	0 00	0 00	0 00	30 87	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AB0299 6 000 2 01 37	Managed Account 1546	544 560	01 01 0001	Long	*****	0 00	0 00	0 00	544 56	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AE0491 6 1 2 10 01 39	Managed Account 1546	85 030	01 01 0001	Long	*****	0 00	0 00	0 00	85 03	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AK1612 3 000 1 01 27	Managed Account 1546	151 110	01 01 0001	Long	*****	0 00	0 00	0 00	151 11	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AK 3906 3 000 3 01 27	Managed Account 1546	20 120	01 01 0001	Long	*****	0 00	0 00	0 00	20 12	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AL1594 6 000 7 01 40	Managed Account 1546	32 750	01 01 0001	Long	*****	0 00	0 00	0 00	32 75	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AP7788 3 000 9 01 27	Managed Account 1546	18 070	01 01 0001	Long	*****	0 00	0 00	0 00	18 07	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AP7939 3 000 9 01 27	Managed Account 1546	14 660	01 01 0001	Long	*****	0 00	0 00	0 00	14 66	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AQ1690 3 000 11 01 27	Managed Account 1546	4 900	01 01 0001	Long	*****	0 00	0 00	0 00	4 90	0 00	0 00	-	-	-	-
BPRN	FNMA POOL AQ2099 3 000 11 01 27	Managed Account 1546	9 780	01 01 0001	Long	*****	0 00	0 00	0 00	9 78	0 00	0 00	-	-	-	-
BPRN	FNMA POOL MA1246 3 000 11 01 27	Managed Account 1546	27 930	01 01 0001	Long	*****	0 00	0 00	0 00	27 93	0 00	0 00	-	-	-	-
BA	FNMA POOL MA1281 3 000 12 01 27	Managed Account 1546	5 010	01 01 0001	Long	*****	0 00	0 00	0 00	5 01	0 00	0 00	-	-	-	-
BA	PETROFAC LTD LONDON UNSPON ADR	Managed Account 1546	2 000	4 11 2011	Long	*****	12 67	25 34	25 34	24 08	1 26	1 26	C	W		\$1 26
BA	PETROFAC LTD LONDON UNSPON ADR	Managed Account 1546	8 000	7 21 2011	Long	*****	12 12	96 96	96 96	96 34	0 62	0 62	C	-	-	-
BA	KINROSS GOLD CORP NEW	Managed Account 1546	8 000	11 15 2011	Long	*****	14 02	112 15	112 15	62 81	49 34	49 34	C	-	-	-
BAP	KINROSS GOLD CORP NEW	Managed Account 1546	2 000	11 16 2011	Long	*****	13 84	27 68	27 68	15 70	11 98	11 98	C	-	-	-
BAP	KINROSS GOLD CORP NEW	Managed Account 1546	3 000	11 17 2011	Long	*****	13 23	39 69	39 69	23 55	16 14	16 14	C	-	-	-
BAP	KINROSS GOLD CORP NEW	Managed Account 1546	2 000	11 22 2011	Long	*****	12 78	25 56	25 56	15 70	9 86	9 86	C	-	-	-
BAP	XLINX INC	Managed Account 1546	6 000	2 25 2010	Long	*****	25 61	153 68	153 68	219 94	66 26	66 26	-	-	-	-
BAP	GILEAD SCIENCE	Managed Account 1546	2 000	3 23 2009	Long	31 2013	23 00	46 01	46 01	85 76	39 75	39 75	-	-	-	-
BAP	GILEAD SCIENCE	Managed Account 1546	2 000	3 23 2009	Long	31 2013	23 00	46 01	46 01	85 76	39 75	39 75	-	-	-	-
BAK	GILEAD SCIENCE	Managed Account 1546	2 000	3 23 2009	Long	31 2013	23 00	46 01	46 01	85 77	39 76	39 76	-	-	-	-
BAK	GILEAD SCIENCE	Managed Account 1546	4 000	3 23 2009	Long	31 2013	23 00	92 02	92 02	171 53	79 51	79 51	-	-	-	-
BAK	GILEAD SCIENCE	Managed Account 1546	1 000	7 24 2009	Long	31 2013	24 12	24 12	24 12	42 88	18 76	18 76	-	-	-	-
BTI	NETAPP INC COM	Managed Account 1546	2 000	12 16 2010	Long	31 2013	53 58	107 16	107 16	67 40	39 66	39 66	-	-	-	-
BTI	NETAPP INC COM	Managed Account 1546	2 000	2 17 2011	Long	31 2013	53 39	106 78	106 78	67 40	39 28	39 28	C	-	-	-
BSYBY	HUNTSMAN CORP	Managed Account 1546	9 000	2 6 2012	Long	38 2013	13 76	123 84	123 84	173 62	49 78	49 78	C	-	-	-

CJS	HUNTSMAN CORP	Managed Account 1546	1 000	2 14 2012	Long		38 2013	12 94	12 94	12 94	19 29	6 35	6 35	C	-	-	-	-
CJS	SOUTHWESTERN ENERGY COMPANY	Managed Account 1546	1 000	8 20 2010	Long		38 2013	33 63	33 63	33 63	37 41	37 8	37 8	-	-	-	-	-
CJS	DATIO TR CONSTR CO LTD ADR	Managed Account 1546	7 000	3 18 2011	Long		*****	19 30	135 10	135 10	146 93	11 83	11 83	C	-	-	-	-
CAJ	NOBLE CORP NEW	Managed Account 1546	1 000	8 4 2011	Long		*****	32 56	32 56	32 56	35 2	3 16	3 16	C	-	-	-	-
CAJ	NOBLE CORP NEW	Managed Account 1546	2 000	11 16 2011	Long		*****	37 42	74 83	74 83	71 44	3 39	3 39	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	6 000	10 10 2011	Long		*****	36 43	218 61	218 61	129 99	88 62	88 62	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	1 000	10 25 2011	Long		*****	38 94	38 94	38 94	21 67	17 27	17 27	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	3 000	10 25 2011	Long		*****	38 94	116 81	116 81	65 00	51 81	51 81	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	2 000	11 8 2011	Long		*****	43 21	86 43	86 43	43 33	43 10	43 10	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	3 000	11 8 2011	Long		*****	43 21	129 64	129 64	65 00	64 64	64 64	C	-	-	-	-
CAT	PEABODY ENERGY CORP	Managed Account 1546	1 000	11 8 2011	Long		*****	43 21	43 21	43 21	21 67	21 54	21 54	C	-	-	-	-
CAT	BRITISH AMER TOB SPON ADR	Managed Account 1546	4 000	3 23 2009	Long		*****	46 22	184 88	184 88	422 34	237 46	237 46	-	-	-	-	-
CAT	BRITISH AMER TOB SPON ADR	Managed Account 1546	1 000	12 16 2010	Long		*****	75 64	75 64	75 64	105 58	29 94	29 94	-	-	-	-	-
CBG	ORICA LTD UNSPON ADR	Managed Account 1546	2 000	2 27 2012	Long		*****	28 36	56 73	56 73	50 21	6 52	6 52	C	-	-	-	-
CELG	THE MOSAIC CO (HLDG CO) NEW	Managed Account 1546	2 000	6 8 2011	Long		*****	66 07	132 14	132 14	124 05	8 09	8 09	C	-	-	-	-
CELG	APACHE CORP	Managed Account 1546	1 000	9 14 2010	Long		*****	95 90	95 90	95 90	74 52	21 38	21 38	-	-	-	-	-
CELG	APACHE CORP	Managed Account 1546	1 000	2 25 2011	Long		*****	121 42	121 42	121 42	74 52	46 90	46 90	C	-	-	-	-
CELG	APACHE CORP	Managed Account 1546	2 000	8 4 2011	Long		*****	111 42	222 84	222 84	149 03	73 81	73 81	C	-	-	-	-
CMG	AMERICAN ELECTRIC POWER CO	Managed Account 1546	4 000	12 16 2010	Long		*****	35 88	143 52	143 52	190 22	46 70	46 70	-	-	-	-	-
CLF	AMERICAN ELECTRIC POWER CO	Managed Account 1546	3 000	8 4 2011	Long		*****	36 37	109 10	109 10	142 67	33 57	33 57	C	-	-	-	-
CLF	AMERICAN ELECTRIC POWER CO	Managed Account 1546	2 000	10 21 2011	Long		*****	39 08	78 17	78 17	95 11	16 94	16 94	C	-	-	-	-
CLF	CENTURY LINK INC	Managed Account 1546	13 000	2 14 2012	Long		*****	37 60	488 75	488 75	455 77	32 98	32 98	C	-	-	-	-
CLF	EXXON MOBIL CORP	Managed Account 1546	2 000	4 22 2009	Long		*****	65 16	130 32	130 32	177 42	47 10	47 10	-	-	-	-	-
CLF	EXXON MOBIL CORP	Managed Account 1546	3 000	9 4 2009	Long		*****	68 39	205 16	205 16	266 14	60 98	60 98	-	-	-	-	-
CLF	FNMA POOL 7 35141 5 1 2 1 01 35	Managed Account 1546	249 350	01 01 0001	Long		*****	0 00	0 00	0 00	249 35	0 00	0 00	-	-	-	-	-
CME	FNMA POOL 7 35894 5 1 2 9 01 35	Managed Account 1546	80 140	01 01 0001	Long		*****	0 00	0 00	0 00	80 14	0 00	0 00	-	-	-	-	-
CME	FNMA POOL 888881 6 1 2 12 01 37	Managed Account 1546	29 300	01 01 0001	Long		*****	0 00	0 00	0 00	29 30	0 00	0 00	-	-	-	-	-
CME	FNMA POOL AE0493 6 1 2 10 01 39	Managed Account 1546	65 140	01 01 0001	Long		*****	0 00	0 00	0 00	65 14	0 00	0 00	-	-	-	-	-
CME	FNMA POOL AE7547 3 1 2 10 01 25	Managed Account 1546	200 570	01 01 0001	Long		*****	0 00	0 00	0 00	200 57	0 00	0 00	-	-	-	-	-
CEO	FNMA POOL AK1612 3 000 1 01 27	Managed Account 1546	55 060	01 01 0001	Long		*****	0 00	0 00	0 00	55 06	0 00	0 00	-	-	-	-	-
CEO	FNMA POOL AK3906 3 000 3 01 27	Managed Account 1546	20 580	01 01 0001	Long		*****	0 00	0 00	0 00	20 58	0 00	0 00	-	-	-	-	-
CEO	FNMA POOL AK4949 4 000 3 01 42	Managed Account 1546	54 530	01 01 0001	Long		*****	0 00	0 00	0 00	54 53	0 00	0 00	-	-	-	-	-
CIE	FNMA POOL AP7788 3 000 9 01 27	Managed Account 1546	18 120	01 01 0001	Long		*****	0 00	0 00	0 00	18 12	0 00	0 00	-	-	-	-	-
KO	FNMA POOL AP7939 3 000 9 01 27	Managed Account 1546	15 110	01 01 0001	Long		*****	0 00	0 00	0 00	15 11	0 00	0 00	-	-	-	-	-
CMC SA	FNMA POOL AQ1690 3 000 11 01 27	Managed Account 1546	4 910	01 01 0001	Long		*****	0 00	0 00	0 00	4 91	0 00	0 00	-	-	-	-	-
CMC SA	FNMA POOL AQ2099 3 000 11 01 27	Managed Account 1546	8 910	01 01 0001	Long		*****	0 00	0 00	0 00	8 91	0 00	0 00	-	-	-	-	-
CMC SA	FNMA POOL MA1246 3 000 11 01 27	Managed Account 1546	10 030	01 01 0001	Long		*****	0 00	0 00	0 00	10 03	0 00	0 00	-	-	-	-	-
COP	FNMA POOL MA1281 3 000 12 01 27	Managed Account 1546	57 80	01 01 0001	Long		*****	0 00	0 00	0 00	57 8	0 00	0 00	-	-	-	-	-
COP	GOOGLE INC CL A	Managed Account 1546	1 000	1 27 2010	Long		*****	537 10	537 10	537 10	807 42	270 32	270 32	-	-	-	-	-

