

UNITED STATES HOUSE OF REPRESENTATIVES CALENDAR YEAR 2011 FINANCIAL DISCLOSURE STATEMENT

FORM A

Page 1 of 5

For use by Members, officers, and employees

MICHAEL T. MCCAUL

(Full Name)

202-225-2401

(Daytime Telephone)

Filer ☒ Member of the U.S. House of Representatives

State: TX District: 10

☐ Officer Or Employee

Employing Office:

Report Type ☒ Annual (May 15)

☐ Amendment

☐ Termination

Termination Date:

A \$200 penalty shall be assessed against anyone who files more than 30 days late.

HAND
DELIVERED

LEGISLATIVE RESOURCE CENTER
2012 AUG -2 AM 9:08
(Office Use Only)

PRELIMINARY INFORMATION -- ANSWER EACH OF THESE QUESTIONS

I. Did you or your spouse have "earned" income (e.g., salaries or fees) of \$200 or more from any source in the reporting period?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	VI. Did you, your spouse, or a dependent child receive any reportable gift in the reporting period (i.e., aggregating more than \$350 and not otherwise exempt)?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
II. Did any individual or organization make a donation to charity in lieu of paying you for a speech, appearance, or article in the reporting period?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	VII. Did you, your spouse, or a dependent child receive any reportable travel or reimbursements for travel in the reporting period (worth more than \$350 from one source)?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
III. Did you, your spouse, or a dependent child receive "unearned" income of more than \$200 in the reporting period or hold any reportable asset worth more than \$1,000 at the end of the period?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	VIII. Did you hold any reportable positions on or before the date of filing in the current calendar year?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
IV. Did you, your spouse, or dependent child purchase, sell, or exchange any reportable asset in a transaction exceeding \$1,000 during the reporting period?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	IX. Did you have any reportable agreement or arrangement with an outside entity?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
V. Did you, your spouse, or a dependent child have any reportable liability (more than \$10,000) during the reporting period?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Each question in this part must be answered and the appropriate schedule attached for each "Yes" response.	

EXCLUSION OF SPOUSE, DEPENDENT, OR TRUST INFORMATION -- ANSWER EACH OF THESE QUESTIONS

Trusts-- Details regarding "Qualified Blind Trusts" approved by the Committee on Ethics and certain other "excepted trusts" need not be disclosed. Have you excluded from this report details of such a trust benefiting you, your spouse, or dependent child?	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
Exemptions-- Have you excluded from this report any other assets, "unearned" income, transactions, or liabilities of a spouse or dependent child because they meet all three tests for exemption? Do not answer "yes" unless you have first consulted with the Committee on Ethics.	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

SCHEDULE III - ASSETS AND "UNEARNED" INCOME

Name MICHAEL T. MCCAUL

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BLOCK A	BLOCK B	BLOCK C	BLOCK D	BLOCK E
Asset and/or Income Source	Year-End Value of Asset	Type of Income	Amount of Income	Transaction
<p>Identify (a) each asset held for investment or production of income with a fair market value exceeding \$1,000 at the end of the reporting period, and (b) any other reportable asset or source of income which generated more than \$200 in "unearned" income during the year.</p> <p>Provide complete names of stocks and mutual funds (do not use ticker symbols.)</p> <p>For all IRAs and other retirement plans (such as 401(k) plans) that are self-directed (i.e., plans in which you have the power, even if not exercised, to select the specific investments), provide the value for each asset held in the account that exceeds the reporting thresholds. For retirement accounts which are not self-directed, provide only the name of the institution holding the account and its value at the end of the reporting period.</p> <p>For rental or other real property held for investment, provide a complete address.</p> <p>For an ownership interest in a privately-held business that is not publicly traded, state the name of the business, the nature of its activities, and its geographic location in Block A.</p> <p>Exclude: Your personal residence, including second homes and vacation homes (unless there was rental income during the reporting period); any deposits totaling \$5,000 or less in a personal checking or saving accounts; and any financial interest in, or income derived from, a federal retirement program, including the Thrift Savings Plan.</p> <p>If you so choose, you may indicate that an asset or income source is that of your spouse (SP) or dependent child (DC), or is jointly held with your spouse (JT), in the optional column on the far left.</p>	<p>At close of reporting year. If you use a valuation method other than fair market value, please specify the method used. If an asset was sold and is included only because it is generated income, the value should be "None."</p>	<p>Check all columns that apply. For retirement accounts that do not allow you to choose specific investments or that generate tax-deferred income (such as 401(k) plans or IRAs), you may check the "None" column. Dividends, interest, and capital gains, even if reinvested, must be disclosed as income. Check "None" if the asset generated no income during the reporting period.</p>	<p>For retirement accounts that do not allow you to choose specific investments or that generate tax-deferred income (such as 401(k) plans or IRAs), you may check the "None" column. For all other assets, indicate the category of income by checking the appropriate box below. Dividends, interest, and capital gains, even if reinvested, must be disclosed as income. Check "None" if no income was earned or generated.</p>	<p>Indicate if asset had purchases (P), sales (S), or exchanges (E) exceeding \$1,000 in reporting year.</p>
See Statement 1, pages 1 - 35				

SCHEDULE IV - TRANSACTIONS

Name MICHAEL T. MCCAUL

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Report any purchase, sale, or exchange by you, your spouse, or dependent child during the reporting year of any real property, stocks, bonds, commodities futures, or other securities when the amount of the transaction exceeded \$1,000. Include transactions that resulted in a loss. Provide a brief description of any exchange transaction. Do not report a transaction between you, your spouse, or your dependent child, or the purchase or sale of your personal residence, unless it is rented out. If only a portion of an asset is sold, please so indicate (i.e., "partial sale"). See example below.

