

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

2012

Open to public inspection

Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

For calendar year 2012 or tax year beginning

, and ending

Name of foundation EDITH L TREES CHARITABLE TRUST		A Employer identification number 25-6026443
Number and street (or P.O. box number if mail is not delivered to street address) C/O PNC BANK, 620 LIBERTY AVENUE	Room/suite 10THFL	B Telephone number 412-762-3787
City or town, state, and ZIP code PITTSBURGH, PA 15222-2705		C If exemption application is pending, check here <input type="checkbox"/>
Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Final return <input type="checkbox"/> Address change		D 1. Foreign organizations, check here <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>
Check type of organization: <input type="checkbox"/> Section 501(c)(3) exempt private foundation <input checked="" type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 132,133,264. (Part I, column (d) must be on cash basis.)	J Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify)	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received	3,023,536.		N/A	
	2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	2,069.	2,069.		STATEMENT 2
	4 Dividends and interest from securities	3,507,110.	3,509,637.		STATEMENT 3
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	1,475,552.			STATEMENT 1
	b Gross sales price for all assets on line 6a 35,880,638.				
	7 Capital gain net income (from Part IV, line 2)		1,469,016.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income	130,921.	13,933.		STATEMENT 4	
12 Total Add lines 1 through 11	8,139,188.	4,994,655.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	249,457.	153,832.		95,625.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees STMT 5	69,221.	65,760.		3,461.
	b Accounting fees STMT 6	4,000.	0.		4,000.
	c Other professional fees STMT 7	1,075.	0.		1,075.
	17 Interest				
	18 Taxes STMT 8	133,769.	49,443.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses STMT 9	295,365.	296,167.		0.
	24 Total operating and administrative expenses Add lines 13 through 23	752,887.	565,202.		104,161.
	25 Contributions, gifts, grants paid	5,428,671.			5,428,671.
26 Total expenses and disbursements Add lines 24 and 25	6,181,558.	565,202.		5,532,832.	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	1,957,630.				
b Net investment income (if negative, enter -0-)		4,429,453.			
c Adjusted net income (if negative, enter -0-)			N/A		

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		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		2,607,434.	2,529,716.	2,529,716.
	3	Accounts receivable				
		Less: allowance for doubtful accounts				
	4	Pledges receivable				
		Less: allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable				
		Less: allowance for doubtful accounts				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations	STMT 12	14,449,340.	59,222,218.	95,048,890.
	b	Investments - corporate stock	STMT 13	56,756,766.	17,084,851.	17,183,245.
	c	Investments - corporate bonds	STMT 14	13,033,228.	900,000.	916,819.
	11	Investments - land, buildings, and equipment basis				
	Less: accumulated depreciation					
12	Investments - mortgage loans					
13	Investments - other	STMT 15	6,525,562.	15,624,163.	16,454,594.	
14	Land, buildings, and equipment: basis					
	Less: accumulated depreciation					
15	Other assets (describe)					
16	Total assets (to be completed by all filers)		93,372,330.	95,360,948.	132,133,264.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe)				
	23	Total liabilities (add lines 17 through 22)		0.	0.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here <input type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here <input checked="" type="checkbox"/> and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		93,164,305.	94,907,878.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds		208,025.	453,070.	
30	Total net assets or fund balances		93,372,330.	95,360,948.		
31	Total liabilities and net assets/fund balances		93,372,330.	95,360,948.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	93,372,330.
2	Enter amount from Part I, line 27a	2	1,957,630.
3	Other increases not included in line 2 (itemize) SEE STATEMENT 10	3	138,538.
4	Add lines 1, 2, and 3	4	95,468,498.
5	Decreases not included in line 2 (itemize) SEE STATEMENT 11	5	107,550.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	95,360,948.

Part IV Capital Gains and Losses for Tax on Investment Income

1a	(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.)
b	SEE ATTACHED STATEMENT			
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e	35,938,201.	34,469,185.	1,469,016.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) 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			1,469,016.

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	1,469,016.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2011	4,635,699.	78,040,577.	.059401
2010	3,846,111.	65,532,114.	.058690
2009	3,889,842.	58,969,674.	.065963
2008	3,994,653.	71,563,169.	.055820
2007	3,861,838.	82,960,043.	.046551

2	Total of line 1, column (d)	2	.286425
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	.057285
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	129,062,393.
5	Multiply line 4 by line 3	5	7,393,339.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	44,295.
7	Add lines 5 and 6	7	7,437,634.
8	Enter qualifying distributions from Part XII, line 4	8	5,532,832.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> 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 <input type="checkbox"/> and enter 1% of Part I, line 27b		1	88,589.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	88,589.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	88,589.
6 Credits/Payments:			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	84,675.	
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	84,675.	
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	3,914.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2013 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>PA</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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)			X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A	X		
14	The books are in care of PNC BANK, N.A. Telephone no. 412-762-3787 Located at 620 LIBERTY AVENUE, 10TH FLOOR, PITTSBURGH, PA ZIP+4 15222-2705			
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		X	0.
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country		Yes	No
		16		X

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

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

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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Yes No
 Organizations relying on a current notice regarding disaster assistance check here N/A

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? Yes No
 If "Yes," attach the statement required by Regulations section 53.4945-5(d). N/A

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? Yes No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? Yes No
 If "Yes" to 6b, file Form 8870

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? Yes No

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
PNC BANK, N.A. 620 LIBERTY AVENUE P2-PTPP-10-2 PITTSBURGH, PA 15222-2705	CO-TRUSTEE 16.00	166,305.	0.	0.
J MURRAY EGAN 11 STANWIX STREET, 18TH FLOOR PITTSBURGH, PA 15222	CO-TRUSTEE 8.00	83,152.	0.	0.

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

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

Total number of other employees paid over \$50,000 0

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

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

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

Total number of others receiving over \$50,000 for professional services ▶ 0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

	Amount
1 N/A	
	0.
2	
All other program-related investments. See instructions.	
3 N/A	
	0.
Total. Add lines 1 through 3 ▶	0.

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	131,027,810.
b	Average of monthly cash balances	1b	
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	131,027,810.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	131,027,810.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,965,417.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	129,062,393.
6	Minimum investment return. Enter 5% of line 5	6	6,453,120.

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	6,453,120.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	88,589.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	88,589.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	6,364,531.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	6,364,531.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	6,364,531.

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	5,532,832.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	5,532,832.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	5,532,832.

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				6,364,531.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007				
b From 2008	448,897.			
c From 2009	968,708.			
d From 2010	609,703.			
e From 2011	770,450.			
f Total of lines 3a through e	2,797,758.			
4 Qualifying distributions for 2012 from Part XII, line 4: ▶ \$ 5,532,832.				
a Applied to 2011, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				5,532,832.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))	831,699.			831,699.
6 Enter the net total of each column as indicated below:				
a Corpus: Add lines 3f, 4c, and 4e. Subtract line 5	1,966,059.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	1,966,059.			
10 Analysis of line 9:				
a Excess from 2008				
b Excess from 2009	585,906.			
c Excess from 2010	609,703.			
d Excess from 2011	770,450.			
e Excess from 2012				

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

N/A

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

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

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

SEE ATTACHED

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

SEE ATTACHED

c Any submission deadlines:

SEE ATTACHED

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

SEE ATTACHED

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
SCHEDULE ATTACHED	NONE	SEE ATTACHED	SEE ATTACHED	
SEE ATTACHED				
SEE ATTACHED SEE ATTACHED				5,428,671.
Total			▶ 3a	5,428,671.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	2,069.	
4 Dividends and interest from securities			14	3,507,110.	
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			14	39,442.	
8 Gain or (loss) from sales of assets other than inventory			18	1,475,552.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a <u>SEE STATEMENT 16</u>				91,479.	
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)			0.	5,115,652.	0.
13 Total. Add line 12, columns (b), (d), and (e)				13 5,115,652.	

(See worksheet in line 13 instructions to verify calculations.)

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

Line No ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

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

- 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... a Transfers from the reporting foundation to a noncharitable exempt organization of: (1) Cash, (2) Other assets, b Other transactions: (1) Sales of assets to a noncharitable exempt organization, (2) Purchases of assets from a noncharitable exempt organization, (3) Rental of facilities, equipment, or other assets, (4) Reimbursement arrangements, (5) Loans or loan guarantees, (6) Performance of services or membership or fundraising solicitations, c Sharing of facilities, equipment, mailing lists, other assets, or paid employees, d If the answer to any of the above is "Yes," complete the following schedule...

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. Content includes 'N/A' in column (c).

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 [X] No

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. Content includes 'N/A' in column (a).

Sign Here Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge. Signature of officer or trustee: [Signature], Date: 5/11/13, ASSISTANT VICE PRESIDENT

Paid Preparer Use Only Print/Type preparer's name, Preparer's signature, Firm's name, Firm's address

Schedule B

(Form 990, 990-EZ, or 990-PF)

Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

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

OMB No 1545-0047

2012

Name of the organization

EDITH L TREES CHARITABLE TRUST

Employer identification number

25-6026443

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

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

Form 990-PF

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

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

Special Rules

-
- For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.

-
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 for use
- exclusively*
- for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.

-
- For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use
- exclusively*
- for religious, charitable, etc., purposes, but these contributions did not total to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an
- exclusively*
- religious, charitable, etc., purpose. Do not complete any of the parts unless the
- General Rule**
- applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

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

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

Name of organization

Employer identification number

EDITH L TREES CHARITABLE TRUST

25-6026443

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

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	EDITH L TREES TRUST #7505-1 25-6026434 620 LIBERTY AVENUE PITTSBURGH, PA 15222	\$ 359,776.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>
2	EDITH L TREES TRUST #7505-1 25-6026434 620 LIBERTY AVENUE PITTSBURGH, PA 15222	\$ 13,412.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>
3	EDITH L TREES TRUST #7505-1 25-6026434 620 LIBERTY AVENUE PITTSBURGH, PA 15222	\$ 350,331.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>
4	EDITH L TREES TRUST #7505-1 25-6026434 620 LIBERTY AVENUE PITTSBURGH, PA 15222	\$ 2,300,000.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>
5	EDITH L TREES TRUST #7505-1 25-6026434 620 LIBERTY AVENUE PITTSBURGH, PA 15222	\$ 17.	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input checked="" type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> <small>(Complete Part II if there is a noncash contribution)</small>

Name of organization

Employer identification number

EDITH L TREES CHARITABLE TRUST

25-6026443

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

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
5	3 SHARES SOCIETE GENERALE FRANCE SPONSORED ADR	\$ 17.	01/31/12

Name of organization

Employer identification number

EDITH L TREES CHARITABLE TRUST

25-6026443

Part III

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once) ▶ \$ _____
 Use duplicate copies of Part III if additional space is needed

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

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	SALE OF PUBLICLY TRADED SECURITIES	P		
b	CLASS ACTION SETTLEMENTS	P		
c	CASH & STOCK MERGER - PRODTN SERV			
d	CASH & STOCK MERGER - CATALYST HEALTH	P		
e	CASH & STOCK MERGER - OPNET	P		
f	ENTERPRISE PRODUCTS PARTNERS	P		
g	KKR PARTNERS	P		
h	KKR PARTNERS	P		
i	CAPITAL GAINS DIVIDENDS			
j				
k				
l				
m				
n				
o				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	35,843,450.		34,467,332.	1,376,118.
b	462.			462.
c	9,037.			9,037.
d	18,816.			18,816.
e	26,097.			26,097.
f	2,800.			2,800.
g	351.			351.
h			1,853.	-1,853.
i	37,188.			37,188.
j				
k				
l				
m				
n				
o				

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a				1,376,118.
b				462.
c				9,037.
d				18,816.
e				26,097.
f				2,800.
g				351.
h				-1,853.
i				37,188.
j				
k				
l				
m				
n				
o				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	1,469,016.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

FORM 990-PF GAIN OR (LOSS) FROM SALE OF ASSETS STATEMENT 1

(A) DESCRIPTION OF PROPERTY	MANNER ACQUIRED	DATE ACQUIRED	DATE SOLD
SALE OF PUBLICLY TRADED SECURITIES			
	PURCHASED		
(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) DEPREC.
(F) GAIN OR LOSS			
35,843,450.	34,405,086.	0.	0.
			1,438,364.
CAPITAL GAINS DIVIDENDS FROM PART IV			37,188.
TOTAL TO FORM 990-PF, PART I, LINE 6A			1,475,552.

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 2

SOURCE	AMOUNT
MONEY MARKET AND TEMPORARY INVESTMENTS	2,069.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	2,069.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 3

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
TRUST INVESTMENT INCOME	3,544,298.	37,188.	3,507,110.
TOTAL TO FM 990-PF, PART I, LN 4	3,544,298.	37,188.	3,507,110.

FORM 990-PF	OTHER INCOME		STATEMENT	4
DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	
PARTNERSHIP DISTRIBUTIONS	39,442.	0.		
ROYALTIES FROM PARTNERSHIP K-1, KKR	0.	39.		
PARTNERSHIP INCOME FROM K-1 (KKR)	0.	27.		
REFUND OF FOREIGN TAX	13,867.	13,867.		
CLASS ACTION PROCEEDS	462.	0.		
PROCEEDS FROM CASH & STOCK MERGER	53,950.	0.		
REFUND OF FEDERAL EXCISE TAX	23,000.	0.		
CONCENT PAYMENTS	200.	0.		
TOTAL TO FORM 990-PF, PART I, LINE 11	130,921.	13,933.		

FORM 990-PF	LEGAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ATTORNEY FEES	69,221.	65,760.		3,461.	
TO FM 990-PF, PG 1, LN 16A	69,221.	65,760.		3,461.	

FORM 990-PF	ACCOUNTING FEES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
TAX PREPARATION FEES	4,000.	0.		4,000.	
TO FORM 990-PF, PG 1, LN 16B	4,000.	0.		4,000.	

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
CONSULTING SERVICES	1,075.	0.		1,075.
TO FORM 990-PF, PG 1, LN 16C	1,075.	0.		1,075.

FORM 990-PF	TAXES			STATEMENT 8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAX	49,443.	49,443.		0.
EXCISE TAX - 2012 ESTIMATED	84,326.	0.		0.
TO FORM 990-PF, PG 1, LN 18	133,769.	49,443.		0.

FORM 990-PF	OTHER EXPENSES			STATEMENT 9
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MAP MANAGEMENT FEES	185,993.	185,993.		0.
PROCESSING FEE ON FOREIGN DIVIDENDS	18,251.	18,251.		0.
ACCRUED INTEREST PAID	91,121.	91,121.		0.
INVESTMENT INTEREST EXPENSE	0.	802.		0.
TO FORM 990-PF, PG 1, LN 23	295,365.	296,167.		0.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 10

DESCRIPTION	AMOUNT
RECEIPT DUE TO MANDATORY MERGER - EATON FUND	138,538.
TOTAL TO FORM 990-PF, PART III, LINE 3	138,538.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 11

DESCRIPTION	AMOUNT
REDUCTION IN CARRYING VALUE - REVERSE OF PRIOR YEAR INCOME	144.
DELIVERY DUE TO MANDATORY MERGER - EATON FUND	107,406.
TOTAL TO FORM 990-PF, PART III, LINE 5	107,550.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 12

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
US GOVT AGENCIES (SCHEDULE ATTACHED)	X		1,005,934.	1,023,542.
US GOVT BONDS (SCHEDULE ATTACHED)	X		58,216,284.	94,025,348.
TOTAL U.S. GOVERNMENT OBLIGATIONS			59,222,218.	95,048,890.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			59,222,218.	95,048,890.

FORM 990-PF CORPORATE STOCK STATEMENT 13

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK (SCHEDULE ATTACHED)	17,084,851.	17,183,245.
TOTAL TO FORM 990-PF, PART II, LINE 10B	17,084,851.	17,183,245.

FORM 990-PF	CORPORATE BONDS	STATEMENT 14
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS (SCHEDULE ATTACHED)	900,000.	916,819.
TOTAL TO FORM 990-PF, PART II, LINE 10C	900,000.	916,819.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 15
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS - EQUITY	COST	634,422.	751,200.
MBS, CMO, ASSET BACKED	COST	1,632,475.	1,690,906.
MUTUAL FUNDS - FIXED	COST	11,506,183.	12,069,248.
LIMITED PARTNERSHIPS	COST	1,851,083.	1,943,240.
TOTAL TO FORM 990-PF, PART II, LINE 13		15,624,163.	16,454,594.

FORM 990-PF	OTHER REVENUE	STATEMENT 16
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DESCRIPTION	BUS CODE	UNRELATED BUSINESS INC	EXCL CODE	EXCLUDED AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
REFUND OF FOREIGN TAX			14	13,867.	
CLASS ACTION PROCEEDS			14	462.	
PROCEEDS FROM CASH & STOCK MERGER			14	53,950.	
REFUND OF FEDERAL EXCISE TAX			14	23,000.	
CONCENT PAYMENTS			14	200.	
TOTAL TO FORM 990-PF, PG 12, LN 11				91,479.	

EDITH L. TREES CHARITABLE TRUST

25-6026443

FORM 990 PF

TAX YEAR 12/31/12

PART I, LINES 6 (a) & (b)

GAIN OR LOSS ON SALE OF ASSETS

LONG TERM CAPITAL GAIN DISTRIBUTIONS		37,187.83
GROSS PROCEEDS		35,843,450.32
	LINE 6 (b)	<u>35,880,638.15</u>
LESS: BASIS		<u>34,405,085.52</u>
NET GAIN	LINE 6 (a)	1,475,552.63

BANK 12
REGION 10
OFFICE 042

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X

DATE 04/24/13
TIME 12:47
PAGE 0002

-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION				37,141.05	

37,141.05 +
12.5 +
0.39 +
2.02 +
6.96 +
3.95 +
1.35 +
10.3 +
2.94 +
6.37 +
37,187.83 *+

BANK 12
REGION 10
OFFICE 042

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X

DATE 04/24/13
TIME 12:47
PAGE 0001

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081	00-0000	41471-00003 01-31-12		13.12	
12-19-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .1699 PER SHARE TEMPLETON GLOBAL BOND FUND AD FUND #616	081 081	60-6040	41794-00002 12-19-12		3,693.48	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081	00-0000	41795-00001 12-20-12		.36	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081	00-0000	41795-00002 12-20-12		.65	
12-26-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/20/12 AT 3.1480 PER SHARE HARDING LOEVNER EMERGING MARKETS PORTOFLIO FUND ADVISOR CLASS	081 081	00-0000	41801-00002 12-26-12		33,433.44	

BANK 12
REGION 10
OFFICE 573

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARAPIF

DATE 04/24/13
TIME 12:49
PAGE 0002

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 081		LONG TERM CAPITAL GAIN DISTRIBUTION				12.50	

BANK 12
REGION 10
OFFICE 573

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARAPIF

DATE 04/24/13
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PAGE 0001

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081	081 00-0000	41471-00007 01-31-12		.64	.
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081	081 00-0000	41471-00008 01-31-12		3.95	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081	081 00-0000	41795-00001 12-20-12		.49	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081	081 00-0000	41795-00002 12-20-12		7.42	

BANK 12
REGION 10
OFFICE 612

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARLCGR

DATE 04/24/13
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-TRANSACTION-	-CODES-	HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN TAX INDV	INCOME	PRINCIPAL	INVEST/UNITS

TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION			.39	
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BANK 12
REGION 10
OFFICE 612

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARLCGR

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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00003 01-31-12		.05	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00004 01-31-12		.21	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00007 12-20-12		.06	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00008 12-20-12		.07	

BANK 12
REGION 10
OFFICE 633

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARLCVA

DATE 04/24/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION				2.02	

BANK 12
REGION 10
OFFICE 633

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARLCVA

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DATE	-TRANSACTION- DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00002 01-31-12		.20	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00003 01-31-12		.85	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00001 12-20-12		.25	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00002 12-20-12		.72	

BANK 12
REGION 10
OFFICE 640

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARMCGR

DATE 04/24/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
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TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION				6.96	
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BANK 12
REGION 10
OFFICE 640

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARMCGR

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DATE	-TRANSACTION- DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00002 01-31-12		.40	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00003 01-31-12		3.91	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00004 12-20-12		.46	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00005 12-20-12		2.19	

BANK 12
REGION 10
OFFICE 660

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARMCVA

DATE 04/24/13
TIME 12:50
PAGE 0002

-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
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TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION				3.95	
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BANK 12
REGION 10
OFFICE 660

- T R A N S A C T I O N A N A L Y S I S / S U M M A R Y -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARMCVA

DATE 04/24/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00005 01-31-12		.12	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00006 01-31-12		2.31	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00006 12-20-12		.06	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00007 12-20-12		1.46	

BANK 12
REGION 10
OFFICE 672

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARSCGR

DATE 04/24/13
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PAGE 0002

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION					1.35	

BANK 12
REGION 10
OFFICE 672

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARSCGR

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DATE	-TRANSACTION- DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00004 01-31-12		.02	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00005 01-31-12		.49	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00002 12-20-12		.01	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00003 12-20-12		.83	

BANK 12
REGION 10
OFFICE 690

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARSCVA

DATE 04/24/13
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PAGE 0002

-TRANSACTION-	-CODES-	HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN TAX INDV	INCOME	PRINCIPAL	INVEST/UNITS

TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION			10.30	
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BANK 12
REGION 10
OFFICE 690

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARSCVA

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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00002 01-31-12		.95	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00003 01-31-12		4.50	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00005 12-20-12		1.03	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00006 12-20-12		3.82	

BANK 12
REGION 10
OFFICE 710

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCG

DATE 04/24/13
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PAGE 0002

DATE	-TRANSACTION- DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION				2.94	

BANK 12
REGION 10
OFFICE 710

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCG

DATE 04/24/13
TIME 12:50
PAGE 0001

DATE	-TRANSACTION- DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00001 01-31-12		.05	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00002 01-31-12		2.34	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00001 12-20-12		.04	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00002 12-20-12		.51	

BANK 12
REGION 10
OFFICE 730

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

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-TRANSACTION-	-CODES-	HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN TAX INDV	INCOME	PRINCIPAL	INVEST/UNITS

TOTALS FOR TAX CODE 081	LONG TERM CAPITAL GAIN DISTRIBUTION			6.37	
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BANK 12
REGION 10
OFFICE 730

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00001 01-31-12		.53	
01-31-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/21/11 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41471-00002 01-31-12		4.25	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00006 12-20-12		.25	
12-20-12	LONG TERM CAPITAL GAINS DISTRIBUTION PAYABLE 12/19/12 AT .0000 PER SHARE BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1	081 081 00-0000	41795-00007 12-20-12		1.34	

BANK 12
REGION 10
OFFICE 042

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X

DATE 01/29/13
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PAGE 0001

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN	TAX	INDV	INCOME	PRINCIPAL	INVEST/UNITS

0. **

1,812,320.65	+						0. **
4,240,000.	+						
18,998,718.23	+				1,850,709.09	+	
457,015.6	+				4,225,218.04	+	
30.49	+				18,377,865.77	+	
96,250.55	+				395,287.12	+	
233.99	+				29.1	+	
3,377,508.74	+				79,609.23	+	
25.61	+				105.84	+	
27.65	+				3,363,863.02	+	
3,292,646.63	+				34.88	+	
39.12	+				3,101,439.59	+	
1,488,258.44	+				25.71	+	
87.83	+				1,226,649.87	+	
769,113.3	+				64.02	+	
10.98	+				298,568.98	+	
538,665.61	+				5.62	+	
772,463.66	+				638,685.9	+	
33.24	+				846,870.94	+	
35,843,450.32	**				52.8	+	
					34,405,085.52	**	

0. **

BANK 12
REGION 10
OFFICE 573

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARAPIF

DATE 01/29/13
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PAGE 0052

-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H -		INVEST/UNITS
				INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 828	AMORTIZATIONS-PAYDOWNS				1,812,320.65	1,850,709.09-P
TOTALS FOR TAX CODE 829	MATURITIES				4,240,000.00	4,225,218.04-P
TOTALS FOR TAX CODE 830	SALES				18,998,718.23	18,377,865.77-P

BANK 12
REGION 10
OFFICE 042

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X

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-TRANSACTION-		-CODES-		HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN	TAX	INDV	INCOME	PRINCIPAL	INVEST/UNITS

DATE	DESCRIPTION	-CODES-	HISTORY	- C A S H -	INCOME	PRINCIPAL	INVEST/UNITS
01-06-12	BANC/AMERICA SEC.LLC.MONTGOMERY 01/03 SALE 105,000 PAR @ 101.092 SR UNSEC AMGEN INC	085 830	0773 41446-00003 01-06-12	106,146.60		104,977.95-	105,000.000-
01-09-12	CREDIT SUISSE FIRST BOSTON LLC 01/04 SALE 70,000 PAR @ 105.633 CAPITAL ONE BANK NTS	085 830	0355 41449-00002 01-09-12	73,943.10		76,547.80-	70,000.000-
01-09-12	GREENWICH CAPITAL MARKETS 01/04 SALE 10,000 PAR @ 105.2617 USA TREASURY NOTE	085 830	0604 41449-00009 01-09-12	10,526.17		10,378.77-	10,000.000-
01-10-12	BANC/AMERICA SEC.LLC.MONTGOMERY 01/05 SALE 90,000 PAR @ 112.62 HOME DEPOT INC SR UNSEC ST CONVENTION	085 830	0773 41450-00001 01-10-12	101,358.00		91,596.60-	90,000.000-
01-11-12	BARCLAYS CAPITAL INC FIX INCOME 01/10 SALE 335,000 PAR @ 100.3515 USA TREASURY NOTES	085 830	9645 41451-00002 01-11-12	336,177.73		338,230.35-	335,000.000-
01-11-12	GREENWICH CAPITAL MARKETS 01/09 SALE 35,000 PAR @ 110.2343 USA TREASURY NOTES	085 830	0604 41451-00004 01-11-12	38,582.03		37,667.03-	35,000.000-
01-11-12	CLARKE G.X. & CO. 01/10 SALE 285,000 PAR @ 100.1133 USA TREASURY NOTES	085 830	9951 41451-00006 01-11-12	285,322.99		286,369.33-	285,000.000-
01-12-12	WELLS FARGO SECURITIES 01/09 SALE 45,000 PAR @ 102.468 THERMO FISHER SCIENTIFIC SR UNSEC	085 830	0250 41452-00002 01-12-12	46,110.60		44,921.70-	45,000.000-
01-17-12	BANC/AMERICA SEC.LLC.MONTGOMERY 01/11 SALE 50,000 PAR @ 103.123 AUTOZONE INC SR NTS CALL 8/15/20 @ 100	085 830	0773 41457-00002 01-17-12	51,561.50		49,979.34-	50,000.000-

04.000% DUE 11/15/2020

BANK 12
REGION 10
OFFICE 573

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARAPIF

DATE 01/29/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
01-17-12	PRINCIPAL ON 104,062.27 PAR ACCRUED TO 12/31/11 PAYABLE 01/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085 828	9999 41457-00014 01-17-12		6,846.16	7,167.07- 6,846.160-
01-17-12	PRINCIPAL ON 305,000.00 PAR ACCRUED TO 01/01/12 PAYABLE 01/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.250% DUE 03/16/2036	085 828	9999 41457-00016 01-17-12		34,420.07	35,802.25- 34,420.070-
01-17-12	PRINCIPAL ON 37,991.10 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3 01.740% DUE 09/15/2013	085 828	9999 41457-00018 01-17-12		6,760.32	6,759.31- 6,760.320-
01-17-12	PRINCIPAL ON 75,660.66 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 HARLEY DAVIDSON MOTORCYCLE TR SERIES 2009-2 CLASS A3 02.620% DUE 03/15/2014	085 828	9999 41457-00020 01-17-12		16,465.97	16,465.13- 16,465.970-
01-17-12	PRINCIPAL ON 21,769.39 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02.790% DUE 01/15/2013	085 828	9999 41457-00023 01-17-12		10,548.61	10,572.60- 10,548.610-
01-17-12	PRINCIPAL ON 36,874.58 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085 828	9999 41457-00025 01-17-12		6,639.61	6,638.48- 6,639.610-
01-17-12	PRINCIPAL ON 39,954.37 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085 828	9999 41457-00029 01-17-12		5,971.62	5,971.46- 5,971.620-

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01-17-12	PRINCIPAL ON 205,251.68 PAR ACCRUED TO 01/15/12 PAYABLE 01/15/12 NISSAN AUTO LEASE TRUST SERIES 2010-A CLASS A3 01.390% DUE 01/15/2016	085 828	9999 41457-00033 01-17-12	36,853.08		36,847.75-	36,853.080-
01-17-12	GREENWICH CAPITAL MARKETS 01/11 SALE 10,000 PAR @ 110.2812 USA TREASURY NOTES 03.000% DUE 09/30/2016	085 830	0604 41457-00035 01-17-12	11,028.13		10,762.01-	10,000.000-
01-18-12	PRINCIPAL ON 188,980.71 PAR ACCRUED TO 01/01/12 PAYABLE 01/18/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085 828	9999 41458-00004 01-18-12	18.75		18.48-	18.750-
01-19-12	GREENWICH CAPITAL MARKETS 01/11 SALE 100,000 PAR @ 108.9101 USA TREASURY NOTES 02.625% DUE 01/31/2018	085 830	0604 41459-00002 01-19-12	108,910.16		105,826.10-	100,000.000-
01-20-12	PRINCIPAL ON 101,914.52 PAR ACCRUED TO 01/20/12 PAYABLE 01/20/12 VOLKSWAGEN AUTO LOAN ENCHANGED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085 828	9999 41460-00003 01-20-12	13,762.95		13,762.31-	13,762.950-
01-23-12	PRINCIPAL ON 139,051.36 PAR ACCRUED TO 01/21/12 PAYABLE 01/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085 828	9999 41463-00002 01-23-12	14,348.32		14,346.52-	14,348.320-
01-25-12	MERRILL LYNCH PROFESSIONAL CLR 01/20 SALE 155,000 PAR @ 118.492 BERKSHIRE HATHAWAY FINANCE CORP CO GUARNT 05.400% DUE 05/15/2018	085 830	0551 41465-00002 01-25-12	183,662.60		168,550.30-	155,000.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
01-25-12	PRINCIPAL ON 160,972.44 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41465-00007 01-25-12		7,567.96	7,766.62- 7,567.960-
01-25-12	PRINCIPAL ON 626,678.99 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41465-00009 01-25-12		9,647.82	10,046.55- 9,647.820-
01-25-12	PRINCIPAL ON 747,044.25 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #888223 05.500% DUE 01/01/2036	085	828	9999 41465-00011 01-25-12		17,425.18	18,353.61- 17,425.180-
01-25-12	PRINCIPAL ON 435,078.73 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41465-00013 01-25-12		19,419.33	19,789.51- 19,419.330-
01-25-12	PRINCIPAL ON 592,654.40 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41465-00015 01-25-12		13,815.42	14,266.58- 13,815.420-
01-25-12	PRINCIPAL ON 350,131.21 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41465-00017 01-25-12		2,232.73	2,204.30- 2,232.730-
01-25-12	PRINCIPAL ON 113,721.73 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL # C8938 04.500% DUE 01/01/2025	085	828	9999 41465-00019 01-25-12		2,260.75	2,370.96- 2,260.750-

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01-25-12	PRINCIPAL ON 290,350.66 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41465-00021 01-25-12		9,869.77	10,415.69- 9,869.770-
01-25-12	PRINCIPAL ON 321,626.60 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41465-00023 01-25-12		5,435.57	5,654.69- 5,435.570-
01-25-12	PRINCIPAL ON 458,024.90 PAR ACCRUED TO 12/31/11 PAYABLE 01/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085	828	9999 41465-00025 01-25-12		673.50	694.86- 673.500-
01-25-12	GREENWICH CAPITAL MARKETS 01/18 SALE 115,000 PAR @ 102.0039 GE CAPITAL CREDIT CARD MASTER SERIES 2010-3 CLASS A 02.210% DUE 06/15/2016	085	830	0604 41465-00026 01-25-12		117,304.50	114,987.35- 115,000.000-
01-30-12	PERSHING 01/25 SALE 10,000 PAR @ 101.649 GENERAL ELEC CAP CORP SR UNSEC 02.150% DUE 01/09/2015	085	830	0443 41470-00002 01-30-12		10,164.90	9,989.60- 10,000.000-
01-31-12	WELLS FARGO SECURITIES 01/26 SALE 45,000 PAR @ 105.601 CAPITAL ONE BANK NTS 06.500% DUE 06/13/2013	085	830	0250 41471-00001 01-31-12		47,520.45	49,209.30- 45,000.000-
02-02-12	BARCLAYS CAPITAL INC FIX INCOME 01/26 SALE 115,000 PAR @ 102.1757 GE CAPITAL CREDIT CARD MASTER SERIES 2010-3 CLASS A 02.210% DUE 06/15/2016	085	830	9645 41473-00001 02-02-12		117,502.15	114,987.35- 115,000.000-

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02-06-12	LIBERTAS PARTNERS LLC 02/01 SALE 75,000 PAR @ 136.709 CATERPILLAR INC NOTES 07.900% DUE 12/15/2018	085	830	9389 41477-00002 02-06-12		102,531.75	95,652.00- 75,000.000-
02-06-12	GREENWICH CAPITAL MARKETS 02/01 SALE 105,000 PAR @ 100.246 USA TREASURY NOTES 01.375% DUE 04/15/2012	085	830	0604 41477-00007 02-06-12		105,258.39	106,012.50- 105,000.000-
02-06-12	WELLS FARGO SECURITIES 02/01 SALE 95,000 PAR @ 102.50 WESTPAC BANKING CORP SR UNSEC ISIN US961214BN23 03.000% DUE 08/04/2015	085	830	0250 41477-00014 02-06-12		97,375.00	94,775.53- 95,000.000-
02-08-12	GREENWICH CAPITAL MARKETS 02/01 SALE 320,000 PAR @ 105.7421 USA TREASURY NOTES 02.250% DUE 01/31/2015	085	830	0604 41479-00003 02-08-12		338,375.01	339,140.21- 320,000.000-
02-09-12	CITIGROUP GLOBAL MKTS INC SAL 02/06 SALE 45,000 PAR @ 116.996 SIMON PROPERTY GROUP LP NTS 05.875% DUE 03/01/2017	085	830	0274 41480-00001 02-09-12		52,648.20	50,036.46- 45,000.000-
02-09-12	CITIGROUP GLOBAL MKTS INC SAL 02/06 SALE 65,000 PAR @ 116.891 SIMON PROPERTY GROUP LP NTS 05.875% DUE 03/01/2017	085	830	0274 41480-00003 02-09-12		75,979.15	72,274.89- 65,000.000-
02-13-12	WELLS FARGO SECURITIES 02/08 SALE 95,000 PAR @ 106.88 DOW CHEMICAL CO/THE SR UNSEC CALL 08/15/20 @ 100 04.250% DUE 11/15/2020	085	830	0250 41484-00001 02-13-12		101,536.00	93,373.60- 95,000.000-
02-15-12	CHASE SECURITIES INC 02/10 SALE 714,980.62 PAR @ 109.2343 FEDERAL NATL MTG ASSN POOL #888223 05.500% DUE 01/01/2036	085	830	9644 41486-00006 02-15-12		781,004.65	753,075.63- 714,980.620-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
02-15-12	PRINCIPAL ON 97,216.12 PAR ACCRUED TO 01/31/12 PAYABLE 02/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085	828	9999 41486-00013 02-15-12		502.10	525.64- 502.100-
02-15-12	PRINCIPAL ON 31,230.78 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3 01.740% DUE 09/15/2013	085	828	9999 41486-00015 02-15-12		6,608.68	6,607.70- 6,608.680-
02-15-12	PRINCIPAL ON 59,194.69 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 HARLEY DAVIDSON MOTORCYCLE TR SERIES 2009-2 CLASS A3 02.620% DUE 03/15/2014	085	828	9999 41486-00017 02-15-12		15,564.66	15,563.86- 15,564.660-
02-15-12	PRINCIPAL ON 11,220.77 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02.790% DUE 01/15/2013	085	828	9999 41486-00019 02-15-12		10,206.38	10,229.59- 10,206.380-
02-15-12	PRINCIPAL ON 30,234.97 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085	828	9999 41486-00021 02-15-12		6,312.13	6,311.06- 6,312.130-
02-15-12	PRINCIPAL ON 33,982.75 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085	828	9999 41486-00025 02-15-12		5,841.84	5,841.68- 5,841.840-
02-15-12	PRINCIPAL ON 168,398.60 PAR ACCRUED TO 02/15/12 PAYABLE 02/15/12 NISSAN AUTO LEASE TRUST SERIES 2010-A CLASS A3 01.390% DUE 01/15/2016	085	828	9999 41486-00032 02-15-12		40,208.14	40,202.33- 40,208.140-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
02-16-12	PRINCIPAL ON 270,579.93 PAR ACCRUED TO 02/01/12 PAYABLE 02/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085 828	9999	41487-00003 02-16-12		979.77	1,019.11- 979.770-
02-17-12	GOLDMAN, SACHS & CO. 02/14 SALE 150,000 PAR @ 108.445 AMPHENOL CORP SR UNSEC 04.750% DUE 11/15/2014	085 830	0005	41488-00001 02-17-12		162,667.50	149,719.50- 150,000.000-
02-17-12	LIBERTAS PARTNERS LLC 02/14 SALE 25,000 PAR @ 118.034 NISOURCE FINANCE CORP NOTES 06.400% DUE 03/15/2018	085 830	9389	41488-00008 02-17-12		29,508.50	26,800.75- 25,000.000-
02-17-12	BANC/AMERICA SEC.LLC.MONTGOMERY 02/14 SALE 45,000 PAR @ 117.726 NISOURCE FINANCE CORP NOTES 06.400% DUE 03/15/2018	085 830	0773	41488-00010 02-17-12		52,976.70	48,241.35- 45,000.000-
02-17-12	PRINCIPAL ON 188,961.96 PAR ACCRUED TO 02/01/12 PAYABLE 02/17/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085 828	9999	41488-00017 02-17-12		9,225.27	9,094.10- 9,225.270-
02-21-12	PRINCIPAL ON 124,703.04 PAR ACCRUED TO 02/21/12 PAYABLE 02/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085 828	9999	41492-00002 02-21-12		14,107.47	14,105.70- 14,107.470-
02-21-12	UBS SECURITIES LLC 02/17 SALE 600,000 PAR @ 109.9179 USA TREASURY NOTES 03.000% DUE 09/30/2016	085 830	0642	41492-00003 02-21-12		659,507.82	645,720.44- 600,000.000-

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02-21-12	PRINCIPAL ON 88,151.58 PAR ACCRUED TO 02/20/12 PAYABLE 02/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41492-00011 02-21-12		11,167.57	11,167.05- 11,167.570-
02-22-12	CHASE SECURITIES INC 02/16 SALE 20,000 PAR @ 123.704 DOMINION RESOURCES INC NOTES 06.400% DUE 06/15/2018	085	830	9644 41493-00001 02-22-12		24,740.80	23,070.00- 20,000.000-
02-22-12	GREENWICH CAPITAL MARKETS 02/16 SALE 55,000 PAR @ 108.545 DUKE ENERGY INDIANA INC 1ST MORTGAGE 03.750% DUE 07/15/2020	085	830	0604 41493-00003 02-22-12		59,699.75	54,949.40- 55,000.000-
02-22-12	SCOTIA CAPITAL MARKETS US 02/16 SALE 110,000 PAR @ 120.964 SUNCOR ENERGY INC SEDOL B39T1S3 ISIN US86722TAA07 06.100% DUE 06/01/2018	085	830	9507 41493-00007 02-22-12		133,060.40	126,109.50- 110,000.000-
02-27-12	PRINCIPAL ON 153,404.48 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41498-00003 02-27-12		4,235.89	4,347.08- 4,235.890-
02-27-12	PRINCIPAL ON 617,031.17 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41498-00005 02-27-12		7,630.40	7,945.75- 7,630.400-
02-27-12	PRINCIPAL ON 729,619.07 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #888223 05.500% DUE 01/01/2036	085	828	9999 41498-00007 02-27-12		14,638.45	15,418.41- 14,638.450-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
02-27-12	PRINCIPAL ON 415,659.40 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41498-00009 02-27-12		20,352.92	20,740.90- 20,352.920-
02-27-12	PRINCIPAL ON 578,838.98 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41498-00011 02-27-12		9,253.05	9,555.22- 9,253.050-
02-27-12	PRINCIPAL ON 347,898.48 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41498-00013 02-27-12		1,888.17	1,864.13- 1,888.170-
02-27-12	PRINCIPAL ON 111,460.98 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41498-00015 02-27-12		1,706.40	1,789.59- 1,706.400-
02-27-12	PRINCIPAL ON 280,480.89 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41498-00017 02-27-12		8,714.69	9,196.72- 8,714.690-
02-27-12	PRINCIPAL ON 316,191.03 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41498-00019 02-27-12		4,134.10	4,300.76- 4,134.100-
02-27-12	PRINCIPAL ON 457,351.39 PAR ACCRUED TO 01/31/12 PAYABLE 02/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085	828	9999 41498-00021 02-27-12		7,173.82	7,401.37- 7,173.820-

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02-28-12	MORGAN STANLEY AND CO, INC 02/23 SALE 25,000 PAR @ 104.007 HEWLETT PACKARD CO SENIOR NOTES 03.000% DUE 09/15/2016	085	830	0050 41499-00001 02-28-12		26,001.75	24,946.00- 25,000.000-
03-05-12	UBS SECURITIES LLC 02/28 SALE 165,000 PAR @ 101.0234 USA TREASURY NOTES 01.375% DUE 01/15/2013	085	830	0642 41505-00002 03-05-12		166,688.68	167,184.66- 165,000.000-
03-08-12	MILLENNIUM ADVISORS, LLC 03/05 SALE 55,000 PAR @ 112.16 AT & T INC SR UNSEC 04.450% DUE 05/15/2021	085	830	8201 41508-00001 03-08-12		61,688.00	54,958.75- 55,000.000-
03-08-12	MERRILL LYNCH PROFESSIONAL CLR 03/05 SALE 190,000 PAR @ 116.563 BEAR STEARNS CO INC SR NOTES 06.400% DUE 10/02/2017	085	830	0551 41508-00005 03-08-12		221,469.70	207,489.50- 190,000.000-
03-08-12	DEUTSCHE BANK INST FIX INC 03/05 SALE 70,000 PAR @ 99.9804 USA TREASURY NOTES 02.000% DUE 02/15/2022	085	830	9024 41508-00009 03-08-12		69,986.33	70,426.57- 70,000.000-
03-12-12	WELLS FARGO SECURITIES 03/07 SALE 90,000 PAR @ 101.465 TORONTO DOMINION BANK ISIN US89114QAA67 SEDOL B523H44 01.375% DUE 07/14/2014	085	830	0250 41512-00001 03-12-12		91,318.50	90,138.60- 90,000.000-
03-14-12	CITIGROUP GLOBAL MKTS INC SAL 03/09 SALE 15,000 PAR @ 109.196 HARTFORD FINL SVCS GRP SR NOTES 06.300% DUE 03/15/2018	085	830	0274 41514-00001 03-14-12		16,379.40	14,180.89- 15,000.000-
03-14-12	MILLENNIUM ADVISORS, LLC 03/09 SALE 20,000 PAR @ 107.735 VIACOM INC SR SEC ST CONVENTION 03.500% DUE 04/01/2017	085	830	8201 41514-00008 03-14-12		21,547.00	19,827.80- 20,000.000-

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03-14-12	STIFEL NICOLAUS & CO INC 03/09 SALE 15,000 PAR @ 102.929 VIACOM INC SR UNSEC 02.500% DUE 12/15/2016	085	830	0793 41514-00010 03-14-12		15,439.35	14,904.90- 15,000.000-
03-15-12	PRINCIPAL ON 96,714.02 PAR ACCRUED TO 02/29/12 PAYABLE 03/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085	828	9999 41515-00011 03-15-12		5,708.51	5,976.10- 5,708.510-
03-15-12	PRINCIPAL ON 24,622.10 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3 01.740% DUE 09/15/2013	085	828	9999 41515-00014 03-15-12		6,918.65	6,917.62- 6,918.650-
03-15-12	PRINCIPAL ON 43,630.03 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 HARLEY DAVIDSON MOTORCYCLE TR SERIES 2009-2 CLASS A3 02.620% DUE 03/15/2014	085	828	9999 41515-00016 03-15-12		17,209.40	17,208.52- 17,209.400-
03-15-12	REMOVE FRACTIONAL UNITS HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02.790% DUE 01/15/2013	081	830	00-0000 41515-00020 03-15-12		.01	
03-15-12	PRINCIPAL ON 1,014.39 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02.790% DUE 01/15/2013	085	828	9999 41515-00021 03-15-12		1,014.38	1,016.69- 1,014.380-
03-15-12	PRINCIPAL ON 23,922.84 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085	828	9999 41515-00023 03-15-12		5,975.18	5,974.17- 5,975.180-

DATE	DESCRIPTION	CODES-	HISTORY	- C A S H -	PRINCIPAL	INVEST/UNITS
03-15-12	PRINCIPAL ON 28,140.91 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085 828	9999 41515-00027	03-15-12	5,664.56	5,664.41-
03-15-12	PRINCIPAL ON 128,190.46 PAR ACCRUED TO 03/15/12 PAYABLE 03/15/12 NISSAN AUTO LEASE TRUST SERIES 2010-A CLASS A3 01.390% DUE 01/15/2016	085 828	9999 41515-00031	03-15-12	52,655.22	52,647.61-
03-16-12	GOLDMAN, SACHS & CO. 03/13 SALE 65,000 PAR @ 118.755 COMCAST CORP NOTES 05.700% DUE 05/15/2018	085 830	0005 41516-00001	03-16-12	77,190.75	69,937.10-
03-16-12	PRINCIPAL ON 269,600.17 PAR ACCRUED TO 03/01/12 PAYABLE 03/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085 828	9999 41516-00005	03-16-12	984.52	1,024.06-
03-16-12	PRINCIPAL ON 179,736.69 PAR ACCRUED TO 03/01/12 PAYABLE 03/16/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085 828	9999 41516-00009	03-16-12	2,751.00	2,711.88-
03-20-12	PRINCIPAL ON 76,984.00 PAR ACCRUED TO 03/20/12 PAYABLE 03/20/12 VOLKSWAGEN AUTO LOAN ENCHANGED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085 828	9999 41520-00003	03-20-12	10,093.42	10,092.96-
03-21-12	MERRILL LYNCH PROFESSIONAL CLR 03/16 SALE 100,000 PAR @ 117.84 BURLINGTON NORTH SANTA F SR UNSECURED 05.750% DUE 03/15/2018	085 830	0551 41521-00001	03-21-12	117,840.00	101,565.00-

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03-21-12	CLEARVIEW CORRESPONDENT SERVICES 03/16 SALE 40,000 PAR @ 117.801 CATERPILLAR FINL SVCS CORP SR UNSECURED SER MTN 05.450% DUE 04/15/2018	085	830	0702 41521-00003 03-21-12		47,120.40	42,637.60- 40,000.000-
03-21-12	GOLDMAN, SACHS & CO. 03/16 SALE 60,000 PAR @ 126.978 CATERPILLAR FIN SERV CRP NOTES SERIE MTN 07.050% DUE 10/01/2018	085	830	0005 41521-00005 03-21-12		76,186.80	73,584.00- 60,000.000-
03-21-12	MIZUHO SEC 03/16 SALE 60,000 PAR @ 113.121 DEERE & CO NTS 04.375% DUE 10/16/2019	085	830	2396 41521-00007 03-21-12		67,872.60	59,673.60- 60,000.000-
03-21-12	BNY CAPITAL MARKETS, INC. 03/16 SALE 5,000 PAR @ 114.103 GENERAL ELEC CAP CORP SR UNSEC 05.500% DUE 01/08/2020	085	830	9520 41521-00009 03-21-12		5,705.15	5,353.82- 5,000.000-
03-21-12	GOLDMAN, SACHS & CO. 03/16 SALE 150,000 PAR @ 107.797 GOOGLE INC SR UNSEC 03.625% DUE 05/19/2021	085	830	0005 41521-00011 03-21-12		161,695.50	148,686.00- 150,000.000-
03-21-12	PRINCIPAL ON 110,595.57 PAR ACCRUED TO 03/21/12 PAYABLE 03/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41521-00014 03-21-12		13,784.10	13,782.37- 13,784.100-
03-21-12	CITIGROUP GLOBAL MKTS INC SAL 03/16 SALE 40,000 PAR @ 121.332 WAL-MART STORES INC SR NOTES 05.800% DUE 02/15/2018	085	830	0274 41521-00023 03-21-12		48,532.80	44,736.40- 40,000.000-
03-21-12	DEUTSCHE BANK ALEX BROWN 03/16 SALE 60,000 PAR @ 107.163 WAL-MART STORES INC SR UNSEC 03.625% DUE 07/08/2020	085	830	9631 41521-00025 03-21-12		64,297.80	59,944.80- 60,000.000-

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03-22-12	MORGAN STANLEY AND CO, INC 03/19 SALE 100,000 PAR @ 99.185 MORGAN STANLEY SR UNSEC 02.875% DUE 07/28/2014	085	830	0050 41522-00002 03-22-12		99,185.00	96,266.40- 100,000.000-
03-22-12	TORONTO DOMINION SEC (USA) INC 03/15 SALE 30,000 PAR @ 104.5859 USA TREASURY NOTE 02.375% DUE 08/31/2014	085	830	9033 41522-00006 03-22-12		31,375.78	31,136.30- 30,000.000-
03-22-12	TORONTO DOMINION SEC (USA) INC 03/15 SALE 150,000 PAR @ 104.7656 USA TREASURY NOTES 02.250% DUE 01/31/2015	085	830	9033 41522-00008 03-22-12		157,148.43	158,173.83- 150,000.000-
03-26-12	PRINCIPAL ON 149,168.59 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41526-00003 03-26-12		7,811.47	8,016.52- 7,811.470-
03-26-12	PRINCIPAL ON 609,400.77 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41526-00005 03-26-12		13,910.97	14,485.88- 13,910.970-
03-26-12	PRINCIPAL ON 395,306.48 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41526-00007 03-26-12		12,403.98	12,640.43- 12,403.980-
03-26-12	PRINCIPAL ON 569,585.93 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41526-00009 03-26-12		14,918.14	15,405.31- 14,918.140-

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03-26-12	PRINCIPAL ON 346,010.31 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41526-00011 03-26-12		2,528.76	2,496.56- 2,528.760-
03-26-12	PRINCIPAL ON 109,754.58 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41526-00013 03-26-12		2,620.78	2,748.54- 2,620.780-
03-26-12	PRINCIPAL ON 271,766.19 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41526-00015 03-26-12		10,176.92	10,739.83- 10,176.920-
03-26-12	PRINCIPAL ON 312,056.93 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41526-00017 03-26-12		4,724.56	4,915.02- 4,724.560-
03-26-12	PRINCIPAL ON 450,177.58 PAR ACCRUED TO 02/29/12 PAYABLE 03/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085	828	9999 41526-00019 03-26-12		4,486.47	4,628.78- 4,486.470-
03-26-12	FTN FINANCIAL SECURITIES 03/21 SALE 90,000 PAR @ 105.883 GOLDMAN SACHS GROUP INC SR NTS 06.000% DUE 06/15/2020	085	830	0202 41526-00020 03-26-12		95,294.70	96,226.20- 90,000.000-
03-27-12	GOLDMAN, SACHS & CO. 03/22 SALE 10,000 PAR @ 100.674 TELEFONICA EMISIONES SAU ISIN US87938WAN39 SEDOL B457NGO 03.992% DUE 02/16/2016	085	830	0005 41527-00001 03-27-12		10,067.40	9,976.71- 10,000.000-

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03-30-12	HSBC SECURITIES	03/27 SALE 100,000 PAR @ 105.149	HSBC BANK USA SUB NTS	085 830	9850 41530-00003	105,149.00	103,973.00-	100,000.000-
04-03-12	LIBERTAS PARTNERS LLC	03/29 SALE 50,000 PAR @ 103.314	ADVANCE AUTO PARTS INC CO GUARNT	085 830	9389 41534-00003	51,657.00	49,984.00-	50,000.000-
04-05-12	CITIGROUP GLOBAL MKTS INC SAL	04/02 SALE 60,000 PAR @ 101.908	SR UNSEC AMGEN INC	085 830	0274 41536-00001	61,144.80	59,860.80-	60,000.000-
04-10-12	GREENWICH CAPITAL MARKETS	04/04 SALE 75,000 PAR @ 97.7617	USA TREASURY NOTES	085 830	0604 41541-00003	73,321.29	74,540.04-	75,000.000-
04-11-12	GREENWICH CAPITAL MARKETS	04/05 SALE 80,000 PAR @ 98.2695	USA TREASURY NOTES	085 830	0604 41542-00004	78,615.63	79,509.37-	80,000.000-
04-12-12	CITIGROUP GLOBAL MKTS INC SAL	04/11 SALE 365,000 PAR @ 100.0078	USA TREASURY NOTES	085 830	0274 41543-00001	365,028.51	368,519.62-	365,000.000-
04-16-12	PRINCIPAL ON	91,005.50 PAR ACCRUED TO 03/31/12 PAYABLE 04/15/12	GOVERNMENT NATL MTG ASSN POOL # 700739	085 828	9999 41547-00008	525.27	549.89-	525.270-
04-16-12	PRINCIPAL ON	268,615.64 PAR ACCRUED TO 04/01/12 PAYABLE 04/16/12	GOVT NATL MTG ASSN SERIES 2007-75 CLASS B	085 828	9999 41547-00010	40,513.37	42,140.24-	40,513.370-
05-05+8%	DUE 03/16/2036							

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04-16-12	PRINCIPAL ON 17,703.45 PAR ACCRUED TO 04/15/12 PAYABLE 04/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3 01.740% DUE 09/15/2013	085 828	9999 41547-00012 04-16-12	7,601.43	7,600.30	7,601.430-
04-16-12	PRINCIPAL ON 26,420.63 PAR ACCRUED TO 04/15/12 PAYABLE 04/15/12 HARLEY DAVIDSON MOTORCYCLE TR SERIES 2009-2 CLASS A3 02.620% DUE 03/15/2014	085 828	9999 41547-00014 04-16-12	18,816.73	18,815.77	18,816.730-
04-16-12	PRINCIPAL ON 17,947.66 PAR ACCRUED TO 04/15/12 PAYABLE 04/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085 828	9999 41547-00016 04-16-12	6,035.82	6,034.79	6,035.820-
04-16-12	PRINCIPAL ON 22,476.35 PAR ACCRUED TO 04/15/12 PAYABLE 04/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085 828	9999 41547-00020 04-16-12	5,718.65	5,718.50	5,718.650-
04-16-12	PRINCIPAL ON 75,535.23 PAR ACCRUED TO 04/15/12 PAYABLE 04/15/12 NISSAN AUTO LEASE TRUST SERIES 2010-A CLASS A3 01.390% DUE 01/15/2016	085 828	9999 41547-00024 04-16-12	53,445.77	53,438.04	53,445.770-
04-17-12	PRINCIPAL ON 36,293.64 PAR ACCRUED TO 04/01/12 PAYABLE 04/17/12 CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C3 CLASS A2 04.512% DUE 07/15/2037	085 828	9999 41548-00002 04-17-12	24,298.50	24,298.50	24,298.500-
04-17-12	PRINCIPAL ON 176,985.69 PAR ACCRUED TO 04/01/12 PAYABLE 04/17/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085 828	9999 41548-00004 04-17-12	7,054.56	6,954.25	7,054.560-

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84,929.45-	87,543.20		0280 41550-00001	085 830		04-19-12	BANCORP INVEST SER 04/16 SALE 85,000 PAR @ 102.992 SER MTN SR UNSEC AMERICAN EXPRESS CREDIT 02.800% DUE 09/19/2016
45,035.10-	45,112.50		9010 41550-00003	085 830		04-19-12	BNP PARIBAS SEC CORP 04/16 SALE 45,000 PAR @ 100.25 BNP PARIBAS SEDOL B3TJ495 ISIN US05567LU545 03.600% DUE 02/23/2016
96,003.00-	95,684.40		0773 41550-00005	085 830		04-19-12	BANC/AMERICA SEC.LLC.MONTGOMERY 04/16 SALE 90,000 PAR @ 106.316 BANK OF AMERICA CORP SR UNSEC 05.750% DUE 12/01/2017
202,029.25-	192,041.10		9631 41550-00007	085 830		04-19-12	DEUTSCHE BANK ALEX BROWN 04/16 SALE 185,000 PAR @ 103.806 BARCLAYS BANK PLC SR NOTES ISIN US06739GAR02 SEDOL B5NQ5P9 05.125% DUE 01/08/2020
149,906.96-	159,185.60		0773 41550-00009	085 830		04-19-12	BANC/AMERICA SEC.LLC.MONTGOMERY 04/16 SALE 140,000 PAR @ 113.704 GENERAL ELEC CAP CORP SR UNSEC 05.500% DUE 01/08/2020
122,131.00-	126,026.00		0202 41550-00011	085 830		04-19-12	FTN FINANCIAL SECURITIES 04/16 SALE 100,000 PAR @ 126.026 METLIFE INC GLOBAL 07.717% DUE 02/15/2019
24,918.25-	26,002.50		0355 41551-00001	085 830		04-20-12	CREDIT SUISSE FIRST BOSTON LLC 04/17 SALE 25,000 PAR @ 104.01 AT&T INC SR UNSEC 02.400% DUE 08/15/2016
59,722.20-	64,064.40		0799 41551-00003	085 830		04-20-12	KEYBANC CAPITAL MARKETS INC. 04/17 SALE 60,000 PAR @ 106.774 CAPITAL ONE FINANCIAL CO SR NTS 04.750% DUE 07/15/2021

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04-20-12	CREDIT SUISSE FIRST BOSTON LLC 04/17 SALE 35,000 PAR @ 100.60 CREDIT SUISSE SUB NOTES ISIN US22546 SEDOL B5PGKF2 05.400% DUE 01/14/2020	085	830	0355 41551-00005 04-20-12		35,210.00	35,186.75- 35,000.000-
04-20-12	HSBC SECURITIES 04/17 SALE 35,000 PAR @ 102.5087 HSBC HOLDING PLC SUB NTS 05.250% DUE 12/12/2012	085	830	9850 41551-00007 04-20-12		35,878.05	37,582.30- 35,000.000-
04-20-12	RBC CAP MKTS CORP 04/17 SALE 135,000 PAR @ 116.119 KINDER MORGAN ENER PART NOTES 06.000% DUE 02/01/2017	085	830	0235 41551-00009 04-20-12		156,760.65	150,489.90- 135,000.000-
04-20-12	PRINCIPAL ON 66,890.59 PAR ACCRUED TO 04/20/12 PAYABLE 04/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41551-00023 04-20-12		13,866.69	13,866.05- 13,866.690-
04-23-12	PRINCIPAL ON 96,811.47 PAR ACCRUED TO 04/21/12 PAYABLE 04/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41554-00002 04-23-12		13,987.36	13,985.60- 13,987.360-
04-25-12	PRINCIPAL ON 141,357.12 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41556-00003 04-25-12		2,105.93	2,161.21- 2,105.930-
04-25-12	PRINCIPAL ON 595,489.80 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41556-00005 04-25-12		14,439.96	15,036.74- 14,439.960-

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04-25-12	PRINCIPAL ON 382,902.49 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41556-00007 04-25-12		21,635.88	22,048.31- 21,635.880-
04-25-12	PRINCIPAL ON 554,667.79 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41556-00009 04-25-12		13,732.81	14,181.27- 13,732.810-
04-25-12	PRINCIPAL ON 343,481.56 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AB2077 04.000% DUE 01/01/2041	085	828	9999 41556-00011 04-25-12		3,567.64	3,522.21- 3,567.640-
04-25-12	PRINCIPAL ON 107,133.80 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41556-00013 04-25-12		3,874.02	4,062.88- 3,874.020-
04-25-12	PRINCIPAL ON 261,589.27 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AE0375 04.000% DUE 07/01/2025	085	828	9999 41556-00015 04-25-12		8,535.69	9,007.82- 8,535.690-
04-25-12	PRINCIPAL ON 307,332.37 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AE4680 04.000% DUE 11/01/2040	085	828	9999 41556-00017 04-25-12		4,612.58	4,798.53- 4,612.580-
04-25-12	PRINCIPAL ON 445,691.10 PAR ACCRUED TO 03/31/12 PAYABLE 04/25/12 FEDERAL NATL MTG ASSN POOL # AE6344 04.500% DUE 11/01/2040	085	828	9999 41556-00019 04-25-12		8,412.89	8,679.74- 8,412.890-

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5,394.72-	5,496.68			0604 41557-00003	085 830		04/23 SALE 5,000 PAR @ 109.9335 GREENWICH CAPITAL MARKETS	04-26-12
24,981.00-	25,579.50			0235 41568-00005	085 830		RBC CAP MKTS CORP 05/02 SALE 25,000 PAR @ 102.318	05-07-12
34,973.40-	35,906.85			0050 41568-00007	085 830		MORGAN STANLEY AND CO, INC 05/02 SALE 35,000 PAR @ 102.591	05-07-12
80,296.24-	82,006.25			0604 41568-00009	085 830		GREENWICH CAPITAL MARKETS 05/02 SALE 80,000 PAR @ 102.5078	05-07-12
92,108.00-	98,036.80			0773 41572-00001	085 830		BANC/AMERICA SEC.LLC.MONTGOMERY KROGER CO 05/08 SALE 80,000 PAR @ 122.546	05-11-12
270,186.96-	270,000.00			41576-00006	085 829		MATURITY PROCEEDS ON 270,000.00 PAR COCA-COLA CO/THE SR UNSEC	05-15-12
3,475.40-	3,319.79			41576-00015	085 828		PRINCIPAL ON 90,480.23 PAR ACCRUED TO 04/30/12 PAYABLE 05/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739	05-15-12
6,880.32-	6,881.35			41576-00017	085 828		PRINCIPAL ON 10,102.03 PAR ACCRUED TO 05/15/12 PAYABLE 05/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3	05-15-12

01.740% DUE 09/15/2013

DATE DESCRIPTION -CODES- HISTORY INCOME - C A S H - PRINCIPAL INVEST/UNITS

05-15-12	REMOVE FRACTIONAL UNITS	081 830 00-0000	41576-00019	05-15-12	.02	
	HARLEY DAVIDSON MOTORCYCLE TR					
	SERIES 2009-2 CLASS A3					
	02.620% DUE 03/15/2014					
05-15-12	PRINCIPAL ON	085 828	9999 41576-00020	05-15-12	7,603.88	7,603.49-
	ACCRUED TO 05/15/12 PAYABLE 05/15/12					
	HARLEY DAVIDSON MOTORCYCLE TR					
	SERIES 2009-2 CLASS A3					
	02.620% DUE 03/15/2014					
05-15-12	PRINCIPAL ON	085 828	9999 41576-00022	05-15-12	5,420.06	5,419.14-
	ACCRUED TO 05/15/12 PAYABLE 05/15/12					
	HONDA AUTO RECEIVABLES OWNER TR					
	SERIES 2009-3 CLASS A3					
	02.310% DUE 05/15/2013					
05-15-12	PRINCIPAL ON	085 828	9999 41576-00026	05-15-12	5,216.96	5,216.82-
	ACCRUED TO 05/15/12 PAYABLE 05/15/12					
	HYUNDAI AUTO RECEIVABLES TR					
	SERIES 2009-A CLASS A3					
	02.030% DUE 08/15/2013					
05-15-12	PRINCIPAL ON	085 828	9999 41576-00033	05-15-12	22,089.47	22,086.27-
	ACCRUED TO 05/15/12 PAYABLE 05/15/12					
	NISSAN AUTO LEASE TRUST					
	SERIES 2010-A CLASS A3					
	01.390% DUE 01/15/2016					
05-16-12	PRINCIPAL ON	085 828	9999 41577-00003	05-16-12	969.47	1,008.40-
	ACCRUED TO 05/01/12 PAYABLE 05/16/12					
	GOVT NATL MTG ASSN					
	SERIES 2007-75 CLASS B					
	05.0548% DUE 03/16/2036					
05-17-12	PRINCIPAL ON	085 828	9999 41578-00002	05-17-12	989.11	989.11-
	ACCRUED TO 05/01/12 PAYABLE 05/17/12					
	CS FIRST BOSTON MORTGAGE SEC					
	SERIES 2005-C3 CLASS A2					
	04.512% DUE 07/15/2037					

DATE	DESCRIPTION	-CODES-	HISTORY	- C A S H -	PRINCIPAL	INVEST/UNITS
05-17-12	PRINCIPAL ON 169,931.13 PAR ACCRUED TO 05/01/12 PAYABLE 05/17/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085 828	9999 41578-00004	05-17-12	3,814.46	3,760.22- 3,814.460-
05-21-12	PRINCIPAL ON 82,824.10 PAR ACCRUED TO 05/21/12 PAYABLE 05/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085 828	9999 41582-00002	05-21-12	12,757.86	12,756.26- 12,757.860-
05-21-12	PRINCIPAL ON 53,023.89 PAR ACCRUED TO 05/20/12 PAYABLE 05/20/12 VOLKSWAGEN AUTO LOAN ENCHANGED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085 828	9999 41582-00005	05-21-12	9,767.64	9,767.19- 9,767.640-
05-25-12	CITIGROUP GLOBAL MKTS INC SAL 05/22 SALE 340,000 PAR @ 108.5546 CITIBANK CR CARD ISSUANCE TR SERIES 2009-A4 CLASS A4 04.900% DUE 06/23/2016	085 830	0274 41586-00002	05-25-12	369,085.95	339,211.20- 340,000.000-
05-25-12	PRINCIPAL ON 139,251.18 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085 828	9999 41586-00005	05-25-12	5,307.75	5,447.08- 5,307.750-
05-25-12	PRINCIPAL ON 581,049.83 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085 828	9999 41586-00007	05-25-12	7,617.16	7,931.96- 7,617.160-
05-25-12	PRINCIPAL ON 361,266.61 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085 828	9999 41586-00009	05-25-12	15,242.84	15,533.41- 15,242.840-

DATE	DESCRIPTION	-CODES-	HISTORY	- C A S H -	PRINCIPAL	INVEST/UNITS
05-25-12	PRINCIPAL ON 540,934.98 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085 828	9999 41586-00011 05-25-12	13,083.12	13,510.37-	13,083.120-
05-25-12	PRINCIPAL ON 339,913.92 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AB2077 04.000% DUE 01/01/2041	085 828	9999 41586-00013 05-25-12	2,228.55	2,200.17-	2,228.550-
05-25-12	PRINCIPAL ON 103,259.78 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085 828	9999 41586-00015 05-25-12	2,993.18	3,139.10-	2,993.180-
05-25-12	PRINCIPAL ON 253,053.58 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AE0375 04.000% DUE 07/01/2025	085 828	9999 41586-00017 05-25-12	7,415.18	7,825.33-	7,415.180-
05-25-12	PRINCIPAL ON 302,719.79 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AE4680 04.000% DUE 11/01/2040	085 828	9999 41586-00019 05-25-12	4,526.69	4,709.17-	4,526.690-
05-25-12	PRINCIPAL ON 437,278.21 PAR ACCRUED TO 04/30/12 PAYABLE 05/25/12 FEDERAL NATL MTG ASSN POOL # AE6344 04.500% DUE 11/01/2040	085 828	9999 41586-00021 05-25-12	6,398.86	6,601.82-	6,398.860-
05-25-12	GREENWICH CAPITAL MARKETS 05/22 SALE 115,000 PAR @ 102.5546 USA TREASURY NOTES 01.250% DUE 08/31/2015	085 830	0604 41586-00024 05-25-12	117,937.89	117,872.25-	115,000.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
05-29-12	GREENWICH CAPITAL MARKETS 05/23 SALE 95,000 PAR @ 109.707 USA TREASURY NOTES 02.625% DUE 01/31/2018	085	830	0604 41590-00002 05-29-12		104,221.68	100,772.32- 95,000.000-
05-31-12	MORGAN STANLEY AND CO, INC 05/25 SALE 155,000 PAR @ 104.5429 USA TREASURY NOTE 02.375% DUE 08/31/2014	085	830	0050 41592-00003 05-31-12		162,041.60	160,870.87- 155,000.000-
05-31-12	BARCLAYS CAPITAL INC FIX INCOME 05/25 SALE 160,000 PAR @ 102.5429 USA TREASURY NOTES 01.250% DUE 08/31/2015	085	830	9645 41592-00005 05-31-12		164,068.76	163,996.17- 160,000.000-
06-05-12	GREENWICH CAPITAL MARKETS 05/31 SALE 15,000 PAR @ 102.7187 USA TREASURY NOTES 01.250% DUE 10/31/2015	085	830	0604 41597-00003 06-05-12		15,407.81	14,905.07- 15,000.000-
06-06-12	BARCLAYS CAPITAL INC FIX INCOME 06/05 SALE 200,000 PAR @ 100.7343 USA TREASURY NOTES 01.375% DUE 01/15/2013	085	830	9645 41598-00001 06-06-12		201,468.76	202,648.07- 200,000.000-
06-07-12	WELLS FARGO SECURITIES 06/04 SALE 85,000 PAR @ 109.246 WAL-MART STORES INC SR UNSEC 03.625% DUE 07/08/2020	085	830	0250 41599-00003 06-07-12		92,859.10	84,921.80- 85,000.000-
06-14-12	CLEARVIEW CORRESPONDENT SERVICES 06/11 SALE 40,000 PAR @ 104.858 ENTERPRISE PRODUCTS OPER COM GTD 03.200% DUE 02/01/2016	085	830	0702 41606-00002 06-14-12		41,943.20	39,960.40- 40,000.000-
06-15-12	PRINCIPAL ON 11,006.03 PAR ACCRUED TO 06/01/12 PAYABLE 06/15/12 CS FIRST BOSTON MORTGAGE SEC SERIES 2005-C3 CLASS A2 04.512% DUE 07/15/2037	085	828	9999 41607-00003 06-15-12		11,006.03	11,006.03- 11,006.032-

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06-15-12	PRINCIPAL ON 87,160.45 PAR ACCRUED TO 05/31/12 PAYABLE 06/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085 828	9999 41607-00013	06-15-12	479.41	501.88-
06-15-12	PRINCIPAL ON 3,220.68 PAR ACCRUED TO 06/15/12 PAYABLE 06/15/12 HARLEY DAVIDSON MOTORCYCLE SERIES 2009-3 CLASS A3 01.740% DUE 09/15/2013	085 828	9999 41607-00015	06-15-12	3,220.68	3,220.20-
06-15-12	PRINCIPAL ON 6,491.78 PAR ACCRUED TO 06/15/12 PAYABLE 06/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085 828	9999 41607-00017	06-15-12	5,275.66	5,274.77-
06-15-12	PRINCIPAL ON 11,540.74 PAR ACCRUED TO 06/15/12 PAYABLE 06/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085 828	9999 41607-00021	06-15-12	5,098.88	5,098.74-
06-15-12	MATURITY PROCEEDS ON 485,000.00 PAR WELLS FARGO & COMPANY FDIC GTD SER FRN VAR% DUE 06/15/2012	085 829	41607-00028	06-15-12	485,000.00	487,274.65-
06-18-12	CITIGROUP GLOBAL MKTS INC SAL 06/13 SALE 70,000 PAR @ 115.848 ARCELORMITTAL ISIN US03938LAM63 SEDOL B4RKHMM1 09.850% DUE 06/01/2019	085 830	0274 41610-00001	06-18-12	81,093.60	77,398.20-
06-18-12	MORGAN STANLEY AND CO, INC 06/13 SALE 55,000 PAR @ 92.158 ARCELORMITTAL SEDOL B56P0F8 ISIN US03938LQA77 05.250% DUE 08/05/2020	085 830	0050 41610-00003	06-18-12	50,686.90	54,139.84-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
06-18-12	PRINCIPAL ON 227,132.81 PAR ACCRUED TO 06/01/12 PAYABLE 06/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085	828	9999 41610-00010 06-18-12		5,709.67	5,938.95- 5,709.670-
06-20-12	PRINCIPAL ON 43,256.25 PAR ACCRUED TO 06/20/12 PAYABLE 06/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41612-00004 06-20-12		9,993.81	9,993.35- 9,993.810-
06-21-12	PRINCIPAL ON 70,066.24 PAR ACCRUED TO 06/21/12 PAYABLE 06/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41613-00003 06-21-12		12,628.15	12,626.56- 12,628.150-
06-25-12	PRINCIPAL ON 133,943.43 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41617-00004 06-25-12		3,002.82	3,081.64- 3,002.820-
06-25-12	PRINCIPAL ON 573,432.67 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41617-00006 06-25-12		9,792.88	10,197.60- 9,792.880-
06-25-12	PRINCIPAL ON 305,426.39 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085	828	9999 41617-00008 06-25-12		7,777.00	8,270.35- 7,777.000-
06-25-12	PRINCIPAL ON 346,023.77 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41617-00010 06-25-12		15,988.56	16,293.34- 15,988.560-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
06-25-12	PRINCIPAL ON 527,851.86 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41617-00012 06-25-12		13,597.01	14,041.04- 13,597.010-
06-25-12	PRINCIPAL ON 337,685.37 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AB2077 04.000% DUE 01/01/2041	085	828	9999 41617-00014 06-25-12		3,446.65	3,402.76- 3,446.650-
06-25-12	PRINCIPAL ON 100,266.60 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41617-00016 06-25-12		2,618.05	2,745.68- 2,618.050-
06-25-12	PRINCIPAL ON 245,638.41 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AE0375 04.000% DUE 07/01/2025	085	828	9999 41617-00018 06-25-12		8,262.70	8,719.73- 8,262.700-
06-25-12	PRINCIPAL ON 298,193.09 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AE4680 04.000% DUE 11/01/2040	085	828	9999 41617-00020 06-25-12		3,378.84	3,515.05- 3,378.840-
06-25-12	PRINCIPAL ON 430,879.35 PAR ACCRUED TO 05/31/12 PAYABLE 06/25/12 FEDERAL NATL MTG ASSN POOL # AE6344 04.500% DUE 11/01/2040	085	828	9999 41617-00022 06-25-12		6,929.10	7,148.88- 6,929.100-
07-16-12	PRINCIPAL ON 86,681.04 PAR ACCRUED TO 06/30/12 PAYABLE 07/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085	828	9999 41638-00011 07-16-12		2,247.36	2,352.71- 2,247.360-

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07-16-12	PRINCIPAL ON 221,423.14 PAR ACCRUED TO 07/01/12 PAYABLE 07/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085	828	9999 41638-00013 07-16-12		20,618.22	21,446.17- 20,618.220-
07-16-12	REMOVE FRACTIONAL UNITS HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	081	830 00-0000	41638-00016 07-16-12		.02	
07-16-12	PRINCIPAL ON 1,216.12 PAR ACCRUED TO 07/15/12 PAYABLE 07/15/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-3 CLASS A3 02.310% DUE 05/15/2013	085	828	9999 41638-00017 07-16-12		1,216.10	1,215.89- 1,216.100-
07-16-12	PRINCIPAL ON 6,441.86 PAR ACCRUED TO 07/15/12 PAYABLE 07/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3 02.030% DUE 08/15/2013	085	828	9999 41638-00021 07-16-12		4,735.30	4,735.17- 4,735.300-
07-18-12	CITIGROUP GLOBAL MKTS INC SAL 07/13 SALE 70,000 PAR @ 103.227 PEPSICO INC SR UNSECD 02.750% DUE 03/05/2022	085	830	0274 41640-00003 07-18-12		72,258.90	70,655.90- 70,000.000-
07-20-12	PRINCIPAL ON 33,262.44 PAR ACCRUED TO 07/20/12 PAYABLE 07/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41642-00003 07-20-12		11,106.58	11,106.07- 11,106.580-
07-23-12	HSBC SECURITIES 07/18 SALE 70,000 PAR @ 110.325 BERKSHIRE HATHAWAY INC SR UNSEC 03.750% DUE 08/15/2021	085	830	9850 41645-00003 07-23-12		77,227.50	73,025.35- 70,000.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
07-23-12	PRINCIPAL ON 57,438.09 PAR ACCRUED TO 07/21/12 PAYABLE 07/23/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41645-00006 07-23-12		11,789.97	11,788.49- 11,789.970-
07-23-12	GREENWICH CAPITAL MARKETS 07/18 SALE 15,000 PAR @ 102.2656 USA TREASURY NOTES 01.375% DUE 01/31/2019	085	830	0604 41645-00008 07-23-12		15,339.84	14,912.73- 15,000.000-
07-25-12	CLEARVIEW CORRESPONDENT SERVICES 07/20 SALE 40,000 PAR @ 101.736 CATERPILLAR INC SR NTS 01.500% DUE 06/26/2017	085	830	0702 41647-00002 07-25-12		40,694.40	39,952.00- 40,000.000-
07-25-12	PRINCIPAL ON 130,940.61 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41647-00005 07-25-12		9,081.74	9,320.13- 9,081.740-
07-25-12	PRINCIPAL ON 563,639.79 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41647-00007 07-25-12		9,974.95	10,387.20- 9,974.950-
07-25-12	PRINCIPAL ON 297,649.39 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085	828	9999 41647-00009 07-25-12		6,482.69	6,893.94- 6,482.690-
07-25-12	PRINCIPAL ON 330,035.20 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41647-00011 07-25-12		15,020.10	15,306.42- 15,020.100-

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					INCOME	PRINCIPAL	INVEST/UNITS
07-25-12	PRINCIPAL ON 514,254.86 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41647-00013 07-25-12		9,708.70	10,025.75- 9,708.700-
07-25-12	PRINCIPAL ON 334,238.72 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41647-00015 07-25-12		2,990.88	2,952.79- 2,990.880-
07-25-12	PRINCIPAL ON 97,648.55 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41647-00017 07-25-12		3,714.36	3,895.44- 3,714.360-
07-25-12	PRINCIPAL ON 237,375.70 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41647-00019 07-25-12		7,635.55	8,057.89- 7,635.550-
07-25-12	PRINCIPAL ON 294,814.26 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41647-00021 07-25-12		5,759.39	5,991.57- 5,759.390-
07-25-12	PRINCIPAL ON 423,950.25 PAR ACCRUED TO 06/30/12 PAYABLE 07/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085	828	9999 41647-00023 07-25-12		4,870.99	5,025.49- 4,870.990-
07-31-12	MATURITY PROCEEDS ON 365,000.000 PAR USA TREASURY NOTE 00.625% DUE 07/31/2012	085	829	41653-00002 07-31-12		365,000.00	365,556.04- 365,000.000-

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08-02-12	MORGAN STANLEY AND CO, INC 07/30 SALE 90,000 PAR @ 126.547 NORFOLK SOUTHERN CORP SR NTS	085 830	0050 41655-00003 08-02-12	113,892.30			113,325.30-
08-07-12	BARCLAYS CAPITAL INC FIX INCOME 08/06 SALE 65,000 PAR @ 105.957 USA TREASURY NOTES	085 830	9645 41660-00001 08-07-12	68,872.07			65,000.000-
08-09-12	MORGAN STANLEY AND CO, INC 08/06 SALE 40,000 PAR @ 105.053 WESTPAC BANKING CORP SR UNSPEC ISIN US961214BN23	085 830	0050 41662-00001 08-09-12	42,021.20			39,905.48-
08-10-12	FTN FINANCIAL SECURITIES 08/07 SALE 10,000 PAR @ 123.734 DOMINION RESOURCES INC NOTES	085 830	0202 41663-00001 08-10-12	12,373.40			11,535.00-
08-15-12	PRINCIPAL ON 84,433.68 PAR ACCRUED TO 07/31/12 PAYABLE 08/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739	085 828	9999 41668-00012 08-15-12	9,088.71			9,514.74-
08-15-12	REMOVAL FRACTIONAL UNITS HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3	081 830	00-0000 41668-00017 08-15-12	.01			
08-15-12	PRINCIPAL ON 1,706.56 PAR ACCRUED TO 08/15/12 PAYABLE 08/15/12 HYUNDAI AUTO RECEIVABLES TR SERIES 2009-A CLASS A3	085 828	9999 41668-00018 08-15-12	1,706.55			1,706.50-
08-15-12	MATURITY PROCEEDS ON 245,000.000 PAR USA TREASURY NOTE 01.750% DUE 08/15/2012	085 829	41668-00029 08-15-12	245,000.00			246,167.57-

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08-16-12	PRINCIPAL ON 200,804.92 PAR ACCRUED TO 08/01/12 PAYABLE 08/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085	828	9999 41669-00002 08-16-12		959.35	997.87- 959.350-
08-17-12	UBS FINANCIAL SERVICES 08/14 SALE 40,000 PAR @ 103.753 COMMONWEALTH REIT SR UNSEC 05.875% DUE 09/15/2020	085	830	0221 41670-00003 08-17-12		41,501.20	39,480.80- 40,000.000-
08-20-12	PRINCIPAL ON 22,155.86 PAR ACCRUED TO 08/20/12 PAYABLE 08/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41673-00003 08-20-12		8,468.42	8,468.03- 8,468.420-
08-21-12	MORGAN KEEGAN & COMPANY INC 08/16 SALE 70,000 PAR @ 119.195 BURLINGTON NORTH SANTA F SR UNSECURED 05.750% DUE 03/15/2018	085	830	0780 41674-00001 08-21-12		83,436.50	71,095.50- 70,000.000-
08-21-12	PRINCIPAL ON 45,648.12 PAR ACCRUED TO 08/21/12 PAYABLE 08/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41674-00004 08-21-12		10,983.91	10,982.53- 10,983.910-
08-22-12	CLEARVIEW CORRESPONDENT SERVICES 08/17 SALE 50,000 PAR @ 126.016 AMERICAN EXPRESS SR UNSECURED 07.000% DUE 03/19/2018	085	830	0702 41675-00001 08-22-12		63,008.00	56,495.00- 50,000.000-
08-22-12	CLEARVIEW CORRESPONDENT SERVICES 08/17 SALE 40,000 PAR @ 101.305 CBS CORP COM GTD 01.950% DUE 07/01/2017	085	830	0702 41675-00003 08-22-12		40,522.00	39,543.20- 40,000.000-

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08-22-12	CITIGROUP GLOBAL MKTS INC SAL 08/17 SALE 75,000 PAR @ 108.809 CITIGROUP INC SR UNSEC	085 830	0274 41675-00005 08-22-12	81,606.75	80,483.04-
08-22-12	CLEARVIEW CORRESPONDENT SERVICES 08/17 SALE 75,000 PAR @ 116.706 GENERAL ELEC CAP CORP SR UNSEC	085 830	0702 41675-00007 08-22-12	87,529.50	80,307.30-
08-22-12	BARCLAYS CAPITAL INC FIX INCOME 08/20 SALE 295,000 PAR @ 100.3046 USA TREASURY NOTES	085 830	9645 41675-00009 08-22-12	295,898.84	296,597.71-
08-23-12	GREENWICH CAPITAL MARKETS 08/20 SALE 40,000 PAR @ 105.1679 USA TREASURY NOTES	085 830	0604 41676-00003 08-23-12	42,067.19	41,870.07-
08-23-12	GREENWICH CAPITAL MARKETS 08/16 SALE 50,000 PAR @ 103.8164 USA TREASURY NOTES	085 830	0604 41676-00005 08-23-12	51,908.21	50,185.15-
08-24-12	KEYBANC CAPITAL MARKETS INC. 08/21 SALE 135,000 PAR @ 119.756 COMCAST CORP NOTES	085 830	0799 41677-00001 08-24-12	161,670.60	145,253.96-
08-27-12	PRINCIPAL ON 121,858.87 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #256639	085 828	9999 41680-00004 08-27-12	6,980.61	7,163.85-
08-27-12	PRINCIPAL ON 553,664.83 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AH9719	085 828	9999 41680-00006 08-27-12	6,549.05	6,819.71-

04.500% DUE 04/01/2041

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08-27-12	PRINCIPAL ON 293,166.70 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085	828	9999 41680-00008 08-27-12		10,053.76	10,691.55- 10,053.760-
08-27-12	PRINCIPAL ON 315,015.11 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41680-00010 08-27-12		14,585.85	14,863.89- 14,585.850-
08-27-12	PRINCIPAL ON 504,546.15 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41680-00012 08-27-12		11,956.96	12,347.43- 11,956.960-
08-27-12	PRINCIPAL ON 331,247.85 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41680-00014 08-27-12		3,553.51	3,508.26- 3,553.510-
08-27-12	PRINCIPAL ON 93,934.19 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41680-00016 08-27-12		3,169.94	3,324.47- 3,169.940-
08-27-12	PRINCIPAL ON 229,740.16 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41680-00018 08-27-12		8,842.04	9,331.12- 8,842.040-
08-27-12	PRINCIPAL ON 289,054.87 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41680-00020 08-27-12		7,783.51	8,097.28- 7,783.510-

DATE	DESCRIPTION	-CODES-	HISTORY	- C A S H -	INCOME	PRINCIPAL	INVEST/UNITS
08-27-12	PRINCIPAL ON 419,079.26 PAR ACCRUED TO 07/31/12 PAYABLE 08/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085 828	9999 41680-00022	10,601.86	10,938.14-	10,601.860-	
08-28-12	JEFFRIES AND CO BONDS DIRECT 08/23 SALE 115,000 PAR @ 121.804 CAPITAL ONE FINANCIAL CO SR NTS 06.750% DUE 09/15/2017	085 830	9482 41681-00001	140,074.60	131,110.90-	115,000.000-	
08-28-12	CITIGROUP GLOBAL MKTS INC SAL 08/23 SALE 30,000 PAR @ 112.975 GOLDMAN SACHS GROUP INC SR NOTES 06.150% DUE 04/01/2018	085 830	0274 41681-00005	33,892.50	32,860.50-	30,000.000-	
08-29-12	TORONTO DOMINION SEC (USA) INC 08/22 SALE 450,000 PAR @ 109.3007 USA TREASURY NOTES 02.625% DUE 01/31/2018	085 830	9033 41682-00002	491,853.51	479,214.00-	450,000.000-	
09-04-12	MATURITY PROCEEDS ON 185,000.000 PAR SEARIVER MARITIME FINL HLDGS INC DEB GTD DEFD INT DUE 09/01/2012	085 829	41688-00009	185,000.00	168,350.00-	185,000.000-	
09-04-12	GREENWICH CAPITAL MARKETS 08/29 SALE 150,000 PAR @ 105.3203 USA TREASURY NOTES 02.500% DUE 08/15/2021	085 830	0604 41688-00013	157,980.47	150,555.44-	150,000.000-	
09-07-12	MIZUHO SEC 09/04 SALE 230,000 PAR @ 100.502 BANK OF MONTREAL SR UNSSEC US063666GN16 VAR% DUE 04/29/2014	085 830	2396 41691-00001	231,154.60	230,178.10-	230,000.000-	
09-12-12	KEYBANC CAPITAL MARKETS INC. 09/07 SALE 210,000 PAR @ 105.566 PRIVATE EXPORT FUNDING SEC 03.050% DUE 10/15/2014	085 830	0799 41696-00001	221,688.60	217,679.70-	210,000.000-	

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09-12-12	CREDIT SUISSE FIRST BOSTON LLC 09/07 SALE 90,000 PAR @ 99.125 TELEFONICA EMISIONES SAU ISIN US87938WAN39 SEDOL B457NGO 03.992% DUE 02/16/2016	085	830	0355 41696-00003 09-12-12		89,212.50	89,790.40- 90,000.000-
09-17-12	PRINCIPAL ON 75,344.97 PAR ACCRUED TO 08/31/12 PAYABLE 09/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085	828	9999 41701-00011 09-17-12		3,792.76	3,970.55- 3,792.760-
09-17-12	PRINCIPAL ON 199,845.58 PAR ACCRUED TO 09/01/12 PAYABLE 09/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085	828	9999 41701-00014 09-17-12		10,737.97	11,169.17- 10,737.970-
09-17-12	BANC/AMERICA SEC.LLC.MONTGOMERY 09/12 SALE 100,000 PAR @ 118.486 MERRILL LYNCH & CO NOTES SERIES MTN 06.875% DUE 04/25/2018	085	830	0773 41701-00023 09-17-12		118,486.00	108,500.00- 100,000.000-
09-17-12	PRINCIPAL ON 166,116.67 PAR ACCRUED TO 09/01/12 PAYABLE 09/17/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085	828	9999 41701-00030 09-17-12		7,318.25	7,214.19- 7,318.250-
09-19-12	BANC/AMERICA SEC.LLC.MONTGOMERY 09/14 SALE 105,000 PAR @ 117.469 GOLDMAN SACHS GROUP INC SR NOTES 06.150% DUE 04/01/2018	085	830	0773 41703-00003 09-19-12		123,342.45	115,011.75- 105,000.000-
09-19-12	DEUTSCHE BANK INST FIX INC 09/12 SALE 120,000 PAR @ 109.8789 USA TREASURY NOTES 03.000% DUE 09/30/2016	085	830	9024 41703-00006 09-19-12		131,854.69	129,678.03- 120,000.000-
09-20-12	CITIGROUP GLOBAL MKTS INC SAL 09/17 SALE 200,000 PAR @ 100.4921 CITIBANK CREDIT CARD ISSUANCE TR SERIES 2009-A5 CLASS A5 02.250% DUE 12/23/2014	085	830	0274 41704-00001 09-20-12		200,984.38	199,810.00- 200,000.000-

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09-20-12	CITIGROUP GLOBAL MKTS INC SAL 09/17 SALE 325,000 PAR @ 100.7851 DISCOVER CARD MASTER TRUST SERIES 2012-A1 CLASS A1 00.810% DUE 08/15/2017	085 830	0274 41704-00003	09-20-12	327,551.77	324,926.29	325,000.000-
09-20-12	MORGAN STANLEY AND CO, INC 09/17 SALE 200,000 PAR @ 100.8906 DISCOVER CARD MASTER TRUST SERIES 2012-A3 CLASS A 00.860% DUE 11/15/2017	085 830	0050 41704-00005	09-20-12	201,781.24	199,980.12	200,000.000-
09-20-12	NOMURA SECURITIES INTERNATIONAL 09/17 SALE 115,000 PAR @ 101.1093 GE CAPITAL CREDIT CARD MASTER SERIES 2012-1 CLASS A 01.030% DUE 01/16/2018	085 830	0180 41704-00007	09-20-12	116,275.79	114,990.62	115,000.000-
09-20-12	CHASE SECURITIES INC 09/17 SALE 170,000 PAR @ 102.0742 HYUNDAI AUTO RECEIVABLES TR SERIES 2011-A CLASS A4 01.780% DUE 12/15/2015	085 830	9644 41704-00009	09-20-12	173,526.17	169,970.88	170,000.000-
09-20-12	CHASE SECURITIES INC 09/17 SALE 320,000 PAR @ 102.9765 VOLKSWAGEN AUTO LOAN ENHANCED SER 2011-1 CLASS A4 01.980% DUE 09/20/2017	085 830	9644 41704-00016	09-20-12	329,524.99	319,939.30	320,000.000-
09-20-12	PRINCIPAL ON 13,687.44 PAR ACRUED TO 09/20/12 PAYABLE 09/20/12 VOLKSWAGEN AUTO LOAN ENHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085 828	9999 41704-00018	09-20-12	10,082.12	10,081.65	10,082.120-
09-21-12	BANC/AMERICA SEC.LL.C.MONTGOMERY 09/18 SALE 295,000 PAR @ 100.3984 BMW VEHICLE OWNER TRUST SERIES 2011-A CLASS A3 00.760% DUE 08/25/2015	085 830	0773 41705-00001	09-21-12	296,175.40	294,957.40	295,000.000-
09-21-12	CREDIT SUISSE FIRST BOSTON LLC 09/18 SALE 125,000 PAR @ 101.8281 FORD CREDIT AUTO OWNER TR SERIES 2011-A CLASS A4 01.650% DUE 02/15/2016	085 830	0355 41705-00003	09-21-12	127,285.15	127,597.65	125,000.000-

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09-21-12	BAIRD, ROBERT W & CO INC 09/18 SALE 165,000 PAR @ 100.1406 FORD CREDIT AUTO LEASE TRUST SERIES 2012-A CLASS A2 00.630% DUE 04/15/2014	085	830	0547 41705-00005 09-21-12		165,232.02	164,983.09- 165,000.000-
09-21-12	PRINCIPAL ON 34,664.20 PAR ACCRUED TO 09/21/12 PAYABLE 09/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41705-00008 09-21-12		11,264.57	11,263.15- 11,264.570-
09-21-12	MORGAN STANLEY AND CO, INC 09/18 SALE 55,000 PAR @ 101.8007 HYUNDAI AUTO REC TRUST SERIES 2011-C CLASS A4 01.300% DUE 02/15/2018	085	830	0050 41705-00009 09-21-12		55,990.43	54,985.72- 55,000.000-
09-21-12	WELLS FARGO SECURITIES 09/18 SALE 190,000 PAR @ 100.5039 MERCEDES-BENZ AUTO LEASE TRUST SERIES 2012-A CLASS A3 00.880% DUE 11/17/2014	085	830	0250 41705-00011 09-21-12		190,957.43	189,989.51- 190,000.000-
09-21-12	CITIGROUP GLOBAL MKTS INC SAL 09/18 SALE 35,000 PAR @ 100.3789 MERCEDES-BENZ AUTO REC SERIES 2011-1 CLASS A3 00.850% DUE 03/16/2015	085	830	0274 41705-00013 09-21-12		35,132.62	34,998.99- 35,000.000-
09-21-12	CHASE SECURITIES INC 09/18 SALE 270,000 PAR @ 102.1562 WORLD OMNI AUTO RECEIVABLES TR SERIES 2011-A CLASS A4 01.910% DUE 04/15/2016	085	830	9644 41705-00017 09-21-12		275,821.87	272,513.22- 270,000.000-
09-24-12	CREDIT SUISSE FIRST BOSTON LLC 09/19 SALE 40,000 PAR @ 101.669 LAB CORP OF AMER HLDGS SR UNSECD 02.200% DUE 08/23/2017	085	830	0355 41708-00001 09-24-12		40,667.60	39,917.20- 40,000.000-
09-25-12	PRINCIPAL ON 114,878.26 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41709-00002 09-25-12		3,982.81	4,087.36- 3,982.810-

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09-25-12	PRINCIPAL ON 547,115.78 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085 828	9999 41709-00004 09-25-12		10,574.67	11,011.70- 10,574.670-
09-25-12	PRINCIPAL ON 281,112.94 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085 828	9999 41709-00006 09-25-12		8,063.75	8,575.29- 8,063.750-
09-25-12	PRINCIPAL ON 300,429.25 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085 828	9999 41709-00008 09-25-12		13,914.17	14,179.41- 13,914.170-
09-25-12	PRINCIPAL ON 492,589.19 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085 828	9999 41709-00010 09-25-12		10,538.66	10,882.81- 10,538.660-
09-25-12	PRINCIPAL ON 327,694.34 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085 828	9999 41709-00012 09-25-12		5,677.30	5,605.00- 5,677.300-
09-25-12	PRINCIPAL ON 90,764.26 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085 828	9999 41709-00014 09-25-12		2,768.44	2,903.40- 2,768.440-
09-25-12	PRINCIPAL ON 220,898.12 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AEO375 04.000% DUE 07/01/2025	085 828	9999 41709-00016 09-25-12		8,416.45	8,881.99- 8,416.450-

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09-25-12	PRINCIPAL ON 281,271.35 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085 828	9999	41709-00018 09-25-12		8,679.10	9,028.98- 8,679.100-
09-25-12	PRINCIPAL ON 408,477.39 PAR ACCRUED TO 08/31/12 PAYABLE 09/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085 828	9999	41709-00020 09-25-12		14,100.42	14,547.67- 14,100.420-
10-05-12	FTN FINANCIAL SECURITIES 10/02 SALE 25,000 PAR @ 122.185 VERIZON COMMUNICATIONS BONDS 05.500% DUE 02/15/2018	085 830	0202	41719-00004 10-05-12		30,546.25	25,134.75- 25,000.000-
10-09-12	MORGAN STANLEY AND CO, INC 10/03 SALE 30,000 PAR @ 102.185 WATSON PHARMACEUTICALS I SR UNSECD 03.250% DUE 10/01/2022	085 830	0050	41723-00005 10-09-12		30,655.50	29,749.50- 30,000.000-
10-11-12	CLEARVIEW CORRESPONDENT SERVICES 10/03 SALE 468,654.112 PAR @ 111.3281 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085 830	0702	41725-00001 10-11-12		521,743.81	483,958.55- 468,654.112-
10-11-12	RBC CAP MKTS CORP 10/04 SALE 386,240.821 PAR @ 109.5468 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085 830	0235	41725-00003 10-11-12		423,114.77	398,491.89- 386,240.821-
10-11-12	CLEARVIEW CORRESPONDENT SERVICES 10/05 SALE 45,000 PAR @ 105.949 TOYOTA MOTOR CREDIT CORP SR UNSEC 02.800% DUE 01/11/2016	085 830	0702	41725-00006 10-11-12		47,677.05	44,937.45- 45,000.000-