COV	JOHNSON & JOHNSON	Managed Account 1546	8 000	12 16 2010	Long	*****	62 45	499 60	499 60	63 52	13 92	13 92	-	-	-	-
COV	JOHNSON & JOHNSON	Managed Account 1546	3 000	6 16 2011	Long	*****	66 28	198 85	198 85	239 07	40 22	40 22	C	-	-	-
CCI	JPMORGAN CHASE & CO	Managed Account 1546	12 000	3 23 2009	Long	*****	26 09	313 06	313 06	57 8 86	26 80	26 80	-	-	-	-
CCI	PACCAR INC	Managed Account 1546	5 000	2 14 2012	Long	*****	43 07	215 33	215 33	246 24	30 91	30 91	C	-	-	-
CCI	PACCAR INC	Managed Account 1546	4 000	2 23 2012	Long	*****	45 65	182 59	182 59	197 00	14 41	14 41	C	-	-	-
CCI	ROGERS COMM INC CL B (BC)	Managed Account 1546	8 000	5 3 2010	Long	*****	36 54	292 35	292 35	395 16	102 81	102 81	-	-	-	-
CCI	ROGERS COMM INC CL B (BC)	Managed Account 1546	1 000	12 8 2010	Long	*****	34 66	34 66	34 66	49 30	14 33	14 33	-	-	-	-
CCI	ROGERS COMM INC CL B (BC)	Managed Account 1546	1 000	11 16 2011	Long	*****	36 23	36 23	36 23	49 30	13 16	13 16	C	-	-	-
CMI	UNILEVER NV NY SH NEW	Managed Account 1546	12 000	5 6 2011	Long	*****	32 51	300 10	300 10	489 22	99 12	99 12	C	-	-	-
CMI	UNILEVER NV NY SH NEW	Managed Account 1546	3 000	8 4 2011	Long	*****	31 96	95 87	95 87	122 30	26 43	26 43	C	-	-	-
CMI	CBRE GROUP INC	Managed Account 1546	6 000	7 21 2011	Long	4 1 2013	23 66	141 94	141 94	146 86	4 92	4 92	C	-	-	-
CVS	CBRE GROUP INC	Managed Account 1546	1 000	8 1 2011	Long	4 1 2013	21 85	21 85	21 85	24 48	2 63	2 63	C	-	-	-
DHTMY	ING GROEP NV ADR	Managed Account 1546	16 000	12 16 2010	Long	4 1 2013	9 89	158 24	158 24	113 71	44 53	44 53	-	-	-	-
DHTMY	ING GROEP NV ADR	Managed Account 1546	49 000	5 27 2011	Long	4 1 2013	11 94	585 19	585 19	348 23	236 96	236 96	C	-	-	-
DHTMY	ING GROEP NV ADR	Managed Account 1546	9 000	10 13 2011	Long	4 1 2013	8 14	73 24	73 24	63 96	9 28	9 28	C	-	-	-
DIFY	GILEAD SCIENCE	Managed Account 1546	1 000	7 24 2009	Long	4 9 2013	24 12	24 12	24 12	48 42	24 30	24 30	-	-	-	-
DIFY	CME GROUP INC	Managed Account 1546	4 000	9 8 2009	Long	*****	54 94	219 77	219 77	237 05	17 28	17 28	-	-	-	-
DYN	CME GROUP INC	Managed Account 1546	4 000	8 30 2010	Long	*****	50 48	201 91	201 91	237 05	35 14	35 14	-	-	-	-
DD	EXXON MOBIL CORP	Managed Account 1546	4 000	7 13 2010	Long	*****	59 47	237 89	237 89	347 68	109 79	109 79	-	-	-	-
E	NATL GRID TRANS CO PLC ADS	Managed Account 1546	6 000	9 9 2010	Long	*****	43 56	261 36	261 36	362 40	101 04	101 04	-	-	-	-
E	NATL GRID TRANS CO PLC ADS	Managed Account 1546	1 000	12 16 2010	Long	*****	43 77	43 77	43 77	60 40	16 63	16 63	-	-	-	-
ESV	NATL GRID TRANS CO PLC ADS	Managed Account 1546	8 000	1 26 2012	Long	*****	48 96	391 64	391 64	483 21	91 57	91 57	C	-	-	-
ESV	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	9 17 2009	Long	*****	79 15	79 15	79 15	79 31	0 16	0 16	-	-	-	-
EOG	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	9 17 2009	Long	*****	79 15	79 15	79 15	79 31	0 16	0 16	-	-	-	-
EOG	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	9 17 2009	Long	*****	79 15	79 15	79 15	79 30	0 15	0 15	-	-	-	-
EL	PFIZER INC	Managed Account 1546	19 000	3 23 2009	Long	*****	14 02	266 34	266 34	586 94	320 60	320 60	-	-	-	-
EL	VERTEX PHARMACEUTICALS	Managed Account 1546	4 000	1 31 2012	Long	*****	38 00	152 00	152 00	329 07	177 07	177 07	C	-	-	-
EXPGY	WALTER ENERGY INC COM	Managed Account 1546	4 000	10 12 2010	Long	*****	83 93	335 33	335 33	69 63	266 10	266 10	-	-	-	-
COM	WALTER ENERGY INC COM	Managed Account 1546	1 000	7 13 2011	Long	*****	114 21	114 21	114 21	17 41	96 80	96 80	C	-	-	-
COM	WALTER ENERGY INC COM	Managed Account 1546	6 000	8 4 2011	Long	*****	78 74	472 44	472 44	104 44	368 00	368 00	C	-	-	-
COM	WALTER ENERGY INC COM	Managed Account 1546	3 000	4 16 2012	Long	*****	63 20	189 59	189 59	52 22	137 37	137 37	C	-	-	-
COM	NATIONAL OILWELL VARCO INC	Managed Account 1546	3 000	3 23 2009	Long	*****	32 71	98 13	98 13	194 93	96 80	96 80	-	-	-	-
COM	APACHE CORP	Managed Account 1546	1 000	8 4 2011	Long	*****	111 30	111 30	111 30	70 63	40 67	40 67	C	-	-	-
COM	APACHE CORP	Managed Account 1546	2 000	8 8 2011	Long	*****	103 09	206 18	206 18	141 26	64 92	64 92	C	-	-	-
COM	APACHE CORP	Managed Account 1546	2 000	2 16 2012	Long	*****	106 85	213 70	213 70	141 27	72 43	72 43	C	-	-	-
COM	SANDVIK AB SPONS ADR	Managed Account 1546	25 000	4 18 2012	Long	*****	33 69	342 37	342 37	335 21	2 84	2 84	C	-	-	-
FDO	FNMA POOL 755141 5 1 2 1 01 35	Managed Account 1546	250 130	01 01 0001	Long	*****	0 00	0 00	0 00	250 13	0 00	0 00	-	-	-	-
FANUY	FNMA POOL 755894 5 1 2 9 01 35	Managed Account 1546	81 830	01 01 0001	Long	*****	0 00	0 00	0 00	81 83	0 00	0 00	-	-	-	-
FANUY	FNMA POOL 888881 6 1 2 12 01 37	Managed Account 1546	26 310	01 01 0001	Long	*****	0 00	0 00	0 00	26 31	0 00	0 00	-	-	-	-

	FNMA POOL AE0491612101 19	Managed Account 1546	70610	01 01 0001	Long	*****	000	000	000	7061	000	000	-	-	-	-
	FNMA POOL AE7547312101 25	Managed Account 1546	148250	01 01 0001	Long	*****	000	000	000	14825	000	000	-	-	-	-
	FNMA POOL AK161230001 01 27	Managed Account 1546	70200	01 01 0001	Long	*****	000	000	000	7020	000	000	-	-	-	-
FTTB	FNMA POOL AK190630003 01 27	Managed Account 1546	19790	01 01 0001	Long	*****	000	000	000	1979	000	000	-	-	-	-
FQVLF	FNMA POOL AK194940003 01 42	Managed Account 1546	71760	01 01 0001	Long	*****	000	000	000	7176	000	000	-	-	-	-
FQVLF	FNMA POOL AP778830009 01 27	Managed Account 1546	18180	01 01 0001	Long	*****	000	000	000	1818	000	000	-	-	-	-
FQVLF	FNMA POOL AP793930009 01 27	Managed Account 1546	15300	01 01 0001	Long	*****	000	000	000	1530	000	000	-	-	-	-
FTI	FNMA POOL AQ1690300011 01 27	Managed Account 1546	4990	01 01 0001	Long	*****	000	000	000	499	000	000	-	-	-	-
	FNMA POOL AQ2099300011 01 27	Managed Account 1546	8900	01 01 0001	Long	*****	000	000	000	890	000	000	-	-	-	-
	FNMA POOL MA1246300011 01 27	Managed Account 1546	19270	01 01 0001	Long	*****	000	000	000	1927	000	000	-	-	-	-
	FNMA POOL MA1281300012 01 27	Managed Account 1546	5050	01 01 0001	Long	*****	000	000	000	505	000	000	-	-	-	-
	CANON INC. ADR NEW	Managed Account 1546	2000	323 2009	Long	522013	2904	5808	5808	7062	1254	1254	-	-	-	-
	CANON INC. ADR NEW	Managed Account 1546	18000	1216 2010	Long	522013	4946	89028	89028	63555	25473	25473	-	-	-	-
	PEPSICO INC. NC	Managed Account 1546	2000	521 2009	Long	522013	5130	10261	10261	16545	6284	6284	-	-	-	-
	PROCTER & GAMBLE	Managed Account 1546	3000	622 2009	Long	522013	5072	15215	15215	21204	7989	7989	-	-	-	-
	PROCTER & GAMBLE	Managed Account 1546	5000	722 2009	Long	522013	5128	25641	25641	38673	13032	13032	-	-	-	-
	CME GROUP INC.	Managed Account 1546	1000	830 2010	Long	582013	5048	5048	5048	6051	1003	1003	-	-	-	-
	CME GROUP INC.	Managed Account 1546	5000	114 2010	Long	582013	5896	29482	29482	30255	773	773	-	-	-	-
	NIKE INC. B	Managed Account 1546	5000	14 2010	Long	582013	3281	16407	16407	31959	15552	15552	-	-	-	-
	BRITISH SKY BRDCSTG GRP PLC	Managed Account 1546	1000	410 2012	Long	*****	4146	4146	4146	4972	826	826	C	-	-	-
	BRITISH SKY BRDCSTG GRP PLC	Managed Account 1546	7000	511 2012	Long	*****	4466	31259	31259	34806	3547	3547	C	-	-	-
	CVS CAREMARK CORP	Managed Account 1546	4000	69 2010	Long	*****	3079	12317	12317	24041	11724	11724	-	-	-	-
	CVS CAREMARK CORP	Managed Account 1546	5000	617 2010	Long	*****	3179	15896	15896	30051	14155	14155	-	-	-	-
	EXXON MOBIL CORP	Managed Account 1546	3000	713 2010	Long	*****	5947	17842	17842	27274	9432	9432	-	-	-	-
	EXXON MOBIL CORP	Managed Account 1546	2000	1216 2010	Long	*****	7197	14394	14394	18183	3789	3789	-	-	-	-
	EXXON MOBIL CORP	Managed Account 1546	1000	84 2011	Long	*****	7490	7490	7490	9091	1601	1601	C	-	-	-
	MERCK & CO INC. NEW COM	Managed Account 1546	8000	323 2009	Long	*****	2735	21878	21878	37390	15512	15512	-	-	-	-
	MERCK & CO INC. NEW COM	Managed Account 1546	3000	823 2010	Long	*****	3498	10495	10495	14021	3526	3526	-	-	-	-
	MERCK & CO INC. NEW COM	Managed Account 1546	1000	1216 2010	Long	*****	3669	3669	3669	4674	1005	1005	-	-	-	-
	PFIZER INC.	Managed Account 1546	14000	323 2009	Long	*****	1402	19625	19625	41256	21631	21631	-	-	-	-
	PHILIP MORRIS INTL INC.	Managed Account 1546	5000	511 2012	Long	*****	8584	42919	42919	48000	5081	5081	C	-	-	-
	FANUC CORPORATION UNSP ADR	Managed Account 1546	14000	1216 2010	Long	*****	2478	34692	34692	36645	1953	1953	-	-	-	-
	FANUC CORPORATION UNSP ADR	Managed Account 1546	6000	1129 2011	Long	*****	2690	16138	16138	15705	433	433	C	-	-	-
	GOOGLE INC. CL A	Managed Account 1546	1000	78 2010	Long	*****	45137	45137	45137	91033	45896	45896	-	-	-	-
	NETAPP INC. COM	Managed Account 1546	3000	217 2011	Long	*****	5339	16018	16018	11363	4655	4655	C	-	-	-
	NETAPP INC. COM	Managed Account 1546	8000	224 2011	Long	*****	5068	40542	40542	30301	10241	10241	C	-	-	-
	NETAPP INC. COM	Managed Account 1546	6000	311 2011	Long	*****	4786	28714	28714	22725	5989	5989	C	-	-	-
	NETAPP INC. COM	Managed Account 1546	1000	1013 2011	Long	*****	3889	3889	3889	3788	101	101	C	-	-	-
	NETAPP INC. COM	Managed Account 1546	3000	1116 2011	Long	*****	4091	12274	12274	11362	912	912	C	-	-	-

	FNMA POOL 735141 51 2 1 01 35	Managed Account 1546	254910	01 01 0001	Long		000	000	000	25491	000	000					
	FNMA POOL 735894 51 2 9 01 35	Managed Account 1546	68980	01 01 0001	Long		000	000	000	6898	000	000					
	FNMA POOL 888881 61 2 12 01 37	Managed Account 1546	31400	01 01 0001	Long		000	000	000	3140	000	000					
	FNMA POOL AB1254 31 2 7 01 26	Managed Account 1546	9990	01 01 0001	Long		000	000	000	999	000	000					
	FNMA POOL AB8890 3000 4 01 28	Managed Account 1546	5550	01 01 0001	Long		000	000	000	555	000	000					
	FNMA POOL AB9159 2 1 2 4 01 28	Managed Account 1546	26390	01 01 0001	Long		000	000	000	2639	000	000					
	FNMA POOL AE04916 1 2 10 01 39	Managed Account 1546	74960	01 01 0001	Long		000	000	000	7496	000	000					
	FNMA POOL AE7547 31 2 10 01 25	Managed Account 1546	83770	01 01 0001	Long		000	000	000	8377	000	000					
	FNMA POOL AK1612 3000 1 01 27	Managed Account 1546	113610	01 01 0001	Long		000	000	000	11361	000	000					
	FNMA POOL AK3906 3000 3 01 27	Managed Account 1546	20850	01 01 0001	Long		000	000	000	2085	000	000					
	FNMA POOL AK4949 4000 3 01 42	Managed Account 1546	73220	01 01 0001	Long		000	000	000	7322	000	000					
	FNMA POOL AP7788 3000 9 01 27	Managed Account 1546	18240	01 01 0001	Long		000	000	000	1824	000	000					
	FNMA POOL AP7949 3000 9 01 27	Managed Account 1546	15350	01 01 0001	Long		000	000	000	1535	000	000					
	FNMA POOL AQ1690 3000 11 01 27	Managed Account 1546	5020	01 01 0001	Long		000	000	000	502	000	000					
	FNMA POOL AQ2099 3000 11 01 27	Managed Account 1546	10990	01 01 0001	Long		000	000	000	1099	000	000					
	FNMA POOL MA1246 3000 11 01 27	Managed Account 1546	9880	01 01 0001	Long		000	000	000	988	000	000					
	FNMA POOL MA1281 3000 12 01 27	Managed Account 1546	7050	01 01 0001	Long		000	000	000	705	000	000					
	CROWN CASTLE INTL	Managed Account 1546	8000	323 2009	Long		2049	16390	16390	5324	40934	40934					
	JOY GLOBAL INC	Managed Account 1546	3000	31 2010	Long		5182	15547	15547	16585	1038	1038					
	CROWN CASTLE INTL	Managed Account 1546	9000	323 2009	Long		63203	2049	18439	18439	63727	45288	45288				
	EXXON MOBIL CORP	Managed Account 1546	1000	84 2011	Long		63203	7490	7490	7490	9107	1617	1617	C			
	EXXON MOBIL CORP	Managed Account 1546	1000	418 2012	Long		63203	8584	8584	8584	9107	523	523	C			
	TARGET CORPORATION	Managed Account 1546	1000	12 16 2010	Long		63203	5912	5912	5912	7086	1174	1174				
	TARGET CORPORATION	Managed Account 1546	3000	223 2011	Long		63203	5052	15157	15157	21257	6100	6100	C			
	U S BANCORP COM NEW	Managed Account 1546	20000	88 2011	Long		63203	2260	45199	45199	70165	25166	25166	C			
	MARRIOTT INTL INC NEW CL A	Managed Account 1546	6000	85 2011	Long		64203	2777	16664	16664	24626	7962	7962	C			
	CROWN CASTLE INTL	Managed Account 1546	2000	323 2009	Long		65203	2049	4098	4098	13899	9801	9801				
	CROWN CASTLE INTL	Managed Account 1546	5000	12 16 2010	Long		65203	4175	20875	20875	34748	13873	13873				
	CROWN CASTLE INTL	Managed Account 1546	1000	10 31 2011	Long		65203	4170	4170	4170	6949	2779	2779	C			
	JOY GLOBAL INC	Managed Account 1546	3000	31 2010	Long		67203	5182	15547	15547	16027	480	480				
	PRAXAIR INC	Managed Account 1546	1000	323 2009	Long		67203	6522	6522	6522	11402	4880	4880				
	SCHLUMBERGER LTD	Managed Account 1546	1000	84 2010	Long		6103	6103	6103	7326	1023	1023					
	SCHLUMBERGER LTD	Managed Account 1546	3000	84 2010	Long		6103	18907	18907	21981	3074	3074					
	AMERICAN EXPRESS CO	Managed Account 1546	1000	27 2011	Long		4482	4482	4482	7325	2843	2843	C				
	AMERICAN EXPRESS CO	Managed Account 1546	1000	27 2011	Long		4482	4482	4482	7325	2843	2843	C				
	AMERICAN EXPRESS CO	Managed Account 1546	2000	27 2011	Long		4482	8965	8965	14648	5683	5683	C				
	AMERICAN EXPRESS CO	Managed Account 1546	3000	325 2011	Long		4523	13570	13570	21974	8404	8404	C				
	KINROSS GOLD CORP NEW	Managed Account 1546	36000	524 2012	Long		835	30076	30076	21332	8744	8744	C				
	KINROSS GOLD CORP NEW	Managed Account 1546	34000	61 2012	Long		857	29133	29133	20147	8986	8986	C				