SP, DC, JT	Asset	Type of Transaction	Capital Gain in Excess of \$200?	Date	Amount of Transaction
	See Statement 2, pages 1 - 77				

SCHEDULE V - LIABILITIES

Name MICHAEL T. MCCAUL

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Report liabilities of over \$10,000 owed to any one creditor at any time during the reporting period by you, your spouse, or dependent child. Mark the highest amount owed during the year. Exclude: Any mortgage on your personal residence (unless all or part of it is rented out); loans secured by automobiles, household furniture, or appliances; and liabilities owed to a spouse, or the child, parent, or sibling of you or your spouse. Report "revolving charge accounts" (i.e., credit cards) only if the balance at the close of the preceding calendar year exceeded \$10,000. NOTE: Pending legislation may require Members to report mortgages on personal residences.

SP, DC, JT	Creditor	Date Liability Incurred	Type of Liability	Amount of Liability
JT	Bank of America	Jan 2004	Mortgage on personal residence	\$500,001 - \$1,000,000

FOOTNOTES

Name MICHAEL T. MCCAUL

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Number	Section / Schedule	Footnote	This note refers to the following item
1	Schedule III	Home Retail Group PLC was sold in 2010. The final dividend was received in January, 2011.	Home Retail Group PLC
2	Schedule III	Interests in various partnerships increased during 2011 due to the withdrawal of other partners.	Partnerships

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E	
Asset and/or Income Source		Value of Asset													Type of Income							Amount of Income											Transaction	
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
SP, DC, JT	Description	None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000			
	LLM FAMILY INVESTMENTS LP (10.134% INTEREST)****												X							PARTNERSHIP												X		
SP	ABERDEEN-HEDGE FUND PHILADELPHIA, PA																			PARTNERSHIP													P	
SP	BLACK DIAMOND-HEDGE FUND FT WORTH, TX																			PARTNERSHIP														
SP	CONDORA FUND OF FUNDS-HEDGE FUND HOUSTON, TX																			PARTNERSHIP														
SP	CONDORA LONG/SHORT-HEDGE FUND HOUSTON, TX																			PARTNERSHIP														
SP	DOMESTIC CAP PARTNERS-HEDGE FUND FT WORTH, TX								X											PARTNERSHIP													P	
SP	DOUBLE BLACK DIAMOND-HEDGE FUND FT WORTH, TX										X									PARTNERSHIP														
SP	EAGLE INCOME APPRECIATION PTRS-MLP-HOUSTON, TX										X									PARTNERSHIP														
SP	HAWKINS INTERNATIONAL-HEDGE FUND HOUSTON, TX																			PARTNERSHIP														
SP	3M COMPANY (BOND)																																	P
SP	3M COMPANY																																	S, P
SP	ABB LTD																																	S (PARTIAL), P
SP	ABBOTT LABS																																	S (PARTIAL), P
SP	ABERDEEN FDS																																	S (PARTIAL), P
SP	ACCENTURE PLC IRELAND																																	S (PARTIAL), P
SP	ACE LIMITED																																	P
SP	ACTUANT CORPORATION																																	S (PARTIAL), P
SP	ADOBE SYSTEMS INC																																	S (PARTIAL), P
SP	AEGION NV																																	S (PARTIAL), P
SP	AFFILIATED MANAGERS GROUP INC																																	S, P
SP	AGCO CORP																																	S
SP	AGRIUM INC																																	S, P
SP	AIR PRODS & CHEMS INC																																	S
SP	AKAMAI TECHNOLOGIES INC																																	S
SP	ANZO NOBEL NV																																	S (PARTIAL), P
SP	ALABAMA ST PUB SCH & COLLEGE A																																	S
SP	ALBANY DOUGHERTY GA PAYROLL DEV																																	S (PARTIAL), P
SP	ALBEMARLE CORP																																	S (PARTIAL), P
SP	ALCATEL-LUCENT																																	S (PARTIAL), P
SP	ALLEGIAN INC																																	S, P
SP	ALLIANZ SE																																	S, P
SP	ALLIS CHALMERS CORP P/C																																	S (PARTIAL), P
SP	ALLSCRIPTS HEALTHCARE																																	S (PARTIAL), P
SP	ALTERA CORP																																	S (PARTIAL), P
SP	AMERICA MOVIL S A B DE CV																																	P
SP	AMERICAN CAPITAL LIMITED																																	S (PARTIAL), P
SP	AMERICAN CASINO & ENTMT PTYS																																	S
SP	AMERICAN EAGLE OUTFITTERS INC NEW																																	S
SP	AMERICAN ELEC PWR INC																																	S (PARTIAL), P
SP	AMERICAN EXPRESS (BOND)																																	S
SP	AMERICAN FINANCIAL GROUP INC**																																	S, P
SP	AMERICAN MED SYS HDS INC																																	S (PARTIAL), P
SP	AMERICAN RAILCAR INDS INC																																	S (PARTIAL), P
SP	AMETEK INC NEW																																	S (PARTIAL), P