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10-15-12	PRINCIPAL ON 71,552.20 PAR ACCRUED TO 09/30/12 PAYABLE 10/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085	828	9999 41729-00006 10-15-12		420.43	440.14- 420.430-
10-15-12	MATURITY PROCEEDS ON 245,000.000 PAR USA TREASURY NOTES 01.375% DUE 10/15/2012	085	829	41729-00011 10-15-12		245,000.00	245,516.80- 245,000.000-
10-16-12	BANC/AMERICA SEC.LLC.MONTGOMERY 10/11 SALE 105,000 PAR @ 115.972 BANK OF AMERICA CORP SR UNSEC 05.750% DUE 12/01/2017	085	830	0773 41730-00001 10-16-12		121,770.60	112,003.50- 105,000.000-
10-16-12	PRINCIPAL ON 189,107.60 PAR ACCRUED TO 10/01/12 PAYABLE 10/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085	828	9999 41730-00006 10-16-12		7,933.43	8,252.01- 7,933.430-
10-18-12	TORONTO DOMINION SEC (USA) INC 10/15 SALE 35,000 PAR @ 110.2265 USA TREASURY NOTES 02.625% DUE 08/15/2020	085	830	9033 41732-00004 10-18-12		38,579.30	36,484.13- 35,000.000-
10-18-12	WELLS FARGO SECURITIES 10/15 SALE 270,000 PAR @ 105.089 WACHOVIA CORPORATION SUB NOTES 04.875% DUE 02/15/2014	085	830	0250 41732-00006 10-18-12		283,740.30	260,703.90- 270,000.000-
10-22-12	MORGAN STANLEY AND CO, INC 10/17 SALE 85,000 PAR @ 106.953 ENTERPRISE PRODUCTS OPER COM GTD 03.200% DUE 02/01/2016	085	830	0050 41736-00001 10-22-12		90,910.05	84,915.85- 85,000.000-
10-22-12	PRINCIPAL ON 23,399.64 PAR ACCRUED TO 10/21/12 PAYABLE 10/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41736-00004 10-22-12		9,634.91	9,633.70- 9,634.910-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
10-22-12	PRINCIPAL ON 3,605.32 PAR ACCRUED TO 10/20/12 PAYABLE 10/20/12 VOLKSWAGEN AUTO LOAN ENCHANCED SERIES 2010-1 CLASS A3 01.310% DUE 01/20/2014	085	828	9999 41736-00009 10-22-12		3,605.32	3,605.15- 3,605.320-
10-24-12	UBS SECURITIES LLC 10/19 SALE 10,000 PAR @ 101.2421 USA TREASURY NOTES 01.375% DUE 01/31/2019	085	830	0642 41738-00003 10-24-12		10,124.22	9,941.82- 10,000.000-
10-25-12	PRINCIPAL ON 110,895.45 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41739-00002 10-25-12		5,639.14	5,787.17- 5,639.140-
10-25-12	PRINCIPAL ON 536,541.11 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41739-00004 10-25-12		5,578.23	5,808.77- 5,578.230-
10-25-12	PRINCIPAL ON 273,049.19 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085	828	9999 41739-00006 10-25-12		3,132.09	3,330.78- 3,132.090-
10-25-12	PRINCIPAL ON 286,515.08 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	828	9999 41739-00008 10-25-12		13,367.65	13,622.47- 13,367.650-
10-25-12	PRINCIPAL ON 482,050.54 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL # AA9347 05.000% DUE 08/01/2039	085	828	9999 41739-00011 10-25-12		13,396.41	13,833.89- 13,396.414-

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10-25-12	PRINCIPAL ON 322,017.04 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41739-00013 10-25-12		4,320.14	4,265.13- 4,320.140-
10-25-12	PRINCIPAL ON 87,995.82 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085	828	9999 41739-00015 10-25-12		2,446.73	2,566.01- 2,446.730-
10-25-12	PRINCIPAL ON 212,481.67 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41739-00017 10-25-12		7,955.32	8,395.35- 7,955.320-
10-25-12	PRINCIPAL ON 272,592.25 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41739-00019 10-25-12		6,783.66	7,057.13- 6,783.660-
10-25-12	PRINCIPAL ON 394,376.97 PAR ACCRUED TO 09/30/12 PAYABLE 10/25/12 FEDERAL NATL MTG ASSN POOL #AE6344 04.500% DUE 11/01/2040	085	828	9999 41739-00021 10-25-12		8,136.15	8,394.22- 8,136.150-
10-25-12	UBS SECURITIES LLC 10/22 SALE 110,000 PAR @ 117.846 KINDER MORGAN ENER PART SR UNSEC 05.300% DUE 09/15/2020	085	830	0642 41739-00022 10-25-12		129,630.60	123,299.00- 110,000.000-
10-26-12	MORGAN STANLEY AND CO, INC 10/23 SALE 273,147.427 PAR @ 107.6718 FEDERAL NATL MTG ASSN POOL # 931412 04.500% DUE 06/01/2024	085	830	0050 41740-00001 10-26-12		294,102.97	278,354.31- 273,147.427-

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10-26-12	CLEARVIEW CORRESPONDENT SERVICES 10/23 SALE 25,000 PAR @ 119.754 HARTFORD FINL SVCS GRP SR NOTES 06.300% DUE 03/15/2018	085 830	0702 41740-00004	29,938.50		23,634.82-	
11-05-12	MORGAN STANLEY AND CO, INC 10/31 SALE 85,000 PAR @ 135.354 ANHEUSER-BUSCH INBEV WOR CO GUARNT SERIES W1 07.750% DUE 01/15/2019	085 830	0050 41750-00003	115,050.90		113,677.95-	
11-07-12	BLAIR, WILLIAM & COMPANY 11/02 SALE 45,000 PAR @ 109.62 SR NTS CALL 8/15/20 @ 100 04.000% DUE 11/15/2020	085 830	0771 41752-00001	49,329.00		44,981.41-	
11-08-12	BARCLAYS CAPITAL INC FIX INCOME 11/05 SALE 145,000 PAR @ 103.1132 US TREASURY NOTES 04.250 % DUE 08/15/2013	085 830	9645 41753-00006	149,514.26		151,335.55-	
11-08-12	MORGAN STANLEY AND CO, INC 11/05 SALE 185,000 PAR @ 105.7382 US TREASURY NOTES 01.875% DUE 10/31/2017	085 830	0050 41753-00008	195,615.82		193,761.51-	
11-08-12	BARCLAYS CAPITAL INC FIX INCOME 11/05 SALE 100,000 PAR @ 103.664 USA TREASURY NOTES 02.000% DUE 02/15/2022	085 830	9645 41753-00010	103,664.06		103,568.49-	
11-15-12	PRINCIPAL ON 71,131.77 PAR ACCRUED TO 10/31/12 PAYABLE 11/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085 828	9999 41760-00008	1,771.13		1,854.15-	
11-16-12	PRINCIPAL ON 181,174.18 PAR ACCRUED TO 11/01/12 PAYABLE 11/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085 828	9999 41761-00003	12,125.76		12,612.69-	

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11-19-12	PRINCIPAL ON 158,798.41 PAR ACCRUED TO 11/01/12 PAYABLE 11/19/12 WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047	085	828	9999 41764-00003 11-19-12		13,562.48	13,369.64- 13,562.480-
11-20-12	TORONTO DOMINION SEC (USA) INC 11/15 SALE 100,000 PAR @ 106.0546 USA TREASURY NOTES 01.875% DUE 10/31/2017	085	830	9033 41765-00002 11-20-12		106,054.69	104,735.95- 100,000.000-
11-21-12	PRINCIPAL ON 13,764.73 PAR ACCRUED TO 11/21/12 PAYABLE 11/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085	828	9999 41766-00002 11-21-12		9,813.68	9,812.45- 9,813.680-
11-26-12	PRINCIPAL ON 105,256.31 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085	828	9999 41771-00002 11-26-12		3,833.24	3,933.86- 3,833.240-
11-26-12	PRINCIPAL ON 530,962.88 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085	828	9999 41771-00004 11-26-12		14,003.49	14,582.23- 14,003.490-
11-26-12	PRINCIPAL ON 269,917.10 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085	828	9999 41771-00006 11-26-12		8,139.75	8,656.12- 8,139.750-
11-26-12	PRINCIPAL ON 317,696.91 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085	828	9999 41771-00008 11-26-12		3,459.30	3,415.25- 3,459.300-

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11-26-12	PRINCIPAL ON 85,549.09 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085 828	9999 41771-00010 11-26-12	2,089.62	2,191.49-	2,089.620-
11-26-12	PRINCIPAL ON 204,526.35 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085 828	9999 41771-00012 11-26-12	8,210.96	8,665.13-	8,210.960-
11-26-12	PRINCIPAL ON 265,808.59 PAR ACCRUED TO 10/31/12 PAYABLE 11/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085 828	9999 41771-00014 11-26-12	9,372.01	9,749.82-	9,372.010-
11-30-12	MATURITY PROCEEDS ON 655,000.00 PAR USA TREASURY NOTES 00.500% DUE 11/30/2012	085 829	41775-00004 11-30-12	655,000.00	655,713.86-	655,000.000-
12-03-12	BANC/AMERICA SEC.LLC.MONTGOMERY 11/28 SALE 40,000 PAR @ 106.99 COMMONWEALTH REIT SR UNSEC 05.875% DUE 09/15/2020	085 830	0773 41778-00005 12-03-12	42,796.00	39,480.80-	40,000.000-
12-11-12	MORGAN STANLEY AND CO, INC 12/06 SALE 135,000 PAR @ 107.00 ARCELORMITTAL ISIN US03938LAX29 SEDOL B7MPB86 06.250% DUE 02/25/2022	085 830	0050 41786-00001 12-11-12	144,450.00	129,547.00-	135,000.000-
12-11-12	MORGAN STANLEY AND CO, INC 12/04 SALE 75,000 PAR @ 106.0664 USA TREASURY NOTES 01.875% DUE 10/31/2017	085 830	0050 41786-00005 12-11-12	79,549.81	78,551.96-	75,000.000-
12-13-12	WELLS FARGO SECURITIES 12/10 SALE 50,000 PAR @ 124.835 DOMINION RESOURCES INC NOTES 06.400% DUE 06/15/2018	085 830	0250 41788-00002 12-13-12	62,417.50	57,675.00-	50,000.000-

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					INCOME	PRINCIPAL	INVEST/UNITS
12-17-12	PRINCIPAL ON 69,360.64 PAR ACCRUED TO 11/30/12 PAYABLE 12/15/12 GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023	085 828	9999	41792-00007 12-17-12		1,748.69	1,830.66- 1,748.690-
12-17-12	PRINCIPAL ON 169,048.41 PAR ACCRUED TO 12/01/12 PAYABLE 12/16/12 GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036	085 828	9999	41792-00009 12-17-12		21,957.82	22,839.56- 21,957.820-
12-17-12	MATURITY PROCEEDS ON 430,000.000 PAR USA TREASURY NOTES 01.125% DUE 12/15/2012	085 829		41792-00012 12-17-12		430,000.00	432,328.87- 430,000.000-
12-17-12	MORGAN STANLEY AND CO, INC 12/11 SALE 65,000 PAR @ 103.246 WESTPAC BABN KING CORP ISIN US961214BV49 SEDOL B8KOYHO 02.000% DUE 08/14/2017	085 830	0050	41792-00017 12-17-12		67,109.90	64,953.85- 65,000.000-
12-19-12	MATURITY PROCEEDS ON 430,000.000 PAR GMAC LLC FDIC GUARANTEED VAR % DUE 12/19/2012	085 829		41794-00002 12-19-12		430,000.00	431,007.09- 430,000.000-
12-21-12	STEPHENS, INC. 12/18 SALE 501,808.026 PAR @ 108.2812 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085 830	0419	41796-00001 12-21-12		543,364.00	522,546.78- 501,808.026-
12-21-12	MATURITY PROCEEDS ON 305,000.000 PAR GENERAL ELEC CAP CORP FDIC GUARANTEED 02.125% DUE 12/21/2012	085 829		41796-00004 12-21-12		305,000.00	302,816.20- 305,000.000-
12-21-12	PRINCIPAL ON 3,951.05 PAR ACCRUED TO 12/21/12 PAYABLE 12/21/12 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013	085 828	9999	41796-00006 12-21-12		3,951.06	3,950.56- 3,951.060-

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12-24-12	MIZUHO SEC 12/19 SALE 40,000 PAR @ 100.0103 TARGET CORP SR UNSEC VAR % DUE 01/11/2013	085 830	2396	41799-00004 12-24-12		40,004.12	40,000.00- 40,000.000-
12-26-12	PRINCIPAL ON 101,423.08 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027	085 828	9999	41801-00002 12-26-12		2,373.23	2,435.53- 2,373.230-
12-26-12	PRINCIPAL ON 516,959.39 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AH9719 04.500% DUE 04/01/2041	085 828	9999	41801-00004 12-26-12		15,151.37	15,777.55- 15,151.370-
12-26-12	PRINCIPAL ON 261,777.35 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042	085 828	9999	41801-00006 12-26-12		8,136.75	8,652.93- 8,136.750-
12-26-12	PRINCIPAL ON 314,237.61 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041	085 828	9999	41801-00008 12-26-12		5,201.96	5,135.72- 5,201.960-
12-26-12	PRINCIPAL ON 325,700.88 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AB6373 03.000% DUE 10/01/2027	085 828	9999	41801-00010 12-26-12		2,317.07	2,456.19- 2,317.070-
12-26-12	PRINCIPAL ON 83,459.46 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025	085 828	9999	41801-00012 12-26-12		2,511.74	2,634.19- 2,511.740-

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12-26-12	PRINCIPAL ON 196,315.39 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025	085	828	9999 41801-00014 12-26-12		7,469.00	7,882.13- 7,469.000-
12-26-12	PRINCIPAL ON 256,436.58 PAR ACCRUED TO 11/30/12 PAYABLE 12/25/12 FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040	085	828	9999 41801-00016 12-26-12		8,215.37	8,546.55- 8,215.370-
12-26-12	MATURITY PROCEEDS ON 625,000.000 PAR JPMORGAN CHASE & CO FDIC GTD 02.125% DUE 12/26/2012	085	829	41801-00018 12-26-12		625,000.00	620,300.00- 625,000.000-

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TOTALS FOR TAX CODE 830	SALES				457,015.60	395,287.12-P	
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				30.49	29.10-P	

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01-06-12	BNY CONVERGEX 01/03 SALE 72 SHS @ 26.3793 MISC .04 ORACLE CORP	085	830	9333 41446-00001 01-06-12		1,899.27	1,890.02- 72.000-
01-06-12	BNY CONVERGEX 01/03 SALE 71 SHS @ 26.0625 MISC .04 ORACLE CORP	085	830	9333 41446-00002 01-06-12		1,850.40	1,863.77- 71.000-
01-09-12	BNY CONVERGEX 01/04 SALE 11 SHS @ 97.4466 MISC .02 SALESFORCE.COM	085	830	9333 41449-00002 01-09-12		1,071.89	866.63- 11.000-
01-10-12	BNY CONVERGEX 01/05 SALE 11 SHS @ 65.25 MISC .01 BORG WARNER INC.	085	830	9333 41450-00001 01-10-12		717.74	822.14- 11.000-
01-10-12	BNY CONVERGEX 01/05 SALE 10 SHS @ 66.1802 MISC .01 BORG WARNER INC.	085	830	9333 41450-00002 01-10-12		661.79	747.40- 10.000-
01-10-12	BNY CONVERGEX 01/05 SALE 17 SHS @ 97.0278 MISC .03 SALESFORCE.COM	085	830	9333 41450-00007 01-10-12		1,649.44	1,339.34- 17.000-
01-11-12	BNY CONVERGEX 01/06 SALE 23 SHS @ 46.2482 MISC .02 DUPONT E I DE NEMOURS & CO	085	830	9333 41451-00003 01-11-12		1,063.69	1,211.95- 23.000-
01-11-12	BNY CONVERGEX 01/06 SALE 35 SHS @ 46.0959 MISC .03 DUPONT E I DE NEMOURS & CO	085	830	9333 41451-00004 01-11-12		1,613.33	1,844.27- 35.000-
01-11-12	BNY CONVERGEX 01/06 SALE 3 SHS @ 183.105 MISC .01 INTERNATIONAL BUSINESS MACHS CORP	085	830	9333 41451-00005 01-11-12		549.30	427.45- 3.000-

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01-11-12	BNY CONVERGEX 01/06 SALE 1 SHS @ 182.5101 INTERNATIONAL BUSINESS MACHS CORP	085	830	9333 41451-00006 01-11-12		182.51	142.48- 1.000-
01-11-12	BNY CONVERGEX 01/06 SALE 71 SHS @ 26.6904 MISC .04 ORACLE CORP	085	830	9333 41451-00007 01-11-12		1,894.98	1,863.76- 71.000-
01-11-12	BNY CONVERGEX 01/06 SALE 12 SHS @ 67.9856 MISC .02 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41451-00008 01-11-12		815.81	914.72- 12.000-
01-11-12	BNY CONVERGEX 01/06 SALE 10 SHS @ 67.9539 MISC .01 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41451-00009 01-11-12		679.53	762.27- 10.000-
01-12-12	BNY CONVERGEX 01/09 SALE 32 SHS @ 67.6505 MISC .04 CELGENE CORP	085	830	9333 41452-00002 01-12-12		2,164.77	1,837.72- 32.000-
01-12-12	BNY CONVERGEX 01/09 SALE 32 SHS @ 68.0416 MISC .04 CELGENE CORP	085	830	9333 41452-00003 01-12-12		2,177.29	1,837.72- 32.000-
01-12-12	BNY CONVERGEX 01/09 SALE 18 SHS @ 46.2076 MISC .02 DUPONT E I DE NEMOURS & CO	085	830	9333 41452-00005 01-12-12		831.72	948.48- 18.000-
01-12-12	BNY CONVERGEX 01/09 SALE 18 SHS @ 46.5982 MISC .02 DUPONT E I DE NEMOURS & CO	085	830	9333 41452-00006 01-12-12		838.75	948.48- 18.000-
01-12-12	BNY CONVERGEX 01/09 SALE 14 SHS @ 180.4851 MISC .05 INTERNATIONAL BUSINESS MACHS CORP	085	830	9333 41452-00008 01-12-12		2,526.74	1,994.75- 14.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
01-12-12	BNY CONVERGEX 01/09 SALE 28 SHS @ 55.542 MISC .03 QUALCOMM INC	085	830	9333 41452-00009 01-12-12		1,555.15	1,164.98- 28.000-
01-12-12	BNY CONVERGEX 01/09 SALE 28 SHS @ 55.84 MISC .03 QUALCOMM INC	085	830	9333 41452-00010 01-12-12		1,563.49	1,164.98- 28.000-
01-17-12	BNY CONVERGEX 01/11 SALE 64 SHS @ 31.1138 MISC .04 BROADCOM CORP	085	830	9333 41457-00002 01-17-12		1,991.24	2,297.82- 64.000-
01-17-12	BNY CONVERGEX 01/11 SALE 66 SHS @ 31.0867 MISC .04 BROADCOM CORP	085	830	9333 41457-00003 01-17-12		2,051.68	2,369.62- 66.000-
01-17-12	BNY CONVERGEX 01/11 SALE 26 SHS @ 72.1257 MISC .04 MEAD JOHNSON NUTRITION CO	085	830	9333 41457-00005 01-17-12		1,875.23	1,361.16- 26.000-
01-20-12	BNY CONVERGEX 01/17 SALE 16 SHS @ 100.83 MISC .03 MCDONALD'S CORP	085	830	9333 41460-00004 01-20-12		1,613.25	1,383.76- 16.000-
01-20-12	BNY CONVERGEX 01/17 SALE 17 SHS @ 76.3378 MISC .02 WHOLE FOODS MKT INC	085	830	9333 41460-00005 01-20-12		1,297.72	624.74- 17.000-
01-26-12	BNY CONVERGEX 01/23 SALE 3 SHS @ 586.3915 MISC .03 GOOGLE INC-CL A	085	830	9333 41466-00001 01-26-12		1,759.14	1,812.96- 3.000-
01-26-12	BNY CONVERGEX 01/23 SALE 27 SHS @ 80.6624 MISC .04 MONSANTO CO	085	830	9333 41466-00002 01-26-12		2,177.84	1,865.73- 27.000-
01-26-12	BNY CONVERGEX 01/23 SALE 41 SHS @ 28.3902 MISC .02 ORACLE CORP	085	830	9333 41466-00003 01-26-12		1,163.98	1,076.26- 41.000-

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01-26-12	BNY CONVERGEX 01/23 SALE 39 SHS @ 28.34 MISC .02 ORACLE CORP	085	830	9333 41466-00004 01-26-12		1,105.24	1,023.76- 39.000-
01-27-12	BNY CONVERGEX 01/24 SALE 11 SHS @ 187.1176 MISC .04 AMAZON COM INC	085	830	9333 41467-00003 01-27-12		2,058.25	872.06- 11.000-
01-30-12	BNY CONVERGEX 01/25 SALE 9 SHS @ 185.4979 MISC .03 AMAZON COM INC	085	830	9333 41470-00001 01-30-12		1,669.45	713.50- 9.000-
01-30-12	BNY CONVERGEX 01/25 SALE 5 SHS @ 570.9523 MISC .05 GOOGLE INC-CL A	085	830	9333 41470-00004 01-30-12		2,854.71	3,021.60- 5.000-
01-30-12	BNY CONVERGEX 01/25 SALE 3 SHS @ 568.6345 MISC .03 GOOGLE INC-CL A	085	830	9333 41470-00005 01-30-12		1,705.87	1,812.96- 3.000-
02-02-12	BNY CONVERGEX 01/30 SALE 12 SHS @ 191.0328 MISC .04 AMAZON COM INC	085	830	9333 41473-00001 02-02-12		2,292.35	951.34- 12.000-
02-02-12	BNY CONVERGEX 01/30 SALE 12 SHS @ 192.1066 MISC .04 AMAZON COM INC	085	830	9333 41473-00002 02-02-12		2,305.23	951.34- 12.000-
02-13-12	BNY CONVERGEX 02/08 SALE 13 SHS @ 51.5139 MISC .01 AMERICAN EXPRESS CO	085	830	9333 41484-00001 02-13-12		669.67	586.31- 13.000-
02-13-12	BNY CONVERGEX 02/08 SALE 13 SHS @ 51.66 MISC .01 AMERICAN EXPRESS CO	085	830	9333 41484-00002 02-13-12		671.57	586.31- 13.000-
02-13-12	BNY CONVERGEX 02/08 SALE 8 SHS @ 115.40 MISC .02 GOLDMAN SACHS GROUP INC	085	830	9333 41484-00004 02-13-12		923.18	963.79- 8.000-

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02-13-12	BNY CONVERGEX 02/08 SALE 17 SHS @ 116.4288 MISC .04 GOLDMAN SACHS GROUP INC	085	830	9333 41484-00005 02-13-12		1,979.25	2,048.05- 17.000-
02-14-12	BNY CONVERGEX 02/09 SALE 9 SHS @ 182.6939 MISC .03 AMAZON COM INC	085	830	9333 41485-00001 02-14-12		1,644.21	713.50- 9.000-
02-14-12	BNY CONVERGEX 02/09 SALE 8 SHS @ 185.3224 MISC .03 AMAZON COM INC	085	830	9333 41485-00002 02-14-12		1,482.55	634.22- 8.000-
02-14-12	BNY CONVERGEX 02/09 SALE 12 SHS @ 52.0901 MISC .01 AMERICAN EXPRESS CO	085	830	9333 41485-00003 02-14-12		625.07	541.20- 12.000-
02-14-12	BNY CONVERGEX 02/09 SALE 58 SHS @ 94.7887 MISC .11 VMWARE INC CLASS A	085	830	9333 41485-00010 02-14-12		5,497.64	3,235.30- 58.000-
02-15-12	BNY CONVERGEX 02/10 SALE 33 SHS @ 64.3197 MISC .04 JOHNSON & JOHNSON	085	830	9333 41486-00001 02-15-12		2,122.51	2,051.15- 33.000-
02-15-12	BNY CONVERGEX 02/10 SALE 35 SHS @ 64.4487 MISC .04 JOHNSON & JOHNSON	085	830	9333 41486-00002 02-15-12		2,255.66	2,175.45- 35.000-
02-16-12	BNY CONVERGEX 02/13 SALE 34 SHS @ 64.747 MISC .04 JOHNSON & JOHNSON	085	830	9333 41487-00001 02-16-12		2,201.36	2,113.30- 34.000-
02-16-12	BNY CONVERGEX 02/13 SALE 32 SHS @ 64.6403 MISC .04 JOHNSON & JOHNSON	085	830	9333 41487-00002 02-16-12		2,068.45	1,988.99- 32.000-

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02-16-12	BNY CONVERGEX 02/13 SALE 10 SHS @ 106.6821 MISC .02 SHIRE PLC SPONSORED ADR	085	830	9333 41487-00003 02-16-12		1,066.80	660.00- 10.000-
02-17-12	BNY CONVERGEX 02/14 SALE 7 SHS @ 106.4601 MISC .01 SHIRE PLC SPONSORED ADR	085	830	9333 41488-00001 02-17-12		745.21	462.00- 7.000-
02-21-12	BNY CONVERGEX 02/15 SALE 4 SHS @ 107.6313 MISC .01 SHIRE PLC SPONSORED ADR	085	830	9333 41492-00005 02-21-12		430.52	264.00- 4.000-
02-23-12	BNY CONVERGEX 02/17 SALE 56 SHS @ 58.685 MISC .06 BED BATH AND BEYOND	085	830	9333 41494-00001 02-23-12		3,286.30	3,041.46- 56.000-
02-23-12	BNY CONVERGEX 02/17 SALE 55 SHS @ 59.1713 MISC .06 BED BATH AND BEYOND	085	830	9333 41494-00002 02-23-12		3,254.36	2,987.14- 55.000-
02-23-12	BNY CONVERGEX 02/17 SALE 66 SHS @ 46.6605 MISC .06 GILEAD SCIENCES INC	085	830	9333 41494-00004 02-23-12		3,079.54	2,858.15- 66.000-
02-27-12	BNY CONVERGEX 02/22 SALE 8 SHS @ 180.5813 MISC .03 AMAZON COM INC	085	830	9333 41498-00001 02-27-12		1,444.62	634.22- 8.000-
02-27-12	BNY CONVERGEX 02/22 SALE 8 SHS @ 181.6491 MISC .03 AMAZON COM INC	085	830	9333 41498-00002 02-27-12		1,453.17	634.22- 8.000-
02-29-12	BNY CONVERGEX 02/24 SALE 23 SHS @ 36.4098 MISC .02 AVAGO TECHNOLOGIES LTD SEDOL B3WS2X9	085	830	9333 41500-00001 02-29-12		837.41	767.81- 23.000-

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02-29-12	BNY CONVERGEX 02/24 SALE 23 SHS @ 36.31 MISC .02 AVAGO TECHNOLOGIES LTD SEDOL B3WS2X9	085	830	9333 41500-00002 02-29-12		835.11	767.81- 23.000-
03-02-12	BNY CONVERGEX 02/28 SALE 21 SHS @ 85.4759 MISC .03 COSTCO WHOLESALE CORP	085	830	9333 41502-00002 03-02-12		1,794.96	1,431.97- 21.000-
03-14-12	BNY CONVERGEX 03/09 SALE 42 SHS @ 62.6903 MISC .05 BED BATH AND BEYOND	085	830	9333 41514-00001 03-14-12		2,632.95	2,281.09- 42.000-
03-14-12	BNY CONVERGEX 03/09 SALE 40 SHS @ 62.8361 MISC .05 BED BATH AND BEYOND	085	830	9333 41514-00002 03-14-12		2,513.40	2,172.47- 40.000-
03-14-12	BNY CONVERGEX 03/09 SALE 33 SHS @ 117.4073 MISC .07 VISA INC CLASS A SHARES	085	830	0100 41514-00005 03-14-12		3,874.37	3,295.41- 33.000-
03-15-12	BNY CONVERGEX 03/12 SALE 20 SHS @ 74.4078 MISC .03 CELGENE CORP	085	830	9333 41515-00003 03-15-12		1,488.13	1,188.81- 20.000-
03-15-12	BNY CONVERGEX 03/12 SALE 15 SHS @ 109.1961 MISC .03 NIKE INC CLASS B	085	830	9333 41515-00008 03-15-12		1,637.91	945.78- 15.000-
03-15-12	BNY CONVERGEX 03/12 SALE 24 SHS @ 74.0036 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41515-00009 03-15-12		1,776.05	1,829.44- 24.000-
03-15-12	BNY CONVERGEX 03/12 SALE 35 SHS @ 51.2628 MISC .03 STARBUCKS CORP	085	830	9333 41515-00010 03-15-12		1,794.17	986.88- 35.000-

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03-16-12	BNY CONVERGEX 03/13 SALE 44 SHS @ 74.9373 MISC .06 CELGENE CORP	085	830	9333 41516-00002 03-16-12		3,297.18	2,615.38- 44.000-
03-16-12	BNY CONVERGEX 03/13 SALE 31 SHS @ 73.9006 MISC .04 COGNIZANT TECHNOLOGY SOLUTIONS	085	830	9333 41516-00003 03-16-12		2,290.88	2,307.16- 31.000-
03-16-12	BNY CONVERGEX 03/13 SALE 31 SHS @ 74.8346 MISC .04 COGNIZANT TECHNOLOGY SOLUTIONS	085	830	9333 41516-00004 03-16-12		2,319.83	2,307.15- 31.000-
03-16-12	BNY CONVERGEX 03/13 SALE 27 SHS @ 79.2306 MISC .04 MONSANTO CO	085	830	9333 41516-00007 03-16-12		2,139.19	1,865.73- 27.000-
03-16-12	BNY CONVERGEX 03/13 SALE 22 SHS @ 109.8898 MISC .04 NIKE INC CLASS B	085	830	9333 41516-00008 03-16-12		2,417.53	1,387.15- 22.000-
03-16-12	BNY CONVERGEX 03/13 SALE 22 SHS @ 74.48 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41516-00009 03-16-12		1,638.53	1,676.99- 22.000-
03-16-12	BNY CONVERGEX 03/13 SALE 34 SHS @ 51.90 MISC .03 STARBUCKS CORP	085	830	9333 41516-00010 03-16-12		1,764.57	958.68- 34.000-
03-16-12	BNY CONVERGEX 03/13 SALE 33 SHS @ 52.0056 MISC .03 STARBUCKS CORP	085	830	9333 41516-00011 03-16-12		1,716.15	930.48- 33.000-
03-20-12	BNY CONVERGEX 03/15 SALE 9 SHS @ 582.1571 MISC .09 APPLE INC	085	830	0100 41520-00001 03-20-12		5,239.32	1,733.24- 9.000-

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03-20-12	BNY CONVERGEX 03/15 SALE 12 SHS @ 79.3548 MISC .02 MONSANTO CO	085	830	9333 41520-00002 03-20-12		952.24	829.21- 12.000-
03-20-12	BNY CONVERGEX 03/15 SALE 12 SHS @ 78.9186 MISC .02 MONSANTO CO	085	830	9333 41520-00003 03-20-12		947.01	829.21- 12.000-
03-23-12	BNY CONVERGEX 03/20 SALE 17 SHS @ 111.0354 MISC .03 CATERPILLAR INC	085	830	9333 41523-00001 03-23-12		1,887.57	1,649.97- 17.000-
03-27-12	BNY CONVERGEX 03/22 SALE 16 SHS @ 106.9336 MISC .03 CATERPILLAR INC	085	830	9333 41527-00001 03-27-12		1,710.91	1,552.92- 16.000-
03-30-12	BNY CONVERGEX 03/27 SALE 10 SHS @ 94.9607 MISC .02 ALLERGAN INC	085	830	9333 41530-00002 03-30-12		949.59	695.44- 10.000-
03-30-12	BNY CONVERGEX 03/27 SALE 14 SHS @ 58.42 MISC .01 AMERICAN EXPRESS CO	085	830	9333 41530-00003 03-30-12		817.87	631.41- 14.000-
03-30-12	BNY CONVERGEX 03/27 SALE 5 SHS @ 613.0996 MISC .06 APPLE INC	085	830	9333 41530-00004 03-30-12		3,065.44	962.91- 5.000-
03-30-12	BNY CONVERGEX 03/27 SALE 1 SHS @ 425.2077 MISC .01 CHIPOTLE MEXICAN GRIL CL A	085	830	9333 41530-00005 03-30-12		425.20	269.28- 1.000-
03-30-12	BNY CONVERGEX 03/27 SALE 4 SHS @ 434.1297 MISC .03 MASTERCARD INC CL A	085	830	9333 41530-00006 03-30-12		1,736.49	1,017.70- 4.000-

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03-30-12	BNY CONVERGEX 03/27 SALE 6 SHS @ 140.452 MISC .02 NOVO NORDISK A S ADR	085	830	9333 41530-00008 03-30-12		842.70	721.54- 6.000-
03-30-12	BNY CONVERGEX 03/27 SALE 2 SHS @ 732.0901 MISC .03 PRICELINE.COM INC	085	830	9333 41530-00009 03-30-12		1,464.15	947.41- 2.000-
03-30-12	BNY CONVERGEX 03/27 SALE 19 SHS @ 155.5147 MISC .05 SALESFORCE.COM	085	830	9333 41530-00010 03-30-12		2,954.73	1,496.91- 19.000-
03-30-12	BNY CONVERGEX 03/27 SALE 25 SHS @ 38.9608 MISC .02 TESLA MOTORS INC	085	830	9333 41530-00011 03-30-12		974.00	682.43- 25.000-
03-30-12	BNY CONVERGEX 03/27 SALE 23 SHS @ 38.2771 MISC .02 TESLA MOTORS INC	085	830	9333 41530-00012 03-30-12		880.36	627.84- 23.000-
03-30-12	BNY CONVERGEX 03/27 SALE 6 SHS @ 109.2316 MISC .01 VMWARE INC CLASS A	085	830	9333 41530-00013 03-30-12		655.38	334.69- 6.000-
04-05-12	BNY CONVERGEX 04/02 SALE 24 SHS @ 58.0995 MISC .03 AMERICAN EXPRESS CO	085	830	9333 41536-00001 04-05-12		1,394.36	1,082.41- 24.000-
04-05-12	BNY CONVERGEX 04/02 SALE 12 SHS @ 58.1408 MISC .02 AMERICAN EXPRESS CO	085	830	9333 41536-00002 04-05-12		697.67	541.20- 12.000-
04-05-12	BNY CONVERGEX 04/02 SALE 12 SHS @ 58.1168 MISC .02 AMERICAN EXPRESS CO	085	830	9333 41536-00003 04-05-12		697.39	541.20- 12.000-

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04-17-12	BNY CONVERGEX 04/12 SALE 38 SHS @ 97.6044 MISC .08 MCDONALD'S CORP	085	830	9333 41548-00002 04-17-12		3,708.88	3,286.42- 38.000-
04-18-12	BNY CONVERGEX 04/13 SALE 39 SHS @ 97.4508 MISC .09 MCDONALD'S CORP	085	830	9333 41549-00002 04-18-12		3,800.50	3,372.90- 39.000-
04-20-12	BNY CONVERGEX 04/17 SALE 39 SHS @ 97.10 MISC .08 MCDONALD'S CORP	085	830	9333 41551-00003 04-20-12		3,786.82	3,372.90- 39.000-
04-24-12	BNY CONVERGEX 04/19 SALE 20 SHS @ 96.968 MISC .04 MCDONALD'S CORP	085	830	9333 41555-00004 04-24-12		1,939.32	1,729.69- 20.000-
04-24-12	BNY CONVERGEX 04/19 SALE 19 SHS @ 95.0682 MISC .04 MCDONALD'S CORP	085	830	9333 41555-00005 04-24-12		1,806.26	1,643.21- 19.000-
04-27-12	BNY CONVERGEX 04/24 SALE 27 SHS @ 63.3561 MISC .04 AMERICAN TOWER CORP	085	830	9333 41558-00001 04-27-12		1,710.58	1,422.30- 27.000-
04-27-12	BNY CONVERGEX 04/24 SALE 31 SHS @ 73.1131 MISC .05 BOEING CO	085	830	9333 41558-00002 04-27-12		2,266.46	2,144.28- 31.000-
04-27-12	BNY CONVERGEX 04/24 SALE 20 SHS @ 42.0916 MISC .02 DISNEY WALT CO	085	830	9333 41558-00003 04-27-12		841.81	652.96- 20.000-
05-04-12	BNY CONVERGEX 05/01 SALE 10 SHS @ 72.4801 MISC .02 CELGENE CORP	085	830	9333 41565-00001 05-04-12		724.78	594.41- 10.000-
05-04-12	BNY CONVERGEX 05/01 SALE 22 SHS @ 103.035 MISC .05 ROPER INDS INC NEW	085	830	9333 41565-00002 05-04-12		2,266.72	1,826.26- 22.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
05-07-12	BNY CONVERGEX 05/02 SALE 30 SHS @ 42.7524 MISC .03 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41568-00001 05-07-12		1,282.54	1,085.20- 30.000-
05-07-12	BNY CONVERGEX 05/02 SALE 29 SHS @ 42.9801 MISC .03 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41568-00002 05-07-12		1,246.39	1,049.03- 29.000-
05-07-12	BNY CONVERGEX 05/02 SALE 10 SHS @ 72.305 MISC .02 CELGENE CORP	085	830	9333 41568-00003 05-07-12		723.03	594.41- 10.000-
05-07-12	BNY CONVERGEX 05/02 SALE 18 SHS @ 56.4506 MISC .02 CROWN CASTLE INTL CORP	085	830	9333 41568-00004 05-07-12		1,016.09	935.13- 18.000-
05-07-12	BNY CONVERGEX 05/02 SALE 17 SHS @ 56.5307 MISC .02 CROWN CASTLE INTL CORP	085	830	9333 41568-00005 05-07-12		961.00	883.18- 17.000-
05-07-12	BNY CONVERGEX 05/02 SALE 25 SHS @ 43.40 MISC .02 DISNEY WALT CO	085	830	9333 41568-00006 05-07-12		1,084.98	816.20- 25.000-
05-07-12	BNY CONVERGEX 05/02 SALE 23 SHS @ 43.6025 MISC .02 DISNEY WALT CO	085	830	9333 41568-00007 05-07-12		1,002.84	750.91- 23.000-
05-07-12	BNY CONVERGEX 05/02 SALE 68 SHS @ 29.3206 MISC .04 ORACLE CORP	085	830	9333 41568-00011 05-07-12		1,993.76	1,785.01- 68.000-
05-07-12	BNY CONVERGEX 05/02 SALE 67 SHS @ 29.62 MISC .04 ORACLE CORP	085	830	9333 41568-00012 05-07-12		1,984.50	1,758.77- 67.000-
05-07-12	BNY CONVERGEX 05/02 SALE 37 SHS @ 26.8834 MISC .02 SKYWORKS SOLUTIONS INC	085	830	9333 41568-00013 05-07-12		994.66	1,023.76- 37.000-

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05-07-12	BNY CONVERGEX 05/02 SALE 36 SHS @ 27.3959 MISC .02 SKYWORKS SOLUTIONS INC	085	830	9333 41568-00014 05-07-12		986.23	996.09- 36.000-
05-11-12	BNY CONVERGEX 05/08 SALE 46 SHS @ 78.638 MISC .08 FOSSIL INC	085	830	9333 41572-00002 05-11-12		3,617.27	5,486.35- 46.000-
05-14-12	BNY CONVERGEX 05/09 SALE 43 SHS @ 44.6345 MISC .04 ILLUMINA INC	085	830	9333 41575-00003 05-14-12		1,919.24	1,758.72- 43.000-
05-14-12	BNY CONVERGEX 05/09 SALE 43 SHS @ 44.6652 MISC .04 ILLUMINA INC	085	830	9333 41575-00004 05-14-12		1,920.56	1,758.72- 43.000-
05-15-12	BNY CONVERGEX 05/10 SALE 35 SHS @ 70.9424 MISC .06 CELGENE CORP	085	830	9333 41576-00001 05-15-12		2,482.93	2,080.42- 35.000-
05-16-12	BNY CONVERGEX 05/11 SALE 17 SHS @ 70.9966 MISC .03 CELGENE CORP	085	830	9333 41577-00001 05-16-12		1,206.92	1,010.49- 17.000-
05-16-12	BNY CONVERGEX 05/11 SALE 17 SHS @ 70.8001 MISC .03 CELGENE CORP	085	830	9333 41577-00002 05-16-12		1,203.57	1,010.49- 17.000-
05-18-12	BNY CONVERGEX 05/15 SALE 182 SHS @ 18.0127 MISC .07 JUNIPER NETWORKS INC	085	830	9333 41579-00001 05-18-12		3,278.24	4,333.86- 182.000-
05-18-12	BNY CONVERGEX 05/15 SALE 182 SHS @ 17.6888 MISC .07 JUNIPER NETWORKS INC	085	830	9333 41579-00002 05-18-12		3,219.29	4,333.86- 182.000-
05-21-12	BNY CONVERGEX 05/16 SALE 47 SHS @ 73.178 MISC .08 FOSSIL INC	085	830	9333 41582-00001 05-21-12		3,439.29	5,605.62- 47.000-

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05-22-12	BNY CONVERGEX 05/17 SALE 25 SHS @ 28.9676 MISC .02 LOWES COMPANIES INC	085	830	9333 41583-00001 05-22-12		724.17	656.97- 25.000-
05-22-12	BNY CONVERGEX 05/17 SALE 27 SHS @ 28.772 MISC .02 LOWES COMPANIES INC	085	830	9333 41583-00002 05-22-12		776.83	709.53- 27.000-
05-24-12	BNY CONVERGEX 05/21 SALE 116 SHS @ 25.8975 MISC .07 LOWES COMPANIES INC	085	830	9333 41585-00001 05-24-12		3,004.04	3,048.36- 116.000-
05-24-12	BNY CONVERGEX 05/21 SALE 117 SHS @ 25.65 MISC .07 LOWES COMPANIES INC	085	830	9333 41585-00002 05-24-12		3,000.98	3,074.64- 117.000-
05-25-12	BNY CONVERGEX 05/22 SALE 77 SHS @ 25.895 MISC .04 LOWES COMPANIES INC	085	830	9333 41586-00004 05-25-12		1,993.87	2,023.48- 77.000-
05-25-12	BNY CONVERGEX 05/22 SALE 77 SHS @ 26.0781 MISC .05 LOWES COMPANIES INC	085	830	9333 41586-00005 05-25-12		2,007.97	2,023.47- 77.000-
05-25-12	BNY CONVERGEX 05/22 SALE 76 SHS @ 25.9602 MISC .04 LOWES COMPANIES INC	085	830	9333 41586-00006 05-25-12		1,972.93	1,997.20- 76.000-
05-30-12	BNY CONVERGEX 05/24 SALE 40 SHS @ 28.0067 MISC .03 NETAPP INC	085	830	9333 41591-00002 05-30-12		1,120.24	1,204.32- 40.000-
05-30-12	BNY CONVERGEX 05/24 SALE 40 SHS @ 28.52 MISC .03 NETAPP INC	085	830	9333 41591-00003 05-30-12		1,140.77	1,204.32- 40.000-
06-05-12	BNY CONVERGEX 05/31 SALE 102 SHS @ 26.6372 MISC .06 ORACLE CORP	085	830	9333 41597-00002 06-05-12		2,716.93	2,677.52- 102.000-

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06-05-12	BNY CONVERGEX 05/31 SALE 102 SHS @ 26.4701 MISC .06 ORACLE CORP	085	830	9333 41597-00003 06-05-12		2,699.89	2,677.52- 102.000-
06-11-12	BNY CONVERGEX 06/06 SALE 18 SHS @ 65.1105 MISC .03 CELGENE CORP	085	830	9333 41603-00002 06-11-12		1,171.96	1,069.93- 18.000-
06-12-12	BNY CONVERGEX 06/07 SALE 19 SHS @ 65.3927 MISC .03 CELGENE CORP	085	830	9333 41604-00002 06-12-12		1,242.43	1,129.37- 19.000-
06-13-12	BNY CONVERGEX 06/08 SALE 43 SHS @ 30.3516 MISC .03 NETAPP INC	085	830	9333 41605-00001 06-13-12		1,305.09	1,294.64- 43.000-
06-13-12	BNY CONVERGEX 06/08 SALE 43 SHS @ 30.3435 MISC .03 NETAPP INC	085	830	9333 41605-00002 06-13-12		1,304.74	1,294.64- 43.000-
06-14-12	BNY CONVERGEX 06/11 SALE 31 SHS @ 64.28 MISC .04 CELGENE CORP	085	830	9333 41606-00002 06-14-12		1,992.64	1,842.65- 31.000-
06-22-12	BNY CONVERGEX 06/19 SALE 11 SHS @ 93.6551 MISC .02 ALLERGAN INC	085	830	9333 41614-00001 06-22-12		1,030.18	764.99- 11.000-
06-25-12	BNY CONVERGEX 06/20 SALE 13 SHS @ 66.18 MISC .02 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41617-00002 06-25-12		860.32	990.95- 13.000-
06-25-12	BNY CONVERGEX 06/20 SALE 14 SHS @ 65.2034 MISC .02 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41617-00003 06-25-12		912.83	1,067.18- 14.000-

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06-26-12	BNY CONVERGEX 06/21 SALE 26 SHS @ 63.1223 MISC .04 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41618-00003 06-26-12		1,641.14	1,981.90- 26.000-
06-27-12	BNY CONVERGEX 06/22 SALE 10 SHS @ 91.04 MISC .02 ALLERGAN INC	085	830	9333 41619-00001 06-27-12		910.38	695.44- 10.000-
06-27-12	BNY CONVERGEX 06/22 SALE 20 SHS @ 61.61 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41619-00003 06-27-12		1,232.17	1,524.53- 20.000-
06-28-12	BNY CONVERGEX 06/25 SALE 19 SHS @ 89.891 MISC .04 ALLERGAN INC	085	830	9333 41620-00001 06-28-12		1,707.89	1,321.34- 19.000-
06-28-12	BNY CONVERGEX 06/25 SALE 19 SHS @ 60.254 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41620-00003 06-28-12		1,144.80	1,448.31- 19.000-
06-29-12	BNY CONVERGEX 06/26 SALE 20 SHS @ 59.80 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41621-00003 06-29-12		1,195.97	1,524.53- 20.000-
07-02-12	BNY CONVERGEX 06/27 SALE 19 SHS @ 60.522 MISC .03 SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086	085	830	9333 41624-00004 07-02-12		1,149.89	1,448.31- 19.000-
07-03-12	BNY CONVERGEX 06/28 SALE 8 SHS @ 51.5826 MISC .01 STARBUCKS CORP	085	830	9333 41625-00001 07-03-12		412.65	225.57- 8.000-
07-05-12	BNY CONVERGEX 06/29 SALE 16 SHS @ 53.08 MISC .02 STARBUCKS CORP	085	830	9333 41627-00003 07-05-12		849.26	451.14- 16.000-

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07-19-12	BNY CONVERGEX 07/16 SALE 35 SHS @ 35.4658 MISC .03 JPMORGAN CHASE & CO	085	830	9333 41641-00001 07-19-12		1,241.28	1,197.97- 35.000-
07-19-12	BNY CONVERGEX 07/16 SALE 35 SHS @ 34.90 MISC .03 JPMORGAN CHASE & CO	085	830	9333 41641-00002 07-19-12		1,221.47	1,197.97- 35.000-
07-19-12	BNY CONVERGEX 07/16 SALE 35 SHS @ 35.1002 MISC .03 JPMORGAN CHASE & CO	085	830	9333 41641-00003 07-19-12		1,228.48	1,197.96- 35.000-
07-19-12	BNY CONVERGEX 07/16 SALE 33 SHS @ 35.0406 MISC .03 JPMORGAN CHASE & CO	085	830	9333 41641-00004 07-19-12		1,156.31	1,129.51- 33.000-
07-23-12	BNY CONVERGEX 07/18 SALE 46 SHS @ 38.36 MISC .04 BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZHYC6	085	830	9333 41645-00002 07-23-12		1,764.52	1,847.30- 46.000-
07-23-12	BNY CONVERGEX 07/18 SALE 27 SHS @ 87.4094 MISC .05 VMWARE INC CLASS A	085	830	9333 41645-00004 07-23-12		2,360.00	1,618.57- 27.000-
07-23-12	BNY CONVERGEX 07/18 SALE 13 SHS @ 89.1565 MISC .03 VMWARE INC CLASS A	085	830	9333 41645-00005 07-23-12		1,159.01	779.31- 13.000-
07-24-12	BNY CONVERGEX 07/19 SALE 20 SHS @ 52.5001 MISC .02 VERTEX PHARMACEUTICALS INC	085	830	9333 41646-00006 07-24-12		1,049.98	771.61- 20.000-
07-24-12	BNY CONVERGEX 07/19 SALE 19 SHS @ 90.585 MISC .04 VMWARE INC CLASS A	085	830	9333 41646-00007 07-24-12		1,721.08	1,138.99- 19.000-

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07-25-12	BNY CONVERGEX 07/20 SALE 15 SHS @ 51.99 MISC .02 STARBUCKS CORP	085	830	9333 41647-00007 07-25-12		779.83	422.95- 15.000-
07-26-12	BNY CONVERGEX 07/23 SALE 20 SHS @ 50.5056 MISC .02 STARBUCKS CORP	085	830	9333 41648-00001 07-26-12		1,010.09	563.93- 20.000-
07-27-12	BNY CONVERGEX 07/24 SALE 15 SHS @ 50.6053 MISC .02 STARBUCKS CORP	085	830	9333 41649-00002 07-27-12		759.06	422.95- 15.000-
08-07-12	BNY CONVERGEX 08/02 SALE 26 SHS @ 41.1305 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41660-00001 08-07-12		1,069.37	1,084.46- 26.000-
08-07-12	BNY CONVERGEX 08/02 SALE 48 SHS @ 43.7203 MISC .05 STARBUCKS CORP	085	830	9333 41660-00002 08-07-12		2,098.53	1,353.43- 48.000-
08-08-12	BNY CONVERGEX 08/03 SALE 27 SHS @ 42.4756 MISC .03 HARLEY DAVIDSON INC	085	830	9333 41661-00001 08-08-12		1,146.82	1,126.17- 27.000-
08-08-12	BNY CONVERGEX 08/03 SALE 23 SHS @ 43.9707 MISC .02 STARBUCKS CORP	085	830	9333 41661-00002 08-08-12		1,011.30	648.52- 23.000-
08-09-12	BNY CONVERGEX 08/06 SALE 26 SHS @ 42.0588 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41662-00003 08-09-12		1,093.50	1,084.46- 26.000-
08-09-12	BNY CONVERGEX 08/06 SALE 22 SHS @ 43.6902 MISC .02 STARBUCKS CORP	085	830	9333 41662-00005 08-09-12		961.16	620.32- 22.000-
08-14-12	BNY CONVERGEX 08/09 SALE 59 SHS @ 32.0915 MISC .04 NETAPP INC	085	830	9333 41667-00001 08-14-12		1,893.36	1,776.37- 59.000-

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08-14-12	BNY CONVERGEX 08/09 SALE 58 SHS @ 32.1462 MISC .04 NETAPP INC	085	830	9333 41667-00002 08-14-12		1,864.44	1,746.26- 58.000-
08-14-12	BNY CONVERGEX 08/09 SALE 59 SHS @ 32.1838 MISC .04 NETAPP INC	085	830	9333 41667-00003 08-14-12		1,898.80	1,776.37- 59.000-
08-16-12	BNY CONVERGEX 08/13 SALE 26 SHS @ 41.20 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41669-00002 08-16-12		1,071.18	1,084.46- 26.000-
08-17-12	BNY CONVERGEX 08/14 SALE 27 SHS @ 41.3832 MISC .03 HARLEY DAVIDSON INC	085	830	9333 41670-00001 08-17-12		1,117.32	1,126.17- 27.000-
08-20-12	BNY CONVERGEX 08/15 SALE 26 SHS @ 41.2708 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41673-00001 08-20-12		1,073.02	1,084.46- 26.000-
08-21-12	BNY CONVERGEX 08/16 SALE 51 SHS @ 37.5052 MISC .04 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41674-00001 08-21-12		1,912.72	1,844.85- 51.000-
08-21-12	BNY CONVERGEX 08/16 SALE 52 SHS @ 36.623 MISC .04 ALTERA CORP	085	830	9333 41674-00002 08-21-12		1,904.35	1,764.27- 52.000-
08-21-12	BNY CONVERGEX 08/16 SALE 25 SHS @ 42.2631 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41674-00003 08-21-12		1,056.55	1,042.75- 25.000-
08-21-12	BNY CONVERGEX 08/16 SALE 10 SHS @ 158.0415 MISC .04 NOVO NORDISK A S ADR	085	830	9333 41674-00004 08-21-12		1,580.38	1,215.66- 10.000-

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08-23-12	BNY CONVERGEX 08/20 SALE 9 SHS @ 156.7859 MISC .03 NOVO NORDISK A S ADR	085	830	9333 41676-00001 08-23-12		1,411.04	1,094.09- 9.000-
08-27-12	BNY CONVERGEX 08/22 SALE 21 SHS @ 43.0596 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41680-00001 08-27-12		904.23	875.91- 21.000-
08-27-12	BNY CONVERGEX 08/22 SALE 18 SHS @ 43.1202 MISC .02 HARLEY DAVIDSON INC	085	830	9333 41680-00002 08-27-12		776.15	750.78- 18.000-
08-27-12	BNY CONVERGEX 08/22 SALE 8 SHS @ 155.4856 MISC .03 NOVO NORDISK A S ADR	085	830	9333 41680-00003 08-27-12		1,243.86	972.53- 8.000-
08-29-12	BNY CONVERGEX 08/24 SALE 39 SHS @ 42.5017 MISC .04 HARLEY DAVIDSON INC	085	830	9333 41682-00004 08-29-12		1,657.53	1,626.68- 39.000-
09-14-12	BNY CONVERGEX 09/11 SALE 62 SHS @ 52.1668 MISC .07 MICHAEL KORS HOLDINGS LTD	085	830	9333 41698-00001 09-14-12		3,234.27	2,854.74- 62.000-
09-19-12	BNY CONVERGEX 09/14 SALE 31 SHS @ 35.1365 MISC .02 BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZHYC6	085	830	9333 41703-00001 09-19-12		1,089.21	1,244.92- 31.000-
09-19-12	BNY CONVERGEX 09/14 SALE 8 SHS @ 153.2832 MISC .03 NOVO NORDISK A S ADR	085	830	9333 41703-00002 09-19-12		1,226.24	972.53- 8.000-
09-20-12	BNY CONVERGEX 09/17 SALE 35 SHS @ 54.0859 MISC .04 MICHAEL KORS HOLDINGS LTD	085	830	9333 41704-00001 09-20-12		1,892.96	1,611.55- 35.000-

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09-20-12	BNY CONVERGEX 09/17 SALE 39 SHS @ 53.9989 MISC .05 MICHAEL KORS HOLDINGS LTD	085	830	9333 41704-00002 09-20-12		2,105.91	1,795.72- 39.000-
09-20-12	BNY CONVERGEX 09/17 SALE 28 SHS @ 59.2697 MISC .04 AMERICAN EXPRESS CO	085	830	9333 41704-00003 09-20-12		1,659.51	1,262.81- 28.000-
09-20-12	BNY CONVERGEX 09/17 SALE 28 SHS @ 59.13 MISC .04 AMERICAN EXPRESS CO	085	830	9333 41704-00004 09-20-12		1,655.60	1,262.81- 28.000-
09-20-12	BNY CONVERGEX 09/17 SALE 32 SHS @ 34.86 MISC .02 BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZH6C	085	830	9333 41704-00008 09-20-12		1,115.50	1,285.08- 32.000-
09-20-12	BNY CONVERGEX 09/17 SALE 31 SHS @ 34.6564 MISC .02 BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZH6C	085	830	9333 41704-00009 09-20-12		1,074.32	1,244.92- 31.000-
09-20-12	BNY CONVERGEX 09/17 SALE 9 SHS @ 153.7311 MISC .03 NOVO NORDISK A S ADR	085	830	9333 41704-00010 09-20-12		1,383.55	1,094.09- 9.000-
09-20-12	BNY CONVERGEX 09/17 SALE 21 SHS @ 64.5207 MISC .03 QUALCOMM	085	830	9333 41704-00011 09-20-12		1,354.90	873.73- 21.000-
09-20-12	BNY CONVERGEX 09/17 SALE 20 SHS @ 64.5426 MISC .03 QUALCOMM	085	830	9333 41704-00012 09-20-12		1,290.82	832.13- 20.000-
09-20-12	BNY CONVERGEX 09/17 SALE 36 SHS @ 54.1972 MISC .04 UNITEDHEALTH GROUP INC	085	830	9333 41704-00013 09-20-12		1,951.06	1,973.94- 36.000-

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09-20-12	BNY CONVERGEX 09/17 SALE 36 SHS @ 54.4767 MISC .04 UNITEDHEALTH GROUP INC	085	830	9333 41704-00014 09-20-12		1,961.12	1,973.94- 36.000-
09-25-12	BNY CONVERGEX 09/20 SALE 132 SHS @ 24.2901 MISC .07 SKYWORKS SOLUTIONS INC	085	830	9333 41709-00004 09-25-12		3,206.22	3,830.07- 132.000-
09-26-12	BNY CONVERGEX 09/21 SALE 33 SHS @ 25.70 MISC .02 SKYWORKS SOLUTIONS INC	085	830	9333 41710-00006 09-26-12		848.08	957.52- 33.000-
09-26-12	BNY CONVERGEX 09/21 SALE 48 SHS @ 25.0176 MISC .03 SKYWORKS SOLUTIONS INC	085	830	9333 41710-00007 09-26-12		1,200.82	1,392.75- 48.000-
09-26-12	BNY CONVERGEX 09/21 SALE 49 SHS @ 24.9103 MISC .03 SKYWORKS SOLUTIONS INC	085	830	9333 41710-00008 09-26-12		1,220.58	1,421.77- 49.000-
10-03-12	BNY CONVERGEX 09/28 SALE 33 SHS @ 34.2491 MISC .03 ALTERA CORP	085	830	9333 41717-00001 10-03-12		1,130.19	1,119.63- 33.000-
10-03-12	BNY CONVERGEX 09/28 SALE 32 SHS @ 34.0297 MISC .02 ALTERA CORP	085	830	9333 41717-00002 10-03-12		1,088.93	1,085.70- 32.000-
10-03-12	BNY CONVERGEX 09/28 SALE 16 SHS @ 56.5316 MISC .02 AMERICAN EXPRESS CO	085	830	9333 41717-00003 10-03-12		904.49	721.61- 16.000-
10-03-12	BNY CONVERGEX 09/28 SALE 14 SHS @ 56.91 MISC .02 AMERICAN EXPRESS CO	085	830	9333 41717-00004 10-03-12		796.72	631.41- 14.000-
10-04-12	BNY CONVERGEX 10/01 SALE 17 SHS @ 113.5475 MISC .04 BAIDU INC	085	830	9333 41718-00001 10-04-12		1,930.26	1,208.38- 17.000-

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10-05-12	BNY CONVERGEX 10/02 SALE 20 SHS @ 38.8524 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41719-00001 10-05-12		777.03	723.47- 20.000-
10-05-12	BNY CONVERGEX 10/02 SALE 30 SHS @ 112.4023 MISC .08 BAIDU INC	085	830	9333 41719-00002 10-05-12		3,371.99	2,132.44- 30.000-
10-09-12	BNY CONVERGEX 10/03 SALE 20 SHS @ 39.0366 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41723-00003 10-09-12		780.71	723.47- 20.000-
10-09-12	BNY CONVERGEX 10/03 SALE 14 SHS @ 111.8332 MISC .04 BAIDU INC	085	830	9333 41723-00004 10-09-12		1,565.63	995.14- 14.000-
10-09-12	BNY CONVERGEX 10/03 SALE 14 SHS @ 111.4235 MISC .03 BAIDU INC	085	830	9333 41723-00005 10-09-12		1,559.89	995.14- 14.000-
10-09-12	BNY CONVERGEX 10/03 SALE 13 SHS @ 57.0062 MISC .02 UNITEDHEALTH GROUP INC	085	830	9333 41723-00006 10-09-12		741.06	712.81- 13.000-
10-10-12	BNY CONVERGEX 10/04 SALE 19 SHS @ 39.3517 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41724-00002 10-10-12		747.67	687.30- 19.000-
10-10-12	BNY CONVERGEX 10/04 SALE 29 SHS @ 33.5162 MISC .02 ALTERA CORP	085	830	9333 41724-00003 10-10-12		971.95	983.92- 29.000-
10-10-12	BNY CONVERGEX 10/04 SALE 19 SHS @ 48.9398 MISC .02 STARBUCKS CORP	085	830	9333 41724-00008 10-10-12		929.84	535.73- 19.000-
10-10-12	BNY CONVERGEX 10/04 SALE 19 SHS @ 48.9901 MISC .02 STARBUCKS CORP	085	830	9333 41724-00009 10-10-12		930.79	535.73- 19.000-

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10-10-12	BNY CONVERGEX 10/04 SALE 17 SHS @ 57.8978 MISC .02 UNITEDHEALTH GROUP INC	085	830	9333 41724-00010 10-10-12		984.24	932.14- 17.000-
10-10-12	BNY CONVERGEX 10/04 SALE 16 SHS @ 58.0389 MISC .02 UNITEDHEALTH GROUP INC	085	830	9333 41724-00011 10-10-12		928.60	877.31- 16.000-
10-11-12	BNY CONVERGEX 10/08 SALE 31 SHS @ 33.30 MISC .02 ALTERA CORP	085	830	9333 41725-00002 10-11-12		1,032.28	1,051.77- 31.000-
10-11-12	BNY CONVERGEX 10/05 SALE 33 SHS @ 49.1243 MISC .04 STARBUCKS CORP	085	830	9333 41725-00003 10-11-12		1,621.07	930.48- 33.000-
10-12-12	BNY CONVERGEX 10/09 SALE 42 SHS @ 33.0416 MISC .03 ALTERA CORP	085	830	9333 41726-00001 10-12-12		1,387.72	1,424.98- 42.000-
10-12-12	BNY CONVERGEX 10/09 SALE 37 SHS @ 47.7601 MISC .04 STARBUCKS CORP	085	830	9333 41726-00003 10-12-12		1,767.08	1,043.27- 37.000-
10-15-12	BNY CONVERGEX 10/10 SALE 35 SHS @ 47.1138 MISC .04 STARBUCKS CORP	085	830	9333 41729-00008 10-15-12		1,648.95	986.88- 35.000-
10-16-12	BNY CONVERGEX 10/11 SALE 41 SHS @ 32.2306 MISC .03 ALTERA CORP	085	830	9333 41730-00001 10-16-12		1,321.42	1,391.06- 41.000-
10-16-12	BNY CONVERGEX 10/11 SALE 36 SHS @ 47.0141 MISC .04 STARBUCKS CORP	085	830	9333 41730-00005 10-16-12		1,692.47	1,015.07- 36.000-
10-17-12	BNY CONVERGEX 10/12 SALE 35 SHS @ 47.3838 MISC .04 STARBUCKS CORP	085	830	9333 41731-00001 10-17-12		1,658.40	986.87- 35.000-

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10-18-12	BNY CONVERGEX 10/15 SALE 36 SHS @ 57.49 MISC .05 AMERICAN EXPRESS CO	085	830 9333	41732-00002 10-18-12		2,069.59	1,623.61- 36.000-
10-22-12	BNY CONVERGEX 10/17 SALE 38 SHS @ 59.031 MISC .05 AMERICAN EXPRESS CO	085	830 9333	41736-00001 10-22-12		2,243.13	1,713.81- 38.000-
10-22-12	BNY CONVERGEX 10/17 SALE 66 SHS @ 59.1176 MISC .09 AMERICAN EXPRESS CO	085	830 9333	41736-00002 10-22-12		3,901.67	2,976.62- 66.000-
10-22-12	BNY CONVERGEX 10/17 SALE 18 SHS @ 649.4892 MISC .26 APPLE INC	085	830 9333	41736-00003 10-22-12		11,690.54	3,466.47- 18.000-
10-24-12	BNY CONVERGEX 10/19 SALE 8 SHS @ 240.5395 MISC .04 AMAZON COM INC	085	830 9333	41738-00002 10-24-12		1,924.27	775.02- 8.000-
10-25-12	CASH IN LIEU OF .662 FRACTIONAL SHARES/PAR AT 46.0600 PER SHARE/BOND KRAFT FOODS GROUP INC	085	833 9999	41739-00003 10-25-12		30.49	29.10- .662-
11-08-12	BNY CONVERGEX 11/05 SALE 15 SHS @ 71.8294 MISC .02 NATIONAL OILWELL VARCO INC	085	830 9333	41753-00001 11-08-12		1,077.42	1,154.01- 15.000-
11-08-12	BNY CONVERGEX 11/05 SALE 19 SHS @ 71.9212 MISC .03 NATIONAL OILWELL VARCO INC	085	830 9333	41753-00002 11-08-12		1,366.47	1,461.74- 19.000-
11-09-12	BNY CONVERGEX 11/06 SALE 20 SHS @ 71.837 MISC .03 NATIONAL OILWELL VARCO INC	085	830 9333	41754-00003 11-09-12		1,436.71	1,538.68- 20.000-
11-14-12	BNY CONVERGEX 11/08 SALE 11 SHS @ 191.5065 MISC .05 INTERNATIONAL BUSINESS MACHS CORP	085	830 9333	41759-00002 11-14-12		2,106.52	1,703.39- 11.000-

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11-14-12	BNY CONVERGEX 11/08 SALE 37 SHS @ 61.9619 MISC .05 QUALCOMM	085	830 9333	41759-00003 11-14-12		2,292.54	1,539.44- 37.000-
11-15-12	BNY CONVERGEX 11/12 SALE 29 SHS @ 36.95 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830 9333	41760-00002 11-15-12		1,071.53	1,049.03- 29.000-
11-15-12	BNY CONVERGEX 11/09 SALE 30 SHS @ 37.0785 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830 9333	41760-00003 11-15-12		1,112.33	1,085.20- 30.000-
11-15-12	BNY CONVERGEX 11/09 SALE 27 SHS @ 43.6449 MISC .03 KRAFT FOODS GROUP INC	085	830 9333	41760-00005 11-15-12		1,178.39	1,187.01- 27.000-
11-15-12	BNY CONVERGEX 11/09 SALE 28 SHS @ 43.9878 MISC .03 KRAFT FOODS GROUP INC	085	830 9333	41760-00006 11-15-12		1,231.63	1,230.98- 28.000-
11-20-12	BNY CONVERGEX 11/15 SALE 49 SHS @ 30.75 MISC .03 BRISTOL MYERS SQUIBB CO	085	830 9333	41765-00002 11-20-12		1,506.72	1,551.77- 49.000-
11-20-12	BNY CONVERGEX 11/15 SALE 48 SHS @ 30.95 MISC .03 BRISTOL MYERS SQUIBB CO	085	830 9333	41765-00003 11-20-12		1,485.57	1,520.10- 48.000-
11-20-12	BNY CONVERGEX 11/15 SALE 49 SHS @ 30.8281 MISC .03 BRISTOL MYERS SQUIBB CO	085	830 9333	41765-00004 11-20-12		1,510.54	1,551.77- 49.000-
11-20-12	BNY CONVERGEX 11/15 SALE 23 SHS @ 61.3696 MISC .03 QUALCOMM	085	830 9333	41765-00006 11-20-12		1,411.47	956.95- 23.000-
11-20-12	BNY CONVERGEX 11/15 SALE 24 SHS @ 61.90 MISC .03 QUALCOMM	085	830 9333	41765-00007 11-20-12		1,485.57	998.55- 24.000-

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11-21-12	BNY CONVERGEX 11/16 SALE 20 SHS @ 35.7002 MISC .02 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41766-00001 11-21-12		713.99	723.47- 20.000-
11-21-12	BNY CONVERGEX 11/16 SALE 33 SHS @ 101.919 MISC .08 PERRIGO CO	085	830	9333 41766-00005 11-21-12		3,363.25	3,763.98- 33.000-
11-26-12	BNY CONVERGEX 11/20 SALE 35 SHS @ 36.7508 MISC .03 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41771-00001 11-26-12		1,286.25	1,266.07- 35.000-
11-26-12	BNY CONVERGEX 11/20 SALE 33 SHS @ 36.6931 MISC .03 AGILENT TECHNOLOGIES (IPO)	085	830	9333 41771-00002 11-26-12		1,210.85	1,193.72- 33.000-
11-26-12	BNY CONVERGEX 11/20 SALE 14 SHS @ 63.464 MISC .02 BORG WARNER INC.	085	830	9333 41771-00003 11-26-12		888.48	1,046.36- 14.000-
11-27-12	BNY CONVERGEX 11/21 SALE 14 SHS @ 63.5714 MISC .02 BORG WARNER INC.	085	830	9333 41772-00001 11-27-12		889.98	1,046.36- 14.000-
11-29-12	BNY CONVERGEX 11/26 SALE 28 SHS @ 64.7162 MISC .04 BORG WARNER INC.	085	830	9333 41774-00001 11-29-12		1,812.01	2,092.72- 28.000-
12-05-12	BNY CONVERGEX 11/30 SALE 12 SHS @ 68.12 MISC .02 MEAD JOHNSON NUTRITION CO	085	830	9333 41780-00002 12-05-12		817.42	628.23- 12.000-
12-12-12	BNY CONVERGEX 12/07 SALE 20 SHS @ 68.1501 MISC .03 NATIONAL OILWELL VARCO INC	085	830	9333 41787-00002 12-12-12		1,362.97	1,538.68- 20.000-
12-13-12	BNY CONVERGEX 12/10 SALE 12 SHS @ 68.0986 MISC .02 NATIONAL OILWELL VARCO INC	085	830	9333 41788-00002 12-13-12		817.16	923.21- 12.000-

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12-13-12	BNY CONVERGEX 12/10 SALE 9 SHS @ 67.9458 MISC .01 NATIONAL OILWELL VARCO INC	085	830	9333 41788-00003 12-13-12		611.50	692.41- 9.000-
12-14-12	BNY CONVERGEX 12/11 SALE 14 SHS @ 251.7664 MISC .08 AMAZON COM INC	085	830	9333 41789-00001 12-14-12		3,524.65	1,356.29- 14.000-
12-14-12	BNY CONVERGEX 12/11 SALE 19 SHS @ 66.5598 MISC .03 MEAD JOHNSON NUTRITION CO	085	830	9333 41789-00002 12-14-12		1,264.61	994.69- 19.000-
12-17-12	BNY CONVERGEX 12/12 SALE 39 SHS @ 24.93 MISC .02 EMC CORP	085	830	9333 41792-00002 12-17-12		972.25	1,026.37- 39.000-
12-17-12	BNY CONVERGEX 12/12 SALE 40 SHS @ 24.98 MISC .02 EMC CORP	085	830	9333 41792-00003 12-17-12		999.18	1,052.69- 40.000-
12-17-12	BNY CONVERGEX 12/12 SALE 76 SHS @ 24.9002 MISC .04 EMC CORP	085	830	9333 41792-00004 12-17-12		1,892.37	2,000.11- 76.000-
12-17-12	BNY CONVERGEX 12/12 SALE 56 SHS @ 118.9193 MISC .15 GOLDMAN SACHS GROUP INC	085	830	9333 41792-00005 12-17-12		6,659.33	6,768.37- 56.000-
12-17-12	BNY CONVERGEX 12/12 SALE 29 SHS @ 119.4529 MISC .08 GOLDMAN SACHS GROUP INC	085	830	9333 41792-00006 12-17-12		3,464.06	3,505.05- 29.000-
12-18-12	BNY CONVERGEX 12/13 SALE 14 SHS @ 118.7204 MISC .04 GOLDMAN SACHS GROUP INC	085	830	9333 41793-00003 12-18-12		1,662.05	1,692.09- 14.000-
12-18-12	BNY CONVERGEX 12/13 SALE 14 SHS @ 118.5279 MISC .04 GOLDMAN SACHS GROUP INC	085	830	9333 41793-00004 12-18-12		1,659.35	1,692.09- 14.000-

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12-18-12	BNY CONVERGEX 12/13 SALE 26 SHS @ 65.6101 MISC .04 NATIONAL OILWELL VARCO INC	085	830	9333 41793-00006 12-18-12		1,705.82	2,000.28- 26.000-
12-19-12	BNY CONVERGEX 12/14 SALE 30 SHS @ 65.6469 MISC .04 MEAD JOHNSON NUTRITION CO	085	830	9333 41794-00001 12-19-12		1,969.36	1,570.56- 30.000-
12-19-12	BNY CONVERGEX 12/14 SALE 30 SHS @ 66.1357 MISC .04 MEAD JOHNSON NUTRITION CO	085	830	9333 41794-00002 12-19-12		1,984.03	1,570.56- 30.000-
12-19-12	BNY CONVERGEX 12/14 SALE 22 SHS @ 65.00 MISC .03 NATIONAL OILWELL VARCO INC	085	830	9333 41794-00003 12-19-12		1,429.97	1,692.54- 22.000-
12-19-12	BNY CONVERGEX 12/14 SALE 22 SHS @ 64.9705 MISC .03 NATIONAL OILWELL VARCO INC	085	830	9333 41794-00004 12-19-12		1,429.32	1,692.55- 22.000-
12-20-12	BNY CONVERGEX 12/17 SALE 19 SHS @ 66.2625 MISC .03 BORG WARNER INC.	085	830	9333 41795-00001 12-20-12		1,258.96	1,420.06- 19.000-
12-20-12	BNY CONVERGEX 12/17 SALE 22 SHS @ 65.92 MISC .03 NATIONAL OILWELL VARCO INC	085	830	9333 41795-00005 12-20-12		1,450.21	1,692.54- 22.000-
12-21-12	BNY CONVERGEX 12/18 SALE 18 SHS @ 67.4842 MISC .03 BORG WARNER INC.	085	830	9333 41796-00001 12-21-12		1,214.69	1,345.32- 18.000-
12-26-12	BNY CONVERGEX 12/20 SALE 10 SHS @ 40.56 MISC .01 BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZH66	085	830	9333 41801-00002 12-26-12		405.59	401.59- 10.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
12-26-12	BNY CONVERGEX 12/20 SALE 15 SHS @ 65.9705 MISC .02 MEAD JOHNSON NUTRITION CO	085	830	9333 41801-00003 12-26-12		989.54	785.28- 15.000-
12-27-12	BNY CONVERGEX 12/21 SALE 36 SHS @ 68.2004 MISC .06 BORG WARNER INC.	085	830	9333 41802-00001 12-27-12		2,455.16	2,690.64- 36.000-
12-27-12	BNY CONVERGEX 12/21 SALE 15 SHS @ 65.4901 MISC .02 MEAD JOHNSON NUTRITION CO	085	830	9333 41802-00004 12-27-12		982.33	785.28- 15.000-

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DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 830	SALES				96,250.55	79,609.23-P	
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				233.99	105.84-P	

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DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
03-12-12	PROCEEDS RECVD FROM MERGER ELECTION OF 3.000 SHS @ 61.1420 TRANSATLANTIC HOLDINGS INC MERGED 3/06/2012 @ \$61.142 P/S	085 830	9999	41512-00001 03-12-12		183.43	80.94- 3.000-
03-19-12	CASH IN LIEU OF .657 FRACTIONAL SHARES/PAR AT 327.4900 PER SHARE/BOND ALLEGHANY CORP DEL	085 833	9999	41519-00001 03-19-12		215.16	93.84- .657-
04-03-12	BNY CONVERGEX 03/29 SALE 200 SHS @ 37.762 MISC .17 KRAFT FOODS INC - A SEDOL 2764296 ISIN US50075N1046	085 830	9333	41534-00001 04-03-12		7,552.23	6,111.44- 200.000-
04-10-12	BNY CONVERGEX 04/04 SALE 258 SHS @ 21.0022 MISC .12 GRUPO TELEVISIA SA DE CV SPONSORED ADR REPSTG ORD PARTN CTF	085 830	9333	41541-00001 04-10-12		5,418.45	4,156.12- 258.000-
04-27-12	BNY CONVERGEX 04/24 SALE 53 SHS @ 38.30 MISC .05 MERCK & CO INC	085 830	9333	41558-00001 04-27-12		2,029.85	1,644.08- 53.000-
06-13-12	BNY CONVERGEX 06/08 SALE 104 SHS @ 50.4927 MISC .12 BAXTER INTERNATIONAL INC	085 830	9333	41605-00001 06-13-12		5,251.12	4,625.48- 104.000-
06-22-12	BNY CONVERGEX 06/19 SALE 85 SHS @ 74.5761 MISC .14 BECTON DICKINSON & CO	085 830	9333	41614-00001 06-22-12		6,338.83	5,693.59- 85.000-
07-13-12	BNY CONVERGEX 07/10 SALE 325 SHS @ 67.9348 MISC .49 JOHNSON & JOHNSON	085 830	9333	41635-00002 07-13-12		22,078.32	19,645.65- 325.000-
07-16-12	BNY CONVERGEX 07/11 SALE 663 SHS @ 41.3536 MISC .61 MERCK & CO INC	085 830	9333	41638-00001 07-16-12		27,416.82	20,566.46- 663.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
07-25-12	BNY CONVERGEX 07/20 SALE 78 SHS @ 88.2541 MISC .15 LOCKHEED MARTIN CORP	085	830	9333 41647-00002 07-25-12		6,883.67	5,478.76- 78.000-
12-03-12	BNY CONVERGEX 11/28 SALE 775 SHS @ 16.9008 MISC .29 SEALED AIR CORP	085	830	9333 41778-00001 12-03-12		13,097.83	11,606.71- 775.000-
12-05-12	CASH IN LIEU OF .601 FRACTIONAL SHARES/PAR AT 31.3300 PER SHARE/BOND IRON MTN INC PA	085	833	9999 41780-00001 12-05-12		18.83	12.00- .601-

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DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 830	SALES				3,377,508.74	3,363,863.02-P	
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK			25.61	27.65	34.88-P	

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
01-05-12	BNY CONVERGEX 12/30 SALE 589 SHS @ 77.2509 MISC .87 DECKERS OUTDOOR CORP	085	830	9333 41445-00001 01-05-12		45,499.91	47,100.74- 589.000-
01-24-12	BNY CONVERGEX 01/19 SALE 700 SHS @ 59.3426 MISC .80 WATSON PHARMACEUTICAL	085	830	9333 41464-00001 01-24-12		41,539.02	48,403.67- 700.000-
01-30-12	BNY CONVERGEX 01/25 SALE 1,411 SHS @ 21.9692 MISC .60 PAN AMERICAN SILVER CORP ISIN CA6979001089 SEDOL 2669272	085	830	9333 41470-00002 01-30-12		30,997.95	44,294.95- 1,411.000-
02-13-12	BNY CONVERGEX 02/08 SALE 88 SHS @ 533.0973 MISC .90 PRICELINE.COM INC	085	830	9333 41484-00002 02-13-12		46,911.66	20,976.91- 88.000-
02-13-12	CASH IN LIEU OF .995 FRACTIONAL SHARES/PAR AT 27.7900 PER SHARE/BOND SUPERIOR ENERGY	085	833	9999 41484-00003 02-13-12		27.65	34.88- .995-
02-15-12	BNY CONVERGEX 02/10 SALE 263 SHS @ 185.2103 MISC .94 AMAZON COM INC	085	830	9333 41486-00001 02-15-12		48,709.37	17,869.39- 263.000-
02-15-12	BNY CONVERGEX 02/10 SALE 52 SHS @ 492.3718 MISC .49 APPLE INC	085	830	9333 41486-00002 02-15-12		25,602.84	3,387.04- 52.000-
02-22-12	BNY CONVERGEX 02/16 SALE 3,772 SHS @ 18.3973 MISC 1.25 PATTERSON-UTI ENERGY INC	085	830	9333 41493-00002 02-22-12		69,393.37	98,540.00- 3,772.000-
02-23-12	BNY CONVERGEX 02/17 SALE 304 SHS @ 112.8252 MISC .62 WYNN RESORTS LTD	085	830	9333 41494-00001 02-23-12		34,298.24	45,214.25- 304.000-
03-09-12	BNY CONVERGEX 03/06 SALE 422 SHS @ 120.2503 MISC .91 F5 NETWORKS INC	085	830	0100 41509-00001 03-09-12		50,744.71	46,435.19- 422.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
03-14-12	BNY CONVERGEX 03/09 SALE 758 SHS @ 63.1081 MISC .86 DOVER CORP	085	830 0100	41514-00001 03-14-12		47,835.08	43,005.50- 758.000-
03-15-12	BNY CONVERGEX 03/12 SALE 1,352 SHS @ 48.6158 MISC 1.18 EATON CORP	085	830 0100	41515-00004 03-15-12		65,727.38	54,143.79- 1,352.000-
03-16-12	BNY CONVERGEX 03/13 SALE 39 SHS @ 564.6748 MISC .40 APPLE INC	085	830 9333	41516-00001 03-16-12		22,021.92	2,540.28- 39.000-
03-16-12	BNY CONVERGEX 03/13 SALE 1,638 SHS @ 28.26 MISC .83 KOMATSU LTD SPON ADR	085	830 0100	41516-00002 03-16-12		46,289.05	44,591.57- 1,638.000-
03-21-12	BNY CONVERGEX 03/16 SALE 610 SHS @ 70.3644 MISC .77 HERBALIFE LTD	085	830 0100	41521-00001 03-21-12		42,921.51	24,857.55- 610.000-
03-21-12	BNY CONVERGEX 03/16 SALE 2,340 SHS @ 38.5566 MISC 1.62 FREEPORT MCMORAN COPPER & GOLD INC	085	830 0100	41521-00002 03-21-12		90,220.82	106,047.42- 2,340.000-
03-26-12	BNY CONVERGEX 03/21 SALE 47 SHS @ 609.0753 MISC .52 APPLE INC	085	830 9333	41526-00001 03-26-12		28,626.02	3,061.36- 47.000-
03-28-12	BNY CONVERGEX 03/23 SALE 1,454 SHS @ 43.913 MISC 1.15 BAKER HUGHES INC	085	830 0100	41528-00001 03-28-12		63,848.35	97,562.31- 1,454.000-
03-28-12	BNY CONVERGEX 03/23 SALE 883 SHS @ 57.509 MISC .91 INTUIT SOFTWARE	085	830 0100	41528-00002 03-28-12		50,779.53	44,514.73- 883.000-

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04-18-12	BNY CONVERGEX 04/13 SALE 1,793 SHS @ 28.6936 MISC 1.15 KOMATSU LTD SPON ADR	085	830	9333 41549-00004 04-18-12		51,446.47	48,811.17- 1,793.000-
05-03-12	BNY CONVERGEX 04/30 SALE 1,616 SHS @ 18.2078 MISC .66 CHESAPEAKE ENERGY CORP	085	830	9333 41564-00002 05-03-12		29,423.15	50,018.75- 1,616.000-
05-03-12	BNY CONVERGEX 04/30 SALE 824 SHS @ 66.3746 MISC 1.23 MONSTER BEVERAGE CORPORATION	085	830	9333 41564-00004 05-03-12		54,691.45	19,868.78- 824.000-
05-08-12	BNY CONVERGEX 05/03 SALE 864 SHS @ 56.9334 MISC 1.10 CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113	085	830	9333 41569-00001 05-08-12		49,189.36	40,085.58- 864.000-
05-09-12	BNY CONVERGEX 05/04 SALE 805 SHS @ 50.5106 MISC .91 OPEN TEXT CORP	085	830	9333 41570-00002 05-09-12		40,660.12	50,795.36- 805.000-
05-24-12	BNY CONVERGEX 05/21 SALE 617 SHS @ 67.5136 MISC .93 ADVANCED AUTO PARTS WI	085	830	9333 41585-00001 05-24-12		41,654.96	44,246.27- 617.000-
05-25-12	BNY CONVERGEX 05/22 SALE 1,015 SHS @ 61.4926 MISC 1.40 ANSYS INC	085	830	9333 41586-00001 05-25-12		62,413.59	59,154.43- 1,015.000-
06-21-12	PROCEEDS RECEIVED FROM RIGHTS REDEMPTI OF 1,643.000 RIGHTS AT .0155 COMPANHIA DE BEBIDAS PR ADR	071	833	60-6477 41613-00001 06-21-12	25.61		
06-29-12	BNY CONVERGEX 06/26 SALE 707 SHS @ 59.7982 MISC .95 BED BATH AND BEYOND	085	830	9333 41621-00001 06-29-12		42,276.38	49,830.99- 707.000-

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06-29-12	BNY CONVERGEX 06/26 SALE 1,354 SHS @ 63.3841 MISC 1.92 CELGENE CORP	085	830	9333 41621-00002 06-29-12		85,820.15	85,417.37- 1,354.000-
07-11-12	BNY CONVERGEX 07/06 SALE 900 SHS @ 30.7954 MISC .62 INFORMATICA CORP	085	830	9333 41633-00001 07-11-12		27,715.24	49,486.22- 900.000-
07-20-12	BNY CONVERGEX 07/17 SALE 965 SHS @ 84.6503 MISC 1.83 APACHE CORPORATION	085	830	9333 41642-00002 07-20-12		81,685.71	100,638.51- 965.000-
07-20-12	BNY CONVERGEX 07/17 SALE 1,883 SHS @ 22.9017 MISC .97 EMC CORP	085	830	9333 41642-00003 07-20-12		43,122.93	43,022.72- 1,883.000-
07-20-12	BNY CONVERGEX 07/17 SALE 816 SHS @ 43.9401 MISC .80 HELMERICH & PAYNE INC	085	830	9333 41642-00004 07-20-12		35,854.32	45,345.89- 816.000-
07-20-12	BNY CONVERGEX 07/17 SALE 1,219 SHS @ 20.2284 MISC .55 SUPERIOR ENERGY	085	830	9333 41642-00005 07-20-12		24,657.87	42,732.66- 1,219.000-
07-23-12	BNY CONVERGEX 07/18 SALE 1,399 SHS @ 35.09 MISC 1.10 LAM RESEARCH CORP	085	830	9333 41645-00001 07-23-12		49,089.81	60,948.83- 1,399.000-
07-27-12	BNY CONVERGEX 07/24 SALE 1,611 SHS @ 20.4583 MISC .74 TIM PARTICIPACOES SA ADR	085	830	9333 41649-00003 07-27-12		32,957.58	45,116.88- 1,611.000-
08-02-12	BNY CONVERGEX 07/30 SALE 1,307 SHS @ 32.8059 MISC .96 BARRICK GOLD CORP SEDOL 2024677 ISIN CA0679011084	085	830	9333 41655-00003 08-02-12		42,876.35	54,575.47- 1,307.000-

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08-02-12	BNY CONVERGEX 07/30 SALE 583 SHS @ 38.7819 MISC .51 CLIFFS NATURAL RESOURCES INC	085	830	9333 41655-00004 08-02-12		22,609.34	35,703.79- 583.000-
08-07-12	BNY CONVERGEX 08/02 SALE 1,034 SHS @ 49.3527 MISC 1.14 COACH INC	085	830	9333 41660-00001 08-07-12		51,029.55	29,760.84- 1,034.000-
08-08-12	BNY CONVERGEX 08/03 SALE 392 SHS @ 93.0555 MISC .82 F5 NETWORKS INC	085	830	9333 41661-00001 08-08-12		36,476.94	43,134.11- 392.000-
08-13-12	BNY CONVERGEX 08/08 SALE 1,702 SHS @ 21.31 MISC .81 KOMATSU LTD SPON ADR	085	830	9333 41666-00003 08-13-12		36,268.81	46,333.86- 1,702.000-
08-15-12	BNY CONVERGEX 08/10 SALE 129 SHS @ 562.7908 MISC 1.63 PRICELINE.COM INC	085	830	9333 41668-00003 08-15-12		72,598.39	30,750.24- 129.000-
08-16-12	BNY CONVERGEX 08/13 SALE 768 SHS @ 54.0851 MISC .93 MONSTER BEVERAGE CORPORATION	085	830	9333 41669-00002 08-16-12		41,536.43	18,518.47- 768.000-
08-20-12	BNY CONVERGEX 08/15 SALE 507 SHS @ 72.79 MISC .83 MEAD JOHNSON NUTRITION CO	085	830	9333 41673-00001 08-20-12		36,903.70	36,113.44- 507.000-
08-24-12	BNY CONVERGEX 08/21 SALE 55 SHS @ 669.9647 MISC .83 APPLE INC	085	830	9333 41677-00001 08-24-12		36,847.23	3,582.45- 55.000-
08-29-12	BNY CONVERGEX 08/24 SALE 2,839 SHS @ 30.1332 MISC 1.92 AUTODESK INC	085	830	9333 41682-00001 08-29-12		85,546.24	86,686.87- 2,839.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
09-05-12	BNY CONVERGEX 08/30 SALE 2,486 SHS @ 24.5307 MISC 1.37 INTEL CORP	085	830	9333 41689-00002 09-05-12		60,981.95	57,004.85- 2,486.000-
09-07-12	BNY CONVERGEX 09/04 SALE 606 SHS @ 46.2255 MISC .63 CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113	085	830	0100 41691-00001 09-07-12		28,012.03	28,115.58- 606.000-
09-07-12	BNY CONVERGEX 09/04 SALE 1,117 SHS @ 45.2608 MISC 1.13 CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113	085	830	0100 41691-00002 09-07-12		50,555.18	51,823.61- 1,117.000-
09-11-12	BNY CONVERGEX 09/06 SALE 973 SHS @ 45.5097 MISC .99 HELMERICH & PAYNE INC	085	830	9333 41695-00001 09-11-12		44,279.95	54,070.52- 973.000-
09-13-12	BNY CONVERGEX 09/10 SALE 208 SHS @ 183.7599 MISC .86 CNOOC LTD SPON ADR	085	830	9333 41697-00001 09-13-12		38,221.20	46,195.95- 208.000-
09-18-12	BNY CONVERGEX 09/13 SALE 545 SHS @ 55.4621 MISC .68 ASML HOLDING NV F ISIN USN070591862	085	830	9333 41702-00001 09-18-12		30,226.17	21,748.20- 545.000-
09-25-12	BNY CONVERGEX 09/20 SALE 583 SHS @ 54.479 MISC .71 ASML HOLDING NV F ISIN USN070591862	085	830	9333 41709-00001 09-25-12		31,760.55	23,264.59- 583.000-
10-12-12	BNY CONVERGEX 10/09 SALE 83 SHS @ 500.1493 MISC .93 INTUITIVE SURGICAL INC	085	830	9333 41726-00002 10-12-12		41,511.46	27,607.47- 83.000-

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10-23-12	BNY CONVERGEX 10/18 SALE 1,305 SHS @ 26.5808 MISC .78 ALIGN TECHNOLOGY INC	085	830	9333 41737-00001 10-23-12		34,687.17	46,698.90- 1,305.000-
10-24-12	BNY CONVERGEX 10/19 SALE 1,894 SHS @ 19.5098 MISC .83 FORTINET INC	085	830	9333 41738-00001 10-24-12		36,950.73	47,869.52- 1,894.000-
11-06-12	BNY CONVERGEX 11/01 SALE 858 SHS @ 64.0156 MISC 1.23 MEAD JOHNSON NUTRITION CO	085	830	9333 41751-00001 11-06-12		54,924.15	61,115.06- 858.000-
11-06-12	BNY CONVERGEX 11/01 SALE 618 SHS @ 80.7627 MISC 1.12 PARKER HANNIFIN CORP	085	830	9333 41751-00002 11-06-12		49,910.23	40,983.07- 618.000-
11-06-12	BNY CONVERGEX 11/01 SALE 1,040 SHS @ 37.3718 MISC .87 VERISIGN INC	085	830	9333 41751-00003 11-06-12		38,865.80	44,708.14- 1,040.000-
11-09-12	BNY CONVERGEX 11/06 SALE 1,448 SHS @ 35.2782 MISC 1.14 BARRICK GOLD CORP SEDOL 2024677 ISIN CA0679011084	085	830	9333 41754-00002 11-09-12		51,081.69	60,463.10- 1,448.000-
11-13-12	BNY CONVERGEX 11/07 SALE 696 SHS @ 77.8426 MISC 1.21 OCCIDENTAL PETROLEUM CORP	085	830	9333 41758-00001 11-13-12		54,177.24	67,996.56- 696.000-
11-15-12	BNY CONVERGEX 11/09 SALE 666 SHS @ 96.431 MISC 1.44 AGRIUM INC SEDOL 2015530 ISIN CA0089161081	085	830	9333 41760-00003 11-15-12		64,221.61	48,149.55- 666.000-
11-15-12	BNY CONVERGEX 11/09 SALE 866 SHS @ 52.1087 MISC 1.01 FLUOR CORP	085	830	9333 41760-00006 11-15-12		45,125.12	39,731.80- 866.000-

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					INCOME	PRINCIPAL	INVEST/UNITS
11-15-12	BNY CONVERGEX 11/12 SALE 1,267 SHS @ 49.0073 MISC 1.39 RIO TINTO PLC SPONSORED ADR	085	830	9333 41760-00007 11-15-12		62,090.86	68,052.22- 1,267.000-
11-27-12	BNY CONVERGEX 11/21 SALE 2,193 SHS @ 40.0038 MISC 1.97 CUBIST PHARMACEUTICALS INC	085	830	9333 41772-00001 11-27-12		87,726.37	85,347.71- 2,193.000-
12-11-12	BNY CONVERGEX 12/06 SALE 1,483 SHS @ 20.1726 MISC .67 TIBCO SOFTWARE INC	085	830	9333 41786-00001 12-11-12		29,915.30	47,695.21- 1,483.000-
12-14-12	BNY CONVERGEX 12/11 SALE 1,265 SHS @ 37.1515 MISC 1.05 GOLDCORP INC SEDOL 2676302 ISIN CA3809564097	085	830	9333 41789-00001 12-14-12		46,995.59	68,341.83- 1,265.000-
12-17-12	BNY CONVERGEX 12/12 SALE 685 SHS @ 66.1747 MISC 1.02 ABBOTT LABORATORIES INC	085	830	9333 41792-00001 12-17-12		45,328.65	45,547.57- 685.000-
12-18-12	BNY CONVERGEX 12/13 SALE 3,080 SHS @ 24.5882 MISC 1.70 EMC CORP	085	830	9333 41793-00003 12-18-12		75,729.96	70,371.73- 3,080.000-
12-18-12	BNY CONVERGEX 12/13 SALE 1,764 SHS @ 21.993 MISC .87 NUANCE COMMUNICATIONS INC	085	830	9333 41793-00004 12-18-12		38,794.78	45,843.36- 1,764.000-
12-21-12	BNY CONVERGEX 12/18 SALE 2,635 SHS @ 16.8004 MISC .99 YAMANA GOLD INC	085	830	9333 41796-00006 12-21-12		44,268.06	37,539.69- 2,635.000-
12-24-12	BNY CONVERGEX 12/19 SALE 665 SHS @ 41.5363 MISC .62 HERBALIFE LTD	085	830	9333 41799-00001 12-24-12		27,621.02	27,098.81- 665.000-

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DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
12-24-12	BNY CONVERGEX 12/19 SALE 654 SHS @ 54.0216 MISC .79 ROSS STORES INC	085	830	9333 41799-00003 12-24-12		35,329.33	45,674.31- 654.000-
12-27-12	BNY CONVERGEX 12/21 SALE 125 SHS @ 487.1932 MISC 1.36 INTUITIVE SURGICAL INC	085	830	9333 41802-00002 12-27-12		60,897.79	41,577.51- 125.000-

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TOTALS FOR TAX CODE 830	SALES				3,292,646.63	3,101,439.59-P
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				39.12	25.71-P

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		TRAN	TAX INDV		INCOME	PRINCIPAL	
01-10-12	BNY CONVERGEX 01/05 SALE 298 SHS @ 60.6779 MISC .35 RANGE RES CORP	085	830	9333 41450-00001 01-10-12		18,081.67	18,093.21- 298.000-
01-11-12	BNY CONVERGEX 01/06 SALE 629 SHS @ 47.8427 MISC .58 CYTEC INDS INC	085	830	9333 41451-00001 01-11-12		30,092.48	36,176.80- 629.000-
01-19-12	BNY CONVERGEX 01/13 SALE 585 SHS @ 48.9115 MISC .55 EQT CORPORATION	085	830	9333 41459-00001 01-19-12		28,612.68	34,331.80- 585.000-
01-23-12	BNY CONVERGEX 01/18 SALE 624 SHS @ 41.6673 MISC .50 BE AEROSPACE INC	085	830	9333 41463-00002 01-23-12		25,999.90	16,222.49- 624.000-
01-23-12	BNY CONVERGEX 01/18 SALE 1,789 SHS @ 13.7192 MISC .47 FIFTH THIRD BANCORP	085	830	9333 41463-00003 01-23-12		24,543.18	22,699.82- 1,789.000-
01-23-12	BNY CONVERGEX 01/18 SALE 1,147 SHS @ 21.2507 MISC .47 GREAT PLAINS ENERGY INC	085	830	9333 41463-00004 01-23-12		24,374.08	24,362.84- 1,147.000-
01-23-12	BNY CONVERGEX 01/18 SALE 587 SHS @ 41.6247 MISC .47 LEAR CORP- W/I	085	830	9333 41463-00005 01-23-12		24,433.23	24,180.93- 587.000-
01-26-12	BNY CONVERGEX 01/23 SALE 595 SHS @ 34.2036 MISC .39 BMC SOFTWARE INC	085	830	9333 41466-00001 01-26-12		20,350.75	23,814.22- 595.000-
01-26-12	BNY CONVERGEX 01/23 SALE 1,349 SHS @ 29.2835 MISC .76 COMERICA INC	085	830	9333 41466-00002 01-26-12		39,502.68	33,819.43- 1,349.000-
02-13-12	BNY CONVERGEX 02/08 SALE 960 SHS @ 27.6907 MISC .51 PPL CORPORATION	085	830	9333 41484-00001 02-13-12		26,582.56	25,657.50- 960.000-