	JOY GLOBAL INC	Managed Account 1546	4 000	8 4 2011	Long		8312	332 48	332 48	208 86	123 62	123 62	C	-	-	-
	JOY GLOBAL INC	Managed Account 1546	1 000	8 24 2011	Long		73 82	73 82	73 82	52 21	21 61	21 61	C	-	-	-
	JOY GLOBAL INC	Managed Account 1546	2 000	3 16 2012	Long		79 83	159 66	159 66	104 43	55 23	55 23	C	-	-	-
	APPLE INC	Managed Account 1546	1 000	8 7 2009	Long		166 32	166 32	166 32	432 22	265 90	265 90	-	-	-	-
	COMCAST CORP (NEW) CLASS A	Managed Account 1546	5 000	4 26 2011	Long		25 55	127 76	127 76	202 68	74 92	74 92	C	-	-	-
	COMCAST CORP (NEW) CLASS A	Managed Account 1546	2 000	8 8 2011	Long		21 19	42 38	42 38	81 07	38 69	38 69	C	-	-	-
	COMCAST CORP (NEW) CLASS A	Managed Account 1546	6 000	4 26 2011	Long		26 84	161 06	161 06	243 21	82 15	82 15	C	H	-	533 92
	FOSTER WHEELER AG COM	Managed Account 1546	5 000	1 5 2011	Long		347 8	173 92	173 92	122 40	51 52	51 52	C	-	-	-
	FREEPORT MC MORAN CP&GLD	Managed Account 1546	1 000	7 26 2010	Long		35 39	35 39	35 39	29 51	5 88	5 88	-	-	-	-
	FREEPORT MC MORAN CP&GLD	Managed Account 1546	3 000	7 26 2010	Long		35 39	106 16	106 16	88 56	17 60	17 60	-	-	-	-
	FREEPORT MC MORAN CP&GLD	Managed Account 1546	2 000	7 26 2010	Long		35 39	70 77	70 77	59 04	11 73	11 73	-	-	-	-
	FREEPORT MC MORAN CP&GLD	Managed Account 1546	2 000	7 26 2010	Long		35 39	70 78	70 78	59 04	11 74	11 74	-	-	-	-
	FREEPORT MC MORAN CP&GLD	Managed Account 1546	3 000	7 26 2010	Long		35 39	106 16	106 16	88 56	17 60	17 60	-	-	-	-
	INTL BUSINESS MACHINES CORP	Managed Account 1546	1 000	3 23 2009	Long		96 39	96 39	96 39	204 99	108 60	108 60	-	-	-	-
	MCDERMOTT INTERNATIONAL INC	Managed Account 1546	6 000	4 27 2011	Long		23 18	139 07	139 07	54 23	84 84	84 84	C	-	-	-
	MCDERMOTT INTERNATIONAL INC	Managed Account 1546	28 000	8 4 2011	Long		14 77	413 56	413 56	253 08	160 48	160 48	C	-	-	-
	MCDERMOTT INTERNATIONAL INC	Managed Account 1546	8 000	8 5 2011	Long		14 29	114 33	114 33	72 31	42 02	42 02	C	-	-	-
	MCDERMOTT INTERNATIONAL INC	Managed Account 1546	28 000	8 30 2011	Long		14 06	393 59	393 59	253 07	140 52	140 52	C	-	-	-
	MONDELEZ INTL INC COM	Managed Account 1546	8 000	3 23 2009	Long		14 55	116 42	116 42	243 64	127 22	127 22	-	-	-	-
	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	12 23 2009	Long		82 45	82 45	82 45	92 72	10 27	10 27	-	-	-	-
	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	12 23 2009	Long		82 45	82 45	82 45	92 72	10 27	10 27	-	-	-	-
	OCCIDENTAL PETROLEUM CORP DE	Managed Account 1546	1 000	9 17 2009	Long		79 15	79 15	79 15	92 71	13 56	13 56	C	-	-	-
	STATE STREET CORP	Managed Account 1546	3 000	1 11 2012	Long		43 00	129 00	129 00	202 06	73 06	73 06	C	-	-	-
	TARGET CORPORATION	Managed Account 1546	3 000	2 23 2011	Long		50 52	151 57	151 57	210 30	58 73	58 73	C	-	-	-
	TARGET CORPORATION	Managed Account 1546	3 000	2 28 2012	Long		55 63	166 89	166 89	210 30	43 41	43 41	C	-	-	-
	TARGET CORPORATION	Managed Account 1546	2 000	6 1 2012	Long		57 36	114 72	114 72	140 21	25 49	25 49	C	-	-	-
	WALT DISNEY CO HLDG CO	Managed Account 1546	5 000	12 16 2010	Long		37 07	185 35	185 35	326 99	141 64	141 64	-	-	-	-
	WALT DISNEY CO HLDG CO	Managed Account 1546	1 000	6 16 2011	Long		38 02	38 02	38 02	65 40	27 38	27 38	C	-	-	-
	CAJ ENERGY SERVICES INC	Managed Account 1546	4 000	2 3 2012	Long		17 20	68 80	68 80	76 48	7 68	7 68	C	-	-	-
	CAJ ENERGY SERVICES INC	Managed Account 1546	2 000	2 10 2012	Long		18 49	36 98	36 98	38 24	1 26	1 26	C	-	-	-
	ORACLE CORP	Managed Account 1546	1 000	5 18 2009	Long		18 79	18 79	18 79	30 44	11 65	11 65	-	-	-	-
	ORACLE CORP	Managed Account 1546	15 000	10 12 2009	Long		20 69	310 29	310 29	456 67	146 38	146 38	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	6 229 262	3 23 2009	Long		10 28	64 010 59	64 010 59	68335 00	4,324 41	4,324 41	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	69 213	8 31 2009	Long		10 49	725 89	725 89	759 27	33 38	33 38	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	2 546	9 30 2009	Long		10 67	27 16	27 16	27 93	0 77	0 77	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	17 494	10 30 2009	Long		10 78	188 60	188 60	191 91	3 31	3 31	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	14 533	11 30 2009	Long		11 03	160 33	160 33	159 43	0 91	0 91	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	2 892	12 22 2009	Long		10 81	31 26	31 26	31 73	0 47	0 47	-	-	-	-
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	25 877	12 22 2009	Long		10 81	279 76	279 76	283 87	4 11	4 11	-	-	-	-

	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	14 998	12 31 2009	Long	10 80	161 09	161 09	164 53	2 54	2 54					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	12 384	1 29 2010	Long	10 94	135 62	135 62	135 96	0 34	0 34					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	0 460	2 26 2010	Long	10 85	4 99	4 99	5 05	0 06	0 06					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	20 679	3 31 2010	Long	10 83	223 98	223 98	226 85	2 87	2 87					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	7 635	4 30 2010	Long	11 05	84 39	84 39	83 76	0 63	0 63					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	38 776	5 28 2010	Long	11 02	427 42	427 42	425 37	2 05	2 05					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	19 964	6 30 2010	Long	11 13	222 28	222 28	219 01	3 27	3 27					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	12 424	7 30 2010	Long	11 12	138 20	138 20	136 29	1 91	1 91					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	0 357	8 31 2010	Long	11 29	4 03	4 03	3 92	0 11	0 11					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	14 193	10 29 2010	Long	11 65	165 33	165 33	155 70	9 63	9 63					
	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	8 635	11 30 2010	Long	11 45	98 84	98 84	94 73	4 11	4 11					
FWLT	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	400 539	12 16 2010	Long	11 13	4 459 52	4 459 52	4393 91	65 61	65 61					
FNV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	264 595	12 22 2010	Long	10 86	2 873 83	2 873 83	2902 61	28 78	28 78					
FCV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	71 200	12 22 2010	Long	10 86	773 32	773 32	781 06	7 74	7 74					
FCV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	15 707	12 31 2010	Long	10 89	171 08	171 08	172 31	1 23	1 23					
FCV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	8 730	1 31 2011	Long	10 87	94 91	94 91	95 77	0 86	0 86					
FCV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	19 696	2 28 2011	Long	10 97	216 11	216 11	216 07	0 04	0 04					
FCV	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	46 525	3 31 2011	Long	11 03	513 31	513 31	510 38	2 93	2 93					
GE	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	44 837	4 29 2011	Long	11 20	502 38	502 38	491 86	10 52	10 52					
GE	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	85 973	5 31 2011	Long	11 11	955 47	955 47	943 12	12 35	12 35					
GNGBY	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	62 241	6 30 2011	Long	11 11	691 73	691 73	682 78	8 95	8 95					
GNGBY	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	48 129	7 29 2011	Long	11 45	550 92	550 92	527 98	22 94	22 94					
GNGBY	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	1 475	8 31 2011	Long	11 53	17 01	17 01	16 18	0 83	0 83					
GNGBY	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	7 664	9 30 2011	Long	11 49	88 03	88 03	84 07	3 96	3 96					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	24 206	10 31 2011	Long	11 69	282 94	282 94	265 54	17 40	17 40					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	13 637	11 30 2011	Long	11 72	159 81	159 81	149 60	10 21	10 21					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	39 386	12 21 2011	Long	11 73	461 98	461 98	432 06	29 92	29 92					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	0 467	12 30 2011	Long	11 61	5 42	5 42	5 12	0 30	0 30					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	18 032	4 30 2012	Long	11 99	216 20	216 20	197 81	18 39	18 39					
GILD	BLACKROCK INFLAT PROT BOND I	Managed Account 1546	63 379	5 31 2012	Long	12 06	764 35	764 35	695 27	69 08	69 08					
GG	ISHARES BARCLAYS TIPS BD FD	Managed Account 1546	470 000	12 16 2010	Long	106 28	49 950 00	49 950 00	51802 35	1 852 35	1 852 35					
GG	PIMCO TOTAL RETURN P	Managed Account 1546	4 694 667	3 23 2009	Long	10 07	47 275 39	47 275 39	49998 20	2 722 81	2 722 81					
GG	UTILITIES SELECT SPDR FUND	Managed Account 1546	2 700 000	10 31 2011	Long	32 94	88 931 25	88 931 25	99120 67	10 189 42	10 189 42					
GG	VANGUARD TOTAL BOND MARKET	Managed Account 1546	550 000	3 23 2009	Long	77 04	42 372 44	42 372 44	44114 73	1 742 29	1 742 29					
GROG	FNMA POOL 735141 5 1 2 1 01 35	Managed Account 1546	246 820	01 01 0001	Long	0 00	0 00	0 00	246 82	0 00	0 00					
GROG	FNMA POOL 735403 5 000 4 01 35	Managed Account 1546	143 730	01 01 0001	Long	0 00	0 00	0 00	143 73	0 00	0 00					
GBGLF	FNMA POOL 735894 5 1 2 9 01 35	Managed Account 1546	97 000	01 01 0001	Long	0 00	0 00	0 00	97 00	0 00	0 00					
GBGLF	FNMA POOL 888881 6 1 2 12 01 37	Managed Account 1546	27 740	01 01 0001	Long	0 00	0 00	0 00	27 74	0 00	0 00					
GBGLF	FNMA POOL AB3254 3 1 2 7 01 26	Managed Account 1546	10 370	01 01 0001	Long	0 00	0 00	0 00	10 37	0 00	0 00					

GBGLF	FNMA POOL AB8890 3 000 4 01 28	Managed Account 1546	11 700	01 01 0001	Long		0000	0000	0000	11 70	0000	0000	-	-	-	-
GBGLF	FNMA POOL AE04916 1 2 10 01 39	Managed Account 1546	81470	01 01 0001	Long		0000	0000	0000	8147	0000	0000	-	-	-	-
GBGLF	FNMA POOL AE7547 3 1 2 10 01 25	Managed Account 1546	175970	01 01 0001	Long		0000	0000	0000	17597	0000	0000	-	-	-	-
GBGLF	FNMA POOL AK906 3 000 3 01 27	Managed Account 1546	20920	01 01 0001	Long		0000	0000	0000	2092	0000	0000	-	-	-	-
GBGLF	FNMA POOL AK4949 4 000 3 01 42	Managed Account 1546	84170	01 01 0001	Long		0000	0000	0000	8417	0000	0000	-	-	-	-
GBGLF	FNMA POOL AP7788 3 000 9 01 27	Managed Account 1546	9060	01 01 0001	Long		0000	0000	0000	906	0000	0000	-	-	-	-
HAL	FNMA POOL AP7939 3 000 9 01 27	Managed Account 1546	16090	01 01 0001	Long		0000	0000	0000	1609	0000	0000	-	-	-	-
HAL	FNMA POOL AQ1690 3 000 11 01 27	Managed Account 1546	92030	01 01 0001	Long		0000	0000	0000	9203	0000	0000	-	-	-	-
HAL	FNMA POOL AQ2099 3 000 11 01 27	Managed Account 1546	15400	01 01 0001	Long		0000	0000	0000	1540	0000	0000	-	-	-	-
HAL	FNMA POOL MA1246 3 000 11 01 27	Managed Account 1546	19510	01 01 0001	Long		0000	0000	0000	1951	0000	0000	-	-	-	-
HAL	FNMA POOL MA1281 3 000 12 01 27	Managed Account 1546	15270	01 01 0001	Long		0000	0000	0000	1527	0000	0000	-	-	-	-
HUN	USTSY NOTE 346 15 14	Managed Account 1546	1000000	4 26 2012	Long		10098	100985	100448	100530	446	091	-	-	-	-
ING	AMERICAN EXPRESS CO	Managed Account 1546	3000	3 25 2011	Long		4523	13570	13570	22150	8580	8580	0	-	-	-
ING	VALEO SPONSORED ADR	Managed Account 1546	5000	5 31 2011	Long		3159	15794	15794	15444	350	350	0	-	-	-
IBM	NORTHERN TRUST CORP	Managed Account 1546	1000	10 30 2009	Long		4986	4986	4986	5803	817	817	-	-	-	-
IBM	NORTHERN TRUST CORP	Managed Account 1546	1000	1 6 2010	Long		5244	5244	5244	5803	550	550	-	-	-	-
IBM	NORTHERN TRUST CORP	Managed Account 1546	4000	8 4 2011	Long		4160	16640	16640	23211	6571	6571	0	-	-	-
SHY	NORTHERN TRUST CORP	Managed Account 1546	9000	12 7 2011	Long		3991	35916	35916	52224	16308	16308	0	-	-	-
TIP	APPLE INC	Managed Account 1546	1000	8 7 2009	Long		16632	16632	16632	30399	22767	22767	-	-	-	-
EFA	APPLE INC	Managed Account 1546	1000	12 16 2010	Long		32177	32177	32177	30399	7222	7222	-	-	-	-
INJ	MALLINCKRODT PUBLIC LTD CO	Managed Account 1546	0000	6 17 2010	Long		0000	0000	0000	525	525	525	-	-	-	-
INJ	MALLINCKRODT PUBLIC LTD CO	Managed Account 1546	0000	6 17 2010	Long		0000	0000	0000	3155	3155	3155	-	-	-	-
Long Term Totals								349 006 97	349 001 60	380 513 26	25 269 64	31 511 66				