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A	Asset and/or Income Source	BLOCK B												BLOCK C							BLOCK D											BLOCK E	
		Value of Asset												Type of Income							Amount of Income											Transaction	
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
SP, DC, JT	Description	None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000		
SP	AMGEN INC	X				X									X							X											S
SP	AMPHENOL CORP NEW-CL A					X																											P
SP	AMTRUST FINANCIAL SERVICES INC					X									X																		P
SP	ANCHORAGE ALASKA	X																															S
SP	ANGLO AMERICAN PLC	X													X																		S
SP	ANADIR INTERNATIONAL INC					X																											S (PARTIAL), P
SP	ANSYS INC					X																											S (PARTIAL), P
SP	AON CORP					X									X																		S (PARTIAL), P
SP	APACHE CORP					X									X																		S (PARTIAL), P
SP	APPLE INC					X																											S (PARTIAL), P
SP	APPROACH RESOURCES INC					X																											S (PARTIAL), P
SP	ARCHER-DANIELS-MIDLAND CO					X									X																		S (PARTIAL), P
SP	ASCENT MEDIA GROUP	X																															S
SP	ASHLAND INC					X																											S
SP	ASTELLAS PHARMA INC					X									X																		S (PARTIAL), P
SP	ASTRAZENECA OHD					X									X																		S (PARTIAL), P
SP	AT&T INC (BOND)	X																															S (PARTIAL), P
SP	AT&T INC														X																		S (PARTIAL), P
SP	ATLANTA GA AIRPT REV GENERAL					X																											S (PARTIAL), P
SP	ATLAS COPCO AB**B103	X													X																		S (PARTIAL), P
SP	ATT OIL & GAS CORP SR ZUEN					X																											P
SP	AUTOVAL INC					X																											P
SP	AVON PRODS INC (BOND)	X																															S (PARTIAL), P
SP	BAKER HUGHES INC					X									X																		S (PARTIAL), P
SP	BALTIMORE CNTY MD CONS PUB IMPT BDS					X																											S
SP	BANCO BRADESCO S A	X													X																		S
SP	BANCO SANTANDER BRAZIL SA					X																											S, P
SP	BANK NEW YORK MELLON CORP	X													X																		S (PARTIAL), P
SP	BANK OF AMERICA CORP					X									X																		P
SP	BANK OF NOVA SCOTIA					X									X																		P
SP	BARCLAYS PLC					X									X																		S
SP	BASF SE	X													X																		S, P
SP	BAYER AKTIENGESELLSCHAFT	X													X																		S
SP	BAYERISCHE MOTOREN WERKE AG	X													X																		S
SP	BBAT CORP					X									X																		S (PARTIAL), P
SP	BE AEROSPACE INC					X																											S (PARTIAL), P
SP	BERKEY W R CORPORATION					X									X																		S
SP	BERKSHIRE HATHAWAY INC DEL (BOND)	X													X																		S
SP	BG GROUP PLC ADR FINL	X													X																		P
SP	BHP BILLITON LTD	X													X																		S, P
SP	BIRMINGHAM ALA	X													X																		S
SP	BLOCK FINL CORP GTD MT	X													X																		S, P
SP	BNP PARIBAS	X													X																		S
SP	BOC HONG KONG HOLDINGS LIMITED	X													X																		S

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

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		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
SP	BOMBARDIER INC	X																															S, P
SP	BOONE CITY KY SCH DIST FIN																																S (PARTIAL), P
SP	BOSTON SCIENTIFIC CORP																																S (PARTIAL), P
SP	BP CAPITAL MARKETS PLC (BOND)																																S
SP	BP PLC																																P
SP	BRAZIL TELECOM S A																																P
SP	BREITBURN ENERGY PARTNERS LP																																P
SP	BRIGHAM EXPLORATION																																S, P
SP	BRISTOL MYERS SQUIBB CO																																S
SP	BRITISH AMERICAN TOBACCO PLC																																S (PARTIAL), P
SP	BROCADE COMMUNICATIONS SYS INC																																S, P
SP	BROOKFIELD ASSET MANAGEMENT INC																																S
SP	BROWARD CNTY FLA																																S (PARTIAL)
SP	BROWN & BROWN INC																																S
SP	BRUNSWICK CORP																																S, P
SP	BT GROUP PLC																																S
SP	C H ROBINSON WORLDWIDE INC																																S (PARTIAL)
SP	C R BARD INC**																																S
SP	CAROT OIL & GAS CORP																																S
SP	CALLON PETE CO																																S
SP	CAMDEN ALA IND DEV BRD EXEMPT																																S, P
SP	CAMERON INTERNATIONAL																																S, P
SP	CAMPBELL SOUP CO (BOND)																																S (PARTIAL), P
SP	CANADIAN NATIONAL RAILWAY																																P
SP	CANADIAN NATURAL RESOURCES																																S (PARTIAL)
SP	CANADIAN OIL SANDS LIMITED																																S
SP	CANON INC NEW																																S
SP	CAPITAL ONE MULTIASSET (BOND)																																S
SP	CAPMARK FINL GROUP INC																																P
SP	CARBO CERAMICS INC																																P
SP	CARDINAL HEALTH INC																																P
SP	CARNIVAL PLC																																S, P
SP	CARPENTER TECHNOLOGY CORP																																