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		TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
02-17-12	BNY CONVERGEX 02/14 SALE 851 SHS @ 32.2368 MISC .53 ADOBE SYSTEMS INC	085	830	9333 41488-00001 02-17-12		27,432.99	21,499.01- 851.000-
02-17-12	BNY CONVERGEX 02/14 SALE 614 SHS @ 68.5673 MISC .81 TAUBMAN CTRS INC	085	830	9333 41488-00002 02-17-12		42,099.51	32,735.73- 614.000-
02-21-12	BNY CONVERGEX 02/15 SALE 223 SHS @ 180.02 MISC .72 CF INDUSTRIES HOLDINGS INC	085	830	9333 41492-00001 02-21-12		40,143.74	35,650.76- 223.000-
02-23-12	BNY CONVERGEX 02/17 SALE 420 SHS @ 56.2388 MISC .43 CAMERON INTL CORP	085	830	9333 41494-00001 02-23-12		23,619.87	20,382.08- 420.000-
03-02-12	BNY CONVERGEX 02/28 SALE 1,206 SHS @ 55.9388 MISC 1.22 VENTAS INC	085	830	9333 41502-00003 03-02-12		67,460.98	59,980.72- 1,206.000-
03-05-12	BNY CONVERGEX 02/29 SALE 1,427 SHS @ 40.7287 MISC 1.05 CIT GROUP INC	085	830	9333 41505-00002 03-05-12		58,118.81	64,190.36- 1,427.000-
03-06-12	BNY CONVERGEX 03/01 SALE 1,184 SHS @ 31.9937 MISC .68 MARSH & MCLENNAN COMPANIES INC	085	830	9333 41506-00003 03-06-12		37,879.86	33,532.98- 1,184.000-
03-12-12	BNY CONVERGEX 03/07 SALE 128 SHS @ 53.0473 MISC .12 CAMERON INTL CORP	085	830	9333 41512-00001 03-12-12		6,789.93	6,211.68- 128.000-
03-13-12	BNY CONVERGEX 03/08 SALE 637 SHS @ 41.0294 MISC .47 ALLEGHENY TECHNOLOGIES INC	085	830	9333 41513-00001 03-13-12		26,135.26	30,745.71- 637.000-

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03-13-12	BNY CONVERGEX 03/08 SALE 2,368 SHS @ 14.803 MISC .63 NVIDIA CORP	085	830	9333 41513-00003 03-13-12		35,052.87	38,565.23- 2,368.000-
03-14-12	BNY CONVERGEX 03/09 SALE 590 SHS @ 69.3766 MISC .74 KANSAS CITY SOUTHERN	085	830	9333 41514-00001 03-14-12		40,931.46	17,752.50- 590.000-
03-14-12	BNY CONVERGEX 03/09 SALE 2,482 SHS @ 12.2691 MISC .55 MASCO CORP	085	830	9333 41514-00002 03-14-12		30,451.36	32,236.14- 2,482.000-
03-16-12	BNY CONVERGEX 03/13 SALE 835 SHS @ 50.7781 MISC .76 EQT CORPORATION	085	830	0100 41516-00001 03-16-12		42,398.95	49,003.50- 835.000-
03-22-12	BNY CONVERGEX 03/19 SALE 699 SHS @ 53.7932 MISC .68 CAMERON INTL CORP	085	830	9333 41522-00001 03-22-12		37,600.77	33,921.59- 699.000-
03-30-12	BNY CONVERGEX 03/27 SALE 1,080 SHS @ 32.5903 MISC .63 PATTERSON COS INC	085	830	9333 41530-00004 03-30-12		35,196.89	35,659.87- 1,080.000-
04-03-12	BNY CONVERGEX 03/29 SALE 2,378 SHS @ 8.2555 MISC .44 GENWORTH FINL INC COM CL A	085	830	9333 41534-00003 04-03-12		19,631.14	27,093.74- 2,378.000-
04-05-12	BNY CONVERGEX 04/02 SALE 2,454 SHS @ 14.33 MISC .79 FIFTH THIRD BANCORP	085	830	9333 41536-00001 04-05-12		35,165.03	31,137.70- 2,454.000-
04-05-12	BNY CONVERGEX 04/02 SALE 618 SHS @ 55.3811 MISC .77 HELMERICH & PAYNE INC	085	830	9333 41536-00002 04-05-12		34,224.75	36,340.44- 618.000-

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04-10-12	BNY CONVERGEX 04/04 SALE 2,054 SHS @ 17.3818 MISC .80 CHEMTURA CORP	085	830	9333 41541-00001 04-10-12		35,701.42	35,619.23- 2,054.000-
04-12-12	BNY CONVERGEX 04/09 SALE 386 SHS @ 82.6837 MISC .72 PARKER HANNIFIN CORP	085	830	9333 41543-00002 04-12-12		31,915.19	25,936.55- 386.000-
04-24-12	BNY CONVERGEX 04/19 SALE 273 SHS @ 84.05 MISC .51 TEMPUR-PEDIC INTL INC	085	830	9333 41555-00001 04-24-12		22,945.14	16,256.85- 273.000-
05-02-12	BNY CONVERGEX 04/27 SALE 621 SHS @ 71.6313 MISC 1.00 ENERGIZER HLDGS INC	085	830	9333 41563-00002 05-02-12		44,482.04	42,341.79- 621.000-
05-02-12	BNY CONVERGEX 04/27 SALE 1,268 SHS @ 36.818 MISC 1.05 XILINX INC	085	830	9333 41563-00003 05-02-12		46,684.18	41,696.15- 1,268.000-
05-03-12	BNY CONVERGEX 04/30 SALE 445 SHS @ 48.9428 MISC .49 SUNOCO INC	085	830	9333 41564-00002 05-03-12		21,779.06	17,108.56- 445.000-
05-03-12	BNY CONVERGEX 04/30 SALE 529 SHS @ 48.9913 MISC .58 SUNOCO INC	085	830	9333 41564-00003 05-03-12		25,915.82	20,338.04- 529.000-
05-07-12	BNY CONVERGEX 05/02 SALE 645 SHS @ 55.6592 MISC .80 WHITING PETROLEUM CORP	085	830	9333 41568-00002 05-07-12		35,899.38	38,074.29- 645.000-
05-14-12	BNY CONVERGEX 05/09 SALE 608 SHS @ 55.50 MISC .76 CLIFFS NATURAL RESOURCES INC	085	830	9333 41575-00002 05-14-12		33,743.24	38,626.60- 608.000-
05-14-12	BNY CONVERGEX 05/09 SALE 235 SHS @ 102.2214 MISC .54 PIONEER NAT RES CO	085	830	9333 41575-00003 05-14-12		24,021.49	18,975.38- 235.000-

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05-14-12	BNY CONVERGEX 05/09 SALE 795 SHS @ 24.2807 MISC .43 TEXTRON INC	085	830	9333 41575-00004 05-14-12		19,302.72	16,552.80- 795.000-
05-17-12	BNY CONVERGEX 05/14 SALE 464 SHS @ 54.016 MISC .56 SCRIPPS NETWORKS INTERAC CL A	085	830	9333 41578-00001 05-17-12		25,062.86	23,045.36- 464.000-
05-23-12	BNY CONVERGEX 05/18 SALE 1,028 SHS @ 47.3399 MISC 1.09 LIBERTY GLOBAL INC CL A	085	830	9333 41584-00002 05-23-12		48,664.33	41,923.72- 1,028.000-
05-24-12	BNY CONVERGEX 05/21 SALE 487 SHS @ 70.3996 MISC .77 COOPER INDUSTRIES PLC SEDOL B40K911 ISIN IE00B40K9117	085	830	9333 41585-00001 05-24-12		34,283.84	20,073.03- 487.000-
05-24-12	BNY CONVERGEX 05/21 SALE 1,521 SHS @ 14.1556 MISC .48 ELECTRONIC ART	085	830	9333 41585-00002 05-24-12		21,530.18	32,824.27- 1,521.000-
06-06-12	BNY CONVERGEX 06/01 SALE 415 SHS @ 38.077 MISC .35 LEAR CORP- W/I	085	830	9333 41598-00003 06-06-12		15,801.60	17,095.55- 415.000-
06-06-12	BNY CONVERGEX 06/01 SALE 303 SHS @ 75.49 MISC .51 PVH CORP	085	830	9333 41598-00005 06-06-12		22,872.96	18,564.25- 303.000-
06-08-12	BNY CONVERGEX 06/05 SALE 476 SHS @ 39.5826 MISC .42 EATON CORP	085	830	9333 41600-00003 06-08-12		18,840.89	20,389.76- 476.000-
06-08-12	BNY CONVERGEX 06/05 SALE 750 SHS @ 37.4579 MISC .63 LEAR CORP- W/I	085	830	9333 41600-00004 06-08-12		28,092.80	30,895.57- 750.000-

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06-08-12	BNY CONVERGEX 06/05 SALE 1,465 SHS @ 25.0623 MISC .82 MAXIM INTERGRATED PRODUCTS INC	085	830	9333 41600-00005 06-08-12		36,715.45	40,695.65- 1,465.000-
06-08-12	BNY CONVERGEX 06/05 SALE 656 SHS @ 49.0278 MISC .72 STARWOOD HOTELS & RESORTS WORLDWIDE INC	085	830	9333 41600-00008 06-08-12		32,161.52	31,536.21- 656.000-
06-12-12	BNY CONVERGEX 06/07 SALE 335 SHS @ 22.6004 MISC .17 TEMPUR-PEDIC INTL INC	085	830	9333 41604-00001 06-12-12		7,570.96	19,948.88- 335.000-
06-15-12	BNY CONVERGEX 06/12 SALE 1,933 SHS @ 19.154 MISC .83 SARA LEE CORP	085	830	9333 41607-00004 06-15-12		37,023.85	34,025.63- 1,933.000-
06-18-12	BNY CONVERGEX 06/13 SALE 770 SHS @ 28.45 MISC .49 XCEL ENERGY INC	085	830	9333 41610-00001 06-18-12		21,906.01	17,401.28- 770.000-
06-21-12	BNY CONVERGEX 06/18 SALE 1,197 SHS @ 20.9855 MISC .56 LINCOLN NATIONAL CORP	085	830	9333 41613-00002 06-21-12		25,119.08	35,192.28- 1,197.000-
06-21-12	BNY CONVERGEX 06/18 SALE 644 SHS @ 54.166 MISC .78 OGE ENERGY CORP	085	830	9333 41613-00003 06-21-12		34,882.12	33,523.55- 644.000-
06-22-12	BNY CONVERGEX 06/19 SALE 880 SHS @ 33.321 MISC .66 DISCOVER FINANCIAL W/I	085	830	9333 41614-00001 06-22-12		29,321.82	25,893.51- 880.000-
06-25-12	BNY CONVERGEX 06/20 SALE 1,475 SHS @ 17.64 MISC .58 NV ENERGY INC	085	830	9333 41617-00001 06-25-12		26,018.42	18,866.71- 1,475.000-

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06-26-12	BNY CONVERGEX 06/21 SALE 634 SHS @ 60.4999 MISC .86 BUNGE LIMITED	085	830	9333 41618-00001 06-26-12		38,356.08	38,843.85- 634.000-
06-27-12	BNY CONVERGEX 06/22 SALE 1,397 SHS @ 23.2901 MISC .73 CMS ENERGY CORP	085	830	9333 41619-00001 06-27-12		32,535.54	20,894.11- 1,397.000-
06-27-12	BNY CONVERGEX 06/22 SALE 545 SHS @ 38.1001 MISC .47 EATON CORP	085	830	9333 41619-00003 06-27-12		20,764.09	23,345.42- 545.000-
06-28-12	BNY CONVERGEX 06/25 SALE 534 SHS @ 40.7296 MISC .49 ENERGEN CORP	085	830	9333 41620-00003 06-28-12		21,749.12	24,854.28- 534.000-
06-28-12	BNY CONVERGEX 06/25 SALE 403 SHS @ 66.35 MISC .60 SEMPRA ENERGY	085	830	9333 41620-00006 06-28-12		26,738.45	20,330.76- 403.000-
07-02-12	BNY CONVERGEX 06/27 SALE 1,301 SHS @ 26.756 MISC .78 URBAN OUTFITTERS INC	085	830	9333 41624-00009 07-02-12		34,808.78	39,095.05- 1,301.000-
07-03-12	BNY CONVERGEX 06/28 SALE 528 SHS @ 39.5503 MISC .47 CABOT OIL & GAS CORP COM	085	830	9333 41625-00002 07-03-12		20,882.09	18,648.56- 528.000-
07-03-12	BNY CONVERGEX 06/28 SALE 3,582 SHS @ 7.1915 MISC .58 KEY ENERGY SERVICES INC	085	830	9333 41625-00003 07-03-12		25,759.38	61,443.64- 3,582.000-
07-06-12	BNY CONVERGEX 07/02 SALE 716 SHS @ 33.9359 MISC .55 MACY'S INC	085	830	9333 41628-00001 07-06-12		24,297.56	22,554.00- 716.000-

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07-09-12	BNY CONVERGEX 07/03 SALE 194 SHS @ 143.5653 MISC .62 AVALONBAY COMMUNITIES INC REIT	085	830	9333 41631-00001 07-09-12		27,851.04	23,408.57- 194.000-
07-09-12	BNY CONVERGEX 07/03 SALE 427 SHS @ 63.1208 MISC .60 ROSS STORES INC	085	830	9333 41631-00002 07-09-12		26,951.98	17,131.30- 427.000-
07-17-12	BNY CONVERGEX 07/12 SALE 283 SHS @ 38.6997 MISC .25 CABOT OIL & GAS CORP COM	085	830	9333 41639-00002 07-17-12		10,951.77	9,995.35- 283.000-
07-19-12	BNY CONVERGEX 07/16 SALE 756 SHS @ 45.7452 MISC .77 KLA TENCOR CORP	085	830	9333 41641-00003 07-19-12		34,582.60	36,046.61- 756.000-
07-23-12	BNY CONVERGEX 07/18 SALE 478 SHS @ 29.3544 MISC .32 CONSTELLATION BRANDS INC CL A	085	830	9333 41645-00001 07-23-12		14,031.09	10,256.97- 478.000-
07-23-12	BNY CONVERGEX 07/18 SALE 359 SHS @ 75.7723 MISC .61 JM SMUCKER CO/THE-NEW COM WI	085	830	9333 41645-00002 07-23-12		27,201.65	21,118.69- 359.000-
07-25-12	BNY CONVERGEX 07/20 SALE 59 SHS @ 759.1734 MISC 1.00 NVR INC	085	830	9333 41647-00002 07-25-12		44,790.23	33,149.37- 59.000-
07-31-12	BNY CONVERGEX 07/26 SALE 7,684 SHS @ 3.8831 MISC .67 SPRINT NEXTEL CORP	085	830	9333 41653-00003 07-31-12		29,837.07	33,206.25- 7,684.000-
08-07-12	BNY CONVERGEX 08/02 SALE 95 SHS @ 53.31 MISC .11 EQT CORPORATION	085	830	9333 41660-00001 08-07-12		5,064.34	4,384.26- 95.000-

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08-07-12	BNY CONVERGEX 08/02 SALE 1,003 SHS @ 40.7313 MISC .92 SANDISK CORP	085	830 9333	41660-00004 08-07-12		40,852.58	36,402.48- 1,003.000-
08-08-12	BNY CONVERGEX 08/03 SALE 492 SHS @ 56.5031 MISC .62 SCRIPPS NETWORKS INTERAC CL A	085	830 9333	41661-00001 08-08-12		27,798.90	24,436.02- 492.000-
08-09-12	BNY CONVERGEX 08/06 SALE 1,420 SHS @ 19.1479 MISC .61 LIBERTY INTERACTIVE CORP SER A	085	830 9333	41662-00002 08-09-12		27,189.41	17,382.79- 1,420.000-
08-14-12	BNY CONVERGEX 08/09 SALE 224 SHS @ 71.00 MISC .36 ROCKWELL AUTOMATION INC	085	830 9333	41667-00001 08-14-12		15,903.64	17,184.72- 224.000-
08-15-12	CASH IN LIEU OF .900 FRACTIONAL SHARES/PAR AT 43.4700 PER SHARE/BOND LIBERTY VENTURES SER A	085	833 9999	41668-00002 08-15-12		39.12	25.71- .900-
08-23-12	BNY CONVERGEX 08/20 SALE 1,111 SHS @ 31.9119 MISC .79 CAVIUM INC	085	830 9333	41676-00001 08-23-12		35,453.33	33,596.86- 1,111.000-
08-23-12	BNY CONVERGEX 08/20 SALE 441 SHS @ 49.67 MISC .49 MARATHON PETROLEUM CORP	085	830 9333	41676-00002 08-23-12		21,903.98	18,811.19- 441.000-
08-30-12	BNY CONVERGEX 08/27 SALE 140 SHS @ 48.25 MISC .15 LIBERTY VENTURES SER A	085	830 9333	41683-00001 08-30-12		6,754.85	3,998.49- 140.000-
09-04-12	BNY CONVERGEX 08/29 SALE 681 SHS @ 38.5019 MISC .59 DISCOVER FINANCIAL W/I	085	830 9333	41688-00003 09-04-12		26,219.21	20,038.05- 681.000-

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09-18-12	BNY CONVERGEX 09/13 SALE 430 SHS @ 53.5211 MISC .52 ALBEMARLE CORP	085	830	9333 41702-00001 09-18-12		23,013.56	23,143.91- 430.000-
09-18-12	BNY CONVERGEX 09/13 SALE 934 SHS @ 43.5601 MISC .91 BALL CORPORATION	085	830	9333 41702-00003 09-18-12		40,684.22	38,286.15- 934.000-
09-19-12	BNY CONVERGEX 09/14 SALE 47 SHS @ 13.50 MISC .01 LIBERTY VENTURES RTS EXPIRING 10/09/2012	085	830	9333 41703-00002 09-19-12		634.49	1.00- 47.000-
09-20-12	BNY CONVERGEX 09/17 SALE 981 SHS @ 40.9311 MISC .90 ANALOG DEVICES INC	085	830	9333 41704-00001 09-20-12		40,152.51	36,171.04- 981.000-
09-21-12	BNY CONVERGEX 09/18 SALE 392 SHS @ 65.1353 MISC .57 SEMPRA ENERGY	085	830	9333 41705-00004 09-21-12		25,532.46	19,775.83- 392.000-
09-26-12	BNY CONVERGEX 09/21 SALE 335 SHS @ 44.9419 MISC .34 CABOT OIL & GAS CORP COM	085	830	9333 41710-00001 09-26-12		15,055.20	11,831.94- 335.000-
09-27-12	BNY CONVERGEX 09/24 SALE 1,206 SHS @ 27.9847 MISC .76 REPUBLIC SVCS INC	085	830	9333 41711-00001 09-27-12		33,748.79	31,182.13- 1,206.000-
10-01-12	BNY CONVERGEX 09/26 SALE 812 SHS @ 37.25 MISC .68 DISCOVER FINANCIAL W/I	085	830	9333 41715-00006 10-01-12		30,246.32	23,892.65- 812.000-
10-09-12	BNY CONVERGEX 10/03 SALE 608 SHS @ 43.9038 MISC .60 CABOT OIL & GAS CORP COM	085	830	9333 41723-00001 10-09-12		26,692.91	21,474.10- 608.000-

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10-10-12	BNY CONVERGEX 10/04 SALE 280 SHS @ 108.6301 MISC .68 EVEREST RE GROUP LTD	085	830	9333 41724-00001 10-10-12		30,415.75	24,048.39- 280.000-
10-10-12	BNY CONVERGEX 10/04 SALE 545 SHS @ 49.5848 MISC .61 LIFE TECHNOLOGIES CORP	085	830	9333 41724-00002 10-10-12		27,023.11	22,530.28- 545.000-
10-18-12	BNY CONVERGEX 10/15 SALE 1,960 SHS @ 23.8516 MISC 1.05 DOUGLAS EMMETT INC-W/I	085	830	9333 41732-00002 10-18-12		46,748.09	35,432.96- 1,960.000-
10-18-12	BNY CONVERGEX 10/15 SALE 1,875 SHS @ 5.7501 MISC .24 SPRINT NEXTEL CORP	085	830	9333 41732-00004 10-18-12		10,781.20	8,102.78- 1,875.000-
10-19-12	BNY CONVERGEX 10/16 SALE 321 SHS @ 83.7625 MISC .60 JM SMUCKER CO/THE-NEW COM WI	085	830	9333 41733-00001 10-19-12		26,887.16	18,883.29- 321.000-
10-24-12	BNY CONVERGEX 10/19 SALE 887 SHS @ 45.4391 MISC .90 SANDISK CORP	085	830	9333 41738-00002 10-24-12		40,303.58	40,743.55- 887.000-
10-30-12	BNY CONVERGEX 10/25 SALE 5,787 SHS @ 5.5076 MISC .71 SPRINT NEXTEL CORP	085	830	9333 41744-00002 10-30-12		31,871.77	25,008.40- 5,787.000-
10-31-12	BNY CONVERGEX 10/26 SALE 888 SHS @ 36.062 MISC .72 CLIFFS NATURAL RESOURCES INC	085	830	9333 41745-00002 10-31-12		32,022.34	40,537.20- 888.000-
11-06-12	BNY CONVERGEX 11/01 SALE 2,975 SHS @ 11.60 MISC .77 WARNER CHILCOTT PLC CL A SEDOL B446CM7 ISIN IE00B446CM77	085	830	9333 41751-00001 11-06-12		34,509.23	67,542.63- 2,975.000-

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11-07-12	BNY CONVERGEX 11/02 SALE 443 SHS @ 62.021 MISC .62 SCRIPPS NETWORKS INTERAC CL A	085 830	9333 41752-00001 11-07-12		27,474.69	22,002.36- 443.000-
11-23-12	BNY CONVERGEX 11/19 SALE 620 SHS @ 45.806 MISC .64 SCANA CORP W/I	085 830	9333 41768-00003 11-23-12		28,399.08	22,759.89- 620.000-
11-23-12	BNY CONVERGEX 11/19 SALE 970 SHS @ 23.4951 MISC .51 TEXTRON INC	085 830	9333 41768-00004 11-23-12		22,789.74	20,196.50- 970.000-
11-26-12	BNY CONVERGEX 11/20 SALE 257 SHS @ 104.2005 MISC .60 PIONEER NAT RES CO	085 830	9333 41771-00002 11-26-12		26,778.93	21,799.69- 257.000-
12-04-12	BNY CONVERGEX 11/29 SALE 403 SHS @ 89.9672 MISC .81 MARTIN MARIETTA MATLS INC	085 830	9333 41779-00001 12-04-12		36,255.97	32,786.30- 403.000-
12-10-12	BNY CONVERGEX 12/05 SALE 704 SHS @ 57.9319 MISC .91 EQT CORPORATION	085 830	9333 41785-00001 12-10-12		40,783.14	32,489.67- 704.000-
12-10-12	BNY CONVERGEX 12/05 SALE 1,109 SHS @ 23.3619 MISC .58 TEXTRON INC	085 830	9333 41785-00009 12-10-12		25,907.77	23,090.64- 1,109.000-
12-14-12	BNY CONVERGEX 12/11 SALE 1,048 SHS @ 37.42 MISC .88 CROWN HOLDINGS INC	085 830	9333 41789-00002 12-14-12		39,215.28	39,488.54- 1,048.000-
12-14-12	BNY CONVERGEX 12/11 SALE 592 SHS @ 45.81 MISC .61 ENERGEN CORP	085 830	9333 41789-00003 12-14-12		27,118.91	27,553.81- 592.000-

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12-17-12	BNY CONVERGEX 12/12 SALE 712 SHS @ 64.3127 MISC 1.03 INGREDION INC	085	830 9333	41792-00003 12-17-12		45,789.62	39,816.32- 712.000-
12-21-12	BNY CONVERGEX 12/18 SALE 462 SHS @ 59.4089 MISC .62 SCRIPPS NETWORKS INTERAC CL A	085	830 9333	41796-00004 12-21-12		27,446.30	22,946.02- 462.000-
12-21-12	BNY CONVERGEX 12/18 SALE 960 SHS @ 27.5597 MISC .59 XGEL ENERGY INC	085	830 9333	41796-00005 12-21-12		26,456.72	21,695.10- 960.000-
12-26-12	BNY CONVERGEX 12/20 SALE 405 SHS @ 53.1204 MISC .48 ROSS STORES INC	085	830 9333	41801-00002 12-26-12		21,513.28	16,248.65- 405.000-

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TOTALS FOR TAX CODE 830	SALES				1,488,258.44	1,226,649.87-P	
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				87.83	64.02-P	

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01-11-12	BNY CONVERGEX 01/06 SALE 624 SHS @ 39.81 MISC .48 SUCCESSFACTORS INC	085	830	9333 41451-00068 01-11-12		24,840.96	14,473.86- 624.000-
01-19-12	BNY CONVERGEX 01/13 SALE 265 SHS @ 55.6301 MISC .29 HERBALIFE LTD	085	830	9333 41459-00001 01-19-12		14,741.69	4,070.16- 265.000-
01-19-12	BNY CONVERGEX 01/13 SALE 10 SHS @ 37.72 MISC .01 ACACIA RESEARCH-ACACIA TEC	085	830	9333 41459-00003 01-19-12		377.19	387.71- 10.000-
01-19-12	BNY CONVERGEX 01/13 SALE 117 SHS @ 18.37 MISC .05 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	085	830	9333 41459-00004 01-19-12		2,149.24	1,722.34- 117.000-
01-19-12	BNY CONVERGEX 01/13 SALE 7 SHS @ 57.39 MISC .01 ANSYS INC	085	830	9333 41459-00005 01-19-12		401.72	227.84- 7.000-
01-19-12	BNY CONVERGEX 01/13 SALE 216 SHS @ 34.8646 MISC .15 BIOMARIN PHARMACEUTICAL INC	085	830	9333 41459-00009 01-19-12		7,530.60	3,228.71- 216.000-
01-19-12	BNY CONVERGEX 01/13 SALE 20 SHS @ 28.20 MISC .02 BROADSOFT INC	085	830	9333 41459-00011 01-19-12		563.98	787.50- 20.000-
01-19-12	BNY CONVERGEX 01/13 SALE 211 SHS @ 13.2248 MISC .06 BRUKER CORP	085	830	9333 41459-00012 01-19-12		2,790.37	2,847.94- 211.000-
01-19-12	BNY CONVERGEX 01/13 SALE 25 SHS @ 55.09 MISC .03 CATALYST HEALTH SOLUTIONS INC	085	830	9333 41459-00014 01-19-12		1,377.22	1,120.17- 25.000-

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01-19-12	BNY CONVERGEX 01/13 SALE 1,356 SHS @ 11.2297 MISC .30 CHICOS FAS INC	085	830	9333 41459-00016 01-19-12		15,227.17	16,392.36- 1,356.000-
01-19-12	BNY CONVERGEX 01/13 SALE 8 SHS @ 39.63 MISC .01 COGNEX CORP	085	830	9333 41459-00018 01-19-12		317.03	263.45- 8.000-
01-19-12	BNY CONVERGEX 01/13 SALE 40 SHS @ 56.17 MISC .05 COHERENT INC	085	830	9333 41459-00019 01-19-12		2,246.75	843.97- 40.000-
01-19-12	BNY CONVERGEX 01/13 SALE 9 SHS @ 50.29 MISC .01 CYMER INC	085	830	9333 41459-00022 01-19-12		452.60	406.78- 9.000-
01-19-12	BNY CONVERGEX 01/13 SALE 123 SHS @ 85.3984 MISC .21 DECKERS OUTDOOR CORP	085	830	9333 41459-00024 01-19-12		10,503.79	6,491.43- 123.000-
01-19-12	BNY CONVERGEX 01/13 SALE 53 SHS @ 41.84 MISC .05 FTI CONSULTING INC	085	830	9333 41459-00026 01-19-12		2,217.47	1,861.85- 53.000-
01-19-12	BNY CONVERGEX 01/13 SALE 66 SHS @ 39.79 MISC .06 FRESH MARKET INC/THE	085	830	9333 41459-00028 01-19-12		2,626.08	2,381.56- 66.000-
01-19-12	BNY CONVERGEX 01/13 SALE 244 SHS @ 27.1301 MISC .13 FUSION-10 INC	085	830	9333 41459-00029 01-19-12		6,619.61	7,167.57- 244.000-
01-19-12	BNY CONVERGEX 01/13 SALE 42 SHS @ 17.35 MISC .02 THE GEO GROUP INC	085	830	9333 41459-00030 01-19-12		728.68	759.07- 42.000-
01-19-12	BNY CONVERGEX 01/13 SALE 148 SHS @ 28.1801 MISC .09 GNC HOLDINGS INC	085	830	9333 41459-00031 01-19-12		4,170.56	2,583.46- 148.000-

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01-19-12	BNY CONVERGEX 01/13 SALE 69 SHS @ 59.90 MISC .08 GENESCO INC	085	830	9333 41459-00032 01-19-12		4,133.02	1,633.56- 69.000-
01-19-12	BNY CONVERGEX 01/13 SALE 123 SHS @ 15.7301 MISC .04 GRAFTECH INTERNATIONAL LTD	085	830	9333 41459-00033 01-19-12		1,934.76	1,649.28- 123.000-
01-19-12	BNY CONVERGEX 01/13 SALE 32 SHS @ 25.13 MISC .02 HEXCEL CORP	085	830	9333 41459-00035 01-19-12		804.14	723.48- 32.000-
01-19-12	BNY CONVERGEX 01/13 SALE 679 SHS @ 20.0101 MISC .27 IMPAX LABORATORIES INC	085	830	9333 41459-00038 01-19-12		13,586.59	14,947.31- 679.000-
01-19-12	BNY CONVERGEX 01/13 SALE 13 SHS @ 24.19 MISC .01 INTREPID POTASH INC	085	830	9333 41459-00040 01-19-12		314.46	334.58- 13.000-
01-19-12	BNY CONVERGEX 01/13 SALE 140 SHS @ 8.8315 MISC .03 KKR FINANCIAL HOLDINGS LLC REIT	085	830	9333 41459-00042 01-19-12		1,236.38	1,222.61- 140.000-
01-19-12	BNY CONVERGEX 01/13 SALE 38 SHS @ 48.37 MISC .04 LANDSTAR SYS INC	085	830	9333 41459-00044 01-19-12		1,838.02	1,426.73- 38.000-
01-19-12	BNY CONVERGEX 01/13 SALE 30 SHS @ 36.26 MISC .03 MADDEN STEVEN LTD	085	830	9333 41459-00047 01-19-12		1,087.77	668.97- 30.000-
01-19-12	BNY CONVERGEX 01/13 SALE 81 SHS @ 8.28 MISC .02 MONSTER WORLDWIDE INC	085	830	9333 41459-00051 01-19-12		670.66	903.22- 81.000-

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01-19-12	BNY CONVERGEX 01/13 SALE 168 SHS @ 36.13 MISC .12 QUALITY SYSTEMS INC	085	830	9333 41459-00063 01-19-12		6,069.72	4,620.68- 168.000-
01-19-12	BNY CONVERGEX 01/13 SALE 36 SHS @ 11.11 MISC .01 REDWOOD TR INC	085	830	9333 41459-00065 01-19-12		399.95	520.16- 36.000-
01-19-12	BNY CONVERGEX 01/13 SALE 155 SHS @ 44.2501 MISC .14 ROSETTA RESOURCES INC	085	830	9333 41459-00068 01-19-12		6,858.63	7,061.09- 155.000-
01-19-12	BNY CONVERGEX 01/13 SALE 62 SHS @ 31.68 MISC .04 ROVI CORP	085	830	9333 41459-00069 01-19-12		1,964.12	1,620.52- 62.000-
01-19-12	BNY CONVERGEX 01/13 SALE 28 SHS @ 49.42 MISC .03 SALIX PHARMACEUTICALS LTD	085	830	9333 41459-00070 01-19-12		1,383.73	1,019.04- 28.000-
01-19-12	BNY CONVERGEX 01/13 SALE 78 SHS @ 17.25 MISC .03 SEATTLE GENETICS INC / WA	085	830	9333 41459-00072 01-19-12		1,345.47	1,100.38- 78.000-
01-19-12	BNY CONVERGEX 01/13 SALE 144 SHS @ 12.6405 MISC .04 SHUFFLE MASTER INC	085	830	9333 41459-00073 01-19-12		1,820.19	830.88- 144.000-
01-19-12	BNY CONVERGEX 01/13 SALE 39 SHS @ 44.92 MISC .04 SIRONA DENTAL SYSTEMS INC	085	830	9333 41459-00074 01-19-12		1,751.84	1,594.72- 39.000-
01-19-12	BNY CONVERGEX 01/13 SALE 973 SHS @ 39.8205 MISC .75 SUCCESSFACTORS INC	085	830	9333 41459-00077 01-19-12		38,744.60	22,565.71- 973.000-
01-19-12	BNY CONVERGEX 01/13 SALE 14 SHS @ 30.59 MISC .01 TENNECO INC	085	830	9333 41459-00078 01-19-12		428.25	295.27- 14.000-

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01-19-12	BNY CONVERGEX 01/13 SALE 402 SHS @ 29.7201 MISC .23 THORATEC CORP	085	830	9333 41459-00080 01-19-12		11,947.25	10,606.30- 402.000-
01-19-12	BNY CONVERGEX 01/13 SALE 49 SHS @ 23.83 MISC .03 TIBCO SOFTWARE INC	085	830	9333 41459-00081 01-19-12		1,167.64	320.91- 49.000-
01-19-12	BNY CONVERGEX 01/13 SALE 29 SHS @ 15.82 MISC .01 TITANIUM METALS CORP	085	830	9333 41459-00082 01-19-12		458.77	415.50- 29.000-
01-19-12	BNY CONVERGEX 01/13 SALE 4 SHS @ 59.06 MISC .01 TRIUMPH GROUP INC NEW	085	830	9333 41459-00083 01-19-12		236.23	135.70- 4.000-
01-19-12	BNY CONVERGEX 01/13 SALE 17 SHS @ 40.23 MISC .02 UMB FINL CORP	085	830	9333 41459-00085 01-19-12		683.89	663.36- 17.000-
01-19-12	BNY CONVERGEX 01/13 SALE 67 SHS @ 17.95 MISC .03 UNIVERSAL ELECTRONICS	085	830	9333 41459-00088 01-19-12		1,202.62	1,340.29- 67.000-
01-19-12	BNY CONVERGEX 01/13 SALE 20 SHS @ 22.89 MISC .01 VEECO INSTRUMENTS INC DEL	085	830	9333 41459-00089 01-19-12		457.79	642.56- 20.000-
01-19-12	BNY CONVERGEX 01/13 SALE 137 SHS @ 42.6615 MISC .12 VITAMIN SHOPPE INC	085	830	9333 41459-00090 01-19-12		5,844.51	3,140.57- 137.000-
01-19-12	BNY CONVERGEX 01/13 SALE 121 SHS @ 33.621 MISC .08 WASTE CONNECTIONS INC	085	830	9333 41459-00092 01-19-12		4,068.06	2,284.39- 121.000-
01-19-12	BNY CONVERGEX 01/13 SALE 769 SHS @ 28.2501 MISC .42 WESTAR ENERGY INC	085	830	9333 41459-00093 01-19-12		21,723.91	18,671.24- 769.000-

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01-23-12	BNY CONVERGEX 01/18 SALE 5 SHS @ 41.57 MISC .01 ACACIA RESEARCH-ACACIA TEC	085	830	9333 41463-00003 01-23-12		207.84	193.86- 5.000-
01-23-12	BNY CONVERGEX 01/18 SALE 12 SHS @ 18.69 MISC .01 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	085	830	9333 41463-00004 01-23-12		224.27	176.65- 12.000-
01-23-12	BNY CONVERGEX 01/18 SALE 32 SHS @ 43.20 MISC .03 ATWOOD OCEANICS INC	085	830	9333 41463-00007 01-23-12		1,382.37	1,248.25- 32.000-
01-23-12	BNY CONVERGEX 01/18 SALE 3 SHS @ 41.98 MISC .01 BALLY TECHNOLOGIES INC	085	830	9333 41463-00008 01-23-12		125.93	82.81- 3.000-
01-23-12	BNY CONVERGEX 01/18 SALE 46 SHS @ 35.78 MISC .04 BIOMARIN PHARMACEUTICAL INC	085	830	9333 41463-00009 01-23-12		1,645.84	687.60- 46.000-
01-23-12	BNY CONVERGEX 01/18 SALE 11 SHS @ 30.84 MISC .01 BROADSOFT INC	085	830	9333 41463-00010 01-23-12		339.23	433.13- 11.000-
01-23-12	BNY CONVERGEX 01/18 SALE 45 SHS @ 13.23 MISC .02 BRUKER CORP	085	830	9333 41463-00011 01-23-12		595.33	607.38- 45.000-
01-23-12	BNY CONVERGEX 01/18 SALE 14 SHS @ 56.16 MISC .02 CATALYST HEALTH SOLUTIONS INC	085	830	9333 41463-00013 01-23-12		786.22	627.29- 14.000-
01-23-12	BNY CONVERGEX 01/18 SALE 6 SHS @ 40.61 MISC .01 COGNEX CORP	085	830	9333 41463-00016 01-23-12		243.65	197.58- 6.000-

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01-23-12	BNY CONVERGEX 01/18 SALE 36 SHS @ 15.39 MISC .02 DUFF & PHELPS CORP CL A	085	830	9333 41463-00022 01-23-12		554.02	590.12- 36.000-
01-23-12	BNY CONVERGEX 01/18 SALE 37 SHS @ 41.02 MISC .03 FRESH MARKET INC/THE	085	830	9333 41463-00025 01-23-12		1,517.71	1,335.12- 37.000-
01-23-12	BNY CONVERGEX 01/18 SALE 15 SHS @ 59.71 MISC .02 GENESCO INC	085	830	9333 41463-00028 01-23-12		895.63	355.12- 15.000-
01-23-12	BNY CONVERGEX 01/18 SALE 37 SHS @ 32.00 MISC .03 GULFPORT ENERGY CORP NEW	085	830	9333 41463-00030 01-23-12		1,183.97	1,100.68- 37.000-
01-23-12	BNY CONVERGEX 01/18 SALE 17 SHS @ 25.34 MISC .01 HEXCEL CORP	085	830	9333 41463-00031 01-23-12		430.77	384.35- 17.000-
01-23-12	BNY CONVERGEX 01/18 SALE 6 SHS @ 51.80 MISC .01 IPG PHOTONICS CORP	085	830	9333 41463-00033 01-23-12		310.79	290.10- 6.000-
01-23-12	BNY CONVERGEX 01/18 SALE 8 SHS @ 71.63 MISC .02 MWI VETERINARU SUPPLY INC	085	830	9333 41463-00041 01-23-12		573.02	552.34- 8.000-
01-23-12	BNY CONVERGEX 01/18 SALE 9 SHS @ 86.55 MISC .02 OYO GEOSPACE	085	830	9333 41463-00048 01-23-12		778.93	268.67- 9.000-
01-23-12	BNY CONVERGEX 01/18 SALE 110 SHS @ 34.6515 MISC .08 OASIS PETROLEUM INC	085	830	9333 41463-00049 01-23-12		3,811.59	2,960.11- 110.000-
01-23-12	BNY CONVERGEX 01/18 SALE 2 SHS @ 42.96 MISC .01 ONYX PHARMACEUTICALS INC	085	830	9333 41463-00050 01-23-12		85.91	81.12- 2.000-

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01-23-12	BNY CONVERGEX 01/18 SALE 43 SHS @ 20.62 MISC .02 PAREXEL INTERNATIONAL CORP	085	830	9333 41463-00052 01-23-12		886.64	945.37- 43.000-
01-23-12	BNY CONVERGEX 01/18 SALE 26 SHS @ 37.70 MISC .02 QUALITY SYSTEMS INC	085	830	9333 41463-00058 01-23-12		980.18	715.10- 26.000-
01-23-12	BNY CONVERGEX 01/18 SALE 6 SHS @ 26.44 MISC .01 RTI INTERNATIONAL METALS	085	830	9333 41463-00059 01-23-12		158.63	193.85- 6.000-
01-23-12	BNY CONVERGEX 01/18 SALE 13 SHS @ 11.47 MISC .01 REDWOOD TR INC	085	830	9333 41463-00060 01-23-12		149.10	187.83- 13.000-
01-23-12	BNY CONVERGEX 01/18 SALE 27 SHS @ 32.71 MISC .02 STIFEL FINL CORP	085	830	9333 41463-00070 01-23-12		883.15	793.82- 27.000-
01-23-12	BNY CONVERGEX 01/18 SALE 31 SHS @ 29.89 MISC .02 TENNECO INC	085	830	9333 41463-00071 01-23-12		926.57	653.81- 31.000-
01-23-12	BNY CONVERGEX 01/18 SALE 19 SHS @ 15.53 MISC .01 TERADYNE INCORPORATED	085	830	9333 41463-00072 01-23-12		295.06	132.31- 19.000-
01-23-12	BNY CONVERGEX 01/18 SALE 12 SHS @ 59.00 MISC .02 TRIUMPH GROUP INC NEW	085	830	9333 41463-00076 01-23-12		707.98	407.10- 12.000-
01-23-12	BNY CONVERGEX 01/18 SALE 77 SHS @ 9.39 MISC .02 TWO HARBORS INVESTMENT CORP	085	830	9333 41463-00077 01-23-12		723.01	821.96- 77.000-
01-23-12	BNY CONVERGEX 01/18 SALE 12 SHS @ 48.06 MISC .02 UNITED THERAPEUTICS CORP DEL	085	830	9333 41463-00080 01-23-12		576.70	522.78- 12.000-

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01-25-12	BNY CONVERGEX 01/20 SALE 697 SHS @ 42.8317 MISC .57 CASH AMERICA INTERNATIONAL INC	085	830	9333 41465-00001 01-25-12		29,853.12	20,606.06- 697.000-
02-09-12	BNY CONVERGEX 02/06 SALE 577 SHS @ 53.6967 MISC .60 BJ'S RESTAURANTS, INC	085	830	9333 41480-00001 02-09-12		30,982.40	9,129.43- 577.000-
02-09-12	BNY CONVERGEX 02/06 SALE 452 SHS @ 63.5467 MISC .55 GENESCO INC	085	830	9333 41480-00002 02-09-12		28,722.56	10,700.98- 452.000-
02-09-12	BNY CONVERGEX 02/06 SALE 297 SHS @ 106.50 MISC .61 OYO GEOSPACE	085	830	9333 41480-00003 02-09-12		31,629.89	8,866.04- 297.000-
02-09-12	BNY CONVERGEX 02/06 SALE 956 SHS @ 38.1445 MISC .70 PLANTRONICS INC NEW	085	830	9333 41480-00004 02-09-12		36,465.44	31,825.42- 956.000-
02-14-12	BNY CONVERGEX 02/09 SALE 756 SHS @ 34.2536 MISC .50 THORATEC CORP	085	830	9333 41485-00002 02-14-12		25,895.22	20,010.50- 756.000-
02-23-12	BNY CONVERGEX 02/17 SALE 1,494 SHS @ 17.9871 MISC .48 CLOUD PEAK ENERGY INC	085	830	9333 41494-00002 02-23-12		26,872.24	27,158.02- 1,494.000-
02-28-12	BNY CONVERGEX 02/23 SALE 2,296 SHS @ 13.0179 MISC .54 GRAFTECH INTERNATIONAL LTD	085	830	9333 41499-00001 02-28-12		29,888.56	30,889.15- 2,296.000-
02-28-12	BNY CONVERGEX 02/23 SALE 554 SHS @ 49.2398 MISC .49 INFORMATICA CORP	085	830	9333 41499-00002 02-28-12		27,278.36	12,926.08- 554.000-
03-05-12	BNY CONVERGEX 02/29 SALE 777 SHS @ 17.76 MISC .25 THE GEO GROUP INC	085	830	9333 41505-00001 03-05-12		13,799.27	14,040.94- 777.000-

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03-21-12	BNY CONVERGEX 03/16 SALE 908 SHS @ 34.3281 MISC .56 ROVI CORP	085	830	9333 41521-00001 03-21-12		31,169.35	23,918.52- 908.000-
03-22-12	BNY CONVERGEX 03/19 SALE 813 SHS @ 35.3459 MISC .52 POLYPORE INTERNATIONAL INC	085	830	9333 41522-00002 03-22-12		28,735.70	36,154.54- 813.000-
04-09-12	BNY CONVERGEX 04/03 SALE 358 SHS @ 12.6093 MISC .10 SAPIENT CORP	085	830	0100 41540-00002 04-09-12		4,514.05	4,383.10- 358.000-
04-09-12	BNY CONVERGEX 04/03 SALE 1,040 SHS @ 18.2886 MISC .43 SHUFFLE MASTER INC	085	830	9333 41540-00003 04-09-12		19,019.72	6,120.71- 1,040.000-
04-10-12	BNY CONVERGEX 04/04 SALE 553 SHS @ 12.2238 MISC .15 SAPIENT CORP	085	830	9333 41541-00001 04-10-12		6,759.61	6,770.55- 553.000-
04-11-12	BNY CONVERGEX 04/05 SALE 847 SHS @ 22.9174 MISC .43 VIVUS INC	085	830	9333 41542-00001 04-11-12		19,410.60	17,369.45- 847.000-
04-13-12	BNY CONVERGEX 04/10 SALE 268 SHS @ 53.1343 MISC .32 COHERENT INC	085	830	9333 41544-00003 04-13-12		14,239.67	6,092.80- 268.000-
04-13-12	BNY CONVERGEX 04/10 SALE 373 SHS @ 29.6283 MISC .25 DTS INC	085	830	9333 41544-00004 04-13-12		11,051.11	10,106.78- 373.000-
04-16-12	BNY CONVERGEX 04/11 SALE 658 SHS @ 17.5125 MISC .26 UNIVERSAL ELECTRONICS	085	830	9333 41547-00001 04-16-12		11,522.97	13,108.26- 658.000-

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04-26-12	BNY CONVERGEX 04/23 SALE 1,621 SHS @ 9.1506 MISC .33 KKR FINANCIAL HOLDINGS LLC REIT	085	830 9333	41557-00001 04-26-12		14,832.79	14,156.85- 1,621.000-
05-03-12	BNY CONVERGEX 04/30 SALE 206 SHS @ 51.9606 MISC .24 FRESH MARKET INC/THE	085	830 9333	41564-00001 05-03-12		10,703.64	7,433.37- 206.000-
05-10-12	BNY CONVERGEX 05/07 SALE 799 SHS @ 19.1424 MISC .34 SEATTLE GENETICS INC / WA	085	830 9333	41571-00001 05-10-12		15,294.43	11,440.01- 799.000-
05-15-12	BNY CONVERGEX 05/10 SALE 858 SHS @ 25.256 MISC .49 ACME PACKET INC	085	830 9333	41576-00001 05-15-12		21,669.16	29,454.07- 858.000-
05-18-12	BNY CONVERGEX 05/15 SALE 482 SHS @ 29.6497 MISC .32 QUALITY SYSTEMS INC	085	830 9333	41579-00002 05-18-12		14,290.83	15,733.05- 482.000-
05-25-12	BNY CONVERGEX 05/22 SALE 711 SHS @ 37.6738 MISC .60 GNC HOLDINGS INC	085	830 9333	41586-00001 05-25-12		26,785.47	12,619.88- 711.000-
06-06-12	BNY CONVERGEX 06/01 SALE 79 SHS @ 42.1654 MISC .07 BJ'S RESTAURANTS, INC	085	830 9333	41598-00001 06-06-12		3,330.99	1,249.96- 79.000-
06-06-12	BNY CONVERGEX 06/01 SALE 324 SHS @ 41.9457 MISC .30 BJ'S RESTAURANTS, INC	085	830 9333	41598-00002 06-06-12		13,590.10	5,126.40- 324.000-
06-14-12	BNY CONVERGEX 06/11 SALE 1,418 SHS @ 25.9312 MISC .82 CENTENE CORP	085	830 9333	41606-00001 06-14-12		36,769.62	27,477.87- 1,418.000-

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06-15-12	BNY CONVERGEX 06/12 SALE 1,344 SHS @ 11.9422 MISC .36 REDWOOD TR INC	085	830 9333	41607-00003 06-15-12		16,049.96	19,419.15- 1,344.000-
06-21-12	BNY CONVERGEX 06/18 SALE 356 SHS @ 34.6071 MISC .28 GNC HOLDINGS INC	085	830 9333	41613-00001 06-21-12		12,319.85	6,318.81- 356.000-
07-11-12	BNY CONVERGEX 07/06 SALE 728 SHS @ 30.9115 MISC .50 INFORMATICA CORP	085	830 9333	41633-00007 07-11-12		22,503.07	16,985.89- 728.000-
07-11-12	BNY CONVERGEX 07/06 SALE 502 SHS @ 38.4409 MISC .43 POLYPORE INTERNATIONAL INC	085	830 9333	41633-00008 07-11-12		19,296.90	22,324.21- 502.000-
07-12-12	CASH IN LIEU OF .923 FRACTIONAL SHARES/PAR AT 93.8200 PER SHARE/BOND CATAMARAN CORP SEDOL B3N9ZT8 ISIN CA1488871023	085	833 9999	41634-00001 07-12-12		86.60	62.60- .923-
07-12-12	BNY CONVERGEX 07/09 SALE 714 SHS @ 28.1839 MISC .45 TIBCO SOFTWARE INC	085	830 9333	41634-00002 07-12-12		20,122.85	5,443.18- 714.000-
07-13-12	BNY CONVERGEX 07/10 SALE 182 SHS @ 63.2713 MISC .26 CONCUR TECHNOLOGIES INC	085	830 9333	41635-00001 07-13-12		11,515.12	7,956.77- 182.000-
07-13-12	BNY CONVERGEX 07/10 SALE 1,495 SHS @ 26.788 MISC .90 FTI CONSULTING INC	085	830 9333	41635-00002 07-13-12		40,047.16	52,524.72- 1,495.000-
07-16-12	BNY CONVERGEX 07/11 SALE 159 SHS @ 56.4232 MISC .20 ANSYS INC	085	830 9333	41638-00001 07-16-12		8,971.09	5,252.84- 159.000-

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07-24-12	BNY CONVERGEX 07/19 SALE 1,451 SHS @ 9.8336 MISC .32 ALLSCRIPTS HEALTHCARE SOLUTIONS INC	085 830	9333 41646-00001 07-24-12		14,268.23	21,359.92- 1,451.000-
07-24-12	BNY CONVERGEX 07/19 SALE 889 SHS @ 24.1795 MISC .48 QUALITY SYSTEMS INC	085 830	9333 41646-00002 07-24-12		21,495.09	29,018.02- 889.000-
07-25-12	BNY CONVERGEX 07/20 SALE 446 SHS @ 57.0409 MISC .57 LUFKIN INDS, INC.	085 830	9333 41647-00001 07-25-12		25,439.67	11,457.30- 446.000-
07-30-12	BNY CONVERGEX 07/25 SALE 1,512 SHS @ 5.3742 MISC .18 ARCH COAL INC	085 830	9333 41652-00001 07-30-12		8,125.61	18,247.87- 1,512.000-
08-07-12	BNY CONVERGEX 08/02 SALE 2,851 SHS @ 4.2117 MISC .27 HALOZYME THERAPEUTICS INC	085 830	9333 41660-00001 08-07-12		12,007.29	24,513.31- 2,851.000-
08-08-12	BNY CONVERGEX 08/03 SALE 411 SHS @ 28.3439 MISC .26 TENNECO INC	085 830	9333 41661-00001 08-08-12		11,649.08	8,668.21- 411.000-
08-08-12	BNY CONVERGEX 08/03 SALE 455 SHS @ 28.3669 MISC .29 TENNECO INC	085 830	9333 41661-00002 08-08-12		12,906.65	9,596.19- 455.000-
08-09-12	BNY CONVERGEX 08/06 SALE 894 SHS @ 24.606 MISC .49 ACACIA RESEARCH-ACACIA TEC	085 830	9333 41662-00001 08-09-12		21,997.27	34,661.28- 894.000-
08-16-12	BNY CONVERGEX 08/13 SALE 673 SHS @ 12.1684 MISC .18 BRUKER CORP	085 830	9333 41669-00001 08-16-12		8,189.15	9,083.73- 673.000-

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08-16-12	BNY CONVERGEX 08/13 SALE 517 SHS @ 12.1273 MISC .14 BRUKER CORP	085	830	9333 41669-00002 08-16-12		6,269.67	6,978.14- 517.000-
08-20-12	BNY CONVERGEX 08/15 SALE 925 SHS @ 36.9862 MISC .77 GNC HOLDINGS INC	085	830	9333 41673-00002 08-20-12		34,211.47	16,418.26- 925.000-
09-13-12	BNY CONVERGEX 09/10 SALE 450 SHS @ 35.4278 MISC .36 SOTHEBY'S	085	830	9333 41697-00001 09-13-12		15,942.15	6,304.44- 450.000-
09-27-12	BNY CONVERGEX 09/24 SALE 2,416 SHS @ 4.5028 MISC .24 MERITOR INC	085	830	9333 41711-00001 09-27-12		10,878.52	30,285.59- 2,416.000-
09-28-12	BNY CONVERGEX 09/21 SALE 1,461 SHS @ 4.58 MISC .15 MERITOR INC	085	830	9333 41712-00002 09-28-12		6,691.23	18,314.26- 1,461.000-
10-09-12	BNY CONVERGEX 10/03 SALE 609 SHS @ 39.697 MISC .54 MEDIDATA SOLUTIONS INC	085	830	9333 41723-00001 10-09-12		24,174.93	14,047.64- 609.000-
10-11-12	BNY CONVERGEX 10/05 SALE 267 SHS @ 73.4401 MISC .44 PEETS COFFEE & TEA INC	085	830	9333 41725-00002 10-11-12		19,608.07	15,701.84- 267.000-
10-11-12	BNY CONVERGEX 10/05 SALE 410 SHS @ 34.8103 MISC .32 UNIVERSAL DISPLAY CORP	085	830	9333 41725-00004 10-11-12		14,271.90	18,329.54- 410.000-
10-15-12	BNY CONVERGEX 10/10 SALE 1,331 SHS @ 10.6531 MISC .32 SAPIENT CORP	085	830	9333 41729-00002 10-15-12		14,178.96	16,295.84- 1,331.000-
10-16-12	BNY CONVERGEX 10/11 SALE 1,364 SHS @ 12.5188 MISC .38 BRUKER CORP	085	830	9333 41730-00001 10-16-12		17,075.26	18,410.41- 1,364.000-

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10-26-12	BNY CONVERGEX 10/23 SALE 495 SHS @ 39.5512 MISC .44 BIOMARIN PHARMACEUTICAL INC	085	830	9333 41740-00001 10-26-12		19,577.41	7,399.13- 495.000-
10-26-12	BNY CONVERGEX 10/23 SALE 1,320 SHS @ 14.502 MISC .43 HUNTSMAN CORP	085	830	9333 41740-00002 10-26-12		19,142.21	10,061.44- 1,320.000-
10-29-12	BNY CONVERGEX 10/24 SALE 2,060 SHS @ 8.3705 MISC .39 COMPUWARE CORP	085	830	9333 41743-00001 10-29-12		17,242.84	17,943.63- 2,060.000-
10-30-12	BNY CONVERGEX 10/25 SALE 236 SHS @ 56.4855 MISC .30 VITAMIN SHOPPE INC	085	830	9333 41744-00002 10-30-12		13,330.28	5,623.55- 236.000-
11-08-12	BNY CONVERGEX 11/05 SALE 429 SHS @ 81.6595 MISC .79 CYMER INC	085	830	9333 41753-00001 11-08-12		35,031.14	19,420.57- 429.000-
11-15-12	BNY CONVERGEX 11/09 SALE 1,061 SHS @ 15.9733 MISC .38 DTS INC	085	830	9333 41760-00001 11-15-12		16,947.29	28,748.77- 1,061.000-
11-26-12	BNY CONVERGEX 11/20 SALE 253 SHS @ 74.00 MISC .42 GEOSPACE TECHNOLOGIES CORP	085	830	9333 41771-00001 11-26-12		18,721.58	3,776.28- 253.000-
11-27-12	BNY CONVERGEX 11/21 SALE 131 SHS @ 66.8748 MISC .20 ANSYS INC	085	830	9333 41772-00001 11-27-12		8,760.40	4,327.81- 131.000-
12-20-12	CASH IN LIEU OF .062 FRACTIONAL SHARES/PAR AT 19.8200 PER SHARE/BOND RIVERBED TECHNOLOGY INC	085	833	9999 41795-00001 12-20-12		1.23	1.42- .062-
12-26-12	PROCEEDS RECEIVED FROM TENDER OF 2,921.000 SHARES AT 16.5000 TITANIUM METALS CORP	085	830	9999 41801-00001 12-26-12		48,196.50	42,039.59- 2,921.000-

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-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
TOTALS FOR TAX CODE 830	SALES				769,113.30	298,568.98-P	
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				10.98	5.62-P	

BANK 12
 REGION 10
 OFFICE 690

- TRANSACTION ANALYSIS / SUMMARY -
 01/01/12 THROUGH 12/31/12
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARSCVA

DATE 01/29/13
 TIME 10:33
 PAGE 0001

-TRANSACTION-		-CODES-		HISTORY	- C A S H -		INVEST/UNITS
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	
01-09-12	BNY CONVERGEX 01/04 SALE 217 SHS @ 82.35 MISC .34 CABOT OIL & GAS CORP COM	085	830	9333 41449-00001 01-09-12		17,869.61	3,019.09- 217.000-
01-09-12	BNY CONVERGEX 01/04 SALE 2,109 SHS @ 82.3459 MISC 3.33 CABOT OIL & GAS CORP COM	085	830	9333 41449-00002 01-09-12		173,664.17	29,342.23- 2,109.000-
02-07-12	CASH IN LIEU OF .500 FRACTIONAL SHARES/PAR AT 21.9600 PER SHARE/BOND CANTEL MEDICAL CORP	085	833	9999 41478-00001 02-07-12		10.98	5.62- .500-
03-27-12	BNY CONVERGEX 03/22 SALE 1,258 SHS @ 11.1507 MISC .25 CHECKPOINT SYSTEMS INC	085	830	9333 41527-00002 03-27-12		14,027.33	20,588.98- 1,258.000-
05-16-12	PROCEEDS DUE FROM MANDATORY MERGER OF 2,301.000 SHARES AT 43.8750 DELPHI FINL GROUP INC CL A MERGED 05/15/12 @ \$43.875 P/S	085	830	9999 41577-00002 05-16-12		100,956.38	51,905.25- 2,301.000-
09-13-12	BNY CONVERGEX 09/10 SALE 6,537 SHS @ 13.8498 MISC 2.03 ARRIS GROUP INC	085	830	9333 41697-00001 09-13-12		90,534.11	70,686.29- 6,537.000-
09-14-12	BNY CONVERGEX 09/11 SALE 1,106 SHS @ 13.8855 MISC .34 ARRIS GROUP INC	085	830	9333 41698-00001 09-14-12		15,357.02	11,959.47- 1,106.000-
09-24-12	BNY CONVERGEX 09/19 SALE 698 SHS @ 91.09 MISC 1.42 AMERICGROUP CORPORATION	085	830	9333 41708-00002 09-24-12		63,579.40	22,741.83- 698.000-
11-06-12	BNY CONVERGEX 11/01 SALE 1,640 SHS @ 113.7204 MISC 4.18 PVH CORP	085	830	9333 41751-00001 11-06-12		186,497.28	50,563.97- 1,640.000-
12-24-12	PROCEEDS DUE FROM MANDATORY MERGER OF 1,159.000 SHARES AT 92.0000 AMERICGROUP CORPORATION MERGED 12/24/12 @ \$92.00 P/S	085	830	9999 41799-00001 12-24-12		106,628.00	37,761.87- 1,159.000-

BANK 12
REGION 10
OFFICE 710

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCG

DATE 01/29/13
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-TRANSACTION-		-CODES-	HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
TOTALS FOR TAX CODE 830		SALES			538,665.61	638,685.90-P

BANK 12
REGION 10
OFFICE 710

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCG

DATE 01/29/13
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-TRANSACTION-		-CODES-		HISTORY	- C A S H -		
DATE	DESCRIPTION	TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
02-13-12	BNY CONVERGEX 02/08 SALE 1,972 SHS @ 17.5318 MISC .66 MTN GROUP LTD SPONS ADR	085	830 0100	41484-00002 02-13-12		34,572.05	31,051.16- 1,972.000-
02-16-12	BNY CONVERGEX 02/13 SALE 476 SHS @ 82.7169 DASSAULT SYSTEMS SA SPON ADR	085	830 0100	41487-00001 02-16-12		39,373.24	26,334.91- 476.000-
04-03-12	BNY CONVERGEX 03/29 SALE 4,515 SHS @ 6.9125 MISC .70 CHINA RESOURCES ENTER SPON ADR	085	830 0100	41534-00001 04-03-12		31,209.24	30,838.86- 4,515.000-
04-26-12	BNY CONVERGEX 04/23 SALE 1,289 SHS @ 28.735 MISC .83 WAL-MART DE MEXICO S A B DE C V SPONSORED ADR REPSTG SER V SHS	085	830 0100	41557-00002 04-26-12		37,038.59	24,753.31- 1,289.000-
05-11-12	BNY CONVERGEX 05/08 SALE 965 SHS @ 31.5937 MISC .68 CARNIVAL CORP SEDOL 2523044 ISIN PA1436583006	085	830 0100	41572-00001 05-11-12		30,487.24	33,200.63- 965.000-
05-14-12	BNY CONVERGEX 05/09 SALE 1,260 SHS @ 25.4094 MISC .72 WAL-MART DE MEXICO S A B DE C V SPONSORED ADR REPSTG SER V SHS	085	830 0100	41575-00003 05-14-12		32,015.13	24,196.41- 1,260.000-
05-18-12	BNY CONVERGEX 05/15 SALE 175 SHS @ 67.389 MISC .26 JUPITER TELECOM INSPON ADR	085	830 0100	41579-00001 05-18-12		11,792.81	8,335.24- 175.000-
05-21-12	BNY CONVERGEX 05/16 SALE 471 SHS @ 68.4193 MISC .72 JUPITER TELECOM INSPON ADR	085	830 0100	41582-00001 05-21-12		32,224.77	22,433.70- 471.000-

BANK 12
REGION 10
OFFICE 710

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCG

DATE 01/29/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES-		HISTORY	- C A S H -		
		TRAN	TAX INDV		INCOME	PRINCIPAL	INVEST/UNITS
07-17-12	BNY CONVERGEX 07/12 SALE 2,632 SHS @ 8.9096 MISC .53 ERSTE GROUP BANK AG SPON ADR	085	830 0100	41639-00002 07-17-12		23,449.54	61,349.03- 2,632.000-
07-18-12	BNY CONVERGEX 07/13 SALE 3,639 SHS @ 8.9715 MISC .73 ERSTE GROUP BANK AG SPON ADR	085	830 0100	41640-00001 07-18-12		32,646.56	84,821.10- 3,639.000-
08-03-12	BNY CONVERGEX 07/31 SALE 1,696 SHS @ 33.5826 MISC 1.28 CANON INC SPONS ADR	085	830 0100	41656-00002 08-03-12		56,954.81	70,637.74- 1,696.000-
09-26-12	BNY CONVERGEX 09/21 SALE 703 SHS @ 60.8542 MISC .96 NOVARTIS AG SPONSORED ADR	085	830 0100	41710-00002 09-26-12		42,779.54	38,734.30- 703.000-
10-09-12	BNY CONVERGEX 10/03 SALE 2,090 SHS @ 22.2115 MISC 1.04 PETROLEO BRASILIERO SA SPONSORED ADR	085	830 0100	41723-00003 10-09-12		46,421.00	70,950.07- 2,090.000-
11-30-12	BNY CONVERGEX 11/27 SALE 3,464 SHS @ 19.3172 MISC 1.50 HOYA CORP SPONSORED ADR	085	830 0100	41775-00001 11-30-12		66,913.28	102,198.95- 3,464.000-
12-17-12	BNY CONVERGEX 12/12 SALE 565 SHS @ 36.7934 MISC .47 ARM HOLDINGS PLC SPONSORED ADR	085	830 0100	41792-00001 12-17-12		20,787.81	8,850.49- 565.000-

BANK 12
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- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

DATE 01/29/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV	HISTORY	- C A S H - INCOME	PRINCIPAL	INVEST/UNITS
TOTALS FOR TAX CODE 830	SALES				772,463.66	846,870.94-P
TOTALS FOR TAX CODE 833	SALE OF RIGHTS/FRACTIONAL SHARE OF STOCK				33.24	52.80-P

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 OFFICE 730

- TRANSACTION ANALYSIS / SUMMARY -
 01/01/12 THROUGH 12/31/12
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV		HISTORY	- C A S H -		INVEST/UNITS
					INCOME	PRINCIPAL	
01-18-12	BNY CONVERGEX 01/12 SALE 2,377 SHS @ 16.8739 MISC .77 TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS	085	830	9333 41458-00004 01-18-12		40,108.49	35,825.51- 2,377.000-
02-06-12	BNY CONVERGEX 02/01 SALE 770 SHS @ 72.2317 MISC 1.07 ROYAL DUTCH SHELL PLC ADR A	085	830	0100 41477-00001 02-06-12		55,617.34	44,180.59- 770.000-
02-07-12	CASH IN LIEU OF .656 FRACTIONAL SHARES/PAR AT 24.7200 PER SHARE/BOND IBERDROLA SA SPON ADR	085	833	9999 41478-00002 02-07-12		16.22	22.15- .656-
03-02-12	BNY CONVERGEX 02/28 SALE 1,032 SHS @ 25.7293 MISC .48 KAO CORP ADS ADR	085	830	9333 41502-00001 03-02-12		26,552.16	25,603.09- 1,032.000-
03-06-12	BNY CONVERGEX 03/01 SALE 1,110 SHS @ 46.661 MISC .93 ENI S P A SPONSORED ADR	085	830	9333 41506-00001 03-06-12		51,792.78	47,515.39- 1,110.000-
03-20-12	BNY CONVERGEX 03/15 SALE 2,158 SHS @ 16.8633 MISC .66 TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS	085	830	9333 41520-00002 03-20-12		36,390.35	32,524.80- 2,158.000-
04-09-12	BNY CONVERGEX 04/03 SALE 2,814 SHS @ 17.2388 MISC 1.09 TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS	085	830	9333 41540-00004 04-09-12		48,508.90	42,411.86- 2,814.000-
04-18-12	BNY CONVERGEX 04/13 SALE 3,841 SHS @ 17.3635 MISC 1.49 TELSTRA LTD SPONSORED ADR TELECOMMUNICATIONS	085	830	9333 41549-00004 04-18-12		66,691.71	57,890.54- 3,841.000-

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- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

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-TRANSACTION- DATE	DESCRIPTION	-CODES- TRAN TAX INDV		HISTORY	- C A S H -		
					INCOME	PRINCIPAL	INVEST/UNITS
05-01-12	BNY CONVERGEX 04/26 SALE 717 SHS @ 70.8266 MISC 1.14 ROYAL DUTCH SHELL PLC ADR A	085	830	9333 41562-00003 05-01-12		50,781.53	41,139.59- 717.000-
05-01-12	BNY CONVERGEX 04/26 SALE 907 SHS @ 34.631 MISC .70 UNILEVER PLC W/I SPONSORED ADR	085	830	9333 41562-00004 05-01-12		31,409.61	21,686.85- 907.000-
05-02-12	BNY CONVERGEX 04/27 SALE 790 SHS @ 59.9007 MISC 1.06 SEVEN & I HOLDINGS UNSPN ADR	085	830	9333 41563-00004 05-02-12		47,320.49	36,631.06- 790.000-
05-07-12	BNY CONVERGEX 05/02 SALE 1,433 SHS @ 15.8209 MISC .51 TAIWAN SEMICONDUCTOR MTG CO ADR	085	830	9333 41568-00002 05-07-12		22,670.84	14,223.59- 1,433.000-
05-10-12	CASH IN LIEU OF .542 FRACTIONAL SHARES/PAR AT 6.3200 PER SHARE/BOND BANCO SANTANDER S A ADR	085	833	9999 41571-00001 05-10-12		3.43	5.93- .542-
06-18-12	BNY CONVERGEX 06/13 SALE 1,088 SHS @ 45.1631 MISC 1.10 GLAXO SMITHKLINE ADR	085	830	9333 41610-00002 06-18-12		49,136.35	47,975.33- 1,088.000-
06-26-12	CASH IN LIEU OF .316 FRACTIONAL SHARES/PAR AT 12.5300 PER SHARE/BOND TELEFONICA S A SPONSORED ADR	085	833	9999 41618-00001 06-26-12		3.96	6.09- .316-
07-24-12	BNY CONVERGEX 07/19 SALE 1,440 SHS @ 48.2585 MISC 1.56 ASTELLAS PHARMA INC-UNSP ADR UNSP ADR ISIN US04623U1025 SEDOL B3DTS22	085	830	9333 41646-00001 07-24-12		69,490.68	50,627.31- 1,440.000-

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OFFICE 730

- TRANSACTION ANALYSIS / SUMMARY -
01/01/12 THROUGH 12/31/12
ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ARILCV

DATE 01/29/13
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-TRANSACTION- DATE	DESCRIPTION	-CODES-		HISTORY	- C A S H -		INVEST/UNITS
		TRAN	TAX INDV		INCOME	PRINCIPAL	
08-02-12	CASH IN LIEU OF .524 FRACTIONAL SHARES/PAR AT 13.3500 PER SHARE/BOND IBERDROLA SA SPON ADR	085	833	9999 41655-00001 08-02-12		7.00	13.97- .524-
08-08-12	CASH IN LIEU OF .591 FRACTIONAL SHARES/PAR AT 3.4100 PER SHARE/BOND CARREFOUR SA	085	833	9999 41661-00001 08-08-12		2.02	3.64- .591-
08-09-12	BNY CONVERGEX 08/06 SALE 6,881 SHS @ 6.8834 MISC 1.06 ING GROEP N V SPONSORED ADR	085	830	9333 41662-00002 08-09-12		47,363.61	124,702.65- 6,881.000-
08-13-12	CASH IN LIEU OF .094 FRACTIONAL SHARES/PAR AT 6.4980 PER SHARE/BOND BANCO SANTANDER S A ADR	085	833	9999 41666-00001 08-13-12		.61	1.02- .094-
08-22-12	BNY CONVERGEX 08/17 SALE 10,692 SHS @ 7.2324 MISC 1.73 ING GROEP N V SPONSORED ADR	085	830	9333 41675-00001 08-22-12		77,327.09	193,768.45- 10,692.000-
12-20-12	BNY CONVERGEX 12/17 SALE 3,039 SHS @ 16.8815 MISC 1.15 TAIWAN SEMICONDUCTOR MTG CO ADR	085	830	9333 41795-00005 12-20-12		51,301.73	30,164.33- 3,039.000-

EDITH L. TREES CHARITABLE TRUST

25-6026443

FORM 990 PF

TAX YEAR 12/31/12

PART II, COLUMNS (b) & (c)

BALANCE SHEET

BOOK VALUE 12/31/12	93,360,947.70
MARKET VALUE 12/31/12	132,133,264.47

SUMMARY OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

PAGE 1

	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET
PRINCIPAL CASH						
CASH EQUIVALENTS	2,081,507.78	2,081,507.78	2,081,507.78	1.581	291.42	.014
FIXED INCOME						
BONDS	31,229,442.72	31,159,197.12	31,966,940.95	24.276	902,819.25	2.824
MUTUAL FUNDS - FIXED	900,000.00	900,000.00	916,819.37	.696	37,946.79	4.139
TOTAL FIXED INCOME	32,129,442.72	32,059,197.12	32,883,760.32	24.972	940,766.04	2.861
EQUITIES						
COMMON STOCK	58,211,422.54	57,066,582.20	94,021,930.61	71.401	2,335,737.41	2.484
MUTUAL FUNDS - EQUITY	1,851,082.60	1,773,856.49	1,943,239.98	1.476	35,100.31	1.806
LIMITED PARTNERSHIPS	634,422.00	634,422.00	751,200.00	.570	39,000.00	5.192
TOTAL EQUITIES	60,696,927.14	59,474,860.69	96,716,370.59	73.447	2,409,837.72	2.492
TOTAL PRINCIPAL ASSETS	94,907,877.64	93,615,565.59	131,681,638.69	100.000	3,350,895.18	2.545
CASH EQUIVALENTS	448,208.44	448,208.44	448,208.44	99.243	62.75	.014
EQUITIES						
COMMON STOCK	4,861.62	4,861.62	3,417.34	.757	220.69	6.458
ACCOUNT TOTAL	95,360,947.70	94,068,635.65	132,133,264.47		3,351,178.62	2.536

STATEMENT OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

PAGE 2

PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
	H EQUIVALENTS							
39,243.750	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-730-0179201	39,243.75	39,243.75	39,243.75	0.030	5.49	0.014	1.000
136,531.920	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-730-0179201	136,531.92	136,531.92	136,531.92	0.103	19.11	0.014	1.000
51,283.170	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-710-0179201	51,283.17	51,283.17	51,283.17	0.039	7.18	0.014	1.000
5,146.500	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-710-0179201	5,146.50	5,146.50	5,146.50	0.004	0.72	0.014	1.000
107,871.090	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-690-0179201	107,871.09	107,871.09	107,871.09	0.082	15.10	0.014	1.000
488,468.510	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-690-0179201	488,468.51	488,468.51	488,468.51	0.370	68.39	0.014	1.000



STATEMENT OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

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PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
1,609.510	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-672-0179201	131,609.51	131,609.51	131,609.51	0.100	18.43	0.014	1.000
8,869.170	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-672-0179201	8,869.17	8,869.17	8,869.17	0.007	1.24	0.014	1.000
152,195.640	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-042-0179201	152,195.64	152,195.64	152,195.64	0.115	21.31	0.014	1.000
132,152.350	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-042-0179201	132,152.35	132,152.35	132,152.35	0.100	18.50	0.014	1.000
30,000.000	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-573-0179201	30,000.00	30,000.00	30,000.00	0.023	4.20	0.014	1.000
797,110.150	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-573-0179201	797,110.15	797,110.15	797,110.15	0.603	111.60	0.014	1.000



STATEMENT OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

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PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
128,547.530	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-660-0179201	128,547.53	128,547.53	128,547.53	0.097	18.00	0.014	1.000
18,042.460	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-660-0179201	18,042.46	18,042.46	18,042.46	0.014	2.53	0.014	1.000
53,470.370	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-640-0179201	53,470.37	53,470.37	53,470.37	0.040	7.49	0.014	1.000
132,545.040	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-640-0179201	132,545.04	132,545.04	132,545.04	0.100	18.56	0.014	1.000
25,934.810	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-633-0179201	25,934.81	25,934.81	25,934.81	0.020	3.63	0.014	1.000
72,226.640	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-633-0179201	72,226.64	72,226.64	72,226.64	0.055	10.11	0.014	1.000



STATEMENT OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

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PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
1,032.960	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 ACCOUNT 12-10-612-0179201	11,032.96	11,032.96	11,032.96	0.008	1.54	0.014	1.000
7,434.650	BLACKROCK LIQUIDITY FUNDS TEMPFUND ADMINISTRATION SHARES #H1 (INCOME INVESTMENT) ACCOUNT 12-10-612-0179201	7,434.65	7,434.65	7,434.65	0.006	1.04	0.014	1.000
TOTAL CASH EQUIVALENTS		2,529,716.22	2,529,716.22	2,529,716.22	1.916	354.17	0.014	
U.S. GOVERNMENT BONDS & NOTES								
1,710,000.000	USA TREASURY NOTES 01.375% DUE 01/15/2013 ACCOUNT 12-10-573-0179201	1,732,641.01	1,723,137.50	1,710,735.30	1.295	23,512.50	1.374	100.043
745,000.000	USA TREASURY NOTES 01.375% DUE 05/15/2013 ACCOUNT 12-10-573-0179201	752,229.69	752,229.69	748,464.25	0.566	10,243.75	1.369	100.465
1,205,000.000	USA TREASURY NOTES 01.125% DUE 06/15/2013 ACCOUNT 12-10-573-0179201	1,211,496.09	1,211,496.09	1,210,458.65	0.916	13,556.25	1.120	100.453
1,780,000.000	US TREASURY NOTES 04.250 % DUE 08/15/2013 ACCOUNT 12-10-573-0179201	1,857,774.39	1,855,426.93	1,824,980.60	1.381	75,650.00	4.145	102.527
625,000.000	USA TREASURY NOTES 00.500% DUE 10/15/2013 ACCOUNT 12-10-573-0179201	626,733.38	626,733.38	626,612.50	0.474	3,125.00	0.499	100.258



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50,000.000	USA TREASURY NOTES 01.000% DUE 01/15/2014 ACCOUNT 12-10-573-0179201	433,779.31	433,779.31	433,594.80	0.328	4,300.00	0.992	100.836
3,255,000.000	USA TREASURY NOTE 02.375% DUE 08/31/2014 ACCOUNT 12-10-573-0179201	3,385,144.86	3,383,920.09	3,370,194.45	2.551	77,306.25	2.294	103.539
395,000.000	USA TREASURY NOTES 01.250% DUE 08/31/2015 ACCOUNT 12-10-573-0179201	404,887.83	404,730.86	404,598.50	0.306	4,937.50	1.220	102.430
1,040,000.000	USA TREASURY NOTES 01.250% DUE 10/31/2015 ACCOUNT 12-10-573-0179201	1,033,417.96	1,031,478.13	1,066,405.60	0.807	13,000.00	1.219	102.539
1,095,000.000	USA TREASURY NOTES 03.000% DUE 09/30/2016 ACCOUNT 12-10-573-0179201	1,183,381.45	1,165,801.54	1,196,714.55	0.906	32,850.00	2.745	109.289
350,000.000	USA TREASURY NOTES 01.875% DUE 10/31/2017 ACCOUNT 12-10-573-0179201	366,575.83	365,403.12	369,715.50	0.280	6,562.50	1.775	105.633
515,000.000	USA TREASURY NOTES 02.625% DUE 01/31/2018 ACCOUNT 12-10-573-0179201	552,284.42	537,426.54	563,605.70	0.427	13,518.75	2.399	109.438
425,000.000	USA TREASURY NOTES 01.375% DUE 01/31/2019 ACCOUNT 12-10-573-0179201	423,943.90	423,691.61	432,705.25	0.327	5,312.50	1.228	101.813
1,230,000.000	USA TREASURY NOTES 02.625% DUE 08/15/2020 ACCOUNT 12-10-573-0179201	1,287,100.83	1,283,626.76	1,350,699.90	1.022	32,287.50	2.390	109.813



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95,000.000	USA TREASURY NOTES 02.500% DUE 08/15/2021 ACCOUNT 12-10-573-0179201	797,943.85	794,268.19	835,743.75	0.633	16,893.75	2.021	105.125
485,000.000	USA TREASURY NOTES 02.000% DUE 02/15/2022 ACCOUNT 12-10-573-0179201	504,123.68	503,684.36	501,557.90	0.380	9,700.00	1.934	103.414
540,000.000	USA TREASURY NOTES 01.625% DUE 08/15/2022 ACCOUNT 12-10-573-0179201	531,392.56	531,392.56	536,457.60	0.406	8,775.00	1.636	99.344
TOTAL U.S. GOVERNMENT BONDS & NOTES		17,084,851.04	17,028,226.66	17,183,244.80	13.005	351,531.25	2.046	
U.S. GOVERNMENT AGENCIES								
67,611.955	GOVERNMENT NATL MTG ASSN POOL # 700739 05.500% DUE 10/15/2023 ACCOUNT 12-10-573-0179201	70,781.24	70,781.26	73,046.60	0.055	3,718.66	5.091	108.038
80,947.719	FEDERAL NATL MTG ASSN POOL # AC8938 04.500% DUE 01/01/2025 ACCOUNT 12-10-573-0179201	84,893.91	84,893.92	87,109.46	0.066	3,642.65	4.182	107.612
188,846.389	FEDERAL NATL MTG ASSN POOL #AE0375 04.000% DUE 07/01/2025 ACCOUNT 12-10-573-0179201	199,291.94	199,291.95	202,277.14	0.153	7,553.86	3.734	107.112
99,049.847	FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027 ACCOUNT 12-10-573-0179201	101,649.89	101,649.90	107,193.73	0.081	4,952.49	4.620	108.222

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23,383.806	FEDERAL NATL MTG ASSN POOL #AB6373 03.000% DUE 10/01/2027 ACCOUNT 12-10-573-0179201	342,799.47	342,799.48	341,787.58	0.259	9,701.51	2.838	105.691
248,221.221	FEDERAL NATL MTG ASSN POOL #AE4680 04.000% DUE 11/01/2040 ACCOUNT 12-10-573-0179201	258,227.63	258,227.64	266,356.26	0.202	9,928.85	3.728	107.306
309,035.616	FEDERAL NATL MTG ASSN POOL #AB2077 04.000% DUE 01/01/2041 ACCOUNT 12-10-573-0179201	305,100.22	305,100.22	340,884.83	0.258	12,361.42	3.626	110.306
253,640.600	FEDERAL NATL MTG ASSN POOL #AJ8364 04.000% DUE 01/01/2042 ACCOUNT 12-10-573-0179201	269,730.92	269,730.92	272,250.21	0.206	10,145.62	3.727	107.337
TOTAL U.S. GOVERNMENT AGENCIES		1,632,475.22	1,632,475.29	1,690,905.81	1.280	62,005.06	3.667	
CORPORATE BONDS								
55,000.000	VF CORP NOTES VAR% DUE 08/23/2013 ACCOUNT 12-10-573-0179201	55,077.22	55,077.22	55,265.65	0.042	659.95	1.194	100.483
25,000.000	NATIONAL RURAL UTIL COOP COLLATERAL TRUST 01.125% DUE 11/01/2013 ACCOUNT 12-10-573-0179201	24,981.25	24,971.25	25,145.75	0.019	281.25	1.118	100.583



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5,000.000	TEVA PHARMACEUT FIN BV ISIN US88165FAB85 SERIES FRN 01.34139% DUE 11/08/2013 ACCOUNT 12-10-573-0179201	45,000.00	45,000.00	45,295.20	0.034	602.48	1.330	100.656
145,000.000	UNITED TECHNOLOGIES CORP SER FRN NOTES VAR% DUE 12/02/2013 ACCOUNT 12-10-573-0179201	145,000.00	145,000.00	145,397.30	0.110	1,011.81	0.696	100.274
105,000.000	PROCTER & GAMBLE CO/THE SR UNSECD VAR % DUE 02/06/2014 ACCOUNT 12-10-573-0179201	105,000.00	105,000.00	104,946.45	0.079	385.14	0.367	99.949
25,000.000	JOHNSON CONTROLS INC SR UNSEC 01.750% DUE 03/01/2014 ACCOUNT 12-10-573-0179201	24,991.75	24,991.75	25,337.50	0.019	437.50	1.727	101.350
130,000.000	COCA-COLA CO/THE SR UNSECD VAR % DUE 03/14/2014 ACCOUNT 12-10-573-0179201	130,061.10	130,061.10	129,964.90	0.098	453.70	0.349	99.973
100,000.000	QUEST DIAGNOSTIC INC COMPANY GUARNT VAR% DUE 03/24/2014 ACCOUNT 12-10-573-0179201	100,432.36	100,432.36	100,610.00	0.076	1,239.90	1.232	100.610
330,000.000	JOHNSON & JOHNSON SR UNSEC VAR% DUE 05/15/2014 ACCOUNT 12-10-573-0179201	331,547.70	331,547.70	330,699.60	0.250	1,754.61	0.531	100.212

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100,000.000	BBVA US SENIOR SA UNIPER ISIN US055299AJ03 SEDOL B4W11L6 03.250% DUE 05/16/2014 ACCOUNT 12-10-573-0179201	99,988.20	99,988.20	100,089.00	0.076	3,250.00	3.247	100.089
100,000.000	TARGET CORP SR UNSEC VAR % DUE 07/18/2014 ACCOUNT 12-10-573-0179201	100,135.68	100,135.68	100,299.00	0.076	633.70	0.632	100.299
30,000.000	PEPSICO INC SR UNSEC 00.800% DUE 08/25/2014 ACCOUNT 12-10-573-0179201	29,882.70	29,882.70	30,156.60	0.023	240.00	0.796	100.522
30,000.000	CITIGROUP INC SR UNSEC 06.010% DUE 01/15/2015 ACCOUNT 12-10-573-0179201	32,193.21	31,849.50	32,781.30	0.025	1,803.00	5.500	109.271
95,000.000	RYDER SYSTEM INC SR UNSEC SER MTN 03.150% DUE 03/02/2015 ACCOUNT 12-10-573-0179201	95,603.80	95,603.80	98,116.00	0.074	2,992.50	3.050	103.280
100,000.000	ROYAL BANK OF CANADA SER MTN ISIN US78008T2C70 01.150% DUE 03/13/2015 ACCOUNT 12-10-573-0179201	99,968.00	99,968.00	101,085.00	0.077	1,150.00	1.138	101.085
130,000.000	CITIGROUP INC BDS 04.875% DUE 05/07/2015 ACCOUNT 12-10-573-0179201	137,017.30	137,017.30	138,204.30	0.105	6,337.50	4.586	106.311

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5,000.000	SHELL INTERNATIONAL FIN ISIN US822582AQ52 SEDOL B63SMP1 03.100% DUE 06/28/2015 ACCOUNT 12-10-573-0179201	64,955.15	64,955.15	68,858.40	0.052	2,015.00	2.926	105.936
110,000.000	DIGITAL REALTY TRUST LP COM GTD 04.500% DUE 07/15/2015 ACCOUNT 12-10-573-0179201	112,781.60	112,781.60	117,041.10	0.089	4,950.00	4.229	106.401
175,000.000	BANK OF MONTREAL ISIN US06366RHB42 NOTES VAR % DUE 09/11/2015 ACCOUNT 12-10-573-0179201	175,000.00	175,000.00	175,729.75	0.133	1,557.33	0.886	100.417
95,000.000	AON CORP SR NOTES 03.500% DUE 09/30/2015 ACCOUNT 12-10-573-0179201	95,966.06	95,966.05	100,054.00	0.076	3,325.00	3.323	105.320
55,000.000	ACE INA HOLDINGS COM GTS 02.600% DUE 11/23/2015 ACCOUNT 12-10-573-0179201	54,948.85	54,948.85	57,739.00	0.044	1,430.00	2.477	104.980
95,000.000	CRH AMERICA INC COM GTD 04.125% DUE 01/15/2016 ACCOUNT 12-10-573-0179201	94,859.65	94,859.65	98,914.00	0.075	3,918.75	3.962	104.120
90,000.000	PETROBRAS INTL FIN CO SEDOL B4KKWV2 ISIN US71645WAT80 03.875% DUE 01/27/2016 ACCOUNT 12-10-573-0179201	90,386.40	90,386.40	94,950.00	0.072	3,487.50	3.673	105.500



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5,000.000	ONEOK PARTNERS LP COM GTD CALL 1/1/16 @ 100 03.250% DUE 02/01/2016 ACCOUNT 12-10-573-0179201	54,967.00	54,967.00	58,027.20	0.044	1,787.50	3.080	105.504
40,000.000	TELEFONICA EMISIONES SAU ISIN US87938WAN39 SEDOL B457NG0 03.992% DUE 02/16/2016 ACCOUNT 12-10-573-0179201	39,906.84	39,684.00	41,620.00	0.031	1,596.80	3.837	104.050
25,000.000	DIRECTV HLDG/FIN INC CO GUARNT 03.500% DUE 03/01/2016 ACCOUNT 12-10-573-0179201	24,952.75	24,952.75	26,485.25	0.020	875.00	3.304	105.941
70,000.000	XEROX CORPORATION SR NTS 06.400% DUE 03/15/2016 ACCOUNT 12-10-573-0179201	77,681.80	77,681.80	78,880.90	0.060	4,480.00	5.679	112.687
95,000.000	ABBEY NATL TREASURY SERV ISIN US002799AJ34 SEDOL B606WN6 04.000% DUE 04/27/2016 ACCOUNT 12-10-573-0179201	95,129.86	95,129.85	100,451.10	0.076	3,800.00	3.783	105.738
100,000.000	MERRILL LYNCH & CO SUB 06.050% DUE 05/16/2016 ACCOUNT 12-10-573-0179201	108,724.00	108,724.00	110,086.00	0.083	6,050.00	5.496	110.086
25,000.000	CINTAS CORP NO.2 COMP GUARNT 02.850% DUE 06/01/2016 ACCOUNT 12-10-573-0179201	24,980.25	24,980.25	26,276.00	0.020	712.50	2.712	105.104



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70,000.000	SOUTHERN CO SR UNSEC 01.950% DUE 09/01/2016 ACCOUNT 12-10-573-0179201	69,893.60	69,893.60	72,139.20	0.055	1,365.00	1.892	103.056
70,000.000	REALTY INCOME CORP SR UNSEC 05.950% DUE 09/15/2016 ACCOUNT 12-10-573-0179201	70,753.20	70,753.20	80,172.40	0.061	4,165.00	5.195	114.532
135,000.000	MORGAN STANLEY NTS SERIES EMTN 05.450% DUE 01/09/2017 ACCOUNT 12-10-573-0179201	140,031.45	140,031.45	149,388.30	0.113	7,357.50	4.925	110.658
65,000.000	TOYOTA MOTOR CREDIT CORP SERIES MTN SR UNSEC 02.050% DUE 01/12/2017 ACCOUNT 12-10-573-0179201	64,892.75	64,892.75	67,226.90	0.051	1,332.50	1.982	103.426
130,000.000	RABOBANK NEDERLAND UTREC ISIN US21686CAD20 SEDOL B5MKX70 03.375% DUE 01/19/2017 ACCOUNT 12-10-573-0179201	133,851.30	133,851.30	139,657.70	0.106	4,387.50	3.142	107.429
40,000.000	ANHEUSER BUSCH COS INC UNSEC 05.600% DUE 03/01/2017 ACCOUNT 12-10-573-0179201	47,491.20	47,491.20	47,093.60	0.036	2,240.00	4.756	117.734
100,000.000	MORGAN STANLEY SR UNSEC 04.750% DUE 03/22/2017 ACCOUNT 12-10-573-0179201	99,820.00	99,820.00	109,096.00	0.083	4,750.00	4.354	109.096

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0,000.000	VIACOM INC SR SEC ST CONVENTION 03.500% DUE 04/01/2017 ACCOUNT 12-10-573-0179201	59,483.40	59,483.40	64,746.00	0.049	2,100.00	3.243	107.910
210,000.000	JPMORGAN CHASE & CO SUB NT 06.125% DUE 06/27/2017 ACCOUNT 12-10-573-0179201	232,082.86	230,838.30	245,338.80	0.186	12,862.50	5.243	116.828
35,000.000	AMB PROPERTY L.P. SR UNSEC 04.500% DUE 08/15/2017 ACCOUNT 12-10-573-0179201	34,622.35	34,622.35	38,167.50	0.029	1,575.00	4.127	109.050
25,000.000	GENERAL ELEC CAP CORP SR UNSECURES SER MTN 05.625% DUE 09/15/2017 ACCOUNT 12-10-573-0179201	27,605.00	27,605.00	29,493.00	0.022	1,406.25	4.768	117.972
105,000.000	HASBRO INC NOTES 06.300% DUE 09/15/2017 ACCOUNT 12-10-573-0179201	115,479.90	115,479.90	121,746.45	0.092	6,615.00	5.433	115.949
20,000.000	ROYAL BANK OF CANADA ISIN US78011DAC83 SEDOL B6W2NM8 01.200% DUE 09/19/2017 ACCOUNT 12-10-573-0179201	119,988.00	119,988.00	120,288.00	0.091	1,440.00	1.197	100.240
45,000.000	TOYOTA MOTOR CREDIT CORP SER MTN SR NOTES 01.250% DUE 10/05/2017 ACCOUNT 12-10-573-0179201	45,049.95	45,049.95	45,319.95	0.034	562.50	1.241	100.711



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80,000.000	UNITEDHEALTH GROUP INC SR UNSECD 01.400% DUE 10/15/2017 ACCOUNT 12-10-573-0179201	80,245.60	80,245.60	80,124.80	0.061	1,120.00	1.398	100.156
100,000.000	NATIONAL OILWELL VARCO I SR UNSECD 01.350% DUE 12/01/2017 ACCOUNT 12-10-573-0179201	99,903.00	99,903.00	100,636.00	0.076	1,350.00	1.341	100.636
190,000.000	WELLS FARGO COMPANY SR UNSEC 05.625% DUE 12/11/2017 ACCOUNT 12-10-573-0179201	228,889.20	228,889.20	226,613.00	0.172	10,687.50	4.716	119.270
50,000.000	AUTODESK INC UNSC 01.950% DUE 12/15/2017 ACCOUNT 12-10-573-0179201	49,492.50	49,492.50	49,751.50	0.038	975.00	1.960	99.503
25,000.000	WALT DISNEY COMPANY NTS SERIES B 05.875% DUE 12/15/2017 ACCOUNT 12-10-573-0179201	30,716.25	30,716.25	30,511.50	0.023	1,468.75	4.814	122.046
75,000.000	INTEL CORP SR UNSECD 01.350% DUE 12/15/2017 ACCOUNT 12-10-573-0179201	74,920.50	74,920.50	74,978.25	0.057	1,012.50	1.350	99.971
65,000.000	BANK OF NOVA SCOTIA CALL 11/18/2017 @ 100.000 UNSC 01.375% DUE 12/18/2017 ACCOUNT 12-10-573-0179201	64,927.85	64,927.85	65,090.35	0.049	893.75	1.373	100.139

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0,000.000	HARTFORD FINL SVCS GRP SR NOTES 06.300% DUE 03/15/2018 ACCOUNT 12-10-573-0179201	37,815.71	33,186.80	47,655.20	0.036	2,520.00	5.288	119.138
95,000.000	MIDAMERICAN ENERGY HLDGS SR NOTES SERIES WI 05.750% DUE 04/01/2018 ACCOUNT 12-10-573-0179201	100,892.85	100,892.85	114,403.75	0.087	5,462.50	4.775	120.425
220,000.000	GTE CORP DEB 06.840% DUE 04/15/2018 ACCOUNT 12-10-573-0179201	265,415.90	265,415.90	275,433.40	0.208	15,048.00	5.463	125.197
75,000.000	KLA INSTRUMENTS CORP SR UNSECURED 06.900% DUE 05/01/2018 ACCOUNT 12-10-573-0179201	84,618.75	84,618.75	90,093.00	0.068	5,175.00	5.744	120.124
75,000.000	REPUBLIC SERVICES INC COMP GUARNT 03.800% DUE 05/15/2018 ACCOUNT 12-10-573-0179201	74,976.75	74,976.75	82,454.25	0.062	2,850.00	3.456	109.939
55,000.000	TIME WARNER INC DEB 06.875% DUE 06/15/2018 ACCOUNT 12-10-573-0179201	63,489.55	63,489.55	69,309.90	0.052	3,781.25	5.456	126.018
110,000.000	MELLON FUNDING CORP CO GUARNT 05.500% DUE 11/15/2018 ACCOUNT 12-10-573-0179201	121,855.80	121,855.80	129,171.90	0.098	6,050.00	4.684	117.429

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PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
0,000.000	AT&T INC NOTES 05.800% DUE 02/15/2019 ACCOUNT 12-10-573-0179201	34,265.70	34,265.70	36,810.90	0.028	1,740.00	4.727	122.703
75,000.000	HESS CORP SR UNSECURED 08.125% DUE 02/15/2019 ACCOUNT 12-10-573-0179201	97,954.50	97,954.50	98,708.25	0.075	6,093.75	6.173	131.611
125,000.000	METLIFE INC GLOBAL 07.717% DUE 02/15/2019 ACCOUNT 12-10-573-0179201	152,663.75	152,663.75	163,876.25	0.124	9,646.25	5.886	131.101
75,000.000	MARRIOTT INTERNATIONAL CALL 12/01/18 @100 SR UNSECD 03.000% DUE 03/01/2019 ACCOUNT 12-10-573-0179201	74,228.50	74,228.50	77,190.75	0.058	2,250.00	2.915	102.921
65,000.000	NEWS AMERICA INC COMP GTD 06.900% DUE 03/01/2019 ACCOUNT 12-10-573-0179201	76,813.10	76,813.10	81,461.90	0.062	4,485.00	5.506	125.326
80,000.000	ANADARKO PETROLEUM CORP NTS 08.700% DUE 03/15/2019 ACCOUNT 12-10-573-0179201	105,502.40	105,502.40	107,957.60	0.082	6,960.00	6.447	134.947
100,000.000	PROGRESS ENERGY INC SR UNSEC 07.050% DUE 03/15/2019 ACCOUNT 12-10-573-0179201	124,899.20	124,899.20	125,676.00	0.095	7,050.00	5.610	125.676