C Tax lot is covered under cost basis reporting requirements

W Wash sale rules apply to this tax lot. Disallowed loss will be reported on Form 1099-B for the current tax year

H Wash sale rules apply to this tax lot. The cost basis has been adjusted to account for disallowed loss of a related wash sale transaction

Non-covered securities are not subject to the IRS cost basis reporting regulations; therefore their date of acquisition, cost basis, short or long term designation and any disallowed loss resulting from a wash sale will not be reported to the IRS

A Information for this transaction reflects your requested adjustments to existing Morgan Stanley & Co. LLC trade history

M Options exercise and assignments include options premiums when determining the realized gain and loss

The Estimated Gain and Loss information is provided for informational purposes only and may not be relied upon in making any tax, accounting or regulatory filing or report. We recommend that you contact your tax advisor to determine the appropriate information to be used in the preparation of your tax return. This Estimated Gain and Loss Summary is not a substitute 1099 form (or any other appropriate tax form) and should not be filed with your taxes. The Total Cost/Unit Cost and Proceeds of eligible equity and options transactions with Choice SelectSM pricing do not include commissions paid on your purchases or sales and therefore may not equal the acquisition price or principal amount of the sale. Cost basis adjustments for Choice Select Eligible Trades will be reflected in the account shortly after the calendar month end. The figures should be independently verified. Estimated Gain and Loss information does not take into account a taxpayer's particular circumstances such as the existence of hedging transactions, constructive sales or marked to market pricing adjustments on certain options held at year end. Please note that although Morgan Stanley Smith Barney LLC makes every effort to adjust the cost basis for such securities' capital changes, it does not adjust the cost basis for all events, including amortization of non-municipal bond premiums, exercise of undated stock options, securities deemed to have been sold and simultaneously

For securities not purchased through Morgan Stanley Smith Barney LLC, for example, securities purchased elsewhere and later transferred to it, any data included in the Estimated Gain and Loss information has been provided either by you or another financial institution. Whether provided by you, another financial institution or Morgan Stanley Smith Barney LLC, it is your responsibility to ensure the accuracy of all of the Estimated Gain and Loss information. Please contact your Financial Advisor with any questions or to correct any information.

For Managed Futures and alternative investments, there are likely to be restrictions on redemptions; please see applicable offering document.

With respect to estimated gains and losses for listed equity options, Morgan Stanley Smith Barney has taken into account option premiums paid or received and, in respect to multiple purchases and/or sales, calculated cost using an average unit price for all like positions. Morgan Stanley Smith Barney has made calculations using what appear to be our setting positions; no assurance can be given that these positions are intended to offset each other or that they are not intended to offset other securities positions, in which case the analysis may be different. Morgan Stanley Smith Barney has obtained pricing information from independent sources; it believes to be reliable. No assurance can be given that the values given are accurate. Values are subject to change and are as of a given point in time only. Past performance does not guarantee future returns.

Important Notice Regarding Pricing of Auction Rate Securities

The following message applies only to holders of Auction Rate Securities. Depending on your current holdings, this message may/may not be applicable to you.

Due to recent market conditions, certain Auction Rate Securities are experiencing no or limited liquidity. Therefore, the price(s) for any Auction Rate Securities shown on ClientServ may not reflect the price(s) you would receive upon a sale at auction or in a secondary market transaction. There can be no assurance that a successful auction will occur or that a secondary market exists or will develop for a particular security. The prices of any Auction Rate Securities on ClientServ are derived from various sources, and may differ from prices provided to Morgan Stanley Smith Barney by outside pricing services and/or from Morgan Stanley Smith Barney's own internal bookkeeping valuations. Please contact your Financial Advisor for more information about current conditions in the Auction Rate Securities market.

Realized Gain Loss for Account(s) 502 031546 502 031765 as of 3 11 2013 3 56 42 PM

Symbol	Name	Account #	Quantity	Acquired Date	Period	Notation	Sale Date	Sale Price	Unit Cost	Total Cost	Adjusted Cost	Proceeds	Gain / Loss	Adjusted Gain / Loss	Covered Indicator	Wash Sale Indicator	Wash Sale Loss Disallowed
CE	CELANESE CORP SERIES A COM STK	Managed Account 1546	4 000	2 4 2011	Short		7 3 2012	34 57	45 25	153 40	153 40	135 23	45 12	45 12	C	--	--
	US TSY NOTE 1 2 10 15 13	Managed Account 1546	12 000 000	4 26 2012	Short		7 5 2012	100 35	100 39	12 046 45	12 046 45	12 036 05	10 40	4 35	--	--	--
	US TSY NOTE 1 1 2 6 30 16	Managed Account 1546	3 000 000	6 26 2012	Short		7 5 2012	103 01	103 62	3 103 64	3 107 99	3 113 73	5 14	5 79	--	--	--
AXAHY	AXA ADS	Managed Account 1546	20 000	10 27 2011	Short		7 6 2012	12 23	10 12	362 31	362 31	244 50	117 01	117 01	C	--	--
AXAHY	AXA ADS	Managed Account 1546	3 000	1 31 2012	Short		7 6 2012	12 22	15 35	46 05	46 05	36 67	9 33	9 33	C	--	--
F	FORD MOTOR CO NEV /	Managed Account 1546	29 000	1 26 2012	Short		7 12 2012	9 15	12 54	372 35	372 35	265 27	107 03	107 03	C	--	--
F	FORD MOTOR CO NEV /	Managed Account 1546	17 000	2 25 2012	Short		7 12 2012	9 15	12 21	207 57	207 57	155 51	52 06	52 06	C	--	--
	US TSY NOTE 1 1 4 10 31 15	Managed Account 1546	1 000 000	4 26 2012	Short		7 12 2012	102 90	102 57	1 025 67	1 024 16	1 027 50	1 03	3 34	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account 1546	1 000 000	4 26 2012	Short		7 12 2012	106 42	106 23	1 062 35	1 052 04	1 059 33	2 47	1 34	--	--	--
	US TSY NOTE 2 000 11 30 13	Managed Account 1546	1 000 000	4 26 2012	Short		7 12 2012	102 73	102 73	1 027 73	1 024 12	1 024 14	3 64	0 02	--	--	--
DANOY	DANONE SPONSORED ADR	Managed Account 1546	13 000	3 4 2011	Short		7 26 2012	11 63	13 57	244 26	244 26	209 35	34 91	34 91	C	--	--
RIO	RIO TINTO PLC SPON ADR	Managed Account 1546	3 000	5 1 2012	Short		7 27 2012	45 32	57 16	171 43	171 43	135 96	35 52	35 52	C	--	--
	US TSY NOTE 1 1 2 12 31 13	Managed Account 1546	5 000 000	5 4 2012	Short		7 27 2012	102 06	102 06	5 102 95	5 035 62	5 035 35	14 10	0 23	--	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	5 000 000	5 30 2012	Short		7 31 2012	101 52	100 05	5 042 40	5 040 96	5 074 40	32 00	33 44	--	--	--
	US TSY NOTE 2 000 11 30 13	Managed Account 1546	1 000 000	4 26 2012	Short		7 31 2012	102 54	102 73	1 027 73	1 023 21	1 023 36	3 92	0 65	--	--	--
RIO	RIO TINTO PLC SPON ADR	Managed Account 1546	4 000	5 1 2012	Short		7 31 2012	46 72	57 16	223 65	223 65	156 90	41 75	41 75	C	--	--
ESV	ENSCO PLC CLASS A	Managed Account 1546	7 000	3 19 2012	Short		7 2 2012	53 33	57 14	399 97	399 97	376 33	23 14	23 14	--	--	--
T	AT&T INC	Managed Account 1546	6 000	9 9 2011	Short		7 7 2012	37 55	27 79	166 74	166 74	225 19	55 55	55 55	C	--	--
ICI	JOHNSON CONTROLS INCORPORATED	Managed Account 1546	10 000	1 11 2012	Short		7 7 2012	26 02	34 53	345 26	345 26	260 16	35 10	35 10	C	--	--
ICI	JOHNSON CONTROLS INCORPORATED	Managed Account 1546	1 000	1 31 2012	Short		7 7 2012	26 02	31 21	31 21	31 21	26 02	5 79	5 79	C	--	--
PCAR	PACCAR INC	Managed Account 1546	3 000	2 14 2012	Short		7 7 2012	40 75	43 07	129 20	129 20	122 24	6 96	6 96	C	--	--
SPG	SIMON PFTY GROUP INC	Managed Account 1546	2 000	3 24 2011	Short		7 7 2012	159 93	114 50	223 99	223 99	319 35	90 36	90 36	C	--	--
SPG	SIMON PFTY GROUP INC	Managed Account 1546	1 000	12 13 2011	Short		7 7 2012	159 92	122 07	122 07	122 07	159 92	37 55	37 55	C	--	--
LOI /	LOUIS COMPANIES INC	Managed Account 1546	2 000	11 16 2011	Short		7 14 2012	26 43	23 75	47 50	47 50	52 95	5 45	5 45	C	--	--
RDC	ROJAN COMPANIES PLC SHS CL A	Managed Account 1546	5 000	2 1 2012	Short		7 16 2012	36 06	35 42	177 10	177 10	130 32	3 22	3 22	C	--	--
	US TSY NOTE 1 1 2 12 31 13	Managed Account 1546	10 000 000	5 4 2012	Short		7 22 2012	102 07	102 06	10 205 29	10 169 03	10 170 66	35 23	1 53	--	--	--
	US TSY NOTE 1 1 2 12 31 13	Managed Account 1546	9 000 000	5 9 2012	Short		7 22 2012	102 06	102 04	9 153 19	9 151 20	9 153 59	29 60	2 39	--	--	--
	US TSY NOTE 1 1 3 12 15 12	Managed Account 1546	3 000 000	4 26 2012	Short		7 22 2012	100 31	100 61	3 043 46	3 043 46	3 024 66	23 30	23 30	--	--	--
	FNMA 1 2 7 02 15	Managed Account 1546	3 000 000	5 17 2012	Short		7 23 2012	100 23	99 67	7 973 63	7 973 63	7 913 32	44 64	44 64	--	--	--
	US TSY NOTE 1 2 10 15 13	Managed Account 1546	4 000 000	4 26 2012	Short		7 23 2012	100 40	100 39	4 015 43	4 012 06	4 012 43	3 00	0 42	--	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	3 000 000	5 30 2012	Short		7 24 2012	101 02	100 05	3 025 44	3 024 23	3 029 52	4 03	5 29	--	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	3 000 000	6 2 2012	Short		7 24 2012	101 02	100 92	3 027 67	3 026 50	3 029 52	1 05	3 02	--	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	1 000 000	7 27 2012	Short		7 24 2012	101 00	101 23	1 012 35	1 012 15	1 009 34	2 51	2 31	--	--	--
	US TSY NOTE 2 000 11 30 13	Managed Account 1546	1 000 000	4 26 2012	Short		7 24 2012	102 73	102 73	1 027 73	1 021 93	1 022 13	5 80	0 20	--	--	--
BBBY	BED BATH & BEYOND INC	Managed Account 1546	5 000	3 20 2012	Short		7 29 2012	66 33	65 25	329 26	329 26	334 40	5 14	5 14	C	--	--
CTL	CENTURYLINK INC	Managed Account 1546	6 000	2 14 2012	Short		7 29 2012	42 53	37 60	225 52	225 52	255 21	29 63	29 63	C	--	--
TLX	TIME WARNER INC NEV /	Managed Account 1546	2 000	10 21 2011	Short		7 29 2012	41 79	34 67	69 34	69 34	73 53	14 24	14 24	C	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	4 000 000	7 27 2012	Short		9 5 2012	101 41	101 23	4 049 39	4 043 33	4 055 30	5 91	6 97	--	--	--
	US TSY NOTE 7 2 4 30 17	Managed Account 1546	5 000 000	7 23 2012	Short		9 5 2012	101 39	101 63	5 051 33	5 051 00	5 069 12	17 74	13 12	--	--	--
RDC	ROJAN COMPANIES PLC SHS CL A	Managed Account 1546	6 000	2 1 2012	Short		9 10 2012	36 63	35 42	212 52	212 52	220 10	7 53	7 53	C	--	--
RDC	ROJAN COMPANIES PLC SHS CL A	Managed Account 1546	5 000	3 1 2012	Short		9 10 2012	36 63	36 59	152 93	152 93	103 42	0 49	0 49	C	--	--
	US TSY NOTE 1 1 4 3 15 14	Managed Account 1546	12 000 000	3 22 2012	Short		9 11 2012	101 57	101 56	12 156 60	12 138 11	12 131 37	4 73	1 76	--	--	--
YZC	YANZHOU COAL MINING LTD ADS	Managed Account 1546	5 000	9 15 2011	Short		9 12 2012	14 23	26 04	130 21	130 21	71 15	59 06	59 06	C	--	--
AAUKY	ANGLO AMERICAN PLC ADR NEV /	Managed Account 1546	3 000	2 9 2012	Short		9 13 2012	15 40	22 72	151 74	151 74	123 20	55 54	55 54	C	--	--
AAUKY	ANGLO AMERICAN PLC ADR NEV /	Managed Account 1546	9 000	3 2 2012	Short		9 13 2012	15 40	21 05	159 42	159 42	133 61	50 31	50 31	C	--	--
HUN	HUNTSMAN CORP	Managed Account 1546	12 000	2 2 2012	Short		9 14 2012	16 25	13 40	160 30	160 30	194 99	34 19	34 19	C	--	--
BSBY	BRITISH SKY BRDCSTG GRP PLC	Managed Account 1546	7 000	10 20 2011	Short		9 20 2012	47 47	46 26	323 30	323 30	332 29	3 49	3 49	C	--	--
BSBY	BRITISH SKY BRDCSTG GRP PLC	Managed Account 1546	1 000	11 16 2011	Short		9 20 2012	47 47	45 40	45 40	45 40	47 47	2 07	2 07	C	--	--
BSBY	BRITISH SKY BRDCSTG GRP PLC	Managed Account 1546	4 000	4 10 2012	Short		9 20 2012	47 47	41 46	165 36	165 36	159 33	24 02	24 02	C	--	--
	US TSY NOTE 1 1 4 3 15 14	Managed Account 1546	11 000 000	3 22 2012	Short		9 21 2012	101 56	101 56	11 171 05	11 161 49	11 162 33	5 67	0 39	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account 1546	2 000 000	4 26 2012	Short		9 25 2012	106 43	106 23	2 124 69	2 107 67	2 112 57	12 12	4 90	--	--	--
	US TSY NOTE 2 1 3 10 14	Managed Account 1546	1 000 000	7 27 2012	Short		9 25 2012	104 25	104 23	1 042 22	1 039 92	1 039 57	3 25	0 35	--	--	--
	US TSY NOTE 1 3 3 3 15 13	Managed Account 1546	5 000 000	1 23 2012	Short		9 26 2012	100 57	101 39	5 069 35	5 069 35	5 023 69	40 66	40 66	--	--	--
	US TSY NOTE 1 3 3 3 15 13	Managed Account 1546	6 000 000	2 3 2012	Short		9 26 2012	100 57	101 32	6 079 47	6 079 47	6 034 43	45 04	45 04	--	--	--
	US TSY NOTE 2 1 3 10 14	Managed Account 1546	1 000 000	3 23 2012	Short		9 27 2012	104 16	104 14	1 041 41	1 039 67	1 039 33	1 53	0 21	--	--	--
	US TSY NOTE 2 1 3 10 14	Managed Account 1546	1 000 000	9 11 2012	Short		9 27 2012	104 07	104 03	1 040 32	1 040 02	1 039 33	0 94	0 14	--	--	--
HAL	HALLIBURTON CO	Managed Account 1546	5 000	3 9 2012	Short		10 1 2012	33 27	35 13	175 90	175 90	169 33	6 57	6 57	C	--	--
LVS	LAS VEGAS SANDS CORPORATION	Managed Account 1546	2 000	7 26 2012	Short		10 1 2012	46 93	35 00	70 00	70 00	93 36	23 36	23 36	C	--	--
SFTBY	SOFTBANK CORP UNSPONS ADR	Managed Account 1546	12 000	7 17 2012	Short		10 15 2012	14 76	19 52	234 19	234 19	177 15	57 04	57 04	C	--	--
SFTBY	SOFTBANK CORP UNSPONS ADR	Managed Account 1546	6 000	7 17 2012	Short		10 16 2012	15 62	19 52	117 09	117 09	93 72	23 37	23 37	C	--	--
	US TSY NOTE 3 1 2 2 15 13	Managed Account 1546	3 000 000	9 26 2012	Short		10 15 2012	113 33	114 77	3 443 21	3 433 37	3 410 03	33 13	25 34	--	--	--
	US TSY NOTE 1 2 10 15 13	Managed Account 1546	9 000 000	4 26 2012	Short		10 22 2012	100 41	100 39	9 034 34	9 023 25	9 025 63	9 21	2 33	--	--	--
PGC	PG&E CORPORATION	Managed Account 1546	6 000	11 16 2011	Short		10 31 2012	42 42	39 36	236 14	236 14	254 53	15 39	15 39	C	--	--
	US TSY NOTE 3 3 6 15 15	Managed Account 1546	12 000 000	9 21 2012	Short		11 1 2012	100 06	100 13	12 015 50	12 014 90	12 006 93	5 52	7 92	--	--	--
GSK	GLAXOSMITHKLINE PLC ADS	Managed Account 1546	4 000	11 16 2011	Short		11 2 2012	43 30	44 23	176 91	176 91	175 20	1 71	1 71	C	--	--
AMP	AMERIPRISE FINCL INC	Managed Account 1546	2 000	11 11 2012	Short		11 3 2012	52 26	51 25	103 69	103 69	116 51	12 32	12 32	C	--	--
AUC	AURICO GOLD INC	Managed Account 1546	7 000	9 21 2012	Short		11 3 2012	3 44	7 43	52 00	52 00	59 07	7 07	7 07	C	--	--
ABX	BARRICK GOLD CORP																