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
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BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E
SP, DC, JT	Asset and/or Income Source	Value of Asset													Type of Income							Amount of Income											Transaction
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI	
		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000	
SP	CONNING INC			X										X								X											P
SP	COSTCO WHOLESALE CORP-NEW					X									X				X														S (PARTIAL), P
SP	COVANCE INC						X												X														S (PARTIAL), P
SP	CPEL ENERGIA S A						X																										P
SP	CRH PLC-ORD							X																	X								P
SP	CRICKET COMMUNICATIONS INC									X																							P
SP	CROCS INC										X																						P
SP	CULLEN FROST BANKERS INC								X																								S, P
SP	CYS CAREMARK CORP													X																			S (PARTIAL), P
SP	CYTEC INDUSTRIES INC													X																			S, P
SP	DAI NIPPON PRINTING LTD													X																			
SP	DAICHI SANKYO CO LTD													X																			S (PARTIAL)
SP	DALLAS CNTY TEX CTRS OBLIG												X																				S
SP	DALLAS TEX GO BD																																S
SP	DANAHER CORP														X																		S (PARTIAL), P
SP	DANONE																																S
SP	DAVITA INC									X																							S (PARTIAL), P
SP	DBS GROUP HOLDINGS LTD														X																		S
SP	DECKERS OUTDOOR CORP												X																				P
SP	DELAWARE ST HSG AUTH REV																			X													S
SP	DELL INC (BOND)																			X													S, P
SP	DENBURY RESOURCES INC NEW													X																			P
SP	DESARROLADORA HOMEX S A																			X													S
SP	DEUTSCHE BANK AG							X																									P
SP	DEUTSCHE POST AG							X																									P
SP	DEUTSCHE TELEKOM AG							X																									S (PARTIAL), P
SP	DEVON ENERGY CORPORATION NEW								X																								S (PARTIAL), P
SP	DIAMOND FOODS INC									X																							S
SP	DICKS SPORTING GOODS INC										X																						S (PARTIAL), P
SP	DISCOVERY COMMUNICATIONS INC											X																					S
SP	DISTRIBUTORA INTL (SPINOFF FROM CARREFOUR)																			X													S
SP	DISTRICT COLUMBIA REV																																

BLOCK A

Page 6 of 35

STATEMENT 1

[illegible]

STATEMENT 3

[illegible]

STATEMENT 1

[illegible]

STATEMENT 1

BLOCK A		Asset and/or Income Source		BLOCK B													BLOCK C								BLOCK D											BLOCK E	
				Value of Asset													Type of Income								Amount of Income												
				A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Exempted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI			
SP, DC, JT	Description	None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000									None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000	Transaction				
SP	MCCORMICK & CO INC	X												X					X															S			
SP	MCDONALD'S CORP (BOND)		X															X															S				
SP	MCDONALD'S CORP									X								X															S (PARTIAL)				
SP	MCNORAN EXPLORATION CO								X									X															S (PARTIAL)				
SP	MDJ RESOURCES GROUP INC								X									X															P				
SP	MEAD JOHNSON NUTRITION								X									X															S (PARTIAL), P				
SP	MEDCO HEALTH SOLUTIONS INC		X															X															S				
SP	MEMPHIS TENN G/O GEN IMPT		X															X															S, P				
SP	MERCK & CO INC (BOND)		X															X															S, P				
SP	MERCK & CO INC								X									X															S (PARTIAL), P				
SP	MERCEDES-BENZ AUTO RECEIVABLES (BOND)		X															X															S				
SP	METROPOLIS COMMUNICATIONS INC								X									X																S (PARTIAL), P			
SP	METROPOLIS WIRELESS INC								X									X																P			
SP	METROPOLITAN TRANSN AUTO I N V								X									X																S			
SP	METROPOLITAN WASH ARPT SYS REV BHDG BND		X															X															S				
SP	MGM RESORTS INTL																	X																S (PARTIAL), P			
SP	MICHIGAN ST		X															X																S			
SP	MICROSOFT CORP										X							X																S (PARTIAL), P			
SP	MISSISSIPPI HSG FIN CORP SING								X									X																S			
SP	MISSISSIPPI CITY TEX TAX AND REV CERT OF OBLIG								X									X																S (PARTIAL), P			
SP	MITSUBISHI UFJ FINANCIAL								X									X																S			
SP	MITSUBI & CO LTD		X															X																P			
SP	MIZUHO FINANCIAL GROUP INC								X									X																S			
SP	MOBILE ALA G/O WTS		X															X																S			
SP	MONSANTO CO								X									X																P			
SP	MORRISON W SUPERMARKETS PLC																	X																S (PARTIAL)			
SP	MIRABAD INSURANCE GROUP HIDS										X							X																S (PARTIAL), P			
SP	MYRTLE BEACH S C CFS PARTN REE COPS		X															X																S			
SP	NABORS INDUSTRIES LTD																	X																P			
SP	NASDAQ OMX GROUP INC (THE)								X									X																S (PARTIAL), P			
SP	NATIONAL FUEL GAS CO								X									X																P			
SP	NATIONAL INSTRUMENTS CORP								X									X																S (PARTIAL), P			
SP	NATIONAL OILWELL VARCO INC								X									X																			
SP	NATSYS								X									X																			
SP	NAVROS MARITIME HLDGS INC								X									X																		P	
SP	NEC CORP								X									X																		S, P	
SP	NESTLE C/AF CORP DISC C/P (BOND)		X															X																	S (PARTIAL), P		
SP	NESTLE SA SPONSORED ADR								X									X																		S (PARTIAL), P	
SP	NETAPP INC								X									X																		S	
SP	NETFLIX COM INC		X															X																			
SP	NEW JERSEY ST HSG & MTG FIN AG SINGLE FAM		X															X																		S	
SP	NEW YORK N Y GO REF BIDS										X							X																		S (PARTIAL)	
SP	NEW YORK ST TNY AUTL SECOND GE		X															X																		S	
SP	NEWFIELD EXPLORATION CO								X									X																		P	