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5,000.000	BB&T CORPORATION SR UNSEC 06.850% DUE 04/30/2019 ACCOUNT 12-10-573-0179201	240,950.20	240,950.20	299,249.00	0.226	16,097.50	5.379	127.340
110,000.000	CORNING INC SR UNSEC 06.625% DUE 05/15/2019 ACCOUNT 12-10-573-0179201	127,043.40	127,043.40	140,222.50	0.106	7,287.50	5.197	127.475
75,000.000	PRINCIPAL FINANCIAL GROUP NTS 08.875% DUE 05/15/2019 ACCOUNT 12-10-573-0179201	96,332.25	96,332.25	100,638.00	0.076	6,656.25	6.614	134.184
95,000.000	MCDONALDS CORP SER MTN SR UNSEC 01.875% DUE 05/29/2019 ACCOUNT 12-10-573-0179201	94,092.75	94,092.75	96,665.35	0.073	1,781.25	1.843	101.753
90,000.000	EQT CORP NTS 08.125% DUE 06/01/2019 ACCOUNT 12-10-573-0179201	108,284.50	108,284.50	111,404.70	0.084	7,312.50	6.564	123.783
95,000.000	AMERIPRISE FINANCIAL INC SR UNSEC 07.300% DUE 06/28/2019 ACCOUNT 12-10-573-0179201	109,493.30	109,493.30	122,832.15	0.093	6,935.00	5.646	129.297
80,000.000	NEXEN INC ISIN US65334HAK86 06.200% DUE 07/30/2019 ACCOUNT 12-10-573-0179201	93,427.20	93,427.20	98,244.80	0.074	4,960.00	5.049	122.806

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25,000.000	REALTY INCOME CORP SR UNSEC 06.750% DUE 08/15/2019 ACCOUNT 12-10-573-0179201	29,003.50	29,003.50	30,947.75	0.023	1,687.50	5.453	123.791
15,000.000	SHELL INTERNATIONAL FIN COMP GUAR 04.300% DUE 09/22/2019 ACCOUNT 12-10-573-0179201	14,983.80	14,983.80	17,377.50	0.013	645.00	3.712	115.850
100,000.000	LOCKHEED MARTIN CORP SR NTS 04.250% DUE 11/15/2019 ACCOUNT 12-10-573-0179201	110,782.00	110,782.00	112,757.00	0.085	4,250.00	3.769	112.757
95,000.000	REINSURANCE GRP OF AMER SR NTS 06.450% DUE 11/15/2019 ACCOUNT 12-10-573-0179201	100,953.35	100,953.35	110,763.35	0.084	6,127.50	5.532	116.593
50,000.000	AMB PROPERTY LP COMP GUAR 06.625% DUE 12/01/2019 ACCOUNT 12-10-573-0179201	49,735.00	49,735.00	59,577.00	0.045	3,312.50	5.560	119.154
110,000.000	GENERAL ELEC CAP CORP SR UNSEC 05.500% DUE 01/08/2020 ACCOUNT 12-10-573-0179201	117,784.03	113,022.20	130,208.10	0.099	6,050.00	4.646	118.371
120,000.000	CREDIT SUISSE SUB NOTES ISIN US22546 SEDOL B5PGKF2 05.400% DUE 01/14/2020 ACCOUNT 12-10-573-0179201	120,640.30	120,350.00	134,926.80	0.102	6,480.00	4.803	112.439



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0,000.000	KRAFT FOODS INC SR UNSEC 05.375% DUE 02/10/2020 ACCOUNT 12-10-573-0179201	96,235.20	96,235.20	96,580.80	0.073	4,300.00	4.452	120.726
105,000.000	FIRST NIAGIRA FIN GROUP NOTES 06.750% DUE 03/19/2020 ACCOUNT 12-10-573-0179201	113,383.00	113,383.00	124,253.85	0.094	7,087.50	5.704	118.337
100,000.000	AMERICA MOVIL SAB DE CV COM GTD ISIN US02364WAV72 05.000% DUE 03/30/2020 ACCOUNT 12-10-573-0179201	109,456.00	109,456.00	116,347.00	0.088	5,000.00	4.297	116.347
105,000.000	NBCUNIVERSAL MEDIA LLC SER WI SR UNSEC 05.150% DUE 04/30/2020 ACCOUNT 12-10-573-0179201	122,121.30	122,121.30	124,473.30	0.094	5,407.50	4.344	118.546
50,000.000	ADVANCE AUTO PARTS INC CO GUARNT 05.750% DUE 05/01/2020 ACCOUNT 12-10-573-0179201	55,969.00	55,969.00	53,874.00	0.041	2,875.00	5.337	107.748
75,000.000	PRUDENTIAL FINANCIAL INC SR UNSEC 05.375% DUE 06/21/2020 ACCOUNT 12-10-573-0179201	80,211.00	80,211.00	87,677.25	0.066	4,031.25	4.598	116.903
110,000.000	BANK OF AMERICA CORP 05.625% DUE 07/01/2020 ACCOUNT 12-10-573-0179201	127,648.40	127,648.40	130,419.30	0.099	6,187.50	4.744	118.563



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5,000.000	SAFeway INC SR UNSEC 03.950% DUE 08/15/2020 ACCOUNT 12-10-573-0179201	94,831.50	93,592.35	95,021.85	0.072	3,752.50	3.949	100.023
60,000.000	BORGWARNER INC SR UNSEC 04.625% DUE 09/15/2020 ACCOUNT 12-10-573-0179201	58,872.00	58,872.00	66,024.00	0.050	2,775.00	4.203	110.040
90,000.000	WEATHERFORD INTL LTD CO GTD SEDOL B3V9761 05.125% DUE 09/15/2020 ACCOUNT 12-10-573-0179201	91,104.65	91,104.65	99,179.10	0.075	4,612.50	4.651	110.199
105,000.000	AMGEN INC SR UNSEC 03.450% DUE 10/01/2020 ACCOUNT 12-10-573-0179201	103,809.30	103,809.30	112,394.10	0.085	3,622.50	3.223	107.042
225,000.000	EXELON GENERATION CO LLC SR UNSEC CALL 07/01/20 @100 04.000% DUE 10/01/2020 ACCOUNT 12-10-573-0179201	209,021.15	209,021.15	236,526.75	0.179	9,000.00	3.805	105.123
35,000.000	PRUDENTIAL FINANCIAL INC SR UNSEC 04.500% DUE 11/15/2020 ACCOUNT 12-10-573-0179201	39,098.50	39,098.50	39,079.60	0.030	1,575.00	4.030	111.656
90,000.000	WILLIAMS PARTNERS LP NOTES CALL 08/15/20 @100 04.125% DUE 11/15/2020 ACCOUNT 12-10-573-0179201	97,307.10	97,307.10	97,729.20	0.074	3,712.50	3.799	108.588

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20,000.000	HEWLETT PACKARD CO SR UNSEC 03.750% DUE 12/01/2020 ACCOUNT 12-10-573-0179201	229,602.10	229,602.10	222,847.00	0.169	8,625.00	3.870	96.890
85,000.000	HEALTH CARE REIT INC SR UNSEC CALL 10/15/20 @100 04.950% DUE 01/15/2021 ACCOUNT 12-10-573-0179201	83,496.35	83,496.35	92,967.05	0.070	4,207.50	4.526	109.373
135,000.000	DIRECTV HOLDINGS/FING COM GTD CALL 11/15/20 @ 100 04.600% DUE 02/15/2021 ACCOUNT 12-10-573-0179201	134,487.31	134,487.30	146,142.90	0.111	6,210.00	4.249	108.254
70,000.000	L-3 COMMUNICATIONS CORP SR UNSEC CALL 11/15/20 @ 100 04.950% DUE 02/15/2021 ACCOUNT 12-10-573-0179201	69,780.56	69,780.55	78,981.70	0.060	3,465.00	4.387	112.831
90,000.000	SANOFI-AVENTIS ISIN US80105NAG07 SEDOL B5NP244 04.000% DUE 03/29/2021 ACCOUNT 12-10-573-0179201	90,613.80	90,613.80	102,585.60	0.078	3,600.00	3.509	113.984
150,000.000	HSBC HOLDINGS PLC SR UNSEC ISIN US404280AK50 SEDOL B61GQ88 05.100% DUE 04/05/2021 ACCOUNT 12-10-573-0179201	160,479.65	160,479.65	177,132.00	0.134	7,650.00	4.319	118.088
120,000.000	AT & T INC SR UNSEC 04.450% DUE 05/15/2021 ACCOUNT 12-10-573-0179201	119,910.00	119,910.00	138,583.20	0.105	5,340.00	3.853	115.486



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5,000.000	BOSTON PROPERTIES LP SR UNSEC 04.125% DUE 05/15/2021 ACCOUNT 12-10-573-0179201	34,741.00	34,741.00	38,039.05	0.029	1,443.75	3.795	108.683
35,000.000	XEROX CORPORATION SR UNSEC 04.500% DUE 05/15/2021 ACCOUNT 12-10-573-0179201	34,736.10	34,736.10	37,059.75	0.028	1,575.00	4.250	105.885
150,000.000	GOOGLE INC SR UNSEC 03.625% DUE 05/19/2021 ACCOUNT 12-10-573-0179201	168,001.50	168,001.50	166,926.00	0.126	5,437.50	3.257	111.284
90,000.000	DISCOVERY COMMUNICATIONS COMP GUARNT 04.375% DUE 06/15/2021 ACCOUNT 12-10-573-0179201	89,548.10	89,548.10	100,485.00	0.076	3,937.50	3.918	111.650
115,000.000	CAPITAL ONE FINANCIAL CO SR NTS 04.750% DUE 07/15/2021 ACCOUNT 12-10-573-0179201	128,510.20	128,510.20	132,613.40	0.100	5,462.50	4.119	115.316
30,000.000	BERKSHIRE HATHAWAY INC SR UNSEC 03.750% DUE 08/15/2021 ACCOUNT 12-10-573-0179201	135,618.50	134,738.55	143,202.80	0.108	4,875.00	3.404	110.156
75,000.000	INTL PAPER CO SR UNSEC 07.500% DUE 08/15/2021 ACCOUNT 12-10-573-0179201	90,163.50	90,163.50	98,151.00	0.074	5,625.00	5.731	130.868

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5,000.000	YUM BRANDS INC SR UNSEC CALL 8/1/21 @100 03.750% DUE 11/01/2021 ACCOUNT 12-10-573-0179201	34,865.25	34,865.25	37,255.75	0.028	1,312.50	3.523	106.445
60,000.000	AMGEN INC SR UNSEC CALL 08/15/2021 @100 03.875% DUE 11/15/2021 ACCOUNT 12-10-573-0179201	61,720.20	61,720.20	65,890.80	0.050	2,325.00	3.529	109.818
95,000.000	AMPHENOL CORP SR UNSEC CALL 11/01/21 @100 04.000% DUE 02/01/2022 ACCOUNT 12-10-573-0179201	97,797.05	97,797.05	100,460.60	0.076	3,800.00	3.783	105.748
105,000.000	FREEMPORT - MCMORGAN C & G SR UNSEC CALL 12/01/21 @100 03.550% DUE 03/01/2022 ACCOUNT 12-10-573-0179201	104,859.80	104,859.80	104,136.90	0.079	3,727.50	3.579	99.178
100,000.000	PHILIPS ELECTRONICS NV ISIN US500472AF27 SEDOL B7PDB65 03.750% DUE 03/15/2022 ACCOUNT 12-10-573-0179201	100,074.65	100,074.65	108,099.00	0.082	3,750.00	3.469	108.099
100,000.000	KROGER CO/THE SR NTS CALL 1/15/22 @ 100 03.400% DUE 04/15/2022 ACCOUNT 12-10-573-0179201	99,514.00	99,514.00	103,417.00	0.078	3,400.00	3.288	103.417
80,000.000	BP CAPITAL MARKETS PLC ISIN US05565QBZ00 SEDOL B87XBL5 03.245% DUE 05/06/2022 ACCOUNT 12-10-573-0179201	80,000.00	80,000.00	84,280.80	0.064	2,596.00	3.080	105.351

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5,000.000	GLAXOSMITHKLINE CAPITAL ISIN US377373AD71 SEDOL B84G0G5 02.850% DUE 05/08/2022 ACCOUNT 12-10-573-0179201	64,825.80	64,825.80	67,512.25	0.051	1,852.50	2.744	103.865
100,000.000	US BANCORP SER MTN CALL 06/15/22 @100 02.950% DUE 07/15/2022 ACCOUNT 12-10-573-0179201	100,076.90	100,076.90	101,023.00	0.076	2,950.00	2.920	101.023
50,000.000	BURLINGTON NORTH SANTA FE DEBENTURES CALL 06/01/22 @100 03.050% DUE 09/01/2022 ACCOUNT 12-10-573-0179201	49,790.00	49,790.00	51,673.00	0.039	1,525.00	2.951	103.346
100,000.000	DARDEN RESTAURANTS INC SR UNSECD CALL 08/01/22 @100 03.350% DUE 11/01/2022 ACCOUNT 12-10-573-0179201	100,204.60	100,204.60	96,763.00	0.073	3,350.00	3.462	96.763
25,000.000	MORGAN STANLEY SUB NOTES 04.875% DUE 11/01/2022 ACCOUNT 12-10-573-0179201	24,911.50	24,911.50	25,884.75	0.020	1,218.75	4.708	103.539
25,000.000	PPL CAPITAL FUNDING INC CO GUARNT CALL 09/01/22 @100 03.500% DUE 12/01/2022 ACCOUNT 12-10-573-0179201	127,655.00	127,655.00	127,237.50	0.096	4,375.00	3.438	101.790
100,000.000	BOARDWALK PIPELINES LP CO GUARNT CALL 11/01/22 @100 03.375% DUE 02/01/2023 ACCOUNT 12-10-573-0179201	99,973.00	99,973.00	98,215.00	0.074	3,375.00	3.436	98.215



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	TOTAL CORPORATE BONDS	11,506,182.90	11,492,561.61	12,069,248.40	9.134	462,528.67	3.832	
	MBS,CMO,ASSET BACKED							
495,000.000	GE CAPITAL CREDIT CARD MASTER SERIES 2012-6 CLASS A 01.360% DUE 08/17/2020 ACCOUNT 12-10-573-0179201	494,807.64	494,807.64	499,979.70	0.378	6,732.00	1.346	101.006
100,000.000	CENTERPOINT ENERGY TRANSITION SERIES 2012-1 CLASS A2 02.1606% DUE 10/15/2021 ACCOUNT 12-10-573-0179201	99,999.83	99,999.83	104,311.00	0.079	2,160.60	2.071	104.311
115,000.000	GE CAPITAL CREDIT CARD MASTER SERIES 2012-2 CLASS A 02.220% DUE 01/18/2022 ACCOUNT 12-10-573-0179201	114,958.03	114,958.03	119,580.45	0.090	2,553.00	2.135	103.983
147,090.580	GOVT NATL MTG ASSN SERIES 2007-75 CLASS B 05.0548% DUE 03/16/2036 ACCOUNT 12-10-573-0179201	152,997.18	152,997.19	150,291.27	0.114	7,435.43	4.947	102.176
145,235.940	WACHOVIA BANK COMMERCIAL MTG TR SER 2007-C31 CLASS A2 05.421% DUE 04/15/2047 ACCOUNT 12-10-573-0179201	143,170.88	143,170.87	149,379.52	0.113	7,873.24	5.271	102.853
	TOTAL MBS,CMO,ASSET BACKED	1,005,933.56	1,005,933.56	1,023,541.94	0.774	26,754.27	2.614	
	COMMON STOCK							

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1,294.000	WPP PLC ADR EXCH 01/02/13 SEE 92937A102	69,410.54	60,298.77	94,332.60	0.071	2,619.06	2.776	72.900
10,000.000	ACCENTURE PLC CLASS A ISIN IE00B4BNMY34 SEDOL B4BNMY3 ACCOUNT 12-10-042-0179201	370,419.17	369,183.00	665,000.00	0.503	16,200.00	2.436	66.500
2,140.000	ACCENTURE PLC CLASS A ISIN IE00B4BNMY34 SEDOL B4BNMY3 ACCOUNT 12-10-640-0179201	112,174.64	129,668.92	142,310.00	0.108	3,466.80	2.436	66.500
569.000	BUNGE LIMITED ACCOUNT 12-10-710-0179201	47,204.66	39,325.73	41,360.61	0.031	614.52	1.486	72.690
2,682.000	EATON CORP PLC SEDOL B8KQN82 ISIN IE00B8KQN827 ACCOUNT 12-10-640-0179201	138,538.71	138,538.71	145,310.76	0.110	4,076.64	2.805	54.180
686.000	EVEREST RE GROUP LTD ACCOUNT 12-10-660-0179201	58,918.55	57,031.07	75,425.70	0.057	1,317.12	1.746	109.950
2,586.000	HELEN OF TROY LIMITED ISIN BMG4388N1065 SEDOL 2419530 ACCOUNT 12-10-690-0179201	76,281.58	76,281.58	86,424.12	0.065	0.00	0.000	33.420
541.000	HERBALIFE LTD ACCOUNT 12-10-672-0179201	8,561.15	8,561.16	17,820.54	0.013	649.20	3.643	32.940
3,150.000	INVESCO LTD ISIN BMG491BT1088 SEDOL B28XP76 ACCOUNT 12-10-660-0179201	68,247.62	57,596.44	82,183.50	0.062	2,173.50	2.645	26.090



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557.000	JAZZ PHARMACEUTICALS PLC SEDOL B4Q5ZN4 ISIN IE00B4Q5ZN47 ACCOUNT 12-10-640-0179201	33,011.55	33,011.55	29,660.25	0.022	0.00	0.000	53.250
890.000	LAZARD LTD CL A SEDOL B081VQ7 ISIN BMG540501027 ACCOUNT 12-10-660-0179201	27,529.56	27,529.56	26,557.60	0.020	712.00	2.681	29.840
1,656.000	MICHAEL KORS HOLDINGS LTD ACCOUNT 12-10-640-0179201	75,954.54	75,954.54	84,505.68	0.064	0.00	0.000	51.030
264.000	MICHAEL KORS HOLDINGS LTD ACCOUNT 12-10-612-0179201	12,155.67	11,968.01	13,471.92	0.010	0.00	0.000	51.030
469.000	PARTNERRE LTD ACCOUNT 12-10-660-0179201	35,279.97	35,279.97	37,749.81	0.029	1,163.12	3.081	80.490
1,320.000	ROWAN COMPANIES PLC SEDOL B840261 ISIN GB00B6SLMV12 ACCOUNT 12-10-640-0179201	49,528.13	49,528.13	41,276.40	0.031	0.00	0.000	31.270
1,825.000	WILLIS GROUP HOLDINGS PLC SEDOL B4XGY11 ISIN IE00B4XGY116 ACCOUNT 12-10-660-0179201	67,849.31	67,849.31	61,192.25	0.046	1,971.00	3.221	33.530
2,535.000	XL GROUP PLC SEDOL B5LRLL2 ISIN IE00B5LRLL25 ACCOUNT 12-10-660-0179201	37,710.30	37,710.30	63,527.10	0.048	1,115.40	1.756	25.060

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1,013.000	PENTAIR LTD SEDOL B8DTTS0 ISIN CH0193880173 ACCOUNT 12-10-660-0179201	31,830.91	30,306.28	49,788.95	0.038	891.44	1.790	49.150
65.000	TRANSOCEAN LTD SEDOL B3KFWW1 ISIN CH0048265513 ACCOUNT 12-10-633-0179201	3,699.15	3,699.15	2,902.90	0.002	205.40	7.076	44.660
1,645.000	PACIFIC DRILLING SA SEDOL B523P28 ISIN LU0611695635 ACCOUNT 12-10-672-0179201	18,090.89	18,090.89	15,528.80	0.012	0.00	0.000	9.440
683.000	CHECK POINT SOFTWARE TECH SEDOL 2181334 ISIN IL0010824113 ACCOUNT 12-10-660-0179201	36,561.19	36,561.19	32,538.12	0.025	0.00	0.000	47.640
1,146.000	EZCHIP SEMICONDUCTOR LTD SEDOL 2504986 ISIN IL0010825441 ACCOUNT 12-10-672-0179201	34,279.25	34,279.25	37,898.22	0.029	0.00	0.000	33.070
365.000	MELLANOX TECHNOLOGIES LTD ISIN IL0011017329 SEDOL B196S6 ACCOUNT 12-10-640-0179201	30,825.31	30,825.31	21,673.70	0.016	0.00	0.000	59.380
1,420.000	CORE LABORATORIES N V ACCOUNT 12-10-690-0179201	47,043.01	47,043.01	155,220.20	0.117	1,590.40	1.025	109.310
2,635.000	QIAGEN NV ISIN NL0000240000 SEDOL 2437907 ACCOUNT 12-10-710-0179201	46,714.98	42,260.38	47,822.62	0.036	0.00	0.000	18.149



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226.000	AVAGO TECHNOLOGIES LTD SEDOL B3WS2X9 ACCOUNT 12-10-612-0179201	7,985.64	7,906.37	7,152.90	0.005	153.68	2.148	31.650
1,915.000	AAR CORP ACCOUNT 12-10-690-0179201	57,388.21	57,300.06	35,772.20	0.027	574.50	1.606	18.680
10,227.000	ABB LTD SPONSORED ADR ACCOUNT 12-10-730-0179201	187,264.26	187,264.26	212,619.33	0.161	7,087.31	3.333	20.790
3,208.000	ABB LTD SPONSORED ADR ACCOUNT 12-10-640-0179201	57,013.40	57,013.40	66,694.32	0.050	2,223.14	3.333	20.790
969.000	AGCO CORP ACCOUNT 12-10-640-0179201	47,539.24	47,539.24	47,597.28	0.036	38.76	0.081	49.120
5,771.000	AIA GROUP LTD SPONSORED ADR ACCOUNT 12-10-710-0179201	80,566.35	80,566.35	91,354.93	0.069	894.51	0.979	15.830
34,000.000	AT&T INC ACCOUNT 12-10-042-0179201	1,251,058.90	1,251,058.90	1,146,140.00	0.867	61,200.00	5.340	33.710
2,909.000	AARON'S INC CLASS A ACCOUNT 12-10-690-0179201	50,960.24	50,508.92	82,266.52	0.062	197.81	0.240	28.280
14,000.000	ABBOTT LABORATORIES INC ACCOUNT 12-10-042-0179201	572,979.42	572,979.42	917,000.00	0.694	7,840.00	0.855	65.500
138.000	ABBOTT LABORATORIES INC ACCOUNT 12-10-612-0179201	9,712.64	9,712.64	9,039.00	0.007	77.28	0.855	65.500

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4,000.000	ABBVIE INC-WHEN ISSUED ACCOUNT 12-10-612-0179201	-298,091.97	-298,091.97	-478,240.00	0.362	0.00	0.000	34.160
14,000.000	ABBVIE INC-WHEN ISSUED ACCOUNT 12-10-042-0179201	298,091.97	298,091.97	478,240.00	0.362	0.00	0.000	34.160
1,133.000	ACORDA THERAPEUTICS INC ACCOUNT 12-10-672-0179201	29,124.96	29,124.96	28,166.38	0.021	0.00	0.000	24.860
1,030.000	ADOBE SYSTEMS INC ACCOUNT 12-10-660-0179201	26,021.12	25,247.46	38,810.40	0.029	51.50	0.133	37.680
2,203.000	AETNA INC NEW ACCOUNT 12-10-660-0179201	77,929.83	77,736.43	102,020.93	0.077	1,762.40	1.727	46.310
335.000	AGILENT TECHNOLOGIES (IPO) ACCOUNT 12-10-633-0179201	5,962.63	5,962.63	13,714.90	0.010	134.00	0.977	40.940
321.000	AGRIUM INC SEDOL 2015530 ISIN CA0089161081 ACCOUNT 12-10-640-0179201	23,207.21	15,374.80	32,058.59	0.024	642.00	2.003	99.871
5,610.000	AIR LIQUIDE ADR ACCOUNT 12-10-710-0179201	112,327.46	109,622.32	142,774.50	0.108	2,114.97	1.481	25.450
128.000	AIR PRODUCTS & CHEMICALS INC ACCOUNT 12-10-633-0179201	11,134.36	11,134.36	10,754.56	0.008	327.68	3.047	84.020
660.000	ALBEMARLE CORP ACCOUNT 12-10-660-0179201	35,523.22	31,042.11	40,999.20	0.031	528.00	1.288	62.120

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1,041.000	ALEXANDRIA REAL ESTATE EQUITIES INC ACCOUNT 12-10-660-0179201	52,362.94	52,340.94	72,162.12	0.055	2,331.84	3.231	69.320
635.000	ALEXION PHARMACEUTICALS INC ACCOUNT 12-10-640-0179201	63,275.60	63,275.60	59,524.90	0.045	0.00	0.000	93.740
155.000	ALEXION PHARMACEUTICALS INC ACCOUNT 12-10-612-0179201	9,891.55	9,891.55	14,529.70	0.011	0.00	0.000	93.740
30.000	ALLEGHANY CORP DEL ACCOUNT 12-10-633-0179201	4,469.94	4,469.94	10,062.60	0.008	0.00	0.000	335.420
181.000	ALLERGAN INC ACCOUNT 12-10-612-0179201	12,697.85	11,752.57	16,603.13	0.013	36.20	0.218	91.730
6,942.000	ALLIANZ SE SPON ADR ACCOUNT 12-10-710-0179201	90,673.69	83,351.64	95,938.44	0.073	2,978.12	3.104	13.820
1,944.000	ALTERA CORP ACCOUNT 12-10-660-0179201	66,883.58	66,883.58	66,854.16	0.051	777.60	1.163	34.390
693.000	AMAZON COM INC ACCOUNT 12-10-640-0179201	47,085.49	43,044.24	173,852.91	0.132	0.00	0.000	250.870
118.000	AMAZON COM INC ACCOUNT 12-10-612-0179201	11,431.57	6,707.19	29,602.66	0.022	0.00	0.000	250.870
3,472.000	AMCOR LTD SPONS ADR ACCOUNT 12-10-730-0179201	69,251.60	64,501.39	117,353.60	0.089	5,329.52	4.541	33.800
2,384.000	AMCOL INTL CORP ACCOUNT 12-10-690-0179201	83,216.17	83,211.37	73,141.12	0.055	1,907.20	2.608	30.680

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2,371.000	AMEDISYS INC ACCOUNT 12-10-690-0179201	69,649.42	69,649.42	26,806.53	0.020	0.00	0.000	11.306
2,912.000	AMERICA MOVIL S A B DE C V ACCOUNT 12-10-710-0179201	71,601.18	71,601.18	67,383.68	0.051	876.51	1.301	23.140
3,745.000	AMERICAN EQUITY INVT LIFE HLDG ACCOUNT 12-10-690-0179201	44,844.13	44,844.13	45,726.45	0.035	561.75	1.229	12.210
8,000.000	AMERICAN EXPRESS CO ACCOUNT 12-10-042-0179201	332,368.00	332,368.00	459,840.00	0.348	6,400.00	1.392	57.480
897.000	AMERICAN EXPRESS CO ACCOUNT 12-10-640-0179201	46,296.34	46,296.34	51,559.56	0.039	717.60	1.392	57.480
830.000	AMERICAN EXPRESS CO ACCOUNT 12-10-633-0179201	24,828.11	24,828.11	47,708.40	0.036	664.00	1.392	57.480
169.000	AMERICAN TOWER CORP ACCOUNT 12-10-612-0179201	8,902.54	8,801.80	13,058.63	0.010	162.24	1.242	77.270
984.000	AMERISOURCEBERGEN CORP ACCOUNT 12-10-660-0179201	39,254.32	39,254.32	42,489.12	0.032	826.56	1.945	43.180
922.000	AMERIPRISE FINANCIAL INC ACCOUNT 12-10-660-0179201	51,688.70	51,688.70	57,744.86	0.044	1,659.60	2.874	62.630
130.000	AMERIPRISE FINANCIAL INC ACCOUNT 12-10-633-0179201	2,693.41	2,693.41	8,141.90	0.006	234.00	2.874	62.630
744.000	AMGEN INC ACCOUNT 12-10-640-0179201	49,938.77	49,938.77	64,132.80	0.049	1,398.72	2.181	86.200



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637.000	AMPHENOL CORP NEW CL A ACCOUNT 12-10-660-0179201	19,735.26	11,188.78	41,213.90	0.031	267.54	0.649	64.700
131.000	ANADARKO PETROLEUM CORP ACCOUNT 12-10-612-0179201	10,309.42	10,309.42	9,734.61	0.007	47.16	0.484	74.310
578.000	ANHEUSER BUSCH INBEV SPONSORED ADR ACCOUNT 12-10-640-0179201	46,968.51	46,968.51	50,522.98	0.038	747.35	1.479	87.410
818.000	ANHEUSER BUSCH INBEV SPONSORED ADR ACCOUNT 12-10-710-0179201	60,953.90	60,953.90	71,501.38	0.054	1,057.67	1.479	87.410
381.000	ANSYS INC ACCOUNT 12-10-672-0179201	12,587.00	12,385.16	25,656.54	0.019	0.00	0.000	67.340
535.000	APPLE INC ACCOUNT 12-10-640-0179201	76,643.41	53,715.07	284,712.02	0.215	5,671.00	1.992	532.172
108.000	APPLE INC ACCOUNT 12-10-612-0179201	24,133.76	14,029.32	57,474.58	0.043	1,144.80	1.992	532.172
13,400.000	APPLE INC ACCOUNT 12-10-042-0179201	1,187,102.25	1,205,848.42	7,131,104.80	5.397	142,040.00	1.992	532.172
2,000.000	ARIAD PHARMACEUTICALS INC ACCOUNT 12-10-672-0179201	32,030.95	32,030.95	38,360.00	0.029	0.00	0.000	19.180
249.000	ARM HOLDINGS PLC SPONSORED ADR ACCOUNT 12-10-612-0179201	7,063.40	7,063.40	9,419.67	0.007	39.09	0.415	37.830

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3,985.000	ARM HOLDINGS PLC SPONSORED ADR ACCOUNT 12-10-710-0179201	62,423.33	55,398.61	150,752.55	0.114	625.65	0.415	37.830
1,622.000	ARUBA NETWORKS INC ACCOUNT 12-10-640-0179201	33,317.50	33,317.50	33,640.28	0.025	0.00	0.000	20.740
4,840.000	ASTELLAS PHARMA INC-UNSP ADR UNSP ADR ISIN US04623U1025 SEDOL B3DTS22 ACCOUNT 12-10-730-0179201	170,164.02	165,493.78	217,074.00	0.164	6,819.56	3.142	44.850
4,655.000	ASTORIA FINL CORP ACCOUNT 12-10-690-0179201	79,816.38	79,817.40	43,570.80	0.033	744.80	1.709	9.360
449.000	ATLAS AIR WORLDWIDE HLDGS INC COM NEW ACCOUNT 12-10-672-0179201	23,931.47	23,931.47	19,899.68	0.015	0.00	0.000	44.320
2,520.000	ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM ACCOUNT 12-10-710-0179201	38,440.94	37,996.62	70,207.20	0.053	1,277.64	1.820	27.860
379.000	ATWOOD OCEANICS INC ACCOUNT 12-10-672-0179201	14,783.93	14,738.25	17,354.41	0.013	0.00	0.000	45.790
95.000	AUTOZONE INC ACCOUNT 12-10-660-0179201	35,833.73	35,833.73	33,670.85	0.025	0.00	0.000	354.430
422.000	AVALONBAY COMMUNITIES INC REIT ACCOUNT 12-10-660-0179201	50,919.66	50,338.59	57,218.98	0.043	1,637.36	2.862	135.590

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3,640.000	BG GROUP PLC SPON ADR ACCOUNT 12-10-710-0179201	53,886.78	50,827.60	60,824.40	0.046	902.72	1.484	16.710
9,535.000	BG GROUP PLC SPON ADR ACCOUNT 12-10-730-0179201	103,005.15	66,917.48	159,329.85	0.121	2,364.68	1.484	16.710
6,908.000	BP PLC SPONSORED ADR ACCOUNT 12-10-730-0179201	391,809.32	390,190.13	287,699.12	0.218	14,921.28	5.187	41.640
176.000	BAIDU INC ACCOUNT 12-10-612-0179201	12,510.33	5,701.03	17,651.04	0.013	0.00	0.000	100.290
1,141.000	BALLY TECHNOLOGIES INC ACCOUNT 12-10-672-0179201	31,493.98	31,450.77	51,014.11	0.039	0.00	0.000	44.710
14,292.000	BANCO SANTANDER S A ADR ACCOUNT 12-10-730-0179201	154,449.07	126,263.06	116,765.64	0.088	9,146.88	7.834	8.170
1,495.000	BANK NEW YORK MELLON CORP COM ACCOUNT 12-10-633-0179201	37,188.90	37,188.90	38,421.50	0.029	777.40	2.023	25.700
9,000.000	BAXTER INTERNATIONAL INC ACCOUNT 12-10-042-0179201	543,630.60	543,630.60	599,940.00	0.454	16,200.00	2.700	66.660
880.000	B/E AEROSPACE INC ACCOUNT 12-10-660-0179201	22,877.87	15,896.80	43,472.00	0.033	0.00	0.000	49.400
402.000	BED BATH AND BEYOND ACCOUNT 12-10-633-0179201	17,265.69	17,265.69	22,475.82	0.017	0.00	0.000	55.910

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1,695.000	WR BERKLEY CORP ACCOUNT 12-10-660-0179201	44,602.46	39,702.35	63,969.30	0.048	610.20	0.954	37.740
450.000	BERKSHIRE HATHAWAY INC CLASS B ACCOUNT 12-10-633-0179201	31,387.50	31,387.50	40,365.00	0.031	0.00	0.000	89.700
422.000	BIOMARIN PHARMACEUTICAL INC ACCOUNT 12-10-672-0179201	6,307.94	6,277.28	20,762.40	0.016	0.00	0.000	49.200
98.000	BIOGEN IDEC INC ACCOUNT 12-10-612-0179201	13,820.46	13,820.46	14,344.26	0.011	0.00	0.000	146.370
909.000	BJ'S RESTAURANTS, INC ACCOUNT 12-10-672-0179201	14,382.40	14,226.39	29,906.10	0.023	0.00	0.000	32.900
147.000	BOEING CO ACCOUNT 12-10-612-0179201	10,168.02	9,760.00	11,077.92	0.008	285.18	2.574	75.360
11,000.000	BOSTON PPTYS INC REIT ACCOUNT 12-10-042-0179201	553,302.20	553,302.20	1,163,910.00	0.881	28,600.00	2.457	105.810
12,222.000	BOSTON SCIENTIFIC CORP ACCOUNT 12-10-660-0179201	86,916.86	86,916.85	70,032.06	0.053	0.00	0.000	5.730
37,000.000	BRISTOL MYERS SQUIBB CO ACCOUNT 12-10-042-0179201	658,826.64	642,025.94	1,205,830.00	0.913	51,800.00	4.296	32.590
146.000	BRISTOL MYERS SQUIBB CO ACCOUNT 12-10-612-0179201	4,623.64	4,596.76	4,758.14	0.004	204.40	4.296	32.590
2,554.000	BRISTOW GROUP INC ACCOUNT 12-10-690-0179201	92,126.63	92,126.63	137,047.64	0.104	2,043.20	1.491	53.660

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274.000	BROADCOM CORP ACCOUNT 12-10-612-0179201	9,193.48	9,193.48	9,099.54	0.007	109.60	1.204	33.210
508.000	BROADSOFT INC ACCOUNT 12-10-672-0179201	20,002.50	19,986.21	18,455.64	0.014	0.00	0.000	36.330
450.000	BUFFALO WILD WINGS INC ACCOUNT 12-10-672-0179201	34,721.87	34,721.87	32,769.00	0.025	0.00	0.000	72.820
160.000	BURBERRY GROUP PLC SPONSORED ADR ISIN US12082W2044 SEDOL B3ZHYC6 ACCOUNT 12-10-612-0179201	6,425.39	5,959.46	6,524.80	0.005	124.16	1.903	40.780
1,037.000	CIT GROUP INC ACCOUNT 12-10-660-0179201	37,403.14	37,403.14	40,069.68	0.030	0.00	0.000	38.640
841.000	CMS ENERGY CORP ACCOUNT 12-10-660-0179201	12,578.34	10,936.61	20,503.58	0.016	807.36	3.938	24.380
2,420.000	CSL LTD UNSPON ADR ACCOUNT 12-10-710-0179201	33,778.84	33,778.84	68,607.00	0.052	931.70	1.358	28.350
905.000	CVS CAREMARK CORPORATION ACCOUNT 12-10-633-0179201	27,255.77	27,255.77	43,756.75	0.033	814.50	1.861	48.350
1,472.000	CABOT MICROELECTRONICS CORP ACCOUNT 12-10-690-0179201	66,498.11	66,498.11	52,270.72	0.040	0.00	0.000	35.510
2,153.000	CALPINE CORP ACCOUNT 12-10-660-0179201	36,575.59	36,575.59	39,033.89	0.030	0.00	0.000	18.130

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673.000	CAMDEN PROPERTY REIT ACCOUNT 12-10-660-0179201	39,436.58	39,293.50	45,905.33	0.035	1,507.52	3.284	68.210
1,682.000	CAMERON INTL CORP ACCOUNT 12-10-660-0179201	77,394.37	77,394.37	94,965.72	0.072	0.00	0.000	56.460
768.000	CANADIAN NATL RAILWAY CO SEDOL 2210959 ISIN CA1363751027 ACCOUNT 12-10-710-0179201	54,283.83	54,283.83	69,895.68	0.053	1,159.68	1.659	91.010
620.000	CANADIAN NATURAL RESOURCES SEDOL 2171573 ISIN CA1363851017 ACCOUNT 12-10-633-0179201	11,304.85	11,304.85	17,899.40	0.014	262.26	1.465	28.870
8,480.000	CANON INC SPONS ADR ACCOUNT 12-10-730-0179201	300,045.96	284,826.95	332,500.80	0.252	11,956.80	3.596	39.210
1,819.000	CANTEL MEDICAL CORP ACCOUNT 12-10-690-0179201	21,099.17	21,074.01	54,078.87	0.041	200.09	0.370	29.730
779.000	CARPENTER TECHNOLOGY CORP ACCOUNT 12-10-660-0179201	37,590.57	37,590.57	40,219.77	0.030	560.88	1.395	51.630
53,982.000	CARREFOUR SA ACCOUNT 12-10-730-0179201	332,684.92	332,684.59	278,007.30	0.210	4,318.56	1.553	5.150
1,934.000	CASH AMERICA INTERNATIONAL INC ACCOUNT 12-10-690-0179201	77,303.53	77,281.56	76,721.78	0.058	270.76	0.353	39.670
771.000	CASH AMERICA INTERNATIONAL INC ACCOUNT 12-10-672-0179201	22,793.80	18,345.03	30,585.57	0.023	107.94	0.353	39.670

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886.000	CATAMARAN CORP SEDOL B3N9ZT8 ISIN CA1488871023 ACCOUNT 12-10-672-0179201	30,047.43	29,671.12	41,730.60	0.032	0.00	0.000	47.100
532.000	CATERPILLAR INC ACCOUNT 12-10-640-0179201	46,885.59	46,885.59	47,671.46	0.036	1,106.56	2.321	89.608
1,028.000	CAVIUM INC ACCOUNT 12-10-672-0179201	34,903.14	34,903.14	32,083.88	0.024	0.00	0.000	31.210
1,157.000	CELANESE CORP-SERIES A ACCOUNT 12-10-660-0179201	51,541.80	51,541.80	51,521.21	0.039	347.10	0.674	44.530
1,004.000	CERNER CORP ACCOUNT 12-10-640-0179201	80,433.55	80,433.55	77,820.04	0.059	0.00	0.000	77.510
269.000	CHART INDUSTRIES INC ACCOUNT 12-10-672-0179201	17,461.62	17,461.62	17,939.34	0.014	0.00	0.000	66.689
2,753.000	CHECKPOINT SYSTEMS INC ACCOUNT 12-10-690-0179201	45,056.79	40,484.19	29,567.22	0.022	0.00	0.000	10.740
1,085.000	CHEMTURA CORP ACCOUNT 12-10-672-0179201	17,489.22	17,489.22	23,067.10	0.017	0.00	0.000	21.260
15,400.000	CHEVRON CORPORATION ACCOUNT 12-10-042-0179201	988,400.00	988,400.00	1,665,356.00	1.260	55,440.00	3.329	108.140
1,205.000	CHICOS FAS INC ACCOUNT 12-10-672-0179201	17,888.71	17,888.71	22,244.30	0.017	253.05	1.138	18.460
2,499.000	CHICOS FAS INC ACCOUNT 12-10-640-0179201	46,784.03	46,784.03	46,131.54	0.035	524.79	1.138	18.460



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159.000	CHIPOTLE MEXICAN GRIL CL A ACCOUNT 12-10-660-0179201	39,338.43	39,338.43	47,296.14	0.036	0.00	0.000	297.460
43.000	CHIPOTLE MEXICAN GRIL CL A ACCOUNT 12-10-612-0179201	11,790.18	11,322.39	12,790.78	0.010	0.00	0.000	297.460
7,000.000	CHUBB CORP ACCOUNT 12-10-042-0179201	342,154.40	342,154.40	527,240.00	0.399	11,480.00	2.177	75.320
684.000	CHURCH & DWIGHT INC ACCOUNT 12-10-660-0179201	36,174.43	36,174.43	36,641.88	0.028	656.64	1.792	53.570
668.000	CITRIX SYSTEMS INC ACCOUNT 12-10-640-0179201	42,564.86	42,564.86	43,834.16	0.033	0.00	0.000	65.620
240.000	COACH INC ACCOUNT 12-10-612-0179201	10,396.73	9,627.88	13,322.40	0.010	288.00	2.162	55.510
104,000.000	COCA COLA CO ACCOUNT 12-10-042-0179201	265,791.00	275,385.01	3,770,000.00	2.853	106,080.00	2.814	36.250
1,386.000	COCA COLA CO ACCOUNT 12-10-640-0179201	50,589.00	50,589.00	50,242.50	0.038	1,413.72	2.814	36.250
324.000	COCA COLA CO ACCOUNT 12-10-633-0179201	8,553.13	8,553.13	11,745.00	0.009	330.48	2.814	36.250
1,417.000	COCA COLA ENTERPRISES ACCOUNT 12-10-660-0179201	39,939.85	39,939.85	44,961.41	0.034	906.88	2.017	31.730
1,447.000	COCHLEAR LTD UNSPON ADR ACCOUNT 12-10-710-0179201	46,253.82	46,253.82	59,949.21	0.045	1,645.24	2.744	41.430

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873.000	COGNEX CORP ACCOUNT 12-10-672-0179201	28,748.53	28,714.08	32,117.67	0.024	384.12	1.196	36.790
2,043.000	COGNIZANT TECHNOLOGY SOLUTIONS ACCOUNT 12-10-640-0179201	139,292.84	139,292.84	150,940.93	0.114	0.00	0.000	73.882
987.000	COHERENT INC ACCOUNT 12-10-672-0179201	22,438.76	20,488.65	49,973.78	0.038	0.00	0.000	50.632
1,546.000	COLFAX CORP ACCOUNT 12-10-672-0179201	54,010.31	54,010.31	62,381.10	0.047	0.00	0.000	40.350
6,000.000	COLGATE-PALMOLIVE CO ACCOUNT 12-10-042-0179201	419,226.60	419,226.60	627,240.00	0.475	14,880.00	2.372	104.540
632.000	COMMVAULT SYSTEMS INC ACCOUNT 12-10-640-0179201	30,924.90	30,924.90	44,026.38	0.033	0.00	0.000	69.662
1,643.000	COMPANHIA DE BEBIDAS PR ADR ACCOUNT 12-10-640-0179201	46,989.91	45,990.52	68,989.57	0.052	1,398.19	2.027	41.990
491.000	CONCHO RESOURCES INC ACCOUNT 12-10-660-0179201	41,023.25	41,023.25	39,554.96	0.030	0.00	0.000	80.560
83.000	CONCHO RESOURCES INC ACCOUNT 12-10-612-0179201	6,925.94	6,925.94	6,686.48	0.005	0.00	0.000	80.560
461.000	CONCUR TECHNOLOGIES INC ACCOUNT 12-10-672-0179201	20,154.22	18,788.71	31,126.72	0.024	0.00	0.000	67.520
1,291.000	CONSTELLATION BRANDS INC CL A ACCOUNT 12-10-660-0179201	27,702.41	27,702.41	45,688.49	0.035	0.00	0.000	35.390

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639.000	CONTINENTAL RESOURCES INC/OK ACCOUNT 12-10-640-0179201	46,742.66	46,742.66	46,960.11	0.036	0.00	0.000	73.490
481.000	COSTCO WHOLESALE CORP ACCOUNT 12-10-640-0179201	47,072.97	47,072.97	47,489.13	0.036	529.10	1.114	98.730
542.000	COSTCO WHOLESALE CORP ACCOUNT 12-10-633-0179201	28,242.81	28,242.81	53,511.66	0.040	596.20	1.114	98.730
175.000	COSTCO WHOLESALE CORP ACCOUNT 12-10-612-0179201	12,446.32	11,645.13	17,277.75	0.013	192.50	1.114	98.730
1,326.000	COVANCE INC ACCOUNT 12-10-690-0179201	51,529.26	50,847.27	76,603.02	0.058	0.00	0.000	57.770
140.000	CROWN CASTLE INTL CORP ACCOUNT 12-10-612-0179201	7,857.29	7,792.93	10,102.40	0.008	0.00	0.000	72.160
834.000	CUBIST PHARMACEUTICALS INC ACCOUNT 12-10-672-0179201	32,735.41	32,735.41	35,069.70	0.027	0.00	0.000	42.050
4,600.000	CUMMINS INC ACCOUNT 12-10-042-0179201	421,740.42	421,740.42	498,410.00	0.377	9,200.00	1.846	108.350
609.000	CYTEC INDS INC ACCOUNT 12-10-660-0179201	38,078.52	38,078.52	41,917.47	0.032	304.50	0.726	68.830
1,225.000	DBS GROUP HLDGS LTD SPONSORED ADR ACCOUNT 12-10-710-0179201	57,592.48	51,303.57	60,098.50	0.045	2,137.63	3.557	49.060
2,006.000	D R HORTON INC ACCOUNT 12-10-660-0179201	40,067.04	40,067.04	39,678.68	0.030	300.90	0.758	19.780

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1,209.000	DASSAULT SYSTEMS SA SPON ADR ACCOUNT 12-10-710-0179201	66,888.46	65,476.13	136,725.81	0.103	737.49	0.539	113.090
1,008.000	DEL FRISCO'S RESTAURANT GROUP ACCOUNT 12-10-672-0179201	13,203.89	13,203.89	15,714.72	0.012	0.00	0.000	15.590
19,367.000	DEUTSCHE TELEKOM AG SPONSORED ADR ACCOUNT 12-10-730-0179201	300,227.02	290,608.36	220,047.85	0.167	16,461.95	7.481	11.362
345.000	DEVON ENERGY CORP NEW ACCOUNT 12-10-633-0179201	24,774.45	24,774.45	17,953.80	0.014	276.00	1.537	52.040
217.000	DIAGED PLC SPONSORED ADR ACCOUNT 12-10-633-0179201	14,163.18	14,163.18	25,297.86	0.019	601.96	2.379	116.580
601.000	DICK'S SPORTING GOODS, INC. ACCOUNT 12-10-640-0179201	31,678.83	31,678.83	27,339.49	0.021	300.50	1.099	45.490
2,898.000	DIGITAL RIV INC ACCOUNT 12-10-690-0179201	88,121.34	87,747.23	41,673.24	0.032	0.00	0.000	14.380
333.000	DISNEY WALT CO ACCOUNT 12-10-633-0179201	13,281.28	13,281.28	16,580.07	0.013	249.75	1.506	49.790
207.000	DISNEY WALT CO ACCOUNT 12-10-612-0179201	6,758.17	5,491.07	10,306.53	0.008	155.25	1.506	49.790
953.000	DIRECTV ACCOUNT 12-10-640-0179201	50,607.64	50,607.64	47,802.48	0.036	0.00	0.000	50.160
491.000	DOMINO'S PIZZA, INC. ACCOUNT 12-10-672-0179201	16,663.61	16,663.61	21,383.05	0.016	235.68	1.102	43.550

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1,363.000	DOVER CORP ACCOUNT 12-10-660-0179201	75,805.98	75,805.98	89,562.73	0.068	1,908.20	2.131	65.710
1,574.000	DOVER CORP ACCOUNT 12-10-640-0179201	89,301.65	81,817.27	103,427.54	0.078	2,203.60	2.131	65.710
1,213.000	DUFF & PHELPS CORP CL A ACCOUNT 12-10-672-0179201	19,883.60	19,879.55	18,947.06	0.014	436.68	2.305	15.620
300.000	DUNKIN BRANDS GROUP INC ACCOUNT 12-10-612-0179201	8,185.62	8,185.62	9,954.00	0.008	180.00	1.808	33.180
694.000	EMC CORP ACCOUNT 12-10-612-0179201	18,264.18	17,981.47	17,558.20	0.013	0.00	0.000	25.300
4,256.000	ENI S P A SPONSORED ADR ACCOUNT 12-10-730-0179201	182,185.14	179,250.81	209,139.84	0.158	9,129.12	4.365	49.140
824.000	EOG RES INC ACCOUNT 12-10-640-0179201	93,682.45	93,682.45	99,530.96	0.075	560.32	0.563	120.790
353.000	EOG RES INC ACCOUNT 12-10-633-0179201	27,559.88	27,559.88	42,638.87	0.032	240.04	0.563	120.790
486.000	EASTMAN CHEM CO ACCOUNT 12-10-640-0179201	31,660.28	31,660.28	33,072.30	0.025	583.20	1.763	68.050
2,180.000	EATON VANCE CORP COM NON VTG ACCOUNT 12-10-690-0179201	49,507.17	49,062.95	69,433.00	0.053	1,744.00	2.512	31.850
2,454.000	EBAY INC ACCOUNT 12-10-640-0179201	99,372.05	99,372.05	125,146.64	0.095	0.00	0.000	50.997

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277.000	EBAY INC ACCOUNT 12-10-612-0179201	13,652.46	13,652.46	14,126.17	0.011	0.00	0.000	50.997
1,290.000	EDISON INTL ACCOUNT 12-10-660-0179201	51,788.21	45,008.39	58,295.10	0.044	1,741.50	2.987	45.190
339.000	EDWARDS LIFESCIENCES CORP ACCOUNT 12-10-640-0179201	29,884.82	29,884.82	30,567.63	0.023	0.00	0.000	90.170
20,000.000	EMERSON ELECTRIC CO ACCOUNT 12-10-042-0179201	162,103.33	166,507.69	1,059,200.00	0.802	32,800.00	3.097	52.960
2,628.000	ENERSYS ACCOUNT 12-10-690-0179201	47,972.57	47,972.57	98,891.64	0.075	0.00	0.000	37.630
6,118.000	ENTEGRIS, INC ACCOUNT 12-10-690-0179201	55,396.98	55,396.98	56,163.24	0.043	0.00	0.000	9.180
20,000.000	EXELON CORPORATION ACCOUNT 12-10-042-0179201	668,779.45	667,690.20	594,800.00	0.450	42,000.00	7.061	29.740
16,000.000	EXELIS INC ACCOUNT 12-10-042-0179201	203,729.26	203,729.26	180,320.00	0.136	6,608.00	3.665	11.270
942.000	EXPEDIA INC DEL NEW CLASS I ACCOUNT 12-10-640-0179201	45,191.41	45,191.41	57,876.48	0.044	489.84	0.846	61.440
291.000	EXPRESS SCRIPTS HLDG CO ACCOUNT 12-10-633-0179201	12,200.71	12,200.71	15,714.00	0.012	0.00	0.000	54.000
261.000	EXPRESS SCRIPTS HLDG CO ACCOUNT 12-10-612-0179201	13,481.37	13,237.92	14,094.00	0.011	0.00	0.000	54.000
74,586.000	EXXON MOBIL CORP ACCOUNT 12-10-042-0179201	657,226.90	343,126.19	6,455,418.30	4.886	170,056.08	2.634	86.550

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3,663.000	FLIR SYSTEM INC ACCOUNT 12-10-690-0179201	52,123.28	47,858.15	81,739.85	0.062	1,025.64	1.255	22.315
491.000	FACEBOOK INC A ACCOUNT 12-10-612-0179201	14,346.62	14,346.62	13,069.93	0.010	0.00	0.000	26.619
3,026.000	FACEBOOK INC A ACCOUNT 12-10-640-0179201	97,068.49	97,068.49	80,549.09	0.061	0.00	0.000	26.619
109.000	FAMILY DOLLAR STORES INC ACCOUNT 12-10-612-0179201	7,373.65	7,373.65	6,911.69	0.005	91.56	1.325	63.410
3,918.000	FANUC CORP ADR ACCOUNT 12-10-710-0179201	48,837.69	48,837.69	121,732.26	0.092	1,339.96	1.101	31.070
1,135.000	FIDELITY NATIONAL INFORMATION ACCOUNT 12-10-660-0179201	36,256.21	36,256.21	39,509.35	0.030	908.00	2.298	34.810
4,818.000	FIRST POTOMAC RLTY TR ACCOUNT 12-10-690-0179201	61,361.50	60,479.86	59,550.48	0.045	3,854.40	6.472	12.360
1,172.000	FIRST REPUBLIC BANK/FRAN ACCOUNT 12-10-660-0179201	35,927.90	35,927.90	38,418.16	0.029	468.80	1.220	32.780
617.000	FLEETCOR TECHNOLOGIES INC ACCOUNT 12-10-640-0179201	31,766.24	31,766.24	33,102.05	0.025	0.00	0.000	53.650
707.000	FLUOR CORP ACCOUNT 12-10-640-0179201	32,436.93	30,478.91	41,529.18	0.031	452.48	1.090	58.740
221.000	FLOWERVE CORP ACCOUNT 12-10-640-0179201	31,315.92	31,315.92	32,442.80	0.025	318.24	0.981	146.800
3,465.000	FORTINET INC ACCOUNT 12-10-672-0179201	68,725.84	68,725.84	72,834.30	0.055	0.00	0.000	21.020



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1,768.000	FORTUNE BRANDS HOME & SEC ACCOUNT 12-10-660-0179201	40,192.83	40,192.83	51,660.96	0.039	0.00	0.000	29.220
19,759.000	FRANCE TELECOM SPONSORED ADR ACCOUNT 12-10-730-0179201	382,905.89	382,905.89	218,336.95	0.165	28,393.68	13.005	11.050
1,716.000	FRANKLIN ELECTRIC INC ACCOUNT 12-10-690-0179201	76,560.38	76,557.99	106,443.48	0.081	995.28	0.935	62.030
344.000	FRANKLIN RESOURCES INC ACCOUNT 12-10-640-0179201	31,885.19	31,885.19	43,240.80	0.033	399.04	0.923	125.700
2,712.000	FRESENIUS MEDICAL CARE AG & CO SPONSORED ADR ACCOUNT 12-10-710-0179201	74,547.76	72,221.82	93,021.60	0.070	848.86	0.913	34.300
1,034.000	FRESH MARKET INC/THE ACCOUNT 12-10-672-0179201	37,311.16	35,470.60	49,725.06	0.038	0.00	0.000	48.090
2,093.000	FUSION-IO INC ACCOUNT 12-10-672-0179201	54,781.15	54,781.15	47,992.49	0.036	0.00	0.000	22.930
1,082.000	FUSION-IO INC ACCOUNT 12-10-640-0179201	31,516.82	31,516.82	24,810.26	0.019	0.00	0.000	22.930
1,857.025	THE GEO GROUP INC ACCOUNT 12-10-672-0179201	35,985.78	34,790.47	52,368.11	0.040	1,485.62	2.837	28.200
4,290.000	GDF SUEZ SPONSORED ADR ACCOUNT 12-10-730-0179201	147,123.76	147,123.76	90,261.60	0.068	9,043.32	10.019	21.040
1,386.000	GAP INC ACCOUNT 12-10-640-0179201	50,035.99	50,035.99	43,021.44	0.033	693.00	1.611	31.040



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631.000	GARDNER DENVER INC ACCOUNT 12-10-660-0179201	38,649.57	38,649.57	43,223.50	0.033	126.20	0.292	68.500
2,642.000	GAZPROM OAO SPON ADR ACCOUNT 12-10-710-0179201	49,643.25	39,669.87	25,706.66	0.019	1,202.11	4.676	9.730
1,663.000	GENESCO INC ACCOUNT 12-10-672-0179201	39,371.06	36,327.44	91,465.00	0.069	0.00	0.000	55.000
737.000	GEOSPACE TECHNOLOGIES CORP ACCOUNT 12-10-672-0179201	11,000.45	8,332.18	65,497.19	0.050	0.00	0.000	88.870
1,853.000	GILEAD SCIENCES INC ACCOUNT 12-10-640-0179201	125,754.42	125,754.42	136,102.85	0.103	0.00	0.000	73.450
161.000	GILEAD SCIENCES INC ACCOUNT 12-10-612-0179201	11,033.76	11,033.76	11,825.45	0.009	0.00	0.000	73.450
6,350.000	GLAXO SMITHKLINE ADR ACCOUNT 12-10-730-0179201	280,003.07	251,145.62	276,034.50	0.209	14,725.65	5.335	43.470
3,182.000	GLIMCHER RLTY TRUST SH BEN INT REIT ACCOUNT 12-10-672-0179201	33,312.99	33,312.99	35,288.38	0.027	1,272.80	3.607	11.090
1,913.000	GLOBAL PAYMENTS INC-W/I ACCOUNT 12-10-690-0179201	55,825.91	55,186.51	86,658.90	0.066	153.04	0.177	45.300
81.000	GOLDMAN SACHS GROUP INC ACCOUNT 12-10-612-0179201	9,789.96	6,663.86	10,332.36	0.008	162.00	1.568	127.560
5,500.000	GOLDMAN SACHS GROUP INC ACCOUNT 12-10-042-0179201	816,477.90	816,477.90	701,580.00	0.531	11,000.00	1.568	127.560



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600.000	GOOGLE INC-CL A ACCOUNT 12-10-042-0179201	347,503.78	359,503.02	424,428.00	0.321	0.00	0.000	707.380
49.000	GOOGLE INC-CL A ACCOUNT 12-10-612-0179201	31,011.02	25,688.14	34,661.62	0.026	0.00	0.000	707.380
411.000	GOOGLE INC-CL A ACCOUNT 12-10-640-0179201	185,026.01	107,821.94	290,733.18	0.220	0.00	0.000	707.380
23.000	GOOGLE INC-CL A ACCOUNT 12-10-633-0179201	9,202.88	9,202.88	16,269.74	0.012	0.00	0.000	707.380
796.000	GREAT PLAINS ENERGY INC ACCOUNT 12-10-660-0179201	16,907.43	16,899.96	16,166.76	0.012	692.52	4.284	20.310
1,307.000	GULFPORT ENERGY CORP NEW ACCOUNT 12-10-672-0179201	35,720.19	35,689.04	49,953.54	0.038	0.00	0.000	38.220
898.000	HSBC HLDGS PLC SPONSORED ADR NEW ACCOUNT 12-10-710-0179201	73,997.05	73,997.05	47,656.86	0.036	2,245.00	4.711	53.070
454.000	HARLEY DAVIDSON INC ACCOUNT 12-10-633-0179201	11,484.92	11,484.92	22,168.82	0.017	281.48	1.270	48.830
948.000	HARMAN INTERNATIONAL INDUSTRIES INC NEW ACCOUNT 12-10-640-0179201	48,196.89	48,196.89	42,318.72	0.032	568.80	1.344	44.640
2,706.000	HARSCO CORP ACCOUNT 12-10-690-0179201	67,733.50	67,449.22	63,591.00	0.048	2,218.92	3.489	23.500
2,485.000	HARTFORD FINL SVCS GROUP INC ACCOUNT 12-10-660-0179201	48,213.75	45,342.50	55,763.40	0.042	994.00	1.783	22.440

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2,062.000	HEALTHWAYS INC ACCOUNT 12-10-690-0179201	63,115.89	61,818.88	22,063.40	0.017	0.00	0.000	10.700
18,000.000	HEINZ H J CO ACCOUNT 12-10-042-0179201	641,127.60	641,127.60	1,038,240.00	0.786	37,080.00	3.571	57.680
14,000.000	HEWLETT-PACKARD CO ACCOUNT 12-10-042-0179201	558,511.80	558,511.80	199,500.00	0.151	7,392.00	3.705	14.250
216.000	HEWLETT-PACKARD CO ACCOUNT 12-10-633-0179201	7,538.08	7,538.08	3,078.00	0.002	114.05	3.705	14.250
1,234.000	HEXCEL CORP ACCOUNT 12-10-672-0179201	27,899.09	27,804.21	33,268.64	0.025	542.96	1.632	26.960
4,948.000	HEXCEL CORP ACCOUNT 12-10-690-0179201	106,114.47	105,433.77	133,398.08	0.101	2,177.12	1.632	26.960
1,151.000	HOLLYFRONTIER CORP ACCOUNT 12-10-660-0179201	36,934.44	36,934.44	53,579.05	0.041	920.80	1.719	46.550
2,925.000	HOLOGIC INC ACCOUNT 12-10-660-0179201	55,889.33	55,889.33	58,529.25	0.044	0.00	0.000	20.010
4,797.000	HOST HOTELS & RESORTS INC REIT ACCOUNT 12-10-660-0179201	62,705.72	62,705.72	75,168.99	0.057	1,726.92	2.297	15.670
3,538.000	HUNTSMAN CORP ACCOUNT 12-10-672-0179201	26,967.70	23,584.95	56,254.20	0.043	1,415.20	2.516	15.900
494.000	IPG PHOTONICS CORP ACCOUNT 12-10-672-0179201	24,865.70	24,865.60	32,925.10	0.025	0.00	0.000	66.650



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755.000	IPG PHOTONICS CORP ACCOUNT 12-10-640-0179201	46,305.51	46,305.51	50,320.75	0.038	0.00	0.000	66.650
14,157.000	IBERDROLA SA SPON ADR ACCOUNT 12-10-730-0179201	377,542.22	364,792.45	301,827.24	0.228	18,220.06	6.037	21.320
8,000.000	ITT CORP-W/I ACCOUNT 12-10-042-0179201	157,378.04	157,378.03	187,680.00	0.142	2,912.00	1.552	23.460
2,069.000	ICICI BANK LTD SPON ADR ACCOUNT 12-10-710-0179201	82,460.62	82,460.62	90,229.09	0.068	1,187.61	1.316	43.610
146.000	ILLUMINA INC ACCOUNT 12-10-612-0179201	6,112.78	5,520.45	8,116.14	0.006	0.00	0.000	55.590
1,342.000	IMPERIAL OIL LTD NEW ACCOUNT 12-10-710-0179201	57,437.34	53,740.02	57,706.00	0.044	648.19	1.123	43.000
27,000.000	INTEL CORP ACCOUNT 12-10-042-0179201	709,205.24	701,698.50	556,740.00	0.421	24,300.00	4.365	20.620
595.000	INTERCONTINENTAL EXCHANGE INC ACCOUNT 12-10-640-0179201	45,565.60	45,565.60	73,666.95	0.056	0.00	0.000	123.810
5,000.000	INTERNATIONAL BUSINESS MACHS CORP ACCOUNT 12-10-042-0179201	557,028.40	557,028.40	957,750.00	0.725	17,000.00	1.775	191.550
90.000	INTERNATIONAL BUSINESS MACHS CORP ACCOUNT 12-10-612-0179201	14,351.46	13,021.63	17,239.50	0.013	306.00	1.775	191.550

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131.000	INTUITIVE SURGICAL INC ACCOUNT 12-10-640-0179201	43,573.22	42,960.86	64,238.47	0.049	0.00	0.000	490.370
866.000	INTUIT SOFTWARE ACCOUNT 12-10-640-0179201	43,657.70	41,856.30	51,505.35	0.039	588.88	1.143	59.475
167.000	INTUIT SOFTWARE ACCOUNT 12-10-612-0179201	10,080.43	10,080.43	9,932.33	0.008	113.56	1.143	59.475
965.000	INTREPID POTASH INC ACCOUNT 12-10-672-0179201	24,833.81	24,830.93	20,544.85	0.016	0.00	0.000	21.290
632.000	IRON MTN INC PA ACCOUNT 12-10-633-0179201	12,616.23	12,616.99	19,623.60	0.015	682.56	3.478	31.050
5,794.000	ITAU UNIBANCO BANCO HOLDING SPONSERED ADR ACCOUNT 12-10-710-0179201	98,536.17	98,536.17	95,369.24	0.072	515.67	0.541	16.460
2,005.000	ITRON, INC. ACCOUNT 12-10-690-0179201	86,786.81	86,768.67	89,322.75	0.068	0.00	0.000	44.550
1,070.000	JGC CORP UBSPONSORED ADR ACCOUNT 12-10-710-0179201	59,835.48	59,835.48	66,971.30	0.051	905.22	1.352	62.590
10,000.000	JPMORGAN CHASE & CO ACCOUNT 12-10-042-0179201	468,700.00	468,700.00	439,690.00	0.333	12,000.00	2.729	43.969
4,775.000	JEFFRIES GROUP INC ACCOUNT 12-10-690-0179201	74,656.59	73,648.75	88,671.75	0.067	1,432.50	1.616	18.570
4,295.000	JETBLUE AIRWAYS ACCOUNT 12-10-672-0179201	29,218.31	29,218.31	24,567.40	0.019	0.00	0.000	5.720

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768.000	JOHNSON & JOHNSON ACCOUNT 12-10-640-0179201	50,171.75	50,171.75	53,836.80	0.041	1,873.92	3.481	70.100
45,000.000	JOHNSON & JOHNSON ACCOUNT 12-10-042-0179201	703,394.02	693,435.62	3,154,500.00	2.387	109,800.00	3.481	70.100
12,000.000	JOHNSON CONTROLS INC ACCOUNT 12-10-042-0179201	334,380.00	334,380.00	368,040.00	0.279	9,120.00	2.478	30.670
4,478.000	JUNIPER NETWORKS INC ACCOUNT 12-10-660-0179201	82,913.80	82,913.80	88,082.26	0.067	0.00	0.000	19.670
10,218.000	KAO CORP ADS ADR ACCOUNT 12-10-730-0179201	253,500.40	247,257.65	265,361.46	0.201	6,784.75	2.557	25.970
39,624.000	KIMBERLY-CLARK CORP ACCOUNT 12-10-042-0179201	1,356,139.06	1,356,139.06	3,345,454.32	2.532	117,287.04	3.506	84.430
2,186.000	KIMCO REALTY CORP REIT ACCOUNT 12-10-660-0179201	38,697.93	38,390.86	42,233.52	0.032	1,836.24	4.348	19.320
18,693.000	KONINKLIHKE AHOLD SP ADR ISIN US5004674025 SEDOL 2037813 ACCOUNT 12-10-730-0179201	242,261.88	242,261.88	254,224.80	0.192	8,150.15	3.206	13.600
971.000	KRATON PERFORMANCE POLYMERS ACCOUNT 12-10-672-0179201	36,497.10	36,497.10	23,333.13	0.018	0.00	0.000	24.030
29,914.000	LI & FUNG LTD UNSPON ADR ISIN US5018971029 SEDOL B3F8NP5 ACCOUNT 12-10-710-0179201	126,120.84	126,120.82	107,092.12	0.081	3,021.31	2.821	3.580

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3,238.000	L OREAL CO UNSPONSORED ADR ACCOUNT 12-10-710-0179201	74,390.18	69,648.03	90,599.24	0.069	1,321.10	1.458	27.980
1,393.000	LVMH MOET HENNESSY LOUIS ADR ACCOUNT 12-10-710-0179201	21,723.29	17,889.75	52,502.17	0.040	774.51	1.475	37.690
2,471.000	LAM RESEARCH CORP ACCOUNT 12-10-660-0179201	89,723.14	89,723.14	89,277.23	0.068	0.00	0.000	36.130
725.000	LANDSTAR SYS INC ACCOUNT 12-10-672-0179201	27,426.41	27,146.14	38,033.50	0.029	181.25	0.477	52.460
276.000	LAUDER ESTEE COS INC CL A ACCOUNT 12-10-612-0179201	11,622.19	11,463.81	16,521.36	0.013	198.72	1.203	59.860
996.000	LENNOX INTERNATIONAL INC ACCOUNT 12-10-660-0179201	37,627.39	37,627.39	52,309.92	0.040	796.80	1.523	52.520
2,818.000	LIBERTY INTERACTIVE CORP SER A ACCOUNT 12-10-660-0179201	30,472.08	26,135.10	55,458.24	0.042	0.00	0.000	19.680
1,908.000	LIBERTY PPTY TR ACCOUNT 12-10-660-0179201	58,169.38	58,169.38	68,287.32	0.052	3,625.20	5.309	35.790
2,386.000	LIFE TIME FITNESS INC ACCOUNT 12-10-690-0179201	72,564.90	72,227.67	117,415.06	0.089	0.00	0.000	49.210
914.000	LIFE TECHNOLOGIES CORP ACCOUNT 12-10-660-0179201	37,784.73	34,373.45	44,813.42	0.034	0.00	0.000	49.030



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793.000	LIMITED BRANDS INC ACCOUNT 12-10-660-0179201	37,816.74	37,816.74	37,318.58	0.028	793.00	2.125	47.060
300.000	LINKEDIN CORP A ACCOUNT 12-10-640-0179201	31,198.38	31,198.38	34,446.00	0.026	0.00	0.000	114.820
161.000	LINKEDIN CORP A ACCOUNT 12-10-612-0179201	12,086.62	12,086.62	18,486.02	0.014	0.00	0.000	114.820
430.000	LIQUIDITY SVCS INC ACCOUNT 12-10-672-0179201	17,296.23	17,296.23	17,569.80	0.013	0.00	0.000	40.860
1,164.000	LITTELFUSE INC ACCOUNT 12-10-690-0179201	62,464.43	62,464.43	71,830.44	0.054	931.20	1.296	61.710
770.000	LOEWS CORPORATION ACCOUNT 12-10-633-0179201	24,189.88	24,189.88	31,377.50	0.024	192.50	0.613	40.750
7,392.000	LONZA GROUP AG UNSPON ADR ACCOUNT 12-10-710-0179201	56,275.01	56,275.01	39,990.72	0.030	1,729.73	4.325	5.410
281.000	LORILLARD INC ACCOUNT 12-10-660-0179201	38,235.02	38,235.02	32,784.27	0.025	1,742.20	5.314	116.670
4,505.000	LOUISIANA PACIFIC CORP ACCOUNT 12-10-672-0179201	47,200.90	47,200.90	87,036.60	0.066	0.00	0.000	19.320
1,142.000	LUFKIN INDS, INC. ACCOUNT 12-10-672-0179201	29,336.86	26,150.92	66,384.46	0.050	571.00	0.860	58.130
1,372.000	LUFKIN INDS, INC. ACCOUNT 12-10-690-0179201	54,059.12	53,540.73	79,754.36	0.060	686.00	0.860	58.130

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432.000	LULULEMON ATHLETICA INC ACCOUNT 12-10-640-0179201	31,984.24	31,984.24	32,931.36	0.025	0.00	0.000	76.230
215.000	LULULEMON ATHLETICA INC ACCOUNT 12-10-612-0179201	11,896.10	11,896.10	16,389.45	0.012	0.00	0.000	76.230
994.000	M&T BK CORP ACCOUNT 12-10-660-0179201	71,657.67	71,657.67	97,879.18	0.074	2,783.20	2.844	98.470
3,856.000	MFA FINANCIAL INC ACCOUNT 12-10-660-0179201	29,101.61	29,101.61	31,272.16	0.024	3,084.80	9.864	8.110
4,159.000	MGM RESORTS INTERNATIONAL ACCOUNT 12-10-660-0179201	55,238.84	55,238.84	48,410.76	0.037	1,663.60	3.436	11.640
442.000	MSC INDL DIRECT INC CL A ACCOUNT 12-10-640-0179201	32,949.60	32,949.60	33,317.96	0.025	530.40	1.592	75.380
211.000	MWI VETERINARU SUPPLY INC ACCOUNT 12-10-672-0179201	14,567.85	14,552.37	23,210.00	0.018	0.00	0.000	110.000
1,259.000	MACY'S INC ACCOUNT 12-10-660-0179201	39,658.49	39,333.86	49,126.18	0.037	1,007.20	2.050	39.020
1,177.000	MADDEN STEVEN LTD ACCOUNT 12-10-672-0179201	26,757.49	26,359.02	49,751.79	0.038	0.00	0.000	42.270
950.000	MARATHON PETROLEUM CORP ACCOUNT 12-10-660-0179201	40,522.97	39,489.25	59,850.00	0.045	1,330.00	2.222	63.000
366.000	MARTIN MARIETTA MATLS INC ACCOUNT 12-10-660-0179201	29,776.14	28,679.10	34,506.48	0.026	585.60	1.697	94.280

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305.000	MASTERCARD INC CL A ACCOUNT 12-10-640-0179201	105,764.79	105,764.79	149,840.40	0.113	366.00	0.244	491.280
80.000	MASTERCARD INC CL A ACCOUNT 12-10-612-0179201	20,983.65	18,568.27	39,302.40	0.030	96.00	0.244	491.280
14,000.000	MC CORMICK & CO INC NON-VOTING ACCOUNT 12-10-042-0179201	420,152.60	420,152.60	889,420.00	0.673	19,040.00	2.141	63.530
12,000.000	MCDONALD'S CORP ACCOUNT 12-10-042-0179201	663,360.00	663,360.00	1,058,520.00	0.801	36,960.00	3.492	88.210
2,141.000	MEDASSETS INC ACCOUNT 12-10-672-0179201	38,993.65	38,621.81	35,904.57	0.027	0.00	0.000	16.770
6,304.000	MEDICAL PROPERTIES TRUST INC ACCOUNT 12-10-690-0179201	46,482.09	45,198.11	75,395.84	0.057	5,043.20	6.689	11.960
1,559.000	MEDIDATA SOLUTIONS INC ACCOUNT 12-10-672-0179201	35,961.02	35,125.10	61,081.62	0.046	0.00	0.000	39.180
1,308.000	MEDNAX INC ACCOUNT 12-10-690-0179201	74,576.83	74,576.78	104,012.16	0.079	0.00	0.000	79.520
4,000.000	MERCK & CO INC ACCOUNT 12-10-042-0179201	462,757.40	462,757.40	573,160.00	0.434	24,080.00	4.201	40.940
2,239.000	MERITAGE HOMES CORPORATION ACCOUNT 12-10-690-0179201	81,209.98	80,691.91	83,626.65	0.063	3,358.50	4.016	37.350
32,000.000	MICROSOFT CORP ACCOUNT 12-10-042-0179201	1,046,410.71	930,833.60	854,688.00	0.647	29,440.00	3.445	26.709

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365.000	MICROSOFT CORP ACCOUNT 12-10-633-0179201	8,352.55	7,726.10	9,748.79	0.007	335.80	3.445	26.709
459.000	MONDELEZ INTERNATIONAL ACCOUNT 12-10-612-0179201	12,537.06	12,537.06	11,682.93	0.009	238.68	2.043	25.453
207.000	MONSANTO CO ACCOUNT 12-10-612-0179201	14,671.12	14,397.86	19,592.55	0.015	310.50	1.585	94.650
150.000	MONSANTO CO ACCOUNT 12-10-633-0179201	12,950.72	12,950.72	14,197.50	0.011	225.00	1.585	94.650
687.000	MONSTER BEVERAGE CORPORATION ACCOUNT 12-10-660-0179201	39,776.20	39,776.20	36,301.08	0.027	0.00	0.000	52.840
7,330.000	MONSTER WORLDWIDE INC ACCOUNT 12-10-672-0179201	71,011.47	70,869.91	41,194.60	0.031	0.00	0.000	5.620
17,000.000	MOODY'S CORP ACCOUNT 12-10-042-0179201	518,258.60	518,258.60	855,440.00	0.647	13,600.00	1.590	50.320
1,685.000	MOOG INC CLASS A ACCOUNT 12-10-690-0179201	47,218.60	46,435.55	69,135.55	0.052	117.95	0.171	41.030
782.000	MORGAN STANLEY ACCOUNT 12-10-612-0179201	14,326.63	14,326.63	14,951.84	0.011	156.40	1.046	19.120
1,983.000	MTN GROUP LTD SPONS ADR ACCOUNT 12-10-710-0179201	31,224.36	30,964.10	42,535.35	0.032	2,437.11	5.730	21.450
2,726.000	MYLAN INC ACCOUNT 12-10-660-0179201	60,919.76	60,919.76	74,828.70	0.057	0.00	0.000	27.450

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1,154.000	MYLAN INC ACCOUNT 12-10-640-0179201	31,089.11	31,089.11	31,677.30	0.024	0.00	0.000	27.450
1,014.000	MYRIAD GENETICS INC ACCOUNT 12-10-640-0179201	30,456.71	30,456.71	27,631.50	0.021	0.00	0.000	27.250
70.000	NVR INC ACCOUNT 12-10-640-0179201	64,359.67	64,359.67	64,400.00	0.049	0.00	0.000	920.000
2,404.000	NASDAQ OMX GROUP INC ACCOUNT 12-10-660-0179201	63,901.85	63,901.85	60,075.96	0.045	1,250.08	2.081	24.990
3,263.000	NATIONAL GRID PLC SP ADR ACCOUNT 12-10-730-0179201	170,627.27	164,522.19	187,426.72	0.142	10,330.66	5.512	57.440
1,848.000	NATIONAL OILWELL VARCO INC ACCOUNT 12-10-640-0179201	87,146.03	78,766.38	126,310.80	0.096	960.96	0.761	68.350
2,250.000	NESTLE S.A. SPONSORED ADR REPSTG REG SH ACCOUNT 12-10-710-0179201	94,314.58	90,030.60	146,632.50	0.111	3,987.00	2.719	65.170
897.000	NETAPP INC ACCOUNT 12-10-660-0179201	33,129.41	33,129.41	30,094.35	0.023	0.00	0.000	33.550
7,652.000	NEWPARK RESOURCES INC NEW ACCOUNT 12-10-690-0179201	53,159.94	53,159.94	60,068.20	0.045	0.00	0.000	7.850
23,000.000	NEXTERA ENERGY INC ACCOUNT 12-10-042-0179201	765,465.07	762,770.35	1,591,370.00	1.204	55,200.00	3.469	69.190
470.000	NICE SYS LTD SPONSORED ADR ACCOUNT 12-10-672-0179201	18,414.22	18,414.22	15,735.60	0.012	0.00	0.000	33.480

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640.000	NIKE INC CLASS B ACCOUNT 12-10-640-0179201	31,041.70	31,041.70	33,024.00	0.025	268.80	0.814	51.600
52,000.000	NIKE INC CLASS B ACCOUNT 12-10-042-0179201	1,703,777.80	1,703,777.80	2,683,200.00	2.031	21,840.00	0.814	51.600
298.000	NIKE INC CLASS B ACCOUNT 12-10-612-0179201	10,192.82	9,840.13	15,376.80	0.012	125.16	0.814	51.600
2,688.000	NOKIAN TYRES OYJ ISIN US65528V1070 SEDOL B3MJ3C8 UNPSONSORED ADR ACCOUNT 12-10-710-0179201	54,864.18	54,864.18	54,163.20	0.041	1,653.12	3.052	20.150
1,585.000	NORTHEAST UTILITIES ACCOUNT 12-10-660-0179201	43,416.03	43,416.03	61,941.80	0.047	2,174.62	3.511	39.080
863.000	NORTHWEST PIPE CO ACCOUNT 12-10-672-0179201	32,460.29	32,456.37	20,591.18	0.016	0.00	0.000	23.860
6,665.000	NOVARTIS AG SPONSORED ADR ACCOUNT 12-10-730-0179201	357,587.73	347,620.64	421,894.50	0.319	14,036.49	3.327	63.300
903.000	NOVO NORDISK A S ADR ACCOUNT 12-10-640-0179201	69,486.76	69,253.14	147,378.63	0.112	1,654.30	1.122	163.210
124.000	NOVO NORDISK A S ADR ACCOUNT 12-10-612-0179201	15,863.14	15,487.42	20,238.04	0.015	227.17	1.122	163.210

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1,982.000	NV ENERGY INC ACCOUNT 12-10-660-0179201	25,351.75	24,753.99	35,953.48	0.027	1,347.76	3.749	18.140
1,095.000	OASIS PETROLEUM INC ACCOUNT 12-10-672-0179201	29,466.52	28,992.58	34,821.00	0.026	0.00	0.000	31.800
430.000	OCCIDENTAL PETROLEUM CORP ACCOUNT 12-10-633-0179201	24,028.40	24,028.40	32,942.30	0.025	928.80	2.819	76.610
5,957.000	ON SEMICONDUCTOR CORPORATION ACCOUNT 12-10-660-0179201	38,392.27	38,392.27	41,996.85	0.032	0.00	0.000	7.050
2,530.000	ONEOK INC NEW ACCOUNT 12-10-690-0179201	33,110.57	32,492.14	108,157.50	0.082	3,339.60	3.088	42.750
764.000	ONYX PHARMACEUTICALS INC ACCOUNT 12-10-672-0179201	30,989.17	30,984.01	57,704.92	0.044	0.00	0.000	75.530
212.000	ORACLE CORP ACCOUNT 12-10-633-0179201	5,924.15	5,924.15	7,063.84	0.005	50.88	0.720	33.320
6,431.000	ORACLE CORP ACCOUNT 12-10-640-0179201	135,984.38	153,820.95	214,280.92	0.162	1,543.44	0.720	33.320
42,000.000	ORACLE CORP ACCOUNT 12-10-042-0179201	746,998.29	780,310.80	1,399,440.00	1.059	10,080.00	0.720	33.320
2,780.000	PPL CORPORATION ACCOUNT 12-10-660-0179201	74,299.85	72,801.36	79,591.40	0.060	4,003.20	5.030	28.630
524.000	PVH CORP ACCOUNT 12-10-660-0179201	32,104.50	38,860.01	58,169.24	0.044	78.60	0.135	111.010

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305.000	PANERA BREAD COMPANY CL A ACCOUNT 12-10-640-0179201	45,994.55	45,994.55	48,443.15	0.037	0.00	0.000	158.830
1,462.000	PANTRY INC ACCOUNT 12-10-672-0179201	18,050.44	18,050.44	17,734.06	0.013	0.00	0.000	12.130
1,962.000	PARAMETRIC TECHNOLOGY CORP ACCOUNT 12-10-660-0179201	32,858.07	32,858.07	44,164.62	0.033	0.00	0.000	22.510
1,159.000	PAREXEL INTERNATIONAL CORP ACCOUNT 12-10-672-0179201	25,480.93	25,390.66	34,294.81	0.026	0.00	0.000	29.590
1,163.000	PAYCHEX INC ACCOUNT 12-10-660-0179201	37,591.07	37,591.07	36,169.30	0.027	1,535.16	4.244	31.100
1,420.000	PEABODY ENERGY CORP ACCOUNT 12-10-660-0179201	39,121.00	39,121.00	37,786.20	0.029	482.80	1.278	26.610
45.000	PERRIGO CO ACCOUNT 12-10-612-0179201	5,132.69	5,094.80	4,681.35	0.004	16.20	0.346	104.030
1,907.000	PETROLEO BRASILEIRO S.A SPON ADR ACCOUNT 12-10-710-0179201	43,843.46	43,843.46	37,129.29	0.028	209.77	0.565	19.470
457.000	PETSMART INC ACCOUNT 12-10-640-0179201	32,178.97	32,178.97	31,231.38	0.024	301.62	0.966	68.340
776.000	PETSMART INC ACCOUNT 12-10-660-0179201	35,023.87	35,023.87	53,031.84	0.040	512.16	0.966	68.340
410.000	PFIZER INC ACCOUNT 12-10-633-0179201	6,731.29	5,560.68	10,282.39	0.008	393.60	3.828	25.079

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9,550.000	PFIZER INC ACCOUNT 12-10-042-0179201	517,568.25	517,568.25	741,084.45	0.561	28,368.00	3.828	25.079
160.000	PHILIP MORRIS INTERNAT-W/I ACCOUNT 12-10-633-0179201	6,937.83	6,697.02	13,382.40	0.010	544.00	4.065	83.640
1,510.000	PINNACLE ENTERTAINMENT INC ACCOUNT 12-10-672-0179201	16,313.45	16,313.45	23,903.30	0.018	723.29	3.026	15.830
825.000	PINNACLE WEST CAPITAL CORP ACCOUNT 12-10-660-0179201	29,540.69	29,540.69	42,058.50	0.032	1,798.50	4.276	50.980
495.000	PIONEER NAT RES CO ACCOUNT 12-10-660-0179201	41,987.74	37,764.49	52,762.05	0.040	39.60	0.075	106.590
359.000	POLARIS INDS INC ACCOUNT 12-10-640-0179201	31,210.71	31,210.71	30,209.85	0.023	531.32	1.759	84.150
2,293.000	POLYCOM INC ACCOUNT 12-10-660-0179201	42,123.56	42,123.57	23,984.78	0.018	0.00	0.000	10.460
182.000	POTASH CORP SASKATCHEWAN INC ISIN CA73755L1076 SEDOL 2696980 ACCOUNT 12-10-633-0179201	8,154.67	8,154.67	7,405.58	0.006	152.88	2.064	40.690
1,570.000	POTASH CORP SASKATCHEWAN INC ISIN CA73755L1076 SEDOL 2696980 ACCOUNT 12-10-710-0179201	67,580.45	67,580.45	63,883.30	0.048	1,318.80	2.064	40.690
9,000.000	PRAXAIR INC ACCOUNT 12-10-042-0179201	559,680.30	559,680.30	985,050.00	0.745	19,800.00	2.010	109.450
114.000	PRECISION CASTPARTS CORP ACCOUNT 12-10-612-0179201	13,395.46	12,488.09	21,593.88	0.016	13.68	0.063	189.420

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1,425.000	PRICE T ROWE GROUP INC ACCOUNT 12-10-640-0179201	77,759.23	76,734.18	92,791.73	0.070	1,938.00	2.089	65.117
7,000.000	PRICE T ROWE GROUP INC ACCOUNT 12-10-042-0179201	364,195.36	363,897.80	455,819.00	0.345	9,520.00	2.089	65.117
167.000	PRICELINE.COM INC ACCOUNT 12-10-640-0179201	39,808.44	34,359.50	103,605.13	0.078	0.00	0.000	620.390
29.000	PRICELINE.COM INC ACCOUNT 12-10-612-0179201	14,124.76	13,991.75	17,991.31	0.014	0.00	0.000	620.390
3,599.000	PRINCIPAL FINANCIAL GROUP ACCOUNT 12-10-660-0179201	83,882.43	83,488.41	102,643.48	0.078	3,023.16	2.945	28.520
524.000	PROASSURANCE CORPORATION ACCOUNT 12-10-672-0179201	23,483.23	23,483.23	22,107.56	0.017	524.00	2.370	42.190
21,675.000	PROCTER & GAMBLE CO ACCOUNT 12-10-042-0179201	800,693.26	800,570.02	1,471,515.75	1.114	48,725.40	3.311	67.890
1,068.000	PROGRESSIVE CORP OHIO ACCOUNT 12-10-633-0179201	16,896.96	16,896.96	22,534.80	0.017	434.68	1.929	21.100
3,117.000	PROTECTIVE LIFE CORP ACCOUNT 12-10-690-0179201	65,800.75	65,800.74	89,083.86	0.067	2,244.24	2.519	28.580
6,626.000	QBE INSURANCE GROUP-SPN ADR ADR ACCOUNT 12-10-730-0179201	80,827.38	80,827.38	75,735.18	0.057	4,214.14	5.864	11.430
413.000	QUAKER CHEMICAL CORPORATION ACCOUNT 12-10-672-0179201	17,180.29	17,180.29	22,244.18	0.017	404.74	1.820	53.860

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1,855.000	QLIK TECHNOLOGIES INC ACCOUNT 12-10-672-0179201	49,797.24	49,797.24	40,290.60	0.030	0.00	0.000	21.720
103.000	QUALCOMM ACCOUNT 12-10-612-0179201	4,285.46	3,759.25	6,371.48	0.005	103.00	1.617	61.859
3,466.000	QUALCOMM ACCOUNT 12-10-640-0179201	160,460.49	146,548.96	214,403.29	0.162	3,466.00	1.617	61.859
10,000.000	QUALCOMM ACCOUNT 12-10-042-0179201	499,692.93	512,708.00	618,590.00	0.468	10,000.00	1.617	61.859
1,961.000	QUESTAR CORP ACCOUNT 12-10-660-0179201	39,460.03	39,460.03	38,749.36	0.029	1,333.48	3.441	19.760
894.000	RTI INTERNATIONAL METALS ACCOUNT 12-10-672-0179201	25,898.56	25,896.55	24,638.64	0.019	670.50	2.721	27.560
7,380.000	RWE AG SPONSORED ADR REPSTG ORD PAR ACCOUNT 12-10-730-0179201	401,484.99	389,046.36	307,303.20	0.233	14,250.78	4.637	41.640
149.000	RACKSPACE HOSTING INC ACCOUNT 12-10-612-0179201	7,484.90	7,484.90	11,066.23	0.008	0.00	0.000	74.270
100.000	RALPH LAUREN CORP ACCOUNT 12-10-612-0179201	9,943.16	9,136.00	14,992.00	0.011	160.00	1.067	149.920
911.000	RANGE RES CORP ACCOUNT 12-10-660-0179201	55,746.93	55,746.93	57,238.13	0.043	145.76	0.255	62.830
2,677.000	RAYMOND JAMES FINANCIAL INC ACCOUNT 12-10-690-0179201	57,711.56	54,954.94	103,144.81	0.078	1,499.12	1.453	38.530

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306.000	RED HAT INC ACCOUNT 12-10-612-0179201	13,433.27	13,048.43	16,205.76	0.012	0.00	0.000	52.960
6,789.000	REED ELSEVIER NV SPONS ADR ACCOUNT 12-10-730-0179201	202,799.36	202,409.34	200,818.62	0.152	6,660.01	3.316	29.580
784.000	REGAL BELOIT CORP ACCOUNT 12-10-672-0179201	35,242.38	35,230.11	55,248.48	0.042	595.84	1.078	70.470
226.000	REGENERON PHARMACEUTICALS INC ACCOUNT 12-10-640-0179201	31,299.60	31,299.60	38,661.82	0.029	0.00	0.000	171.070
1,418.000	REINSURANCE GROUP OF AMERICA ACCOUNT 12-10-690-0179201	41,826.58	41,330.48	75,891.36	0.057	1,361.28	1.794	53.520
1,093.000	RELIANCE STL & ALUM CO ACCOUNT 12-10-660-0179201	57,932.63	57,932.63	67,875.30	0.051	1,093.00	1.610	62.100
821.000	RESMED INC ACCOUNT 12-10-640-0179201	32,494.85	32,494.85	34,128.97	0.026	558.28	1.636	41.570
2,226.000	RIVERBED TECHNOLOGY INC ACCOUNT 12-10-672-0179201	51,126.11	51,126.80	43,896.72	0.033	0.00	0.000	19.720
1,982.000	ROCHE HOLDING LTD SPONSORED ADR ACCOUNT 12-10-710-0179201	88,783.93	87,029.50	100,091.00	0.076	3,056.24	3.053	50.500
546.000	ROCKWELL AUTOMATION INC ACCOUNT 12-10-660-0179201	41,887.74	41,683.01	45,858.54	0.035	1,026.48	2.238	83.990
581.000	ROCKWELL AUTOMATION INC ACCOUNT 12-10-640-0179201	47,521.62	47,521.62	48,798.19	0.037	1,092.28	2.238	83.990

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711.000	ROCKWELL COLLINS INC ACCOUNT 12-10-660-0179201	39,929.19	39,929.19	41,358.87	0.031	853.20	2.063	58.170
2,742.000	ROYAL DUTCH SHELL PLC ADR A ACCOUNT 12-10-730-0179201	157,328.81	138,897.94	189,060.90	0.143	8,017.61	4.241	68.950
1,408.000	RYLAND GROUP INC ACCOUNT 12-10-672-0179201	47,295.10	47,295.10	51,592.00	0.039	168.96	0.329	36.500
1,320.000	SBA COMMUNICATIONS CORP (IPO) ACCOUNT 12-10-690-0179201	27,062.42	26,927.85	93,693.60	0.071	0.00	0.000	70.980
2,774.000	SHFL ENTERTAINMENT INC ACCOUNT 12-10-672-0179201	16,325.82	14,642.28	40,223.00	0.030	0.00	0.000	14.500
4,284.000	SLM CORP ACCOUNT 12-10-660-0179201	50,001.85	40,248.68	73,384.92	0.056	2,142.00	2.919	17.130
711.000	SALESFORCE.COM ACCOUNT 12-10-640-0179201	86,643.71	86,532.77	119,519.10	0.090	0.00	0.000	168.100
129.000	SALESFORCE.COM ACCOUNT 12-10-612-0179201	10,163.26	6,814.88	21,684.90	0.016	0.00	0.000	168.100
915.000	SALIX PHARMACEUTICALS LTD ACCOUNT 12-10-672-0179201	33,457.13	33,315.58	37,030.97	0.028	0.00	0.000	40.471
8,173.000	SANOFI SPONSORED ADR ACCOUNT 12-10-730-0179201	277,077.47	277,073.74	387,236.74	0.293	11,695.56	3.020	47.380
2,082.000	SAP AG SPONSORED ADR ACCOUNT 12-10-710-0179201	109,080.99	109,080.99	167,351.16	0.127	1,405.35	0.840	80.380

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1,577.000	SAP AG SPONSORED ADR ACCOUNT 12-10-640-0179201	94,253.28	94,253.28	126,759.26	0.096	1,064.48	0.840	80.380
1,614.000	SAPIENT CORP ACCOUNT 12-10-672-0179201	19,760.70	19,476.26	17,043.84	0.013	0.00	0.000	10.560
804.000	SASOL LTD SPONSORED ADR ACCOUNT 12-10-710-0179201	33,140.38	29,603.28	34,805.16	0.026	1,494.64	4.294	43.290
1,057.000	SCANA CORP W/I ACCOUNT 12-10-660-0179201	38,801.94	36,906.13	48,241.48	0.037	2,092.86	4.338	45.640
1,247.000	SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086 ACCOUNT 12-10-640-0179201	93,970.30	96,004.20	86,414.61	0.065	1,371.70	1.587	69.298
133.000	SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086 ACCOUNT 12-10-612-0179201	9,612.15	9,612.15	9,216.63	0.007	146.30	1.587	69.298
8,400.000	SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086 ACCOUNT 12-10-042-0179201	566,725.94	562,053.24	582,103.20	0.441	9,240.00	1.587	69.298
1,539.000	SCHLUMBERGER LTD SEDOL 2779201 ISIN AN8068571086 ACCOUNT 12-10-710-0179201	111,815.84	114,454.63	106,649.62	0.081	1,692.90	1.587	69.298
6,189.000	SCHNEIDER ELECT SA - UNSP ADR ACCOUNT 12-10-710-0179201	68,006.90	68,006.90	91,535.31	0.069	2,042.37	2.231	14.790
1,392.000	THE SCOTTS MIRACLE-GRO COMPANY ACCOUNT 12-10-690-0179201	52,034.24	51,624.16	61,317.60	0.046	1,809.60	2.951	44.050



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1,280.000	SCRIPPS NETWORKS INTERAC CL A ACCOUNT 12-10-640-0179201	76,393.19	76,393.19	74,137.60	0.056	614.40	0.829	57.920
4,196.000	SEALED AIR CORP ACCOUNT 12-10-660-0179201	63,812.79	63,812.79	73,471.96	0.056	2,181.92	2.970	17.510
892.000	SEATTLE GENETICS INC / WA ACCOUNT 12-10-672-0179201	12,771.57	10,272.27	20,667.64	0.016	0.00	0.000	23.170
703.000	SEMPRA ENERGY ACCOUNT 12-10-660-0179201	35,465.32	33,522.04	49,870.82	0.038	1,687.20	3.383	70.940
4,400.000	SEVEN & I HOLDINGS UNSPN ADR ACCOUNT 12-10-730-0179201	204,021.08	198,172.69	247,940.00	0.188	6,300.80	2.541	56.350
178.000	SHIRE PLC SPONSORED ADR ACCOUNT 12-10-612-0179201	11,748.02	10,928.09	16,408.04	0.012	81.88	0.499	92.180
7,032.000	SINGAPORE TELECOMMUNICATION ADR ISIN US82929R3049 SEDOL B02ZRW5 ACCOUNT 12-10-730-0179201	151,958.72	142,708.45	191,551.68	0.145	8,684.52	4.534	27.240
1,120.000	SIRONA DENTAL SYSTEMS INC ACCOUNT 12-10-672-0179201	46,001.60	45,700.00	72,195.20	0.055	2,800.00	3.878	64.460
710.000	JM SMUCKER CO/THE-NEW COM WI ACCOUNT 12-10-660-0179201	41,766.77	30,990.41	61,230.40	0.046	1,476.80	2.412	86.240
1,550.000	SNAP ON INC ACCOUNT 12-10-690-0179201	59,425.61	59,308.84	122,434.50	0.093	2,356.00	1.924	78.990