HAL	HALLIBURTON CO	Managed Account	1546	2 000	3 9 2012	Short		11 3 2012	30 33	35 10	70 36	70 36	61 66	3 70	3 70	C	--	--
HAL	HALLIBURTON CO	Managed Account	1546	3 000	3 9 2012	Short		11 3 2012	30 33	35 10	105 54	105 54	92 42	13 06	13 06	C	--	--
HON	HONEYWELL INTERNATIONAL INC	Managed Account	1546	5 000	1 19 2012	Short		11 3 2012	61 51	50 47	292 35	292 35	307 54	15 19	15 19	C	--	--
HUN	HUNTSMAN CORP	Managed Account	1546	1 000	2 2 2012	Short		11 3 2012	16 72	13 40	13 40	13 40	16 72	3 32	3 32	C	--	--
HUN	HUNTSMAN CORP	Managed Account	1546	5 000	2 6 2012	Short		11 3 2012	16 72	13 76	65 00	65 00	33 59	14 79	14 79	C	--	--
LOV /	LOVIES COMPANIES INC	Managed Account	1546	1 000	3 29 2012	Short		11 3 2012	32 23	20 57	20 57	20 57	32 24	3 67	3 67	C	--	--
LULU	LULULEMON ATHLETICA INC	Managed Account	1546	1 000	3 10 2012	Short		11 3 2012	63 32	50 70	50 70	50 70	63 32	9 54	9 54	C	--	--
OGLDY	ORICA LTD UNSPON ADR	Managed Account	1546	6 000	2 27 2012	Short		11 3 2012	26 01	20 36	170 19	170 19	156 05	14 14	14 14	C	--	--
PEGFF	PACIFIC RUBIALES ENERGY CO NEL /	Managed Account	1546	1 000	3 1 2012	Short		11 3 2012	22 39	22 12	22 12	22 12	22 90	0 70	0 70	C	--	--
PGSVY	PETROLEUM GEO SVCS ASA ADS	Managed Account	1546	10 000	5 3 2012	Short		11 3 2012	16 58	15 00	149 99	149 99	162 59	15 60	15 60	C	--	--
RF	REGIONS FINANCIAL CORP NEL /	Managed Account	1546	2 000	2 23 2012	Short		11 3 2012	6 39	5 75	11 49	11 49	12 77	1 20	1 20	C	--	--
SDVKY	SANDVIK AB SPONS ADR	Managed Account	1546	2 000	4 10 2012	Short		11 3 2012	13 91	13 69	27 39	27 39	27 33	0 44	0 44	C	--	--
SDRL	SEADRILL LTD	Managed Account	1546	1 000	6 5 2012	Short		11 3 2012	39 56	32 30	32 30	32 30	39 56	7 10	7 10	C	--	--
SFTBY	SOFTBANK CORP UNSPONS ADR	Managed Account	1546	6 000	7 17 2012	Short		11 3 2012	17 37	19 52	117 09	117 09	104 21	12 00	12 00	C	--	--
SUBCY	SUBSEA 7 S A SPONSORED ADR	Managed Account	1546	1 000	10 10 2012	Short		11 3 2012	21 49	23 05	23 05	23 05	21 49	1 56	1 56	C	--	--
SL /GAY	SLATCH GROUP AG ADR THE UNSPON	Managed Account	1546	1 000	11 2 2012	Short		11 3 2012	21 00	22 02	22 02	22 02	21 00	0 22	0 22	C	--	--
	US TSY NOTE 1 2 10 15 13	Managed Account	1546	12 000 000	4 26 2012	Short		11 3 2012	100 41	100 39	12 046 46	12 029 52	12032 77	13 69	13 69	--	--	--
	US TSY NOTE 1 2 9 30 13	Managed Account	1546	7 000 000	9 26 2012	Short		11 3 2012	99 93	99 93	6 994 33	6 994 33	6995 32	0 49	0 49	--	--	--
	US TSY NOTE 1 3 3 15 13	Managed Account	1546	12 000 000	2 3 2012	Short		11 3 2012	100 43	101 32	12 150 94	12 150 94	12051 52	107 42	107 42	--	--	--
	US TSY NOTE 1 3 3 15 13	Managed Account	1546	10 000 000	9 5 2012	Short		11 3 2012	100 43	100 64	10 064 43	10 064 43	10042 93	21 55	21 55	--	--	--
	US TSY NOTE 1 000 1 15 14	Managed Account	1546	25 000 000	6 26 2012	Short		11 3 2012	101 17	101 06	25 265 70	25 202 02	25229 40	36 30	36 30	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	5 000 000	4 26 2012	Short		11 3 2012	106 49	106 23	5 311 73	5 256 75	5269 32	42 41	42 54	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	1 000 000	6 5 2012	Short		11 3 2012	106 29	106 17	1 061 60	1 052 69	1053 06	7 32	7 32	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	1 000 000	6 5 2012	Short		11 3 2012	106 25	106 03	1 060 70	1 052 10	1053 06	6 92	6 92	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	1 000 000	7 31 2012	Short		11 3 2012	105 98	106 11	1 061 08	1 055 04	1053 06	7 20	7 20	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	7 000 000	3 24 2012	Short		11 3 2012	105 02	105 79	7 405 25	7 374 05	7377 05	20 20	22 20	--	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	1 000	1 30 2012	Short		11 12 2012	26 29	29 49	29 49	29 49	25 29	1 20	1 20	C	--	--
	US TSY NOTE 3 4 6 15 14	Managed Account	1546	1 000 000	4 26 2012	Short		11 13 2012	101 07	100 90	1 009 05	1 007 32	1000 20	1 65	0 00	--	--	--
	US TSY NOTE 3 4 6 30 13	Managed Account	1546	1 000 000	11 2 2012	Short		11 13 2012	100 13	100 13	1 001 25	1 001 25	1001 29	0 04	0 04	--	--	--
	US TSY NOTE 1 3 4 3 31 14	Managed Account	1546	1 000 000	9 11 2012	Short		11 13 2012	102 36	102 34	1 023 36	1 020 77	1021 05	2 31	0 20	--	--	--
	US TSY NOTE 1 3 4 7 31 15	Managed Account	1546	1 000 000	11 2 2012	Short		11 13 2012	103 09	103 04	1 030 36	1 030 17	1030 67	0 31	0 50	--	--	--
	US TSY NOTE 1 7 3 6 30 15	Managed Account	1546	1 000 000	7 5 2012	Short		11 13 2012	104 61	104 37	1 043 60	1 030 49	1040 06	2 02	2 37	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	2 000 000	4 26 2012	Short		11 13 2012	102 02	102 70	2 055 55	2 036 43	2037 26	10 29	0 03	--	--	--
CELG	CELGENCE CORP	Managed Account	1546	1 000	6 21 2012	Short		11 14 2012	74 70	59 25	59 25	59 25	74 70	15 53	15 53	C	--	--
CELG	CELGENCE CORP	Managed Account	1546	5 000	6 21 2012	Short		11 14 2012	74 70	59 25	296 23	296 23	373 92	77 69	77 69	C	--	--
CELG	CELGENCE CORP	Managed Account	1546	1 000	6 20 2012	Short		11 14 2012	74 79	61 54	61 54	61 54	74 79	13 25	13 25	C	--	--
	FNMA 1 2 9 20 15	Managed Account	1546	9 000 000	3 23 2012	Short		11 14 2012	100 26	100 14	9 012 33	9 011 44	9022 31	9 90	10 37	--	--	--
	US TSY NOTE 2 1 2 4 30 15	Managed Account	1546	1 000 000	3 24 2012	Short		11 14 2012	105 09	105 79	1 057 09	1 053 20	1054 22	3 67	1 02	--	--	--
	US TSY NOTE 1 000 1 15 14	Managed Account	1546	11 000 000	6 26 2012	Short		11 15 2012	101 17	101 08	11 116 91	11 027 00	11100 00	16 33	12 20	--	--	--
	US TSY NOTE 3 4 6 15 14	Managed Account	1546	1 000 000	4 26 2012	Short		11 16 2012	101 00	100 90	1 009 05	1 007 26	1000 24	1 61	0 90	--	--	--
	US TSY NOTE 1 3 4 7 31 15	Managed Account	1546	1 000 000	11 2 2012	Short		11 16 2012	103 90	103 04	1 030 36	1 030 92	1030 63	0 27	0 65	--	--	--
	US TSY NOTE 1 7 3 6 30 15	Managed Account	1546	1 000 000	7 5 2012	Short		11 16 2012	104 65	104 37	1 043 60	1 030 29	1041 09	2 59	2 00	--	--	--
	US TSY NOTE 1 000 1 15 14	Managed Account	1546	1 000 000	6 26 2012	Short		11 16 2012	101 10	101 06	1 010 63	1 007 93	1009 14	1 49	1 21	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	1 000 000	4 26 2012	Short		11 16 2012	102 03	102 70	1 027 70	1 017 90	1010 51	9 27	0 53	--	--	--
OGLDY	ORICA LTD UNSPON ADR	Managed Account	1546	5 000	2 27 2012	Short		11 19 2012	24 27	20 36	141 02	141 02	121 35	20 47	20 47	C	--	--
STJ	ST JUDE MEDICAL INC	Managed Account	1546	9 000	2 9 2012	Short		11 20 2012	32 55	43 11	307 99	307 99	292 93	95 06	95 06	C	--	--
CELG	CELGENCE CORP	Managed Account	1546	2 000	6 27 2012	Short		12 3 2012	70 97	63 55	127 09	127 09	157 93	30 04	30 04	C	--	--
CELG	CELGENCE CORP	Managed Account	1546	1 000	6 20 2012	Short		12 3 2012	70 90	61 54	61 54	61 54	70 97	17 43	17 43	C	--	--
	EATON CORPORATION	Managed Account	1546	6 000	3 7 2012	Short		12 3 2012	51 66	44 95	269 67	269 67	309 93	40 26	40 26	C	--	--
FDX	FEDEX CORP	Managed Account	1546	4 000	6 1 2012	Short		12 3 2012	30 33	26 43	345 70	345 70	353 32	7 62	7 62	C	--	--
MRO	MARATHON OIL CO	Managed Account	1546	11 000	2 23 2012	Short		12 3 2012	31 03	34 27	376 93	376 93	341 34	35 59	35 59	C	--	--
MRO	MARATHON OIL CO	Managed Account	1546	9 000	5 11 2012	Short		12 3 2012	31 03	26 49	230 39	230 39	279 27	40 00	40 00	C	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	4 000	1 30 2012	Short		12 3 2012	26 53	29 49	117 96	117 96	106 13	11 03	11 03	C	--	--
GLNG	GOLAR LNG LTD	Managed Account	1546	5 000	3 30 2012	Short		12 4 2012	37 00	30 04	194 19	194 19	100 90	5 21	5 21	C	--	--
NEM	NEL MONT MINING CORP (NEL /)	Managed Account	1546	7 000	9 6 2012	Short		12 5 2012	44 26	50 55	353 05	353 05	314 01	39 04	39 04	C	--	--
PXP	PLAINS EXPL & PRODN CO	Managed Account	1546	9 000	4 19 2012	Short		12 5 2012	45 00	41 23	371 00	371 00	405 69	34 61	34 61	C	--	--
	US TSY NOTE 1 3 4 7 31 15	Managed Account	1546	19 000 000	11 2 2012	Short		12 5 2012	103 92	103 04	19 720 00	19 709 33	19724 30	4 50	14 97	--	--	--
	US TSY NOTE 1 000 1 15 14	Managed Account	1546	8 000 000	7 31 2012	Short		12 5 2012	101 14	101 15	8 060 92	8 052 50	8052 01	16 91	0 57	--	--	--
	US TSY NOTE 1 000 1 15 14	Managed Account	1546	1 000 000	9 25 2012	Short		12 5 2012	101 01	100 99	1 009 09	1 000 43	1000 67	1 22	0 24	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	1 000 000	7 5 2012	Short		12 10 2012	102 40	102 41	1 024 14	1 016 72	1017 30	6 76	0 66	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	1 000 000	7 27 2012	Short		12 10 2012	102 30	102 35	1 023 52	1 017 09	1017 30	6 14	0 29	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	1 000 000	3 23 2012	Short		12 10 2012	102 26	102 24	1 022 43	1 017 17	1017 30	5 05	0 21	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	1 000 000	9 11 2012	Short		12 10 2012	102 10	102 17	1 021 72	1 017 33	1017 30	4 34	0 05	--	--	--
	US TSY NOTE 2 000 1 10 30 13	Managed Account	1546	7 000 000	11 2 2012	Short		12 10 2012	101 09	101 09	7 132 09	7 121 16	7121 65	10 44	0 49	--	--	--
	FNMA POOL 73594 5 1 2 9 01 35	Managed Account	1546	44 000 000	5 10 2012	Short		12 11 2012	109 00	109 55	13 163 92	10 406 41	10404 07	2 729 05	52 34	--	--	--
HMC	HONDA MOTOR COMPANY LTD ADR	Managed Account	1546	6 000	9 21 2012	Short		12 11 2012	32 95	33 37	200 22	200 22	197 69	2 53	2 53	C	--	--
Short Term Totals											\$ 329 397 22	\$ 326 199 00	\$ 325 605 00	\$ (3 712 14)	\$ (514 00)			
GE	CELANESE CORP SERIES A COM STK	Managed Account	1546	5 000	3 1 2011	Long												