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E		
SP, DC, JT		Description		Value of Asset													Type of Income							Amount of Income											Transaction
				A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI	
				None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000																				
SP	NEWMONT MINING CO	X																																S	
SP	NEWS CORPORATION					X																												P	
SP	NICE SYSTEMS LTD					X																												P	
SP	NIRE INC								X																									S (PARTIAL), P	
SP	NIPPON TELEGRAPH & TELEPHONE CORP							X																										S (PARTIAL)	
SP	NISSAN MOTOR CO LTD							X																										S (PARTIAL)	
SP	NKSI HOLDINGS INC							X																										S (PARTIAL)	
SP	NOBLE ENERGY INC									X																								P	
SP	NOKIA						X																											S (PARTIAL), P	
SP	NORTHEAST MID WASTE DISP AUTH SLD WST REFG REV**																																	S (PARTIAL), P	
SP	NOVARTIS AG						X																											S (PARTIAL), P	
SP	NOVO NORDISK A/S-ADR						X																											S	
SP	NTT DOCOMO INC																																	S	
SP	NUANCE COMMUNICATIONS INC								X																									S (PARTIAL), P	
SP	O RELLIV AUTOMOTIVE INC																																	S	
SP	OASIS PETROLEUM INC									X																								P	
SP	OCCIDENTAL PETE CORP (BOND)																																	S, P	
SP	OCCIDENTAL PETE CORP								X																									S (PARTIAL), P	
SP	OHIO HOUSING FINANCE AGENCY																																	S	
SP	OHIO ST MAJOR NEW ST INFRASTRU REV BDS																																	S (PARTIAL)	
SP	OHIO ST WTR DEV AUTH WTR POLLU LOAN FUND REF REV BDS																																	S, P	
SP	OIL CO LUKOIL																																	S, P	
SP	OKLAHOMA CITY OKLA WTR UTILS T REV REF BDS																																	S (PARTIAL)	
SP	OKLAHOMA HSG FIN AGY																																	S, P	
SP	OMNICOM GROUP INC																																	S, P	
SP	ONO PHARMACEUTICAL CO LTD								X																									P	
SP	OPEN TEXT CORP																																	S, P	
SP	ORACLE CORP (BOND)																																	S (PARTIAL), P	
SP	ORACLE CORP								X																									S	
SP	OREGON ST SLD REFG																																	S	
SP	OREGON ST HSG & CMNTY SVCS DEP MNG REV BDS																																	S	
SP	ORIX CORP																																	S	
SP	PALM BEACH CNTY FLA PUB IMPT REV																																	S	
SP	PALM BEACH CNTY FLA SCH BND																																	S	
SP	PANAMA CITY BEACH FLA UTIL REVENUE																																	S	
SP	PAREXEL INTERNATIONAL CORP																																	S, P	
SP	PARTNERRE LTD BERAMUDA																																	S (PARTIAL), P	
SP	PATTERSON-UTI ENERGY INC																																	P	
SP	PATCHEX INC																																	S, P	
SP	PEGASUS SYSTEMS INC																																	S, P	
SP	PERISCO INC (BOND)																																	S, P	
SP	PEPSICO INC																																	S (PARTIAL), P	
SP	PERKINELMER INC																																	S (PARTIAL)	
SP	PETROLIO BRASILEIRO SA																																	S (PARTIAL), P	

BLOCK A

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		Asset and/or Income Source	BLOCK B												BLOCK C							BLOCK D											BLOCK E																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
SP, DC, JT	Description		Value of Asset												Type of Income							Amount of Income																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
			A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												

BLOCK A

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E	
Asset and/or Income Source		Value of Asset													Type of Income							Amount of Income												
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI			
SP, DC, JT	Description		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000	Transaction	
SP	SPRING TEX INDP TSG DIST SCH BIDS	X																																S, P
SP	SPRINGFIELD MO PUB BLDG CORP							X																										S (PARTIAL), P
SP	SPRINT CAPITAL CORP							X																										S (PARTIAL), P
SP	STANDARD PAC CORP NEW							X																										P
SP	STANLEY BLACK & DECKER INC			X																														P
SP	STAPLES INC			X																														S (PARTIAL), P
SP	STARBUCKS CORP							X																										S
SP	STATE STR CORP		X																															S (PARTIAL), P
SP	STEELCYCLE INC							X																										S
SP	STIMULOCYTE ELECTRONICS							X																										P
SP	STRYKER CORP							X																										S (PARTIAL), P
SP	SUMITOMO MITSUBI FINL GROUP																																	P
SP	SUMITOMO MITSUBI TRUST (FORMERLY CHUO MITSUBI TR)			X																														S, P
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)																																	P
SP	SUPERIOR ENERGY SERVICES INC							X																										S
SP	SWISS RE SOLUTIONS CHRO ID (SPINOFF FROM SWISS REINSURANCE)							X																										S
SP	SWISS REINSURANCE		X																															S
SP	SWISSCOM AG							X																										S (PARTIAL)
SP	SYSCO CORP							X																										S
SP	TACOMA WASH ELEC SYS REV REF BIDS		X																															S (PARTIAL)
SP	TAKEDA PHARM H							X																										S (PARTIAL)
SP	TAKEDA PHARMACEUTICAL CO							X																										P
SP	TALISMAN ENERGY INC							X																										S, P
SP	TARGET CORP		X																															S, P
SP	TARGET CORP (BOND)																																	P
SP	TARRANT CNTY TEX HEALTH FAC							X																										P
SP	TARRANT CNTY TEX HOSP DIST																																	P
SP	TDK CORP							X																										S (PARTIAL)
SP	TE CONNECTIVITY LTD (FORMERLY TYCO ELECTRONICS LTD)							X																										S (PARTIAL), P
SP	TELECOM ITALIA SPA							X																										S (PARTIAL), P
SP	TELEFONICA S A							X																										S, P
SP	TELEFONOS DE MEXICO		X																															P
SP	TELESTRA CORPORATION LIMITED							X																										P
SP	TEMPLE TEX GO REF BIDS AND LTD TAX MTS							X																										S (PARTIAL), P
SP	TENCENT HLDGS LTD							X																										S, P
SP	TENET HEALTHCARE CORP		X																															S (PARTIAL), P
SP	TENNESSEE HSG DEV AGENCY							X																										S
SP	TIBEX CORP		X																															S (PARTIAL), P
SP	TEVA PHARMACEUTICAL							X																										S (PARTIAL), P
SP	TEXAS A & M UNIV REYS REV FINANCING SYSTEM BIDS							X																										S (PARTIAL), P
SP	TEXAS INSTRUMENTS INC							X																										S
SP	TEXAS ST COLLEGE STUDENT LN BIDS		X																															S
SP	TEXAS ST DEPT HSG & CMNTY AFFAIRS		X																															S
SP	TEXAS ST PUB FIN AUTH REV							X																										S (PARTIAL)