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437.000	SOCIETE GENERALE FRANCE SPONSORED ADR (INCOME INVESTMENT) ACCOUNT 12-10-730-0179201	4,861.62	4,861.62	3,417.34	0.003	220.69	6.458	7.820
13,049.000	SOCIETE GENERALE FRANCE SPONSORED ADR ACCOUNT 12-10-730-0179201	219,016.58	187,790.90	102,043.18	0.077	6,589.75	6.458	7.820
2,129.000	SOLARWINDS INC ACCOUNT 12-10-640-0179201	50,851.88	50,851.88	111,666.05	0.085	0.00	0.000	52.450
2,843.000	SONOVA HLDG AG ADR ACCOUNT 12-10-710-0179201	52,495.18	52,495.18	63,541.05	0.048	705.06	1.110	22.350
997.000	SOTHEBY'S ACCOUNT 12-10-672-0179201	13,967.85	12,730.69	33,519.14	0.025	398.80	1.190	33.620
1,699.000	SOUTH JERSEY INDUSTRIES INC ACCOUNT 12-10-690-0179201	68,829.61	68,531.81	85,510.67	0.065	3,007.23	3.517	50.330
1,923.000	SOUTHWESTERN ENERGY CO ACCOUNT 12-10-660-0179201	66,660.18	66,660.18	64,247.43	0.049	461.52	0.718	33.410
1,563.000	SPIRIT AEROSYSTEMS HOLD CL A ACCOUNT 12-10-660-0179201	36,756.92	36,756.92	26,524.11	0.020	500.16	1.886	16.970
161.000	SPLUNK INC ACCOUNT 12-10-612-0179201	4,994.53	4,994.53	4,672.22	0.004	0.00	0.000	29.020
988.000	STANLEY BLACK & DECKER INC ACCOUNT 12-10-660-0179201	72,867.91	72,867.91	73,082.36	0.055	1,936.48	2.650	73.970

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90.000	STARBUCKS CORP ACCOUNT 12-10-612-0179201	4,791.99	4,791.99	4,826.70	0.004	75.60	1.566	53.630
2,352.000	STARBUCKS CORP ACCOUNT 12-10-640-0179201	81,318.54	73,849.55	126,137.76	0.095	1,975.68	1.566	53.630
1,736.000	STATE AUTO FINANCIAL CORP ACCOUNT 12-10-690-0179201	56,664.42	56,646.30	25,935.84	0.020	694.40	2.677	14.940
764.000	STARWOOD HOTELS & RESORTS WORLDWIDE INC ACCOUNT 12-10-660-0179201	41,114.81	41,114.81	43,823.04	0.033	955.00	2.179	57.360
501.000	STIFEL FINL CORP ACCOUNT 12-10-672-0179201	14,729.81	14,648.09	16,016.97	0.012	60.12	0.375	31.970
2,364.000	SUNTRUST BANKS INC ACCOUNT 12-10-660-0179201	43,015.08	42,489.82	67,019.40	0.051	472.80	0.705	28.350
1,965.000	SVENSKA HANDELSB A UNSPON ADR ACCOUNT 12-10-710-0179201	32,814.91	32,814.91	35,428.95	0.027	1,100.40	3.106	18.030
2,882.000	SWATCH GROUP LTD UNSPON ADR ACCOUNT 12-10-710-0179201	52,784.70	52,784.70	73,202.80	0.055	1,011.58	1.382	25.400
3,748.000	SWIFT ENERGY CO ACCOUNT 12-10-690-0179201	88,737.96	87,203.28	57,681.72	0.044	0.00	0.000	15.390
2,771.000	SYSMEX CORP UNSPONSORED ADR ACCOUNT 12-10-710-0179201	55,630.22	55,630.22	63,733.00	0.048	462.76	0.726	23.000

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1,312.000	TJX COMPANIES INC NEW ACCOUNT 12-10-640-0179201	42,478.37	42,478.37	55,694.40	0.042	603.52	1.084	42.450
414.000	TJX COMPANIES INC NEW ACCOUNT 12-10-612-0179201	17,762.15	17,762.15	17,574.30	0.013	190.44	1.084	42.450
1,031.000	TRW AUTOMOTIVE HOLDINGS CORP ACCOUNT 12-10-660-0179201	32,032.66	32,032.66	55,271.91	0.042	0.00	0.000	53.610
5,200.000	TAIWAN SEMICONDUCTOR MTG CO ADR ACCOUNT 12-10-710-0179201	62,305.43	57,671.19	89,232.00	0.068	2,069.60	2.319	17.160
13,059.000	TAIWAN SEMICONDUCTOR MTG CO ADR ACCOUNT 12-10-730-0179201	129,620.27	121,987.08	224,092.44	0.170	5,197.48	2.319	17.160
13,504.000	TAKEDA PHARMACEUTIC SPON ADR ACCOUNT 12-10-730-0179201	318,492.48	318,492.46	299,788.80	0.227	13,287.94	4.432	22.200
1,487.000	TANGER FACTORY OUTLET ACCOUNT 12-10-660-0179201	37,249.91	37,249.91	50,855.40	0.038	1,249.08	2.456	34.200
983.000	TANGER FACTORY OUTLET ACCOUNT 12-10-672-0179201	33,013.20	33,013.20	33,618.60	0.025	825.72	2.456	34.200
1,207.000	TELEDYNE TECHNOLOGIES INC ACCOUNT 12-10-690-0179201	54,508.30	54,478.11	78,539.49	0.059	0.00	0.000	65.070
18,516.000	TELEFONICA S A SPONSORED ADR ACCOUNT 12-10-730-0179201	336,048.44	306,870.90	249,780.84	0.189	30,681.01	12.283	13.490

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92.000	TERADATA CORP ACCOUNT 12-10-612-0179201	6,626.74	6,626.74	5,693.88	0.004	0.00	0.000	61.890
847.000	TERADATA CORP ACCOUNT 12-10-640-0179201	48,971.17	48,971.17	52,420.83	0.040	0.00	0.000	61.890
1,952.000	TERADYNE INCORPORATED ACCOUNT 12-10-672-0179201	13,592.99	13,402.78	32,969.28	0.025	0.00	0.000	16.890
1,593.000	TEREX CORP NEW ACCOUNT 12-10-672-0179201	34,802.93	34,802.93	44,779.23	0.034	76.46	0.171	28.110
19,058.000	TESCO PLC SPON ADR ACCOUNT 12-10-730-0179201	369,541.70	367,812.56	315,981.64	0.239	12,559.22	3.975	16.580
2,486.000	TESCO PLC SPON ADR ACCOUNT 12-10-710-0179201	55,125.75	54,023.41	41,217.88	0.031	1,638.27	3.975	16.580
166.000	TESLA MOTORS INC ACCOUNT 12-10-612-0179201	4,712.78	4,647.03	5,622.42	0.004	0.00	0.000	33.870
908.000	TESORO CORP ACCOUNT 12-10-660-0179201	41,158.64	41,158.64	39,997.40	0.030	544.80	1.362	44.050
4,358.000	TEVA PHARMACEUTICAL INDS LTD ADR ACCOUNT 12-10-730-0179201	201,074.49	201,074.48	162,727.72	0.123	3,503.83	2.153	37.340
429.000	TEXAS INDUSTRIES INC ACCOUNT 12-10-672-0179201	17,876.66	17,876.66	21,883.29	0.017	128.70	0.588	51.010
580.000	TEXAS INSTRUMENTS INC ACCOUNT 12-10-633-0179201	9,197.93	9,197.93	17,916.20	0.014	487.20	2.719	30.890

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709.000	THERMON GROUP HOLDINGS INC ACCOUNT 12-10-672-0179201	17,729.18	17,729.18	15,973.77	0.012	0.00	0.000	22.530
739.000	THOR INDUSTRIES INC ACCOUNT 12-10-640-0179201	31,150.48	31,150.48	27,660.77	0.021	532.08	1.924	37.430
997.000	THORATEC CORP ACCOUNT 12-10-672-0179201	32,271.69	31,798.15	37,407.44	0.028	0.00	0.000	37.520
1,156.000	TIBCO SOFTWARE INC ACCOUNT 12-10-672-0179201	8,812.76	7,514.15	25,408.88	0.019	0.00	0.000	21.980
2,028.000	TIMKEN CO ACCOUNT 12-10-690-0179201	58,501.61	58,146.36	96,999.24	0.073	1,865.76	1.923	47.830
10,282.000	TOKIO MARINE HOLDINGS ADR ACCOUNT 12-10-730-0179201	304,652.11	305,826.59	286,250.88	0.217	5,727.07	2.001	27.840
10,872.000	TOKYO ELECTRON LTD ADR ACCOUNT 12-10-730-0179201	133,626.28	133,626.28	123,832.08	0.094	1,445.98	1.168	11.390
1,191.000	TOLL BROTHERS INC ACCOUNT 12-10-660-0179201	36,903.85	36,903.85	38,505.03	0.029	0.00	0.000	32.330
6,493.000	TOTAL S A ACCOUNT 12-10-730-0179201	366,797.17	355,358.71	337,700.93	0.256	16,277.95	4.820	52.010
2,584.000	TOYOTA MTR CORP ADR 2 COM ACCOUNT 12-10-730-0179201	220,517.03	203,972.62	240,958.00	0.182	3,553.00	1.475	93.250
44.000	TRANSDIGM GROUP INC ACCOUNT 12-10-612-0179201	5,481.14	5,481.14	5,999.84	0.005	0.00	0.000	136.360

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1,084.000	TRIUMPH GROUP INC NEW ACCOUNT 12-10-672-0179201	36,774.25	36,402.96	70,785.20	0.054	173.44	0.245	65.300
1,089.000	TRIPADVISOR INC CLASS I ACCOUNT 12-10-640-0179201	47,349.83	47,349.83	45,650.88	0.035	0.00	0.000	41.920
3,303.000	TRUSTMARK CORP ACCOUNT 12-10-690-0179201	63,885.44	63,573.56	74,185.38	0.056	3,038.76	4.096	22.460
1,102.000	TUMI HOLDINGS INC ACCOUNT 12-10-672-0179201	22,972.62	22,972.62	22,976.70	0.017	0.00	0.000	20.850
17,168.000	TURKIYE GARANTI BANKASI ADR ACCOUNT 12-10-710-0179201	91,099.81	91,099.81	89,273.60	0.068	978.58	1.096	5.200
3,467.000	TWO HARBORS INVESTMENT CORP ACCOUNT 12-10-672-0179201	36,281.40	36,205.37	38,414.36	0.029	7,627.40	19.856	11.080
394.000	UMB FINL CORP ACCOUNT 12-10-672-0179201	15,385.30	15,383.57	17,265.08	0.013	338.84	1.963	43.820
1,337.000	URS CORP NEW ACCOUNT 12-10-690-0179201	54,288.11	54,090.20	52,490.62	0.040	1,069.60	2.038	39.260
1,960.000	USG CORPORATION COMMON NEW ACCOUNT 12-10-672-0179201	33,541.43	33,541.43	55,017.20	0.042	784.00	1.425	28.070
1,495.000	US AIRWAYS GROUP INC ACCOUNT 12-10-672-0179201	17,908.75	17,908.75	20,182.50	0.015	0.00	0.000	13.500
8,445.000	UNI CHARM CORP SPON ADR ACCOUNT 12-10-710-0179201	68,333.68	68,333.68	88,081.35	0.067	1,680.56	1.908	10.430

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1,172.000	UNILEVER PLC W/I SPONSORED ADR ACCOUNT 12-10-710-0179201	33,186.74	31,528.62	45,379.84	0.034	1,436.87	3.166	38.720
8,798.000	UNILEVER PLC W/I SPONSORED ADR ACCOUNT 12-10-730-0179201	210,364.78	194,594.43	340,658.56	0.258	10,786.35	3.166	38.720
18,000.000	UNILEVER NV NEW YORK SHARES NEW SEDOL 2416542 ISIN US9047847093 ACCOUNT 12-10-042-0179201	345,600.00	345,600.00	689,400.00	0.522	18,756.00	2.721	38.300
6,000.000	UNION PACIFIC CORP ACCOUNT 12-10-042-0179201	424,057.80	424,057.80	754,320.00	0.571	16,560.00	2.195	125.720
125.000	UNION PACIFIC CORP ACCOUNT 12-10-612-0179201	9,433.57	9,419.43	15,715.00	0.012	345.00	2.195	125.720
2,425.000	UNITED BANKSHARES INC W VIRGINIA ACCOUNT 12-10-690-0179201	70,029.34	69,731.23	59,024.50	0.045	3,007.00	5.094	24.340
1,719.000	UNITED FIRE GROUP INC ACCOUNT 12-10-690-0179201	52,181.48	51,169.82	37,542.96	0.028	1,031.40	2.747	21.840
790.000	UNITED NAT FOODS INC ACCOUNT 12-10-672-0179201	32,597.00	32,597.00	42,336.10	0.032	0.00	0.000	53.590
4,814.000	UNITED OVERSEAS BK LTD SPONSORED ADR ACCOUNT 12-10-730-0179201	96,537.95	95,301.92	158,139.90	0.120	4,587.74	2.901	32.850
168.000	UNITED TECHNOLOGIES CORP ACCOUNT 12-10-612-0179201	12,303.97	11,868.88	13,777.68	0.010	359.52	2.609	82.010

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392.000	UNITED TECHNOLOGIES CORP ACCOUNT 12-10-640-0179201	32,530.43	32,530.43	32,147.92	0.024	838.88	2.609	82.010
36,000.000	UNITED TECHNOLOGIES CORP ACCOUNT 12-10-042-0179201	1,373,240.00	1,373,240.00	2,952,360.00	2.234	77,040.00	2.609	82.010
1,125.000	UNITED THERAPEUTICS CORP DEL ACCOUNT 12-10-672-0179201	50,383.59	50,343.93	60,097.50	0.045	0.00	0.000	53.420
140.000	UNITEDHEALTH GROUP INC ACCOUNT 12-10-612-0179201	7,676.41	7,633.64	7,593.60	0.006	119.00	1.567	54.240
1,361.000	UNIVERSAL ELECTRONICS ACCOUNT 12-10-672-0179201	27,112.99	26,971.69	26,335.35	0.020	0.00	0.000	19.350
2,273.000	VALSPAR CORP ACCOUNT 12-10-690-0179201	58,559.28	58,301.33	141,835.20	0.107	2,091.16	1.474	62.400
882.000	VARIAN MEDICAL SYSTEMS INC ACCOUNT 12-10-640-0179201	62,701.92	62,701.92	61,951.68	0.047	0.00	0.000	70.240
802.000	VEECO INSTRUMENTS INC DEL ACCOUNT 12-10-672-0179201	25,457.73	25,442.69	23,650.98	0.018	0.00	0.000	29.490
1,397.000	VENTAS INC ACCOUNT 12-10-660-0179201	87,253.86	87,253.86	90,413.84	0.068	3,464.56	3.832	64.720
688.000	VERTEX PHARMACEUTICALS INC ACCOUNT 12-10-660-0179201	40,245.04	40,245.04	28,827.20	0.022	0.00	0.000	41.900
293.000	VERTEX PHARMACEUTICALS INC ACCOUNT 12-10-612-0179201	11,530.60	10,618.16	12,276.70	0.009	0.00	0.000	41.900

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8,519.000	VINCI S.A. ADR ACCOUNT 12-10-730-0179201	222,540.18	222,540.17	222,228.00	0.168	9,833.59	4.425	12.000
130.000	VISA INC CLASS A SHARES ACCOUNT 12-10-612-0179201	13,686.84	13,523.54	19,705.40	0.015	171.60	0.871	151.580
1,514.000	VITAMIN SHOPPE INC ACCOUNT 12-10-672-0179201	36,076.50	31,002.65	86,843.04	0.066	0.00	0.000	57.360
155.000	VMWARE INC CLASS A ACCOUNT 12-10-612-0179201	9,291.78	6,766.10	14,591.70	0.011	0.00	0.000	94.140
1,496.000	VMWARE INC CLASS A ACCOUNT 12-10-640-0179201	130,846.14	130,846.14	140,833.44	0.107	0.00	0.000	94.140
8,732.000	VODAFONE GROUP PLC SPONSORED ADR NEW ACCOUNT 12-10-730-0179201	190,849.62	188,849.80	219,959.08	0.166	13,098.00	5.955	25.190
1,969.000	WGL HLDGS INC ACCOUNT 12-10-690-0179201	56,731.62	56,550.64	77,165.11	0.058	3,150.40	4.083	39.190
760.000	WABCO HOLDINGS INC ACCOUNT 12-10-672-0179201	26,920.52	26,920.52	49,544.40	0.037	212.80	0.430	65.190
1,849.000	WASTE CONNECTIONS INC ACCOUNT 12-10-672-0179201	35,977.32	34,071.78	62,477.71	0.047	739.60	1.184	33.790
1,198.000	WASTE CONNECTIONS INC ACCOUNT 12-10-660-0179201	39,976.30	39,976.30	40,480.42	0.031	479.20	1.184	33.790
1,024.000	WEB.COM GROUP INC ACCOUNT 12-10-672-0179201	15,404.75	15,404.75	15,155.20	0.011	0.00	0.000	14.800

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873.000	WELLCARE HEALTH PLANS, INC. ACCOUNT 12-10-672-0179201	49,630.57	49,630.57	42,506.37	0.032	0.00	0.000	48.690
1,485.000	WELLS FARGO & COMPANY ACCOUNT 12-10-633-0179201	30,272.42	30,272.42	50,757.30	0.038	1,306.80	2.575	34.180
22,000.000	WELLS FARGO & COMPANY ACCOUNT 12-10-042-0179201	563,761.00	563,761.00	751,960.00	0.569	19,360.00	2.575	34.180
176.000	WHOLE FOODS MKT INC ACCOUNT 12-10-612-0179201	6,467.86	6,171.76	16,044.16	0.012	140.80	0.878	91.160
716.000	WILLIAMS SONOMA INC ACCOUNT 12-10-640-0179201	32,628.12	32,628.12	31,339.32	0.024	630.08	2.011	43.770
58.000	WORKDAY INC CL A ACCOUNT 12-10-612-0179201	2,891.82	2,891.82	3,161.00	0.002	0.00	0.000	54.500
2,493.000	XCEL ENERGY INC ACCOUNT 12-10-660-0179201	56,339.46	50,977.38	66,588.03	0.050	2,692.44	4.043	26.710
2,533.000	XINYI GLASS HLDGS LTD ADR ACCOUNT 12-10-710-0179201	27,738.00	27,738.00	31,738.49	0.024	354.62	1.117	12.530
16,000.000	XYLEM INC ACCOUNT 12-10-042-0179201	471,589.50	471,589.51	433,600.00	0.328	6,480.00	1.494	27.100
1,846.000	YAMANA GOLD INC ACCOUNT 12-10-640-0179201	26,299.15	25,174.83	31,769.66	0.024	479.96	1.511	17.210
54.000	YOUKU TUDOU INC SPONSORED ADR ACCOUNT 12-10-612-0179201	2,603.69	2,603.69	984.96	0.001	0.00	0.000	18.240

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216.000	YUM! BRANDS INC ACCOUNT 12-10-612-0179201	15,085.62	15,085.62	14,342.40	0.011	289.44	2.018	66.400
491.000	ZILLOW INC ACCOUNT 12-10-672-0179201	17,049.83	17,049.83	13,625.25	0.010	0.00	0.000	27.750
8,125.000	ZURICH INS GROUP LTD ADR ACCOUNT 12-10-730-0179201	196,908.28	196,908.28	217,750.00	0.165	14,982.50	6.881	26.800
TOTAL COMMON STOCK		58,216,284.16	57,071,443.82	94,025,347.95	71.158	2,335,958.10	2.484	
LIMITED PARTNERSHIPS								
15,000.000	ENTERPRISE PRODS PARTNERS L P COM UNIT ACCOUNT 12-10-042-0179201	634,422.00	634,422.00	751,200.00	0.569	39,000.00	5.192	50.080
TOTAL LIMITED PARTNERSHIPS		634,422.00	634,422.00	751,200.00	0.569	39,000.00	5.192	
MUTUAL FUNDS - FIXED								
31,678.986	FIDELITY ADVISOR FLOATING HIGH INCOME FUND I FUND #279 ACCOUNT 12-10-042-0179201	300,000.00	300,000.00	314,255.54	0.238	9,978.88	3.175	9.920
30,643.514	T ROWE PRICE INSTITUTIONAL FLOATING RATE FUND FD #430 ACCOUNT 12-10-042-0179201	300,000.00	300,000.00	312,563.84	0.237	15,076.61	4.824	10.200
21,739.130	TEMPLETON GLOBAL BOND FUND AD FUND #616 ACCOUNT 12-10-042-0179201	300,000.00	300,000.00	289,999.99	0.219	12,891.30	4.445	13.340

STATEMENT OF INVESTMENTS

AS OF 12/31/12

ACCOUNT
12-10-501-0179201

EDITH L TREES T/W CHAR TR A CONS

PAGE 82

PAR VALUE /SHARES	INVESTMENT DESCRIPTION	CARRYING VALUE	TAX COST	MARKET VALUE	% OF MARKET	ESTIMATED INCOME	YIELD AT MARKET	MARKET UNIT PRICE
	TOTAL MUTUAL FUNDS - FIXED	<u>900,000.00</u>	<u>900,000.00</u>	<u>916,819.37</u>	<u>0.694</u>	<u>37,946.79</u>	<u>4.139</u>	
	MUTUAL FUNDS - EQUITY							
10,620.221	HARDING LOEVNER EMERGING MARKETS PORTOFLIO FUND ADVISOR CLASS ACCOUNT 12-10-042-0179201	500,000.00	500,000.00	514,762.11	0.390	3,823.28	0.743	48.470
32,079.000	VANGUARD MSCI EMERGING MARKETS ETF ACCOUNT 12-10-042-0179201	1,351,082.60	1,273,856.49	1,428,477.87	1.081	31,277.03	2.190	44.530
	TOTAL MUTUAL FUNDS - EQUITY	<u>1,851,082.60</u>	<u>1,773,856.49</u>	<u>1,943,239.98</u>	<u>1.471</u>	<u>35,100.31</u>	<u>1.806</u>	
	TOTAL INVESTMENTS	<u>95,360,947.70</u>	<u>94,068,635.65</u>	<u>132,133,264.47</u>	<u>100.000</u>	<u>3,351,178.62</u>	<u>2.536</u>	
	CASH	0.00	0.00	0.00				
	TOTAL ASSETS	95,360,947.70	94,068,635.65	132,133,264.47				
	INCOME CASH			0.00				

EDITH L. TREES CHARITABLE TRUST

25-6026443

FORM 990 PF

TAX YEAR 12/31/12

PART IV, LINE 1(a)

SALES OF PUBLICLY TRADED SECURITIES

GROSS PROCEEDS	35,843,450.32
LESS: BASIS	34,467,332.28
	<hr/>
CAPITAL GAIN	1,376,118.04

GRAND TOTAL - SHORT

GRAND TOTAL - SHORT
-LONG

24125,306.685

35843,450.32

34467,332.28

44,745.11 -
1458,025.31

CARRYOVER (CURRENT)

.00 S

.00 M

.00 L

TAX INFORMATION
 GAIN / LOSS FEDERAL STATE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE UNITS PROCEEDS TAX COST G/L STATE

ASSET G16962105 BUNGE LIMITED		ASSET G24140108 COOPER INDUSTRIES PLC	
830	660 41618-00001 00000 11/18/11 06/21/12	634.000	38,356.08
TOTAL-SHORT		634.000	38,356.08
ASSET G24140108 COOPER INDUSTRIES PLC		SEE G29183103	
MERGED 11/30/2012 @ \$39.15 P/S			
830	660 41585-00001 00000 05/11/05 05/21/12	23.000	1,619.15
830	660 41585-00001 00000 05/11/05 05/21/12	22.000	1,548.76
830	660 41585-00001 00000 06/29/05 05/21/12	170.000	11,967.67
830	660 41585-00001 00000 06/29/05 05/21/12	272.000	19,148.26
TOTAL-LONG		487.000	34,283.84
TOTAL-SHORT		487.000	38,843.85

ASSET G3223R108 EVEREST RE GROUP LTD		ASSET G4412G101 HERBALIFE LTD	
830	660 41724-00001 00000 04/02/08 10/04/12	13.000	1,412.16
830	660 41724-00001 00000 04/02/08 10/04/12	29.000	3,150.20
830	660 41724-00001 00000 11/07/11 10/04/12	104.000	11,297.28
830	660 41724-00001 00000 01/11/05 10/04/12	134.000	14,556.11
TOTAL-SHORT		280.000	30,415.75
TOTAL-LONG		1,723.07	25,222.27

ASSET G412G101 HERBALIFE LTD		ASSET G60754101 MICHAEL KORS HOLDINGS LTD	
830	640 41521-00001 00000 01/18/12 03/16/12	24.000	1,688.72
830	640 41521-00001 00000 03/16/12 03/16/12	2586.000	41,232.79
830	640 41799-00001 00000 09/14/10 12/19/12	654.000	27,164.13
830	640 41799-00001 00000 09/14/10 12/19/12	11.000	456.89
TOTAL-SHORT		1,540.000	85,284.22
TOTAL-LONG		42,671.59	321.68

ASSET G60754101 MICHAEL KORS HOLDINGS LTD		ASSET G1698-00001 00000 04/05/12 09/11/12	
830	612 41459-00001 00000 06/12/09 01/13/12	265.000	14,741.69
830	640 41521-00001 00000 01/18/12 03/16/12	24.000	1,688.72
830	640 41521-00001 00000 09/14/10 12/19/12	586.000	41,232.79
830	640 41799-00001 00000 09/14/10 12/19/12	654.000	27,164.13
830	640 41799-00001 00000 09/14/10 12/19/12	11.000	456.89
TOTAL-SHORT		1,540.000	85,284.22
TOTAL-LONG		42,671.59	321.68

ASSET G1698-00001 00000 04/05/12 09/11/12		ASSET G1698-00001 00000 03/23/12 09/11/12	
830	612 41698-00001 00000 04/04/12 09/11/12	28.000	1,460.64
830	612 41698-00001 00000 03/23/12 09/11/12	6.000	312.99
830	612 41704-00001 00000 03/23/12 09/17/12	35.000	1,892.96
830	612 41704-00002 00000 03/23/12 09/17/12	39.000	2,105.91
TOTAL-SHORT		88.000	4,772.50
TOTAL-LONG		1,334.76	1,845.84

ASSET G1698-00001 00000 04/05/12 09/11/12		ASSET G1698-00001 00000 03/23/12 09/11/12	
830	612 41698-00001 00000 04/05/12 09/11/12	125.88 S	1,334.76
830	612 41698-00001 00000 04/04/12 09/11/12	132.07 S	1,328.57
830	612 41698-00001 00000 03/23/12 09/11/12	29.01 S	283.98
830	612 41704-00001 00000 03/23/12 09/17/12	236.44 S	1,656.52
830	612 41704-00002 00000 03/23/12 09/17/12	260.07 S	1,845.84
TOTAL-SHORT		583.47 S	6,449.67
TOTAL-LONG		42,290.95	129.49 L

TAX INFORMATION
 GAIN / LOSS INFORMATION
 STATE G/L

----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET G60754101 (CONT'D)

TOTAL-SHORT 136.000 7,233.14 6,449.67 783.47 .00

ASSET G94368100 WARNER CHILCOTT PLC CL A
 SEDOL B446CM7
 ISIN IE00B446CM77
 830 660 41751-00001 0000 03/25/11 11/01/12 685.000 7,945.82 16,006.40 8,060.58-L
 830 660 41751-00001 0000 03/25/11 11/01/12 1,040.000 12,063.73 24,301.68 12,237.95-L
 830 660 41751-00001 0000 06/17/11 11/01/12 604.000 7,006.25 13,894.78 6,888.53-L
 830 660 41751-00001 0000 06/17/11 11/01/12 396.000 4,593.50 9,109.82 4,516.32-L
 830 660 41751-00001 0000 11/07/11 11/01/12 250.000 2,899.93 4,229.95 1,330.02-S
 TOTAL-LONG 2,975.000 34,509.23 67,542.63 1,330.02-
 ASSET M22465104 CHECK POINT SOFTWARE TECH
 SEDOL 2181334
 ISIN IL0010824113
 830 640 41569-00001 0000 11/14/11 05/03/12 626.000 35,639.51 36,190.25 550.74-S
 830 640 41569-00001 0000 11/03/10 05/03/12 238.000 13,549.85 10,174.72 3,375.13 L
 830 640 41691-00001 0000 11/03/10 09/04/12 606.000 28,012.03 25,907.05 2,104.98 L
 830 640 41691-00002 0000 11/03/10 09/04/12 135.000 6,110.07 5,771.37 338.70 L
 830 640 41691-00002 0000 11/03/10 09/04/12 982.000 44,445.11 41,981.38 2,463.73 L
 TOTAL-SHORT 2,587.000 127,756.57 120,024.77 550.74-
 TOTAL-LONG 8,282.54

ASSET NO7059186 ASML HOLDING NV F
 ISIN USN070591862
 REV SPLIT 11/29/12 SEE N07059210
 830 640 41702-00001 0000 01/18/12 09/13/12 2.000 110.92 83.70 27.22 S
 830 640 41702-00001 0000 10/17/11 09/13/12 543.000 30,115.25 21,666.52 8,448.73 S
 830 640 41709-00001 0000 10/17/11 09/20/12 548.000 29,853.83 21,866.02 7,987.81 S
 830 640 41709-00001 0000 10/17/11 09/20/12 35.000 1,906.72 1,396.55 510.17 S
 TOTAL-SHORT 1,128.000 61,986.72 45,012.79 16,973.93
 ASSET Y0486S104 AVAGO TECHNOLOGIES LTD
 SEDOL B3WS2X9
 830 612 41500-00001 0000 02/17/11 02/24/12 23.000 837.41 773.12 64.29 L
 830 612 41500-00002 0000 02/17/11 02/24/12 23.000 835.11 773.13 61.98 L

ASSET OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET G60754101 (CONT'D)

REPORT: TMS-TX-23
 BANK 12 PNC BANK (12)
 REGION 10 PITTSBURGH
 OFFICE 042 HAWTHORN

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

PAGE: 3
 RUN DATE: 01/03/13

							G A I N / L O S S I N F O R M A T I O N				
TAX	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
CODE	ASSET	YO486S104	(CONT'D)								
TOTAL-LONG							46.000	1,672.52	1,546.25	126.27	.00
ASSET 00206RAXO AT & T INC											
SR UNSEC											
04.450% DUE 05/15/2021											
830	573	41508-00001	00000	04/26/11	03/05/12		50,000.000	56,080.00	49,962.50	6,117.50 S	.00
830	573	41508-00001	00000	04/26/11	03/05/12		5,000.000	5,608.00	4,996.25	611.75 S	.00
TOTAL-SHORT							55,000.000	61,688.00	54,958.75	6,729.25	.00
ASSET 00206RAY8 AT&T INC											
SR UNSEC											
02.400% DUE 08/15/2016											
830	573	41551-00001	00000	08/15/11	04/17/12		5,000.000	5,200.50	4,983.65	216.85 S	.00
830	573	41551-00001	00000	08/15/11	04/17/12		20,000.000	20,802.00	19,934.60	867.40 S	.00
TOTAL-SHORT							25,000.000	26,002.50	24,918.25	1,084.25	.00
ASSET 002824100 ABBOTT LABORATORIES INC											
830	640	41792-00001	00000	07/17/12	12/12/12		685.000	45,328.65	45,547.57	218.92-S	.00
TOTAL-SHORT							685.000	45,328.65	45,547.57	218.92-	.00
ASSET 003881307 ACACIA RESEARCH-ACACIA TEC											
830	672	41459-00003	00000	05/17/11	01/13/12		10.000	377.19	387.71	10.52-S	.00
830	672	41463-00003	00000	05/17/11	01/18/12		5.000	207.84	193.86	13.98 S	.00
830	672	41662-00001	00000	05/17/11	08/06/12		427.000	10,506.53	16,555.22	6,048.69-L	.00
830	672	41662-00001	00000	05/17/11	08/06/12		467.000	11,490.74	18,106.06	6,615.32-L	.00
TOTAL-SHORT							909.000	22,582.30	35,242.85	3.46	.00
TOTAL-LONG										12,664.01-	.00
ASSET 004764106 ACME PACKET INC											
830	672	41576-00001	00000	02/08/12	05/10/12		506.000	12,779.25	17,694.21	4,914.96-S	.00
830	672	41576-00001	00000	02/10/12	05/10/12		352.000	8,889.91	11,759.86	2,869.95-S	.00

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
		ASSET 004764106 (CONT'D)								
		ASSET 00724F101 ADOBE SYSTEMS INC								
		830	660	41488-00001	00000	11/07/11	02/14/12	275.000	8,864.95	8,153.70
		830	660	41488-00001	00000	08/08/11	02/14/12	576.000	18,568.04	14,118.97
		TOTAL-SHORT					858.000	21,669.16	29,454.07	7,784.91-
		ASSET 00751YAB2 ADVANCE AUTO PARTS INC								
				CO GUARNT						
				04.500% DUE 01/15/2022						
		830	573	41534-00003	00000	01/11/12	03/29/12	50,000.000	51,657.00	49,984.00
		TOTAL-SHORT					50,000.000	51,657.00	49,984.00	1,673.00 S
		ASSET 00751Y106 ADVANCED AUTO PARTS WI								
		830	640	41585-00001	00000	01/18/12	05/21/12	11.000	742.63	796.62
		830	640	41585-00001	00000	01/06/12	05/21/12	606.000	40,912.33	43,449.65
		TOTAL-SHORT					617.000	41,654.96	44,246.27	2,591.31-
		ASSET 00846U101 AGILENT TECHNOLOGIES (IPO)								
		830	612	41568-00002	00000	01/26/12	05/02/12	9.000	386.81	394.39
		830	612	41568-00002	00000	01/26/12	05/02/12	28.000	1,050.12	1,188.85
		830	612	41674-00001	00000	01/27/12	08/16/12	20.000	859.58	850.86
		830	612	41674-00001	00000	04/28/10	08/16/12	4.000	150.02	147.00
		830	612	41674-00001	00000	04/28/10	08/16/12	10.000	375.04	365.24
		830	612	41674-00001	00000	04/21/10	08/16/12	9.000	337.54	324.95
		830	612	41719-00001	00000	04/21/10	10/02/12	20.000	777.03	722.13
		830	612	41723-00003	00000	03/03/10	10/03/12	7.000	273.25	252.74
		830	612	41723-00003	00000	03/03/10	10/03/12	13.000	507.46	422.47
		830	612	41724-00002	00000	03/03/10	10/04/12	19.000	747.67	617.45
		830	612	41760-00002	00000	03/03/10	11/12/12	26.000	960.68	842.30
		830	612	41760-00002	00000	03/02/10	11/12/12	3.000	110.85	96.98
		830	612	41760-00003	00000	03/03/10	11/09/12	12.000	444.93	389.97
		830	612	41760-00003	00000	03/03/10	11/09/12	18.000	667.40	583.13
		830	612	41766-00001	00000	03/02/10	11/16/12	20.000	713.99	646.52
		830	612	41771-00001	00000	03/02/10	11/20/12	22.000	808.50	711.18
		830	612	41771-00001	00000	03/04/10	11/20/12	13.000	477.75	417.10
		830	612	41771-00002	00000	03/04/10	11/20/12	33.000	1,210.85	1,058.80

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATE	-----	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
									TOTAL-SHORT	316.000	12,142.01	11,346.69	169.68-	.00
									TOTAL-LONG				965.00	.00
ASSET 008916108 AGRUM INC														
SEDOL 201530														
ISIN CA0089161081														
830	640	41760-0003	0000	03/09/11	11/09/12	240.000	23,142.92	22,000.18	1,142.74	L	1,142.74	L	1,142.74	.00
830	640	41760-0003	0000	03/09/11	11/09/12	273.000	26,325.08	25,025.20	1,299.88	L	1,299.88	L	1,299.88	.00
830	640	41760-0003	0000	01/18/12	11/09/12	17.000	1,639.29	1,329.91	309.38	S	309.38	S	309.38	.00
830	640	41760-0003	0000	06/16/09	11/09/12	136.000	13,114.32	6,513.93	6,600.39	L	6,600.39	L	6,600.39	.00
										TOTAL-SHORT	64,221.61	54,869.22	309.38	.00
										TOTAL-LONG			9,043.01	.00
ASSET 012653101 ALBEMARLE CORP														
830	660	41702-0001	0000	04/20/12	09/13/12	374.000	20,016.45	24,542.78	4,526.33	-S	4,526.33	-S	4,526.33	.00
830	660	41702-0001	0000	11/07/11	09/13/12	56.000	2,997.11	3,082.24	85.13	-S	85.13	-S	85.13	.00
										TOTAL-SHORT	430.000	27,625.02	4,611.46	.00
ASSET 016255101 ALIGN TECHNOLOGY INC														
830	640	41737-0001	0000	07/27/12	10/18/12	1,305.000	34,687.17	46,698.90	12,011.73	-S	12,011.73	-S	12,011.73	.00
										TOTAL-SHORT	1,305.000	46,698.90	12,011.73	.00
ASSET 017175100 ALLEGHANY CORP DEL														
833	633	41519-0001	0000	03/09/09	03/19/12	.657	215.16	93.84	121.32	L	121.32	L	121.32	.00
										TOTAL-LONG	.657	215.16	93.84	.00
ASSET 017418102 ALLEGHENY TECHNOLOGIES INC														
830	660	41513-0001	0000	08/15/11	03/08/12	128.000	5,251.67	6,265.97	1,014.30	-S	1,014.30	-S	1,014.30	.00
830	660	41513-0001	0000	08/15/11	03/08/12	84.000	3,446.41	4,112.04	665.63	-S	665.63	-S	665.63	.00
830	660	41513-0001	0000	08/12/11	03/08/12	169.000	6,933.84	8,099.16	1,165.32	-S	1,165.32	-S	1,165.32	.00
830	660	41513-0001	0000	08/12/11	03/08/12	256.000	10,503.34	12,268.54	1,765.20	-S	1,765.20	-S	1,765.20	.00
										TOTAL-SHORT	637.000	26,135.26	4,610.45	.00
ASSET 018490102 ALLERGAN INC														
830	612	41530-0002	0000	01/10/12	03/27/12	10.000	949.59	890.18	59.41	S	59.41	S	59.41	.00
830	612	41614-0001	0000	01/10/12	06/19/12	10.000	936.53	888.61	47.92	S	47.92	S	47.92	.00
830	612	41614-0001	0000	10/24/11	06/19/12	1.000	93.65	88.32	5.33	S	5.33	S	5.33	.00
										TOTAL-SHORT	26,135.26	30,745.71	4,610.45	.00

GAIN / LOSS INFORMATION

STATE
G/L

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41619-00001	00000	10	24/11	06/22/12		10.000	910.68	883.22	G/L		
830	612	41619-00001	00000	10	24/11	06/22/12		3.000	269.67	264.97	G/L		
830	612	41620-00001	00000	10	24/11	06/25/12		10.000	898.89	880.53	S		
830	612	41620-00001	00000	01	11/12	06/25/12		6.000	539.33	526.66	S		
830	612	41620-00001	00000	10	21/11	06/25/12		50.000	4,598.04	4,422.49		175.55	
TOTAL-SHORT										4,598.04	4,422.49		175.55

ASSET 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS INC

830	672	41459-00004	00000	10	31/11	01/13/12		38.000	698.04	721.85		23.81-S		
830	672	41459-00004	00000	10	31/11	01/13/12		43.000	789.89	816.83		26.94-S		
830	672	41459-00004	00000	06	12/09	01/13/12		36.000	661.31	521.49		139.82 L		
830	672	41463-00004	00000	06	12/09	01/18/12		12.000	224.27	173.83		50.44 L		
830	672	41646-00001	00000	06	12/09	07/19/12		721.000	7,089.86	10,444.29		3,354.43-L		
830	672	41646-00001	00000	06	12/09	07/19/12		730.000	7,178.37	10,556.96		3,378.59-L		
TOTAL-SHORT										16,641.74	23,235.25		50.75-	6,542.76-

TOTAL-SHORT
 TOTAL-LONG

1,580.000	16,641.74	23,235.25	50.75-	6,542.76-
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ASSET 021441100 ALTERA CORP

830	612	41674-00002	00000	01	24/12	08/16/12		26.000	952.17	1,037.39		85.22-S	
830	612	41674-00002	00000	01	24/12	08/16/12		26.000	952.18	1,033.48		81.30-S	
830	612	41717-00001	00000	03	14/12	09/28/12		8.000	273.98	310.85		36.87-S	
830	612	41717-00001	00000	03	14/12	09/28/12		7.000	239.74	271.92		32.18-S	
830	612	41717-00001	00000	10	14/11	09/28/12		16.000	547.97	573.26		25.29-S	
830	612	41717-00002	00000	10	14/11	09/28/12		5.000	170.15	179.14		8.99-S	
830	612	41717-00002	00000	10	14/11	09/28/12		21.000	714.61	744.07		29.46-S	
830	612	41717-00002	00000	12	13/11	09/28/12		6.000	204.17	212.31		8.14-S	
830	612	41724-00003	00000	12	13/11	10/04/12		17.000	569.76	601.55		31.79-S	
830	612	41724-00003	00000	12	13/11	10/04/12		12.000	402.19	419.54		17.35-S	
830	612	41725-00002	00000	12	13/11	10/08/12		12.000	399.59	419.54		19.95-S	
830	612	41725-00002	00000	10	13/10	10/08/12		1.000	33.30	29.67		3.63 L	
830	612	41725-00002	00000	10	13/10	10/08/12		18.000	599.39	531.18		68.21 L	
830	612	41726-00001	00000	10	13/10	10/09/12		1.000	33.04	29.51		3.53 L	
830	612	41726-00001	00000	09	13/10	10/09/12		20.000	660.82	532.65		128.17 L	
830	612	41726-00001	00000	09	13/10	10/09/12		21.000	693.86	558.80		135.06 L	
830	612	41730-00001	00000	09	10/10	10/11/12		41.000	1,321.42	1,065.58		255.84 L	

GAIN / LOSS INFORMATION

TAX CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41485-00003	00000	08/17/11 02/09/12	1.000	52.07	45.77	G/L	.00
830	612	41530-00003	00000	08/17/11 03/27/12	14.000	817.87	640.83	G/L	.00
830	612	41536-00001	00000	08/17/11 04/02/12	6.000	348.59	274.64	S	.00
830	612	41536-00001	00000	08/17/11 04/02/12	12.000	697.18	546.94	S	.00
830	612	41536-00001	00000	04/18/11 04/02/12	6.000	348.59	274.64	S	.00
830	612	41536-00002	00000	08/17/11 04/02/12	12.000	697.67	546.78	S	.00
830	612	41536-00003	00000	08/17/11 04/02/12	3.000	174.35	136.70	S	.00
830	612	41536-00003	00000	02/08/11 04/02/12	9.000	523.04	409.53	S	.00
830	612	41704-00003	00000	02/08/11 09/17/12	23.000	1,363.17	1,046.58	L	.00
830	612	41704-00004	00000	10/20/11 09/17/12	5.000	296.34	226.70	S	.00
830	612	41704-00004	00000	10/20/11 09/17/12	15.000	886.93	680.11	S	.00
830	612	41704-00004	00000	01/19/11 09/17/12	13.000	768.67	588.77	L	.00
830	612	41717-00003	00000	01/19/11 09/28/12	10.000	565.31	452.90	L	.00
830	612	41717-00004	00000	02/22/11 09/28/12	6.000	339.18	269.58	L	.00
830	612	41717-00004	00000	01/19/11 09/28/12	2.000	113.82	89.64	L	.00
830	612	41732-00002	00000	01/19/11 10/15/12	21.000	1,207.26	941.25	L	.00
830	612	41732-00002	00000	01/25/11 10/15/12	15.000	862.33	668.81	L	.00
830	612	41736-00001	00000	01/25/11 10/17/12	3.000	177.09	133.76	L	.00
830	612	41736-00001	00000	02/22/11 10/17/12	17.000	1,003.51	756.79	L	.00
830	612	41736-00002	00000	03/18/11 10/17/12	3.000	177.35	131.37	L	.00
830	612	41736-00002	00000	03/07/11 10/17/12	20.000	1,182.32	878.89	L	.00
830	612	41736-00002	00000	03/01/11 10/17/12	43.000	2,542.00	1,875.49	L	.00
830	612	41736-00002	00000	03/01/11 10/17/12	18,804.31	144,650.69	107,600.00	L	.00
TOTAL-SHORT					326.000	18,804.31	14,650.69	3,077.62	.00
ASSET 03027X100 AMERICAN TOWER CORP					24.000	1,520.52	1,272.00	248.52	.00
830	612	41558-00001	00000	03/01/11 04/24/12	3.000	190.06	159.00	L	.00
830	612	41558-00001	00000	03/01/11 04/24/12	27.000	1,710.58	1,431.00	L	.00
TOTAL-LONG					27.000	1,710.58	1,431.00	279.58	.00
ASSET 03073T102 AMERICIGROUP CORPORATION					28.000	2,550.46	1,955.24	595.22	.00
830	690	41708-00002	00000	01/18/12 09/19/12	32.000	2,914.82	1,813.12	S	.00
830	690	41708-00002	00000	11/09/11 09/19/12	28.000	2,914.82	1,813.12	S	.00
830	690	41708-00002	00000	01/10/05 09/19/12	238.000	21,678.94	8,936.90	L	.00
830	690	41708-00002	00000	01/10/05 09/19/12	390.000	35,524.30	14,612.76	L	.00
830	690	41708-00002	00000	09/22/05 09/19/12	10.000	910.88	336.51	L	.00
830	690	41708-00002	00000	09/22/05 12/24/12	140.000	12,880.00	4,711.13	L	.00
830	690	41799-00001	00000	09/22/05 12/24/12	145.000	13,340.00	4,867.58	L	.00
830	690	41799-00001	00000	09/22/05 12/24/12	8.000	8,168.87	2,472.42	L	.00

MERGED 12/24/12 @ \$92.00 P/S

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	
830	830	OR	41799-00001	00000	10/27/04	12/24/12	140.000	10/27/04 12/24/12	140.000	12,880.00	4,256.00	8,624.00 L	G/L	
830	830	OR	41799-00001	00000	09/27/04	12/24/12	110.000	09/27/04 12/24/12	110.000	10,120.00	2,969.78	7,150.22 L	G/L	
830	830	OR	41799-00001	00000	10/19/04	12/24/12	74.000	10/19/04 12/24/12	74.000	6,808.00	1,991.82	4,816.18 L	G/L	
830	830	OR	41799-00001	00000	10/19/04	12/24/12	140.000	10/19/04 12/24/12	140.000	12,880.00	3,757.71	9,122.29 L	G/L	
830	830	OR	41799-00001	00000	05/06/08	12/24/12	155.000	05/06/08 12/24/12	155.000	14,260.00	3,887.40	10,372.60 L	G/L	
830	830	OR	41799-00001	00000	02/16/06	12/24/12	130.000	02/16/06 12/24/12	130.000	11,960.00	2,714.47	9,245.53 L	G/L	
830	830	OR	41799-00001	00000	02/16/06	12/24/12	125.000	02/16/06 12/24/12	125.000	11,500.00	2,599.89	8,900.11 L	G/L	
TOTAL-SHORT														
TOTAL-LONG														
ASSET 031162BF6 AMGEN INC														
830	830	SR	UNSEC	02.300%	DUE 06/15/2016	41536-00001	00000	06/27/11 04/02/12	60,000.000	61,144.80	59,860.80	1,284.00 S	.00	
TOTAL-SHORT														
ASSET 031162BJ8 AMGEN INC														
830	830	SR	UNSEC	01.875%	DUE 11/15/2014	41446-00003	00000	11/07/11 01/03/12	105,000.000	106,146.60	104,977.95	1,168.65 S	.00	
TOTAL-SHORT														
ASSET 032095AA9 AMPHENOL CORP														
830	830	SR	UNSEC	04.750%	DUE 11/15/2014	41488-00001	00000	10/29/09 02/14/12	20,000.000	21,689.00	19,962.60	1,726.40 L	.00	
830	830	SR	UNSEC	04.750%	DUE 11/15/2014	41488-00001	00000	10/29/09 02/14/12	130,000.000	140,978.50	129,756.90	11,221.60 L	.00	
TOTAL-LONG														
ASSET 032654105 ANALOG DEVICES INC														
830	830	ASSET	032654105	ANALOG DEVICES INC	660	41704-00001	00000	06/26/12 09/17/12	981.000	40,152.51	36,171.04	3,981.47 S	.00	
TOTAL-SHORT														
ASSET 03523TBET7 ANHEUSER-BUSCH INBEV WOR														
830	830	CO	GUARNT	SERIES W1	07.750%	DUE 01/15/2019	41750-00003	00000	07/18/12 10/31/12	15,000.000	20,303.10	20,125.05	178.05 S	.00
830	830	CO	GUARNT	SERIES W1	07.750%	DUE 01/15/2019	41750-00003	00000	07/13/12 10/31/12	70,000.000	94,747.80	93,552.90	1,194.90 S	.00

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES

 GAIN / LOSS INFORMATION STATE G/L

TOTAL-SHORT 85,000.00 UNITS PROCEEDS TAX COST FEDERAL STATE G/L

ASSET 03662Q105 ANSYS INC 7.000 401.72 3,197.54 3,033.68 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

830 672 41459-00005 00000 06/12/09 01/13/12 52.000 3,197.54 3,033.68 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

830 640 41586-00001 00000 11/22/11 05/22/12 963.000 59,216.05 56,120.75 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

830 672 41638-00001 00000 06/12/09 07/11/12 146.000 8,237.60 4,754.46 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

830 672 41772-00001 00000 06/12/09 11/21/12 131.000 8,760.40 4,265.99 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

TOTAL-SHORT 1,312.000 80,546.80 69,153.84 227.95 173.77 L 163.86 S 3,095.30 S 17.52-S 3,483.14 L 4,494.41 L 3,241.64 8,151.32

TOTAL-LONG 18,703.21- 215.30- 18,703.21- 18,703.21- 215.30- 18,703.21-

ASSET 037411105 APACHE CORPORATION 68.000 5,756.09 7,175.86 1,419.77-L 1,419.77-L 2,067.01-L 2,067.01-L 5,155.22-L 5,155.22-L 5,036.26-L 5,036.26-L 2,635.73-L 2,635.73-L 2,389.22-L 2,389.22-L 215.30-S 215.30-S

830 640 41642-00002 00000 12/14/07 07/17/12 68.000 5,756.09 7,175.86 1,419.77-L 1,419.77-L 2,067.01-L 2,067.01-L 5,155.22-L 5,155.22-L 5,036.26-L 5,036.26-L 2,635.73-L 2,635.73-L 2,389.22-L 2,389.22-L 215.30-S 215.30-S

830 640 41642-00002 00000 07/17/12 07/17/12 260.000 22,008.59 27,163.81 2,067.01-L 2,067.01-L 5,155.22-L 5,155.22-L 5,036.26-L 5,036.26-L 2,635.73-L 2,635.73-L 2,389.22-L 2,389.22-L 215.30-S 215.30-S

830 640 41642-00002 00000 12/14/07 07/17/12 99.000 8,380.19 10,447.20 2,067.01-L 2,067.01-L 5,155.22-L 5,155.22-L 5,036.26-L 5,036.26-L 2,635.73-L 2,635.73-L 2,389.22-L 2,389.22-L 215.30-S 215.30-S

830 640 41642-00002 00000 07/17/12 07/17/12 68.000 5,756.09 7,175.86 1,419.77-L 1,419.77-L 2,067.01-L 2,067.01-L 5,155.22-L 5,155.22-L 5,036.26-L 5,036.26-L 2,635.73-L 2,635.73-L 2,389.22-L 2,389.22-L 215.30-S 215.30-S

ASSET 037833100 APPLE INC 12.000 5,908.35 5,126.28 782.07 S 782.07 S 19,154.69 L 19,154.69 L 21,412.24 S 21,412.24 S 27,991.76 L 27,991.76 L 187.86 S 187.86 S 229.15 S 229.15 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 640 41486-00002 00000 01/18/12 02/10/12 40.000 19,694.49 539.80 19,154.69 L 19,154.69 L 21,412.24 S 21,412.24 S 27,991.76 L 27,991.76 L 187.86 S 187.86 S 229.15 S 229.15 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 640 41516-00001 00000 05/11/04 03/13/12 39.000 22,021.92 526.31 21,412.24 S 21,412.24 S 27,991.76 L 27,991.76 L 187.86 S 187.86 S 229.15 S 229.15 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41526-00001 00000 05/11/04 03/21/12 47.000 28,626.02 634.26 27,991.76 L 27,991.76 L 187.86 S 187.86 S 229.15 S 229.15 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41530-00004 00000 11/14/11 03/27/12 1.000 613.09 613.09 425.23 425.23 187.86 S 187.86 S 229.15 S 229.15 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41530-00004 00000 12/19/11 03/27/12 3.000 1,839.26 1,149.92 1,149.92 S 1,149.92 S 689.34 S 689.34 S 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 640 41677-00001 00000 05/11/04 08/21/12 55.000 36,847.23 742.23 36,105.00 L 36,105.00 L 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41736-00003 00000 12/19/11 10/17/12 1.000 649.47 383.30 266.17 S 266.17 S 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41736-00003 00000 10/17/08 10/17/12 13.000 8,443.17 1,287.39 7,155.78 L 7,155.78 L 2,216.74 L 2,216.74 L

830 612 41736-00003 00000 03/12/09 10/17/12 4.000 2,597.90 381.16 2,216.74 L 2,216.74 L

TAX ----- DATES ----- TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 037833100 (CONT'D)

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 03938LAM6 ARCELORMITTAL					
ISIN US03938LAM63 SEDOL B4RKHMM1					
10.350% DUE 06/01/2019					
573 41610-00001 00000 12/20/11 06/13/12	50,000.000	57,924.00	55,354.00	2,570.00 S	.00
573 41610-00001 00000 12/12/11 06/13/12	20,000.000	23,169.60	22,044.20	1,125.40 S	.00
573 41610-00001 00000 12/12/11 06/13/12	70,000.000	81,093.60	77,398.20	3,695.40	.00
TOTAL-SHORT					
ASSET 03938LAQ7 ARCELORMITTAL					
SEDOL B56P0F8 ISIN US03938LAQ7					
05.250% DUE 08/05/2020					
573 41610-00003 00000 08/12/10 06/13/12	45,000.000	41,471.10	44,067.15	2,596.05-L	.00
573 41610-00003 00000 03/15/11 06/13/12	5,000.000	4,607.90	4,894.00	286.10-L	.00
573 41610-00003 00000 03/15/11 06/13/12	5,000.000	4,607.90	4,894.00	286.10-L	.00
TOTAL-LONG					
ASSET 03938LAX2 ARCELORMITTAL					
ISIN US03938LAX29 SEDOL B7MPBB6					
06.250% DUE 02/25/2022					
573 41786-00001 00000 06/13/12 12/06/12	50,000.000	53,500.00	48,049.00	5,451.00 S	.00
573 41786-00001 00000 06/13/12 12/06/12	85,000.000	90,950.00	81,498.00	9,452.00 S	.00
TOTAL-SHORT					
ASSET 039380100 ARCH COAL INC					
ASSET 039380100 ARCH COAL INC					
672 41652-00001 00000 03/20/12 07/25/12	1,512.000	8,125.61	18,247.87	10,122.26-S	.00
TOTAL-SHORT					
ASSET 042068106 ARM HOLDINGS PLC					
SPONSORED ADR					
710 41792-00001 00000 07/31/12 12/12/12	529.000	19,463.28	13,764.47	5,698.81 S	.00
710 41792-00001 00000 10/15/10 12/12/12	36.000	1,324.53	676.78	647.75 L	.00

GAIN / LOSS INFORMATION

TAX INFORMATION
 GAIN / LOSS INFORMATION

ASSET	DATE	TRADE	SEQ LOT#	ACQUIRED	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 04269100 ARRIS GROUP INC	690	41697-0001	00000	09/26/07	09/10/12	1,620.000	22,436.17	19,785.06	2,651.11 L
	690	41697-0001	00000	09/26/07	09/10/12	1,544.000	21,383.61	18,856.87	2,526.74 L
	690	41697-0001	00000	09/26/07	09/10/12	1,544.000	21,383.61	18,856.87	2,526.74 L
	690	41697-0001	00000	09/26/07	09/10/12	1,620.000	22,436.17	19,785.06	2,651.11 L
	690	41697-0001	00000	09/26/07	09/10/12	1,351.000	18,710.66	14,615.52	4,095.14 S
	690	41697-0001	00000	01/03/12	09/10/12	815.000	11,287.33	8,359.78	2,927.55 L
	690	41697-0001	00000	12/11/07	09/10/12	769.000	10,650.26	7,887.94	2,762.32 L
	690	41698-0001	00000	12/11/07	09/11/12	11.000	152.74	112.83	39.91 L
	690	41698-0001	00000	12/11/07	09/11/12	470.000	6,526.04	3,308.80	3,217.24 L
	690	41698-0001	00000	01/22/09	09/11/12	625.000	8,678.24	4,400.00	4,278.24 L
TOTAL-SHORT						7,643.000	105,891.13	82,153.52	5,334.50
TOTAL-LONG									18,403.11
ASSET 04623U102 ASTELLAS PHARMA INC-UNSP ADR									
	730	41646-0001	00000	01/19/10	07/19/12	705.000	34,021.48	27,106.69	6,914.79 L
	730	41646-0001	00000	01/19/10	07/19/12	586.000	28,278.85	22,531.23	5,747.62 L
	730	41646-0001	00000	10/12/10	07/19/12	149.000	7,190.35	5,659.63	1,530.72 L
TOTAL-LONG						1,440.000	69,490.68	55,297.55	14,193.13
ASSET 050095108 ATWOOD OCEANICS INC									
	672	41463-0007	00000	10/31/11	01/18/12	3.000	129.60	131.01	1.41-S
	672	41463-0007	00000	10/31/11	01/18/12	3.000	129.60	131.01	1.41-S
	672	41463-0007	00000	01/13/12	01/18/12	16.000	691.18	643.04	48.14 S
	672	41463-0007	00000	10/11/11	01/18/12	10.000	431.99	388.87	43.12 S
TOTAL-SHORT						32.000	1,382.37	1,293.93	88.44
ASSET 052769106 AUTODESK INC									
	640	41682-0001	00000	12/15/10	08/24/12	504.000	15,186.79	19,302.80	4,116.01-L
	640	41682-0001	00000	12/15/10	08/24/12	583.000	17,567.26	22,328.43	4,761.17-L
	640	41682-0001	00000	01/18/12	08/24/12	56.000	1,687.42	1,892.24	204.82-S
	640	41682-0001	00000	08/23/11	08/24/12	825.000	24,859.34	20,375.11	4,484.23 L
	640	41682-0001	00000	08/23/11	08/24/12	871.000	26,245.43	21,511.17	4,734.26 L
TOTAL-SHORT						32.000	1,382.37	1,293.93	88.44

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 ASSET 052769106 (CONT'D)
 TAX STATE G/L

TOTAL-SHORT 2,839,000
 TOTAL-LONG 204,82-
 341,31

ASSET 05332AL6 AUTOZONE INC
 SR NTS CALL 8/15/20 @ 100
 04.000% DUE 11/15/2020
 573 41457-0002 0000 11/09/10 01/11/12
 573 41457-0002 0000 11/09/10 01/11/12
 573 41752-0001 0000 11/09/10 11/02/12
 573 41752-0001 0000 11/08/10 11/02/12
 830 20,000.000
 25,000.000
 45,000.000
 46,405.35
 45,029.25
 1,376.10 L
 152.90 L
 5,000.000
 5,156.15
 5,003.25
 94,960.75
 100,890.50
 95,000.000
 ASSET 053484101 AVALONBAY COMMUNITIES INC
 REIT
 660 41631-0001 0000 11/07/11 07/03/12
 660 41631-0001 0000 03/01/11 07/03/12
 830 127,000
 9,618.66
 8,755.56
 15,234.08
 15,234.08
 863.10 S
 863.10
 2,998.30 L
 2,998.30
 194,000
 27,851.04
 23,989.64
 863.10
 2,998.30
 TOTAL-SHORT
 TOTAL-LONG

ASSET 05567LU54 BNP PARIBAS
 SEDOL B3TJ495 ISIN US0567LU545
 03.600% DUE 02/23/2016
 573 41550-0003 0000 08/18/11 04/16/12
 830 45,000.000
 45,112.50
 45,035.10
 45,035.10
 77.40 S
 77.40
 TOTAL-SHORT
 TOTAL-LONG

ASSET 05573WAC9 BMW VEHICLE OWNER TRUST
 SERIES 2011-A CLASS A3
 00.760% DUE 08/25/2015
 573 41705-0001 0000 09/14/11 09/18/12
 573 41705-0001 0000 09/14/11 09/18/12
 830 205,000.000
 205,816.80
 204,970.40
 846.40 L
 371.60 L
 1,218.00
 TOTAL-SHORT
 TOTAL-LONG

ASSET 055921100 BMC SOFTWARE INC
 660 41466-0001 0000 04/29/10 01/23/12
 660 41466-0001 0000 04/29/10 01/23/12
 830 359,000
 12,278.86
 14,368.58
 294,957.40
 296,175.40
 295,000.000
 90,000.000
 90,358.60
 205,000.000
 205,816.80
 204,970.40
 846.40 L
 371.60 L
 1,218.00
 TOTAL-SHORT
 TOTAL-LONG

ASSET 055921100 BMC SOFTWARE INC
 660 41466-0001 0000 04/29/10 01/23/12
 660 41466-0001 0000 04/29/10 01/23/12
 830 236,000
 8,071.89
 9,445.64
 294,957.40
 296,175.40
 295,000.000
 90,000.000
 90,358.60
 205,000.000
 205,816.80
 204,970.40
 846.40 L
 371.60 L
 1,218.00
 TOTAL-SHORT
 TOTAL-LONG

GAIN / LOSS INFORMATION

REPORT: TMS-TX-23
 BANK 12 PNC BANK (12)
 REGION 10 PITTSBURGH
 OFFICE 042 HAWTHORN

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

PAGE: 14
 RUN DATE: 01/03/13

							G A I N / L O S S I N F O R M A T I O N				
TAX	-----		DATES		-----						
CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
ASSET 055921100 (CONT'D)											
TOTAL-LONG							595.000	20,350.75	23,814.22	3,463.47-	.00
ASSET 056752108 BAIDU INC											
830	612	41718-00001	00000	12/16/11	10/01/12		17.000	1,930.26	1,920.60	9.66 S	.00
830	612	41719-00002	00000	12/16/11	10/02/12		1.000	112.40	112.98	.58-S	.00
830	612	41719-00002	00000	12/15/11	10/02/12		12.000	1,348.80	1,333.74	15.06 S	.00
830	612	41719-00002	00000	12/20/10	10/02/12		17.000	1,910.79	1,667.23	243.56 L	.00
830	612	41723-00004	00000	12/20/10	10/03/12		7.000	782.82	686.50	96.32 L	.00
830	612	41723-00004	00000	12/20/10	10/03/12		7.000	782.81	677.30	105.51 L	.00
830	612	41723-00005	00000	12/20/10	10/03/12		14.000	1,559.89	1,354.61	205.28 L	.00
TOTAL-SHORT							75.000	8,427.77	7,752.96	24.14	.00
TOTAL-LONG										650.67	.00
ASSET 057224107 BAKER HUGHES INC											
830	640	41528-00001	00000	05/05/11	03/23/12		309.000	13,568.87	21,938.97	8,370.10-S	.00
830	640	41528-00001	00000	05/05/11	03/23/12		355.000	15,588.83	25,204.96	9,616.13-S	.00
830	640	41528-00001	00000	08/15/11	03/23/12		396.000	17,389.24	25,375.76	7,986.52-S	.00
830	640	41528-00001	00000	08/15/11	03/23/12		375.000	16,467.08	24,030.07	7,562.99-S	.00
830	640	41528-00001	00000	01/18/12	03/23/12		19.000	834.33	906.87	72.54-S	.00
TOTAL-SHORT							1,454.000	63,848.35	97,456.63	33,608.28-	.00
ASSET 058498106 BALL CORPORATION											
830	660	41702-00003	00000	05/09/12	09/13/12		934.000	40,684.22	38,286.15	2,398.07 S	.00
TOTAL-SHORT							934.000	40,684.22	38,286.15	2,398.07	.00
ASSET 05874B107 BALLY TECHNOLOGIES INC											
830	672	41463-00008	00000	01/13/12	01/18/12		3.000	125.93	124.41	1.52 S	.00
TOTAL-SHORT							3.000	125.93	124.41	1.52	.00
ASSET 05964H105 BANCO SANTANDER S A ADR											
833	730	41571-00001	00000	05/13/04	05/10/12		.542	3.43	5.50	2.07-L	.00
833	730	41666-00001	00000	05/13/04	08/13/12		.094	.61	.95	.34-L	.00

TAX INFORMATION
 GAIN / LOSS INFORMATION
 FEDERAL STATE

ASSET 05964H105 (CONT'D)
 ASSET 060505DP6 BANK OF AMERICA CORP
 ASSET 06366QGN1 BANK OF MONTREAL
 ASSET 06739GAR0 BARCLAYS BANK PLC SR NOTES
 ASSET 067901108 BARRICK GOLD CORP

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830 573 41550-0005 0000 06/30/11 04/16/12	05.750% DUE 12/01/2017	50,000.000	53,158.00	53,335.00	177.00-S	.00
830 573 41550-0005 0000 06/30/11 04/16/12		40,000.000	42,526.40	42,668.00	141.60-S	.00
830 573 41730-0001 0000 06/30/11 10/11/12		105,000.000	121,770.60	112,003.50	9,767.10 L	.00
TOTAL-SHORT		195,000.000	217,455.00	208,006.50	318.60-	.00
TOTAL-LONG					9,767.10	.00

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830 573 41691-0001 0000 04/27/11 09/04/12		10,000.000	10,050.20	10,181.10	32.10 L	.00
830 573 41691-0001 0000 04/27/11 09/04/12		30,000.000	30,150.60	30,054.30	96.30 L	.00
830 573 41691-0001 0000 04/27/11 09/04/12		50,000.000	50,251.00	50,075.50	175.50 L	.00
830 573 41691-0001 0000 04/27/11 09/04/12		20,000.000	20,100.40	20,030.20	70.20 L	.00
830 573 41691-0001 0000 04/26/11 09/04/12		120,000.000	120,602.40	120,000.00	602.40 L	.00
TOTAL-LONG		230,000.000	231,154.60	230,178.10	976.50	.00

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830 573 41550-0007 0000 10/25/10 04/16/12	05.125% DUE 01/08/2020	185,000.000	192,041.10	202,029.25	9,988.15-L	.00
TOTAL-LONG		185,000.000	192,041.10	202,029.25	9,988.15-	.00

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830 640 41655-0003 0000 07/21/11 07/30/12		525.000	17,222.71	26,075.39	8,852.68-L	.00
830 640 41655-0003 0000 07/21/11 07/30/12		550.000	18,042.84	27,317.07	9,274.23-L	.00
830 640 41655-0003 0000 10/06/10 07/30/12		232.000	7,610.80	11,280.70	3,669.90-L	.00
830 640 41754-0002 0000 10/06/10 11/06/12		285.000	10,054.06	13,857.75	3,803.69-L	.00
830 640 41754-0002 0000 10/06/10 11/06/12		36.000	1,269.99	1,750.45	480.46-L	.00
830 640 41754-0002 0000 01/18/12 11/06/12		46.000	1,622.76	2,213.98	591.22-S	.00
830 640 41754-0002 0000 03/16/09 11/06/12		550.000	19,402.58	16,325.05	3,077.53 L	.00
830 640 41754-0002 0000 03/16/09 11/06/12		531.000	18,732.30	15,761.09	2,971.21 L	.00

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE

 DATES

TOTAL-SHORT 2,755,000
 TOTAL-LONG 20,032,22-

ASSET 071813109 BAXTER INTERNATIONAL INC 633 41605-00001 00000 07/29/10 06/08/12
 830 104,000 5,251.12 4,625.48 625.64 L

TOTAL-LONG 104,000 5,251.12 4,625.48 625.64

ASSET 073302101 B/E AEROSPACE INC 660 41463-00002 00000 11/28/11 01/18/12
 830 624,000 25,999.90 23,203.56 2,796.34 S

TOTAL-SHORT 624,000 25,999.90 23,203.56 2,796.34

ASSET 073902PR3 BEAR STEARNS CO INC SR NOTES
 06.400% DUE 10/02/2017
 830 573 41508-00005 00000 11/30/11 03/05/12

190,000.000 221,469.70 207,489.50 13,980.20 S

TOTAL-SHORT 190,000.000 221,469.70 207,489.50 13,980.20

ASSET 075887109 BECTON DICKINSON & CO 633 41614-00001 00000 06/08/09 06/19/12
 830 85,000 6,338.83 5,693.59 645.24 L

TOTAL-LONG 85,000 6,338.83 5,693.59 645.24

ASSET 075896100 BED BATH AND BEYOND 612 41494-00001 00000 12/07/11 02/17/12
 830 27,000 1,584.47 1,687.50 103.03-S

612 41494-00001 00000 10/19/11 02/17/12 29,000 1,701.83 1,772.15 70.32-S

612 41494-00002 00000 10/19/11 02/17/12 1,000 59.17 61.11 1.94-S

612 41494-00002 00000 12/14/11 02/17/12 25,000 1,479.25 1,513.28 34.03-S

612 41494-00002 00000 02/17/11 02/17/12 8,000 473.36 395.62 77.74 S

612 41494-00002 00000 01/21/11 02/17/12 21,000 1,242.58 1,018.21 224.37 L

612 41514-00001 00000 01/21/11 03/09/12 15,000 940.34 727.30 213.04 L

612 41514-00001 00000 01/07/11 03/09/12 18,000 1,128.41 872.28 256.13 L

612 41514-00001 00000 01/24/11 03/09/12 9,000 564.20 434.17 130.03 L

612 41514-00002 00000 01/24/11 03/09/12 6,000 377.01 289.45 87.56 L

612 41514-00002 00000 01/21/11 03/09/12 34,000 2,136.39 1,636.24 500.15 L

640 41621-00001 00000 04/30/12 06/26/12 707,000 42,276.38 49,830.99 7,554.61-S

GAIN / LOSS INFORMATION

UNITS PROCEEDS TAX COST FEDERAL STATE

 2,755,000 93,958.04 114,581.48 591.22- 20,032.22-

 104,000 5,251.12 4,625.48 625.64 L

 104,000 5,251.12 4,625.48 625.64

 624,000 25,999.90 23,203.56 2,796.34 S

 624,000 25,999.90 23,203.56 2,796.34

 190,000.000 221,469.70 207,489.50 13,980.20 S

 190,000.000 221,469.70 207,489.50 13,980.20

 85,000 6,338.83 5,693.59 645.24 L

 85,000 6,338.83 5,693.59 645.24

 27,000 1,584.47 1,687.50 103.03-S

 29,000 1,701.83 1,772.15 70.32-S

 1,000 59.17 61.11 1.94-S

 25,000 1,479.25 1,513.28 34.03-S

 8,000 473.36 395.62 77.74 S

 21,000 1,242.58 1,018.21 224.37 L

 15,000 940.34 727.30 213.04 L

 18,000 1,128.41 872.28 256.13 L

 9,000 564.20 434.17 130.03 L

 6,000 377.01 289.45 87.56 L

 34,000 2,136.39 1,636.24 500.15 L

 707,000 42,276.38 49,830.99 7,554.61-S

 707,000 42,276.38 49,830.99 7,554.61-S

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 075896100 (CONT'D)

TOTAL-SHORT 900.000
 TOTAL-LONG 7,686.19-
 STATE G/L

ASSET 08464BE0 BERKSHIRE HATHAWAY FINANCE CORP

CO GUARNT
 05.400% DUE 05/15/2018

830	573	41465-0002	00000	12/13/10	01/20/12	20,000.000	23,698.40	21,893.20	1,805.20 L	
830	573	41465-0002	00000	12/16/10	01/20/12	60,000.000	71,095.20	65,679.60	5,415.60 L	
830	573	41465-0002	00000	12/16/10	01/20/12	20,000.000	23,698.40	21,594.00	2,104.40 L	
830	573	41465-0002	00000	12/16/10	01/20/12	55,000.000	65,170.60	59,383.50	5,787.10 L	
TOTAL-LONG							155,000.000	183,662.60	168,550.30	15,112.30

ASSET 084670B1 BERKSHIRE HATHAWAY INC

SR UNSEC
 03.750% DUE 08/15/2021

830	573	41645-0003	00000	01/20/12	07/18/12	70,000.000	77,227.50	73,905.30	3,322.20 S	
TOTAL-SHORT							70,000.000	77,227.50	73,905.30	3,322.20

ASSET 09061G101 BIOMARIN PHARMACEUTICAL INC

830	672	41459-0009	00000	06/12/09	01/13/12	216.000	7,530.60	3,218.05	4,312.55 L	
830	672	41459-0009	00000	06/12/09	01/18/12	46.000	1,645.84	685.33	960.51 L	
830	672	41463-0009	00000	06/12/09	01/18/12	369.000	14,594.07	5,497.51	9,096.56 L	
830	672	41740-0001	00000	06/12/09	10/23/12	126.000	4,983.34	1,877.20	3,106.14 L	
830	672	41740-0001	00000	06/12/09	10/23/12	216.000	7,530.60	3,218.05	4,312.55 L	
TOTAL-LONG							757.000	28,753.85	11,278.09	17,475.76

ASSET 09180C106 BJ'S RESTAURANTS, INC

830	672	41480-0001	00000	10/31/11	02/06/12	1.000	53.70	52.89	.81 S	
830	672	41480-0001	00000	01/13/12	02/06/12	9.000	483.26	406.53	76.73 S	
830	672	41480-0001	00000	06/12/09	02/06/12	567.000	30,445.44	8,887.05	21,558.39 L	
830	672	41598-0002	00000	06/12/09	06/01/12	79.000	3,330.99	1,238.23	2,092.76 L	
830	672	41598-0002	00000	06/12/09	06/01/12	258.000	10,821.75	4,043.84	6,777.91 L	
830	672	41598-0002	00000	06/12/09	06/01/12	66.000	2,768.35	1,033.20	1,735.15 L	
TOTAL-LONG							1,000	53.70	52.89	.81 S

TAX INFORMATION
 GAIN / LOSS INFORMATION

DATE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	ASSET 09180C106 (CONT'D)	TOTAL-SHORT	TOTAL-LONG	FEDERAL G/L	STATE G/L
					ASSET 097023105 BOEING CO	980.000	31.000	77.54	.00
					ASSET 09724106 BORG WARNER INC.	31.000	2,266.46	2,266.71	.25-
					ASSET 09723105 BOEING CO	31.000	2,266.46	2,266.71	.25-

830	612	41450-0001	00000	05/02/11	01/05/12	10.000	652.49	766.60	114.11-S
830	612	41450-0001	00000	02/23/11	01/05/12	1.000	65.25	76.61	11.36-S
830	612	41450-0002	00000	02/23/11	01/05/12	10.000	661.79	766.07	104.28-S
830	612	41771-0003	00000	05/02/11	11/20/12	6.000	380.78	459.64	78.86-L
830	612	41771-0003	00000	05/02/11	11/20/12	8.000	507.70	612.57	104.87-L
830	612	41772-0001	00000	05/02/11	11/21/12	3.000	190.71	229.71	39.00-L
830	612	41772-0001	00000	03/01/11	11/21/12	11.000	699.27	840.24	140.97-L
830	612	41774-0001	00000	03/01/11	11/26/12	5.000	323.57	381.93	58.36-L
830	612	41774-0001	00000	03/01/11	11/26/12	17.000	1,100.15	1,282.66	182.51-L
830	612	41774-0001	00000	08/03/11	11/26/12	6.000	388.29	452.65	64.36-L
830	612	41795-0001	00000	02/23/11	12/17/12	5.000	331.31	377.21	45.90-L
830	612	41796-0001	00000	02/23/11	12/18/12	14.000	927.65	1,043.84	116.19-L
830	612	41796-0001	00000	02/23/11	12/18/12	3.000	202.45	223.68	21.23-L
830	612	41796-0001	00000	04/13/11	12/18/12	15.000	1,012.24	1,094.69	82.45-L
830	612	41802-0001	00000	04/13/11	12/21/12	3.000	204.60	218.94	14.34-L
830	612	41802-0001	00000	08/04/11	12/21/12	12.000	818.39	861.37	42.98-L
830	612	41802-0001	00000	06/02/11	12/21/12	11.000	750.18	768.89	18.71-L
830	612	41802-0001	00000	06/02/11	12/21/12	10.000	681.99	697.49	15.50-L

TOTAL-SHORT 150.000
 TOTAL-LONG 229.75-

830	612	41765-0002	00000	10/06/11	11/15/12	24.000	737.99	775.68	37.69-L
830	612	41765-0003	00000	10/03/11	11/15/12	48.000	1,485.57	1,519.11	33.54-L
830	612	41765-0004	00000	10/03/11	11/15/12	36.000	1,109.78	1,139.34	29.56-L
830	612	41765-0004	00000	10/04/11	11/15/12	13.000	400.76	410.91	10.15-L

ASSET 110122108 BRISTOL MYERS SQUIBB CO
 37.69-L
 36.75-L
 33.54-L
 29.56-L
 10.15-L

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----
 FEDERAL G/L STATE G/L

ASSET 11022108 (CONT'D)

TOTAL-LONG 146,000 4,502.83 4,650.52 147.69

ASSET 11320107 BROADCASTM CORP

612 41457-00002 00000 06/03/10 01/11/12 2,000 62.23 70.26 8.03-L

830 612 41457-00002 00000 06/02/10 01/11/12 18,000 560.04 624.59 64.55-L

830 612 41457-00002 00000 06/01/10 01/11/12 19,000 591.15 658.47 67.32-L

830 612 41457-00002 00000 05/28/10 01/11/12 25,000 777.82 860.32 82.50-L

830 612 41457-00003 00000 05/28/10 01/11/12 14,000 435.20 481.78 46.58-L

830 612 41457-00003 00000 07/07/10 01/11/12 26,000 808.24 894.65 86.41-L

830 612 41457-00003 00000 05/28/10 01/11/12 26,000 808.24 886.52 78.28-L

TOTAL-LONG 130,000 4,042.92 4,476.59 433.67

ASSET 11338409 BROADSOFT INC

830 612 41459-00011 00000 07/19/11 01/13/12 20,000 563.98 798.01 234.03-S

830 612 41463-00010 00000 07/19/11 01/18/12 11,000 339.23 438.91 99.68-S

TOTAL-SHORT 31,000 903.21 1,236.92 333.71

ASSET 116794108 BRUKER CORP

830 612 41459-00012 00000 08/15/11 01/13/12 211,000 2,790.37 3,039.77 249.40-S

830 612 41463-00011 00000 08/15/11 01/18/12 45,000 595.33 648.29 52.96-S

830 612 41669-00001 00000 08/13/12 135,000 1,642.70 1,944.88 302.18-S

830 612 41669-00001 00000 08/13/12 424,000 5,159.28 6,108.35 949.07-S

830 612 41669-00001 00000 08/13/12 114,000 1,387.17 1,527.30 140.13-L

830 612 41669-00002 00000 06/25/10 08/13/12 356,000 4,317.22 4,769.48 452.26-L

830 612 41669-00002 00000 06/25/10 08/13/12 161,000 1,952.45 2,156.98 204.53-L

830 612 41730-00001 00000 06/25/10 10/11/12 289,000 3,617.85 3,871.85 254.00-L

830 612 41730-00001 00000 07/29/10 10/11/12 550,000 6,885.19 7,056.17 170.98-L

830 612 41730-00001 00000 07/29/10 10/11/12 525,000 6,572.22 6,735.43 163.21-L

TOTAL-SHORT 2,810,000 34,919.78 37,858.50 1,553.61

ASSET 12082W204 BURBERRY GROUP PLC

830 612 41645-00002 00000 04/27/11 07/18/12 11,000 421.95 477.95 56.00-L

830 612 41645-00002 00000 05/27/11 07/18/12 27,000 1,035.70 1,161.00 125.30-L

830 612 41645-00002 00000 05/26/11 07/18/12 8,000 306.87 335.67 28.80-L

830 612 41703-00001 00000 05/26/11 09/14/12 16,000 562.17 671.35 109.18-L

TOTAL-LONG 2,810,000 34,919.78 37,858.50 1,385.11

ISIN US12082W204 SEDOL B3ZHYC6

SPONSORED ADR

ASSET 12082W204 BURBERRY GROUP PLC

830 612 41645-00002 00000 04/27/11 07/18/12 11,000 421.95 477.95 56.00-L

830 612 41645-00002 00000 05/27/11 07/18/12 27,000 1,035.70 1,161.00 125.30-L

830 612 41645-00002 00000 05/26/11 07/18/12 8,000 306.87 335.67 28.80-L

830 612 41703-00001 00000 05/26/11 09/14/12 16,000 562.17 671.35 109.18-L

TOTAL-LONG 2,810,000 34,919.78 37,858.50 1,385.11

ASSET 12082W204 BURBERRY GROUP PLC

830 612 41645-00002 00000 04/27/11 07/18/12 11,000 421.95 477.95 56.00-L

830 612 41645-00002 00000 05/27/11 07/18/12 27,000 1,035.70 1,161.00 125.30-L

830 612 41645-00002 00000 05/26/11 07/18/12 8,000 306.87 335.67 28.80-L

830 612 41703-00001 00000 05/26/11 09/14/12 16,000 562.17 671.35 109.18-L

TOTAL-LONG 2,810,000 34,919.78 37,858.50 1,385.11

GAIN / LOSS INFORMATION STATE

CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830		612	41703-00001	00000	03/09/11	09/14/12	13,000	456.77	522.60	65.83-L	G/L	.00
830		612	41703-00001	00000	02/08/11	09/17/12	2,000	70.27	78.59	8.32-L	G/L	.00
830		612	41704-00008	00000	02/08/11	09/17/12	11,000	383.45	432.23	48.78-L	G/L	.00
830		612	41704-00008	00000	02/10/11	09/17/12	6,000	209.16	234.00	24.84-L	G/L	.00
830		612	41704-00008	00000	02/15/11	09/17/12	15,000	522.89	582.00	59.11-L	G/L	.00
830		612	41704-00009	00000	02/15/11	09/17/12	4,000	138.20	162.58-L	16.58-L	G/L	.00
830		612	41704-00009	00000	02/16/11	09/17/12	8,000	277.24	310.40	33.16-L	G/L	.00
830		612	41704-00009	00000	02/09/11	09/17/12	19,000	658.46	736.83	78.37-L	G/L	.00
830		612	41801-00002	00000	02/09/11	12/20/12	4,000	162.24	155.12	7.12 L	G/L	.00
830		612	41801-00002	00000	02/11/11	12/20/12	6,000	243.35	230.70	12.65 L	G/L	.00
TOTAL-LONG 150,000 5,449.14 6,083.64 634.50												
ASSET 12189TBA1 BURLINGTON NORTH SANTA F SR UNSECURED												
830		573	41521-00001	00000	06/04/09	03/16/12	45,000.000	53,028.00	45,704.25	7,323.75 L		.00
830		573	41521-00001	00000	06/04/09	03/16/12	55,000.000	64,812.00	55,860.75	8,951.25 L		.00
830		573	41674-00001	00000	06/04/09	08/16/12	70,000.000	83,436.50	71,095.50	12,341.00 L		.00
TOTAL-LONG 170,000.000 201,276.50 172,660.50 28,616.00												
ASSET 124857AH6 CBS CORP COM GTD												
830		573	41675-00003	00000	06/11/12	08/17/12	40,000.000	40,522.00	39,543.20	978.80 S		.00
TOTAL-SHORT 40,000.000 40,522.00 39,543.20 978.80												
ASSET 125269100 CF INDUSTRIES HOLDINGS INC												
830		660	41492-00001	00000	11/07/11	02/15/12	20,000	3,600.34	3,472.00	128.34 S		.00
830		660	41492-00001	00000	10/24/11	02/15/12	122,000	21,962.04	19,338.96	2,623.08 S		.00
830		660	41492-00001	00000	10/24/11	02/15/12	81,000	14,581.36	12,839.80	1,741.56 S		.00
TOTAL-SHORT 223,000 40,143.74 35,650.76 4,492.98												
ASSET 125581801 CIT GROUP INC												
830		660	41505-00002	00000	02/14/11	02/29/12	302,000	12,299.85	14,393.11	2,093.26-L		.00
830		660	41505-00002	00000	02/14/11	02/29/12	428,000	17,431.57	20,398.18	2,966.61-L		.00
830		660	41505-00002	00000	07/06/11	02/29/12	209,000	8,512.14	9,159.57	647.43-S		.00
830		660	41505-00002	00000	07/06/11	02/29/12	348,000	14,173.33	15,251.34	1,078.01-S		.00
830		660	41505-00002	00000	11/07/11	02/29/12	140,000	5,701.92	4,988.16	713.76 S		.00

TAX INFORMATION
 TAX ----- DATES ----- TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED UNITS PROCEEDS TAX COST FEDERAL STATE
 ASSET 125581801 (CONT'D)

TOTAL-SHORT 1,427.000
 TOTAL-LONG 1,011.68-

ASSET 125896100 CMS ENERGY CORP

830	660	41619-00001	00000	01/15/10	06/22/12	73.000	1,700.14	1,133.99	566.15	L	.00
830	660	41619-00001	00000	01/15/10	06/22/12	88.000	2,049.48	1,367.00	682.48	L	.00
830	660	41619-00001	00000	06/22/12	06/22/12	211.000	4,914.10	3,196.44	1,717.66	L	.00
830	660	41619-00001	00000	06/23/05	06/22/12	336.000	7,825.30	5,090.06	2,735.24	L	.00
830	660	41619-00001	00000	06/22/12	06/22/12	426.000	9,921.36	5,560.28	4,361.08	L	.00
830	660	41619-00001	00000	08/18/09	06/22/12	65.000	1,513.82	848.40	665.42	L	.00
TOTAL-SHORT											
TOTAL-LONG											

ASSET 126132109 CNOOC LTD
 SPON ADR

830	640	41697-00001	00000	02/21/12	09/10/12	208.000	38,221.20	46,195.95	7,974.75-S	S	.00
TOTAL-SHORT											
TOTAL-LONG											

ASSET 127097103 CABOT OIL & GAS CORP COM

830	690	41449-00001	00000	01/10/05	01/04/12	217.000	17,869.61	3,073.79	14,795.82	L	.00
830	690	41449-00002	00000	01/10/05	01/04/12	73.000	6,011.14	1,034.04	4,977.10	L	.00
830	690	41449-00002	00000	08/25/04	01/04/12	492.000	40,513.40	6,965.75	33,547.65	L	.00
830	690	41449-00002	00000	08/25/04	01/04/12	704.000	57,970.40	9,246.88	48,723.52	L	.00
830	690	41449-00002	00000	08/25/04	01/04/12	840.000	69,169.23	11,020.08	58,149.15	L	.00
830	660	41625-00002	00000	05/10/12	06/28/12	528.000	20,882.09	19,224.11	1,657.98	S	.00
830	660	41639-00002	00000	05/10/12	07/12/12	97.000	3,753.79	222.09	1,657.98	S	.00
830	660	41639-00002	00000	05/10/12	07/12/12	186.000	7,197.98	6,457.14	740.84	S	.00
830	660	41639-00002	00000	05/02/12	09/21/12	335.000	15,055.20	11,629.79	3,425.41	S	.00
830	660	41710-00001	00000	05/02/12	09/21/12	608.000	26,692.91	21,107.21	5,585.70	S	.00
TOTAL-SHORT											
TOTAL-LONG											

ASSET 1342B105 CAMERON INTL CORP

830	660	41494-00001	00000	11/07/11	02/17/12	90.000	5,061.40	4,619.70	441.70	S	.00
830	660	41494-00001	00000	11/28/11	02/17/12	330.000	18,558.47	16,236.13	2,322.34	S	.00
830	660	41512-00001	00000	11/28/11	03/07/12	86.000	4,561.98	4,231.24	330.74	S	.00
830	660	41512-00001	00000	10/26/10	03/07/12	42.000	2,227.95	1,867.03	360.92	L	.00
TOTAL-SHORT											
TOTAL-LONG											

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	-----	DATES	-----	TOTAL-SHORT	TOTAL-LONG	UNIT	PROCEEDS	TAX COST	FEDERAL	STATE	G/L
830	660	41522-00001	00000	10/26/10	03/19/12						44,000	2,366.86	1,955.94	410.92	L			
830	660	41522-00001	00000	10/26/10	03/19/12						129,000	6,939.20	5,734.45	1,204.75	L			
830	660	41522-00001	00000	11/12/10	03/19/12						318,000	17,105.93	13,964.94	3,140.99	L			
830	660	41522-00001	00000	11/12/10	03/19/12						208,000	11,188.78	9,134.30	2,054.48	L			
										1,247,000	68,010.57	57,743.73	3,094.78			7,172.06		
										TOTAL-LONG								
ASSET 138006309 CANON INC																		
830	710	41656-00002	00000	03/19/10	07/31/12						756,000	25,387.88	34,358.16	8,970.28	L			
830	710	41656-00002	00000	03/19/10	07/31/12						940,000	31,566.93	42,720.46	11,153.53	L			
										1,696,000	56,954.81	77,078.62	20,123.81					
										TOTAL-LONG								
ASSET 138098108 CANTEL MEDICAL CORP																		
833	690	41478-00001	00000	06/10/10	02/07/12						.500	10.98	5.47	5.51	L			
										.500	10.98	5.47	5.51					
										TOTAL-LONG								
ASSET 14040EHGO CAPITAL ONE BANK																		
830	573	41449-00002	00000	04/06/11	01/04/12						30,000,000	31,689.90	32,806.20	1,116.30	S			
830	573	41449-00002	00000	04/06/11	01/04/12						40,000,000	42,253.20	43,741.60	1,488.40	S			
830	573	41471-00001	00000	04/06/11	01/26/12						45,000,000	47,520.45	49,209.30	1,688.85	S			
										115,000,000	121,463.55	125,757.10	4,293.55					
										TOTAL-SHORT								
ASSET 14040HAR6 CAPITAL ONE FINANCIAL CO																		
830	573	41681-00001	00000	01/04/12	08/23/12						45,000,000	54,811.80	52,057.80	2,754.00	S			
830	573	41681-00001	00000	01/04/12	08/23/12						70,000,000	85,262.80	79,053.10	6,209.70	S			
										115,000,000	140,074.60	131,110.90	8,963.70					
										TOTAL-SHORT								
ASSET 14040HAY1 CAPITAL ONE FINANCIAL CO																		
830	573	41551-00003	00000	07/14/11	04/17/12						15,000,000	16,016.10	14,930.55	1,085.55	S			
830	573	41551-00003	00000	07/14/11	04/17/12						45,000,000	48,048.30	44,791.65	3,256.65	S			
										15,000,000	16,016.10	14,930.55	1,085.55					
										TOTAL-SHORT								

GAIN / LOSS INFORMATION

REPORT: TMS-TX-23
 BANK 12 PNC BANK (12)
 REGION 10 PITTSBURGH
 OFFICE 042 HAWTHORN

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

PAGE: 23
 RUN DATE: 01/03/13

						G A I N / L O S S I N F O R M A T I O N				
TAX	-----		DATES		-----	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE			G/L	G/L
ASSET 14040HAY1 (CONT'D)										
TOTAL-SHORT						60,000.000	64,064.40	59,722.20	4,342.20	.00
ASSET 143658300 CARNIVAL CORP										
SEDOL 2523044										
ISIN PA1436583006										
830	710	41572-00001	00000	09/08/10	05/08/12	429.000	13,553.39	14,759.66	1,206.27-L	.00
830	710	41572-00001	00000	09/08/10	05/08/12	536.000	16,933.85	18,440.97	1,507.12-L	.00
TOTAL-LONG						965.000	30,487.24	33,200.63	2,713.39-	.00
ASSET 144430204 CARREFOUR SA										
833	730	41661-00001	00000	02/18/09	08/08/12	.591	2.02	3.97	1.95-L	.00
TOTAL-LONG						.591	2.02	3.97	1.95-	.00
ASSET 14754D100 CASH AMERICA INTERNATIONAL INC										
830	672	41465-00001	00000	10/31/11	01/20/12	17.000	728.12	949.54	221.42-S	.00
830	672	41465-00001	00000	10/31/11	01/20/12	20.000	856.62	1,117.10	260.48-S	.00
830	672	41465-00001	00000	01/13/12	01/20/12	36.000	1,541.91	1,603.80	61.89-S	.00
830	672	41465-00001	00000	01/18/12	01/20/12	5.000	214.15	207.75	6.40 S	.00
830	672	41465-00001	00000	11/06/08	01/20/12	326.000	13,962.87	9,951.28	4,011.59 L	.00
830	672	41465-00001	00000	11/06/08	01/20/12	293.000	12,549.45	8,943.94	3,605.51 L	.00
TOTAL-SHORT						697.000	29,853.12	22,773.41	537.39-	.00
TOTAL-LONG									7,617.10	.00
ASSET 14888B103 CATALYST HEALTH SOLUTIONS INC										
MERGED 7/03/12 @ \$28.00 P/S										
SEE 78505P100										
830	672	41459-00014	00000	10/31/11	01/13/12	25.000	1,377.22	1,361.77	15.45 S	.00
830	672	41463-00013	00000	10/31/11	01/18/12	14.000	786.22	762.59	23.63 S	.00
TOTAL-SHORT						39.000	2,163.44	2,124.36	39.08	.00
ASSET 148887102 CATAMARAN CORP										
SEDOL B3N9ZT8										
ISIN CA1488871023										
833	672	41634-00001	00000	11/12/10	07/12/12	.923	86.60	62.01	24.59 L	.00

TAX ----- DATES ----- ACQUIRED TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 148887102 (CONT'D)

ASSET 14912L3U3 CATERPILLAR FINL SVCS CORP
 830 573 41521-00003 00000 02/24/10 03/16/12
 05.450% DUE 04/15/2018
 SR UNSECURED SER MTN

ASSET 14912L4D0 CATERPILLAR FIN SERV CRP
 830 573 41521-00005 00000 07/26/10 03/16/12
 07.050% DUE 10/01/2018
 NOTES SERIE MTN

ASSET 149123BQ3 CATERPILLAR INC
 830 573 41477-00002 00000 02/25/11 02/01/12
 07.900% DUE 12/15/2018
 NOTES

ASSET 149123BZ3 CATERPILLAR INC
 830 573 41647-00002 00000 06/21/12 07/20/12
 01.500% DUE 06/26/2017
 SR NTS

ASSET 149123101 CATERPILLAR INC
 830 612 41523-00001 00000 01/10/12 03/20/12
 830 612 41523-00001 00000 01/06/12 03/20/12
 830 612 41527-00001 00000 01/06/12 03/22/12

TOTAL-LONG 40,000.000 47,120.40 42,637.60 4,482.80 L
 TOTAL-LONG 40,000.000 47,120.40 42,637.60 4,482.80 L
 TOTAL-SHORT 40,000.000 40,694.40 39,952.00 742.40 S
 TOTAL-SHORT 40,000.000 40,694.40 39,952.00 742.40 S

10.000 1,110.34 996.10 114.24 S
 7.000 777.23 671.63 105.60 S
 16.000 1,710.91 1,535.16 175.75 S

GAIN / LOSS INFORMATION

UNITS PROCEEDS TAX COST FEDERAL STATE G/L

 923 86.60 62.01 24.59

 40,000.000 47,120.40 42,637.60 4,482.80 L

 40,000.000 47,120.40 42,637.60 4,482.80 L

 50,000.000 63,354.50 63,774.50 4,580.00 S

 25,000.000 34,177.25 31,877.50 2,299.75 S

 75,000.000 102,531.75 95,652.00 6,879.75

 40,000.000 40,694.40 39,952.00 742.40 S

 40,000.000 40,694.40 39,952.00 742.40 S

 10.000 1,110.34 996.10 114.24 S

 7.000 777.23 671.63 105.60 S

 16.000 1,710.91 1,535.16 175.75 S

GAIN / LOSS INFORMATION

TAX ----- DATES ACQUIRED TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 FEDERAL G/L STATE G/L

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
ASSET 14964U108 CAVIUM INC	1,111.000	35,453.33	33,596.86	1,856.47 S	.00
ASSET 149123101 (CONT'D)	33.000	3,598.48	3,202.89	395.59	.00
TOTAL-SHORT	1,144.000	39,051.81	36,800.75	2,252.06	.00