STJ	ST JUDE MEDICAL INC	Managed Account	1546	4 000	12 3 2010	Long		7 10 2012	37 62	40 29	161 14	161 14	150 46	10 60	10 60			
BHP	BHP BILLITON LTD	Managed Account	1546	3 000	12 16 2010	Long		7 20 2012	63 99	59 50	260 50	260 50	191 90	76 52	76 52			
BHP	BHP BILLITON LTD	Managed Account	1546	2 000	12 16 2010	Long		7 20 2012	63 99	59 50	179 00	179 00	127 90	51 02	51 02			
BHP	BHP BILLITON LTD	Managed Account	1546	1 000	12 16 2010	Long		7 20 2012	63 99	59 50	59 50	59 50	63 99	25 51	25 51			
	FNMA POOL 735094 5 1 2 9 01 35	Managed Account	1546	404 250	01 01 0001	Long		7 25 2012	1 00	0 00	0 00	0 00	404 25	0 00	0 00			
	FNMA POOL 300001 6 1 2 12 01 37	Managed Account	1546	30 400	01 01 0001	Long		7 25 2012	1 00	0 00	0 00	0 00	30 40	0 00	0 00			
	FNMA POOL AB0299 6 000 2 01 37	Managed Account	1546	635 000	01 01 0001	Long		7 25 2012	1 00	0 00	0 00	0 00	635 00	0 00	0 00			
DANOY	DANONE SPONSORED ADR	Managed Account	1546	24 000	12 16 2010	Long		7 26 2012	11 63	12 66	303 04	303 04	278 13	24 71	24 71			
LYB	LYONDELLBASELL NV CL A	Managed Account	1546	4 000	11 10 2010	Long		7 31 2012	44 50	23 01	92 02	92 02	170 00	05 90	05 90			
SLB	SCHLUMBERGER LTD	Managed Account	1546	2 000	7 29 2010	Long		9 3 2012	72 69	60 31	120 61	120 61	145 30	24 77	24 77			
SLB	SCHLUMBERGER LTD	Managed Account	1546	1 000	7 29 2010	Long		9 3 2012	72 69	60 31	60 31	60 31	72 69	12 30	12 30			
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	17 000	2 10 2011	Long		9 3 2012	20 05	15 10	256 62	256 62	354 37	97 75	97 75			C
URBN	URBAN OUTFITTERS INC	Managed Account	1546	0 000	4 29 2011	Long		9 3 2012	29 97	31 79	254 31	254 31	238 78	14 52	14 52			C
BAMXY	BAYERISCHE MOTOREN V ERKE AG	Managed Account	1546	2 000	4 1 2011	Long		9 6 2012	24 50	20 66	57 32	57 32	49 00	0 32	0 32			C
BAMXY	BAYERISCHE MOTOREN V ERKE AG	Managed Account	1546	7 000	6 23 2011	Long		9 6 2012	24 50	30 06	216 03	216 03	171 49	44 54	44 54			C
APA	APACHE CORP	Managed Account	1546	1 000	10 13 2009	Long		9 7 2012	00 00	97 77	97 77	97 77	00 00	9 77	9 77			
APA	APACHE CORP	Managed Account	1546	2 000	9 14 2010	Long		9 7 2012	00 00	95 90	191 00	191 00	176 00	15 00	15 00			
T	AT&T INC	Managed Account	1546	4 000	6 22 2009	Long		9 7 2012	37 55	24 09	96 35	96 35	150 20	53 05	53 05			
T	AT&T INC	Managed Account	1546	1 000	12 16 2010	Long		9 7 2012	37 55	29 23	29 23	29 23	37 55	0 32	0 32			
GE	GENERAL ELECTRIC CO	Managed Account	1546	13 000	0 20 2009	Long		9 7 2012	21 17	13 04	179 90	179 90	275 21	95 23	95 23			
GE	GENERAL ELECTRIC CO	Managed Account	1546	1 000	2 24 2010	Long		9 7 2012	21 16	16 05	16 05	16 05	21 17	5 12	5 12			
LOI /	LOVES COMPANIES INC	Managed Account	1546	13 000	9 25 2009	Long		9 7 2012	25 90	21 04	273 53	273 53	337 76	64 23	64 23			
LOI /	LOVES COMPANIES INC	Managed Account	1546	0 000	6 21 2010	Long		9 7 2012	25 90	22 69	101 54	101 54	207 05	26 31	26 31			
ORCL	ORACLE CORP	Managed Account	1546	1 000	4 17 2009	Long		9 7 2012	31 49	10 76	10 76	10 76	31 49	12 73	12 73			
ORCL	ORACLE CORP	Managed Account	1546	10 000	4 17 2009	Long		9 7 2012	31 50	10 76	107 59	107 59	315 01	127 42	127 42			
ORCL	ORACLE CORP	Managed Account	1546	4 000	5 10 2009	Long		9 7 2012	31 50	10 79	75 15	75 15	128 00	50 05	50 05			
NOV	NATIONAL OILYELL VARCO INC	Managed Account	1546	1 000	3 23 2009	Long		9 9 2012	77 01	32 71	32 71	32 71	77 01	44 30	44 30			
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	27 000	2 10 2011	Long		9 13 2012	19 70	15 10	407 57	407 57	531 97	124 40	124 40			C
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	10 000	2 24 2011	Long		9 13 2012	19 70	15 41	154 06	154 06	197 03	42 97	42 97			C
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	2 000	2 25 2011	Long		9 13 2012	19 71	15 25	30 49	30 49	39 41	0 92	0 92			C
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	1 000	2 20 2011	Long		9 13 2012	19 70	15 34	15 34	15 34	19 70	4 36	4 36			C
ILSY	TELSTRA CORP LTD SPON ADR	Managed Account	1546	3 000	3 7 2011	Long		9 13 2012	19 70	14 46	43 37	43 37	59 10	15 73	15 73			C
LOI /	LOVES COMPANIES INC	Managed Account	1546	2 000	6 21 2010	Long		9 14 2012	26 47	22 69	45 30	45 30	52 94	7 56	7 56			
LOI /	LOVES COMPANIES INC	Managed Account	1546	13 000	10 6 2010	Long		9 14 2012	26 47	22 52	292 01	292 01	344 14	51 33	51 33			
LOI /	LOVES COMPANIES INC	Managed Account	1546	5 000	3 3 2011	Long		9 14 2012	26 47	26 25	131 25	131 25	132 36	1 11	1 11			C
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	4 000	11 23 2010	Long		9 14 2012	15 39	27 63	110 50	110 50	63 55	46 95	46 95			
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	2 000	2 16 2011	Long		9 14 2012	15 39	30 11	60 22	60 22	31 77	20 45	20 45			C
SLB	SCHLUMBERGER LTD	Managed Account	1546	3 000	7 29 2010	Long		9 20 2012	74 39	60 31	100 92	100 92	223 10	42 28	42 28			
SLB	SCHLUMBERGER LTD	Managed Account	1546	2 000	7 29 2010	Long		9 21 2012	74 77	60 31	120 61	120 61	149 54	25 93	25 93			
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	4 000	2 16 2011	Long		9 21 2012	15 44	30 11	120 44	120 44	61 75	50 69	50 69			C
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	7 000	3 4 2011	Long		9 21 2012	15 44	31 16	210 11	210 11	100 06	110 05	110 05			C
	FNMA POOL 735094 5 1 2 9 01 35	Managed Account	1546	403 000	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	403 00	0 00	0 00			
	FNMA POOL 300001 6 1 2 12 01 37	Managed Account	1546	34 400	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	34 40	0 00	0 00			
	FNMA POOL 300277 6 000 9 01 39	Managed Account	1546	34 300	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	34 30	0 00	0 00			
	FNMA POOL AB0299 6 000 2 01 37	Managed Account	1546	723 030	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	723 03	0 00	0 00			
	FNMA POOL AE0493 6 1 2 10 01 39	Managed Account	1546	70 940	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	70 94	0 00	0 00			
HUM	HUMANA INC	Managed Account	1546	7 000	3 14 2011	Long		9 29 2012	70 73	63 64	445 46	445 46	495 11	49 65	49 65			C
UNH	UNITEDHEALTH GP INC	Managed Account	1546	1 000	12 16 2010	Long		9 29 2012	54 69	35 61	35 61	35 61	54 69	19 00	19 00			
UNH	UNITEDHEALTH GP INC	Managed Account	1546	0 000	2 10 2011	Long		9 29 2012	54 69	42 43	339 43	339 43	437 51	90 00	90 00			C
UNH	UNITEDHEALTH GP INC	Managed Account	1546	2 000	6 16 2011	Long		9 29 2012	54 69	49 56	99 11	99 11	109 30	10 27	10 27			C
SLB	SCHLUMBERGER LTD	Managed Account	1546	1 000	7 29 2010	Long		9 6 2012	72 90	60 31	60 31	60 31	72 90	12 67	12 67			
SLB	SCHLUMBERGER LTD	Managed Account	1546	1 000	7 29 2010	Long		9 6 2012	72 90	60 31	60 31	60 31	72 90	12 67	12 67			
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	1 000	3 4 2011	Long		9 12 2012	14 23	31 16	31 16	31 16	14 23	16 93	16 93			C
YZC	YANZHOU COAL MINING LTD ADS	Managed Account	1546	6 000	0 4 2011	Long		9 12 2012	14 23	34 69	200 14	200 14	200 14	122 75	122 75			C
EQIX	EQUINIX INC NEL /	Managed Account	1546	1 000	5 6 2010	Long		9 13 2012	203 66	92 07	92 07	92 07	203 66	110 79	110 79			
EQIX	EQUINIX INC NEL /	Managed Account	1546	1 000	5 10 2010	Long		9 13 2012	203 65	96 66	96 66	96 66	203 65	106 99	106 99			
LYB	LYONDELLBASELL NV CL A	Managed Account	1546	7 000	11 10 2010	Long		9 13 2012	51 16	22 90	160 29	160 29	305 12	197 03	197 03			
XSTRAY	XSTRATA PLC ADR	Managed Account	1546	50 000	0 19 2010	Long		9 20 2012	3 32	3 30	165 00	165 00	165 00	0 99	0 99			
PURZX	PRUDENTIAL GLB REAL ESTATE Z	Managed Account	1546	311 990	12 16 2010	Long		9 21 2012	21 10	10 74	5 047 09	5 047 09	6503 16	736 07	736 07			
VTV	VANGUARD VALUE ETF INDEX	Managed Account	1546	161 000	3 23 2009	Long		9 21 2012	59 08	34 09	5 617 03	5 617 03	9637 40	4 020 37	4 020 37			
	FNMA POOL 735094 5 1 2 9 01 35	Managed Account	1546	440 290	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	440 29	0 00	0 00			
	FNMA POOL 300001 6 1 2 12 01 37	Managed Account	1546	20 220	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	20 22	0 00	0 00			
	FNMA POOL 300277 6 000 9 01 39	Managed Account	1546	33 940	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	33 94	0 00	0 00			
	FNMA POOL AB0299 6 000 2 01 37	Managed Account	1546	670 300	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	670 30	0 00	0 00			
	FNMA POOL AE0493 6 1 2 10 01 39	Managed Account	1546	69 070	01 01 0001	Long		9 25 2012	1 00	0 00	0 00	0 00	69 07	0 00	0 00			
MSFT	MICROSOFT CORP	Managed Account	1546	1 000	3 23 2009	Long		9 27 2012	30 24	17 71	17 71	17 71	30 24	12 53	12 53			
MSFT	MICROSOFT CORP	Managed Account	1546	2 000	3 23 2009	Long		9 27 2012	30 24	17 71	35 42	35 42	60 40	25 06	25 06			
MSFT	MICROSOFT CORP	Managed Account	1546	2 000	3 23 2009	Long		9 27 2012	30 24	17 71	35 42	35 42	60 40	25 06	25 06			
MSFT	MICROSOFT CORP	Managed Account	1546	1 000	3 23 2009	Long		9 27 2012	30 24	17 71	17 71	17 71	30 24	12 53	12 53			
MSFT	MICROSOFT CORP	Managed Account	1546	9 000	3 23 2009	Long		9 27 2012	30 24	17 71	159 37	159 37	272 15	112 70	112 70			
MSFT	MICROSOFT CORP	Managed Account	1546	6 000	3 23 2009	Long		9 27 2012	30 24	17 71	106 25	106 25	101 43	75 10	75 10			
MSFT	MICROSOFT CORP	Managed Account																