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E
Asset and/or Income Source		Value of Asset													Type of Income							Amount of Income											Transaction
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
SP, DC, JT	Description																																
SP	TEXAS STATE G/O-VETS LAND																																
SP	TEXAS STIG O MOBILITY FD BOS**	X																															
SP	TIEMMO FISHER SCIENTIFIC INC																																
SP	THOMPSON CHEEK METALS CO																																
SP	TIBCO SOFTWARE INC																																
SP	TIFANY & CO NEW																																
SP	TIME WARNER INC																																
SP	TOKIO MARINE HLDS INC																																
SP	TORCHMARK CORP**																																
SP	TORONTO-DOMINION BANK																																
SP	TOTAL SA																																
SP	TOYOTA AUTO RECEIVABLES 2010-A (BOND)																																
SP	TOYOTA MOTOR CORP																																
SP	TRACTOR SUPPLY CO																																
SP	TRANSCANADA CORPORATION																																
SP	TREHOUSE FOODS INC**																																
SP	TRIBOROUGH BRIDGE & TUNNEL AUTH																																
SP	TRI-CNTY MET TRANSN DIST ORE																																
SP	TRIMBLE NAVIGATION LTD																																
SP	TUCSON ARIZ G/O RTDG																																
SP	TURKCELL ILETISIM HIZMETLER AS																																
SP	TYCO ELECTRONICS LTD																																
SP	TYSON FOODS INC-CLA																																
SP	UBS AG																																
SP	ULTA SALON COSMETICS & UNICREDIT**																																
SP	UNILEVER PLC																																
SP	UNITED CONTINENTAL HLDS INC																																
SP	UNITED PARCEL SVC INC																																
SP	UNITED PARCEL SVC INC (BOND)																																
SP	UNITED TECHNOLOGIES CORP																																
SP	UNITEHEALTH GROUP INC																																
SP	UNIVERSITY ATHLETIC ASSN INC FAIHTLETIC PROG REV BDS																																
SP	UNIVERSITY TEX UNIV REVS																																
SP	URBAN OUTITTERS INC																																

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E
SP, DC, JT	Asset and/or Income Source	Value of Asset													Type of Income							Amount of Income											Transaction
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000		
	DESCRIPTION																																
SP	VIRGINIA ST HSG DEV AUTH RENTAL HSG-SEB D	X																X														S	
SP	VIRGINIA ST PUB SCH AUTH	X																X														S	
SP	VISA INC									X																						S (PARTIAL) P	
SP	VIVO PARTICIPACIONS S.A.								X																							S (PARTIAL) P	
SP	VODAFONE GROUP PLC		X																													S (PARTIAL) P	
SP	VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)								X																							S	
SP	VOLVO AB		X																													S, P	
SP	WAL-MART STORES INC (BOND)		X																													S	
SP	WAL-MART STORES INC		X						X																							S (PARTIAL)	
SP	WALT DISNEY CO		X																													S	
SP	WALTER ENERGY INC		X																													S, P	
SP	WARNACO GROUP INC NEW		X											X																		S	
SP	WARWICK SCH DIST PA LANCASTER		X																													S	
SP	WASHINGTON CNTY UTAH SCH DIST G O SCH BLDG BDS												X																			S	
SP	WASHINGTON ST MOTOR VEHICLE FUEL TAX		X																													S, P	
SP	WASHOE CNTY REV LTD G.O. REF BDS		X																													S, P	
SP	WASTE CONNECTIONS INC									X																						S (PARTIAL)	
SP	WASTE MANAGEMENT INC DEL										X																					S	
SP	WEATHERFORD INTERNATIONAL LTD		X																													S, P	
SP	WELLPONT INC		X																													S (PARTIAL)	
SP	WELLS FARGO & CO			X																												S (PARTIAL)	
SP	WESCO INTERNATIONAL INC							X																								S	
SP	WEST VIRGINIA ST HSG DEV FD HSG FIN BDS		X																													S	
SP	WESTERN DIGITAL CORP								X																							S (PARTIAL) P	
SP	WILLIAMS COMPANIES INC								X																							S (PARTIAL)	
SP	WILLIAMS SONOMA INC								X																							S (PARTIAL) P	
SP	WILLIS GROUP HOLDINGS PLC								X																							S	
SP	WINSTON-SALEM N.C. WTR & SWR SYS REV REF BDS							X																								P	
SP	WISCONSIN ST CLEAN WTR REV BDS							X																								S, P	
SP	WISCONSIN ST TRANSN REV REV BDS							X																								S, P	
SP	WOLTERS KLUWER NV							X																								P	
SP	WOLVERINE WORLD WIDE INC		X																													S, P	
SP	WPP PLC		X																													S, P	
SP	XEROX CORP								X																							S (PARTIAL)	
SP	XTO ENERGY INC (BOND)																	X														S	
SP	YUM BRANDS INC									X																						S (PARTIAL) P	
SP	ZIONS BANKCORPORATION		X																													S	
SP	ZURICH FINANCIAL SERVICES		X																													S	
SP	EATON VANCE INTERNATIONAL		X																													S	
SP	HARDING LOEVNER FUNDS INC								X																							P	
SP	HIGHMARK FDS								X																							P	
SP	HEWLETT PACKARD CO								X																							P	
SP	DOMESTIC CAP PARTNERS-HEDGE FUND FT WORTH, TX								X																							P	
SP	LILA FAMILY INVESTMENTS II (4.3% INTEREST)								X																							P	
SP																																P	
SP																																P	
SP																																P	
SP																																P	
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STATEMENT 1