ASSET 151020104 CELGENE CORP	17.000	1,150.03	1,023.63	126.40 S	.00
612 41452-00002 0000	05/13/11	01/09/12	1,014.74	897.22 S	.00
612 41452-00003 0000	05/13/11	01/09/12	204.12	179.44 S	.00
612 41452-00003 0000	05/16/11	01/09/12	1,088.65	951.77 S	.00
612 41452-00003 0000	06/16/10	01/09/12	204.12	167.07 S	.00
612 41452-00003 0000	09/10/10	01/09/12	680.40	553.84 L	.00
612 41515-00003 0000	01/30/12	03/12/12	1,116.10	1,089.84 S	.00
612 41515-00003 0000	01/30/12	03/12/12	372.03	359.21 S	.00
612 41516-00002 0000	09/10/10	03/13/12	749.36	718.41 S	.00
612 41516-00002 0000	06/16/10	03/13/12	1,049.10	774.90 L	.00
612 41516-00002 0000	06/18/10	03/13/12	974.17	717.90 L	.00
612 41516-00002 0000	06/22/10	03/13/12	374.68	275.01 L	.00
612 41565-00001 0000	06/22/10	05/01/12	724.78	550.01 L	.00
612 41568-00003 0000	06/22/10	05/02/12	723.03	550.01 L	.00
612 41576-00001 0000	06/22/10	05/10/12	70.94	55.00 L	.00
612 41576-00001 0000	06/17/10	05/10/12	851.29	659.40 L	.00
612 41576-00001 0000	09/10/10	05/10/12	851.29	658.44 L	.00
612 41576-00001 0000	03/16/11	05/10/12	709.41	535.44 L	.00
612 41577-00001 0000	03/16/11	05/11/12	354.98	267.72 L	.00
612 41577-00001 0000	03/16/11	05/11/12	851.94	637.89 L	.00
612 41577-00002 0000	05/11/12	05/11/12	212.39	159.47 L	.00
612 41577-00002 0000	11/09/09	05/11/12	991.18	743.57 L	.00
612 41603-00002 0000	11/09/09	06/06/12	1,171.96	956.01 L	.00
612 41604-00002 0000	11/09/09	06/07/12	261.56	212.45 L	.00
612 41604-00002 0000	05/22/09	06/07/12	980.87	597.44 L	.00
612 41606-00002 0000	05/19/09	06/11/12	449.95	278.80 L	.00
612 41606-00002 0000	05/19/09	06/11/12	1,542.69	942.91 L	.00
612 41621-00002 0000	01/18/12	06/26/12	1,331.04	1,529.64 S	.00
640 41621-00002 0000	10/19/11	06/26/12	18,507.74	19,252.58 S	.00
640 41621-00002 0000	10/19/11	06/26/12	19,648.63	20,439.38 S	.00
640 41621-00002 0000	09/12/11	06/26/12	23,768.51	22,618.35 S	.00
640 41621-00002 0000	09/12/11	06/26/12	22,564.23	21,472.35 S	.00
TOTAL-SHORT	1,111.000	35,453.33	33,596.86	1,856.47 S	.00

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE

 DATES

TOTAL-SHORT 1,639,000
 TOTAL-LONG 105,695.78
 TAX COST 100,935.87
 FEDERAL 983.36
 STATE 3,776.55

ASSET 15135B101 CENTENE CORP
 830 672 41606-00001 00000 01/18/12 06/11/12
 830 672 41606-00001 00000 01/13/12 06/11/12
 830 672 41606-00001 00000 08/26/10 06/11/12
 830 672 41606-00001 00000 08/26/10 06/11/12
 830 672 41606-00001 00000 08/26/10 06/11/12
 830 672 41606-00001 00000 06/12/09 06/11/12
 830 672 41606-00001 00000 06/12/09 06/11/12
 830 672 41606-00001 00000 06/12/09 06/11/12

ASSET 162825103 CHECKPOINT SYSTEMS INC
 830 690 41527-00002 00000 01/26/11 03/22/12
 830 690 41527-00002 00000 01/26/11 03/22/12
 830 690 41527-00002 00000 08/16/10 03/22/12
 830 690 41527-00002 00000 08/16/10 03/22/12
 830 690 41527-00002 00000 08/22/06 03/22/12
 830 690 41527-00002 00000 08/22/06 03/22/12
 830 690 41527-00002 00000 08/22/06 03/22/12
 830 690 41527-00002 00000 01/10/05 03/22/12
 TOTAL-LONG 1,418,000
 TOTAL-SHORT 36,769.62
 TAX COST 26,859.31
 FEDERAL 482.13-
 STATE 10,392.44

ASSET 163893209 CHEMTURA CORP
 830 660 41541-00001 00000 05/17/11 04/04/12
 830 660 41541-00001 00000 05/17/11 04/04/12
 TOTAL-SHORT 815,000
 14,165.85
 21,535.57
 14,133.24
 21,485.99
 32.61 S
 49.58 S
 82.19
 TOTAL-LONG 2,054,000
 35,701.42
 35,619.23
 14,413.62
 24,413.62
 10,386.29-

ASSET 165167107 CHESSPEAKE ENERGY CORP
 830 640 41564-00002 00000 05/11/11 04/30/12
 830 640 41564-00002 00000 05/11/11 04/30/12
 TOTAL-SHORT 828,000
 15,075.72
 14,347.43
 25,628.42
 24,390.33
 10,552.70-S
 10,042.90-S
 TOTAL-LONG 1,616,000
 29,423.15
 50,018.75
 20,595.60-

ASSET 168615102 CHICOS FAS INC
 830 672 41459-00016 00000 02/24/10 01/13/12
 830 672 41459-00016 00000 10/31/11 01/13/12
 830 672 41459-00016 00000 08/18/10 01/13/12
 436,000
 85,000
 835,000
 4,896.05
 954.51
 9,376.61
 5,886.57
 1,065.40
 7,631.23
 990.52-L
 110.89-S
 1,745.38 L

GAIN / LOSS INFORMATION

UNITS PROCEEDS TAX COST FEDERAL STATE

 G/L

REPORT: TMS-TX-23
 BANK 12 PNC BANK (12)
 REGION 10 PITTSBURGH
 OFFICE 042 HAWTHORN

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

PAGE: 27
 RUN DATE: 01/03/13

							G A I N / L O S S I N F O R M A T I O N				
TAX	-----		DATES		-----						
CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
ASSET 168615102 (CONT'D)											
TOTAL-SHORT							1,356.000	15,227.17	14,583.20	110.89-	.00
TOTAL-LONG										754.86	.00
ASSET 16940R109 CHINA RESOURCES ENTER											
SPON ADR											
830	710	41534-00001	00000	12/17/09	03/29/12		647.000	4,472.29	4,664.87	192.58-L	.00
830	710	41534-00001	00000	10/21/09	03/29/12		1,320.000	9,124.30	8,932.18	192.12 L	.00
830	710	41534-00001	00000	10/21/09	03/29/12		2,548.000	17,612.65	17,241.81	370.84 L	.00
TOTAL-LONG							4,515.000	31,209.24	30,838.86	370.38	.00
ASSET 169656105 CHIPOTLE MEXICAN GRIL CL A											
830	612	41530-00005	00000	02/17/12	03/27/12		1.000	425.20	381.54	43.66 S	.00
TOTAL-SHORT							1.000	425.20	381.54	43.66	.00
ASSET 172967FA4 CITIGROUP INC											
SR UNSEC											
06.010% DUE 01/15/2015											
830	573	41675-00005	00000	07/19/10	08/17/12		5,000.000	5,440.45	5,378.10	62.35 L	.00
830	573	41675-00005	00000	05/05/10	08/17/12		25,000.000	27,202.25	26,541.25	661.00 L	.00
830	573	41675-00005	00000	05/05/10	08/17/12		45,000.000	48,964.05	47,774.25	1,189.80 L	.00
TOTAL-LONG							75,000.000	81,606.75	79,693.60	1,913.15	.00
ASSET 17305EEQ4 CITIBANK CR CARD ISSUANCE TR											
SERIES 2009-A4 CLASS A4											
04.900% DUE 06/23/2016											
830	573	41586-00002	00000	06/19/09	05/22/12		100,000.000	108,554.69	99,768.00	8,786.69 L	.00
830	573	41586-00002	00000	06/19/09	05/22/12		240,000.000	260,531.26	239,443.20	21,088.06 L	.00
TOTAL-LONG							340,000.000	369,085.95	339,211.20	29,874.75	.00
ASSET 17305EER2 CITIBANK CREDIT CARD ISSUANCE TR											
SERIES 2009-A5 CLASS A5											
02.250% DUE 12/23/2014											
830	573	41704-00001	00000	12/17/09	09/17/12		100,000.000	100,492.19	99,905.00	587.19 L	.00
830	573	41704-00001	00000	12/17/09	09/17/12		100,000.000	100,492.19	99,905.00	587.19 L	.00

TAX INFORMATION

 TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES (CONT'D)
 ASSET 17305EER2 (CONT'D)

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 18683K101 CLIFFS NATURAL RESOURCES INC	608.000	33,743.24	38,626.60	4,883.36-S	.00
830	660	41575-00002	03/12/12	05/09/12	.00
830	640	41655-00004	08/31/10	07/30/12	.00
830	640	41655-00004	08/31/10	07/30/12	.00
830	660	41745-00002	10/18/12	10/26/12	.00
TOTAL-SHORT	2,079.000	88,374.92	114,867.59	13,398.22-	.00
TOTAL-LONG				13,094.45-	.00
ASSET 18911Q102 CLOUD PEAK ENERGY INC	48.000	863.37	946.56	83.19-S	.00
830	672	41494-00002	01/13/12	02/17/12	.00
830	672	41494-00002	01/18/12	02/17/12	.00
830	672	41494-00002	08/09/10	02/17/12	.00
830	672	41494-00002	08/09/10	02/17/12	.00
830	672	41494-00002	08/09/10	02/17/12	.00
TOTAL-SHORT	1,494.000	26,872.24	27,158.02	133.33-	.00
TOTAL-LONG				152.45-	.00
ASSET 189754104 COACH INC	505.000	24,922.56	10,340.53	14,582.03 L	.00
830	640	41660-00001	10/31/08	08/02/12	.00
830	640	41660-00001	10/31/08	08/02/12	.00
TOTAL-LONG	1,034.000	51,029.55	21,172.49	29,857.06	.00
ASSET 191216AQ3 COCA-COLA CO/THE	190,000.000	190,000.00	190,000.00	186.96-S	.00
829	573	41576-00006	06/17/11	05/15/12	.00
829	573	41576-00006	11/04/10	05/15/12	.00
SR UNSEC VAR % DUE 05/15/2012					
TOTAL-SHORT	270,000.000	270,000.00	270,186.96	186.96-	.00
ASSET 192422103 COGNEX CORP	8.000	317.03	283.13	33.90 S	.00
830	672	41459-00018	08/30/11	01/13/12	.00
830	672	41463-00016	08/30/11	01/18/12	.00

GAIN / LOSS INFORMATION

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 FEDERAL G/L STATE G/L

ASSET 192446102 COGNIZANT TECHNOLOGY SOLUTIONS
 ASSET 192422103 (CONT'D)

TOTAL-SHORT 14,000 560.68 495.48 65.20 .00

830	612	41516-0003	0000	01/06/11	03/13/12	5,000	369.50	377.31	7.81-L
830	612	41516-0003	0000	12/29/10	03/13/12	7,000	517.29	520.79	3.50-L
830	612	41516-0003	0000	12/30/10	03/13/12	6,000	443.40	442.88	.52 L
830	612	41516-0003	0000	12/31/10	03/13/12	6,000	443.40	440.34	3.06 L
830	612	41516-0004	0000	12/27/10	03/13/12	7,000	513.29	513.28	4.01 L
830	612	41516-0004	0000	12/22/10	03/13/12	1,000	74.83	73.32	1.51 L
830	612	41516-0004	0000	12/22/10	03/13/12	30,000	2,245.00	2,186.98	58.02 L
TOTAL-LONG 62,000 4,610.71 4,554.90 55.81 .00									

830	672	41459-0019	0000	10/31/11	01/13/12	11,000	617.86	565.51	52.35 S
830	672	41459-0019	0000	10/31/11	01/13/12	11,000	617.86	565.51	52.35 S
830	672	41459-0019	0000	10/31/11	01/13/12	2,000	112.34	102.82	9.52 S
830	672	41459-0019	0000	06/12/09	01/13/12	27,000	1,516.55	562.34	954.21 L
830	672	41454-0003	0000	01/18/12	04/10/12	57,000	3,028.59	3,254.70	226.11-S
830	672	41454-0003	0000	06/12/09	04/10/12	211,000	11,211.08	4,394.60	6,816.48 L
TOTAL-SHORT 308,000 16,486.42 8,879.97 164.24 .00									

ASSET 20030NAW1 COMCAST CORP
 NOTES
 05,700% DUE 05/15/2018

830	573	41516-0001	0000	07/16/10	03/13/12	10,000,000	11,875.50	11,096.20	779.30 L
830	573	41516-0001	0000	07/16/10	03/13/12	10,000,000	11,875.50	11,096.20	779.30 L
830	573	41516-0001	0000	07/16/10	03/13/12	40,000,000	47,502.00	44,384.80	3,117.20 L
830	573	41516-0001	0000	05/10/10	03/13/12	15,000,000	17,813.25	16,040.70	1,772.55 L
830	573	41677-0001	0000	05/10/10	08/21/12	50,000,000	59,878.00	53,469.00	6,409.00 L
830	573	41677-0001	0000	03/03/10	08/21/12	10,000,000	11,975.60	10,654.10	1,321.50 L
830	573	41677-0001	0000	03/03/10	08/21/12	25,000,000	29,939.00	26,635.25	3,303.75 L
830	573	41677-0001	0000	02/24/10	08/21/12	15,000,000	17,963.40	15,873.30	2,090.10 L
830	573	41677-0001	0000	02/24/10	08/21/12	35,000,000	41,914.60	37,037.70	4,876.90 L
TOTAL-LONG 200,000,000 238,861.35 215,191.05 23,670.30 .00									

ASSET 200340107 COMERICA INC
 830 660 41466-00002 00000 12/14/11 01/23/12 1,349,000 39,502.68 33,819.43 5,683.25 S .00

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 200340107 (CONT'D)

ASSET 203233AA9 COMMONWEALTH REIT
 SR UNSEC
 05.875% DUE 09/15/2020

830	573	41670-00003	00000	09/27/10	08/14/12	20,000.000	20,750.60	19,910.20	840.40	L	.00
830	573	41670-00003	00000	09/27/10	08/14/12	20,000.000	20,750.60	19,910.20	840.40	L	.00
830	573	41778-00005	00000	09/14/10	11/28/12	40,000.000	42,796.00	39,141.20	3,654.80	L	.00
TOTAL-LONG						80,000.000	84,297.20	78,961.60	5,335.60		.00

ASSET 20441W203 COMPANHIA DE BEBIDAS
 PRADR
 640 41613-00001 00000 06/21/12

833	640	41613-00001	00000	06/21/12		1,643.000	25.61	.00	.00		.00
TOTAL-SHORT						2,060.000	17,242.84	17,943.63	700.79-S		.00

ASSET 206708109 CONCUR TECHNOLOGIES INC
 672 41635-00001 00000 12/28/11 07/10/12
 672 41635-00001 00000 01/18/12 07/10/12
 672 41635-00001 00000 01/13/12 07/10/12

830	672	41635-00001	00000	12/28/11	07/10/12	145.000	9,174.13	7,462.80	1,711.33	S	.00
830	672	41635-00001	00000	01/18/12	07/10/12	17.000	1,075.59	859.69	215.90	S	.00
830	672	41635-00001	00000	01/13/12	07/10/12	20.000	1,265.40	999.80	265.60	S	.00
TOTAL-SHORT						182.000	11,515.12	9,322.29	2,192.83		.00

ASSET 21036P108 CONSTELLATION BRANDS INC
 CL A
 660 41645-00001 00000 04/10/12 07/18/12

830	660	41645-00001	00000	04/10/12	07/18/12	478.000	14,031.09	10,256.97	3,774.12	S	.00
TOTAL-SHORT						478.000	14,031.09	10,256.97	3,774.12		.00

ASSET 22160K105 COSTCO WHOLESALE CORP
 612 41502-00002 00000 09/16/11 02/28/12
 612 41502-00002 00000 01/04/08 02/28/12

830	612	41502-00002	00000	09/16/11	02/28/12	16.000	1,367.59	1,347.60	19.99	S	.00
830	612	41502-00002	00000	01/04/08	02/28/12	5.000	427.37	328.80	98.57	L	.00
TOTAL-SHORT						21.000	1,794.96	1,676.40	118.56		.00

GAIN / LOSS INFORMATION

STATE G/L FEDERAL G/L TAX COST PROCEEDS UNITS

TAX ----- DATES ----- TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 22160K105 (CONT'D)

TOTAL-SHORT 21,000
 TOTAL-LONG 1,794.96

ASSET 225458VM7 CS FIRST BOSTON MORTGAGE SEC
 SERIES 2005-C3 CLASS A2
 04.512% DUE 07/15/2037
 573 41548-0002 0000 09/30/09 04/01/12 24,298.50
 573 41578-0002 0000 09/30/09 05/01/12 989.11
 573 41607-0003 0000 09/30/09 06/01/12 7,407.64
 573 41607-0003 0000 09/30/09 06/01/12 7,407.64
 573 41607-0003 0000 09/30/09 06/01/12 3,598.39
 828 573 41548-0002 0000 09/30/09 04/01/12 24,298.50
 828 573 41578-0002 0000 09/30/09 05/01/12 989.11
 828 573 41607-0003 0000 09/30/09 06/01/12 7,407.64
 828 573 41607-0003 0000 09/30/09 06/01/12 7,407.64
 828 573 41607-0003 0000 09/30/09 06/01/12 3,598.39

ASSET 22546QAD9 CREDIT SUISSE SUB NOTES
 ISIN US22546 SEDOL B5PGKF2
 05.400% DUE 01/14/2020
 573 41551-0005 0000 04/07/11 04/17/12 20,000.00
 573 41551-0005 0000 04/07/11 04/17/12 20,120.00
 830 573 41551-0005 0000 04/07/11 04/17/12 20,272.60
 830 573 41551-0005 0000 04/07/11 04/17/12 15,204.45
 TOTAL-LONG 35,000.00
 TOTAL-LONG 35,477.05

ASSET 228227104 CROWN CASTLE INTL CORP
 612 41568-0004 0000 03/13/12 05/02/12 18,000
 612 41568-0005 0000 03/13/12 05/02/12 13,000
 612 41568-0005 0000 02/28/12 05/02/12 4,000
 830 612 41568-0005 0000 02/28/12 05/02/12 1,016.09
 830 612 41568-0005 0000 03/13/12 05/02/12 734.88
 830 612 41568-0005 0000 03/13/12 05/02/12 702.36
 43.58 S 972.51
 32.52 S 702.36
 18.32 S 207.80
 TOTAL-SHORT 35,000
 TOTAL-SHORT 1,977.09

ASSET 228368106 CROWN HOLDINGS INC
 660 41789-0002 0000 04/04/12 12/11/12 1,048,000
 TOTAL-SHORT 1,048,000
 ASSET 229678107 CUBIST PHARMACEUTICALS INC
 640 41772-0001 0000 01/18/12 11/21/12 48,000
 640 41772-0001 0000 12/21/11 11/21/12 971,000
 640 41772-0001 0000 10/28/11 11/21/12 620,000
 640 41772-0001 0000 11/08/11 11/21/12 554,000
 65.62-S 1,985.76
 38,538.21 S 38,842.82
 24,552.99 S 24,801.80
 1,890.86 L 22,161.61
 273.26-S 39,488.54
 273.26-S 39,488.54

TOTAL-SHORT 273.26
 TOTAL-SHORT 273.26

GAIN / LOSS INFORMATION
 FEDERAL G/L
 STATE G/L

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X

FROM: 01/01/12 TO: 12/31/12

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES (CONT'D)
 ASSET 229678107 (CONT'D)

TOTAL-SHORT 2,193,000
 TOTAL-LONG 2,139.67

ASSET 232572107 CYMER INC
 672 41459-00022 00000 07/22/11 01/13/12 9,000
 672 41753-00001 00000 01/18/12 11/05/12 6,000
 672 41753-00001 00000 07/22/11 11/05/12 195,000
 672 41753-00001 00000 07/22/11 11/05/12 194,000
 672 41753-00001 00000 10/31/11 11/05/12 18,000
 672 41753-00001 00000 10/31/11 11/05/12 1,306.52
 672 41753-00001 00000 10/31/11 11/05/12 16,000
 452.60
 489.95
 302.04
 187.91 S
 44.52 S
 408.08
 8,841.83
 8,796.48
 15,923.24
 15,841.59
 1,469.84
 782.96
 695.96
 610.56 L
 232.43
 15,423.96

TOTAL-SHORT 438,000
 TOTAL-LONG 19,827.35

ASSET 232820100 CYTEC INDS INC
 660 41451-00001 00000 02/22/11 01/06/12 376,000
 660 41451-00001 00000 02/22/11 01/06/12 253,000
 17,988.51
 12,103.97
 21,625.56
 14,551.24
 3,637.05-S
 2,447.27-S
 6,084.32-

TOTAL-SHORT 629,000
 TOTAL-LONG 36,176.80

ASSET 2335C101 DTS INC
 672 41544-00004 00000 01/18/12 04/10/12 4,000
 672 41544-00004 00000 01/13/12 04/10/12 40,000
 672 41544-00004 00000 06/12/09 04/10/12 329,000
 672 41760-00001 00000 06/12/09 11/09/12 375,000
 672 41760-00001 00000 06/12/09 11/09/12 671,000
 672 41760-00001 00000 06/12/09 11/09/12 10,000
 672 41760-00001 00000 06/18/09 11/09/12 5,000
 118.51
 1,185.11
 1,086.00
 111.24
 7.27 S
 99.11 S
 827.48 L
 4,177.34-L
 7,455.38-L
 105.37-L
 52.69-L
 106.38
 10,963.30-

TOTAL-SHORT 1,434,000
 TOTAL-LONG 38,855.32

ASSET 237545108 DASSAULT SYSTEMS SA
 SPON ADR
 710 41487-00001 00000 01/02/08 02/13/12 436,000
 710 41487-00001 00000 12/17/09 02/13/12 40,000
 36,064.56
 3,308.68
 25,497.24
 2,250.00
 10,567.32 L
 1,058.68 L

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

TOTAL-SHORT 476,000
 TOTAL-LONG 10,963.30

REPORT: TMS-TX-23
 BANK 12 PNC BANK (12)
 REGION 10 PITTSBURGH
 OFFICE 042 HAWTHORN

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

PAGE: 33
 RUN DATE: 01/03/13

TAX		DATES				G A I N / L O S S I N F O R M A T I O N					
CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L		
ASSET 237545108 (CONT'D)											
TOTAL-LONG					476.000	39,373.24	27,747.24	11,626.00		.00	
ASSET 243537107 DECKERS OUTDOOR CORP											
830	640	41445-00001	00000	03/23/11 12/30/11	304.000	23,483.82	24,310.06	826.24-S		.00	
830	640	41445-00001	00000	03/23/11 12/30/11	285.000	22,016.09	22,790.68	774.59-S		.00	
830	672	41459-00024	00000	10/12/10 01/13/12	123.000	10,503.79	6,491.43	4,012.36 L		.00	
TOTAL-SHORT					712.000	56,003.70	53,592.17	1,600.83-		.00	
TOTAL-LONG								4,012.36		.00	
ASSET 244199BC8 DEERE & CO											
NTS											
04.375% DUE 10/16/2019											
830	573	41521-00007	00000	10/13/09 03/16/12	60,000.000	67,872.60	59,673.60	8,199.00 L		.00	
TOTAL-LONG					60,000.000	67,872.60	59,673.60	8,199.00		.00	
ASSET 247131105 DELPHI FINL GROUP INC											
CL A											
MERGED 05/15/12 @ \$43.875 P/S											
830	690	41577-00002	00000	01/10/05 05/16/12	346.000	15,180.75	10,124.03	5,056.72 L		.00	
830	690	41577-00002	00000	01/10/05 05/16/12	353.000	15,487.88	10,328.25	5,159.63 L		.00	
830	690	41577-00002	00000	05/06/08 05/16/12	110.000	4,826.25	3,017.81	1,808.44 L		.00	
830	690	41577-00002	00000	04/22/10 05/16/12	88.000	3,861.00	2,409.35	1,451.65 L		.00	
830	690	41577-00002	00000	10/27/04 05/16/12	15.000	658.13	400.90	257.23 L		.00	
830	690	41577-00002	00000	10/27/04 05/16/12	15.000	658.12	400.90	257.22 L		.00	
830	690	41577-00002	00000	08/04/04 05/16/12	142.000	6,230.25	3,742.77	2,487.48 L		.00	
830	690	41577-00002	00000	08/04/04 05/16/12	172.000	7,546.50	4,530.72	3,015.78 L		.00	
830	690	41577-00002	00000	08/16/10 05/16/12	32.000	1,404.00	763.51	640.49 L		.00	
830	690	41577-00002	00000	10/10/11 05/16/12	118.000	5,177.25	2,710.43	2,466.82 S		.00	
830	690	41577-00002	00000	01/22/09 05/16/12	400.000	17,550.00	5,858.96	11,691.04 L		.00	
830	690	41577-00002	00000	01/22/09 05/16/12	510.000	22,376.25	7,470.17	14,906.08 L		.00	
TOTAL-SHORT					2,301.000	100,956.38	51,757.80	2,466.82		.00	
TOTAL-LONG								46,731.76		.00	
ASSET 254683AT2 DISCOVER CARD MASTER TRUST											
SERIES 2012-A1 CLASS A1											
00.810% DUE 08/15/2017											
830	573	41704-00003	00000	02/01/12 09/17/12	325,000.000	327,551.77	324,926.29	2,625.48 S		.00	

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 ASSET 254683AT2 (CONT'D)
 ASSET 254683AV7 DISCOVER CARD MASTER TRUST
 SERIES 2012-A3 CLASS A
 00.860% DUE 11/15/2017
 830 573 41704-00005 00000 06/05/12 09/17/12

TOTAL-SHORT 325,000.000
 327,551.77 PROCEEDS
 324,926.29 TAX COST
 2,625.48 FEDERAL G/L
 1,801.12 STATE G/L

TOTAL-SHORT 200,000.000
 201,781.24
 199,980.12
 1,801.12 S

ASSET 254687106 DISNEY WALT CO
 830 612 41558-00003 00000 03/23/12 04/24/12
 830 612 41568-00006 00000 03/23/12 05/02/12
 830 612 41568-00006 00000 01/04/08 05/02/12
 830 612 41568-00006 00000 01/04/08 05/02/12
 830 612 41568-00007 00000 01/04/08 05/02/12

TOTAL-SHORT 68.000
 23.000
 3.000
 22.000
 954.78
 130.20
 960.30
 93.93
 720.13
 1,002.84
 2,929.63
 2,647.36
 36.71-
 318.98

ASSET 254709108 DISCOVER FINANCIAL W/I
 830 660 41614-00001 00000 03/29/12 06/19/12
 830 660 41614-00001 00000 02/09/12 06/19/12
 830 660 41688-00003 00000 02/09/12 08/29/12
 830 660 41715-00006 00000 02/09/12 09/26/12

TOTAL-SHORT 407.000
 473.000
 15,760.48
 13,561.34
 13,557.09
 13,537.31
 2,223.17 S
 4.25 S
 7,006.80 S

ASSET 25746UBEB8 DOMINION RESOURCES INC
 NOTES
 06.400% DUE 06/15/2018
 830 573 41493-00001 00000 01/21/11 02/16/12
 830 573 41663-00001 00000 01/21/11 08/07/12
 830 573 41788-00002 00000 01/21/11 12/10/12

TOTAL-LONG 80,000.000
 50,000.000
 10,000.000
 20,000.000
 24,740.80
 12,373.40
 11,535.00
 57,675.00
 99,531.70
 92,280.00
 7,251.70

ASSET 25960P109 DOUGLAS EMMETT INC-W/I
 830 660 41732-00002 00000 11/07/11 10/15/12
 830 660 41732-00002 00000 08/31/11 10/15/12
 830 660 41732-00002 00000 08/31/11 10/15/12

TOTAL-LONG 196.000
 1,063.000
 4,674.81
 3,698.42
 976.39 S
 6,230.20 L
 4,108.54 L

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 25960P109 (CONT'D)

TOTAL-SHORT 1,960,000
 TOTAL-LONG 10,338.74

 UNITS PROCEEDS TAX COST FEDERAL STATE G/L

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	G/L
ASSET 260003108 DOVER CORP	318,000	20,068.02	21,160.45	1,092.43-L		.00
640 41514-00001 00000 03/03/11 03/09/12		384,000	24,233.07	25,552.24	1,319.17-L	.00
640 41514-00001 00000 01/18/12 03/09/12		40,000	2,524.28	2,435.60	88.68 S	.00
640 41514-00001 00000 10/17/11 03/09/12		16,000	1,009.71	836.20	173.51 S	.00
TOTAL-SHORT	758,000	47,835.08	49,984.49	262.19		.00
TOTAL-LONG				2,411.60-		.00

ASSET 260543CC5 DOW CHEMICAL CO/THE
 SR UNSEC CALL 08/15/20 @ 100
 04.250% DUE 11/15/2020

830 573 41484-00001 00000 08/04/11 02/08/12	5,000,000	5,344.00	5,195.15	148.85 S		.00
830 573 41484-00001 00000 06/29/11 02/08/12	15,000,000	16,032.00	15,585.45	446.55 S		.00
830 573 41484-00001 00000 06/29/11 02/08/12	10,000,000	10,688.00	9,820.00	868.00 S		.00
830 573 41484-00001 00000 06/29/11 02/08/12	15,000,000	16,032.00	14,730.00	1,302.00 S		.00
830 573 41484-00001 00000 04/05/11 02/08/12	10,000,000	10,688.00	9,608.60	1,079.40 S		.00
830 573 41484-00001 00000 04/05/11 02/08/12	40,000,000	42,752.00	38,434.40	4,317.60 S		.00
TOTAL-SHORT	95,000,000	101,536.00	93,373.60	8,162.40		.00

ASSET 26354109 DUPONT E I DE NEMOURS & CO
 02/01/11 01/06/12

830 612 41451-00003 00000 02/01/11 01/06/12	10,000	462.47	514.59	52.12-S		.00
830 612 41451-00003 00000 01/31/11 01/06/12	13,000	601.22	658.84	57.62-S		.00
830 612 41451-00004 00000 01/31/11 01/06/12	4,000	737.52	202.72	18.34-S		.00
830 612 41451-00004 00000 01/31/11 01/06/12	16,000	737.52	810.34	72.82-S		.00
830 612 41451-00004 00000 01/28/11 01/06/12	15,000	691.43	755.27	63.84-S		.00
830 612 41452-00005 00000 01/28/11 01/09/12	11,000	508.27	553.86	45.59-S		.00
830 612 41452-00005 00000 01/28/11 01/09/12	7,000	323.45	350.63	27.18-S		.00
830 612 41452-00006 00000 01/28/11 01/09/12	18,000	838.75	901.62	62.87-S		.00
TOTAL-SHORT	94,000	4,347.49	4,747.87	400.38-		.00

ASSET 263901AC4 DUKE ENERGY INDIANA INC
 1ST MORTGAGE
 03.750% DUE 07/15/2020
 41493-00003 00000 07/06/10 02/16/12
 41493-00003 00000 07/06/10 02/16/12

830 573 41493-00003 00000 07/06/10 02/16/12	35,000,000	37,990.75	34,967.80	3,022.95 L		.00
830 573 41493-00003 00000 07/06/10 02/16/12	20,000,000	21,709.00	19,981.60	1,727.40 L		.00

GAIN / LOSS INFORMATION

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE

 DATES

TOTAL-LONG 55,000.00 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

ASSET 26433B107 DUFF & PHELPS CORP CL A
 830 672 41463-0022 0000 06/18/09 01/18/12 30.000 461.68 495.00 33.32-L 6.66-L

830 672 41463-0022 0000 06/18/09 01/18/12 6.000 92.34 99.00 39.98- 6.66-L

TOTAL-LONG 36.000 554.02 594.00 39.98-

ASSET 268648102 EMC CORP
 830 640 41642-0003 0000 07/26/11 07/17/12 1,283.000 29,382.22 35,240.67 5,858.45-S 2,739.73-S

830 612 41792-0002 0000 02/14/11 12/12/12 28.000 698.03 762.81 64.78-L 64.78-L

830 612 41792-0003 0000 04/15/11 12/12/12 7.000 174.86 188.72 13.86-L 13.86-L

830 612 41792-0003 0000 04/15/11 12/12/12 11.000 274.22 296.56 22.34-L 22.34-L

830 612 41792-0004 0000 06/14/11 12/12/12 17.000 423.29 457.34 34.05-L 34.05-L

830 612 41792-0004 0000 06/15/11 12/12/12 35.000 871.49 940.91 69.42-L 69.42-L

830 612 41792-0004 0000 04/14/11 12/12/12 22.000 547.79 588.95 41.16-L 41.16-L

830 612 41792-0004 0000 04/14/11 12/12/12 2.000 49.80 53.42 3.62-L 3.62-L

830 640 41793-0003 0000 07/26/11 12/13/12 510.000 12,539.70 14,008.37 1,468.67-L 1,468.67-L

830 640 41793-0003 0000 07/01/10 12/13/12 1,218.000 29,947.76 31,275.49 8,094.82 L 8,094.82 L

830 640 41793-0003 0000 07/01/10 12/13/12 1,272.000 31,275.49 33,180.67 8,434.37- 8,434.37-

TOTAL-SHORT 5,118.000 122,716.69 117,086.75 14,064.31

ASSET 26874R108 ENI S P A
 SPONSORED ADR
 830 730 41506-0001 0000 10/14/10 03/01/12 566.000 26,409.65 25,806.09 603.56 L 498.00 L

830 730 41506-0001 0000 10/14/10 03/01/12 467.000 21,790.30 21,292.30 241.50 L 241.50 L

830 730 41506-0001 0000 11/17/10 03/01/12 77.000 3,592.83 3,351.33 241.50 L 241.50 L

TOTAL-LONG 1,110.000 51,792.78 50,449.72 1,343.06

ASSET 26884L109 EQT CORPORATION
 830 660 41459-0001 0000 10/18/11 01/13/12 129.000 6,309.46 8,498.52 2,189.06-S 2,189.06-S

830 660 41459-0001 0000 10/18/11 01/13/12 193.000 9,439.74 12,714.84 3,275.10-S 3,275.10-S

830 660 41459-0001 0000 07/29/11 01/13/12 263.000 12,863.48 16,782.30 3,918.82-S 3,918.82-S

830 660 41516-0001 0000 07/29/11 03/13/12 214.000 10,866.32 13,655.55 2,789.23-S 2,789.23-S

830 660 41516-0001 0000 07/29/11 03/13/12 62.000 3,148.19 3,956.28 808.09-S 808.09-S

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	G/L	STATE
830	830	660	41785-00001	00000	06/11/12	12/05/12		704.000	704.000	40,783.14	32,489.67	8,293.47 S	
830	830	660	41660-00001	00000	06/11/12	08/02/12		95.000	95.000	5,064.34	4,384.26	680.08 S	
830	830	660	41516-00001	00000	08/05/11	03/13/12		248.000	248.000	12,592.74	13,573.14	980.40-S	
830	830	660	41516-00001	00000	08/05/11	03/13/12		163.000	163.000	8,276.68	8,921.06	644.38-S	
830	830	660	41516-00001	00000	11/07/11	03/13/12		148.000	148.000	7,515.02	9,352.93	1,837.91-S	
830	830	640	41515-00004	00000	04/13/10	03/12/12		682.000	682.000	33,155.38	27,024.11	6,131.27 L	
830	830	640	41515-00004	00000	04/13/10	03/12/12		597.000	597.000	29,023.11	23,656.00	5,367.11 L	
830	830	660	41600-00003	00000	12/06/11	06/05/12		476.000	476.000	18,840.89	21,924.13	3,083.24-S	
830	830	660	41619-00003	00000	12/06/11	06/22/12		77.000	77.000	2,933.64	3,546.55	612.91-S	
830	830	660	41619-00003	00000	08/28/09	06/22/12		282.000	282.000	10,743.99	7,717.54	3,026.45 L	
830	830	660	41619-00003	00000	08/28/09	06/22/12		186.000	186.000	7,086.46	5,090.29	1,996.17 L	
TOTAL-SHORT									2,373.000	105,332.36	92,551.68	3,740.32-	16,521.00
TOTAL-LONG													
ASSET 285512109 ELECTRONIC ART	830	660	41585-00002	00000	11/07/11	05/21/12		150.000	150.000	2,123.29	3,748.38	1,625.09-S	
830	830	660	41585-00002	00000	09/23/11	05/21/12		545.000	545.000	7,714.63	11,558.25	3,843.62-S	
830	830	660	41585-00002	00000	09/23/11	05/21/12		826.000	826.000	11,692.26	17,517.64	5,825.38-S	
TOTAL-SHORT									1,521.000	21,530.18	32,824.27	11,294.09-	
TOTAL-LONG													
ASSET 29265N108 ENERGEN CORP	830	660	41620-00003	00000	01/09/12	06/25/12		436.000	436.000	17,757.71	22,849.67	5,091.96-S	
830	830	660	41620-00003	00000	09/29/11	06/25/12		98.000	98.000	3,991.41	4,198.15	206.74-S	
830	830	660	41789-00003	00000	09/29/11	12/11/12		318.000	318.000	14,567.25	13,622.58	944.67 L	
830	830	660	41789-00003	00000	09/29/11	12/11/12		274.000	274.000	12,551.66	11,737.69	813.97 L	
TOTAL-SHORT									1,126.000	48,868.03	52,408.09	5,298.70-	1,758.64
TOTAL-LONG													
ASSET 29266R108 ENERGIZER HLDGS INC	830	660	41563-00002	00000	11/23/10	04/27/12		69.000	69.000	4,942.45	4,846.56	95.89 S	
830	830	660	41563-00002	00000	11/23/10	04/27/12		68.000	68.000	4,870.82	4,667.47	203.35 L	
830	830	660	41563-00002	00000	11/23/10	04/27/12		103.000	103.000	7,377.86	7,069.84	308.02 L	
830	830	660	41563-00002	00000	02/03/11	04/27/12		230.000	230.000	16,474.83	15,419.84	1,054.99 L	

GAIN / LOSS INFORMATION

TAX	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	660 41563-0002 0000 02/03/11 04/27/12	151.000	10,816.08	10,123.46	692.62 L	.00
TOTAL-SHORT		621.000	44,482.04	42,127.17	95.89	.00
TOTAL-LONG					2,258.98	.00

ASSET 29379VAS2 ENTERPRISE PRODUCTS OPER

CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	573	41606-0002	0000	01/04/11 06/11/12	03.200% DUE 02/01/2016	35,000.000	36,700.30	34,965.35	1,734.95 L	.00
830	573	41606-0002	0000	01/04/11 06/11/12		5,000.000	5,242.90	4,995.05	247.85 L	.00
830	573	41736-0001	0000	01/04/11 10/17/12		85,000.000	90,910.05	84,915.85	5,994.20 L	.00
TOTAL-LONG						125,000.000	132,853.25	124,876.25	7,977.00	.00

ASSET 296036304 ERSTE GROUP BANK AG

CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	710	41639-0002	0000	12/08/06 07/12/12		573.000	5,105.09	21,945.90	16,840.81-L	.00
830	710	41639-0002	0000	12/08/06 07/12/12		573.000	5,105.08	21,945.90	16,840.82-L	.00
830	710	41639-0002	0000	01/02/08 07/12/12		600.000	5,345.64	20,970.00	15,624.36-L	.00
830	710	41639-0002	0000	09/23/08 07/12/12		347.000	3,091.56	10,439.50	7,347.94-L	.00
830	710	41639-0002	0000	09/23/08 07/12/12		539.000	4,802.17	16,215.82	11,413.65-L	.00
830	710	41640-0001	0000	09/23/08 07/13/12		49.000	439.59	1,474.16	1,034.57-L	.00
830	710	41640-0001	0000	09/23/08 07/13/12		496.000	4,449.77	9,538.08	5,088.31-L	.00
830	710	41640-0001	0000	12/17/09 07/13/12		496.000	4,449.77	9,538.08	5,088.31-L	.00
830	710	41640-0001	0000	05/17/10 07/13/12		689.000	6,181.23	13,247.13	7,065.90-L	.00
830	710	41640-0001	0000	05/17/10 07/13/12		864.000	7,751.20	16,611.78	8,860.58-L	.00
830	710	41640-0001	0000	01/03/12 07/13/12		491.000	4,404.91	4,559.08	154.17-S	.00
830	710	41640-0001	0000	12/29/11 07/13/12		1,050.000	9,419.86	9,222.78	197.08 S	.00
TOTAL-SHORT						6,271.000	56,096.10	146,170.13	42.91	.00
TOTAL-LONG									90,116.94-	.00

ASSET 302941109 FTI CONSULTING INC

CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	672	41459-00026	0000	10/31/11 01/13/12		53.000	2,217.47	2,112.68	104.79 S	.00
830	672	41635-0002	0000	01/18/12 07/10/12		1.000	26.79	41.69	14.90-S	.00
830	672	41635-0002	0000	10/31/11 07/10/12		47.000	1,259.01	1,873.50	614.49-S	.00
830	672	41635-0002	0000	10/31/11 07/10/12		7.000	187.51	279.03	91.52-S	.00
830	672	41635-0002	0000	07/28/10 07/10/12		355.000	9,509.53	12,640.66	3,131.13-L	.00
830	672	41635-0002	0000	07/28/10 07/10/12		370.000	9,911.33	13,174.77	3,263.44-L	.00
830	672	41635-0002	0000	07/19/10 07/10/12		365.000	9,777.40	12,386.64	2,609.24-L	.00
830	672	41635-0002	0000	07/19/10 07/10/12		350.000	9,375.59	11,877.60	2,502.01-L	.00

GAIN / LOSS INFORMATION

TAX ----- DATES ACQUIRED TRADE UNITS PROCEEDS TAX COST FEDERAL STATE

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE UNITS PROCEEDS TAX COST FEDERAL STATE

ASSET 302941109 (CONT'D) TOTAL-SHORT 1,548,000 42,264.63 54,386.57 616.12 11,505.82

ASSET 31371NBG9 FEDERAL NATL MTG ASSN POOL #256639 05.000% DUE 02/01/2027

828	573	41465-00007	00000	07/02/09	12/31/11	7,567.960	7,567.96	7,766.62	198.66-L	.00
828	573	41498-00003	00000	07/02/09	01/31/12	4,235.890	4,235.89	4,347.08	111.19-L	.00
828	573	41526-00003	00000	07/02/09	02/29/12	7,811.470	7,811.47	8,016.52	205.05-L	.00
828	573	41556-00003	00000	07/02/09	03/31/12	2,105.930	2,105.93	2,161.21	55.28-L	.00
828	573	41586-00005	00000	07/02/09	04/30/12	5,307.750	5,307.75	5,447.08	139.33-L	.00
828	573	41617-00004	00000	07/02/09	05/31/12	3,002.820	3,002.82	3,081.65	78.83-L	.00
828	573	41647-00005	00000	07/02/09	06/30/12	5,704.077	5,704.08	5,853.81	149.73-L	.00
828	573	41647-00005	00000	07/02/09	06/30/12	3,377.663	3,377.66	3,466.33	88.67-L	.00
828	573	41680-00004	00000	07/02/09	07/31/12	6,980.610	6,980.61	7,163.85	183.24-L	.00
828	573	41709-00002	00000	07/02/09	08/31/12	3,982.810	3,982.81	4,087.36	104.55-L	.00
828	573	41739-00002	00000	07/02/09	09/30/12	5,639.140	5,639.14	5,787.17	148.03-L	.00
828	573	41771-00002	00000	07/02/09	10/31/12	3,833.240	3,833.24	3,933.86	100.62-L	.00
828	573	41801-00002	00000	07/02/09	11/30/12	2,373.230	2,373.23	2,435.53	62.30-L	.00
TOTAL-LONG										
61,922.590 61,922.59 63,548.07 1,625.48-										

ASSET 3138ABYR4 FEDERAL NATL MTG ASSN

POOL #AH9719
 04.500% DUE 04/01/2041

828	573	41465-00009	00000	06/21/11	12/31/11	9,647.820	9,647.82	10,046.55	398.73-S	.00
828	573	41498-00005	00000	06/21/11	01/31/12	7,630.400	7,630.40	7,945.75	315.35-S	.00
828	573	41526-00005	00000	06/21/11	02/29/12	13,910.970	13,910.97	14,485.88	574.91-S	.00
828	573	41556-00005	00000	06/21/11	03/31/12	14,439.960	14,439.96	15,036.73	596.77-S	.00
828	573	41586-00007	00000	06/21/11	04/30/12	7,617.160	7,617.16	7,931.96	314.80-S	.00
828	573	41617-00006	00000	06/21/11	05/31/12	9,792.880	9,792.88	10,197.60	404.72-S	.00
828	573	41647-00007	00000	06/21/11	06/30/12	9,974.950	9,974.95	10,387.20	412.25-L	.00
828	573	41680-00006	00000	06/21/11	07/31/12	6,549.050	6,549.05	6,819.71	270.66-L	.00
828	573	41709-00004	00000	06/21/11	08/31/12	10,574.670	10,574.67	11,011.70	437.03-L	.00
828	573	41739-00004	00000	06/21/11	09/30/12	5,578.230	5,578.23	5,808.77	230.54-L	.00
828	573	41771-00004	00000	06/21/11	10/31/12	14,003.490	14,003.49	14,582.23	578.74-L	.00
830	573	41796-00001	00000	06/21/11	12/18/12	474,949.116	474,280.83	494,577.86	19,702.97 L	.00
830	573	41796-00001	00000	06/21/11	12/18/12	26,858.910	29,083.17	27,968.93	1,114.24 L	.00
828	573	41801-00004	00000	06/21/11	11/30/12	15,151.370	15,151.37	15,777.55	626.18-L	.00

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	ASSET 3138ABV4 (CONT'D)	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
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TOTAL-SHORT	TOTAL-LONG	ASSET 3138E1J7 FEDERAL NATL MTG ASSN	POOL #AJ8364	04.000% DUE 01/01/2042
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828	573	41617-0008	0000	05/25/12	05/31/12	7,777.000	7,777.00	8,270.35	493.35-S	.00	
828	573	41647-0009	0000	05/25/12	06/30/12	6,482.690	6,482.69	6,893.94	411.25-S	.00	
828	573	41680-0008	0000	05/25/12	07/31/12	10,053.760	10,053.76	10,691.55	637.79-S	.00	
828	573	41709-0006	0000	05/25/12	08/31/12	8,063.750	8,063.75	8,575.29	511.54-S	.00	
828	573	41739-0006	0000	05/25/12	09/30/12	3,132.090	3,132.09	3,330.78	198.69-S	.00	
828	573	41771-0006	0000	05/25/12	10/31/12	8,139.750	8,139.75	8,656.12	516.37-S	.00	
828	573	41801-0006	0000	05/25/12	11/30/12	8,136.750	8,136.75	8,652.93	516.18-S	.00	
TOTAL-SHORT					51,785.790	51,785.79	55,070.96	3,285.17-	.00		

ASSET 31410FYU3 FEDERAL NATL MTG ASSN
 POOL #888223
 05.500% DUE 01/01/2036

828	573	41465-0001	0000	04/09/10	12/31/11	17,425.180	17,425.18	18,353.62	928.44-L	.00	
830	573	41486-0006	0000	04/09/10	02/10/12	168,038.649	183,555.98	176,991.95	6,564.03 L	.00	
830	573	41486-0006	0000	04/09/10	02/10/12	546,941.971	597,448.67	576,083.68	21,364.99 L	.00	
828	573	41498-0007	0000	04/09/10	01/31/12	14,638.450	14,638.45	15,418.41	779.96-L	.00	
TOTAL-LONG					747,044.250	813,068.28	786,847.66	26,220.62	.00		

ASSET 31412PHY8 FEDERAL NATL MTG ASSN
 POOL # 931412
 04.500% DUE 06/01/2024

828	573	41465-0013	0000	06/23/09	12/31/11	19,419.330	19,419.33	19,789.51	370.18-L	.00
828	573	41498-0009	0000	06/23/09	01/31/12	20,352.920	20,352.92	20,740.90	387.98-L	.00
828	573	41526-0007	0000	06/23/09	02/29/12	12,403.980	12,403.98	12,640.43	236.45-L	.00
828	573	41556-0007	0000	06/23/09	03/31/12	21,635.880	21,635.88	22,048.32	412.44-L	.00
828	573	41586-0009	0000	06/23/09	04/30/12	10,419.703	10,419.70	10,618.33	198.63-L	.00
828	573	41586-0009	0000	06/23/09	04/30/12	4,823.137	4,823.14	4,915.08	91.94-L	.00
828	573	41617-0010	0000	06/23/09	05/31/12	15,988.560	15,988.56	16,293.34	304.78-L	.00
828	573	41647-0011	0000	06/23/09	06/30/12	15,020.100	15,020.10	15,306.42	286.32-L	.00
828	573	41680-0010	0000	06/23/09	07/31/12	14,585.850	14,585.85	14,863.89	278.04-L	.00
828	573	41709-0008	0000	06/23/09	08/31/12	13,914.170	13,914.17	14,179.41	265.24-L	.00
828	573	41739-0008	0000	06/23/09	09/30/12	13,367.650	13,367.65	13,622.47	254.82-L	.00
830	573	41740-0001	0000	06/23/09	10/23/12	273,147.427	294,102.97	278,354.33	15,748.64 L	.00

TAX INFORMATION
 ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 TAX STATE G/L

ASSET 314161L56 FEDERAL NATL MTG ASSN

POOL # AA9347

05.000% DUE 08/01/2039

828	573	41465-00015	00000	03/30/10	12/31/11	13,815.420	
828	573	41498-00011	00000	03/30/10	01/31/12	9,253.050	
828	573	41526-00009	00000	03/30/10	02/29/12	14,918.140	
828	573	41586-00011	00000	03/30/10	04/30/12	13,083.120	
828	573	41617-00012	00000	03/30/10	05/31/12	13,597.010	
828	573	41647-00013	00000	03/30/10	06/30/12	9,708.700	
828	573	41709-00010	00000	03/30/10	08/31/12	10,538.660	
828	573	41680-00012	00000	03/30/10	07/31/12	11,956.960	
828	573	41739-00011	00000	03/30/10	09/30/12	13,396.414	
830	573	41725-00001	00000	03/30/10	10/03/12	346,304.666	
830	573	41725-00001	00000	03/30/10	10/03/12	122,349.446	
828	573	41709-00010	00000	03/30/10	08/31/12	10,538.660	
828	573	41680-00012	00000	03/30/10	07/31/12	11,956.960	
828	573	41647-00013	00000	03/30/10	06/30/12	9,708.700	
828	573	41586-00011	00000	03/30/10	04/30/12	13,083.120	
828	573	41526-00009	00000	03/30/10	02/29/12	14,918.140	
828	573	41498-00011	00000	03/30/10	01/31/12	9,253.050	
828	573	41465-00015	00000	03/30/10	12/31/11	13,815.420	
TOTAL-LONG							435,078.707

ASSET 31416XJX9 FEDERAL NATL MTG ASSN

POOL # AB2077

04.000% DUE 01/01/2041

828	573	41465-00017 <th>00000</th> <th>04/15/11</th> <th>12/31/11</th> <th>2,232.730</th>	00000	04/15/11	12/31/11	2,232.730	
828	573	41498-00011	00000	04/15/11	01/31/12	1,888.170	
828	573	41526-00011	00000	04/15/11	02/29/12	2,528.760	
828	573	41586-00013	00000	04/15/11	03/31/12	3,567.640	
828	573	41617-00014	00000	04/15/11	05/31/12	3,446.650	
828	573	41647-00015	00000	04/15/11	06/30/12	2,990.880	
828	573	41680-00014	00000	04/15/11	07/31/12	3,553.510	
828	573	41709-00012	00000	04/15/11	08/31/12	5,677.300	
828	573	41739-00013	00000	04/15/11	09/30/12	4,320.140	
828	573	41771-00008	00000	04/15/11	10/31/12	3,459.300	
828	573	41801-00008	00000	04/15/11	11/30/12	5,201.960	
TOTAL-SHORT							41,095.590
TOTAL-LONG							41,095.59
TOTAL							82,191.180

ASSET 31417DCK7 FEDERAL NATL MTG ASSN

POOL # AB6373

03.000% DUE 10/01/2027

828	573	28.43	S	2,204.30	
828	573	24.04	S	1,864.13	
828	573	32.20	S	2,496.56	
828	573	45.43	S	3,522.21	
828	573	28.38	L	2,200.17	
828	573	43.89	L	3,402.76	
828	573	38.09	L	2,952.79	
828	573	45.25	L	3,508.26	
828	573	72.30	L	5,605.00	
828	573	55.01	L	4,265.13	
828	573	44.05	L	3,415.25	
828	573	66.24	L	5,135.72	
TOTAL					130.10
TOTAL-LONG					393.21
TOTAL					130.10

GAIN / LOSS INFORMATION

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----

828	573	41801-00010	0000	11/05/12	11/30/12
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TOTAL-SHORT 2,317.070 2,317.07 2,456.18 139.11-S

ASSET 31417V4Y6 FEDERAL NATL MTG ASSN

POOL # AC8938
 04.500% DUE 01/01/2025

828	573	41465-00019	0000	12/14/10	12/31/11
828	573	41498-00015	0000	12/14/10	01/31/12
828	573	41526-00013	0000	12/14/10	02/29/12
828	573	41556-00013	0000	12/14/10	03/31/12
828	573	41586-00015	0000	12/14/10	04/30/12
828	573	41617-00016	0000	12/14/10	05/31/12
828	573	41647-00017	0000	12/14/10	06/30/12
828	573	41680-00016	0000	12/14/10	07/31/12
828	573	41709-00014	0000	12/14/10	08/31/12
828	573	41739-00015	0000	12/14/10	09/30/12
828	573	41771-00010	0000	12/14/10	10/31/12
828	573	41801-00012	0000	12/14/10	11/30/12

TOTAL-LONG 32,774.010 32,774.01 34,371.75 1,597.74-

ASSET 31419AMZ7 FEDERAL NATL MTG ASSN

POOL # AE0375
 04.000% DUE 07/01/2025

828	573	41465-00021	0000	08/26/11	12/31/11
828	573	41498-00017	0000	08/26/11	01/31/12
828	573	41526-00015	0000	08/26/11	02/29/12
828	573	41556-00015	0000	08/26/11	03/31/12
828	573	41586-00017	0000	08/26/11	04/30/12
828	573	41617-00018	0000	08/26/11	05/31/12
828	573	41647-00019	0000	08/26/11	06/30/12
828	573	41680-00018	0000	08/26/11	07/31/12
828	573	41709-00016	0000	08/26/11	08/31/12
828	573	41739-00017	0000	08/26/11	09/30/12
828	573	41771-00012	0000	08/26/11	10/31/12
828	573	41801-00014	0000	08/26/11	11/30/12

GAIN / LOSS INFORMATION STATE G/L

2,260.750 2,260.78 2,406.40 1,706.59 110.21-L

1,706.400 1,706.48 1,789.59 83.19-L

3,874.020 3,874.02 4,062.88 127.76-L

2,993.180 2,993.18 3,139.10 145.92-L

2,618.050 2,618.05 2,745.68 127.63-L

3,169.940 3,169.94 3,324.47 154.53-L

3,169.940 3,169.94 3,324.47 181.08-L

3,169.940 3,169.94 3,324.47 181.08-L

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----
 STATE G/L FEDERAL G/L TAX COST PROCEEDS UNITS TOTAL-SHORT TOTAL-LONG

ASSET 31419AMZ7 (CONT'D)
 101,504.270 101,504.27 107,118.72 3,841.59- 1,772.86-

ASSET 31419FFW1 FEDERAL NATL MTG ASSN

POOL #AE4680
 04.000% DUE 11/01/2040

828	573	41465-00023	00000	08/26/11	12/31/11	5,435.570	5,435.57	5,654.69	219.12-S	.00
828	573	41498-00019	00000	08/26/11	01/31/12	4,134.100	4,134.10	4,300.76	166.66-S	.00
828	573	41526-00017	00000	08/26/11	02/29/12	4,724.560	4,724.56	4,915.02	190.46-S	.00
828	573	41556-00017	00000	08/26/11	03/31/12	4,612.580	4,612.58	4,798.52	185.94-S	.00
828	573	41586-00019	00000	08/26/11	04/30/12	4,526.690	4,526.69	4,709.17	182.48-S	.00
828	573	41617-00020	00000	08/26/11	05/31/12	3,378.840	3,378.84	3,515.05	136.21-S	.00
828	573	41647-00021	00000	08/26/11	06/30/12	5,759.390	5,759.39	5,991.57	232.18-S	.00
828	573	41680-00020	00000	08/26/11	07/31/12	7,783.510	7,783.51	8,097.28	313.77-S	.00
828	573	41709-00018	00000	08/26/11	08/31/12	8,679.100	8,679.10	9,028.98	349.88-L	.00
828	573	41739-00019	00000	08/26/11	09/30/12	6,783.660	6,783.66	7,057.13	273.47-L	.00
828	573	41771-00014	00000	08/26/11	10/31/12	9,372.010	9,372.01	9,749.82	377.81-L	.00
828	573	41801-00016	00000	08/26/11	11/30/12	8,215.370	8,215.37	8,546.55	331.18-L	.00
TOTAL-SHORT										
TOTAL-LONG										

ASSET 31419HBN1 FEDERAL NATL MTG ASSN

POOL #AE6344
 04.500% DUE 11/01/2040

828	573	41465-00025	00000	12/07/10	12/31/11	673.500	673.50	694.86	21.36-L	.00
828	573	41498-00021	00000	12/07/10	01/31/12	7,173.820	7,173.82	7,401.36	227.54-L	.00
828	573	41526-00019	00000	12/07/10	02/29/12	4,486.470	4,486.47	4,628.78	142.31-L	.00
828	573	41556-00019	00000	12/07/10	03/31/12	8,412.890	8,412.89	8,679.74	266.85-L	.00
828	573	41586-00021	00000	12/07/10	04/30/12	6,398.860	6,398.86	6,601.82	202.96-L	.00
828	573	41617-00022	00000	12/07/10	05/31/12	6,929.100	6,929.10	7,148.88	219.78-L	.00
828	573	41647-00023	00000	12/07/10	06/30/12	4,870.990	4,870.99	5,025.49	154.50-L	.00
828	573	41680-00022	00000	12/07/10	07/31/12	10,601.860	10,601.86	10,938.14	336.28-L	.00
828	573	41709-00020	00000	12/07/10	08/31/12	14,100.420	14,100.42	14,547.67	447.25-L	.00
830	573	41725-00003	00000	12/07/10	10/04/12	53,155.657	58,230.36	54,841.69	3,388.67 L	.00
830	573	41725-00003	00000	12/07/10	10/04/12	333,085.164	364,884.41	343,650.22	21,234.19 L	.00
828	573	41739-00021	00000	12/07/10	09/30/12	8,136.150	8,136.15	8,394.22	258.07-L	.00

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
		CODE	SEQ	LOT#				G/L	G/L

ASSET 31673100 FIFTH THIRD BANCORP									
TOTAL-LONG									
830	640	41509-00001	00000	12/13/11	03/06/12	385.000	46,295.53	43,643.33	2,652.20
830	640	41509-00001	00000	01/18/12	03/06/12	16.000	1,923.97	1,729.44	194.53
830	640	41509-00001	00000	11/07/11	03/06/12	21.000	2,525.21	2,247.28	277.93
830	640	41661-00001	00000	11/07/11	08/03/12	392.000	36,476.94	41,949.25	5,472.31
TOTAL-SHORT									
814.000									

2,347.65-									
.00									

ASSET 315616102 FS NETWORKS INC									
TOTAL-LONG									
830	640	41463-00003	00000	07/20/11	01/18/12	363.000	4,979.97	4,488.79	491.18
830	660	41463-00003	00000	01/29/10	01/18/12	534.000	7,325.91	6,603.33	722.58
830	660	41463-00003	00000	01/29/10	01/18/12	578.000	7,929.55	7,139.52	790.03
830	660	41463-00003	00000	01/29/10	01/18/12	314.000	4,307.75	3,878.56	429.19
830	660	41536-00001	00000	11/07/11	04/02/12	415.000	5,946.82	5,017.27	929.55
830	660	41536-00001	00000	01/29/10	04/02/12	734.000	10,517.98	9,066.44	1,451.54
830	660	41536-00001	00000	02/09/10	04/02/12	580.000	8,311.21	6,717.85	1,593.36
830	660	41536-00001	00000	02/09/10	04/02/12	725.000	10,389.02	8,397.31	1,991.71
TOTAL-SHORT									
4,243.000									

2,143.31									
.00									

ASSET 343412102 FLUOR CORP									
TOTAL-LONG									
830	640	41760-00006	00000	01/18/12	11/09/12	27.000	1,406.90	1,495.80	88.90
830	640	41760-00006	00000	07/28/10	11/09/12	335.000	17,456.02	16,254.74	1,201.28
830	640	41760-00006	00000	07/28/10	11/09/12	389.000	20,269.83	18,874.90	1,394.93
830	640	41760-00006	00000	06/30/10	11/09/12	115.000	5,992.37	4,957.67	1,034.70
TOTAL-SHORT									
866.000									

41,583.11									
.00									

ASSET 34529PAD7 FORD CREDIT AUTO OWNER TR									
TOTAL-LONG									
830	573	41705-00003	00000	09/13/11	09/18/12	125,000.000	127,285.15	127,597.65	312.50
TOTAL-SHORT									
3,630.91									

312.50-L									
.00									

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----
 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

ASSET 34529VAC6 FORD CREDIT AUTO LEASE TRUST
 SERIES 2012-A CLASS A2
 00.630% DUE 04/15/2014
 830 573 41705-00005 00000 02/28/12 09/18/12
 TOTAL-SHORT 165,000.000 165,232.02 164,983.09 248.93 S

 165,000.000 165,232.02 164,983.09 248.93

ASSET 3459E109 FORTINET INC
 830 640 41738-00001 00000 02/08/12 10/19/12
 TOTAL-SHORT 1,894.000 36,950.73 47,869.52 10,918.79-S

 1,894.000 36,950.73 47,869.52 10,918.79-S

ASSET 34982100 FOSSIL INC
 830 612 41572-00002 00000 04/10/12 05/08/12 7.000
 830 612 41572-00002 00000 04/10/12 05/08/12 6.000
 830 612 41572-00002 00000 04/19/12 05/08/12 12.000
 830 612 41572-00002 00000 03/12/12 05/08/12 9.000
 830 612 41572-00002 00000 03/12/12 05/08/12 11.000
 830 612 41572-00002 00000 03/12/12 05/08/12 11.000
 830 612 41572-00002 00000 04/24/12 05/08/12 1.000
 830 612 41572-00002 00000 04/24/12 05/08/12 7.000
 830 612 41582-00001 00000 04/24/12 05/16/12 1.000
 830 612 41582-00001 00000 02/15/12 05/16/12 12.000
 830 612 41582-00001 00000 02/08/12 05/16/12 28.000
 TOTAL-SHORT 93.000 7,056.56 11,091.97 4,035.41-S

 93.000 7,056.56 11,091.97 4,035.41-S

ASSET 35671D857 FREEPORIT MCMORAN COPPER & GOLD INC
 830 640 41521-00002 00000 10/06/10 03/16/12 444.000
 830 640 41521-00002 00000 10/06/10 03/16/12 17,118.82
 830 640 41521-00002 00000 10/06/10 03/16/12 3,615.78-L
 830 640 41521-00002 00000 10/06/10 03/16/12 20,734.60
 830 640 41521-00002 00000 08/10/11 03/16/12 464.000
 830 640 41521-00002 00000 08/10/11 03/16/12 17,889.94
 830 640 41521-00002 00000 08/10/11 03/16/12 21,668.59
 830 640 41521-00002 00000 08/10/11 03/16/12 3,778.65-L
 830 640 41521-00002 00000 08/10/11 03/16/12 4,057.00-S
 830 640 41521-00002 00000 08/10/11 03/16/12 4,298.76-S
 830 640 41521-00002 00000 01/18/12 03/16/12 76.41-S
 830 640 41521-00002 00000 01/18/12 03/16/12 7,394.43-
 TOTAL-SHORT 2,340.000 90,220.82 106,047.42 8,432.17-

 2,340.000 90,220.82 106,047.42 8,432.17-
 ASSET 35804H106 FRESH MARKET INC/THE
 830 672 41459-00028 00000 04/28/11 01/13/12 22.000
 830 672 41459-00028 00000 04/28/11 01/13/12 875.36
 830 672 41459-00028 00000 04/28/11 01/13/12 1,750.72
 830 672 41459-00028 00000 04/28/11 01/13/12 1,849.80
 830 672 41459-00028 00000 04/28/11 01/13/12 924.90
 830 672 41459-00028 00000 04/28/11 01/13/12 99.08-S
 830 672 41459-00028 00000 04/28/11 01/13/12 49.54-S
 830 672 41459-00028 00000 04/28/11 01/13/12 7.000

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	G/L	STATE
----- DATES -----												
830	830	672	41564-0001	00000	04/28/11	04/30/12		43.000	2,234.25	1,807.75		
830	830	672	41564-0001	00000	04/28/11	04/30/12		163.000	8,469.39	6,852.65		
830	830	672	41463-00025	00000	04/28/11	01/18/12		37.000	1,517.71	1,555.51		G/L
830	830	672	41463-00025	00000	04/28/11	01/18/12		37.000	1,517.71	37.80-S		G/L
830	830	573	41465-00026	00000	06/17/10	01/18/12		115,000.000	117,304.50	114,987.35		
830	830	573	41473-00001	00000	06/17/10	01/26/12		115,000.000	117,502.15	114,987.35		
TOTAL-LONG												
230,000.000												

TOTAL-SHORT												
244.000												

TOTAL												
230,000.000												
ASSET 36159JCS8 GE CAPITAL CREDIT CARD MASTER												
SERIES 2010-3 CLASS A												
02.210% DUE 06/15/2016												
830	830	573	41465-00026	00000	06/17/10	01/18/12		115,000.000	117,304.50	114,987.35		
830	830	573	41473-00001	00000	06/17/10	01/26/12		115,000.000	117,502.15	114,987.35		
TOTAL-LONG												
230,000.000												

TOTAL-SHORT												
244.000												

TOTAL												
230,000.000												
ASSET 36159JCS8 GE CAPITAL CREDIT CARD MASTER												
SERIES 2012-1 CLASS A												
01.030% DUE 01/16/2018												
830	830	573	41704-00007	00000	01/18/12	09/17/12		115,000.000	116,275.79	114,990.62		
TOTAL-SHORT												
115,000.000												

TOTAL												
115,000.000												
ASSET 36159R103 THE GEO GROUP INC												
830	830	672	41459-00030	00000	09/28/09	01/13/12		42.000	728.68	837.43		
830	830	672	41505-00001	00000	09/28/09	02/29/12		253.000	4,493.20	5,044.52		
830	830	672	41505-00001	00000	09/28/09	02/29/12		305.000	5,416.70	6,081.33		
830	830	672	41505-00001	00000	10/31/11	02/29/12		106.000	1,882.53	1,960.80		
830	830	672	41505-00001	00000	10/31/11	02/29/12		83.000	1,474.05	1,535.34		
830	830	672	41505-00001	00000	06/18/09	02/29/12		15.000	266.40	269.55		
830	830	672	41505-00001	00000	06/18/09	02/29/12		10.000	177.59	179.70		
830	830	672	41505-00001	00000	06/12/09	02/29/12		5.000	88.80	86.65		
TOTAL-LONG												
819.000												

TOTAL-SHORT												
14,527.95												

TOTAL												
819.000												
ASSET 36186CBG7 GMAC LLC												
FDIC GUARANTEED												
VAR % DUE 12/19/2012												
830	830	672	139.56-					139.56-	15,995.32	1,327.81-		
TOTAL-LONG												
139.56-												

TOTAL-SHORT												
1,327.81-												

TOTAL												
139.56-												

GAIN / LOSS INFORMATION

FROM: 01/01/12 TO: 12/31/12

ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 829 573 41794-00002 00000 08/24/10 12/19/12
 829 573 41794-00002 00000 08/24/10 12/19/12
 829 573 41794-00002 00000 06/17/11 12/19/12

UNIT	PROCEEDS	TAX COST	G/L
175,000.00	175,000.00	175,000.00	0.00
195,000.00	195,000.00	195,497.25	0.00
60,000.00	60,000.00	60,063.60	0.00
430,000.00	430,000.00	431,007.10	0.00

TOTAL-LONG	430,000.00	431,007.10	1,007.10-

ASSET 361916107 GNC HOLDINGS INC

830 672 41459-00031 00000 10/31/11 01/13/12	17,000	479.05	420.46	58.59 S
830 672 41459-00031 00000 10/31/11 01/13/12	14,000	394.51	346.26	48.25 S
830 672 41459-00031 00000 04/04/11 01/13/12	117,000	3,297.48	2,029.48	1,267.52 S
830 672 41586-00001 00000 01/18/12 05/22/12	54,000	2,034.34	1,527.66	506.68 S
830 672 41586-00001 00000 04/04/11 05/22/12	657,000	24,751.13	11,396.32	13,354.81 L
830 672 41613-00001 00000 04/04/11 06/18/12	281,000	9,724.38	4,874.23	4,850.15 L
830 672 41613-00001 00000 04/04/11 06/18/12	75,000	2,595.47	1,294.95	1,294.52 L
830 672 41673-00002 00000 04/04/11 08/15/12	925,000	34,211.47	16,045.05	18,166.42 L

TOTAL-SHORT	2,140,000	77,487.35	37,940.41	1,881.04

TOTAL-LONG	37,940.41	1,881.04	37,665.90	0.00

ASSET 36296TPY3 GOVERNMENT NATL MTG ASSN

828 573 41457-00014 00000 06/15/09 12/31/11	6,846.160	6,846.16	7,167.07	320.91-L
828 573 41486-00013 00000 06/15/09 01/31/12	502.100	502.10	525.64	23.54-L
828 573 41515-00011 00000 06/15/09 02/29/12	5,708.510	5,708.51	5,976.10	267.59-L
828 573 41547-00008 00000 06/15/09 03/31/12	525.270	525.27	549.89	24.62-L
828 573 41576-00015 00000 06/15/09 04/30/12	3,319.790	3,319.79	3,475.40	155.61-L
828 573 41607-00013 00000 06/15/09 05/31/12	479.410	479.41	501.88	22.47-L
828 573 41638-00011 00000 06/15/09 06/30/12	2,247.360	2,247.36	2,352.70	105.34-L
828 573 41668-00012 00000 06/15/09 07/31/12	9,088.710	9,088.71	9,514.74	426.03-L
828 573 41701-00011 00000 06/15/09 08/31/12	3,792.760	3,792.76	3,970.55	177.79-L
828 573 41729-00006 00000 06/15/09 09/30/12	420.430	420.43	440.14	19.71-L
828 573 41760-00008 00000 06/15/09 10/31/12	1,771.130	1,771.13	1,854.15	83.02-L
828 573 41792-00007 00000 06/15/09 11/30/12	1,748.690	1,748.69	1,830.66	81.97-L

TOTAL-LONG	36,450.320	36,450.32	38,158.92	1,708.60-

ASSET 36962G4J0 GENERAL ELEC CAP CORP
 SR UNSEC
 05.500% DUE 01/08/2020

830 573 41521-00009 00000 08/16/10 03/16/12	5,000.000	5,705.15	5,504.15	201.00 L
830 573 41550-00009 00000 08/16/10 04/16/12	20,000.000	22,740.80	22,016.60	724.20 L
830 573 41550-00009 00000 08/16/10 04/16/12	70,000.000	79,592.80	77,058.10	2,534.70 L

TOTAL-LONG	95,000.000	107,048.75	104,578.85	2,969.90 L

GAIN / LOSS INFORMATION STATE

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	830	OR-OFF	41550-00009	00000	06/22/11	04/16/12		15,000.000	17,055.60	16,186.05	16,186.05	869.55 S	.00
830	830	OR-OFF	41550-00009	00000	06/22/11	04/16/12		35,000.000	39,796.40	37,767.45	2,028.95 S	.00	
830	830	OR-OFF	41550-00009	00000	06/22/11	04/16/12		35,000.000	39,796.40	37,767.45	2,028.95 S	.00	
830	830	OR-OFF	41675-00007	00000	06/22/11	08/17/12		15,000.000	17,505.90	16,186.05	1,319.85 L	.00	
830	830	OR-OFF	41675-00007	00000	06/22/11	08/17/12		30,000.000	35,011.80	32,163.00	2,848.80 L	.00	
830	830	OR-OFF	41675-00007	00000	11/29/10	08/17/12		30,000.000	35,011.80	32,163.00	2,848.80 L	.00	
830	830	OR-OFF	41675-00007	00000	11/29/10	08/17/12		30,000.000	35,011.80	32,163.00	2,848.80 L	.00	
TOTAL-SHORT													
TOTAL-LONG													
ASSET 36962G5M2 GENERAL ELEC CAP CORP													
SR UNSEC													
02.150% DUE 01/09/2015													
830	573		41470-00002	00000	01/04/12	01/25/12		10,000.000	10,164.90	9,989.60	175.30 S	.00	
TOTAL-SHORT													
TOTAL-LONG													
ASSET 36967H4V9 GENERAL ELEC CAP CORP													
FDIC GUARANTEED													
02.125% DUE 12/21/2012													
829	573		41796-00004	00000	06/23/09	12/21/12		80,000.000	80,000.00	79,427.20	572.80 L	.00	
829	573		41796-00004	00000	06/23/09	12/21/12		225,000.000	225,000.00	223,389.00	1,611.00 L	.00	
TOTAL-LONG													
ASSET 371532102 GENESCO INC													
830	672		41459-00032	00000	10/31/11	01/13/12		65.000	3,893.42	3,819.11	74.31 S	.00	
830	672		41459-00032	00000	10/31/11	01/13/12		4.000	239.60	235.02	4.58 S	.00	
830	672		41463-00028	00000	10/31/11	01/18/12		15.000	895.63	881.33	14.30 S	.00	
830	672		41480-00002	00000	10/31/11	02/06/12		25.000	1,588.64	1,468.89	119.75 S	.00	
830	672		41480-00002	00000	06/12/09	02/06/12		427.000	27,133.92	9,328.93	17,804.99 L	.00	
TOTAL-SHORT													
TOTAL-LONG													
ASSET 37247D106 GENWORTH FINL INC													
COM CL A													
830	660		41534-00003	00000	11/16/09	03/29/12		937.000	7,735.23	10,675.71	2,940.48-L	.00	
830	660		41534-00003	00000	11/16/09	03/29/12		1,441.000	11,895.91	16,418.03	4,522.12-L	.00	

GAIN / LOSS INFORMATION

TAX	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX	COST	FEDERAL	G/L	STATE
DATES (CONT'D)													
ASSET 37247D106 (CONT'D)													
TOTAL-LONG													
							2,378.000	19,631.14	27,093.74	7,462.60-			
ASSET 37364X109 GEOSPACE TECHNOLOGIES CORP	830	672	41771-00001	00000	06/12/09	11/20/12	154.000	11,395.74	1,762.42	9,633.32 L			
	830	672	41771-00001	00000	06/12/09	11/20/12	99.000	7,325.84	1,131.85	6,193.99 L			
TOTAL-LONG													
							253.000	18,721.58	2,894.27	15,827.31			
ASSET 375558103 GILEAD SCIENCES INC													
ASSET 37611CAB2 GOVT NATL MTG ASSN	830	612	41494-00004	00000	01/11/12	02/17/12	33.000	1,539.77	1,452.00	87.77 S			
	830	612	41494-00004	00000	01/09/12	02/17/12	33.000	1,539.77	1,406.15	133.62 S			
TOTAL-SHORT													
							66.000	3,079.54	2,858.15	221.39			
ASSET 37733W105 GLAXO SMITHKLINE													
ADR													
ASSET 37733W105 GLAXO SMITHKLINE	830	730	41610-00002	00000	09/01/05	06/13/12	55.000	2,483.91	2,722.50	238.59-L			
	830	730	41610-00002	00000	09/01/05	06/13/12	143.000	6,458.18	7,078.50	620.32-L			
	830	730	41610-00002	00000	01/10/05	06/13/12	890.000	40,194.26	41,776.60	1,582.34-L			
TOTAL-LONG													
							157,909.420	157,909.42	164,250.47	6,341.05-			
ASSET 37733W105 GLAXO SMITHKLINE	828	573	41792-00009	00000	06/12/09	12/01/12	21,957.820	21,957.82	22,839.56	881.74-L			
	828	573	41761-00003	00000	06/12/09	11/01/12	12,125.760	12,125.76	12,612.69	486.93-L			
	828	573	41730-00006	00000	06/12/09	10/01/12	7,933.430	7,933.43	8,252.01	318.58-L			
	828	573	41701-00014	00000	06/12/09	09/01/12	10,737.970	10,737.97	11,169.17	431.20-L			
	828	573	41669-00002	00000	06/12/09	08/01/12	959.350	959.35	997.87	38.52-L			
	828	573	41638-00013	00000	06/12/09	07/01/12	20,618.220	20,618.22	21,446.17	827.95-L			
	828	573	41610-00010	00000	06/12/09	06/01/12	3,576.870	3,576.87	3,720.50	143.63-L			
	828	573	41610-00010	00000	06/12/09	06/01/12	2,132.800	2,132.80	2,218.45	85.65-L			
	828	573	41577-00003	00000	06/12/09	05/01/12	969.470	969.47	1,008.40	38.93-L			
	828	573	41547-00010	00000	06/12/09	04/01/12	40,513.370	40,513.37	42,140.24	1,626.87-L			
	828	573	41516-00005	00000	06/12/09	03/01/12	984.520	984.52	1,024.05	39.53-L			
	828	573	41487-00003	00000	06/12/09	02/01/12	979.770	979.77	1,019.11	39.34-L			
	828	573	41457-00016	00000	06/12/09	01/01/12	34,420.070	34,420.07	35,802.25	1,382.18-L			
05.0548% DUE 03/16/2036													
SERIES 2007-75 CLASS B													

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 DATES -----
 ASSET 37733W105 (CONT'D)
 TOTAL-LONG 1,088.000

ASSET 380956409 GOLDCORP INC
 SEDOL 2676302
 ISIN CA380956409
 640 41789-00001 00000 07/20/11 12/11/12 619.000
 640 41789-00001 00000 07/20/11 12/11/12 619.000
 640 41789-00001 00000 01/18/12 12/11/12 27.000
 TOTAL-SHORT 1,265.000
 46,995.59
 68,341.83
 220.84-
 21,125.40-

ASSET 38141EA66 GOLDMAN SACHS GROUP INC
 SR NTS
 06.000% DUE 06/15/2020
 573 41526-00020 00000 02/17/11 03/21/12 55,000.000
 573 41526-00020 00000 02/17/11 03/21/12 58,235.65
 58,804.90
 37,421.30
 96,226.20
 931.50-

ASSET 38141GF1 GOLDMAN SACHS GROUP INC
 SR NOTES
 06.150% DUE 04/01/2018
 573 41681-00005 00000 05/20/11 08/23/12 5,000.000
 5,648.75
 5,476.75
 27,383.75
 115,011.75
 8,330.70 L
 172.00 L

ASSET 38141G104 GOLDMAN SACHS GROUP INC
 TOTAL-LONG 135,000.000
 157,234.95
 147,872.25
 9,362.70

612 41484-00004 00000 04/20/11 02/08/12 2.000
 612 41484-00004 00000 07/15/11 02/08/12 6.000
 612 41484-00005 00000 07/15/11 02/08/12 7.000
 612 41484-00005 00000 01/30/12 02/08/12 10.000
 612 41792-00005 00000 03/19/12 12/12/12 13.000
 612 41792-00005 00000 03/22/12 12/12/12 15.000
 612 41792-00005 00000 03/22/12 12/12/12 14.000
 612 41792-00005 00000 03/22/12 12/12/12 14.000
 612 41792-00005 00000 03/01/12 12/12/12 9.000
 612 41792-00005 00000 03/02/12 12/12/12 5.000
 612 41792-00006 00000 03/02/12 12/12/12 10.000
 612 41792-00006 00000 03/09/12 12/12/12 15.000
 612 41792-00004 00000 03/02/12 12/12/12 230.80
 692.38
 814.99
 1,164.26
 1,545.92
 1,783.75
 1,872.61
 1,747.70
 1,086.59
 603.53
 8.95-S
 16.34-S
 82.87-S
 88.86-S
 78.91-S
 68.57 S
 96.57-S
 88.96-S
 74.79-S
 305.59
 781.34
 911.56
 1,095.69
 1,624.83
 1,545.92
 1,783.75
 1,664.83
 1,070.25
 594.58
 1,194.50
 1,207.06
 1,756.42
 35.34 S
 12.56-S

GAIN / LOSS INFORMATION

TAX STATE G/L

UNITS PROCEEDS TAX COST FEDERAL G/L

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 FEDERAL STATE

CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	TAX
830	612	41792-00006	00000	03/12/12	12/12/12			4,000
830	612	41793-00003	00000	03/12/12	12/13/12			13,000
830	612	41793-00003	00000	01/30/12	12/13/12			1,000
830	612	41793-00004	00000	01/30/12	12/13/12			2,000
830	612	41793-00004	00000	01/30/12	12/13/12			12,000
TOTAL-SHORT								138,000

ASSET 38259PAB8 GOOGLE INC SR UNSEC								
830	573	41521-00011	00000	06/06/11	03/16/12			40,000,000
830	573	41521-00011	00000	06/06/11	03/16/12			110,000,000
TOTAL-SHORT								150,000,000

ASSET 38259P508 GOOGLE INC-CL A								
830	612	41466-00001	00000	01/04/12	01/23/12			3,000
830	612	41470-00004	00000	01/04/12	01/25/12			5,000
830	612	41470-00005	00000	12/05/11	01/25/12			3,000
TOTAL-SHORT								11,000

ASSET 384313102 GRAFTECH INTERNATIONAL LTD								
830	672	41459-00033	00000	05/25/10	01/13/12			123,000
830	672	41499-00001	00000	01/18/12	02/23/12			45,000
830	672	41499-00001	00000	05/25/10	02/23/12			236,000
830	672	41499-00001	00000	05/25/10	02/23/12			390,000
830	672	41499-00001	00000	06/12/09	02/23/12			755,000
830	672	41499-00001	00000	06/12/09	02/23/12			730,000
830	672	41499-00001	00000	06/18/09	02/23/12			75,000
830	672	41499-00001	00000	06/18/09	02/23/12			65,000
TOTAL-SHORT								2,419,000

ASSET 391164100 GREAT PLAINS ENERGY INC								
830	660	41463-00004	00000	07/07/11	01/18/12			450,000
830	660	41463-00004	00000	07/07/11	01/18/12			697,000
TOTAL-LONG								14,811,45

14,809.16 9,562.63 14,809.16 9,561.15 2.29 S 1.48 S .00 .00

GAIN / LOSS INFORMATION

PROCEEDS	TAX COST	FEDERAL	STATE
1,934.76	1,919.88	14.88 L	.00
585.79	706.05	120.26-S	.00
3,072.17	3,683.68	611.51-L	.00
5,076.89	6,087.43	1,010.54-L	.00
9,828.34	9,360.79	467.55 L	.00
9,502.90	9,048.42	454.48 L	.00
976.32	832.50	143.82 L	.00
846.15	721.50	124.65 L	.00

31,823.32	32,360.25	120.26-	.00

2,419,000	2,419,000	416.67-	.00

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 ASSET 391164100 (CONT'D)

ASSET 40049J206 GRUPO TELEVISIA SA DE CV
 SPONSORED ADR REPSTG ORD PARTN CTF
 830 633 41541-00001 00000 12/10/08 04/04/12
 258.000 5,418.45 4,156.12 1,262.33 L
 TOTAL-SHORT 1,147.000 24,374.08 24,370.31 3.77

ASSET 402635304 GULFPORT ENERGY CORP NEW
 830 672 41463-00030 00000 10/31/11 01/18/12 12.000 383.99 372.79 11.20 S
 830 672 41463-00030 00000 10/13/12 01/18/12 1.000 32.00 30.00 2.00 S
 830 672 41463-00030 00000 10/18/11 01/18/12 12.000 383.99 372.79 11.20 S
 830 672 41463-00030 00000 10/18/11 01/18/12 12.000 383.99 372.79 11.20 S
 TOTAL-LONG 258.000 5,418.45 4,156.12 1,262.33
 TOTAL-SHORT 37.000 1,183.97 1,131.83 52.14

ASSET 40428EJQ3 HSBK BANK USA
 SUB NTS
 04.625% DUE 04/01/2014
 830 573 41530-00003 00000 12/16/10 03/27/12 100,000.000 105,149.00 103,973.00 1,176.00 L
 TOTAL-LONG 100,000.000 105,149.00 103,973.00 1,176.00
 ASSET 404280AB5 HSBK HOLDING PLC
 SUB NTS
 05.250% DUE 12/12/2012
 830 573 41551-00007 00000 08/05/10 04/17/12 35,000.000 35,878.05 37,582.30 1,704.25-L
 TOTAL-LONG 35,000.000 35,878.05 37,582.30 1,704.25

ASSET 40637H109 HALOZYME THERAPEUTICS INC
 830 672 41660-00001 00000 07/02/12 08/02/12 903.000 3,803.08 3,378.21 4,575.13-S
 830 672 41660-00001 00000 07/02/12 08/02/12 738.000 3,108.17 6,839.64 3,731.47-S
 830 672 41660-00001 00000 04/16/12 08/02/12 1,210.000 5,096.04 9,295.46 4,199.42-S
 TOTAL-LONG 35,000.000 35,878.05 37,582.30 1,704.25
 TOTAL-SHORT 37.000 1,183.97 1,131.83 52.14
 GAIN / LOSS INFORMATION STATE G/L

GAIN / LOSS INFORMATION

TAX --- DATES --- ACQUIRED TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 40637H109 (CONT'D)

 2,851,000
 12,007.29
 24,513.31
 12,506.02

TOTAL-SHORT 2,851,000

ASSET 412822108 HARLEY DAVIDSON INC

612 41660-00001 00000 03/14/12 08/02/12 16.000
 612 41660-00001 00000 03/14/12 08/02/12 10.000
 612 41661-00001 00000 03/14/12 08/03/12 5.000
 612 41661-00001 00000 07/26/11 08/03/12 20.000
 612 41661-00001 00000 07/27/11 08/03/12 2.000
 612 41662-00003 00000 07/27/11 08/06/12 26.000
 612 41669-00002 00000 07/27/11 08/13/12 13.000
 612 41669-00002 00000 08/02/11 08/13/12 13.000
 612 41670-00001 00000 08/02/11 08/14/12 9.000
 612 41670-00001 00000 08/02/11 08/14/12 18.000
 612 41673-00001 00000 08/02/11 08/15/12 5.000
 612 41673-00001 00000 08/04/11 08/15/12 21.000
 612 41674-00003 00000 08/05/11 08/16/12 2.000
 612 41674-00003 00000 08/05/11 08/16/12 10.000
 612 41674-00003 00000 08/05/11 08/16/12 11.000
 612 41674-00003 00000 12/07/11 08/16/12 2.000
 612 41680-00001 00000 12/07/11 08/22/12 13.000
 612 41680-00001 00000 12/07/11 08/22/12 8.000
 612 41680-00002 00000 12/07/11 08/22/12 8.000
 612 41680-00002 00000 12/07/11 08/22/12 8.000
 612 41680-00002 00000 12/07/11 08/22/12 8.000
 612 41680-00002 00000 12/07/11 08/22/12 8.000
 612 41682-00004 00000 12/14/11 08/24/12 24.000

UNIT	PROCEEDS	TAX COST	FEDERAL	STATE
612 41682-00004 00000 12/14/11 08/24/12	24,000	1,020.02	875.77	144.25
612 41682-00004 00000 12/14/11 08/24/12	15,000	637.51	551.74	85.77
612 41680-00002 00000 12/14/11 08/22/12	10,000	431.19	367.83	63.36
612 41680-00002 00000 12/07/11 08/22/12	8,000	344.96	304.41	40.55
612 41680-00001 00000 12/07/11 08/22/12	13,000	559.76	495.56	64.20
612 41674-00003 00000 12/07/11 08/16/12	2,000	84.52	76.24	8.28
612 41674-00003 00000 08/05/11 08/16/12	11,000	464.89	429.00	35.89
612 41674-00003 00000 08/05/11 08/16/12	10,000	422.62	399.19	23.43
612 41674-00003 00000 08/04/11 08/16/12	2,000	84.52	80.32	4.20
612 41673-00001 00000 08/04/11 08/15/12	21,000	866.67	843.33	23.34
612 41673-00001 00000 08/02/11 08/15/12	5,000	206.35	210.06	3.71
612 41670-00001 00000 08/02/11 08/14/12	18,000	744.88	756.20	11.32
612 41670-00001 00000 08/02/11 08/14/12	9,000	372.44	379.82	7.38
612 41669-00002 00000 08/02/11 08/13/12	13,000	535.59	548.63	13.04
612 41669-00002 00000 07/27/11 08/13/12	13,000	535.59	574.37	38.78
612 41662-00003 00000 07/27/11 08/06/12	26,000	1,093.50	1,148.74	55.24
612 41661-00001 00000 07/27/11 08/03/12	2,000	84.95	88.36	3.41
612 41661-00001 00000 07/26/11 08/03/12	20,000	849.50	909.33	59.83
612 41661-00001 00000 03/14/12 08/03/12	5,000	212.37	248.57	36.20
612 41660-00001 00000 03/14/12 08/02/12	10,000	411.30	497.15	85.85
612 41660-00001 00000 03/14/12 08/02/12	16,000	658.07	797.27	139.20

TOTAL-SHORT 261,000
 TOTAL-LONG 10,965.67
 10,886.30
 185.22
 105.85-

ASSET 41283GACO HARLEY DAVIDSON MOTORCYCLE

SERIES 2009-3 CLASS A3
 01.740% DUE 09/15/2013

UNIT	PROCEEDS	TAX COST	FEDERAL	STATE
573 41457-00018 00000 10/01/09 01/15/12	6,760.320	6,760.32	6,759.31	1.01
573 41486-00015 00000 10/01/09 02/15/12	6,608.680	6,608.68	6,607.70	.98
573 41515-00014 00000 10/01/09 03/15/12	6,918.650	6,918.65	6,917.62	1.03
573 41547-00012 00000 10/01/09 04/15/12	7,601.430	7,601.43	7,600.30	1.13
573 41576-00017 00000 10/01/09 05/15/12	6,881.350	6,881.35	6,880.32	1.03
573 41607-00015 00000 10/01/09 06/15/12	3,220.680	3,220.68	3,220.20	.48

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 41283GACO (CONT'D)

TOTAL-LONG	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
37,991.110	37,991.11	37,985.45	5.66		

ASSET 41283HAC8 HARLEY DAVIDSON MOTORCYCLE TR
 SERIES 2009-2 CLASS A3
 02.620% DUE 03/15/2014

573	41457-00020	00000	07/07/09	01/15/12	828
573	41486-00017	00000	07/07/09	02/15/12	828
573	41515-00016	00000	07/07/09	03/15/12	828
573	41547-00014	00000	07/07/09	04/15/12	828
573	41576-00019	00000	05/15/12		830
573	41576-00020	00000	07/07/09	05/15/12	828

ASSET 416515AUB HARTFORD FINL SVCS GRP
 SR NOTES
 06.300% DUE 03/15/2018

573	41514-00001	00000	02/04/11	03/09/12	830
573	41740-00004	00000	02/04/11	10/23/12	830
573	41740-00004	00000	02/08/10	10/23/12	830
573	41740-00004	00000	06/10/09	10/23/12	830

TOTAL-LONG

660	41536-00002	00000	01/23/12	04/02/12	830
640	41642-00004	00000	02/22/11	07/17/12	830
640	41642-00004	00000	02/22/11	07/17/12	830
640	41642-00004	00000	08/15/11	07/17/12	830
640	41642-00004	00000	08/15/11	07/17/12	830
640	41642-00004	00000	01/18/12	07/17/12	830
640	41642-00004	00000	10/28/10	07/17/12	830
640	41695-00001	00000	10/28/10	09/06/12	830
640	41695-00001	00000	10/28/10	09/06/12	830

TOTAL-SHORT

2,407.000	114,359.02	126,291.95	12,694.23-	761.30	
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ASSET 428236BP7 HEWLETT PACKARD CO
 SENIOR NOTES
 03.000% DUE 09/15/2016

618.000	34,224.75	36,340.44	2,115.69-S		
35.000	1,537.87	2,182.30	644.43-L		
72.000	3,163.62	4,489.29	1,325.67-L		
332.000	14,587.78	19,786.24	5,198.46-S		
314.000	13,796.89	18,713.49	4,916.60-S		
31.000	1,362.11	1,825.59	463.48-S		
32.000	1,406.05	1,367.71	38.34 L		
514.000	23,391.46	21,968.82	1,422.64 L		
459.000	20,888.49	19,618.07	1,270.42 L		

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES

830 41499-00001 0000 09/13/11 02/23/12

TOTAL-SHORT 25,000.00 26,001.75 24,946.00 1,055.75

UNITS PROCEEDS TAX COST FEDERAL STATE

830 41459-00035 0000 10/31/11 01/13/12 19,000 477.46 473.85 3.61 S

830 41459-00035 0000 10/31/11 01/13/12 13,000 326.68 324.21 2.47 S

830 41463-00031 0000 10/31/11 01/18/12 5,000 126.70 124.70 2.00 S

830 41463-00031 0000 10/10/11 01/18/12 12,000 304.07 279.95 24.12 S

TOTAL-SHORT 49,000 1,234.91 1,202.71 32.20

ASSET 437076AW2 HOME DEPOT INC SR UNSEC ST CONVENTION 04.400% DUE 04/01/2021

830 41450-00001 0000 06/02/11 01/05/12 25,000.000 28,155.00 25,443.50 2,711.50 S

830 41450-00001 0000 06/02/11 01/05/12 65,000.000 73,203.00 66,153.10 7,049.90 S

TOTAL-SHORT 90,000.00 101,358.00 91,596.60 9,761.40

ASSET 43812BAG8 HONDA AUTO RECEIVABLES OWNER TR SERIES 2010-1 CLASS A3 01.250% DUE 10/21/2013

828 41463-00002 0000 02/18/10 01/21/12 14,348.320 14,348.32 14,346.52 1.80 L

828 41492-00002 0000 02/18/10 02/21/12 14,107.470 14,107.47 14,105.70 1.77 L

828 41521-00014 0000 02/18/10 03/21/12 13,784.100 13,784.10 13,782.37 1.73 L

828 41544-00002 0000 02/18/10 04/21/12 13,987.360 13,987.36 13,985.60 1.76 L

828 41582-00002 0000 02/18/10 05/21/12 12,757.860 12,757.86 12,756.26 1.60 L

828 41613-00003 0000 02/18/10 06/21/12 12,628.150 12,628.15 12,626.56 1.59 L

828 41645-00006 0000 02/18/10 07/21/12 11,789.970 11,789.97 11,788.49 1.48 L

828 41705-00008 0000 02/18/10 09/21/12 11,264.570 11,264.57 11,263.15 1.42 L

828 41736-00004 0000 02/18/10 10/21/12 9,634.910 9,634.91 9,633.70 1.21 L

828 41766-00002 0000 02/18/10 11/21/12 9,813.680 9,813.68 9,812.45 1.23 L

828 41796-00006 0000 02/18/10 12/21/12 2,065.430 2,065.43 2,065.17 .26 L

828 41796-00006 0000 02/18/10 12/21/12 1,885.630 1,885.63 1,885.39 .24 L

TOTAL-LONG 139,051.360 139,051.36 139,033.89 17.47

ASSET 43812UAC5 HONDA AUTO RECEIVABLES OWNER TR SERIES 2009-2 CLASS A3 02.790% DUE 01/15/2013

828 41457-00023 0000 06/11/09 01/15/12 10,548.610 10,548.61 10,548.61 .00 L

GAIN / LOSS INFORMATION

STATE FEDERAL G/L

1,055.75 S 1,055.75

24,946.00 24,946.00

26,001.75 26,001.75

24,946.00 24,946.00

1,055.75 1,055.75

3.61 S 3.61 S

2.47 S 2.47 S

2.00 S 2.00 S

24.12 S 24.12 S

19,000 477.46 473.85 3.61 S

13,000 326.68 324.21 2.47 S

5,000 126.70 124.70 2.00 S

12,000 304.07 279.95 24.12 S

25,000.000 28,155.00 25,443.50 2,711.50 S

65,000.000 73,203.00 66,153.10 7,049.90 S

25,000.000 73,203.00 66,153.10 7,049.90 S

14,348.320 14,348.32 14,346.52 1.80 L

14,107.470 14,107.47 14,105.70 1.77 L

13,784.100 13,784.10 13,782.37 1.73 L

13,987.360 13,987.36 13,985.60 1.76 L

12,757.860 12,757.86 12,756.26 1.60 L

12,628.150 12,628.15 12,626.56 1.59 L

11,789.970 11,789.97 11,788.49 1.48 L

11,264.570 11,264.57 11,263.15 1.42 L

9,634.910 9,634.91 9,633.70 1.21 L

9,813.680 9,813.68 9,812.45 1.23 L

2,065.430 2,065.43 2,065.17 .26 L

1,885.630 1,885.63 1,885.39 .24 L

GAIN / LOSS INFORMATION STATE

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
828	573	41486-00019	00000	06/11/09	02/15/12	10,206.38	10,206.38	1,014.38	1,014.38	.00	.00	.00
830	573	41515-00020	00000	03/15/12		.00	.01			.00	.00	.00
828	573	41515-00021	00000	06/11/09	03/15/12	1,014.38	1,014.38					

ASSET 43812WAC1 HONDA AUTO RECEIVABLES OWNER TR

SERIES 2009-3 CLASS A3
 02.310% DUE 05/15/2013

828	573	41457-00025	00000	07/07/09	01/15/12	6,639.61	6,312.13	6,639.61	6,639.61	6,311.06	1.12	.00
828	573	41486-00021	00000	07/07/09	02/15/12	6,312.13	6,312.13					
828	573	41515-00023	00000	07/07/09	03/15/12	5,975.18	5,975.18					
828	573	41547-00016	00000	07/07/09	04/15/12	6,035.82	6,035.82					
828	573	41576-00022	00000	07/07/09	05/15/12	5,420.06	5,420.06					
828	573	41607-00017	00000	07/07/09	06/15/12	3,495.24	3,495.24					
828	573	41607-00017	00000	07/07/09	06/15/12	1,780.42	1,780.42					
830	573	41638-00016	00000	07/15/12		.00	.02					
828	573	41638-00017	00000	07/07/09	07/15/12	1,216.10	1,216.10					
828	573	41638-00017	00000	07/07/09	07/15/12	1,215.89	1,215.89					