KRFT	KRAFT FOODS GROUP INC COM	Managed Account	1546	0.667	3 23 2009	Long	10 1 2012	51.55	23.60	14.37	14.37	31.57	17.20	17.20	-	-
MDR	MCDERMOTT INTERNATIONAL INC	Managed Account	1546	4.000	4 27 2011	Long	10 1 2012	12.15	23.10	92.71	92.71	40.59	44.12	44.12	C	-
URBN	URBAN OUTFITTERS INC	Managed Account	1546	2.000	4 29 2011	Long	10 1 2012	37.37	31.79	63.50	63.50	74.74	11.16	11.16	C	-
URBN	URBAN OUTFITTERS INC	Managed Account	1546	9.000	6 24 2011	Long	10 1 2012	37.37	20.42	255.75	255.75	336.33	00.50	00.50	C	-
NBR	NABORS INDUSTRIES LTD NEL /	Managed Account	1546	13.000	0 12 2011	Long	10 0 2012	14.05	19.30	250.00	250.00	102.64	65.24	65.24	C	-
NBR	NABORS INDUSTRIES LTD NEL /	Managed Account	1546	14.000	0 12 2011	Long	10 0 2012	14.05	25.39	355.44	355.44	196.69	150.75	150.75	C	-
NBR	NABORS INDUSTRIES LTD NEL /	Managed Account	1546	20.000	9 0 2011	Long	10 0 2012	14.05	17.09	357.01	357.01	201.00	76.01	76.01	C	-
AMZN	AMAZON COM INC	Managed Account	1546	1.000	0 22 2011	Long	10 9 2012	253.17	170.74	170.74	170.74	253.17	74.43	74.43	C	-
MSFT	MICROSOFT CORP	Managed Account	1546	0.000	4 24 2009	Long	10 10 2012	29.05	20.49	163.92	163.92	232.39	60.47	60.47	-	-
MSFT	MICROSOFT CORP	Managed Account	1546	1.000	0 20 2009	Long	10 10 2012	29.05	23.04	23.04	23.04	29.05	5.21	5.21	-	-
ASH	ASHLAND INC NEL /	Managed Account	1546	6.000	1 10 2011	Long	10 11 2012	69.61	54.23	325.40	325.40	417.66	92.26	92.26	C	-
ASH	ASHLAND INC NEL /	Managed Account	1546	4.000	1 14 2011	Long	10 11 2012	69.61	55.10	220.41	220.41	270.44	50.03	50.03	C	-
ASH	ASHLAND INC NEL /	Managed Account	1546	1.000	2 16 2011	Long	10 11 2012	69.61	60.61	60.61	60.61	69.61	9.00	9.00	C	-
VLEEY	VALEO SPONSORED ADR	Managed Account	1546	1.000	5 31 2011	Long	10 11 2012	23.05	31.59	31.59	31.59	23.05	0.54	0.54	C	-
APH	AMPHENOL CORP NEL / Q L A	Managed Account	1546	4.000	3 15 2011	Long	10 15 2012	50.09	55.50	222.00	222.00	235.57	13.57	13.57	C	-
APH	AMPHENOL CORP NEL / Q L A	Managed Account	1546	1.000	4 14 2011	Long	10 15 2012	50.09	52.45	52.45	52.45	50.09	6.44	6.44	C	-
APA	APACHE CORP	Managed Account	1546	3.000	9 14 2010	Long	10 15 2012	05.40	95.90	207.70	207.70	256.19	31.51	31.51	-	-
APA	APACHE CORP	Managed Account	1546	1.000	9 14 2010	Long	10 15 2012	05.40	95.90	95.90	95.90	05.39	10.51	10.51	-	-
MSFT	MICROSOFT CORP	Managed Account	1546	7.000	0 20 2009	Long	10 15 2012	29.30	23.04	166.00	166.00	205.09	30.21	30.21	-	-
OXY	OCCIDENTAL PETROLEUM CORP DE	Managed Account	1546	2.000	3 23 2009	Long	10 15 2012	01.01	60.00	120.17	120.17	163.62	43.45	43.45	-	-
MRV / SY	VIM MORRISON SUPERMARKETS PLC	Managed Account	1546	14.000	12 16 2010	Long	10 17 2012	21.67	20.95	293.30	293.30	303.33	10.03	10.03	-	-
	FNMA POOL 735294 5 1 2 9 01 35	Managed Account	1546	327.200	01 01 0001	Long	10 25 2012	1.00	0.00	0.00	0.00	327.20	0.00	0.00	-	-
	FNMA POOL 333333 1 8 1 2 12 01 37	Managed Account	1546	25.000	01 01 0001	Long	10 25 2012	1.00	0.00	0.00	0.00	25.00	0.00	0.00	-	-
	FNMA POOL 390277 8 000 9 01 39	Managed Account	1546	75.000	01 01 0001	Long	10 25 2012	1.00	0.00	0.00	0.00	75.00	0.00	0.00	-	-
	FNMA POOL AB0209 8 000 2 01 37	Managed Account	1546	763.000	01 01 0001	Long	10 25 2012	1.00	0.00	0.00	0.00	763.00	0.00	0.00	-	-
	FNMA POOL AE0493 6 1 2 10 01 39	Managed Account	1546	63.000	01 01 0001	Long	10 25 2012	1.00	0.00	0.00	0.00	63.00	0.00	0.00	-	-
AXP	AMERICAN EXPRESS CO	Managed Account	1546	7.000	2 7 2011	Long	10 31 2012	55.90	44.02	313.77	313.77	391.09	75.12	75.12	C	-
AXP	AMERICAN EXPRESS CO	Managed Account	1546	4.000	2 7 2011	Long	10 31 2012	55.90	44.02	179.30	179.30	223.94	44.64	44.64	C	-
AXP	AMERICAN EXPRESS CO	Managed Account	1546	3.000	2 7 2011	Long	10 31 2012	55.90	44.02	134.47	134.47	167.95	33.40	33.40	C	-
BHP	BHP BILLITON LTD	Managed Account	1546	2.000	12 16 2010	Long	10 31 2012	70.70	09.50	179.00	179.00	141.40	37.60	37.60	-	-
BHP	BHP BILLITON LTD	Managed Account	1546	1.000	12 16 2010	Long	10 31 2012	70.70	09.50	09.50	09.50	70.70	10.00	10.00	-	-
BHP	BHP BILLITON LTD	Managed Account	1546	2.000	2 25 2011	Long	10 31 2012	70.71	93.00	106.15	106.15	141.41	44.74	44.74	C	544.74
MET	METLIFE INCORPORATED	Managed Account	1546	4.000	1 25 2010	Long	10 31 2012	35.51	36.60	146.30	146.30	142.03	4.35	4.35	-	-
MET	METLIFE INCORPORATED	Managed Account	1546	11.000	12 16 2010	Long	10 31 2012	35.51	43.00	401.00	401.00	390.59	91.21	91.21	-	-
MET	METLIFE INCORPORATED	Managed Account	1546	5.000	0 24 2011	Long	10 31 2012	35.51	32.44	162.22	162.22	177.55	15.33	15.33	C	-
PG	PG&E CORPORATION	Managed Account	1546	2.000	12 16 2010	Long	10 31 2012	42.43	47.63	95.26	95.26	04.05	10.41	10.41	-	-
PG	PG&E CORPORATION	Managed Account	1546	2.000	10 3 2011	Long	10 31 2012	42.43	41.53	03.06	03.06	04.05	1.79	1.79	C	-
VOD	VODAFONE GP PLC ADS NEL /	Managed Account	1546	3.000	12 16 2010	Long	11 1 2012	27.51	26.37	79.11	79.11	02.53	3.42	3.42	-	-
VOD	VODAFONE GP PLC ADS NEL /	Managed Account	1546	2.000	12 16 2010	Long	11 1 2012	27.51	26.37	52.74	52.74	55.02	2.20	2.20	-	-
VOD	VODAFONE GP PLC ADS NEL /	Managed Account	1546	2.000	2 22 2011	Long	11 1 2012	27.51	20.70	57.57	57.57	55.02	2.55	2.55	C	-
VOD	VODAFONE GP PLC ADS NEL /	Managed Account	1546	1.000	2 22 2011	Long	11 1 2012	27.50	20.70	20.70	20.70	27.50	1.20	1.20	C	-
GSK	GLAXOSMITHKLINE PLC ADS	Managed Account	1546	13.000	12 16 2010	Long	11 2 2012	43.00	39.97	519.61	519.61	569.41	49.00	49.00	-	-
AEP	AMERICAN ELECTRIC POWER CO	Managed Account	1546	2.000	8 2 2009	Long	11 0 2012	42.19	26.62	53.25	53.25	04.39	31.14	31.14	-	-
AEP	AMERICAN ELECTRIC POWER CO	Managed Account	1546	1.000	12 16 2010	Long	11 0 2012	42.20	35.00	35.00	35.00	42.20	6.32	6.32	-	-
AMT	AMERICAN TOWER REIT COM	Managed Account	1546	9.000	3 23 2009	Long	11 0 2012	74.75	31.49	203.41	203.41	672.73	309.32	309.32	-	-
ASH	ASHLAND INC NEL /	Managed Account	1546	1.000	0 4 2011	Long	11 0 2012	71.15	55.07	55.07	55.07	71.15	16.00	16.00	C	-
BRGYY	BG GROUP PLC	Managed Account	1546	5.000	12 16 2010	Long	11 0 2012	16.50	20.47	102.33	102.33	02.49	19.04	19.04	-	-
BPRIX	BLACKROCK INFLAT PROT BOND I	Managed Account	1546	723.033	3 23 2009	Long	11 0 2012	12.37	10.00	7 429.74	7 429.74	0943.92	1 514.10	1 514.10	-	-
BNPQY	BNP PARIBAS SP ADR REPGT	Managed Account	1546	5.000	12 16 2010	Long	11 0 2012	25.29	33.26	166.30	166.30	126.44	39.06	39.06	-	-
CBG	CBRE GROUP INC	Managed Account	1546	6.000	6 21 2011	Long	11 0 2012	17.52	24.77	140.61	140.61	105.11	43.50	43.50	C	-
COP	CONOCOPHILLIPS	Managed Account	1546	1.000	5 27 2010	Long	11 0 2012	56.02	39.95	39.95	39.95	56.02	16.07	16.07	-	-
COST	COSTCO WHOLESALE CORP NEL /	Managed Account	1546	1.000	3 23 2009	Long	11 0 2012	94.99	46.25	46.25	46.25	94.99	40.74	40.74	-	-
COV	COVIDIEN PLC NEL /	Managed Account	1546	2.000	6 17 2010	Long	11 0 2012	53.00	41.91	03.03	03.03	107.61	23.70	23.70	-	-
CCI	CROCI IN CASTLE INTL	Managed Account	1546	5.000	3 23 2009	Long	11 0 2012	67.24	20.49	102.44	102.44	336.19	233.75	233.75	-	-
CVS	CVS CAREMARK CORP	Managed Account	1546	2.000	6 9 2010	Long	11 0 2012	46.51	30.79	61.50	61.50	93.01	31.43	31.43	-	-
DHR	DANAHER CORPORATION	Managed Account	1546	1.000	3 23 2009	Long	11 0 2012	52.01	27.74	27.74	27.74	52.01	24.27	24.27	-	-
DVN	DEVON ENERGY CORP NEL /	Managed Account	1546	1.000	3 21 2011	Long	11 0 2012	54.00	92.50	92.50	92.50	54.00	30.50	30.50	C	-
FANUY	FANUC CORPORATION UNSP ADR	Managed Account	1546	1.000	12 16 2010	Long	11 0 2012	26.60	24.70	24.70	24.70	26.60	1.02	1.02	-	-
FTIB	FIFTH 3RD BANCORP OHIO	Managed Account	1546	3.000	0 20 2009	Long	11 0 2012	14.11	10.39	31.10	31.10	42.32	11.14	11.14	-	-
FTIB	FIFTH 3RD BANCORP OHIO	Managed Account	1546	2.000	12 16 2010	Long	11 0 2012	14.11	14.37	20.73	20.73	20.22	0.51	0.51	-	-
FLTL	FOSTER WHEELER AG COM	Managed Account	1546	1.000	1 4 2011	Long	11 0 2012	22.50	34.27	34.27	34.27	22.50	11.69	11.69	-	-
FLTL	FOSTER WHEELER AG COM	Managed Account	1546	1.000	1 5 2011	Long	11 0 2012	22.57	34.70	34.70	34.70	22.57	12.21	12.21	C	-
GE	GENERAL ELECTRIC CO	Managed Account	1546	4.000	2 24 2010	Long	11 0 2012	21.00	16.05	64.10	64.10	03.99	19.01	19.01	-	-
GD	GENL DYNAMICS CORP	Managed Account	1546	1.000	10 22 2009	Long	11 0 2012	64.64	67.66	67.66	67.66	64.64	3.02	3.02	-	-
GS	GOLDMAN SACHS GRP INC	Managed Account	1546	1.000	4 15 2009	Long	11 0 2012	115.51	110.90	110.90	110.90	115.51	3.39	3.39	-	-
GOOG	GOOGLE INC CL A	Managed Account	1546	1.000	3 23 2009	Long	11 0 2012	652.70	342.79	342.79	342.79	652.70	309.99	309.99	-	-
FFUY	INFORMA PLC UNSPON ADR	Managed Account	1546	14.000	2 2 2011	Long	11 0 2012	12.30	14.15	190.13	190.13	173.31	24.02	24.02	C	-
ING	ING GROEP NV ADR	Managed Account	1546	10.000	12 16 2010	Long	11 0 2012	0.65	9.09	90.90	90.90	06.49	12.41	12.41	-	-
IBM	INTL BUSINESS MACHINES CORP	Managed Account	1546	1.000	3 23 2009	Long	11 0 2012	190.67	96.39	96.39	96.39	190.67	94.20	94.20	-	-
SHY	ISHARES BARCLAYS 1 3 YR TSY BD	Managed Account	1546	154.000	3 23 2009	Long	11 0 2012	04.43	04.09	12 950.50	12 950.50	13001.92	51.34	51.34	-	-
TIP	ISHARES BARCLAYS TIPS BD FD	Managed Account	1546	69.000	12 16 2010	Long	11 0 2012	123.11	106.02	7 333.09	7 333.09	0494.70	1 161.61	1 161.61	-	-
IAU	ISHARES GOLD TRUST	Managed Account	1546	300.000	12 16 2010	Long	11 0 2012	16.07	13.00	5 190.66	5 190.66	6547.16	1 356.50	1 356.50	-	-
EFA	ISHARES MSCI EAFE FUND	Managed Account	1546	6.000	3 23 2009	Long	11 0 2012	52.94	30.60	232.10	232.10	317.63	05.53	05.53	-	-