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STATEMENT 1

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E	
SP, DC, JT	Asset and/or Income Source Description	Value of Asset													Type of Income							Amount of Income												
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI			
		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000			
DC	ALTERA CORP						X								X																			S (PARTIAL)
DC	AMERICA MOVIL S A B DE CV				X																												P	
DC	AMERICAN CAPITAL LIMITED						X											X	X														S (PARTIAL)	
DC	AMERICAN CASINO & ENTMT PTYS						X											X	X														S (PARTIAL), P	
DC	AMERICAN EAGLE OUTFITTERS INC NEW		X															X	X														S	
DC	AMERICAN ELEC PWR INC					X													X														S (PARTIAL), P	
DC	AMERICAN EXPRESS BK FSB (BOND)		X																														S	
DC	AMERICAN FINANCIAL GROUP INC**		X																														S, P	
DC	AMERICAN MED SYS HLDS INC		X															X	X														S (PARTIAL)	
DC	AMERICAN RAILCAR INDS INC					X												X	X														S (PARTIAL), P	
DC	AMETEK INC NEW					X									X																		S	
DC	AMGEN INC		X																X														P	
DC	AMPHENOL CORP NEW-CL A					X																											P	
DC	AMTRUST FINANCIAL SERVICES INC						X																										S	
DC	ANCHORAGE ALASKA		X															X	X														S	
DC	ANGLO AMERICAN PLC		X															X	X														S (PARTIAL), P	
DC	ANIXTER INTERNAT OVAL INC					X									X																		S (PARTIAL)	
DC	ANYSYS INC					X												X	X														S (PARTIAL)	
DC	AON CORP					X		X										X	X														S (PARTIAL)	
DC	APACHE CORP						X											X	X														S (PARTIAL), P	
DC	APPLE INC							X																									P	
DC	APPROACH RESOURCES INC						X																										S (PARTIAL), P	
DC	ARCHER-DANIELS-MIDLAND CO			X																													S	
DC	ASCENT MEDIA GROUP		X																														P	
DC	ASHLAND INC				X										X			X	X														S (PARTIAL)	
DC	ASTELLAS PHARMA INC					X									X			X	X														S (PARTIAL)	
DC	ASTRAZENECA ORD USD0.25						X																										S (PARTIAL), P	
DC	ASTRAZENECA PLC		X												X			X	X														S (PARTIAL)	
DC	AT&T INC (BOND)		X																														S (PARTIAL), P	
DC	AT&T INC						X								X			X															S (PARTIAL), P	
DC	ATLANTA GA ABPT REV GENERAL																	X															P	
DC	ATLAS COPCO AB**		X												X			X															P	
DC	ATP OIL & GAS CORP SR ZUEN					X												X															P	
DC	AUTOLEV INC					X																											S	
DC	AVON PRODS INC (BOND)		X												X			X															S (PARTIAL), P	
DC	BAKER HUGHES INC						X																										S	
DC	BALTIMORE CNTY MD CONS PUB IMPT BIDS				X													X															S	
DC	BANCO BRADESCO S A		X															X															P	
DC	BANCO SANTANDER BRAZIL SA				X																												S, P	
DC	BANK NEW YORK MELLON CORP		X																														S (PARTIAL), P	
DC	BANK OF AMERICA CORP			X																													P	
DC	BANK OF AMERICA SCOTIA				X																												P	
DC	BARCLAYS PLC				X																												S	
DC	BASF SE		X																														S	

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

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				None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												</

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E
SP, DC, JT	Asset and/or Income Source	Value of Asset													Type of Income							Amount of Income											Transaction
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
DC	CONSTAR INC	X																															S
DC	COLORADO HEALTH FAC'S AUTH REV																																S (PARTIAL)
DC	COLORADO HSG FIN AUTH SINGLE																																P
DC	COLUMBIA MO SCH DIST																																S (PARTIAL), P
DC	COMCAST CORPORATION																																S (PARTIAL), P
DC	COMERICA INC																																P
DC	COMPANHIA DE BEBIDAS DAS																																S
DC	CONCHO RESOURCES																																S
DC	CONDERA FUND OF FUNDS-HEDGE FUND HOUSTON, TX																																P
DC	CONDERA LONG/SHORT-HEDGE FUND HOUSTON, TX																																P
DC	CONNECTICUT ST GO BDS 2008 S																																S, P
DC	CONOCOPHILLIPS (BOND)																																S (PARTIAL)
DC	CONSOLIDATED EDISON INC																																S
DC	CONSTELLATION BRANDS																																S
DC	COOK CNTY ILL S/O SCH DIST NO 72 H-HDS																																S (PARTIAL), P
DC	CONE LABORATORIES NV																																P
DC	CORNING INC																																S (PARTIAL), P
DC	COSTCO WHOLESALE CORP NEW																																S (PARTIAL), P
DC	COVANCE INC																																P
DC	CPH ENERGY S A																																S, P
DC	CRH PLC-ORD																																P
DC	CRICKET COMMUNICATIONS INC																																S, P
DC	CROSS INC																																S (PARTIAL), P
DC	CULLEN FROST BANKERS INC																																S, P
DC	CYS CAREMARK CORP																																S
DC	CYTEC INDUSTRIES INC																																S, P
DC	DAI NIPPON PRINTING LTD																																S (PARTIAL)
DC	DAIICHI SANRIO CO LTD																																S (PARTIAL)
DC	DALLAS CNTY TEX CTR'S OBLIG																																S
DC	DALLAS TEX GO BD																																S (PARTIAL), P
DC	DANAHER CORP																																S
DC	DANONE																																S (PARTIAL), P
DC	DANITA INC																																S
DC	DBS GROUP HOLDINGS LTD																																