TOTAL-LONG

36,874.560	36,874.58	36,868.31	6.25
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ASSET 443251103 HOYA CORP
 SPONSORED ADR

830	710	41775-00001	00000	12/08/06	11/27/12	607.000	11,725.28	607.000	11,725.28	23,764.05	12,038.77	.00
830	710	41775-00001	00000	12/08/06	11/27/12	607.000	11,725.28			23,764.05	12,038.77	.00
830	710	41775-00001	00000	01/02/08	11/27/12	464.000	8,962.98	464.000	8,962.98	14,662.40	5,699.42	.00
830	710	41775-00001	00000	12/17/09	11/27/12	515.000	9,948.13	515.000	9,948.13	14,214.00	4,265.87	.00
830	710	41775-00001	00000	08/01/12	11/27/12	671.000	12,961.55	671.000	12,961.55	15,028.05	2,066.50	.00
830	710	41775-00001	00000	10/21/08	11/27/12	440.000	8,499.38	440.000	8,499.38	7,895.36	604.02	.00
830	710	41775-00001	00000	10/21/08	11/27/12	160.000	3,090.68	160.000	3,090.68	2,871.04	219.64	.00

TOTAL-SHORT
 TOTAL-LONG

3,464.000	66,913.28	102,198.95	2,066.50
33,219.17			

ASSET 447011107 HUNTSMAN CORP

830	672	41740-00002	00000	01/18/12	10/23/12	526.000	7,627.88	526.000	7,627.88	5,901.67	1,726.21	.00
830	672	41740-00002	00000	01/13/12	10/23/12	70.000	1,015.12	70.000	1,015.12	779.80	235.32	.00
830	672	41740-00002	00000	06/12/09	10/23/12	724.000	10,499.21	724.000	10,499.21	4,842.98	5,656.23	.00

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 447011107 (CONT'D)

TOTAL-SHORT 1,320,000
 TOTAL-LONG 11,524.45
 FEDERAL 1,961.53
 STATE G/L 5,656.23

ASSET 4489BAD8 HYUNDAI AUTO RECEIVABLES TR
 SERIES 2011-A CLASS A4
 01.780% DUE 12/15/2015
 41704-00009 00000 01/20/11 09/17/12 573 41704-00009 00000 01/20/11 09/17/12

TOTAL-LONG 170,000.000
 TOTAL-SHORT 170,000.000

ASSET 44918AAD8 HYUNDAI AUTO REC TRUST
 SERIES 2011-C CLASS A4
 01.300% DUE 02/15/2018
 41705-00009 00000 09/28/11 09/18/12 573 41705-00009 00000 09/28/11 09/18/12

TOTAL-SHORT 55,000.000
 TOTAL-LONG 54,985.72

ASSET 44921AAC5 HYUNDAI AUTO RECEIVABLES TR
 SERIES 2009-A CLASS A3
 02.030% DUE 08/15/2013
 41457-00029 00000 09/02/09 01/15/12 573 41457-00029 00000 09/02/09 01/15/12
 41486-00025 00000 09/02/09 02/15/12 573 41486-00025 00000 09/02/09 02/15/12
 41515-00027 00000 09/02/09 03/15/12 573 41515-00027 00000 09/02/09 03/15/12
 41547-00020 00000 09/02/09 04/15/12 573 41547-00020 00000 09/02/09 04/15/12
 41576-00026 00000 09/02/09 05/15/12 573 41576-00026 00000 09/02/09 05/15/12
 41607-00021 00000 09/02/09 06/15/12 573 41607-00021 00000 09/02/09 06/15/12
 41638-00021 00000 09/02/09 07/15/12 573 41638-00021 00000 09/02/09 07/15/12
 41668-00017 00000 08/15/12 573 41668-00017 00000 08/15/12

TOTAL-LONG 39,954.360
 TOTAL-SHORT 39,954.37

ASSET 4498OX109 IPG PHOTONICS CORP
 41463-00033 00000 11/01/11 01/18/12 672 41463-00033 00000 11/01/11 01/18/12

TOTAL-LONG 310.79
 TOTAL-SHORT 290.20

TOTAL-LONG 1,09
 TOTAL-SHORT 20.59 S

GAIN / LOSS INFORMATION
 FEDERAL G/L
 STATE G/L

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
											G/L	G/L

ASSET 44980X109 (CONT'D)												
TOTAL-SHORT												
								6.000	310.79	290.20	20.59	.00

ASSET 450737101 IBERDOLA SA												
SPON ADR												
833	730	41478-00002	00000	10/24/08	02/07/12			.656	16.22	17.30	1.08-L	.00
833	730	41655-00001	00000	10/24/08	08/02/12			.524	7.00	13.82	6.82-L	.00
TOTAL-LONG												
								1.180	23.22	31.12	7.90-	.00

ASSET 452327109 ILLUMINA INC												
830	612	41575-00003	00000	10/18/10	05/09/12			17.000	758.77	842.08	83.31-L	.00
830	612	41575-00003	00000	09/15/10	05/09/12			9.000	401.70	421.98	20.28-L	.00
830	612	41575-00004	00000	09/15/10	05/09/12			43.000	1,920.56	2,016.11	95.55-L	.00
TOTAL-LONG												
								86.000	3,839.80	4,109.77	269.97-	.00

ASSET 45256B101 IMPAX LABORATORIES INC												
830	672	41459-00038	00000	03/15/11	01/13/12			333.000	6,663.23	8,533.96	1,870.73-S	.00
830	672	41459-00038	00000	10/31/11	01/13/12			330.000	6,603.20	6,116.78	486.42 S	.00
830	672	41459-00038	00000	10/31/11	01/13/12			16.000	320.16	296.57	23.59 S	.00
TOTAL-SHORT												
								679.000	13,586.59	14,947.31	1,360.72-	.00

ASSET 4566Q102 INFORMATICA CORP												
830	672	41499-00002	00000	10/31/11	02/23/12			39.000	1,920.32	1,820.29	100.03 S	.00
830	672	41499-00002	00000	10/31/11	02/23/12			44.000	2,166.51	2,053.66	112.85 S	.00
830	672	41499-00002	00000	01/18/12	02/23/12			24.000	1,181.73	864.96	316.77 S	.00
830	672	41499-00002	00000	01/13/12	02/23/12			15.000	738.58	535.20	203.38 S	.00
830	672	41499-00002	00000	12/24/09	02/23/12			65.000	3,200.53	1,733.13	1,467.40 L	.00
830	672	41499-00002	00000	12/24/09	02/23/12			55.000	2,708.14	1,466.49	1,241.65 L	.00
830	672	41499-00002	00000	06/18/09	02/23/12			20.000	984.78	350.40	634.38 L	.00
830	672	41499-00002	00000	06/18/09	02/23/12			15.000	738.58	262.80	475.78 L	.00
830	672	41499-00002	00000	06/12/09	02/23/12			277.000	13,639.19	4,805.50	8,833.69 L	.00
830	640	41633-00001	00000	05/19/11	07/06/12			454.000	13,980.80	24,963.05	10,982.25-L	.00
830	640	41633-00001	00000	05/19/11	07/06/12			446.000	13,734.44	24,523.17	10,788.73-L	.00
830	672	41633-00007	00000	06/12/09	07/06/12			233.000	7,202.22	4,042.18	3,160.04 L	.00
830	672	41633-00007	00000	06/12/09	07/06/12			495.000	15,300.85	8,587.36	6,713.49 L	.00

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 45666Q102 (CONT'D)

TOTAL-SHORT	TOTAL-LONG	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
2,182.000	77,496.67		76,008.19	733.03	755.45	.00

730	41662-0002	0000	02/29/08	08/06/12	583.000	4,012.93	19,545.37	19,532.44-L	.00
730	41662-0002	0000	02/29/08	08/06/12	575.000	3,957.87	19,277.16	15,319.29-L	.00
730	41662-0002	0000	01/10/05	08/06/12	1,408.000	9,691.61	41,880.12	32,188.51-L	.00
730	41662-0002	0000	01/10/05	08/06/12	1,522.000	10,476.30	45,270.98	34,794.68-L	.00
730	41662-0002	0000	09/01/05	08/06/12	1,180.000	8,122.23	34,574.00	26,451.77-L	.00
730	41662-0002	0000	09/01/05	08/06/12	1,165.000	8,018.98	34,134.50	26,115.52-L	.00
730	41662-0002	0000	09/17/04	08/06/12	26.707	183.83	675.67	491.84-L	.00
730	41662-0002	0000	09/17/04	08/06/12	23.732	163.35	600.39	437.04-L	.00
730	41662-0002	0000	05/13/04	08/06/12	397.561	2,736.51	8,368.66	5,632.15-L	.00
730	41675-0001	0000	05/13/04	08/17/12	696.732	5,038.93	14,666.21	9,627.28-L	.00
730	41675-0001	0000	05/13/04	08/17/12	972.268	7,031.67	20,466.24	13,434.57-L	.00
730	41675-0001	0000	05/14/09	08/17/12	996.000	7,203.31	9,452.84	2,249.53-L	.00
730	41675-0001	0000	05/14/09	08/17/12	2,005.000	14,500.64	19,029.05	4,528.41-L	.00
730	41675-0001	0000	06/03/10	08/17/12	2,707.000	19,577.67	21,477.88	1,900.21-L	.00
730	41675-0001	0000	06/03/10	08/17/12	3,315.000	23,974.87	26,301.87	2,327.00-L	.00

TOTAL-LONG	TOTAL-SHORT	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
17,573.000	712.000		45,789.62	39,816.32	5,973.30	.00

ASSET 457187102 INGRADION INC	660	41792-0003	0000	03/21/12	12/12/12	712.000	45,789.62	39,816.32	5,973.30	S	.00
TOTAL-SHORT						712.000	45,789.62	39,816.32	5,973.30		.00

ASSET 458140100 INTEL CORP	640	41689-0002	0000	01/18/12	08/30/12	50.000	1,226.51	1,269.00	42.49-S		.00
640	41689-0002	0000	08/18/10	08/30/12	1,150.000	28,209.67	22,589.91	5,619.76	42.49-S		.00
640	41689-0002	0000	08/18/10	08/30/12	1,286.000	31,545.77	25,261.41	6,284.36	42.49-S		.00
TOTAL-SHORT						2,486.000	60,981.95	49,120.32	42.49-S		.00
TOTAL-LONG									11,904.12		.00

ASSET 459200101 INTERNATIONAL BUSINESS MACHS	612	41451-0005	0000	08/05/10	01/06/12	3.000	549.30	393.34	155.96	L	.00
612	41451-0006	0000	08/05/10	01/06/12	1.000	182.51	131.11	51.40	155.96	L	.00
612	41452-0008	0000	08/05/10	01/09/12	2.000	360.96	262.23	98.73	155.96	L	.00

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12
 PAGE: 59
 RUN DATE: 01/03/13

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 45666Q102 (CONT'D)

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	
830	830	612	41452-0008	0000	08/10/10	01/09/12		12.000	2,165.78	1,572.78	G/L	593.00 L	.00	
830	830	612	41759-0002	0000	10/17/12	11/08/12		11.000	2,106.52	2,204.75	G/L	98.23-S	.00	
TOTAL-SHORT										29.000	4,564.21	98.23-	.00	
TOTAL-LONG												899.09	.00	
ASSET 46120E602 INTUITIVE SURGICAL INC														
830	830	640	41726-0002	0000	01/18/12	10/09/12		7.000	3,500.97	3,286.15	S	214.82	.00	
830	830	640	41726-0002	0000	03/09/11	10/09/12		61.000	30,508.42	20,249.94	L	10,258.48	.00	
830	830	640	41726-0002	0000	03/09/11	10/09/12		15.000	7,502.07	4,979.49	L	2,522.58	.00	
830	830	640	41802-0002	0000	03/09/11	12/21/12		64.000	31,179.67	21,245.84	L	9,933.83	.00	
830	830	640	41802-0002	0000	01/28/11	12/21/12		61.000	29,718.12	20,004.68	L	9,713.44	.00	
TOTAL-SHORT										208.000	102,409.25	69,766.10	214.82	.00
TOTAL-LONG												32,428.33	.00	
ASSET 46122103 INTUIT SOFTWARE														
830	830	640	41528-0002	0000	01/18/12	03/23/12		40.000	2,300.32	2,243.20	S	57.12	.00	
830	830	640	41528-0002	0000	12/14/11	03/23/12		815.000	46,868.99	42,719.61	S	4,149.38	.00	
830	830	640	41528-0002	0000	11/01/10	03/23/12		28.000	1,610.22	1,353.32	L	256.90	.00	
TOTAL-SHORT										883.000	50,779.53	46,316.13	4,206.50	.00
TOTAL-LONG												256.90	.00	
ASSET 46121Y102 INTRPID POTASH INC														
830	830	672	41459-0004	0000	08/06/10	01/13/12		1.000	24.19	28.65	S	4.46-S	.00	
830	830	672	41459-0004	0000	10/31/11	01/13/12		12.000	290.27	308.81	L	18.54-L	.00	
TOTAL-SHORT										13.000	314.46	337.46	4.46-	.00
TOTAL-LONG												18.54-	.00	
ASSET 462846106 IRON MTN INC PA														
833	833	633	41780-0001	0000	12/10/08	12/05/12		.601	18.83	11.24	L	7.59 L	.00	
TOTAL-LONG												7.59	.00	
ASSET 46625H100 JPMORGAN CHASE & CO														
830	830	612	41641-0001	0000	05/22/12	07/16/12		35.000	1,241.28	1,205.29	S	35.99 S	.00	
830	830	612	41641-0002	0000	05/22/12	07/16/12		34.000	1,186.57	1,170.86	S	15.71 S	.00	
830	830	612	41641-0003	0000	05/22/12	07/16/12		1.000	34.90	34.09	S	.81 S	.00	
830	830	612	41641-0004	0000	05/22/12	07/16/12		34.000	1,193.38	1,158.89	S	34.49 S	.00	
830	830	612	41641-0003	0000	05/22/12	07/16/12		1.000	35.10	33.95	S	1.15 S	.00	
830	830	612	41641-0004	0000	05/22/12	07/16/12		33.000	1,156.31	1,120.33	S	35.98 S	.00	

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE

 DATES

 UNITS PROCEEDS TAX COST FEDERAL STATE

TOTAL-SHORT 138,000 4,847.54 4,723.41 124.13 .00

ASSET 478160104 JOHNSON & JOHNSON

830	612	41486-0001	0000	08/11/11	02/10/12	15,000	964.78	943.81	20.97	S	
830	612	41486-0001	0000	08/10/11	02/10/12	14,000	900.46	877.01	23.45	S	
830	612	41486-0001	0000	08/10/11	02/10/12	4,000	257.27	246.16	11.11	S	
830	612	41486-0002	0000	08/10/11	02/10/12	35,000	2,255.66	2,153.87	101.79	S	
830	612	41487-0001	0000	08/10/11	02/13/12	13,000	841.70	800.01	41.69	S	
830	612	41487-0001	0000	08/10/11	02/13/12	21,000	1,359.66	1,280.81	78.85	S	
830	612	41487-0002	0000	08/10/11	02/13/12	32,000	2,068.45	1,951.72	116.73	S	
830	612	41635-0002	0000	01/04/08	07/10/12	74,000	5,027.06	4,910.64	116.42	L	
830	633	41635-0002	0000	04/27/10	07/10/12	60,000	4,076.00	3,869.08	206.92	L	
830	633	41635-0002	0000	09/24/09	07/10/12	95,000	6,453.66	5,770.71	682.95	L	
830	633	41635-0002	0000	06/14/10	07/10/12	46,000	3,124.93	2,702.42	422.51	L	
830	633	41635-0002	0000	03/05/09	07/10/12	50,000	3,396.67	2,392.80	1,003.87	L	
TOTAL-SHORT											
TOTAL-SHORT							459,000	30,726.30	27,899.04	394.59	.00
TOTAL-LONG											
TOTAL-LONG							2,432.67				.00

ASSET 481247AM6 JPMORGAN CHASE & CO

FDIC GTD
 02.125% DUE 12/26/2012

829	573	41801-0018	0000	06/23/09	12/26/12	175,000.000	175,000.00	173,684.00	1,316.00	L	
829	573	41801-0018	0000	06/23/09	12/26/12	450,000.000	450,000.00	446,616.00	3,384.00	L	
TOTAL-LONG							625,000.000	625,000.00	620,300.00	4,700.00	.00

ASSET 48203R104 JUNIPER NETWORKS INC

830	612	41579-0001	0000	02/03/10	05/15/12	33,000	594.41	835.23	240.82	L	
830	612	41579-0001	0000	02/02/10	05/15/12	43,000	774.53	1,079.02	304.49	L	
830	612	41579-0001	0000	02/04/10	05/15/12	24,000	432.29	597.84	165.55	L	
830	612	41579-0001	0000	02/04/10	05/15/12	24,000	432.30	597.23	164.93	L	
830	612	41579-0001	0000	02/05/10	05/15/12	20,000	360.24	495.63	135.39	L	
830	612	41579-0001	0000	02/05/10	05/15/12	20,000	360.25	495.62	135.37	L	
830	612	41579-0001	0000	03/30/12	05/15/12	14,000	252.17	319.48	67.31	S	
830	612	41579-0001	0000	04/02/12	05/15/12	4,000	72.05	91.08	19.03	S	
830	612	41579-0002	0000	04/02/12	05/15/12	10,000	176.88	227.69	50.81	S	
830	612	41579-0002	0000	04/03/12	05/15/12	26,000	459.90	583.44	123.54	S	
830	612	41579-0002	0000	03/29/12	05/15/12	19,000	336.08	422.56	86.48	S	
830	612	41579-0002	0000	01/30/12	05/15/12	34,000	601.41	716.04	114.63	S	
830	612	41579-0002	0000	12/13/11	05/15/12	47,000	831.35	918.62	87.27	S	
830	612	41579-0002	0000	12/13/11	05/15/12	46,000	813.67	891.48	77.81	S	
TOTAL-LONG											
TOTAL-LONG							625,000.000	625,000.00	620,300.00	4,700.00	.00

GAIN / LOSS INFORMATION

TAX --- DATES --- SEQ LOT# ACQUIRED TRADE
 CODE OR-OFF SERIAL
 STATE G/L

TOTAL-SHORT 364,000 6,497.53 8,270.96 626.88- 1,146.55-
 TOTAL-LONG

ASSET 48206M102 JUPITER TELECOM
 INSPN ADR

830	710	41579-00001	00000	12/17/09	05/15/12	13,000	876.04	798.20	77.84 L
830	710	41579-00001 <td>00000 <td>03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td> </td></td>	00000 <td>03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td> </td>	03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td>	05/15/12	115,000	7,749.56	5,202.35	2,547.21 L
830	710	41579-00001 <td>00000 <td>03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td> </td></td>	00000 <td>03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td> </td>	03/23/09 <td>05/15/12</td> <td>115,000</td> <td>7,749.56</td> <td>5,202.35</td> <td>2,547.21 L</td>	05/15/12	115,000	7,749.56	5,202.35	2,547.21 L
830	710	41579-00001 <td>00000 <td>03/23/09 <td>05/15/12</td> <td>35,000</td> <td>2,358.56</td> <td>1,583.32</td> <td>775.24 L</td> </td></td>	00000 <td>03/23/09 <td>05/15/12</td> <td>35,000</td> <td>2,358.56</td> <td>1,583.32</td> <td>775.24 L</td> </td>	03/23/09 <td>05/15/12</td> <td>35,000</td> <td>2,358.56</td> <td>1,583.32</td> <td>775.24 L</td>	05/15/12	35,000	2,358.56	1,583.32	775.24 L
830	710	41579-00001 <td>00000 <td>03/19/09 <td>05/15/12</td> <td>12,000</td> <td>808.65</td> <td>527.54</td> <td>281.11 L</td> </td></td>	00000 <td>03/19/09 <td>05/15/12</td> <td>12,000</td> <td>808.65</td> <td>527.54</td> <td>281.11 L</td> </td>	03/19/09 <td>05/15/12</td> <td>12,000</td> <td>808.65</td> <td>527.54</td> <td>281.11 L</td>	05/15/12	12,000	808.65	527.54	281.11 L
830	710	41582-00001 <td>00000 <td>03/19/09 <td>05/16/12</td> <td>311,000</td> <td>21,277.93</td> <td>13,672.19</td> <td>7,605.74 L</td> </td></td>	00000 <td>03/19/09 <td>05/16/12</td> <td>311,000</td> <td>21,277.93</td> <td>13,672.19</td> <td>7,605.74 L</td> </td>	03/19/09 <td>05/16/12</td> <td>311,000</td> <td>21,277.93</td> <td>13,672.19</td> <td>7,605.74 L</td>	05/16/12	311,000	21,277.93	13,672.19	7,605.74 L
830	710	41582-00001 <td>00000 <td>03/19/09 <td>05/16/12</td> <td>160,000</td> <td>10,946.84</td> <td>7,033.92</td> <td>3,912.92 L</td> </td></td>	00000 <td>03/19/09 <td>05/16/12</td> <td>160,000</td> <td>10,946.84</td> <td>7,033.92</td> <td>3,912.92 L</td> </td>	03/19/09 <td>05/16/12</td> <td>160,000</td> <td>10,946.84</td> <td>7,033.92</td> <td>3,912.92 L</td>	05/16/12	160,000	10,946.84	7,033.92	3,912.92 L

TOTAL-LONG 646,000 44,017.58 28,817.52 15,200.06

ASSET 48248A306 KKR FINANCIAL HOLDINGS LLC
 REIT

830	672	41459-00042	00000	08/25/11	01/13/12	140,000	1,236.38	1,222.83	13.55 S
830	672	4157-00001 <td>00000</td> <td>01/18/12</td> <td>04/23/12</td> <td>5,000</td> <td>45.75</td> <td>44.40</td> <td>1.35 S</td>	00000	01/18/12	04/23/12	5,000	45.75	44.40	1.35 S
830	672	4157-00001 <td>00000</td> <td>08/25/11</td> <td>04/23/12</td> <td>759,000</td> <td>6,945.15</td> <td>6,629.49</td> <td>315.66 S</td>	00000	08/25/11	04/23/12	759,000	6,945.15	6,629.49	315.66 S
830	672	4157-00001 <td>00000</td> <td>08/25/11</td> <td>04/23/12</td> <td>851,000</td> <td>7,786.99</td> <td>7,433.06</td> <td>353.93 S</td>	00000	08/25/11	04/23/12	851,000	7,786.99	7,433.06	353.93 S
830	672	4157-00001 <td>00000</td> <td>10/31/11</td> <td>04/23/12</td> <td>3,000</td> <td>27.45</td> <td>24.84</td> <td>2.61 S</td>	00000	10/31/11	04/23/12	3,000	27.45	24.84	2.61 S
830	672	4157-00001 <td>00000</td> <td>10/31/11</td> <td>04/23/12</td> <td>3,000</td> <td>27.45</td> <td>24.84</td> <td>2.61 S</td>	00000	10/31/11	04/23/12	3,000	27.45	24.84	2.61 S

TOTAL-SHORT 1,761,000 16,069.17 15,379.46 689.71

ASSET 482480100 KLA TENCOR CORP
 ASSET 485170302 KANSAS CITY SOUTHERN

830	660	41641-00003	00000	06/25/12	07/16/12	756,000	34,582.60	36,046.61	1,464.01-S
830	660	41514-00001 <td>00000</td> <td>10/01/09</td> <td>03/09/12</td> <td>59,000</td> <td>4,093.15</td> <td>3,935.30</td> <td>157.85 S</td>	00000	10/01/09	03/09/12	59,000	4,093.15	3,935.30	157.85 S
830	660	41514-00001 <td>00000</td> <td>10/01/09</td> <td>03/09/12</td> <td>320,000</td> <td>22,200.11</td> <td>8,326.75</td> <td>13,873.36 L</td>	00000	10/01/09	03/09/12	320,000	22,200.11	8,326.75	13,873.36 L
830	660	41514-00001 <td>00000</td> <td>10/01/09</td> <td>03/09/12</td> <td>211,000</td> <td>14,638.20</td> <td>5,490.45</td> <td>9,147.75 L</td>	00000	10/01/09	03/09/12	211,000	14,638.20	5,490.45	9,147.75 L

TOTAL-SHORT 756,000 34,582.60 36,046.61 1,464.01-

830	660	41514-00001	00000	11/07/11	03/09/12	59,000	4,093.15	3,935.30	157.85 S
830	660	41514-00001 <td>00000</td> <td>10/01/09</td> <td>03/09/12</td> <td>211,000</td> <td>14,638.20</td> <td>5,490.45</td> <td>9,147.75 L</td>	00000	10/01/09	03/09/12	211,000	14,638.20	5,490.45	9,147.75 L
830	660	41514-00001 <td>00000</td> <td>10/01/09</td> <td>03/09/12</td> <td>320,000</td> <td>22,200.11</td> <td>8,326.75</td> <td>13,873.36 L</td>	00000	10/01/09	03/09/12	320,000	22,200.11	8,326.75	13,873.36 L

TOTAL-SHORT 590,000 40,931.46 17,752.50 157.85
 TOTAL-LONG 23,021.11

ASSET 485537302 KAO CORP ADS
 ADR

830	730	41502-00001	00000	07/18/07	02/28/12	260,000	6,689.50	7,056.84	367.34-L
830	730	41502-00001 <td>00000</td> <td>07/18/07</td> <td>02/28/12</td> <td>310,000</td> <td>7,975.94</td> <td>8,413.92</td> <td>437.98-L</td>	00000	07/18/07	02/28/12	310,000	7,975.94	8,413.92	437.98-L

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
	830		730	41502-00001	00000	04/03/06	02/28/12		462.000	11,886.72	12,323.71	436.99-L	G/L
	830		660	41625-00003	00000	04/02/12	06/28/12		2,214.000	15,921.63	39,506.39	23,584.76-S	
	830		660	41625-00003	00000	04/02/12	06/28/12		1,368.000	9,837.75	21,937.25	12,099.50-S	
								TOTAL-SHORT	3,582.000	25,759.38	61,443.64	35,684.26-	
	830		573	41551-00009	00000	07/30/10	04/17/12		35,000.000	40,641.65	39,015.90	1,625.75 L	
	830		573	41551-00009	00000	07/30/10	04/17/12		100,000.000	116,119.00	111,474.00	4,645.00 L	
								TOTAL-LONG	135,000.000	156,760.65	150,489.90	6,270.75	
	830		573	41739-00022	00000	04/17/12	10/22/12		110,000.000	129,630.60	123,299.00	6,331.60 S	
	830		573	41739-00022	00000	04/17/12	10/22/12		110,000.000	129,630.60	123,299.00	6,331.60 S	
								TOTAL-SHORT	110,000.000	129,630.60	123,299.00	6,331.60	
	830		640	41516-00002	00000	03/08/11	03/13/12		416.000	11,755.95	13,331.10	1,575.15-L	
	830		640	41516-00002	00000	03/08/11	03/13/12		467.000	13,197.18	14,965.44	1,768.26-L	
	830		640	41516-00002	00000	03/09/11	03/13/12		318.000	8,986.52	10,122.29	1,135.77-L	
	830		640	41516-00002	00000	03/09/11	03/13/12		302.000	8,534.37	9,612.99	1,078.62-L	
	830		640	41516-00002	00000	11/09/10	03/13/12		135.000	3,815.03	3,785.45	29.58 L	
	830		640	41549-00004	00000	11/09/10	04/13/12		678.000	19,453.82	19,011.40	442.42 L	
	830		640	41549-00004	00000	11/09/10	04/13/12		777.000	22,294.43	21,787.39	507.04 L	
	830		640	41549-00004	00000	01/18/12	04/13/12		85.000	2,438.90	2,279.70	159.20 S	
	830		640	41549-00004	00000	10/20/11	04/13/12		253.000	7,259.32	5,756.81	1,502.51 S	
	830		640	41666-00003	00000	10/20/11	08/08/12		694.000	14,788.81	15,791.42	1,002.61-S	
	830		640	41666-00003	00000	10/20/11	08/08/12		1,008.000	21,480.00	22,936.23	1,456.23-S	

ASSET 500458401 KOMATSU LTD

SPON ADR

GAIN / LOSS INFORMATION

TAX INFORMATION
 GAIN / LOSS INFORMATION
 STATE G/L

ASSET	CODE OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
ASSET 50075N104 KRAFT FOODS INC - A	633	41534-00001	02/14/11	03/29/12	200.000	7,552.23	6,111.44	1,440.79	1,440.79	.00
TOTAL-LONG										
ASSET 50076Q106 KRAFT FOODS GROUP INC	612	41739-00003	10/20/12	10/25/12	.662	30.49	28.76	1.73	1.73	.00
830	612	41760-00005	10/01/12	11/09/12	7.999	349.11	355.51	6.40	6.40	.00
830	612	41760-00005	10/01/12	11/09/12	7.666	334.58	340.21	5.63	5.63	.00
830	612	41760-00005	09/21/12	11/09/12	9.999	436.39	440.61	4.22	4.22	.00
830	612	41760-00006	09/21/12	11/09/12	1.336	58.31	58.60	.29	.29	.00
830	612	41760-00006	09/21/12	11/09/12	7.997	351.76	350.80	.96	.96	.00
830	612	41760-00006	09/20/12	11/09/12	11.999	527.80	524.84	2.96	2.96	.00
830	612	41760-00006	09/20/12	11/09/12	8.004	352.07	347.75	4.32	4.32	.00
TOTAL-SHORT										
55.662										
2,440.51										
2,447.08										
6.57-										
ASSET 501044CH2 KROGER CO										
830	573	41572-00001	06/30/11	05/08/12	20,000.000	24,509.20	23,027.00	1,482.20	1,482.20	.00
830	573	41572-00001	06/30/11	05/08/12	60,000.000	73,527.60	69,081.00	4,446.60	4,446.60	.00
TOTAL-SHORT										
80,000.000										
98,036.80										
92,108.00										
5,928.80										
ASSET 50540RAK8 LAB CORP OF AMER HLDGS										
830	573	41708-00001	08/20/12	09/19/12	40,000.000	40,667.60	39,917.20	750.40	750.40	.00
TOTAL-SHORT										
40,000.000										
40,667.60										
39,917.20										
750.40										
ASSET 512807108 LAM RESEARCH CORP										
830	640	41645-00001	01/25/12	07/18/12	1,399.000	49,089.81	60,948.83	11,859.02	11,859.02	.00

GAIN / LOSS INFORMATION

TAX	CODE OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
						ASSET 512807108 (CONT'D)					
						ASSET 515098101 LANDSTAR SYS INC					
	830	672	41459-00044	0000	10/31/11	01/13/12	21,000	1,015.75	941.41	74.34	.00
	830	672	41459-00044	0000	10/31/11	01/13/12	17,000	822.27	762.09	60.18	.00
						TOTAL-SHORT	38,000	1,838.02	1,703.50	134.52	.00
						ASSET 521865204 LEAR CORP- W/I					
	830	660	41463-00005	0000	11/07/11	01/18/12	152,000	6,326.83	6,882.51	555.68-S	.00
	830	660	41463-00005	0000	10/26/10	01/18/12	435,000	18,106.40	18,508.69	402.29-L	.00
	830	660	41598-00003	0000	10/26/10	06/01/12	344,000	13,098.19	14,636.75	1,538.56-L	.00
	830	660	41598-00003	0000	10/26/10	06/01/12	71,000	2,703.41	3,020.96	317.55-L	.00
	830	660	41600-00004	0000	10/26/10	06/05/12	20,000	749.14	850.97	101.83-L	.00
	830	660	41600-00004	0000	08/12/10	06/05/12	290,000	10,862.55	11,231.41	368.86-L	.00
	830	660	41600-00004	0000	08/12/10	06/05/12	440,000	16,481.11	17,040.76	559.65-L	.00
						TOTAL-SHORT	1,752,000	68,327.63	72,172.05	555.68-	.00
						ASSET 530555101 LIBERTY GLOBAL INC					
	830	660	41584-00002	0000	01/25/11	05/18/12	320,000	15,148.43	12,965.76	2,182.67 L	.00
	830	660	41584-00002	0000	10/12/11	05/18/12	281,000	13,302.21	10,920.80	2,399.41 S	.00
	830	660	41584-00002	0000	10/12/11	05/18/12	427,000	20,213.69	16,567.60	3,646.09 S	.00
						TOTAL-SHORT	1,028,000	48,664.33	40,436.16	6,045.50	.00
						ASSET 53071M104 LIBERTY INTERACTIVE CORP					
	830	660	41662-00002	0000	11/07/11	08/06/12	525,000	10,052.42	8,697.20	1,355.22 S	.00
	830	660	41662-00002	0000	03/26/10	08/06/12	895,000	17,136.99	13,595.32	3,541.67 L	.00
						TOTAL-SHORT	1,420,000	27,189.41	22,292.52	1,355.22	.00
						ASSET 53071M112 LIBERTY VENTURES RTS					
	830	660	41703-00002	0000	09/12/12	09/14/12	47,000	634.49	.00	634.49 S	.00

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 53071M112 (CONT'D)

TOTAL-SHORT 47,000 634.49 .00 634.49 .00

ASSET 53071M880 LIBERTY VENTURES SER A

830	660	41668-0002	0000	09/01/09	08/15/12	.900	39.12	19.82	19.30	L	.00
830	660	41683-0001	0000	03/26/10	08/27/12	2.200	106.15	77.97	28.18	L	.00
830	660	41683-0001	0000	03/26/10	08/27/12	23.750	1,145.91	841.72	304.19	L	.00
830	660	41683-0001	0000	09/01/09	08/27/12	52.500	2,533.07	1,156.31	1,376.76	L	.00
830	660	41683-0001	0000	09/01/09	08/27/12	61.550	2,969.72	1,355.63	1,614.09	L	.00
TOTAL-LONG						140,900	6,793.97	3,451.45	3,342.52		.00

ASSET 53217V109 LIFE TECHNOLOGIES CORP

830	660	41724-0002	0000	04/04/12	10/04/12	545,000	27,023.11	25,941.56	1,081.55	S	.00
TOTAL-SHORT						545,000	27,023.11	25,941.56	1,081.55		.00

ASSET 534187109 LINCOLN NATIONAL CORP

830	660	41613-0002	0000	01/13/11	06/18/12	723,000	15,172.18	21,256.49	6,084.31	L	.00
830	660	41613-0002	0000	01/13/11	06/18/12	474,000	9,946.90	13,935.79	3,988.89	L	.00
TOTAL-LONG						1,197,000	25,119.08	35,192.28	10,073.20		.00

ASSET 539830AX7 LOCKHEED MARTIN CORP
 SR UNSEC
 02.125% DUE 09/15/2016

830	573	41568-0005	0000	09/06/11	05/02/12	15,000,000	15,347.70	14,988.60	359.10	S	.00
830	573	41568-0005	0000	09/06/11	05/02/12	10,000,000	10,231.80	9,992.40	239.40	S	.00
830	573	41568-0007	0000	09/06/11	05/02/12	35,000,000	35,906.85	34,973.40	933.45	S	.00
TOTAL-SHORT						60,000,000	61,486.35	59,954.40	1,531.95		.00

ASSET 539830109 LOCKHEED MARTIN CORP

830	633	41647-0002	0000	11/11/10	07/20/12	78,000	6,883.67	5,478.76	1,404.91	L	.00
TOTAL-LONG						78,000	6,883.67	5,478.76	1,404.91		.00

ASSET 548661107 LOWES COMPANIES INC

830	612	41583-0001	0000	01/18/12	05/17/12	23,000	666.24	630.43	35.81	S	.00
830	612	41583-0001	0000	02/15/12	05/17/12	2,000	57.93	54.78	3.15	S	.00
830	612	41583-0002	0000	02/15/12	05/17/12	25,000	719.29	684.75	34.54	S	.00
830	612	41583-0002	0000	02/15/12	05/17/12	2,000	57.54	54.58	2.96	S	.00

GAIN / LOSS INFORMATION

FEDERAL G/L
 STATE G/L

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES

 FEDERAL TAX COST PROCEEDS UNITS

TAX CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41585-00001	00000	02/15/12	05/21/12	24.000		621.53	654.96	G/L		
830	612	41585-00001	00000	02/16/12	05/21/12	22.000		569.73	600.16	G/L		
830	612	41585-00001	00000	02/16/12	05/21/12	22.000		569.73	599.87	G/L		
830	612	41585-00001	00000	01/18/12	05/21/12	25.000		647.42	680.25	G/L		
830	612	41585-00001	00000	02/10/12	05/21/12	23.000		595.63	621.01	G/L		
830	612	41585-00002	00000	02/10/12	05/21/12	3.000		76.95	81.00	G/L		
830	612	41585-00002	00000	02/09/12	05/21/12	23.000		589.94	619.85	G/L		
830	612	41585-00002	00000	02/09/12	05/21/12	22.000		564.29	592.02	G/L		
830	612	41585-00002	00000	02/09/12	05/21/12	22.000		564.29	592.02	G/L		
830	612	41585-00002	00000	02/09/12	05/21/12	22.000		564.28	591.77	G/L		
830	612	41585-00002	00000	01/17/12	05/21/12	30.000		769.48	801.00	G/L		
830	612	41585-00002	00000	01/17/12	05/21/12	17.000		436.04	452.20	G/L		
830	612	41586-00004	00000	01/17/12	05/22/12	5.000		129.47	133.00	G/L		
830	612	41586-00004	00000	01/05/12	05/22/12	30.000		776.83	791.62	G/L		
830	612	41586-00004	00000	01/05/12	05/22/12	30.000		776.83	791.62	G/L		
830	612	41586-00004	00000	01/05/12	05/22/12	30.000		776.84	782.37	G/L		
830	612	41586-00004	00000	12/16/11	05/22/12	12.000		310.73	299.39	G/L		
830	612	41586-00005	00000	12/16/11	05/22/12	43.000		1,121.33	1,072.81	G/L		
830	612	41586-00005	00000	12/19/11	05/22/12	34.000		886.64	847.25	G/L		
830	612	41586-00006	00000	12/19/11	05/22/12	39.000		1,012.42	970.02	G/L		
830	612	41586-00006	00000	12/19/11	05/22/12	37.000		960.51	918.56	G/L		
TOTAL-SHORT												
								515.000	13,480.79	13,533.65	52.86-	

ASSET 549764108 LUFKIN INDS, INC.	612	41585-00001	00000	02/15/12	05/21/12	24.000		621.53	654.96	TAX COST		
830	612	41585-00001	00000	02/16/12	05/21/12	22.000		569.73	600.16	TAX COST		
830	612	41585-00001	00000	02/16/12	05/21/12	22.000		569.73	599.87	TAX COST		
830	612	41585-00001	00000	01/18/12	05/21/12	25.000		647.42	680.25	TAX COST		
830	612	41585-00001	00000	02/10/12	05/21/12	23.000		595.63	621.01	TAX COST		
830	612	41585-00002	00000	02/10/12	05/21/12	3.000		76.95	81.00	TAX COST		
830	612	41585-00002	00000	02/09/12	05/21/12	23.000		589.94	619.85	TAX COST		
830	612	41585-00002	00000	02/09/12	05/21/12	22.000		564.29	592.02	TAX COST		
830	612	41585-00002	00000	02/09/12	05/21/12	22.000		564.28	591.77	TAX COST		
830	612	41585-00002	00000	01/17/12	05/21/12	30.000		769.48	801.00	TAX COST		
830	612	41585-00002	00000	01/17/12	05/21/12	17.000		436.04	452.20	TAX COST		
830	612	41586-00004	00000	01/17/12	05/22/12	5.000		129.47	133.00	TAX COST		
830	612	41586-00004	00000	01/05/12	05/22/12	30.000		776.83	791.62	TAX COST		
830	612	41586-00004	00000	01/05/12	05/22/12	30.000		776.83	791.62	TAX COST		
830	612	41586-00004	00000	12/16/11	05/22/12	12.000		310.73	299.39	TAX COST		
830	612	41586-00004	00000	12/16/11	05/22/12	43.000		1,121.33	1,072.81	TAX COST		
830	612	41586-00005	00000	12/19/11	05/22/12	34.000		886.64	847.25	TAX COST		
830	612	41586-00006	00000	12/19/11	05/22/12	39.000		1,012.42	970.02	TAX COST		
830	612	41586-00006	00000	12/19/11	05/22/12	37.000		960.51	918.56	TAX COST		
TOTAL-SHORT												
								515.000	13,480.79	13,533.65	52.86-	
TOTAL-LONG												
ASSET 55402X105 MWI VETERINARU SUPPLY INC	612	41647-00001	00000	01/18/12	07/20/12	69.000		3,935.73	5,036.31			
830	612	41647-00001	00000	01/18/12	07/20/12	18.000		1,026.71	1,312.02			
830	612	41647-00001	00000	06/12/09	07/20/12	359.000		20,477.23	8,268.00			
TOTAL-LONG												
								446.000	25,439.67	14,616.33	1,385.89-	12,209.23
TOTAL-SHORT												
								8.000	573.02	567.82	5.20 S	
ASSET 55616P104 MACY'S INC	612	41628-00001	00000	11/08/11	07/02/12	716.000		24,297.56	22,878.63			
830	612	41628-00001	00000	11/08/11	07/02/12	8.000		573.02	567.82			
TOTAL-SHORT												
								8.000	573.02	567.82	5.20 S	

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 55616P104 (CONT'D)

UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
716.000	24,297.56	22,878.63	1,418.93	.00
TOTAL-SHORT				
18.000	652.66	667.73	15.07-S	.00
9.000	326.33	333.86	7.53-S	.00
3.000	108.78	65.85	42.93 L	.00
30.000	1,087.77	1,067.44	22.60-	.00
TOTAL-LONG				
441.000	21,903.98	19,844.91	2,059.07 S	.00
TOTAL-SHORT				
441.000	21,903.98	19,844.91	2,059.07 S	.00
ASSET 56585A102 MARATHON PETROLEUM CORP				
830	660	41676-00002	00000	06/29/12
830	660	41676-00002	00000	08/20/12
ASSET 571748102 MARSH & MCLENNAN COMPANIES INC				
830	660	41506-00003	00000	09/13/11
830	660	41506-00003	00000	09/13/11
830	660	41506-00003	00000	09/13/11
123.000	3,935.15	3,762.48	172.67 S	.00
422.000	13,501.10	11,840.86	1,660.24 S	.00
639.000	20,443.61	17,929.64	2,513.97 S	.00
1,184.000	37,879.86	33,532.98	4,346.88	.00
TOTAL-SHORT				
291.000	26,179.87	25,107.22	1,072.65 S	.00
112.000	10,076.10	8,776.12	1,299.98 S	.00
TOTAL-SHORT				
403.000	36,255.97	33,883.34	2,372.63	.00
ASSET 573284106 MARTIN MARIETTA MATLS INC				
830	660	41779-00001	00000	07/02/12
830	660	41779-00001	00000	11/29/12
ASSET 574599106 MASCO CORP				
830	660	41514-00002	00000	02/03/11
830	660	41514-00002	00000	03/09/12
830	660	41514-00002	00000	05/17/11
830	660	41514-00002	00000	03/09/12
144.000	1,766.72	1,965.86	199.14-L	.00
733.000	8,993.09	9,542.49	549.40-S	.00
1,108.000	13,593.92	14,424.39	830.47-S	.00
497.000	6,097.63	4,671.70	1,425.93 S	.00
2,482.000	30,451.36	30,604.44	46.06	.00
TOTAL-SHORT				
4.000	1,736.49	1,682.76	53.73 S	.00
TOTAL-LONG				
4.000	1,736.49	1,682.76	53.73 S	.00
ASSET 57636Q104 MASTERCARD INC CL A				
830	612	41530-00006	00000	03/09/12
830	612	41530-00006	00000	03/27/12

GAIN / LOSS INFORMATION

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	ASSET	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
								ASSET 5772K101 MAXIM INTERGRADED PRODUCTS INC						
830	660	41600-0005	0000	05/06/11	06/05/12	797.000				19,974.21	22,223.07	2,248.86-L		
830	660	41600-0005	0000	05/06/11	06/05/12	525.000				13,157.41	14,638.78	1,481.37-L		
830	660	41600-0005	0000	11/07/11	06/05/12	143.000				3,583.83	3,833.80	249.97-S		
TOTAL-SHORT										4.000	1,736.49	1,682.76	53.73	
								ASSET 580135101 MCDONALD'S CORP						
830	612	41460-0004	0000	01/05/12	01/17/12	9.000				907.45	898.79	8.66 S		
830	612	41548-0002	0000	07/18/11	04/12/12	7.000				1,073.62	938.41	135.21 S		
830	612	41548-0002	0000	07/18/11	04/12/12	11.000				1,683.22	596.51	86.71 S		
830	612	41549-0002	0000	07/18/11	04/13/12	14.000				1,364.28	1,193.03	171.25 S		
830	612	41549-0002	0000	10/04/11	04/13/12	25.000				2,436.22	2,115.57	320.65 S		
830	612	41551-0003	0000	08/10/11	04/17/12	12.000				1,165.18	1,014.39	150.79 S		
830	612	41551-0003	0000	08/05/11	04/17/12	24.000				2,330.35	2,012.85	317.50 S		
830	612	41551-0003	0000	06/28/11	04/17/12	3.000				291.29	250.76	40.53 S		
830	612	41555-0004	0000	06/28/11	04/19/12	18.000				1,745.39	1,504.59	240.80 S		
830	612	41555-0004	0000	06/28/11	04/19/12	2.000				193.93	166.88	27.05 S		
830	612	41555-0005	0000	06/28/11	04/19/12	19.000				1,806.26	1,585.38	220.88 S		
TOTAL-SHORT										171.000	16,655.03	14,711.82	1,943.21	
								ASSET 582839106 MEAD JOHNSON NUTRITION CO						
830	612	41457-0005	0000	11/29/10	01/11/12	19.000				1,370.36	1,136.68	233.68 L		
830	612	41457-0005	0000	04/22/10	01/11/12	1.000				72.12	52.37	19.75 L		
830	612	41457-0005	0000	03/23/10	01/11/12	6.000				432.75	312.74	120.01 L		
830	640	41751-0001	0000	02/14/12	08/15/12	507.000				36,903.70	38,319.31	1,415.61-S		
830	640	41751-0001	0000	01/18/12	11/01/12	121.000				7,745.71	9,145.24	1,399.53-S		
830	640	41751-0001	0000	11/01/12	11/01/12	12.000				768.17	878.28	110.11-S		
830	640	41751-0001	0000	06/02/11	11/01/12	344.000				22,020.87	23,195.41	1,174.54-L		
830	640	41751-0001	0000	06/02/11	11/01/12	381.000				24,389.40	25,690.26	1,300.86-L		
830	612	41780-0002	0000	03/23/10	11/30/12	12.000				817.42	625.49	191.93 L		
830	612	41789-0002	0000	03/23/10	12/11/12	4.000				266.23	208.50	57.73 L		
830	612	41789-0002	0000	04/21/10	12/11/12	15.000				998.38	776.92	221.46 L		
830	612	41794-0001	0000	04/21/10	12/14/12	9.000				590.81	466.15	124.66 L		

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----

UNIT	PROCEEDS	TAX COST	G/L	STATE
830	21,000	1,378.55	1,079.32	299.23 L
830	1,000	66.18	51.40	14.73 L
830	14,000	925.88	712.60	213.28 L
830	12,000	793.62	578.72	214.90 L
830	3,000	198.40	144.26	54.14 L
830	8,000	527.75	384.71	143.04 L
830	7,000	461.79	328.97	132.82 L
830	15,000	982.33	704.94	277.39 L
TOTAL-SHORT 1,512,000				
TOTAL-LONG 101,710.37				
104,922.27				
2,925.25-				
156.65-				
830	155,000	6,152.90	3,793.89	2,359.01 L
830	163,000	6,470.46	3,989.70	2,480.76 L
830	291,000	11,551.57	7,099.97	4,451.60 L
TOTAL-LONG 609,000				
24,174.93				
14,883.56				
9,291.37				
967.92 S				
190,957.43				
189,989.51				
967.92 S				
190,000.000				
830	190,957.43	25,094.73	24,999.28	95.45 L
830	10,000.000	10,037.89	9,999.71	38.18 L
TOTAL-LONG 35,000.000				
35,132.62				
34,998.99				
133.63				
53,000				
830	2,029.85	1,915.27	1,915.27	114.58 L
830	127,000	5,251.79	4,589.43	662.36 L
830	115,000	4,755.56	4,007.92	747.64 L
830	150,000	6,202.90	3,996.03	2,206.87 L
830	80,738	3,338.73	1,411.10	1,927.63 L
830	190,262	7,867.84	3,030.02	4,837.82 L
ASSET 58471A105 MEDIDATA SOLUTIONS INC				
830	612	41794-00001	03/23/10	12/14/12
830	612	41794-00002	03/23/10	12/14/12
830	612	41794-00002	03/17/10	12/14/12
830	612	41794-00002	03/17/10	12/14/12
830	612	41794-00002	03/03/10	12/14/12
830	612	41794-00002	03/02/10	12/14/12
830	612	41801-00003	03/02/10	12/20/12
830	612	41801-00003	02/26/10	12/20/12
830	612	41802-00004	02/26/10	12/21/12
ASSET 587728ACO MERCEDES-BENZ AUTO REC				
830	573	41705-00013	07/14/11	09/18/12
830	573	41705-00013	07/14/11	09/18/12
SERIES 2011-1 CLASS A3				
00.850% DUE 03/16/2015				
TOTAL-SHORT 190,000.000				
190,957.43				
189,989.51				
967.92 S				
190,000.000				
830	25,000.000	25,094.73	24,999.28	95.45 L
830	10,000.000	10,037.89	9,999.71	38.18 L
TOTAL-LONG 35,000.000				
35,132.62				
34,998.99				
133.63				
53,000				
830	2,029.85	1,915.27	1,915.27	114.58 L
830	127,000	5,251.79	4,589.43	662.36 L
830	115,000	4,755.56	4,007.92	747.64 L
830	150,000	6,202.90	3,996.03	2,206.87 L
830	80,738	3,338.73	1,411.10	1,927.63 L
830	190,262	7,867.84	3,030.02	4,837.82 L
ASSET 58933Y105 MERCK & CO INC				

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----
 ASSET 58933Y105 (CONT'D)
 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

TOTAL-LONG 716,000 29,446.67 18,499.77 10,496.90

ASSET 59001K100 MERITOR INC

830	672	41711-0001	0000	03/31/11	09/24/12	425,000	1,913.65	7,360.96	5,447.31-L	.00
830	672	41711-0001	0000	03/31/11	09/24/12	394,000	1,774.06	6,824.04	5,049.98-L	.00
830	672	41711-0001	0000	07/14/10	09/24/12	195,000	878.03	2,882.57	2,004.54-L	.00
830	672	41711-0001	0000	07/14/10	09/24/12	47,000	945.57	3,104.30	2,158.73-L	.00
830	672	41711-0001	0000	02/25/10	09/24/12	1,145,000	5,155.58	12,793.54	7,637.96-L	.00
830	672	41711-0001	0000	02/25/10	09/24/12	47,000	211.63	525.15	313.52-L	.00
830	672	41712-0002	0000	02/25/10	09/21/12	1,048,000	4,799.73	11,709.72	6,909.99-L	.00
830	672	41712-0002	0000	01/13/12	09/21/12	69,000	316.01	452.64	136.63-S	.00
830	672	41712-0002	0000	01/18/12	09/21/12	344,000	1,575.49	2,097.37	521.88-S	.00
TOTAL-SHORT						3,877,000	17,569.75	47,750.29	658.51-	.00
TOTAL-LONG								29,522.03-		.00

ASSET 59018Y64 MERRILL LYNCH & CO

NOTES SERIES MTN
 06.875% DUE 04/25/2018

830	573	41701-0023	0000	07/14/10	09/12/12	25,000,000	29,621.50	27,125.00	2,496.50 L	.00
830	573	41701-0023	0000	07/14/10	09/12/12	75,000,000	88,864.50	81,375.00	7,489.50 L	.00
TOTAL-LONG						100,000,000	118,486.00	108,500.00	9,986.00	.00

ASSET 59156RAT5 METLIFE INC

GLOBAL
 07.717% DUE 02/15/2019

830	573	41550-0011	0000	08/03/10	04/16/12	60,000,000	75,615.60	73,278.60	2,337.00 L	.00
830	573	41550-0011	0000	08/03/10	04/16/12	40,000,000	50,410.40	48,852.40	1,558.00 L	.00
TOTAL-LONG						100,000,000	126,026.00	122,131.00	3,895.00	.00

ASSET 61166W101 MONSANTO CO

830	612	41466-0002	0000	01/12/11	01/23/12	10,000	806.61	750.13	56.48 L	.00
830	612	41466-0002	0000	01/12/11	01/23/12	10,000	806.61	748.01	58.60 L	.00
830	612	41466-0002	0000	01/11/11	01/23/12	7,000	564.62	507.42	57.20 L	.00
830	612	41516-0007	0000	01/07/11	03/13/12	16,000	1,267.67	1,159.82	107.85 L	.00
830	612	41516-0007	0000	01/07/11	03/13/12	10,000	792.29	716.50	75.79 L	.00
830	612	41516-0007	0000	01/06/11	03/13/12	1,000	79.23	71.32	7.91 L	.00
830	612	41520-0002	0000	01/06/11	03/15/12	12,000	952.24	855.86	96.38 L	.00
830	612	41520-0003	0000	01/06/11	03/15/12	1,000	78.92	71.32	7.60 L	.00

GAIN / LOSS INFORMATION

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES -----

TAX CODE	OR-OFF SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41520-0003	0000	01/25/11	03/15/12	2.000	157.83	142.00	15.83 L	.00
830	612	41520-0003	0000	01/07/11	03/15/12	9.000	710.26	640.76	69.50 L	.00
ASSET 611740101 MONSTER BEVERAGE CORPORATION										
830	640	41564-0004	0000	01/18/12	04/30/12	30.000	1,991.19	1,500.00	491.19 S	.00
830	640	41564-0004	0000	09/08/10	04/30/12	776.000	51,505.54	18,325.55	33,179.99 L	.00
830	640	41564-0004	0000	09/08/10	04/30/12	18.000	1,194.72	425.08	769.64 L	.00
830	640	41564-0004	0000	09/08/10	08/13/12	768.000	41,536.43	18,136.62	23,399.81 L	.00
TOTAL-SHORT										
						1,592.000	96,227.88	38,387.25	491.19	57,349.44
TOTAL-LONG										
						81.000	670.66	1,044.77	374.11-L	.00
ASSET 61742107 MONSTER WORLDWIDE INC										
830	672	41459-00051	0000	06/12/09	01/13/12	81.000	670.66	1,044.77	374.11-L	.00
TOTAL-LONG										
						81.000	670.66	1,044.77	374.11-	.00
ASSET 61747WAK5 MORGAN STANLEY										
SR UNSEC										
02.875% DUE 07/28/2014										
830	573	41522-0002	0000	08/11/11	03/19/12	5,000.000	4,959.25	4,910.45	48.80 S	.00
830	573	41522-0002	0000	08/11/11	03/19/12	40,000.000	39,674.00	39,283.60	390.40 S	.00
830	573	41522-0002	0000	10/19/11	03/19/12	55,000.000	54,551.75	52,072.35	2,479.40 S	.00
TOTAL-SHORT										
						100,000.000	99,185.00	96,266.40	2,918.60	.00
ASSET 62474M108 MTN GROUP LTD										
SPONS ADR										
830	710	41484-0002	0000	11/20/09	02/08/12	1,972.000	34,572.05	31,311.42	3,260.63 L	.00
TOTAL-LONG										
						1,972.000	34,572.05	31,311.42	3,260.63	.00
ASSET 62947105 NVR INC										
830	660	41647-0002	0000	08/13/08	07/20/12	24.000	18,219.75	13,484.49	4,735.26 L	.00
830	660	41647-0002	0000	08/13/08	07/20/12	35.000	26,570.48	19,664.88	6,905.60 L	.00

GAIN / LOSS INFORMATION

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

TAX INFORMATION
 FEDERAL STATE
 G/L G/L
 TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES

TOTAL-LONG 59,000 44,790.23 33,149.37 11,640.86 .00

ASSET	UNIT	DATE	ACQ PRICE	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 637071101 NATIONAL OILWELL VARCO INC	612	41753-00001	07/22/11	11/05/12	14,000	1,005.59	1,164.45	158.86-L	.00
	612	41753-00001	07/22/11	11/05/12	1,000	71.83	83.03	11.20-L	.00
	612	41753-00002	07/22/11	11/05/12	14,000	1,006.87	1,162.47	155.60-L	.00
	612	41753-00002	07/27/11	11/05/12	5,000	359.60	400.71	41.11-L	.00
	612	41754-00003	07/27/11	11/06/12	20,000	1,436.71	1,602.83	166.12-L	.00
	612	41787-00002	07/27/11	12/07/12	20,000	1,362.97	1,602.84	239.87-L	.00
	612	41788-00002	07/27/11	12/10/12	12,000	817.16	961.70	144.54-L	.00
	612	41788-00003	07/27/11	12/10/12	9,000	611.50	721.28	109.78-L	.00
	612	41793-00006	07/27/11	12/13/12	14,000	918.52	1,121.98	203.46-L	.00
	612	41793-00006	05/26/11	12/13/12	12,000	787.30	863.99	76.69-L	.00
	612	41794-00003	05/26/11	12/14/12	22,000	1,429.97	1,583.99	154.02-L	.00
	612	41794-00004	05/26/11	12/14/12	2,000	129.94	144.00	14.06-L	.00
	612	41794-00004	05/26/11	12/14/12	20,000	1,299.38	1,436.15	136.77-L	.00
	612	41795-00005	05/26/11	12/17/12	5,000	329.59	359.04	29.45-L	.00
	612	41795-00005	07/20/12	12/17/12	12,000	791.03	832.13	41.10-S	.00
	612	41795-00005	07/20/12	12/17/12	5,000	329.59	346.05	16.46-S	.00
TOTAL-SHORT					187,000	12,687.55	14,386.64	57.56-	.00
TOTAL-LONG								1,641.53-	.00

ASSET	UNIT	DATE	ACQ PRICE	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 64110D104 NETAPP INC	612	41591-00002	02/10/12	05/24/12	27,000	756.16	1,066.08	309.92-S	.00
	612	41591-00002	02/10/12	05/24/12	13,000	364.08	510.90	146.82-S	.00
	612	41591-00003	02/10/12	05/24/12	19,000	541.87	746.69	204.82-S	.00
	612	41591-00003	11/22/11	05/24/12	13,000	370.75	455.04	84.29-S	.00
	612	41591-00003	11/22/11	05/24/12	8,000	228.15	279.99	51.84-S	.00
	612	41605-00001	09/15/09	06/08/12	36,000	1,092.63	891.72	200.91-L	.00
	612	41605-00001	09/17/09	06/08/12	1,000	30.35	24.73	5.62-L	.00
	612	41605-00002	09/17/09	06/08/12	40,000	1,213.71	989.34	224.37-L	.00
	612	41605-00002	09/17/09	06/08/12	3,000	91.03	73.89	17.14-L	.00
	612	41667-00001	09/17/09	08/09/12	38,000	1,219.45	935.94	283.51-L	.00
	612	41667-00001	09/10/09	08/09/12	21,000	673.91	513.47	160.44-L	.00
	612	41667-00002	09/10/09	08/09/12	48,000	1,542.98	1,173.65	369.33-L	.00
	612	41667-00002	09/10/09	08/09/12	10,000	321.46	241.31	80.15-L	.00
	612	41667-00003	09/10/09	08/09/12	59,000	1,898.80	1,423.70	475.10-L	.00

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 64110D104 (CONT'D)

ASSET 654106103 NIKE INC
 CLASS B
 830 612 41515-0008 00000 10/15/09 03/12/12
 830 612 41515-0008 00000 01/04/08 03/12/12
 830 612 41516-0008 00000 01/04/08 03/13/12
 TOTAL-SHORT 342.000
 10,527.44
 9,536.44
 825.57-
 1,816.57
 STATE G/L

ASSET 65473QAS2 NISOURCE FINANCE CORP
 NOTES
 06.400% DUE 03/15/2018
 830 573 41488-0008 00000 03/26/10 02/14/12
 830 573 41488-0008 00000 03/26/10 02/14/12
 830 573 41488-0010 00000 03/26/10 02/14/12
 TOTAL-LONG 37.000
 4,055.44
 2,315.15
 1,740.29
 STATE G/L

ASSET 65476CAC5 NISSAN AUTO LEASE TRUST
 SERIES 2010-A CLASS A3
 01.390% DUE 01/15/2016
 828 573 41457-0003 00000 05/19/10 01/15/12
 828 573 41486-0003 00000 05/19/10 02/15/12
 828 573 41515-0003 00000 05/19/10 03/15/12
 828 573 41547-00024 00000 05/19/10 04/15/12
 828 573 41547-00024 00000 05/19/10 04/15/12
 828 573 41547-00024 00000 05/19/10 04/15/12
 828 573 41576-00033 00000 05/19/10 05/15/12
 TOTAL-LONG 70,000.000
 82,485.20
 75,042.10
 7,443.10
 STATE G/L

ASSET 655844AE8 NORFOLK SOUTHERN CORP
 SR NTS
 07.700% DUE 05/15/2017
 830 573 41655-0003 00000 11/23/10 07/30/12
 830 573 41655-0003 00000 11/23/10 07/30/12
 TOTAL-LONG 205,251.680
 205,251.68
 205,222.00
 29.68
 STATE G/L

830 573 41655-0003 00000 11/23/10 07/30/12
 830 573 41655-0003 00000 11/23/10 07/30/12
 25,000.000
 31,636.75
 82,255.55
 31,479.25
 81,846.05
 157.50 L
 409.50 L
 .00
 .00

TAX ----- DATES ----- ACQUIRED TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 655844AEB (CONT'D)
 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

TOTAL-LONG 90,000.000 113,892.30 113,325.30 567.00

ASSET 66987V109 NOVARTIS AG SPONSORED ADR
 830 710 41710-00002 00000 04/11/11 09/21/12 391.000 23,793.46 21,753.30 2,040.16 L
 830 710 41710-00002 00000 04/11/11 09/21/12 312.000 18,986.08 17,358.10 1,627.98 L
 TOTAL-LONG 703.000 42,779.54 39,111.40 3,668.14

ASSET 670100205 NOVO NORDISK A S ADR
 830 612 41530-00008 00000 07/19/11 03/27/12 6.000 842.70 760.03 82.67 S
 830 612 41674-00004 00000 04/27/12 08/16/12 8.000 1,264.30 1,159.83 104.47 S
 830 612 41674-00004 00000 07/19/11 08/16/12 1.000 158.04 126.67 31.37 L
 830 612 41674-00004 00000 02/18/11 08/16/12 1.000 158.04 126.46 31.58 L
 830 612 41676-00001 00000 02/18/11 08/20/12 9.000 1,411.04 1,138.13 272.91 L
 830 612 41680-00003 00000 02/18/11 08/22/12 8.000 1,243.86 1,009.53 234.33 L
 830 612 41703-00002 00000 02/18/11 09/14/12 3.000 459.84 378.58 81.26 L
 830 612 41703-00002 00000 07/15/11 09/14/12 5.000 766.40 626.39 140.01 L
 830 612 41704-00010 00000 07/15/11 09/17/12 5.000 768.64 626.38 142.26 L
 830 612 41704-00010 00000 07/27/11 09/17/12 4.000 614.91 494.16 120.75 L
 TOTAL-SHORT 50.000 7,687.77 6,446.16 1,054.47

ASSET 67020Y100 NUANCE COMMUNICATIONS INC
 830 640 41793-00004 00000 10/24/11 12/13/12 859.000 18,891.56 22,323.95 3,432.39-L
 830 640 41793-00004 00000 10/24/11 12/13/12 905.000 19,903.22 23,519.41 3,616.19-L
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

ASSET 67066G104 NVIDIA CORP
 830 660 41513-00003 00000 08/12/11 03/08/12 1,225.000 18,133.35 16,880.99 1,252.36 S
 830 660 41513-00003 00000 08/12/11 03/08/12 808.000 11,960.61 11,134.56 826.05 S
 830 660 41513-00003 00000 08/15/11 03/08/12 133.000 1,968.76 1,752.77 215.99 S
 830 660 41513-00003 00000 08/15/11 03/08/12 202.000 2,990.15 2,662.10 328.05 S
 TOTAL-LONG 1,764.000 38,794.78 45,843.36 7,048.58-

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 67066G104 (CONT'D)

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 67037106 NV ENERGY INC	314.000	5,538.84	4,964.28	574.56 S	.00
830 660 41617-00001 00000 11/07/11 06/20/12					
830 660 41617-00001 00000 06/15/10 06/20/12	1,161.000	20,479.58	14,500.19	5,979.39 L	.00
TOTAL-SHORT	1,475.000	26,018.42	19,464.47	574.56	.00
TOTAL-LONG				5,979.39	.00
ASSET 670837103 OGE ENERGY CORP	644.000	34,882.12	33,523.55	1,358.57 S	.00
830 660 41613-00003 00000 12/14/11 06/18/12					
TOTAL-SHORT	644.000	34,882.12	33,523.55	1,358.57	.00
ASSET 671074102 OYO GEOSPACE	9.000	778.93	740.88	38.05 S	.00
830 672 41463-00048 00000 01/13/12 01/18/12					
830 672 41480-00003 00000 01/13/12 02/06/12	86.000	9,158.82	7,079.52	2,079.30 S	.00
830 672 41480-00003 00000 06/12/09 02/06/12	211.000	22,471.07	4,829.47	17,641.60 L	.00
TOTAL-SHORT	306.000	32,408.82	12,649.87	2,117.35	.00
TOTAL-LONG				17,641.60	.00
ASSET 674215108 OASIS PETROLEUM INC	25.000	866.27	782.75	83.52 S	.00
830 672 41463-00049 00000 01/13/12 01/18/12					
830 672 41463-00049 00000 10/28/11 01/18/12	85.000	2,945.32	2,651.29	294.03 S	.00
TOTAL-SHORT	110.000	3,811.59	3,434.04	377.55	.00
ASSET 67459105 OCCIDENTAL PETROLEUM CORP	696.000	54,177.24	67,996.56	13,819.32-S	.00
830 640 41758-00001 00000 03/23/12 11/07/12					
TOTAL-SHORT	696.000	54,177.24	67,996.56	13,819.32-	.00
ASSET 683399109 ONYX PHARMACEUTICALS INC	2.000	85.91	86.28	.37-S	.00
830 672 41463-00050 00000 01/13/12 01/18/12					

GAIN / LOSS INFORMATION

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 683399109 (CONT'D)
 STATE G/L

ASSET	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 683715106 OPEN TEXT CORP	05/04/12	640	41570-0002	0000	04/01/11	05/04/12		368.000	18,587.48	23,477.63	4,890.15-L	.00
	05/04/12	640	41570-0002	0000	04/01/11	05/04/12		399.000	20,153.28	25,455.36	5,302.08-L	.00
	05/04/12	640	41570-0002	0000	01/18/12	05/04/12		38.000	1,919.36	1,862.38	56.98 S	.00
TOTAL-SHORT								2.000	85.91	86.28		.00

ASSET	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 68389X105 ORACLE CORP	01/03/12	612	41466-0001	0000	09/17/10	01/03/12		3.000	79.14	81.81	2.67-L	.00
	01/03/12	612	41466-0001	0000	09/17/10	01/03/12		49.000	1,292.56	1,333.96	41.40-L	.00
	01/03/12	612	41466-0001	0000	09/22/10	01/03/12		20.000	527.57	541.00	13.43-L	.00
	01/03/12	612	41466-0002	0000	09/22/10	01/03/12		32.000	833.98	865.61	31.63-L	.00
	01/06/12	612	41466-0002	0000	09/27/10	01/06/12		39.000	1,016.42	1,052.61	36.19-L	.00
	01/06/12	612	41466-0002	0000	09/27/10	01/06/12		1.000	26.69	26.99	.30-L	.00
	01/06/12	612	41466-0002	0000	09/22/10	01/06/12		53.000	1,414.56	1,428.21	13.65-L	.00
	01/06/12	612	41466-0002	0000	09/17/10	01/06/12		17.000	453.73	458.10	4.37-L	.00
	01/23/12	612	41466-0003	0000	09/27/10	01/23/12		11.000	312.29	296.01	16.28 L	.00
	01/23/12	612	41466-0004	0000	09/27/10	01/23/12		25.000	708.49	672.75	35.74 L	.00
	01/23/12	612	41466-0004	0000	09/24/10	01/23/12		14.000	396.75	376.32	20.43 L	.00
	05/02/12	612	41568-0001	0000	09/24/10	05/02/12		34.000	996.88	911.50	85.38 L	.00
	05/02/12	612	41568-0001	0000	09/13/10	05/02/12		15.000	439.80	378.58	61.22 L	.00
	05/02/12	612	41568-0002	0000	09/13/10	05/02/12		11.000	325.81	277.62	48.19 L	.00
	05/02/12	612	41568-0002	0000	09/13/10	05/02/12		27.000	799.73	679.03	120.70 L	.00
	05/02/12	612	41568-0002	0000	09/10/10	05/02/12		29.000	858.96	724.71	134.25 L	.00
	05/31/12	612	41597-0002	0000	09/07/10	05/31/12		73.000	1,944.47	1,774.62	169.85 L	.00
	05/31/12	612	41597-0003	0000	09/07/10	05/31/12		1.000	26.47	24.31	2.16 L	.00
	05/31/12	612	41597-0003	0000	09/07/10	05/31/12		72.000	1,905.80	1,736.64	169.16 L	.00
	05/31/12	612	41597-0003	0000	09/08/10	05/31/12		29.000	767.62	695.71	71.91 L	.00
TOTAL-LONG								633.000	17,308.95	16,379.94		.00

ASSET	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 693511106 PPL CORPORATION	02/08/12	660	41484-0001	0000	11/07/11	02/08/12		341.000	9,442.35	10,158.32	715.97-S	.00
	02/08/12	660	41484-0001	0000	06/17/11	02/08/12		322.000	8,916.23	8,744.88	171.35 S	.00
	02/08/12	660	41484-0001	0000	06/17/11	02/08/12		297.000	8,223.98	8,065.93	158.05 S	.00
TOTAL-LONG								960.000	26,582.56	26,972.13		.00

TAX ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

ASSET 693656100 PVH CORP
 660 41598-0005 0000 07/19/11 06/01/12 188.000 14,191.80 14,190.58 1.22 S
 660 41598-0005 0000 07/19/11 06/01/12 115.000 8,681.16 8,680.41 .75 S
 690 41751-0001 0000 01/18/12 11/01/12 26.000 2,956.66 1,963.26 993.40 S
 690 41751-0001 0000 01/10/05 11/01/12 570.000 64,819.18 15,084.59 49,734.59 L
 690 41751-0001 0000 01/10/05 11/01/12 444.000 50,490.73 11,750.10 38,740.63 L
 690 41751-0001 0000 05/11/04 11/01/12 275.000 31,272.41 4,716.25 26,556.16 L
 690 41751-0001 0000 05/11/04 11/01/12 325.000 36,958.30 5,573.75 31,384.55 L

 TOTAL-SHORT 1,943.000 209,370.24 61,958.94 995.37 146,415.93
 TOTAL-LONG

 960.000 26,582.56 26,969.13 386.57-

 GAIN / LOSS INFORMATION STATE G/L

ASSET 697900108 PAN AMERICAN SILVER CORP
 ISIN CA6979001089 SEDOL 2669272
 640 41470-0002 0000 10/25/10 01/25/12 690.000 15,158.46 21,660.89 6,502.43-L
 640 41470-0002 0000 10/25/10 01/25/12 721.000 15,839.49 22,634.06 6,794.57-L

 TOTAL-LONG 1,411.000 30,997.95 44,294.95 13,297.00-

 ASSET 699462107 PAREXEL INTERNATIONAL CORP
 672 41463-0052 0000 07/19/11 01/18/12 43.000 886.64 1,035.63 148.99-S

 TOTAL-SHORT 43.000 886.64 1,035.63 148.99-

 ASSET 701094104 PARKER HANNIFIN CORP
 660 41543-0002 0000 01/27/10 04/09/12 176.000 14,552.00 10,002.94 4,549.06 L
 660 41543-0002 0000 01/26/10 04/09/12 13.000 1,074.86 738.17 336.69 L
 660 41543-0002 0000 01/26/10 04/09/12 100.000 8,268.19 5,678.21 2,589.98 L
 660 41543-0002 0000 05/19/09 04/09/12 48.000 3,968.73 2,176.51 1,792.22 L
 660 41543-0002 0000 05/19/09 04/09/12 49.000 4,051.41 2,221.85 1,829.56 L
 640 41751-0002 0000 01/18/12 11/01/12 14.000 1,130.65 1,176.84 46.19-S
 640 41751-0002 0000 03/11/08 11/01/12 337.000 27,216.42 21,041.40 6,175.02 L
 640 41751-0002 0000 03/11/08 11/01/12 267.000 21,563.16 16,670.78 4,892.38 L

 TOTAL-SHORT 1,004.000 81,825.42 59,706.70 46.19-

 TOTAL-LONG 22,164.91

 ASSET 703395103 PATTERSON COS INC
 660 41530-0004 0000 02/25/11 03/27/12 650.000 21,183.31 21,461.96 278.65-L
 660 41530-0004 0000 02/25/11 03/27/12 430.000 14,013.58 14,197.91 184.33-L

 GAIN / LOSS INFORMATION STATE G/L

TAX ----- DATES ----- TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED
 UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

TOTAL-LONG 1,080,000 35,196.89 35,659.87 462.98-

ASSET 703481101 PATTERSON-UTI ENERGY INC

830	640	41493-00002	08/16/11	02/16/12	846,000	15,563.84	22,948.68	7,384.84-S
830	640	41493-00002	08/16/11	02/16/12	894,000	16,446.89	24,250.73	7,803.84-S
830	640	41493-00002	02/09/11	02/16/12	989,000	18,194.60	25,332.94	7,138.34-L
830	640	41493-00002	02/09/11	02/16/12	943,000	17,348.34	24,154.66	6,806.32-L
830	640	41493-00002	01/18/12	02/16/12	100,000	1,839.70	1,852.99	13.29-S
TOTAL-SHORT					3,772,000	69,393.37	98,540.00	15,201.97-
TOTAL-LONG								13,944.66-

ASSET 705560100 PEETS COFFEE & TEA INC

830	672	41725-00002	06/29/12	10/05/12	267,000	19,608.07	15,701.84	3,906.23 S
TOTAL-SHORT					267,000	19,608.07	15,701.84	3,906.23 S

ASSET 713448BY3 PEPICO INC

830	573	41640-00003	06/04/12	07/13/12	70,000,000	72,258.90	70,655.90	1,603.00 S
TOTAL-SHORT					70,000,000	72,258.90	70,655.90	1,603.00 S

ASSET 714290103 PERRIGO CO

830	612	41766-00005	09/21/12	11/16/12	7,000	713.42	814.31	100.89-S
830	612	41766-00005	07/18/12	11/16/12	12,000	1,223.00	1,385.75	162.75-S
830	612	41766-00005	09/20/12	11/16/12	9,000	917.25	1,031.81	114.56-S
830	612	41766-00005	07/31/12	11/16/12	5,000	509.58	570.00	60.42-S
TOTAL-SHORT					33,000	3,363.25	3,801.87	438.62-

ASSET 71654V101 PETROLEO BRASILEIRO SA SPONSORED ADR

830	710	41723-00003	12/17/09	10/03/12	201,000	4,464.41	8,439.79	3,975.38-L
830	710	41723-00003	02/02/11	10/03/12	379,000	8,417.97	12,852.16	4,434.19-L
830	710	41723-00003	02/02/11	10/03/12	490,000	10,883.39	16,616.24	5,732.85-L
830	710	41723-00003	06/25/09	10/03/12	672,000	14,925.80	21,768.77	6,842.97-L
830	710	41723-00003	06/25/09	10/03/12	348,000	7,729.43	11,273.11	3,543.68-L
TOTAL-SHORT					33,000	3,363.25	3,801.87	438.62-

GAIN / LOSS INFORMATION

FEDERAL G/L STATE G/L

GAIN / LOSS INFORMATION

TAX	CODE OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
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ASSET 723787107 PIONEER NAT RES CO												
830	660	41575-0003	0000	01/07/11	05/09/12	72.000	7,359.78	6,661.44	698.34	S	.00	
830	660	41575-0003	0000	01/07/11	05/09/12	158.000	16,150.61	13,886.56	2,264.05	L	.00	
830	660	41575-0003	0000	01/07/11	05/09/12	5.000	511.10	439.45	71.65	L	.00	
830	660	41771-0002	0000	08/01/12	11/20/12	230.000	23,965.58	21,637.85	2,327.73	S	.00	
830	660	41771-0002	0000	01/07/11	11/20/12	27.000	2,813.35	2,373.02	440.33	L	.00	
TOTAL-SHORT							492.000	50,800.42	44,998.32	3,026.07		.00
TOTAL-LONG										2,776.03		.00
ASSET 727493108 PLANTRONICS INC NEW												
830	672	41480-0004	0000	01/18/12	02/06/12	11.000	419.58	401.28	18.30	S	.00	
830	672	41480-0004	0000	01/13/12	02/06/12	3.000	114.43	108.24	6.19	S	.00	
830	672	41480-0004	0000	01/13/12	02/06/12	79.000	3,013.36	2,667.16	346.20	S	.00	
830	672	41480-0004	0000	10/31/11	02/06/12	73.000	2,784.49	2,464.59	319.90	S	.00	
830	672	41480-0004	0000	09/22/10	02/06/12	405.000	15,448.23	13,423.52	2,024.71	L	.00	
830	672	41480-0004	0000	09/22/10	02/06/12	385.000	14,685.35	12,760.63	1,924.72	L	.00	
TOTAL-SHORT							956.000	36,465.44	31,825.42	690.59		.00
TOTAL-LONG										3,949.43		.00

ASSET 73179V103 POLYORE INTERNATIONAL INC												
830	672	41522-0002	0000	11/11/11	03/19/12	149.000	5,266.44	8,492.58	3,226.14	S	.00	
830	672	41522-0002	0000	01/18/12	03/19/12	57.000	2,014.68	3,028.98	1,014.30	S	.00	
830	672	41522-0002	0000	01/13/12	03/19/12	214.000	7,563.89	11,093.74	3,529.85	S	.00	
830	672	41522-0002	0000	11/23/11	03/19/12	155.000	5,478.52	7,839.06	2,360.54	S	.00	
830	672	41522-0002	0000	01/31/12	03/19/12	238.000	8,412.17	9,013.25	601.08	S	.00	
830	672	41633-0008	0000	01/31/12	07/06/12	502.000	19,296.90	19,011.14	285.76	S	.00	
TOTAL-SHORT							1,315.000	48,032.60	58,478.75	10,446.15		.00
TOTAL-LONG												.00

ASSET 741503403 PRICELINE.COM INC												
830	640	41484-0002	0000	01/18/12	02/08/12	6.000	3,198.52	3,076.14	122.38	S	.00	
830	640	41484-0002	0000	03/11/10	02/08/12	28.000	14,926.44	6,735.73	8,190.71	L	.00	
830	640	41484-0002	0000	03/03/10	02/08/12	40.000	21,323.48	9,622.46	11,701.02	L	.00	
830	640	41484-0002	0000	03/03/10	02/08/12	14.000	7,463.22	3,348.56	4,114.66	L	.00	
830	612	41530-0009	0000	11/16/11	03/27/12	1.000	732.08	544.92	187.16	S	.00	
830	612	41530-0009	0000	11/08/11	03/27/12	1.000	732.07	535.50	196.57	S	.00	
830	640	41668-0003	0000	03/03/10	08/10/12	52.000	29,264.47	12,437.53	16,826.94	L	.00	
TOTAL-SHORT							1,315.000	48,032.60	58,478.75	10,446.15		.00
TOTAL-LONG												.00

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	
830	640	41668-0003	00000	03/03/10	08/10/12			64.000	36,017.80	15,307.72	G/L	G/L	
830	640	41668-0003	00000	11/16/09	08/10/12			13.000	7,316.12	2,674.69	G/L	G/L	
----- DATES -----													
TOTAL-SHORT						TOTAL-LONG							
219.000						120,974.20						54,283.25	506.11

ASSET 742651DH2 PRIVATE EXPORT FUNDING						03.050% DUE 10/15/2014							
830	573	41696-0001	00000	02/08/11	09/07/12			60,000.000	63,339.60	62,194.20	1,145.40 L	2,863.50 L	
830	573	41696-0001	00000	02/08/11	09/07/12			150,000.000	158,349.00	155,485.50	1,145.40 L	2,863.50 L	

TOTAL-LONG						TOTAL-LONG							
210,000.000						221,688.60						217,679.70	4,008.90

830	612	41452-0009	00000	08/11/11	01/09/12			26.000	1,444.07	1,277.05	167.02 S	167.02 S	
830	612	41452-0009	00000	08/11/11	01/09/12			2.000	111.08	97.89	13.19 S	13.19 S	
830	612	41452-0010	00000	08/20/10	01/09/12			24.000	1,340.13	1,174.69	165.44 S	165.44 S	
830	612	41704-0011	00000	08/20/10	09/17/12			4.000	223.36	155.92	67.44 L	67.44 L	
830	612	41704-0011	00000	08/20/10	09/17/12			5.000	322.60	194.90	127.70 L	127.70 L	
830	612	41704-0011	00000	08/11/10	09/17/12			16.000	1,032.30	620.63	411.67 L	411.67 L	
830	612	41704-0012	00000	08/11/10	09/17/12			7.000	451.79	271.52	180.27 L	180.27 L	
830	612	41704-0012	00000	08/20/10	09/17/12			13.000	839.03	501.02	338.01 L	338.01 L	
830	612	41759-0003	00000	08/20/10	11/08/12			5.000	309.80	192.70	117.10 L	117.10 L	
830	612	41759-0003	00000	08/26/10	11/08/12			24.000	1,487.06	914.64	572.42 L	572.42 L	
830	612	41759-0003	00000	08/31/10	11/08/12			8.000	495.68	303.67	192.01 L	192.01 L	
830	612	41759-0006	00000	08/31/10	11/15/12			16.000	981.89	607.35	374.54 L	374.54 L	
830	612	41765-0006	00000	07/14/10	11/15/12			7.000	429.58	258.86	170.72 L	170.72 L	
830	612	41765-0007	00000	07/14/10	11/15/12			24.000	1,485.57	887.52	598.05 L	598.05 L	

TOTAL-SHORT						TOTAL-LONG							
181.000						10,953.94						7,458.36	345.65

830	612	41459-0003	00000	10/31/11	01/13/12			81.000	2,926.47	3,152.45	225.98-S	225.98-S
830	612	41459-0003	00000	10/31/11	01/13/12			74.000	2,673.57	2,880.01	206.44-S	206.44-S
830	612	41459-0006	00000	06/12/09	01/13/12			13.000	469.68	328.95	140.73 L	140.73 L
830	612	41459-0006	00000	06/12/09	01/13/12			26.000	980.18	657.90	322.28 L	322.28 L
830	612	41459-0008	00000	06/12/09	01/18/12			108.000	2,611.33	4,259.67	1,648.34-S	1,648.34-S
830	612	41646-0002	00000	01/26/12	07/19/12			108.000	2,611.33	4,259.67	1,648.34-S	1,648.34-S
830	612	41646-0002	00000	06/12/09	07/19/12			361.000	8,728.60	9,134.63	406.03-L	406.03-L
830	612	41646-0002	00000	06/12/09	07/19/12			420.000	10,155.16	10,627.18	472.02-L	472.02-L

TOTAL-SHORT						TOTAL-LONG						
74582104 QUALITY SYSTEMS INC						74582104 QUALITY SYSTEMS INC						

830	612	41459-0003	00000	10/31/11	01/13/12			81.000	2,926.47	3,152.45	225.98-S	225.98-S
830	612	41459-0006	00000	10/31/11	01/13/12			74.000	2,673.57	2,880.01	206.44-S	206.44-S
830	612	41459-0006	00000	06/12/09	01/13/12			13.000	469.68	328.95	140.73 L	140.73 L
830	612	41459-0008	00000	06/12/09	01/18/12			26.000	980.18	657.90	322.28 L	322.28 L
830	612	41579-0002	00000	01/26/12	07/19/12			108.000	2,611.33	4,259.67	1,648.34-S	1,648.34-S
830	612	41646-0002	00000	06/12/09	07/19/12			361.000	8,728.60	9,134.63	406.03-L	406.03-L
830	612	41646-0002	00000	06/12/09	07/19/12			420.000	10,155.16	10,627.18	472.02-L	472.02-L

TOTAL-SHORT						TOTAL-LONG						
74582104 QUALITY SYSTEMS INC						74582104 QUALITY SYSTEMS INC						

TAX ----- DATES ----- TRADE ASSET 747582104 (CONT'D)
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

TOTAL-SHORT 1,565,000 42,835.82 50,051.55 6,800.69- 415.04-
 TOTAL-LONG

ASSET 74973W107 RTI INTERNATIONAL METALS 672 41463-00059 00000 07/14/11 01/18/12 6,000 158.63 195.86 37.23-S

TOTAL-SHORT 6,000 158.63 195.86
 TOTAL-SHORT

ASSET 75281A109 RANGE RES CORP 660 41450-00001 00000 08/09/11 01/05/12 134,000 8,130.68 7,255.98 874.70 S
 660 41450-00001 00000 08/09/11 01/05/12 164,000 9,950.99 8,880.45 1,070.54 S

TOTAL-SHORT 298,000 18,081.67 16,136.43 1,945.24
 TOTAL-SHORT

ASSET 758075402 REDWOOD TR INC 672 41459-00065 00000 06/17/09 01/13/12 36,000 399.95 527.60 127.65-L
 672 41463-00060 00000 06/17/09 01/18/12 13,000 149.10 190.52 41.42-L
 672 41607-00003 00000 06/17/09 06/12/12 581,000 6,938.26 8,514.85 1,576.59-L
 672 41607-00003 00000 06/17/09 06/12/12 605,000 7,224.87 8,866.58 1,641.71-L
 672 41607-00003 00000 06/18/09 06/12/12 30,000 358.10 434.10 75.84-L
 672 41607-00003 00000 06/18/09 06/12/12 35,000 417.97 506.45 88.48-L
 672 41607-00003 00000 10/31/11 06/12/12 56,000 668.75 436.72 232.03 S
 672 41607-00003 00000 10/31/11 06/12/12 37,000 441.85 288.29 153.56 S

TOTAL-SHORT 1,393,000 16,599.01 19,765.11 385.59
 TOTAL-LONG

ASSET 760759100 REPUBLIC SVCS INC 660 41711-00001 00000 02/19/08 09/24/12 162,200 4,539.02 3,822.55 716.47 L
 660 41711-00001 00000 02/19/08 09/24/12 112,300 3,142.61 2,646.56 496.05 L
 660 41711-00001 00000 08/18/06 09/24/12 445,500 12,466.90 10,357.88 2,109.02 L
 660 41711-00001 00000 08/18/06 09/24/12 284,850 7,971.26 6,622.76 1,348.50 L
 660 41711-00001 00000 09/12/06 09/24/12 77,850 2,178.56 1,768.06 410.50 L
 660 41711-00001 00000 09/12/06 09/24/12 123,300 3,450.44 2,800.28 650.16 L

TOTAL-LONG 1,206,000 33,748.79 28,018.09 5,730.70
 TOTAL-LONG

ASSET 767204100 RIO TINTO PLC SPONSORED ADR 830 41760-00007 00000 03/23/12 11/12/12 1,267,000 62,090.86 68,052.22 5,961.36-S

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 767204100 (CONT'D)

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 768573107 RIVERBED TECHNOLOGY INC	672	41795-00001 00000 01/05/10 12/20/12	1,267.000	68,052.22	5,961.36-
TOTAL-SHORT			1,267.000	68,052.22	5,961.36-
ASSET 773903109 ROCKWELL AUTOMATION INC	660	41667-00001 00000 04/30/12 08/09/12	224.000	17,389.45	1,485.81-
TOTAL-SHORT			224.000	17,389.45	1,485.81-
ASSET 776696106 ROPER INDS INC NEW	612	41565-00002 00000 12/21/11 05/01/12	7.000	721.23	120.63 S
612	41565-00002 00000 12/14/11 05/01/12	15.000	1,545.49	1,225.66	319.83 S
TOTAL-SHORT			22.000	1,826.26	440.46
ASSET 77779307 ROSETTA RESOURCES INC	672	41459-00068 00000 10/31/11 01/13/12	151.000	6,681.63	201.18-S
672	41459-00068 00000 10/31/11 01/13/12	4.000	177.00	178.28	1.28-S
TOTAL-SHORT			155.000	6,858.63	202.46-
ASSET 778296103 ROSS STORES INC	660	41631-00002 00000 11/07/11 07/03/12	92.000	5,806.98	1,691.36 S
660	41631-00002 00000 09/30/11 07/03/12	294.000	18,557.10	11,626.64	6,930.46 S
660	41631-00002 00000 09/30/11 07/03/12	41.000	2,587.90	1,621.40	966.50 S
640	41799-00003 00000 07/18/12 12/19/12	654.000	35,329.33	45,674.31	10,344.98-S
660	41801-00002 00000 09/30/11 12/20/12	405.000	21,513.28	16,016.29	5,496.99 L
TOTAL-SHORT			1,486.000	83,794.59	756.66-
ASSET 779376102 ROVI CORP	672	41459-00069 00000 10/31/11 01/13/12	62.000	1,964.12	3,061.81
672	41521-00001 00000 10/31/11 03/16/12	58.000	1,990.99	2,864.27	873.28-S
672	41521-00001 00000 01/18/12 03/16/12	51.000	1,750.70	1,518.78	231.92 S
672	41521-00001 00000 06/12/09 03/16/12	375.000	12,872.81	8,500.65	4,372.16 L
672	41521-00001 00000 06/12/09 03/16/12	354.000	12,151.93	8,024.61	4,127.32 L
672	41521-00001 00000 06/18/09 03/16/12	35.000	1,201.46	773.15	428.31 L
TOTAL-SHORT			1,486.000	83,794.59	756.66-
ASSET 779376102 ROVI CORP	672	41459-00069 00000 10/31/11 01/13/12	62.000	1,964.12	3,061.81
672	41521-00001 00000 10/31/11 03/16/12	58.000	1,990.99	2,864.27	873.28-S
672	41521-00001 00000 01/18/12 03/16/12	51.000	1,750.70	1,518.78	231.92 S
672	41521-00001 00000 06/12/09 03/16/12	375.000	12,872.81	8,500.65	4,372.16 L
672	41521-00001 00000 06/12/09 03/16/12	354.000	12,151.93	8,024.61	4,127.32 L
672	41521-00001 00000 06/18/09 03/16/12	35.000	1,201.46	773.15	428.31 L
TOTAL-SHORT			1,486.000	83,794.59	756.66-

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 767204100 (CONT'D)

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201 EDITH L TREES T/W CHAR TR ART X
 FROM: 01/01/12 TO: 12/31/12

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	-----	DATES	-----	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	830		672	41521-00001	00000	06/18/09	03/16/12				35,000	1,201.46	773.15	428.31 L	G/L
										TOTAL-SHORT	970,000	33,133.47	25,516.42	1,739.05-	9,356.10
										TOTAL-LONG					
ASSET 780259206 ROYAL DUTCH SHELL PLC															
ADR A															
830	830		730	41477-00001	00000	06/27/11	02/01/12				22,236	1,606.11	1,509.84	96.27 S	.00
830	830		730	41477-00001	00000	06/27/11	02/01/12				27,073	1,955.49	1,838.24	117.25 S	.00
830	830		730	41477-00001	00000	09/01/05	02/01/12				80,812	5,380.28	456.80 L	.00	.00
830	830		730	41477-00001	00000	09/01/05	02/01/12				38,199	2,759.13	215.93 L	.00	.00
830	830		730	41477-00001	00000	12/17/10	02/01/12				34,657	2,503.29	273.77 L	.00	.00
830	830		730	41477-00001	00000	12/17/10	02/01/12				26,154	1,889.11	206.65 L	.00	.00
830	830		730	41477-00001	00000	12/17/09	02/01/12				294,000	21,235.71	4,078.16 L	.00	.00
830	830		730	41477-00001	00000	12/17/09	02/01/12				246,869	17,831.42	3,424.39 L	.00	.00
830	830		730	41562-00003	00000	12/17/09	04/26/12				115,131	8,154.15	1,435.22 L	.00	.00
830	830		730	41562-00003	00000	12/17/09	04/26/12				601,869	42,627.38	8,910.68 L	.00	.00
										TOTAL-SHORT	1,487,000	106,398.87	87,183.75	19,001.60	.00
										TOTAL-LONG					.00
ASSET 79466L302 SALESFORCE.COM															
830	830		612	41449-00002	00000	08/11/11	01/04/12				7,000	682.11	935.88	253.77-S	.00
830	830		612	41449-00002	00000	09/09/11	01/04/12				4,000	389.78	496.54	106.76-S	.00
830	830		612	41450-00007	00000	09/09/11	01/05/12				17,000	1,649.44	2,110.28	460.84-S	.00
830	830		612	41530-00010	00000	09/09/11	03/27/12				8,000	1,244.10	993.08	251.02 S	.00
830	830		612	41530-00010	00000	09/09/11	03/27/12				11,000	1,710.63	1,353.83	356.80 S	.00
										TOTAL-SHORT	47,000	5,676.06	5,889.61	213.55-	.00
										TOTAL-LONG					.00
ASSET 795435106 SALIX PHARMACEUTICALS LTD															
830	830		672	41459-00070	00000	09/20/10	01/13/12				28,000	1,383.73	1,160.59	223.14 L	.00
										TOTAL-LONG	28,000	1,383.73	1,160.59	223.14	.00
ASSET 80004C101 SANDISK CORP															
830	830		660	41660-00004	00000	06/27/12	08/02/12				1,003,000	40,852.58	36,402.48	4,450.10 S	.00
830	830		660	41738-00002	00000	09/18/12	10/19/12				887,000	40,303.58	40,743.55	439.97-S	.00

TAX INFORMATION
 FEDERAL STATE
 GAIN / LOSS

CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 803062108 SAPIENT CORP						
672	41540-0002 0000	01/18/12 04/03/12	13,000	163.92	164.71	.79-S
672	41540-0002 0000	01/13/12 04/03/12	44,000	554.80	556.16	1.36-S
672	41540-0002 0000	12/23/10 04/03/12	301,000	3,795.33	3,720.57	74.76 L
672	41541-0001 0000	12/23/10 04/04/12	553,000	6,759.61	6,835.47	75.86-L
672	41729-0002 0000	12/23/10 10/10/12	394,000	4,197.23	4,870.12	672.89-L
672	41729-0002 0000	12/23/10 10/10/12	937,000	9,981.73	11,581.98	1,600.25-L
TOTAL-SHORT						
2,242,000						
25,452.62						
27,729.01						
2.15-						
2,274.24-						
ASSET 803111103 SARA LEE CORP						
SEE 04883634 & 432589109						
EXCH 6/29/2012						
660	41607-0004 0000	11/07/11 06/12/12	212,000	4,060.56	3,926.20	134.36 S
660	41607-0004 0000	08/25/11 06/12/12	684,000	13,101.04	11,962.82	1,138.22 S
660	41607-0004 0000	08/25/11 06/12/12	1,037,000	19,862.25	18,136.61	1,725.64 S
TOTAL-SHORT						
1,933,000						
37,023.85						
34,025.63						
2,998.22						
ASSET 80589M102 SCANA CORP W/1						
660	41768-0003 0000	11/19/12	142,000	6,504.31	6,058.93	445.38 L
660	41768-0003 0000	11/19/12	297,000	13,604.07	11,554.90	2,049.17 L
660	41768-0003 0000	08/18/10 11/19/12	181,000	8,290.70	7,041.87	1,248.83 L
TOTAL-LONG						
620,000						
28,399.08						
24,655.70						
3,743.38						
ASSET 806857108 SCHLUMBERGER LTD						
SEDOL 2779201 ISIN AN8068571086						
612	41451-0008 0000	01/07/10 01/06/12	12,000	815.81	830.04	14.23-L
612	41451-0009 0000	01/07/10 01/06/12	10,000	679.53	691.71	12.18-L
612	41515-0009 0000	10/23/09 03/12/12	3,000	222.01	207.51	14.50 L
612	41515-0009 0000	10/23/09 03/12/12	21,000	1,554.04	1,383.48	170.56 L
612	41516-0009 0000	10/23/09 03/13/12	12,000	893.74	790.56	103.18 L
612	41516-0009 0000	02/23/10 03/13/12	10,000	744.79	608.23	136.56 L
612	41617-0002 0000	02/23/10 06/20/12	13,000	860.32	790.70	69.62 L
612	41617-0003 0000	02/23/10 06/20/12	14,000	912.83	851.52	61.31 L
612	41618-0003 0000	02/23/10 06/21/12	2,000	126.24	121.64	4.60 L
612	41618-0003 0000	02/23/10 06/21/12	22,000	1,388.66	1,337.99	50.67 L
TOTAL-LONG						
12,000						
815.81						
830.04						
121.64						
1,337.99						