EFA	ISHARES MSCI EAFE FUND	Managed Account	1546	62 000	12 16 2010	Long	11 0 2012	52 94	57 24	3 525 96	3 525 96	3222 20	303 76	303 76	--	--	--
JPM	JPMORGAN CHASE & CO	Managed Account	1546	5 000	3 23 2009	Long	11 0 2012	40 69	26 09	130 44	130 44	203 44	73 00	73 00	--	--	--
KEY	KEYCORP NEV /	Managed Account	1546	13 000	5 27 2010	Long	11 0 2012	3 29	3 09	145 65	145 65	149 21	3 56	3 56	--	--	--
KEY	KEYCORP NEV /	Managed Account	1546	5 000	12 16 2010	Long	11 0 2012	3 29	3 22	41 03	41 03	41 45	0 37	0 37	--	--	--
KGC	KNROSS GOLD CORP NEV /	Managed Account	1546	13 000	5 12 2011	Long	11 0 2012	10 19	15 60	250 74	250 74	103 41	97 33	97 33	C	--	--
MDR	MCDERMOTT INTERNATIONAL INC	Managed Account	1546	7 000	4 27 2011	Long	11 0 2012	10 14	23 13	162 24	162 24	70 97	91 27	91 27	--	--	--
MRK	MERCK & CO INC NEV / COM	Managed Account	1546	3 000	3 23 2009	Long	11 0 2012	43 99	27 35	32 04	32 04	131 96	49 92	49 92	--	--	--
MKGAY	MERCK KGAA UNSPON ADR	Managed Account	1546	3 000	4 27 2011	Long	11 0 2012	40 91	33 74	101 22	101 22	122 72	21 50	21 50	C	--	--
MDLZ	MONDELEZ INTL INC COM	Managed Account	1546	3 000	3 23 2009	Long	11 0 2012	28 14	14 55	43 66	43 66	75 41	34 75	34 75	--	--	--
NOV	NATIONAL OIL WELL VARCO INC	Managed Account	1546	1 000	3 23 2009	Long	11 0 2012	69 75	32 71	32 71	32 71	69 75	37 04	37 04	--	--	--
NTAP	NETAPP INC COM	Managed Account	1546	4 000	7 1 2010	Long	11 0 2012	27 34	37 05	143 20	143 20	109 35	35 35	35 35	--	--	--
NTAP	NETAPP INC COM	Managed Account	1546	1 000	12 16 2010	Long	11 0 2012	27 34	53 53	53 53	53 53	26 24	26 24	26 24	--	--	--
NE	NOBLE CORP NEV /	Managed Account	1546	1 000	12 13 2010	Long	11 0 2012	35 73	35 24	35 24	35 24	35 73	0 49	0 49	--	--	--
NTRS	NORTHERN TRUST CORP	Managed Account	1546	1 000	10 30 2009	Long	11 0 2012	46 70	49 26	49 26	49 26	46 70	3 16	3 16	--	--	--
NVS	NOVARTIS AG ADR	Managed Account	1546	3 000	12 16 2010	Long	11 0 2012	60 21	53 55	176 55	176 55	120 64	4 09	4 09	--	--	--
OXY	OCCIDENTAL PETROLEUM CORP DE	Managed Account	1546	1 000	3 23 2009	Long	11 0 2012	76 70	60 03	60 03	60 03	76 69	16 61	16 61	--	--	--
OXY	OCCIDENTAL PETROLEUM CORP DE	Managed Account	1546	1 000	9 17 2009	Long	11 0 2012	76 69	79 15	79 15	79 15	76 69	2 46	2 46	--	--	--
OXY	OCCIDENTAL PETROLEUM CORP DE	Managed Account	1546	1 000	9 17 2009	Long	11 0 2012	76 69	79 15	79 15	79 15	76 69	2 47	2 47	--	--	--
PEP	PEPSICO INC NC	Managed Account	1546	2 000	5 21 2009	Long	11 0 2012	63 95	51 30	102 61	102 61	137 91	35 30	35 30	--	--	--
PFE	PFIZER INC	Managed Account	1546	12 000	3 23 2009	Long	11 0 2012	24 30	14 02	166 22	166 22	291 59	123 37	123 37	--	--	--
PTTPX	PMCO TOTAL RETURN P	Managed Account	1546	1 475 966	3 23 2009	Long	11 0 2012	11 62	10 07	14 393 22	14 393 22	17125 52	2 292 36	2 292 36	--	--	--
PRU	PRUDENTIAL FINANCIAL INC	Managed Account	1546	2 000	5 21 2009	Long	11 0 2012	52 96	40 57	51 14	51 14	105 93	24 79	24 79	--	--	--
PURZX	PRUDENTIAL GLB REAL ESTATE Z	Managed Account	1546	162 612	12 16 2010	Long	11 0 2012	21 00	13 74	3 047 43	3 047 43	3414 35	367 37	367 37	--	--	--
PLK	PRUDENTIAL PLC ADR	Managed Account	1546	6 000	12 16 2010	Long	11 0 2012	27 19	20 91	125 46	125 46	163 13	37 67	37 67	--	--	--
PIFZX	PRUDENTIAL SH TRM CORP BD Z	Managed Account	1546	1 336 225	3 23 2009	Long	11 0 2012	11 63	10 66	14 242 02	14 242 02	15540 99	1 293 97	1 293 97	--	--	--
QCOM	QUALCOMM INC	Managed Account	1546	1 000	3 23 2009	Long	11 0 2012	60 24	35 09	35 09	35 09	60 24	22 75	22 75	--	--	--
	REXAM PLC ADR NEV /	Managed Account	1546	3 000	2 25 2011	Long	11 0 2012	35 30	29 12	37 35	37 35	105 39	15 54	15 54	C	--	--
RYAAY	RYANAIR HLDGS PLC ADR	Managed Account	1546	2 000	6 29 2011	Long	11 0 2012	35 50	23 27	56 53	56 53	70 99	14 46	14 46	C	--	--
SAXPY	SAMP OYU UNSPON ADR	Managed Account	1546	17 000	12 16 2010	Long	11 0 2012	15 51	13 35	226 95	226 95	263 66	36 71	36 71	--	--	--
SAP	SAP AG	Managed Account	1546	3 000	12 16 2010	Long	11 0 2012	71 23	49 42	143 26	143 26	213 63	65 42	65 42	--	--	--
SLB	SCHLUMBERGER LTD	Managed Account	1546	1 000	3 4 2010	Long	11 0 2012	63 02	63 03	63 03	63 03	63 03	5 00	5 00	--	--	--
SRE	SEMPRA ENERGY	Managed Account	1546	3 000	4 30 2010	Long	11 0 2012	66 23	49 42	143 27	143 27	193 63	50 41	50 41	--	--	--
SLN	SOUTHERN ENERGY COMPANY Y	Managed Account	1546	3 000	5 20 2010	Long	11 0 2012	34 34	33 63	100 39	100 39	103 01	2 12	2 12	--	--	--
SMFG	SUMITOMO MITSUBI FINL GROUP INC	Managed Account	1546	12 000	12 16 2010	Long	11 0 2012	5 97	6 20	31 59	31 59	71 63	9 96	9 96	--	--	--
TCK	TECK RESOURCES LTD	Managed Account	1546	2 000	3 3 2010	Long	11 0 2012	32 22	40 15	50 30	50 30	65 65	14 65	14 65	--	--	--
TMO	THERMO FISHER SCIENTIFIC INC	Managed Account	1546	2 000	1 31 2011	Long	11 0 2012	59 96	57 15	114 31	114 31	119 93	5 62	5 62	C	--	--
TOT	TOTAL SA SPON ADR	Managed Account	1546	3 000	5 10 2010	Long	11 0 2012	43 03	52 63	157 39	157 39	144 02	13 31	13 31	--	--	--
TRV	TRAVELERS COMPANIES INC COM	Managed Account	1546	1 000	9 9 2011	Long	11 0 2012	69 14	45 75	45 75	45 75	69 14	20 39	20 39	C	--	--
TULLOY	TULLOY OIL PLC ADR	Managed Account	1546	4 000	3 11 2011	Long	11 0 2012	11 03	11 30	45 20	45 20	44 31	0 39	0 39	--	--	--
USB	U SBANCORP COM NEV /	Managed Account	1546	2 000	3 2 2011	Long	11 0 2012	32 30	22 60	45 20	45 20	64 61	19 41	19 41	C	--	--
UN	UNILEVER NV NY SH NEV /	Managed Account	1546	2 000	5 6 2011	Long	11 0 2012	36 10	32 51	65 02	65 02	72 21	7 19	7 19	C	--	--
UL	UNILEVER PLC (NEV) ADS	Managed Account	1546	3 000	12 16 2010	Long	11 0 2012	36 22	30 67	92 01	92 01	110 45	12 44	12 44	--	--	--
UNH	UNITEDHEALTH GP INC	Managed Account	1546	1 000	6 16 2011	Long	11 0 2012	53 50	49 56	49 56	49 56	53 50	3 94	3 94	C	--	--
XLU	UTILITIES SEL SECT SPDR FUND	Managed Account	1546	100 000	10 3 2011	Long	11 0 2012	35 05	32 94	3 293 75	3 293 75	3505 37	211 62	211 62	--	--	--
VUG	VANGUARD GROU /TH EIF	Managed Account	1546	50 000	3 23 2009	Long	11 0 2012	69 03	37 20	1 339 96	1 339 96	3451 42	1 561 46	1 561 46	--	--	--
BND	VANGUARD TOTAL BOND MARKET	Managed Account	1546	131 000	3 23 2009	Long	11 0 2012	25 00	77 04	13 944 33	13 944 33	15324 31	1 440 43	1 440 43	--	--	--
VIAB	VIACOM INC NEV / CLASS B	Managed Account	1546	1 000	3 23 2009	Long	11 0 2012	49 61	17 55	17 55	17 55	49 61	32 06	32 06	--	--	--
VOD	VODAFONE GP PLC ADS NEV /	Managed Account	1546	2 000	2 22 2011	Long	11 0 2012	26 72	26 73	57 57	57 57	53 45	4 12	4 12	C	--	--
DIS	WALT DISNEY CO HLDG CO	Managed Account	1546	3 000	3 4 2010	Long	11 0 2012	50 24	32 40	97 45	97 45	150 72	53 27	53 27	--	--	--
DIS	WALT DISNEY CO HLDG CO	Managed Account	1546	3 000	12 16 2010	Long	11 0 2012	50 24	37 07	111 21	111 21	150 71	39 50	39 50	--	--	--
XLNX	XLINX INC	Managed Account	1546	4 000	2 25 2010	Long	11 0 2012	33 56	25 61	102 46	102 46	135 43	32 97	32 97	--	--	--
YAHOO	YAHOO! JAPAN CP UNSPON ADR	Managed Account	1546	5 000	12 16 2010	Long	11 0 2012	11 21	12 93	64 67	64 67	56 04	5 63	5 63	--	--	--
AUY	YAMANA GOLD INC	Managed Account	1546	6 000	10 6 2011	Long	11 0 2012	20 42	14 05	34 30	34 30	122 51	32 21	32 21	C	--	--
YUM	YUM BRANDS INC	Managed Account	1546	1 000	6 13 2011	Long	11 0 2012	71 36	53 06	53 06	53 06	71 36	13 30	13 30	C	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	7 000	6 16 2011	Long	11 12 2012	25 29	24 02	163 14	163 14	193 02	29 33	29 33	C	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	11 000	5 27 2010	Long	11 12 2012	25 29	26 02	256 22	256 22	311 13	24 96	24 96	--	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	1 000	12 16 2010	Long	11 12 2012	25 29	27 92	27 92	27 92	25 29	0 37	0 37	--	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	6 000	6 16 2011	Long	11 12 2012	25 29	24 02	144 12	144 12	169 73	25 61	25 61	C	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	2 000	6 16 2011	Long	11 12 2012	25 29	24 02	43 04	43 04	56 53	5 54	5 54	C	--	--
MSFT	MICROSOFT CORP	Managed Account	1546	11 000	6 16 2011	Long	11 12 2012	25 29	24 02	264 21	264 21	311 13	46 97	46 97	C	--	--
DVN	DEVON ENERGY CORP NEV /	Managed Account	1546	1 000	3 21 2011	Long	11 14 2012	53 41	92 53	92 53	92 53	53 41	39 17	39 17	C	--	--
DVN	DEVON ENERGY CORP NEV /	Managed Account	1546	4 000	7 11 2011	Long	11 14 2012	53 41	79 35	317 39	317 39	213 64	103 75	103 75	C	--	--
DVN	DEVON ENERGY CORP NEV /	Managed Account	1546	1 000	7 11 2011	Long	11 14 2012	53 41	79 35	79 35	79 35	53 41	25 94	25 94	C	--	--
DVN	DEVON ENERGY CORP NEV /	Managed Account	1546	1 000	7 12 2011	Long	11 14 2012	53 41	79 20	79 20	79 20	53 41	25 79	25 79	C	--	--
	FHLMC 30G G05671 5 1 2 3 01 33	Managed Account	1546	95 630	01 01 0001	Long	11 15 2012	1 00	0 00	0 00	0 00	95 63	0 00	0 00	--	--	--
	FNMA POOL 735294 5 1 2 9 01 35	Managed Account	1546	415 770	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	415 77	0 00	0 00	--	--	--
	FNMA POOL 333333 1 6 1 2 12 01 37	Managed Account	1546	39 440	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	39 44	0 00	0 00	--	--	--
	FNMA POOL 290277 6 000 9 01 39	Managed Account	1546	35 600	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	35 60	0 00	0 00	--	--	--
	FNMA POOL AB0299 6 000 2 01 37	Managed Account	1546	655 120	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	655 12	0 00	0 00	--	--	--
	FNMA POOL AE0493 6 1 2 10 01 39	Managed Account	1546	63 370	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	63 37	0 00	0 00	--	--	--
	FNMA POOL AL1594 6 000 7 01 40	Managed Account	1546	120 750	01 01 0001	Long	11 25 2012	1 00	0 00	0 00	0 00	120 75	0 00	0 00	--	--	--
STJ	ST JUDE MEDICAL INC	Managed Account	1546	2 000	12 3 2010	Long	11 25 2012	32 55	40 29	50 57							

Long Term Totals										\$ 130,457.09	\$ 130,443.07	\$ 166,339.40	\$ 19,407.02	\$ 27,095.61				
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☒ Wash sale rules apply to this tax lot. Disallowed loss will be reported on Form 1099-B for the current tax year.

Non covered securities are not subject to the RS cost basis reporting regulations therefore their date of acquisition cost basis short or long term designation and any disallowed loss resulting from a wash sale will not be reported to the RS

A Information for this transaction reflects your requested adjustments to existing Morgan Stanley & Co. LLC trade history

M Options exercise and assignments include options premiums when determining the realized gain and loss

The Estimated Gain and Loss information is provided for informational purposes only and may not be relied upon in making any tax, accounting or regulatory filing or report. We recommend that you contact your tax advisor to determine the appropriate information to be used in the preparation of your tax return. This Estimated Gain and Loss Summary is not a substitute 1099 form (or any other appropriate tax form) and should not be filed with your taxes. The Total Cost, Unit Cost and Proceeds of eligible equity and options transactions with Choice SelectSM pricing do not include commissions paid on your purchases or sales and therefore may not equal the acquisition price or principal amount of the sale. Cost basis adjustments for Choice Select Eligible Trades will be reflected in the account shortly after the calendar month end. The figures should be independently verified. Estimated Gain and Loss information does not take into account a taxpayer's particular circumstances such as the existence of hedging transactions, constructive sales or marked to market pricing adjustments on certain options held at year end. Please note that although Morgan Stanley Smith Barney LLC makes every effort to adjust the cost basis for such securities' capital changes, it does not adjust the cost basis for all events, including amortization of non-municipal bond premiums, exercise of unlisted stock options, securities deemed to have been sold and simultaneously repurchased, receipt of cash in lieu of fractional shares, or the net effect of wash sales and/or short sales against the box.

For securities not purchased through Morgan Stanley Smith Barney LLC, for example, securities purchased elsewhere and later transferred to it, any data included in the Estimated Gain and Loss information has been provided either by you or another financial institution. Whether provided by you, another financial institution or Morgan Stanley Smith Barney LLC, it is your responsibility to ensure the accuracy of all of the Estimated Gain and Loss information. Please contact your Financial Advisor with any questions or to correct any information.

For Managed Futures and alternative investments, there are likely to be restrictions on redemptions; please see applicable offering document.

With respect to estimated gains and losses for listed equity options, Morgan Stanley Smith Barney has taken into account option premiums paid or received and, in respect to multiple purchases and/or sales, calculated cost using an average unit price for all like positions. Morgan Stanley Smith Barney has made calculations using what appear to be offsetting positions; no assurance can be given that these positions are intended to offset each other or that they are not intended to offset other securities positions, in which case the analysis may be different. Morgan Stanley Smith Barney has obtained pricing information from independent sources it believes to be reliable. No assurance can be given that the values given are accurate. Values are subject to change and are as of a given point in time only. Past performance does not guarantee future returns.

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