GAIN / LOSS INFORMATION

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	
								2.000	126.24	121.78	G/L		
830	612	41618-00003	00000	02/22/10	06/21/12			2.000	121.78	5.06	G/L		
830	612	41619-00003	00000	02/22/10	06/22/12			12.000	1,232.17	20.39	L	.00	
830	612	41620-00003	00000	02/22/10	06/25/12			12.000	723.03	1,211.78	L	.00	
830	612	41620-00003	00000	09/11/09	06/25/12			7.000	421.77	727.07	L	.00	
830	612	41620-00003	00000	09/11/09	06/25/12			16.000	956.78	4.04-L	L	.00	
830	612	41621-00003	00000	09/11/09	06/26/12			4.000	239.19	20.39	L	.00	
830	612	41621-00003	00000	08/28/09	06/26/12			19.000	1,149.89	5.06	L	.00	
830	612	41624-00004	00000	08/28/09	06/27/12			199.000	13,047.04	121.78	L	.00	
TOTAL-LONG													
									199.000	13,047.04	12,370.76	676,28	.00
ASSET 811065101 SCRIPPS NETWORKS INTERAC													
CL A													
830	660	41578-00001	00000	05/13/11	05/14/12			186.000	10,046.75	9,528.15	L	.00	
830	660	41578-00001	00000	05/13/11	08/03/12			278.000	15,016.11	14,240.99	L	.00	
830	660	41661-00001	00000	05/13/11	08/03/12			4.000	226.01	204.91	L	.00	
830	660	41661-00001	00000	03/24/11	08/03/12			419.000	23,674.26	21,264.71	L	.00	
830	660	41661-00001	00000	03/24/11	08/03/12			69.000	3,898.63	3,501.83	L	.00	
830	660	41752-00001	00000	03/24/11	11/02/12			206.000	12,776.04	10,454.72	L	.00	
830	660	41752-00001	00000	07/01/11	11/02/12			211.000	13,086.14	10,418.74	L	.00	
830	660	41752-00001	00000	07/01/11	11/02/12			26.000	1,612.51	1,283.83	L	.00	
830	660	41796-00004	00000	07/01/11	12/18/12			295.000	17,525.23	14,566.48	L	.00	
830	660	41796-00004	00000	11/07/11	12/18/12			167.000	9,921.07	6,965.40	L	.00	
TOTAL-LONG													
									1,861.000	107,782.75	92,429.76	15,352.99	.00
ASSET 8121K100 SEALED AIR CORP													
830	633	41778-00001	00000	12/10/08	11/28/12			775.000	13,097.83	11,606.71	L	.00	
TOTAL-LONG													
									775.000	13,097.83	11,606.71	1,491.12	.00
ASSET 812293AB4 SEARIVER MARITIME FINL HLDGS INC													
DEB													
GTD DEFD INT DUE 09/01/2012													
829	573	41688-00009	00000	05/26/09	09/01/12			50,000.000	50,000.00	45,500.00	L	.00	
829	573	41688-00009	00000	05/26/09	09/01/12			135,000.000	135,000.00	122,850.00	L	.00	
TOTAL-LONG													
									185,000.000	185,000.00	168,350.00	16,650.00	.00
ASSET 812578102 SEATTLE GENETICS INC / WA													
830	672	41459-00072	00000	10/31/11	01/13/12			24.000	413.99	528.24	S	.00	
830	672	41459-00072	00000	10/31/11	01/13/12			12.000	207.00	264.12	S	.00	
830	672	41459-00072	00000	10/11/10	01/13/12			42.000	724.48	708.00	L	.00	
830	672	41571-00001	00000	01/18/12	05/07/12			98.000	1,875.91	1,738.52	S	.00	
TOTAL-LONG													
									185,000.000	185,000.00	168,350.00	16,650.00	.00

GAIN / LOSS INFORMATION STATE

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	G/L	STATE
	830	672	41571-0001	0000	10/11/10	05/07/12		380.000	7,273.94	6,405.70	868.24	L
	830	672	41571-0001	0000	10/11/10	05/07/12		318.000	6,087.15	5,360.56	726.59	L
	830	672	41571-0001	0000	10/11/10	05/07/12		3.000	57.43	34.55	22.88	L
----- DATES -----												
	TOTAL-SHORT											
	877.000											
	TOTAL-LONG											
	33.98-											

	ASSET 816851109 SEMPRA ENERGY											
830	660	41620-0006	0000	05/17/11	06/25/12			155.000	10,284.02	8,504.17	1,779.85	L
830	660	41620-0006	0000	05/17/11	06/25/12			234.000	15,525.55	12,838.55	2,687.00	L
830	660	41620-0006	0000	11/07/11	06/25/12			14.000	928.88	751.66	177.22	L
830	660	41705-0004	0000	11/07/11	09/18/12			140.000	9,118.74	7,516.57	1,602.17	S
830	660	41705-0004	0000	08/22/11	09/18/12			152.000	9,900.34	7,502.84	2,397.50	L
830	660	41705-0004	0000	08/22/11	09/18/12			100.000	6,513.38	4,936.08	1,577.30	L

	TOTAL-SHORT											
	795.000											
	TOTAL-LONG											
	1,779.39											

	ASSET 81783H105 SEVEN & I HOLDINGS											
830	730	41563-0004	0000	02/19/09	04/27/12			236.000	14,136.25	11,594.33	2,541.92	L
830	730	41563-0004	0000	02/19/09	04/27/12			212.000	12,698.66	10,415.24	2,283.42	L
830	730	41563-0004	0000	05/14/09	04/27/12			342.000	20,485.58	16,689.60	3,795.98	L

	TOTAL-LONG											
	790.000											

	ASSET 82481R106 SHIRE PLC											
830	612	41487-0003	0000	11/08/11	02/13/12			10.000	1,066.80	975.70	91.10	S
830	612	41488-0001	0000	11/08/11	02/14/12			1.000	106.46	97.57	8.89	S
830	612	41488-0001	0000	11/16/11	02/14/12			6.000	638.75	582.59	56.16	S
830	612	41492-0005	0000	11/16/11	02/15/12			3.000	322.89	291.30	31.59	S
830	612	41492-0005	0000	11/17/11	02/15/12			1.000	107.63	97.00	10.63	S

	TOTAL-SHORT											
	21.000											

	ASSET 825549108 SHUFFLE MASTER INC											
830	672	41540-0003	0000	10/31/11	04/03/12			153.000	2,798.09	1,643.11	1,154.98	S
830	672	41540-0003	0000	10/31/11	04/03/12			52.000	950.99	558.44	392.55	S
830	672	41540-0003	0000	01/18/12	04/03/12			64.000	1,170.44	808.96	361.48	S
830	672	41459-0007	0000	10/31/11	01/13/12			144.000	1,820.19	1,546.46	273.73	S
SEE 78423R105												
NAME CHANGE 9/28/12												

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	G/L	STATE
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830	672	41540-00003	00000	06/18/09	04/03/12	35,000	640.09	189.00	451.09	L	.00	G/L
830	672	41540-00003	00000	06/18/09	04/03/12	35,000	640.09	189.00	451.09	L	.00	G/L
830	672	41540-00003	00000	06/12/09	04/03/12	701,000	12,820.02	3,700.16	9,119.86	L	.00	G/L

						1,184,000	20,839.91	8,635.13	2,182.74	10,022.04		.00
						TOTAL-SHORT			TOTAL-LONG			.00

ASSET 828807BVB8 SIMON PROPERTY GROUP LP

NTS

05.875% DUE 03/01/2017

830	573	41480-00001	00000	10/29/10	02/06/12	10,000,000	11,699.60	11,427.10	272.50	L	.00	.00
830	573	41480-00001	00000	10/29/10	02/06/12	25,000,000	29,249.00	28,567.75	681.25	L	.00	.00
830	573	41480-00001	00000	09/01/11	02/06/12	5,000,000	5,849.80	5,693.45	156.35	S	.00	.00
830	573	41480-00001	00000	08/09/10	02/06/12	5,000,000	5,658.45	5,558.45	191.35	L	.00	.00
830	573	41480-00003	00000	08/09/10	02/06/12	10,000,000	11,689.10	11,316.90	372.20	L	.00	.00
830	573	41480-00003	00000	08/09/10	02/06/12	30,000,000	35,067.30	33,950.70	1,116.60	L	.00	.00
830	573	41480-00003	00000	02/22/10	02/06/12	5,000,000	5,844.55	5,139.40	705.15	L	.00	.00
830	573	41480-00003	00000	02/22/10	02/06/12	20,000,000	23,378.20	20,557.60	2,820.60	L	.00	.00

						110,000,000	128,627.35	122,311.35	156.35	6,159.65		.00
						TOTAL-SHORT			TOTAL-LONG			.00

ASSET 82966C103 SIRONA DENTAL SYSTEMS INC

830	672	41459-00074	00000	10/31/11	01/13/12	39,000	1,751.84	1,896.32	144.48-S	.00		.00

						39,000	1,751.84	1,896.32	144.48-S	.00		.00
						TOTAL-SHORT			TOTAL-LONG			.00

ASSET 83088M102 SKYWORKS SOLUTIONS INC

830	612	41568-00013	00000	03/14/12	05/02/12	37,000	994.66	1,026.74	32.08-S	.00		.00
830	612	41568-00014	00000	03/14/12	05/02/12	36,000	986.23	993.11	6.88-S	.00		.00
830	612	41709-00004	00000	08/09/12	09/20/12	84,000	2,040.32	2,440.14	399.82-S	.00		.00
830	612	41709-00004	00000	08/09/12	09/20/12	48,000	1,165.90	1,393.28	227.38-S	.00		.00
830	612	41710-00006	00000	08/09/12	09/21/12	33,000	848.08	957.88	109.80-S	.00		.00
830	612	41710-00007	00000	08/09/12	09/21/12	8,000	200.14	232.21	32.07-S	.00		.00
830	612	41710-00007	00000	08/09/12	09/21/12	40,000	1,000.68	1,158.92	158.24-S	.00		.00
830	612	41710-00008	00000	08/09/12	09/21/12	49,000	1,220.58	1,419.68	199.10-S	.00		.00

						335,000	8,456.59	9,621.96	1,165.37-	.00		.00
						TOTAL-SHORT			TOTAL-LONG			.00

ASSET 832696405 JM SMUCKER CO/THE-NEW COM WI

830	660	41645-00002	00000	11/07/11	07/18/12	138,000	10,456.34	10,844.04	387.70-S	.00		.00
830	660	41645-00002	00000	12/20/11	07/18/12	221,000	16,745.31	17,129.71	384.40-S	.00		.00
830	660	41733-00001	00000	12/20/11	10/16/12	27,000	2,261.54	2,092.77	168.77 S	.00		.00

GAIN / LOSS INFORMATION STATE

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	UNITS	PROCEEDS	TAX COST	G/L	FEDERAL	STATE
-----	----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
DATE	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
830	660	41733-00001	00000	02/03/11	10/16/12	5.000	418.80	418.80	418.80	310.77	108.03	108.03	0.00
830	660	41733-00001	00000	02/03/11	10/16/12	8.000	670.08	670.08	670.08	497.23	172.85	172.85	0.00
830	660	41733-00001	00000	08/19/10	10/16/12	182.000	15,244.44	15,244.44	15,244.44	10,599.61	4,644.83	4,644.83	0.00
830	660	41733-00001	00000	08/19/10	10/16/12	99.000	8,292.30	8,292.30	8,292.30	5,765.72	2,526.58	2,526.58	0.00
-----												603.33-	7,452.29
TOTAL-SHORT												680.000	54,088.81
TOTAL-LONG												47,239.85	603.33-

830	672	41697-00001	00000	01/18/12	09/10/12	41.000	1,452.51	1,452.51	1,452.51	1,327.58	124.93	124.93	0.00
830	672	41697-00001	00000	01/13/12	09/10/12	51.000	1,806.78	1,806.78	1,806.78	1,642.71	164.07	164.07	0.00
830	672	41697-00001	00000	06/23/09	09/10/12	358.000	12,682.86	12,682.86	12,682.86	4,571.31	8,111.55	8,111.55	0.00
-----												7,541.60	289.00
TOTAL-SHORT												450.000	15,942.15
TOTAL-LONG												8,111.55	289.00

830	660	41653-00003	00000	05/28/09	07/26/12	1,674.000	6,500.16	6,500.16	6,500.16	8,198.75	1,698.59	1,698.59	0.00
830	660	41653-00003	00000	05/28/09	07/26/12	2,555.000	9,921.10	9,921.10	9,921.10	12,513.62	2,592.52	2,592.52	0.00
830	660	41653-00003	00000	10/25/10	07/26/12	2,511.000	9,750.25	9,750.25	9,750.25	12,127.88	2,377.63	2,377.63	0.00
830	660	41653-00003	00000	10/25/10	07/26/12	944.000	3,665.56	3,665.56	3,665.56	4,559.42	893.86	893.86	0.00
830	660	41732-00004	00000	10/14/09	10/15/12	1,168.000	6,715.97	6,715.97	6,715.97	4,017.92	2,698.05	2,698.05	0.00
830	660	41732-00004	00000	10/14/09	10/15/12	4,065.23	17,074.00	17,074.00	17,074.00	3,414.74	650.49	650.49	0.00
830	660	41744-00002	00000	10/14/09	10/25/12	1,045.000	5,755.31	5,755.31	5,755.31	3,594.80	2,160.51	2,160.51	0.00
830	660	41744-00002	00000	10/14/09	10/25/12	3,399.000	18,719.92	18,719.92	18,719.92	11,692.56	7,027.36	7,027.36	0.00
830	660	41744-00002	00000	11/07/11	10/25/12	1,343.000	7,396.54	7,396.54	7,396.54	3,867.84	3,528.70	3,528.70	0.00
-----												15,346.000	72,490.04
TOTAL-SHORT												15,346.000	72,490.04
TOTAL-LONG												63,987.53	4,973.81

830	612	41515-00010	00000	12/14/11	03/12/12	22.000	1,127.76	1,127.76	1,127.76	947.99	179.77	179.77	0.00
830	612	41515-00010	00000	12/14/11	03/12/12	13.000	666.41	666.41	666.41	556.95	109.46	109.46	0.00
830	612	41516-00010	00000	05/18/11	03/13/12	23.000	1,193.68	1,193.68	1,193.68	834.43	359.25	359.25	0.00
830	612	41516-00011	00000	05/17/11	03/13/12	1.000	52.00	52.00	52.00	36.28	15.72	15.72	0.00
830	612	41516-00011	00000	05/17/11	03/13/12	32.000	1,664.15	1,664.15	1,664.15	1,128.53	535.62	535.62	0.00
830	612	41625-00001	00000	05/17/11	06/28/12	8.000	412.65	412.65	412.65	282.13	130.52	130.52	0.00
830	612	41627-00003	00000	05/17/11	06/29/12	1.000	53.08	53.08	53.08	35.27	17.81	17.81	0.00
830	612	41647-00007	00000	07/09/10	07/20/12	7.000	363.92	363.92	363.92	177.00	186.92	186.92	0.00
830	612	41647-00007	00000	07/09/10	07/20/12	15.000	796.18	796.18	796.18	379.28	416.90	416.90	0.00
830	612	41648-00001	00000	07/09/10	07/23/12	20.000	1,010.09	1,010.09	1,010.09	504.80	505.29	505.29	0.00

ASSET 852061100 SPRINT NEXTEL CORP

ASSET 85244109 STARBUCKS CORP

GAIN / LOSS INFORMATION STATE

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE	
830	612	41649-00002	00000	07/12/10	07/24/12	1.000			50.60	25.24		G/L		
830	612	41649-00002	00000	07/12/10	07/24/12	12.000			607.25	302.17		G/L		
830	612	41649-00002	00000	07/12/10	07/24/12	2.000			101.21	50.06		G/L		
830	612	41660-00002	00000	07/12/10	08/02/12	10.000			437.19	250.30		G/L		
830	612	41660-00002	00000	03/25/10	08/02/12	38.000			1,661.34	928.68		G/L		
830	612	41661-00002	00000	03/25/10	08/06/12	23.000			1,011.30	562.10		G/L		
830	612	41662-00005	00000	03/25/10	08/06/12	22.000			961.16	537.65		G/L		
830	612	41724-00008	00000	08/23/10	10/04/12	3.000			146.82	73.32		G/L		
830	612	41724-00009	00000	08/23/10	10/04/12	1.000			48.99	23.97		G/L		
830	612	41724-00009	00000	01/11/10	10/04/12	18.000			881.80	417.12		G/L		
830	612	41725-00003	00000	01/11/10	10/05/12	33.000			1,621.07	764.71		G/L		
830	612	41726-00003	00000	01/11/10	10/09/12	3.000			143.28	69.52		G/L		
830	612	41726-00008	00000	01/11/10	10/09/12	34.000			1,623.80	781.66		G/L		
830	612	41729-00008	00000	01/11/10	10/10/12	19.000			895.14	436.81		G/L		
830	612	41729-00008	00000	08/24/10	10/10/12	16.000			753.81	367.84		G/L		
830	612	41730-00005	00000	08/24/10	10/11/12	2.000			94.03	45.98		G/L		
830	612	41730-00005	00000	01/11/10	10/11/12	34.000			1,598.44	781.53		G/L		
830	612	41731-00001	00000	01/11/10	10/12/12	19.000			900.27	436.73		G/L		
830	612	41731-00001	00000	08/24/10	10/12/12	16.000			758.13	365.12		G/L		
TOTAL-SHORT														
										483.000	23,405.37	13,159.87	1,299.44	8,946.06
ASSET 85590A401 STARWOOD HOTELS & RESORTS														
830	660	41600-00008	00000	10/21/11	06/05/12	395.000			19,365.55	18,989.03		S	376.52	
830	660	41600-00008	00000	10/21/11	06/05/12	261.000			12,795.97	12,547.18		S	248.79	
TOTAL-SHORT														
										656.000	32,161.52	31,536.21	625.31	
ASSET 860630102 STIFEL FINL CORP														
830	672	41463-00070	00000	08/26/11	01/18/12	26.000			850.44	846.30		S	4.14	
830	672	41463-00070	00000	01/13/12	01/18/12	1.000			32.71	29.24		S	3.47	
TOTAL-SHORT														
										27.000	883.15	875.54	7.61	
ASSET 864596101 SUCCESSFACTORS INC														
830	000	41451-10068	00000	06/10/10	01/06/12	422.000			16,799.54	9,064.98		L	7,734.56	
830	672	41451-00068	00000	08/30/11	01/06/12	202.000			8,041.42	4,669.80		S	3,371.62	
830	672	41459-00077	00000	10/31/11	01/13/12	15.000			597.30	401.70		S	195.60	
830	672	41459-00077	00000	10/18/11	01/13/12	250.000			9,954.93	6,487.40		S	3,467.53	
MERGED 2/22/2012 @ \$40.00 P/S														

TAX ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 830 672 41459-0007 00000 08/30/11 01/13/12
 830 672 41459-0007 00000 08/30/11 01/13/12
 830 672 41459-0007 00000 06/10/10 01/13/12

UNITS	PROCEEDS	TAX COST	G/L	STATE
445,000	17,719.78	9,559.04	8,160.74	L
84,000	3,344.86	1,941.83	1,403.03	S
179,000	7,127.73	4,138.05	2,989.68	S
445,000	17,719.78	9,559.04	8,160.74	L
1,597,000	63,585.56	36,262.80	11,427.46	L
TOTAL-SHORT				
TOTAL-LONG				
15,895.30				L

ASSET 867222AAO SUNCOR ENERGY INC

SEDOL B39T1S3 ISIN US867222AA07
 06.100% DUE 06/01/2018

830 573 41493-0007 00000 07/27/10 02/16/12	30,000.000	36,289.20	34,393.50	1,895.70	L
830 573 41493-0007 00000 07/27/10 02/16/12	80,000.000	96,771.20	91,716.00	5,055.20	L
TOTAL-LONG					
110,000.000					

ASSET 86764P109 SUNOCO INC

MERGED 10/05/12 @ \$25.00 P/S
 SEE 29273R109

830 660 41564-0002 00000 01/26/12 04/30/12	445,000	21,779.06	17,108.56	4,670.50	S
830 660 41564-0003 00000 01/26/12 04/30/12	529,000	25,915.82	20,338.04	5,577.78	S
TOTAL-SHORT					
974,000					

ASSET 868157108 SUPERIOR ENERGY

830 640 41484-0003 00000 11/23/10 02/13/12	.995	27.65	29.17	1.52	L
830 640 41642-0005 00000 11/23/10 07/17/12	492,295	9,958.12	14,432.01	4,473.89	L
830 640 41642-0005 00000 11/23/10 07/17/12	726,705	14,699.75	21,303.91	6,604.16	L
TOTAL-LONG					
1,219.995					

ASSET 874039100 TAIWAN SEMICONDUCTOR MTG CO

ADR

830 730 41568-00002 00000 12/17/09 05/02/12	1,433,000	22,670.84	15,590.89	7,079.95	L
830 730 41795-00005 00000 12/17/09 12/17/12	39,000	658.36	424.32	234.04	L
830 730 41795-00005 00000 12/17/09 12/17/12	851,000	14,365.84	9,258.79	5,107.05	L
830 730 41795-00005 00000 06/10/08 12/17/12	1,074,000	18,130.32	11,586.96	6,543.36	L
830 730 41795-00005 00000 05/14/09 12/17/12	1,075,000	18,147.21	10,797.76	7,349.45	L
TOTAL-LONG					
1,219.995					

GAIN / LOSS INFORMATION

TAX INFORMATION
 ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 874039100 (CONT'D)

TOTAL-LONG 4,472,000
 73,972.57 47,658.72 26,313.85
 ASSET 87612EAY2 TARGET CORP
 SR UNSEC
 VAR % DUE 01/11/2013
 830 41799-00004 0000 01/09/12 12/19/12

TOTAL-SHORT 40,000,000
 40,004.12 40,000.00 4.12
 ASSET 87664103 TAUBMAN CTRS INC
 830 41488-00002 0000 11/07/11 02/14/12
 830 41488-00002 0000 09/22/11 02/14/12
 830 41488-00002 0000 09/22/11 02/14/12

TOTAL-SHORT 614,000
 42,099.51 32,735.73 9,363.78
 ASSET 87938WAN3 TELEFONICA EMISIONES SAU
 ISIN US87938WAN39 SEDOL B457NGO
 03.992% DUE 02/16/2016
 830 41527-00001 0000 02/07/11 03/22/12
 830 41696-00003 0000 02/07/11 09/07/12
 830 41696-00003 0000 02/08/11 09/07/12

TOTAL-LONG 100,000,000
 99,279.90 99,989.95 710.05
 ASSET 879382208 TELEFONICA S A
 SPONSORED ADR
 833 41618-00001 0000 05/13/04 06/26/12

TOTAL-LONG 10,000,000
 10,067.40 10,000.00 67.40
 ASSET 87969N204 TELSTRA LTD
 SPONSORED ADR TELECOMMUNICATIONS
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41540-00004 0000 03/15/10 04/03/12

TOTAL-LONG 316
 3.96 4.17 .21
 ASSET 87969N204 TELSTRA LTD
 SPONSORED ADR TELECOMMUNICATIONS
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 03/15/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41540-00004 0000 03/15/10 04/03/12

TOTAL-LONG 778.08
 10,409.10 10,000.00 778.08
 ASSET 87969N204 TELSTRA LTD
 SPONSORED ADR TELECOMMUNICATIONS
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 03/15/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41540-00004 0000 03/15/10 04/03/12

TOTAL-LONG 2,521.80
 11,286.17 11,005.13 2,521.80
 ASSET 87969N204 TELSTRA LTD
 SPONSORED ADR TELECOMMUNICATIONS
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 03/15/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41540-00004 0000 03/15/10 04/03/12

TOTAL-LONG 778.08
 10,409.10 10,000.00 778.08
 ASSET 87969N204 TELSTRA LTD
 SPONSORED ADR TELECOMMUNICATIONS
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 12/17/09 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 01/12/12
 830 41458-00004 0000 10/21/05 03/15/12
 830 41520-00002 0000 10/21/05 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41520-00002 0000 03/15/10 03/15/12
 830 41540-00004 0000 03/15/10 04/03/12

GAIN / LOSS INFORMATION

UNITS PROCEEDS TAX COST FEDERAL G/L STATE G/L

GAIN/LOSS FEDERAL REPORT INTERNAL USE ONLY
 ACCOUNT 0179201EDITH L TREES T/W CHAR TR ART X

FROM: 01/01/12 TO: 12/31/12

GAIN / LOSS INFORMATION

TAX	CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
	830		730	41540-0004	0000	05/12/09	04/03/12		1,309,000	22,565.09	16,020.07	6,545.02 L	G/L
	830		730	41540-0004	0000	05/12/09	04/03/12		704,000	12,135.84	8,615.83	3,520.01 L	G/L
	830		730	41549-0004	0000	05/12/09	04/13/12		669,000	11,615.92	8,187.49	3,428.43 L	G/L
	830		730	41549-0004	0000	05/14/09	04/13/12		2,096,000	36,393.08	25,193.92	11,199.16 L	G/L
	830		730	41549-0004	0000	05/14/09	04/13/12		1,076,000	18,682.71	12,933.52	5,749.19 L	G/L
TOTAL-LONG									11,190,000	191,699.45	150,627.68	41,071.77	
	830	ASSET	88023U101	TEMPUR-PEDIC	INTL	INC			273,000	22,945.14	16,256.85	6,688.29 S	
	830		660	41555-0000	01/12/12	04/19/12			335,000	7,570.96	19,948.88	12,377.92-S	
	830		660	41604-0001	0000	01/12/12	06/07/12		608,000	30,516.10	36,205.73	5,689.63-	
TOTAL-SHORT									608,000	30,516.10	36,205.73	5,689.63-	
	830	ASSET	880349105	TENNECO	INC				14,000	428.25	459.35	31.10-S	
	830		672	41459-00078	0000	10/31/11	01/13/12		24,000	717.34	787.45	70.11-S	
	830		672	41463-00071	0000	10/31/11	01/18/12		7,000	209.23	229.67	20.44-S	
	830		672	41661-00001	0000	10/31/11	08/03/12		2,000	56.69	65.62	8.93-S	
	830		672	41661-00001	0000	05/25/10	08/03/12		409,000	11,592.39	8,365.28	3,227.11 L	
	830		672	41661-00002	0000	05/25/10	08/03/12		11,000	312.03	224.98	87.05 L	
	830		672	41661-00002	0000	05/25/10	08/03/12		444,000	12,594.62	9,081.13	3,513.49 L	
TOTAL-SHORT									911,000	25,910.55	19,213.48	130.58-	
	830	ASSET	880770102	TERADYNE	INCORPORATED				19,000	295.06	281.77	13.29 S	
	830		672	41463-00072	0000	01/13/12	01/18/12		19,000	295.06	281.77	13.29 S	
TOTAL-SHORT									19,000	295.06	281.77	13.29 S	
	830	ASSET	88160R101	TESLA	MOTORS	INC			25,000	974.00	718.39	255.61 S	
	830		612	41530-00011	0000	10/24/11	03/27/12		12,000	459.32	344.82	114.50 S	
	830		612	41530-00012	0000	10/24/11	03/27/12		11,000	421.04	312.81	108.23 S	
TOTAL-SHORT									48,000	1,854.36	1,376.02	478.34	
	830	ASSET	883203101	TEXTRON	INC				795,000	19,302.72	17,024.45	2,278.27 S	
	830		660	41575-00004	0000	01/18/12	05/09/12		395,000	9,280.36	8,458.69	821.67 S	
	830		660	41768-00004	0000	01/18/12	11/19/12		560,000	13,156.96	11,608.58	1,548.38 L	
	830		660	41768-00004	0000	10/28/10	11/19/12		15,000	352.42	310.94	41.48 L	

TAX ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 830 UNITS
 830 PROCEEDS
 830 TAX COST
 FEDERAL
 STATE
 G/L

TOTAL-SHORT	TOTAL-LONG
2,874.000	68,000.23
230.000	5,373.12
304.000	7,101.86
575.000	13,432.79
11,919.52	11,919.52
1,513.27 L	1,513.27 L
809.09 L	809.09 L
1,148.13 L	1,148.13 L
3,099.94	5,060.35

ASSET 883556BA9 THERMO FISHER SCIENTIFIC

830	573	41452-00002 00000 08/09/11 01/09/12	10,000.000	10,246.80	9,982.60	264.20 S	924.70 S
830	573	41452-00002 00000 08/09/11 01/09/12	35,000.000	35,863.80	34,939.10	264.20 S	924.70 S
02.250% DUE 08/15/2016							
SR UNSEC							
TOTAL-SHORT							
45,000.000							
46,110.60							
44,921.70							
1,188.90							

ASSET 885175307 THORATEC CORP

830	672	41459-00080 00000 10/31/11 01/13/12	71.000	2,110.09	2,613.46	503.37-S	
830	672	41459-00080 00000 06/12/09 01/13/12	331.000	9,837.16	8,443.28	1,393.88 L	
830	672	41485-00002 00000 01/18/12 02/09/12	34.000	1,164.60	1,003.34	161.26 S	
830	672	41485-00002 00000 06/12/09 02/09/12	722.000	24,730.62	18,417.06	6,313.56 L	
TOTAL-SHORT							
1,158.000							
37,842.47							
30,477.14							
342.11-							

ASSET 88632Q103 TIBCO SOFTWARE INC

830	672	41459-00081 00000 06/12/09 01/13/12	49.000	1,167.64	321.40	846.24 L	
830	672	41634-00002 00000 01/18/12 07/09/12	117.000	3,297.44	2,775.18	522.26 S	
830	672	41634-00002 00000 06/12/09 07/09/12	597.000	16,825.41	3,915.85	12,909.56 L	
830	640	41786-00001 00000 04/24/12 12/06/12	1,483.000	29,915.30	47,695.21	17,779.91-S	
TOTAL-SHORT							
2,246.000							
51,205.79							
54,707.64							
17,257.65-							
13,755.80							

ASSET 88706P205 TIM PARTICIPACOE SA

830	640	41649-00003 00000 06/17/11 07/24/12	705.000	14,422.78	19,758.47	5,335.69-L	
830	640	41649-00003 00000 06/17/11 07/24/12	845.000	17,286.87	23,682.13	6,395.26-L	
830	640	41649-00003 00000 01/18/12 07/24/12	61.000	1,247.93	1,676.28	428.35-S	
ADR							
TOTAL-LONG							
2,246.000							
51,205.79							
54,707.64							
17,257.65-							
13,755.80							

GAIN / LOSS INFORMATION

TAX ----- DATES ----- ACQUIRED TRADE
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 88706P205 (CONT'D)

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

ASSET 888339207 TITANIUM METALS CORP
 672 41459-00082 00000 05/27/11 01/13/12 29.000
 672 41801-00001 00000 05/27/11 12/26/12 447.000
 672 41801-00001 00000 05/27/11 12/26/12 437.000
 672 41801-00001 00000 05/27/11 12/26/12 437.000
 672 41801-00001 00000 01/18/12 12/26/12 107.000
 672 41801-00001 00000 02/23/10 12/26/12 985.000
 672 41801-00001 00000 02/23/10 12/26/12 945.000
 458.77
 7,375.50
 7,210.50
 1,765.50
 16,252.50
 15,592.50
 48,655.27
 42,171.51
 545.98
 8,415.62
 8,227.35
 1,721.62
 11,871.52
 11,389.42
 87.21-S
 1,040.12-L
 1,016.85-L
 43.88 S
 4,380.98 L
 4,203.08 L
 43.33-

ASSET 89114QAA6 TORONTO DOMINION BANK
 ISIN US89114QAA67 SEDOL B523H44
 01.375% DUE 07/14/2014
 573 41512-00001 00000 07/14/11 03/07/12 15,000.000
 573 41512-00001 00000 07/14/11 03/07/12 35,000.000
 573 41512-00001 00000 07/14/11 03/07/12 35,512.75
 10,146.50
 30,439.50
 15,219.75
 15,069.30
 35,161.70
 351.05 S
 169.60 S
 508.80 S
 150.45 S
 351.05 S
 150.45 S
 1,179.90

ASSET 89233P4R4 TOYOTA MOTOR CREDIT CORP
 SR UNSEC
 02.800% DUE 01/11/2016
 573 41725-00006 00000 01/05/11 10/05/12 10,000.000
 573 41725-00006 00000 01/05/11 10/05/12 10,000.000
 47,677.05
 44,937.45
 9,986.10
 34,951.35
 608.80 L
 2,130.80 L
 2,739.60

ASSET 893521104 TRANSATLANTIC HOLDINGS INC
 MERGED 3/06/2012 @ \$61.142 P/S
 633 41512-00001 00000 03/09/09 03/12/12 3.000
 45,000.000
 47,677.05
 183.43
 80.94
 102.49 L
 3.000

TOTAL-SHORT 90,000.000
 TOTAL-LONG 45,000.000

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

TOTAL-SHORT 1,611.000
 TOTAL-LONG 428.35-

GAIN / LOSS INFORMATION

UNITS PROCEEDS TAX COST FEDERAL STATE

TAX INFORMATION
 FEDERAL STATE
 G/L G/L

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 896818101 TRIUMPH GROUP INC NEW					
830 672 41459-00083 00000 10/31/11 01/13/12	4.000	236.23	228.52	7.71 S	.00
830 672 41463-00076 00000 10/31/11 01/18/12	11.000	648.98	628.43	20.55 S	.00
830 672 41463-00076 00000 10/31/11 01/18/12	1.000	59.00	57.13	1.87 S	.00
TOTAL-SHORT	16.000	944.21	914.08	30.13	.00
ASSET 90187B101 TWO HARBORS INVESTMENT CORP					
830 672 41463-00077 00000 07/06/11 01/18/12	77.000	723.01	844.44	121.43-S	.00
TOTAL-SHORT	77.000	723.01	844.44	121.43-	.00
ASSET 902788108 UMB FINL CORP					
830 672 41459-00085 00000 06/12/09 01/13/12	17.000	683.89	665.09	18.80 L	.00
TOTAL-LONG	17.000	683.89	665.09	18.80 L	.00
ASSET 904767704 UNILEVER PLC W/1 SPONSORED ADR					
830 730 41562-00004 00000 05/14/09 04/26/12	907.000	31,409.61	20,909.07	10,500.54 L	.00
TOTAL-LONG	907.000	31,409.61	20,909.07	10,500.54	.00
ASSET 912828B2 US TREASURY NOTES					
830 573 41753-00006 00000 02/10/12 11/05/12	145,000.000	149,514.26	153,683.01	4,168.75-S	.00
TOTAL-SHORT	145,000.000	149,514.26	153,683.01	4,168.75-	.00
ASSET 912828K5 USA TREASURY NOTES					
830 573 41451-00002 00000 11/29/10 01/10/12	55,000.000	55,193.36	55,760.55	567.19-L	.00
830 573 41451-00002 00000 07/05/11 01/10/12	190,000.000	190,667.97	191,773.82	1,105.85-S	.00
830 573 41451-00002 00000 07/05/11 01/10/12	90,000.000	90,316.40	90,840.23	523.83-S	.00
830 573 41477-00007 00000 07/05/11 02/01/12	105,000.000	105,258.39	105,980.27	721.88-S	.00
830 573 41543-00001 00000 07/05/11 04/11/12	365,000.000	365,028.51	368,407.60	3,379.09-S	.00

GAIN / LOSS INFORMATION

TAX	DATE	-----	DATES	-----	TRADE	ACQUIRED	SEQ LOT#	ACQUIRED	TRADE	ASSET 912828KK5 (CONT'D)
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CODE OR-OFF	SERIAL	-----	TRADE	ACQUIRED	TRADE	ASSET 912828LH1 USA TREASURY NOTE
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ASSET 912828LH1 USA TREASURY NOTE	01.750% DUE 08/15/2012	573	41668-00029	00000	04/30/12	08/15/12
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TOTAL-SHORT	245,000.00	245,000.00	TOTAL-SHORT	245,000.00
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ASSET 912828LK4 USA TREASURY NOTE	02.375% DUE 08/31/2014	573	41449-00009	00000	02/02/11	01/04/12
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ASSET 912828LP3 USA TREASURY NOTES	03.000% DUE 09/30/2016	573	41451-00004	00000	10/04/11	01/09/12
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TOTAL-SHORT	195,000.00	203,943.55	TOTAL-LONG	174.22
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ASSET 912828LR9 USA TREASURY NOTES	01.375% DUE 10/15/2012	573	41729-00011	00000	08/14/12	10/15/12
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TOTAL-SHORT	770,000.00	846,469.35	TOTAL-SHORT	3,372.08
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830	573	41451-00004	00000	10/04/11	01/09/12	35,000.00
830	573	41457-00035	00000	10/04/11	01/11/12	10,000.00
830	573	41492-00003	00000	10/04/11	02/17/12	5,000.00
830	573	41492-00003	00000	10/04/11	02/17/12	5,000.00
830	573	41492-00003	00000	08/15/11	02/17/12	265,000.00
830	573	41492-00003	00000	08/15/11	02/17/12	280,290.82
830	573	41492-00003	00000	08/15/11	02/17/12	70,000.00
830	573	41557-00003	00000	02/23/12	04/23/12	5,000.00
830	573	41703-00006	00000	09/07/12	09/12/12	90,000.00
830	573	41703-00006	00000	02/23/12	09/12/12	20,000.00
830	573	41703-00006	00000	04/16/12	09/12/12	10,000.00

830	573	41451-00004	00000	10/04/11	01/09/12	38,582.03
830	573	41457-00035	00000	10/04/11	01/11/12	11,028.13
830	573	41492-00003	00000	10/04/11	02/17/12	5,495.90
830	573	41492-00003	00000	10/04/11	02/17/12	5,495.90
830	573	41492-00003	00000	08/15/11	02/17/12	291,282.62
830	573	41492-00003	00000	08/15/11	02/17/12	279,762.89
830	573	41492-00003	00000	08/15/11	02/17/12	74,205.47
830	573	41557-00003	00000	02/23/12	04/23/12	5,500.78
830	573	41703-00006	00000	09/07/12	09/12/12	99,168.75
830	573	41703-00006	00000	02/23/12	09/12/12	22,003.13
830	573	41703-00006	00000	04/16/12	09/12/12	10,985.94

829	573	41729-00011	00000	08/14/12	10/15/12	245,000.00
ASSET 912828LR9 USA TREASURY NOTES	01.375% DUE 10/15/2012	573	41729-00011	00000	08/14/12	10/15/12

TOTAL-SHORT	245,000.00	245,000.00	TOTAL-SHORT	516.80-S
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TOTAL-SHORT	245,000.00	245,000.00	TOTAL-SHORT	516.80-S
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TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ----- DATES -----
 GAIN / LOSS INFORMATION STATE

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 912828MB3 USA TREASURY NOTES		245,000.00	245,516.80	516.80-	.00
TOTAL-SHORT		245,000.00	245,516.80	516.80-	.00
ASSET 912828MB2 USA TREASURY NOTES		725,000.00	728,998.84	3,027.74-	.00
TOTAL-SHORT		725,000.00	728,998.84	3,027.74-	.00
ASSET 912828MH0 USA TREASURY NOTES		365,000.00	368,157.44	2,325.17-	.00
TOTAL-LONG		365,000.00	368,157.44	2,325.17-	.00
ASSET 912828MQ0 USA TREASURY NOTES		50,000.00	52,871.10	52,998.04	126.94-S
ASSET 912828MQ0 USA TREASURY NOTES		260,000.00	274,929.69	275,589.83	660.14-S
ASSET 912828MQ0 USA TREASURY NOTES		150,000.00	157,148.43	158,173.83	21.88 S
TOTAL-SHORT		470,000.00	495,523.44	497,314.04	1,790.60-
ASSET 912828MQ0 USA TREASURY NOTES		285,000.00	285,322.99	286,369.33	1,046.34-S
TOTAL-SHORT		285,000.00	285,322.99	286,369.33	1,046.34-
ASSET 912828NQ9 USA TREASURY NOTE		365,000.00	365,000.00	365,556.04	556.04-S
TOTAL-SHORT		365,000.00	365,000.00	365,556.04	556.04-S

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 ASSET 912828N9 (CONT'D)
 FEDERAL STATE G/L

TOTAL-SHORT 365,000.00 365,000.00 365,556.04 556.04-

ASSET 912828N3 USA TREASURY NOTES 02.625% DUE 08/15/2020

830 573 41732-00004 0000 08/14/12 10/15/12 35,000.00 38,579.30 38,382.42 196.88 S

TOTAL-SHORT 35,000.00 38,579.30 38,382.42 196.88

ASSET 912828NV8 USA TREASURY NOTES 01.250% DUE 08/31/2015

830 573 41586-00024 0000 05/22/12 05/22/12 115,000.00 117,937.89 117,937.89 .00 S

830 573 41592-00005 0000 05/22/12 05/25/12 160,000.00 164,068.76 164,087.50 18.74-S

TOTAL-SHORT 275,000.00 282,006.65 282,025.39 18.74-

ASSET 912828PE4 USA TREASURY NOTES 01.250% DUE 10/31/2015

830 573 41597-00003 0000 08/25/11 05/31/12 5,000.00 5,135.94 5,110.16 25.78 S

830 573 41597-00003 0000 03/16/12 05/31/12 5,000.00 5,135.94 5,086.72 49.22 S

830 573 41597-00003 0000 03/16/12 05/31/12 5,000.00 5,135.93 5,086.72 49.21 S

TOTAL-SHORT 15,000.00 15,407.81 15,283.60 124.21

ASSET 912828PF1 USA TREASURY NOTES 01.875% DUE 10/31/2017

830 573 41660-00001 0000 07/20/12 08/06/12 40,000.00 42,382.81 42,500.00 117.19-S

830 573 41660-00001 0000 02/06/12 08/06/12 25,000.00 26,489.26 26,259.77 229.49 S

830 573 41676-00003 0000 08/17/12 08/20/12 40,000.00 42,067.19 42,073.44 6.25-S

830 573 41753-00008 0000 09/19/12 11/05/12 40,000.00 42,295.31 42,301.56 6.25-S

830 573 41753-00008 0000 02/06/12 11/05/12 85,000.00 89,877.54 89,283.20 594.34 S

830 573 41753-00008 0000 04/16/12 11/05/12 60,000.00 63,442.97 62,756.25 686.72 S

830 573 41765-00002 0000 04/16/12 11/15/12 30,000.00 31,816.41 31,378.13 438.28 S

830 573 41765-00002 0000 03/05/12 11/15/12 70,000.00 74,238.28 73,166.41 1,071.87 S

830 573 41786-00005 0000 03/05/12 12/04/12 75,000.00 79,549.81 78,392.58 1,157.23 S

TOTAL-SHORT 465,000.00 492,159.58 488,111.34 4,048.24

ASSET 912828PT1 USA TREASURY NOTES 02.625% DUE 01/31/2018

830 573 41459-00002 0000 11/23/11 01/11/12 100,000.00 108,910.16 108,558.59 351.57 S

830 573 41590-00002 0000 02/01/12 05/23/12 45,000.00 49,368.16 49,280.27 87.89 S

TOTAL-SHORT 4,048.24

GAIN / LOSS INFORMATION

STATE G/L

FEDERAL STATE G/L

TAX INFORMATION STATE G/L
 GAIN / LOSS INFORMATION STATE G/L

CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	TAX
830		573	41590-00002	00000	11/23/11	05/23/12		50,000.000
830		573	41682-00002	00000	08/17/12	08/22/12		30,000.000
830		573	41682-00002	00000	08/21/12	08/22/12		30,000.000
830		573	41682-00002	00000	11/23/11	08/22/12		285,000.000
830		573	41682-00002	00000	11/23/11	08/22/12		15,000.000
830		573	41682-00002	00000	09/08/11	08/22/12		10,000.000
830		573	41682-00002	00000	09/08/11	08/22/12		20,000.000
830		573	41682-00002	00000	06/28/11	08/22/12		10,000.000
TOTAL-SHORT								645,000.000
TOTAL-LONG								704,985.35
-----								700,670.30
FEDERAL								3,648.25
STATE								666.80
830		573	41590-00002	00000	11/23/11	05/23/12		50,000.000
830		573	41682-00002	00000	08/23/12	08/22/12		30,000.000
830		573	41682-00002	00000	08/17/12	08/22/12		50,000.000
830		573	41682-00002	00000	08/21/12	08/22/12		30,000.000
830		573	41682-00002	00000	11/23/11	08/22/12		285,000.000
830		573	41682-00002	00000	11/23/11	08/22/12		15,000.000
830		573	41682-00002	00000	09/08/11	08/22/12		10,000.000
830		573	41682-00002	00000	09/08/11	08/22/12		20,000.000
830		573	41682-00002	00000	06/28/11	08/22/12		10,000.000
TOTAL-SHORT								655,000.000
TOTAL-LONG								655,000.000
-----								655,000.000
FEDERAL								713.86-
STATE								441.98-S
830		573	41568-00009	00000	04/17/12	05/02/12		60,000.000
830		573	41568-00009	00000	02/17/12	05/02/12		20,000.000
830		573	41568-00009	00000	02/17/12	05/02/12		20,000.000
830		573	41676-00005	00000	02/17/12	08/16/12		50,000.000
830		573	41688-00013	00000	02/17/12	08/29/12		150,000.000
TOTAL-SHORT								280,000.000
TOTAL-LONG								291,894.93
-----								284,712.49
FEDERAL								7,182.44
STATE								171.10 S
830		573	41541-00003	00000	02/29/12	04/04/12		75,000.000
830		573	41542-00004	00000	02/29/12	04/05/12		80,000.000
830		573	41645-00008	00000	02/29/12	07/18/12		15,000.000
830		573	41738-00003	00000	02/29/12	10/19/12		10,000.000
TOTAL-SHORT								180,000.000
TOTAL-LONG								177,400.98
-----								179,156.25
FEDERAL								1,755.27-
STATE								343.75-S
830		573	41508-00009	00000	02/15/12	03/05/12		70,000.000
830		573	41753-00010	00000	06/28/12	11/05/12		100,000.000
TOTAL-SHORT								103,664.06
TOTAL-LONG								104,007.81
-----								70,426.57
FEDERAL								440.24-S
STATE								343.75-S

ASSET 912828PV6 USA TREASURY NOTES
 00.500% DUE 11/30/2012
 573 41775-00004 00000 07/30/12 11/30/12 829
 573 41775-00004 00000 08/31/12 11/30/12 829

ASSET 912828RC6 USA TREASURY NOTES
 02.500% DUE 08/15/2021
 573 41568-00009 00000 04/17/12 05/02/12 830
 573 41568-00009 00000 02/17/12 05/02/12 830
 573 41676-00005 00000 02/17/12 08/16/12 830
 573 41688-00013 00000 02/17/12 08/29/12 830

ASSET 912828SD3 USA TREASURY NOTES
 01.375% DUE 01/31/2019
 573 41541-00003 00000 02/29/12 04/04/12 830
 573 41542-00004 00000 02/29/12 04/05/12 830
 573 41645-00008 00000 02/29/12 07/18/12 830
 573 41738-00003 00000 02/29/12 10/19/12 830

ASSET 912828SF8 USA TREASURY NOTES
 02.000% DUE 02/15/2022
 573 41508-00009 00000 02/15/12 03/05/12 830
 573 41753-00010 00000 06/28/12 11/05/12 830

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 ASSET 912828SF8 (CONT'D)
 G/L STATE

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 91307C102 UNITED THERAPEUTICS CORP DEL	170,000.000	173,650.39	174,434.38	783.99-	.00
TOTAL-SHORT	170,000.000	173,650.39	174,434.38	783.99-	.00
ASSET 91324P102 UNITEDHEALTH GROUP INC	36,000	1,951.06	1,990.79	39.73-S	.00
612 41704-00013 00000 02/21/12 09/17/12	3.000	163.43	165.90	2.47-S	.00
612 41704-00014 00000 02/22/12 09/17/12	33.000	1,797.69	1,822.88	25.19-S	.00
612 41723-00006 00000 02/22/12 10/03/12	9.000	513.04	497.15	15.89 S	.00
612 41723-00006 00000 02/22/12 10/03/12	4.000	228.02	220.68	7.34 S	.00
612 41724-00010 00000 02/22/12 10/04/12	16.000	926.34	882.72	43.62 S	.00
612 41724-00010 00000 02/16/12 10/04/12	1.000	57.90	54.87	3.03 S	.00
612 41724-00011 00000 02/16/12 10/04/12	16.000	928.60	877.92	50.68 S	.00
TOTAL-SHORT	118.000	6,566.08	6,512.91	53.17	.00
ASSET 91347P105 UNIVERSAL DISPLAY CORP	410.000	14,271.90	18,329.54	4,057.64-S	.00
TOTAL-SHORT	410.000	14,271.90	18,329.54	4,057.64-	.00
ASSET 913483103 UNIVERSAL ELECTRONICS	67.000	1,202.62	1,347.36	144.74-L	.00
672 41459-00088 00000 06/12/09 01/13/12	67.000	1,202.62	1,347.36	144.74-L	.00
672 41547-00001 00000 06/12/09 04/11/12	658.000	11,522.97	13,232.31	1,709.34-L	.00
TOTAL-LONG	725.000	12,725.59	14,579.67	1,854.08-	.00
ASSET 917047102 URBAN OUTFITTERS INC	1,301.000	34,808.78	39,095.05	4,286.27-S	.00
TOTAL-SHORT	1,301.000	34,808.78	39,095.05	4,286.27-	.00
ASSET 92247100 VEECO INSTRUMENTS INC DEL	20.000	457.79	657.60	199.81-L	.00

GAIN / LOSS INFORMATION

TAX ----- DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 922417100 (CONT'D)

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL G/L	STATE G/L
ASSET 92276F100 VENTAS INC	103.000	5,761.59	5,616.56	145.03 S	.00
660 41502-00003 00000 11/07/11 02/28/12		145.000	8,110.98	7,685.16	.00
660 41502-00003 00000 09/08/10 02/28/12		145.000	8,110.98	7,685.16	.00
660 41502-00003 00000 09/08/10 02/28/12		263.000	14,711.64	13,939.29	.00
660 41502-00003 00000 09/08/10 02/28/12		404.000	22,598.87	19,031.43	.00
660 41502-00003 00000 07/06/10 02/28/12		291.000	16,277.90	13,708.28	.00
660 41502-00003 00000 07/06/10 02/28/12		1,206.000	67,460.98	59,980.72	.00
TOTAL-SHORT				145.03	.00
TOTAL-LONG				7,335.23	.00
ASSET 92343E102 VERISIGN INC	1,040.000	38,865.80	44,708.14	5,842.34-S	.00
830 640 41751-00003 00000 07/11/12 11/01/12		1,040.000	38,865.80	44,708.14	.00
ASSET 92343VAL8 VERIZON COMMUNICATIONS BONDS	5,000.000	6,109.25	5,026.95	1,082.30 L	.00
830 573 41719-00004 00000 06/10/09 10/02/12		5,000.000	6,109.25	1,082.30 L	.00
830 573 41719-00004 00000 06/10/09 10/02/12		20,000.000	24,437.00	20,107.80	.00
TOTAL-LONG				5,411.50	.00
ASSET 92532F100 VERTEX PHARMACEUTICALS INC	20.000	1,049.98	1,299.34	249.36-S	.00
830 612 41646-00006 00000 05/14/12 07/19/12		20.000	1,049.98	1,299.34	.00
TOTAL-SHORT				249.36-	.00
ASSET 92553PAG7 VIACOM INC SR SEC ST CONVENTION	20,000.000	21,547.00	19,827.80	1,719.20 S	.00
830 573 41514-00008 00000 03/24/11 03/09/12		20,000.000	21,547.00	1,719.20 S	.00
TOTAL-SHORT				1,719.20	.00
ASSET 92553PAH5 VIACOM INC SR UNSEC	15,000.000	15,439.35	14,904.90	534.45 S	.00
830 573 41514-00010 00000 12/07/11 03/09/12		15,000.000	15,439.35	534.45 S	.00

GAIN / LOSS INFORMATION

TAX INFORMATION
 FEDERAL STATE
 G/L G/L

TOTAL-SHORT 15,000.00 15,439.35 14,904.90 534.45

ASSET 92826C839 VISA INC CLASS A SHARES

CODE	OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41514-00005	00000	02/09/12	03/09/12	03/09/12	4.000	469.62	451.07	18.55	S
830	612	41514-00005	00000	02/09/12	03/09/12	03/09/12	7.000	821.84	787.92	33.92	S
830	612	41514-00005	00000	01/04/12	03/09/12	03/09/12	10.000	1,174.05	1,011.12	162.93	S
830	612	41514-00005	00000	01/04/12	03/09/12	03/09/12	7.000	821.84	705.61	116.23	S
830	612	41514-00005	00000	01/04/12	03/09/12	03/09/12	5.000	587.02	502.99	84.03	S
TOTAL-SHORT							33.000	3,874.37	3,458.71	415.66	

ASSET 92849E101 VITAMIN SHOPPE INC

CODE	OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41459-00090	00000	10/31/11	01/13/12	01/13/12	113.000	4,820.65	4,263.06	557.59	S
830	612	41459-00090	00000	10/31/11	01/13/12	01/13/12	24.000	1,023.86	905.43	118.43	S
830	612	41459-00090	00000	10/31/11	01/13/12	01/13/12	81.000	4,575.22	3,440.07	1,135.15	S
830	612	41744-00002	00000	10/31/11	10/25/12	10/25/12	104.000	5,874.36	3,923.52	1,950.84	S
830	612	41744-00002	00000	10/31/11	10/25/12	10/25/12	51.000	2,880.70	1,305.89	1,574.81	L
TOTAL-SHORT							373.000	19,174.79	13,837.97	3,762.01	1,574.81

ASSET 928551100 VIIVUS INC

CODE	OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41542-00001	00000	03/21/12	04/05/12	04/05/12	402.000	9,212.59	8,589.82	622.77	S
830	612	41542-00001	00000	02/24/12	04/05/12	04/05/12	445.000	10,198.01	8,779.63	1,418.38	S
TOTAL-SHORT							847.000	19,410.60	17,369.45	2,041.15	

ASSET 928563402 VMWARE INC CLASS A

CODE	OR-OFF	SERIAL	SEQ LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	612	41485-00010	00000	12/22/11	02/09/12	02/09/12	20.000	1,895.74	1,582.92	312.82	S
830	612	41485-00010	00000	10/13/10	02/09/12	02/09/12	4.000	379.15	315.46	63.69	L
830	612	41485-00010	00000	06/22/10	02/09/12	02/09/12	34.000	3,222.75	2,388.94	833.81	L
830	612	41530-00013	00000	06/22/10	03/27/12	03/27/12	6.000	655.38	421.58	233.80	L
830	612	41645-00004	00000	05/24/12	07/18/12	07/18/12	23.000	2,010.37	2,174.47	164.10	S
830	612	41645-00004	00000	06/22/10	07/18/12	07/18/12	4.000	349.63	281.05	68.58	L
830	612	41645-00005	00000	06/22/10	07/18/12	07/18/12	2.000	178.31	140.52	37.79	L
830	612	41645-00005	00000	10/16/09	07/18/12	07/18/12	11.000	980.70	493.42	487.28	L
830	612	41646-00007	00000	10/16/09	07/19/12	07/19/12	12.000	1,087.00	538.28	548.72	L
830	612	41646-00007	00000	10/16/09	07/19/12	07/19/12	7.000	634.08	313.92	320.16	L
TOTAL-SHORT							204.000	13,410.60	10,369.45	2,041.15	

GAIN/LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 928563402 (CONT'D)

TOTAL-SHORT	TOTAL-LONG	TAX COST	FEDERAL	STATE
123.000	11,393.11	8,650.56	148.72	2,593.83

ASSET 92867DAD2 VOLKSWAGEN AUTO LOAN ENHANCED

SER 2011-1 CLASS A4
 01.980% DUE 09/20/2017

830	573	41704-00016	0000	03/24/11	09/17/12	85,000.000	235,000.000	87,530.08	241,994.91	84,983.88	2,546.20	L	7,039.49	L	2,546.20	9,585.69
830	573	41704-00016	0000	03/24/11	09/17/12	85,000.000	235,000.000	87,530.08	241,994.91	84,983.88	2,546.20	L	7,039.49	L	2,546.20	9,585.69
		TOTAL-LONG				320,000.000	329,524.99	319,939.30	9,585.69							

ASSET 92869AAC8 VOLKSWAGEN AUTO LOAN ENCHANGED

SERIES 2010-1 CLASS A3
 01.310% DUE 01/20/2014

828	573	41460-00003	0000	01/22/10	01/20/12	10,612.040	10,612.040	10,611.55	10,611.55	10,611.55	49	L	49	L	49	49
828	573	41460-00003	0000	01/22/10	01/20/12	3,150.910	3,150.910	3,150.76	3,150.91	3,150.76	15	L	15	L	15	15
828	573	41492-00001	0000	01/22/10	02/20/12	11,167.570	11,167.570	11,167.05	11,167.05	11,167.05	52	L	52	L	52	52
828	573	41520-00003	0000	01/22/10	03/20/12	10,093.420	10,093.420	10,093.42	10,093.42	10,092.95	47	L	47	L	47	47
828	573	41551-00023	0000	01/22/10	04/20/12	13,866.690	13,866.690	13,866.05	13,866.05	13,866.05	64	L	64	L	64	64
828	573	41582-00005	0000	01/22/10	05/20/12	9,767.640	9,767.640	9,767.19	9,767.19	9,767.19	45	L	45	L	45	45
828	573	41612-00004	0000	01/22/10	06/20/12	9,993.810	9,993.810	9,993.35	9,993.35	9,993.35	46	L	46	L	46	46
828	573	41642-00003	0000	01/22/10	07/20/12	11,106.580	11,106.580	11,106.07	11,106.07	11,106.07	51	L	51	L	51	51
828	573	41673-00003	0000	01/22/10	08/20/12	8,468.420	8,468.420	8,468.03	8,468.03	8,468.03	39	L	39	L	39	39
828	573	41704-00018	0000	01/22/10	09/20/12	10,082.120	10,082.120	10,081.66	10,081.66	10,081.66	46	L	46	L	46	46
828	573	41736-00009	0000	01/22/10	10/20/12	3,605.320	3,605.320	3,605.15	3,605.15	3,605.15	17	L	17	L	17	17
		TOTAL-LONG				101,914.520	101,914.52	101,909.81	101,909.81	101,909.81	4.71					

ASSET 92978TAB7 WACHOVIA BANK COMMERCIAL MTG TR

SER 2007-C31 CLASS A2
 05.421% DUE 04/15/2047

828	573	41458-00004	0000	08/10/09	01/01/12	18.750	18.750	18.48	18.48	18.48	27	L	27	L	27	27
828	573	41488-00017	0000	08/10/09	02/01/12	9,225.270	9,225.270	9,094.10	9,094.10	9,094.10	17	L	17	L	17	17
828	573	41488-00017	0000	08/10/09	02/01/12	2,751.000	2,751.000	2,711.88	2,711.88	2,711.88	12	L	12	L	12	12
828	573	41516-00009	0000	08/10/09	03/01/12	7,054.560	7,054.560	7,054.26	7,054.26	7,054.26	30	L	30	L	30	30
828	573	41548-00004	0000	08/10/09	04/01/12	3,814.460	3,814.460	3,814.46	3,814.46	3,814.46	24	L	24	L	24	24
828	573	41578-00004	0000	08/10/09	05/01/12	7,318.250	7,318.250	7,214.20	7,214.20	7,214.20	05	L	05	L	05	05
828	573	41701-00030	0000	08/10/09	09/01/12	13,562.480	13,562.480	13,562.48	13,562.48	13,562.48	84	L	84	L	84	84
		TOTAL-LONG				101,914.520	101,914.52	101,909.81	101,909.81	101,909.81	4.71					

TAX CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES
 FEDERAL STATE G/L

ASSET	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 929903AE2 WACHOVIA CORPORATION		43,744.77	43,122.78	621.99	.00
TOTAL-LONG					
830	573	41732-00006 06/03/09 10/15/12	70,000.000	5,972.40 L	.00
830	573	41732-00006 06/03/09 10/15/12	200,000.000	17,064.00 L	.00
TOTAL-LONG					
ASSET 93114W107 WAL-MART DE MEXICO S A B DE C V		283,740.30	260,703.90	23,036.40	.00
TOTAL-LONG					
830	710	41557-00002 12/08/06 04/23/12	98,000.000	892.72 L	.00
830	710	41557-00002 12/08/06 04/23/12	1,131.000	10,302.69 L	.00
830	710	41557-00002 01/02/08 04/23/12	60,000.000	714.56 L	.00
830	710	41575-00003 00000 01/02/08 05/09/12	1,260.000	10,815.63 L	.00
TOTAL-LONG					
ASSET 931142CJ0 WAL-MART STORES INC		48,532.80	44,736.40	3,796.40 L	.00
TOTAL-LONG					
830	573	41521-00023 00000 03/24/10 03/16/12	40,000.000	3,796.40 L	.00
TOTAL-LONG					
ASSET 931142CU5 WAL-MART STORES INC		48,532.80	44,736.40	3,796.40	.00
TOTAL-LONG					
830	573	41521-00025 00000 06/30/10 03/16/12	60,000.000	4,353.00 L	.00
830	573	41599-00003 00000 06/30/10 06/04/12	85,000.000	7,937.30 L	.00
TOTAL-LONG					
ASSET 941053100 WASTE CONNECTIONS INC		1,949.98	2,008.41	58.43-S	.00
TOTAL-LONG					
830	672	41459-00092 00000 10/31/11 01/13/12	58,000.000	2,008.41	.00
830	672	41459-00092 00000 10/31/11 01/13/12	63,000.000	2,181.54	.00
TOTAL-LONG					

GAIN / LOSS INFORMATION

TAX DATES -----
 CODE OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE
 ASSET 941053100 (CONT'D)

TOTAL-SHORT 121.000 4,068.06 4,189.95 121.89-

ASSET 942683AFO WATSON PHARMACEUTICALS I SR UNSEC'D 03.250% DUE 10/01/2022

830 573 41723-00005 0000 09/27/12 10/03/12

30,000.000 30,655.50 29,749.50 906.00 S

TOTAL-SHORT 30,000.000 30,655.50 29,749.50 906.00

ASSET 942683103 WATSON PHARMACEUTICAL 640 41464-00001 0000 07/07/11 01/19/12

830 640 41464-00001 0000 07/07/11 01/19/12

344.000 20,413.46 23,786.95 3,373.49-S

356.000 21,125.56 24,616.72 3,491.16-S

TOTAL-SHORT 700.000 41,539.02 48,403.67 6,864.65-

ASSET 94974AD8 WELLS FARGO & COMPANY FDIC GTD SER FRN VAR% DUE 06/15/2012

829 573 41607-00028 0000 09/29/10 06/15/12

485,000.000 485,000.00 487,274.65 2,274.65-L

TOTAL-LONG 485,000.000 485,000.00 487,274.65 2,274.65-

ASSET 95709T100 WESTAR ENERGY INC 672 41459-00093 0000 08/05/11 01/13/12

830 672 41459-00093 0000 08/05/11 01/13/12

769.000 21,723.91 18,671.24 3,052.67 S

TOTAL-SHORT 769.000 21,723.91 18,671.24 3,052.67

ASSET 961214BN2 WESTPAC BANKING CORP SR UNSEC ISIN US961214BN23 03.000% DUE 08/04/2015

830 573 41477-00014 0000 01/06/11 02/01/12

25,000.000 25,625.00 24,960.50 664.50 L

70,000.000 71,750.00 69,889.40 1,860.60 L

5,000.000 5,252.65 4,992.10 260.55 L

10,000.000 10,505.30 9,954.00 551.30 L

25,000.000 26,263.25 24,885.00 1,378.25 L

830 573 41662-00001 0000 07/26/10 08/06/12

830 573 41662-00001 0000 07/26/10 08/06/12

830 573 41662-00001 0000 07/26/10 08/06/12

GAIN / LOSS INFORMATION STATE

TAX OR-OFF SERIAL SEQ LOT# ACQUIRED TRADE DATES (CONT'D)

CODE	OR-OFF	SERIAL	SEQ	LOT#	ACQUIRED	TRADE	DATES	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
ASSET 961214BV4	WESTPAC	BANKING	CORP					135,000.000	139,396.20	134,681.00	4,715.20	.00
ASSET 961214BN2	(CONT'D)											
830	573	41792-00017	0000	08/06/12	12/11/12		65,000.000	67,109.90	64,953.85	2,156.05	.00	
				02.000% DUE 08/14/2017								
ISIN	US961214BV49	SEDOL	BK0YHO									
ASSET 966387102	WHITING	PETROLEUM	CORP					645,000	35,899.38	38,074.29	2,174.91-S	.00
830	660	41568-00002	0000	02/29/12	05/02/12		645,000	35,899.38	38,074.29	2,174.91-S	.00	
ASSET 966837106	WHOLE	FOODS	MKT INC					17,000	1,297.72	645.96	651.76 L	.00
830	612	41460-00005	0000	04/21/10	01/17/12		17,000	1,297.72	645.96	651.76 L	.00	
ASSET 98158KAD1	WORLD	OMNI	AUTO	RECEIVABLES	TR							
				SERIES 2011-A	CLASS A4							
				01.910% DUE 04/15/2016								
830	573	41705-00017	0000	05/22/12	09/18/12		115,000.000	117,479.69	117,520.12	40.43-S	.00	
830	573	41705-00017	0000	03/02/11	09/18/12		40,000.000	40,862.50	39,998.22	864.28 L	.00	
830	573	41705-00017	0000	03/02/11	09/18/12		115,000.000	117,479.68	114,994.88	2,484.80 L	.00	
TOTAL-SHORT							270,000.000	275,821.87	272,513.22	40.43-	.00	
TOTAL-LONG										3,349.08	.00	
ASSET 983134107	WYNN	RESORTS	LTD					156,000	17,600.41	23,202.05	5,601.64-S	.00
830	640	41494-00001	0000	09/15/11	02/17/12		148,000	16,697.83	22,012.20	5,314.37-S	.00	
830	640	41494-00001	0000	09/15/11	02/17/12		304,000	34,298.24	45,214.25	10,916.01-	.00	
TOTAL-SHORT												
ASSET 983898100	XCEL	ENERGY	INC					555,000	15,789.40	15,179.19	610.21 S	.00
830	660	41610-00001	0000	01/03/12	06/13/12		215,000	6,116.61	5,594.26	522.35 S	.00	
830	660	41610-00001	0000	11/07/11	06/13/12		215,000	5,925.20	5,594.25	330.95 L	.00	
830	660	41796-00005	0000	11/07/11	12/18/12		418,000	11,519.70	10,023.56	1,496.14 L	.00	
830	660	41796-00005	0000	10/26/10	12/18/12		286,000	7,881.90	6,858.22	1,023.68 L	.00	

GAIN / LOSS INFORMATION

TAX	DATE	OR-OFF	SERIAL	SEQ	LOT#	ACQ	TRD	TRADE	UNITS	PROCEEDS	TAX COST	FEDERAL	STATE
830	660	41796-00005	00000	08/04/10	12/18/12				41.000	1,129.92	890.98	238.94	G/L

ASSET 983919101 XILINX INC													
830	660	41563-00003	00000	02/23/11	04/27/12				275.000	10,124.72	9,098.79	1,025.93	L
830	660	41563-00003	00000	02/23/11	04/27/12				40.000	1,472.69	1,323.46	149.23	L
830	660	41563-00003	00000	02/24/11	04/27/12				619.000	22,789.83	20,314.22	2,475.61	L
830	660	41563-00003	00000	02/24/11	04/27/12				158.000	5,817.12	5,185.21	631.91	L
830	660	41563-00003	00000	11/07/11	04/27/12				176.000	6,479.82	5,774.47	705.35	S

TOTAL-SHORT													
TOTAL-LONG													
ASSET 98462Y100 YAMANA GOLD INC													
830	640	41796-00006	00000	01/18/12	12/18/12				40.000	672.00	624.00	48.00	S
830	640	41796-00006	00000	12/22/11	12/18/12				1,932.000	32,457.64	28,998.35	3,459.29	S
830	640	41796-00006	00000	05/18/12	12/18/12				663.000	11,138.42	9,041.66	2,096.76	S

TOTAL-SHORT													
TOTAL-LONG													
LISTED SALES-TOTAL SHORT													
CAPITAL GAIN DISTRIBUTIONS													
GRAND TOTAL-SHORT													
GRAND TOTAL-SHORT													
CARRYOVER(CURRENT)													

.00 L
 .00 M
 .00 S

EDITH L. TREES CHARITABLE TRUST

25-6026443

FORM 990 PF

TAX YEAR 12/31/12

PART XV, #2 a – d SUPPLEMENTARY INFORMATION

EDITH L. TREES CHARITABLE TRUST
PNC BANK, N.A. #12-10-042-0179201
TAX I.D. 25-6026443

FORM 990-PF
PART XV - SUPPLEMENTARY INFORMATION

Line 2a: M Bradley Dean 412-762-4133
PNC Bank
620 Liberty Avenue
P1-POPP-03-3
Pittsburgh, PA 15222

J Murray Egan, Esq. 412-918-1141
c/o Metz Lewis LLC
11 Stanwix Street, 18th Floor
Pittsburgh, PA 15222

Line 2b: No preprinted application forms required

Written application should detail services provided by the organization for the care and benefit of persons with mental retardation. Written application should be accompanied by audited financial statements for the prior three years if available, by a copy of the IRS exemption letter, by a copy of the most recent U S. tax return of the organization, and by the names of trustees and officers with a brief comment on their connections with the community and with persons who have mental retardation

Line 2c: Submission Deadline - October 1

Line 2d: Restrictions - "Solely for the guidance of my Trustees and without imposing any obligation on them, I have been interested during my lifetime in the care and welfare of mentally-retarded children, and have been aware of the serious lack of institutions for the care of such children. I would suggest (without imposing any obligation whatsoever on my Trustees) that they consider establishing (in the memory of my late husband, Joe C. Trees) and (s/E L T) institution on my acreage at Treedale Manor or elsewhere for the care of mentally-retarded children.

If my Trustees in their discretion shall not deem it feasible to establish such an institution, whether on my acreage or elsewhere, I would suggest to my Trustees (without imposing any obligation on them so to do) to distribute a substantial part, if not all, of the income to and for the benefit of mentally-retarded children, or to corporations, associations or agencies organized and operated for that purpose "

Historically, the trustees have made grants primarily to organizations located in Western Pennsylvania who are interested in the care and benefit of persons with mental retardation

EDITH L. TREES CHARITABLE TRUST

25-6026443

FORM 990 PF

TAX YEAR 12/31/12

PART XV, #3 (a)

GRANTS & CONTRIBUTIONS PAID DURING THE YEAR

EDITH L. TREES CHARITABLE TRUST
25-6026443

FORM 990PF - SCHEDULE I - PART II - 2012
GRANTS AND OTHER ASSISTANCE TO ORGANIZATIONS,
GOVERNMENTS, AND INDIVIDUALS IN THE U.S.

NOTE: CONTRIBUTIONS MADE FOR THE CARE AND BENEFIT OF
PERSONS WITH DEVELOPMENTAL DISABILITIES, COGNITIVE IMPAIRMENT,
INTELLECTUAL CHALLENGES AND FOR
PERSONS WITH MENTAL RETARDATION UNLESS OTHERWISE NOTED

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
AAdvantage Foundation, Inc. (formerly ARC Washington Foundation, Inc.) Foxpointe Centre, Suite 200 200 S. Johnson Road Houston, PA 15342-1300	Public	\$80,000
Purpose: to assist in the operation of Camp Laughalot serving children with disabilities, including those with intellectual disabilities		
ABOARD	Public	\$50,000
35 Wilson Street, Suite 100 Pittsburgh, PA 15223	Public	\$60,000
Purpose: in support of Enhanced Parent Support Services to fund telephone counseling, email news blasts, newsletters, and training activities for community partners as outlined in your grant request letter		
Purpose: to serve families and professionals to improve social, educational, and vocational potential of persons with autism and intellectual disabilities		
Accessible Dreams	Public	\$40,000
428 Washington Road Carnegie, PA 15106		
Purpose: to assist work with families and children with developmental disabilities as well as physical disabilities in obtaining accessible housing		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
ACHIEVA 711 Bingham Street Pittsburgh, PA 15203-1007	Public	\$250,000
	Public	\$75,000
Purpose: first installment of \$750,000 commitment for the Waiting List Reduction Initiative segment of the Capital Campaign		
Purpose: to assist programs of family supports and advocacy services to persons with developmental disabilities and their families in Beaver, Westmoreland and Allegheny Counties		
Allegheny Valley School (a subsidiary of NHS Human Services) 1996 Ewings Mill Road Coraopolis, PA 15108-3380	Public	\$92,000
Purpose: to support a new nurses station at the Slippery Rock Program Center and for start-up costs for a store/cafe at the Miller Campus in Allegheny County		
ANCOR Foundation 1101 King Street, Suite 380 Alexandria, VA 22314-2944	Public	\$40,000
Purpose: second installment of commitment in support of arrangement with the Stephen R. Covey Leadership Group to work with the direct support professionals employed by community service providers to persons with developmental disabilities, including the pilot program with California University of Pennsylvania		
ARC, Butler County 100 N. Washington Street Butler, PA 16001-5296	Public	\$110,000
Purpose: to assist in the transition of Sheltered Workshop for persons with intellectual and developmental disabilities to a new operation basis in keeping with the amount of funds from the state of Pennsylvania		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
ARC of Fayette County 80 Old New Salem Road Uniontown, PA 15401 Purpose: for computers, iPads, software and a server and the replacement of the storage shed utilized in furnishing supports and services to individuals with intellectual disabilities	Public	\$30,000
ARC Indiana County Chapter 2340 Warren Road, Suite 106 Indiana, PA 15701-2413 Purpose: to expand and enhance Parent Mentor and Community Outreach Program for persons with developmental disabilities	Public	\$38,000
The ARC of Pennsylvania Building #2, Suite 221 2001 North Front Street Harrisburg, PA 17102 Purpose: to support the compensation of a Training and Special Education Coordinator	Public	\$25,000
ARC Foundation of York County 497 Hill Street York, PA 17403 Purpose: for new carpeting at main lodge and a new roof for the arts and crafts pavilion	Public	\$16,320
Autism Society of Pittsburgh, Inc. 4371 Northern Pike Monroeville PA 15146 Purpose: to support communications, professional project management, printing and distributing police ID cards, and coordination of regional autism forums	Public	\$55,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Beaver County Rehabilitation Center, Inc. 1517 Sixth Avenue New Brighton, PA 15066 Purpose: for upgrading the heating, air conditioning and ventilation system at your building in Center Township for the benefit of persons with developmental disabilities	Public	\$75,000
Best Buddies Pennsylvania 1700 Sansom St.-Suite 701 Philadelphia, PA 19103 Purpose: to maintain and strengthen friendship programs for students with developmental disabilities in Western Pennsylvania	Public	\$30,000
Best Friends, Inc. Beaver County Airport Terminal, Suite 3 15 Piper Street Beaver, PA 15009-0291 Purpose: for personal expenses and program operations for young people with mental disabilities	Public	\$54,000
Blind & Vision Rehabilitation Services of Pittsburgh 1800 West Street Homestead, PA 15120 Purpose: to assist in Pre-School Vision and Screening Program which includes a number of children who are intellectually challenged	Public	\$30,000
Bollinger Enterprises, Inc. (formerly ARC Enterprises, Inc.) 44 North State Street North Warren, PA 16365 Purpose: to repair the cupola and replace the roof at the Bollinger Building which contains the Sheltered Workshop for persons with developmental disabilities	Public	\$51,820

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Boy Scouts of America Laurel Highlands Council 1725 Bedford Avenue - Flag Plaza Pittsburgh, PA 15219 Purpose: for maintaining and expanding Special Needs and Ability Awareness Scouting Program for young persons with developmental disabilities	Public	\$85,000
Boy Scouts of America Westmoreland/Fayette Counties Council 2 Garden Center Drive Greensburg, PA 15601 Purpose: for Learning for Life Program for young people with developmental disabilities	Public	\$11,100
Bradley Center 5180 Campbells Run Road Pittsburgh, PA 15205 Purpose: for Insights Program for children with developmental disabilities utilizing the on-campus kitchenette and laundry room	Public	\$31,500
California University of PA Foundation 250 University Avenue California, PA 15419-1394 Purpose: as an addition to the endowment fund now held by the Foundation under the name or heading of "Edith L. Trees Charitable Trust Special Education Chair" Purpose: to assist in "Supporting Training for Students with Intellectual Disabilities" program	Public Public	\$10,000 \$51,680
Camp A.I.M. for Exceptional Children South Hills Area YMCA of Pittsburgh 51 McMurray Road Pittsburgh, PA 15241 Purpose: to assist in the operation of Camp AIM for special needs children, including those with developmental disabilities	Public	\$65,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Carnegie Museum of Natural History Museum on the Move 4400 Forbes Avenue Pittsburgh, PA 15213-4080</p> <p>Purpose: to assist in conducting of the program known as Museum on the Move providing free natural science resources to persons unable to go to the museum, including those with developmental disabilities</p>	Public	\$15,000
<p>Catholic Charities Free Health Care Center, Inc. 212 Ninth Street Pittsburgh, PA 15222</p> <p>Purpose: in support of providing free medical, dental, and mental health care to persons who cannot pay for such services, including persons with developmental disabilities</p>	Public	\$50,000
<p>Center for Theater Arts 250 Mt. Lebanon Blvd., Suite 400 Pittsburgh, PA 15234</p> <p>Purpose: to support the continuation of performance art classes at Pathfinder School for special needs children, including those with developmental disabilities</p>	Public	\$13,550
<p>Chartiers Community Mental Health & Retardation Center 437 Railroad Street Bridgeville, PA 15017</p> <p>Purpose: in support of campaign to enhance the reimbursement rate for host families caring for persons with developmental disabilities</p>	Public	\$48,156
<p>Children's Home & Lemieux Family Center 5324 Penn Avenue Pittsburgh, PA 15224</p> <p>Purpose: in support of program serving children with complex medical needs, many of whom have intellectual and developmental disabilities, known as Child's Way</p>	Public	\$25,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Children's Hospital of Pittsburgh Foundation Down Syndrome Center 1251 Waterfront Place, Floor Five Pittsburgh, PA 15222-4209</p> <p>Purpose: \$90,000 to provide (1) an account of \$46,000 classified as "temporarily restricted by donor" for a two year period in order to guarantee the availability & time of a psychiatrist and a behavioral health specialist and(2) \$34,000 as an addition to the endowment fund established by the Trust's grant of December 1996</p>	Public	\$90,000
<p>Children's Museum of Pittsburgh 10 Children's Way Pittsburgh, PA 15212</p> <p>Purpose: in support of the Special Needs Access Program, including children with developmental disabilities</p>	Public	\$10,000
<p>Child Watch of Pittsburgh 10 Children's Way, Suite 200 Pittsburgh, PA 15212</p> <p>Purpose: \$23,400 distributable in two installments of \$11,700 in December 2012 and \$11,700 in December 2013 to cover the cost of printing the resource inserts for "Every Step Counts" and to store the guidebooks and deliver them in 2012 and 2013 to families with special needs children, including those with intellectual disabilities</p>	Public	\$11,700
<p>Clelian Heights School for Exceptional Children RR #9, Box 607 Greensburg, PA 15601</p> <p>Purpose: for roof replacements and repairs for the main building and other structures connected with the care of persons with developmental disabilities</p>	Public	\$96,800

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Cumberland-Perry Association for Retarded Citizens G.B. Stuart Center 71 Ashland Avenue Carlisle, PA 17013</p> <p>Purpose: to help fund the annual seminar "A Journey Through Special Education" for persons with developmental disabilities</p>	Public	\$8,000
<p>Dickinson Mental Health Center, Inc. 110 Lincoln Street Ridgeway, PA 15853-1939</p> <p>Purpose: for continued support of Elkwood Arts, a sheltered workshop including persons with developmental disabilities through compensation for a woodworker and a laser engraver/graphic artist</p>	Public	\$35,000
<p>Disabilities Rights Network of Pennsylvania 1901 Law & Finance Building 429 Fourth Ave. Pittsburgh, PA 15219</p> <p>Purpose: to assist in carrying on litigation for other deserving organizations, i.e. adverse effect of the proposed cuts in the Commonwealth's budget for organizations who care for persons with developmental disabilities</p> <p>Purpose: to assist in providing free legal and advocacy services to persons with intellectual disabilities and their families</p>	Public	\$20,000 \$15,000
<p>Disability Connection 441 Smithfield Street Pittsburgh, PA 15222</p> <p>c/o UCP/CLASS, Fiscal Administrator 4638 Centre Avenue Pittsburgh, PA 15213</p> <p>Purpose: in support of updating and sustaining print and electronic formats of the "Family Resource Guide for Allegheny County Families"</p>	Public	\$10,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Early Learning Institute 2500 Baldwick Road, Suite 200 Pittsburgh, PA 15205-4144</p> <p>Purpose: addition to Endowment Fund to support comprehensive early intervention services for young persons with mental retardation</p>	Public	\$50,000
<p>Easter Seals of Western Pennsylvania 2525 Railroad Street Pittsburgh, PA 15222-4608</p> <p>Purpose: to assist in acquiring equipment for the facility based vocational program for individuals with intellectual disabilities</p>	Public	\$30,000
<p>East Suburban Citizen Advocacy, Inc. 4407 Old William Penn Hwy., Suite 300 Murrysville, PA 15668</p> <p>Purpose: continuing development of one-to-one relationships between persons with developmental disabilities and caring members of the community to advocate for services</p> <p>Purpose: for equipment and startup expenses of the program with Clelian Heights School of Exception Children</p>	Public Public	\$70,000 \$25,000
<p>Emmaus Community of Pgh. 2821 Sarah Street Pittsburgh, PA 15203</p> <p>Purpose: to support continuing programs for residential care and for respite services</p>	Public	\$50,000
<p>Encouraging Angels 105 Hamilton Drive Sewickley, PA 15143 412-749-0568</p> <p>Purpose: to continue mission to houses of worship for awareness of obstacles which persons with mental retardation and their caregivers face through a weekly gathering known as "Alive at 5:55" with music</p>	Public	\$15,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Erie Homes for Children & Adults, Inc. 226 East 27th Street Erie, PA 16504</p> <p>Purpose: contribution to "Whatever It Takes" cash fund utilized for the benefit of persons with developmental disabilities</p>	Public	\$25,000
<p>Evergreen Elm, Inc. 71 Main Street National City Bank Building, Suite 303 Bradford, PA 16701</p> <p>Purpose: to make improvements to four residential facilities housing persons with intellectual disabilities</p>	Public	\$39,000
<p>Every Child, Inc. 6401 Penn Avenue, Suite 300 Pittsburgh, PA 15206</p> <p>Purpose: first installment of \$135,000 commitment to be utilized for In-Home Parenting Education & Support Program for parents with developmental/mental retardation</p>	Public	\$45,000
<p>FamilyLinks Foundation 250 Shady Avenue Pittsburgh, PA 15206</p> <p>Purpose: for home modification and adaptive equipment for persons with mental retardation and/or developmental disabilities</p>	Public	\$75,000
<p>Family Services, Inc. 2022 Broad Avenue Altoona, PA 16601</p> <p>Purpose: to assist in renovation of two properties and in the acquisition of two mini-vans for the Alternative Day Program</p>	Public	\$75,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
<p>Family Services of Western Pennsylvania 3280 William Pitt Way Pittsburgh, PA 15238</p> <p>Purpose: to assist in the acquisition of two wheelchair accessible vans with hydraulic lifts</p>	Public	\$75,000
<p>Friendship Circle of Pittsburgh, Inc. 5872 Northumberland Street Pittsburgh, PA 15217</p> <p>Purpose: in support of I-Volunteer and Friends on the Town programs for special needs children, including those with developmental disabilities</p>	Public	\$45,650
<p>Futures Rehabilitation Center, Inc. One Futures Way Bradford, PA 16701</p> <p>Purpose: to assist in installation of a new freight elevator in the One Future's Way Building with full accessibility for individuals with special needs, including those with developmental disabilities</p>	Public	\$80,000
<p>Glade Run Foundation PO Box 70 - Beaver Road Zelienople, PA 16063</p> <p>Purpose: in support of the Glade Run Adventures program for special needs children, including those with developmental disabilities</p>	Public	\$40,000
<p>Goodwill Industries of Southwestern Pennsylvania 2600 East Carson Street Pittsburgh, PA 15203</p> <p>Purpose: final installment of commitment to the Capital Fund Drive for use in the reconstruction of the new Workforce Development Center</p>	Public	\$80,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Greene Arc, Inc. 197 Dunn Station Road Prosperity, PA 15329	Public	\$75,000
Purpose: for renovation of the portion of the building leased from the United Mineworker's Union at Prosperity, Pennsylvania where you furnish services to special needs persons		
Grove City College 100 Campus Drive Grove City, PA 16127	Public	\$50,000
Purpose: to provide financial aid to students seeking a joint certification in pre-kindergarten through 4th grade combined with Special Education Pre-Kindergarten through 8th grade		
Human Services Center 130 W. North Street New Castle, PA 16101	Public	\$35,000
Purpose: for renovations to the entry of the Fisher Building, the main building for delivery of a variety of services for persons who have developmental disabilities		
ICW Vocational Services, Inc. 155 North 10 th Street Indiana, PA 15701	Public	\$44,500
Purpose: to assist in the acquisition of a used box truck, a Bramidan Baler, and other items and its operation of transitional employment training		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
InVision Human Services (formerly Sharp Visions, Inc.) 1425 Forbes Avenue Suite 301 Pittsburgh, PA 15219-1509	Public Public Public	\$15,000 \$13,000 \$25,200
<p>Purpose: special request of to facilitate in-depth discussion and planning between and among you and your staff and staff at Long Run Children's Learning Center</p> <p>Purpose: for ordinary grant request for fees, expenses, and administrative and management costs connected with the Festival Program for persons with developmental disabilities</p>		
Jewish Community Center of Greater Pittsburgh (YMHA & YMWA & Irene Kaufmann Center) 5738 Forbes Avenue, Box 81980 Pittsburgh, PA 15217	Public	\$50,000
<p>Purpose: in support of camping program for special needs children, including those with developmental disabilities</p>		
Jewish Residential Services, Inc. 4905 Fifth Avenue, Suite 3 Pittsburgh, PA 15213	Public	\$50,000
<p>Purpose: in support of staffing and ongoing programming for special needs persons, including those with developmental disabilities, living in Charles Morris Hall and Jason Kramer Hall</p>		
Lark Enterprises Inc. 315 Greenridge Drive, Suite A New Castle, PA 16105	Public	\$68,500
<p>Purpose: to assist in training and employment services in Lawrence County to persons with developmental disabilities, including equipment upgrades, start-up costs for a Document Imaging Service, and expansion of food service training</p>		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Life Steps 383 New Castle Road Butler PA 16001-7311	Public	\$75,000
Purpose: to assist in redesigning and resurfacing the driveway for Midway Community Home, expansion and resurfacing at the Beaver County Center parking lot, and the purchase and implementation of a web-based medication tracking system		
Life Work of Western Pennsylvania 1323 Forbes Avenue Pittsburgh, PA 15219	Public	\$56,000
Purpose: for community-based assessments and stipends for twenty-five persons who have developmental disabilities		
Long Run Children's Learning Center 1109 Long Run Road McKeesport, PA 15132	Public Public Public	\$35,000 \$20,000 \$20,000
Purpose: Commitment of \$75,000 distributable in installments from October 5, 2012 to January 31, 2013 to assure the continuation of operations of Long Run		
Mainstay Life Services 200 Roessler Road Pittsburgh, PA 15220	Public	\$75,000
Purpose: in support of continuing program to purchase small community residential group homes for persons with special needs, including those with developmental disabilities		
Martha Lloyd Community Services 190 West Main Street Troy, PA 16947-1199	Public	\$62,000
Purpose: to support projects for new siding & windows at Troy Intermediate Care Facility, to renovate the kitchen at Sylvania Group Home, to replace the vehicle used for resident transport		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Mary Miller Dance Company 601 Wood Street Pittsburgh, PA 15222	Public	\$8,736
Purpose: in support of Moving for Life! classes at the four Kane Regional Centers which house special needs persons, many of which have developmental disabilities		
MCAR - Mercer County Association for the Retarded, Inc. 850 North Hermitage Road Hermitage, PA 16148	Public	\$78,624
Purpose: to assist in the acquisition of a wheelchair lift van and installation of a wet pipe sprinkler system in three of your group homes which house special needs persons, including persons with developmental disabilities		
McGuire Memorial Home Foundation 2119 Mercer Road New Brighton, PA 15066-0048	Public	\$175,000
Purpose: second distribution to the Giving the Gift of Hope Campaign to apply toward the renovation of the two top floors of the Immediate Care Facility for the Mentally Retarded		
Milestone Centers, Inc. (formerly Allegheny East MH/MR) 600 Ross Avenue Pittsburgh, PA 15221	Public	\$32,000
Purpose: to assist in the acquisition of a fifteen passenger van for Outdoor Adventure Program for special needs persons, including those with developmental disabilities		
Mon Yough Community Services, Inc. 627 Market Street McKeesport, PA 15132	Public	\$50,000
Purpose: Commitment of \$200,000 distributable in 4 installments for addition to building in McKeesport & continuing during 2013 as the work continues		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Pace School 2432 Greensburg Pike Pittsburgh, PA 15221 Purpose: in support of construction of a sensory garden	Public	\$50,000
Partners for Quality Foundation, Inc 250 Clever Road McKees Rocks, PA 15136 Purpose: for the replacement of appliances, replacement of furnishings, new flooring and painting connected eighty group homes for persons 19 to 50 years of age with developmental disabilities	Public	\$80,000
Pennsylvania Elks Major Projects, Inc. 1460 Henderson Avenue Washington, PA 15301 Purpose: to assist in payment of the operating costs of nine Elk Home Services units serving Western Pennsylvania with home healthcare by registered nurses to persons with mental retardation or developmental disabilities	Public	\$50,000
Phipps Conservatory & Botanical Gardens One Schenley Park Pittsburgh, PA 15213 Purpose: to be applied toward the cost of the elevator construction project for the Tropical Forest Conservatory	Public	\$20,000
Pine-Richland Youth Center Attention: Carl Mele Director of Special Needs Programming 5554 Community Center Drive Gibsonia, PA 15044 Purpose: commitment to the Special Needs Program known as SERVE for children and young adults with mental retardation or developmental disabilities at Pine-Richland Youth Center in the sum of \$174,000 distributable over three years in installments of \$58,000	Public	\$58,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Pittsburgh Ballet Theatre 2900 Liberty Avenue Pittsburgh, PA 15201-1500 Purpose: to sustain partnership with schools and community groups for special needs children, including those with developmental disabilities	Public	\$25,000
Pittsburgh CLO - New Horizons The Benedum Center 719 Liberty Avenue Pittsburgh, PA 15222 Purpose: for New Horizons Program providing musical theatre training for persons with mental retardation and developmental disabilities	Public	\$10,000
Pittsburgh Mercy Health System 101 Bradford Road, Suite 320 Wexford, PA 15090 Purpose: for Mercy Intellectual Disabilities Services Unit and the installation of a water pipe sprinkler system on all floors of the Beechview facility	Public	\$50,400
Pittsburgh Symphony Orchestra Heinz Hall for the Performing Arts 600 Penn Avenue Pittsburgh, PA 15222-3259 Purpose: to assist with putting on two concerts at the Allegheny Valley School	Public	\$60,000
Pittsburgh Zoo & PPG Aquarium One Wild Place Pittsburgh PA 15206 Purpose: in support of Dream Night 2013, available to special needs children, including those with developmental disabilities	Public	\$10,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Pressley Ridge Schools Foundation 5500 Corporate Drive, Suite 400 Pittsburgh, PA 15237 Purpose: in support of Technology Initiative for Education Service project for students with developmental disabilities and the acquisition of iPads, iPad applications, and laptops	Public	\$60,000
Progressive Workshop of Armstrong County 301 Oak Avenue Kittanning, PA 16201 Purpose: to be used for the purchase of a box truck OR the purchase of a new van and pickup truck in connection with vocational training and support of persons with developmental disabilities	Public	\$70,000
Rankin Christian Center 230 Third Avenue Rankin, PA 15104 Purpose: to be utilized in connection with providing services to persons with intellectual disabilities	Public	\$65,000
Riding for Handicapped of Western Pennsylvania P.O. Box 23 Allison Park, PA 15101-0023 Purpose: for the care and maintenance of one therapeutic riding horse for two years in the all volunteer program which includes young persons with developmental disabilities	Public	\$10,000
St. Anthony School Programs 2718 Custer Avenue Pittsburgh, PA 15227 Purpose: in support of the Post-Secondary Program at Duquesne University for special needs students, including those with developmental disabilities	Public	\$75,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Saint Joseph's Center 2010 Adams Avenue Scranton, PA 18509	Public	\$65,000
Purpose: to assist in of renovations to the Blakely Street and Adams Street locations and to homes in Scranton, Carbondale and Taylor in the Community Living arrangements and for improved transportation facilities		
St. Michael's Harbour 3679 East State Street Hermitage, PA 16148	Public	\$50,000
Purpose: to assist in engaging a job placement coordinator position and in the operation of your Transition to Adulthood Program		
Slippery Rock University (2) Special Education Department 120 Dinger Special Education Building Slippery Rock, PA 16057	Public	\$2,500
	Public	\$60,000
Purpose: fourth installment of commitment to defray commuting expenses of special education undergraduates working on field and/or student teaching at Pioneer Education Center in Pittsburgh		
Purpose: second installment of commitment to extend "I Can Do It, You Can Do It" mentoring program of physical activity and health promotion to include adolescents and persons with developmental disabilities in transition from school to adulthood		
Somerset Therapeutic Association for Riding 305 Highpoint Drive Somerset, PA 15501	Public	\$11,435
Purpose: to support the purchase and installation of three self-opening see-through doors in the riding arena		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Southwinds, Inc. Scott Town Center, A201 2101 Greentree Road Pittsburgh, PA 15220 Purpose: to assist in the purchase of two minivans for transporting persons from group homes to and from day programs and appointments	Public	\$40,000
Special Equestrians, Inc. 2800 Street Road PO Box 1001 Warrington, PA 18976 Purpose: to support therapeutic riding and vocational training programs to children and adults	Public	\$10,000
Spectrum Charter School, Inc. 4369 Northern Pike Monroeville, PA 15146 Purpose: to provide updated transportation by way of a passenger van and to provide a new fire and burglar system for the students	Public	\$35,000
Spina Bifida Association of Western Pennsylvania 134 Shenot Road Wexford, PA 15090 Purpose: to assist in Fire Fly Summer Camps and Weekend Retreat Programs designed to improve the quality of life of persons with Spina Bifida which frequently involves mental retardation and developmental disabilities	Public	\$50,000
TCV MH/MR, Inc. (formerly known as Turtle Creek Valley MH/MR, Inc.) 1301 Fifth Avenue, First Floor East McKeesport, PA 15035 Purpose: for the purchase of an air conditioner, a shed, and two vans, for the work involved in the concrete walkway and driveway, new kitchen flooring, cabinets, and countertops at community homes	Public	\$65,500

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Transitional Services, Inc. 806 West Street Homestead, PA 15120-1566 Purpose: to protect the twenty-seven persons the organization had been servicing under the Intellectual Disabilities Suggested Living Program	Public	\$30,000
TRY - Together for Retarded Youth, Inc. PO Box 40 Wexford, PA 15090 Purpose: in support of the many activities furnished to persons with developmental disabilities and mental retardation such as the Annual Day Camp, fun nights and craft nights, and Bowl-A-Thon	Public	\$15,000
UCP Foundation 4638 Centre Avenue Pittsburgh, PA 15213 Purpose: to be utilized for educational and independent living skills training for men, women and children with disabilities, including those with mental retardation or developmental disabilities	Public	\$50,000
United Mitochondrial Disease Foundation 8085 Saltsburg Road, Suite 201 Pittsburgh, PA 15239 Purpose: to provide family travel scholarships and to support program sessions for affected individuals and their families at 2012 symposium to be held June 13-16 at Bethesda North Marriott Hotel & Conference Center, Bethesda, Maryland	Public	\$40,000

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Variety, The Children's Charity Three Penn Center West Suite 229 Pittsburgh, PA 15276-0112	Public	\$50,000
	Public	\$30,000
Purpose: in support of the program to distribute special bicycles to children with disabilities		
Purpose: for the continuation of program known as "Kids on the Go" which includes mobility devices for children with developmental disabilities as well as other disabilities		
Verland Foundation, Inc. 212 Iris Road Sewickley, PA 15143-2400	Public	\$32,000
		\$118,000
Purpose: addition to the Endowment Fund heretofore established & augmented by contributions from the Edith L. Trees Charitable Trust as a permanent resource		
Purpose: for hardware and installation costs for an electronic medical records systems at Sewickley campus		
Watson Institute 301 Camp Meeting Road Sewickley, PA 15143	Public	\$50,000
Purpose: to support testing of online web application project in order to further develop that project by obtaining feedback from many sources		
Wesley Spectrum Services 221 Penn Avenue Wilksburg, PA 15221	Public	\$60,000
Purpose: to invest in supplies, equipment and additional therapeutic staff to meet the high demand for services in the Autism Services programs		

<u>DONEE</u>	<u>STATUS</u>	<u>AMOUNT</u>
Western Pennsylvania School for Blind Children 201 N. Bellefield Avenue Pittsburgh, PA 15213-1499	Public	\$33,000
Purpose: to support 12 pre-school age children participating in summer extended school year		
	TOTAL	<u>\$5,428,671</u>