BLOCK A

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E	
SP, DC, JT	Asset and/or Income Source	Value of Asset													Type of Income							Amount of Income											Transaction	
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI	Transaction	
DC	FEDERAL HOME LN MTG CORP (BOND)	X																															S	
DC	FEDERAL NATL MTG ASSN (BOND)	X																															S	
DC	FEDERATED INVS INC PA	X																															S	
DC	FEDERATED INVS INC PA																																S	
DC	FIDELITY NATIONAL INFORMATION																																S	
DC	FIRST HORIZON FRACTIONAL SHS																																S	
DC	FLEXTRONICS INTERNATIONAL																																S	
DC	FLORIDA HSG FIN CORP																																S	
DC	FLORIDA PORTS FING COMMN REV REV BDS																																S	
DC	FLORIDA ST BOD ED CAP OUTLAY PUB ED BDS																																S	
DC	FLORIDA ST DEPT GEN SVCS DIV F REV BDS																																S	
DC	FLUOR CORP NEW																																S	
DC	FMC CORP NEW																																S	
DC	FMC TECHNOLOGIES INC																																S	
DC	FOCUS MEDIA																																S	
DC	FOUMENTO ECONOMICO MEXICANO**																																S	
DC	FOREST LABORATORIES INC																																S	
DC	FORESTH CNTY GA HOSP AUTH REV																																S	
DC	FOSSIL INC																																S	
DC	FRANCE TELECOM SA																																S	
DC	FRANZINI RES INC																																S	
DC	FRESENIUS MEDICAL CARE AG																																S	
DC	FRESCO TEX CTS OBLG AND GO BDS																																S	
DC	FUJIFILM HOLDINGS CORP																																S	
DC	FULTON CNTY GA FACS CORP CTS COPS																																S	
DC	GAP INC																																S	
DC	GARDNER DENVER INC																																S	
DC	GARMIN LTD																																S	
DC	GENERAL DYNAMICS CORP (BOND)																																S	
DC	GENERAL DYNAMICS CORP																																S	
DC	GENERAL ELEC CAP CORP (BOND)																																S	
DC	GENERAL ELECTRIC CO																																S	
DC	GENERAL MOTORS ACCEPTANCE CORP																																S	
DC	GENPACT LTD																																S	
DC	GENTEX CORP																																S	
DC	GENUINE PARTS CO																																S	
DC	GLAXOSMITHKLINE																																S	
DC	GLOBAL GEOPHYSICAL SVCS INC																																S	
DC	GLOBAL INDS LTD SR DEB																																S	
DC	GOLDMAN SACHS GROUP INC																																S	
DC	GOOGLE INC																																S	
DC	GRAINGER WW INC																																S	
DC	GRANT CNTY WASH PUB UTIL DIST REV BDS																																S	
DC	GREATER ORLANDO AVIATION AUTH FAC REV REV BDS																																S	

SCHEDULE III - ASSETS AND "UNEARNED" INCOME

STATEMENT 1

BLOCK A

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E	
Asset and/or Income Source		Value of Asset													Type of Income							Amount of Income											Transaction	
SP, DC, JT	Description	A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI			

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME

STATEMENT 1

BLOCK A

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E		
SP, DC, JT		Asset and/or Income Source		Value of Asset													Type of Income							Amount of Income											Transaction
				A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI	
		None																				None													
		\$1-\$1,000																				\$1-\$200													
		\$1,001-\$15,000																				\$201-\$1,000													
		\$15,001-\$50,000																				\$1,001-\$2,500													
		\$50,001-\$100,000																				\$2,501-\$5,000													
		\$100,001-\$250,000																				\$5,001-\$15,000													
		\$250,001-\$500,000																				\$15,001-\$50,000													
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		\$1,000,001-\$5,000,000																				\$100,001-\$1,000,000													
		\$5,000,001-\$25,000,000																				\$1,000,001-\$5,000,000													
		\$25,000,001-\$50,000,000																				Over \$5,000,000													
		Over \$50,000,000																																	
		None																																	
		Dividend																																	
		Rent																																	
		Interest																																	
		Capital Gains																																	
		Excepted Blind Trust																																	
		Other Type of Income																																	
		(Specify)																																	

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C						BLOCK D											BLOCK E		
SP, DC, JT		Asset and/or Income Source		Value of Asset													Type of Income						Amount of Income											Transaction
				A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	
		None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000																					
DC	OKLAHOMA HSG FIN AGY																																	S (PARTIAL)
DC	OMNICON GROUP INC	X																																S, P
DC	ONO PHARMACEUTICAL CO LTD																																	P
DC	OPEN TEXT CORP																																	S, P
DC	ORACLE CORP (BOND)	X																																S (PARTIAL), P
DC	ORACLE CORP																																	S
DC	OREGON ST G/O REDG	X																																S
DC	OREGON ST HSG & CMNTY SVCS DEP MTG REV BOS	X																																S
DC	ORIX CORP	X																																S
DC	PALM BEACH CNTY FLA PUB IMPT R	X																																S
DC	PALM BEACH CNTY FLA SCH BRD	X																																S
DC	PANAMA CITY BEACH FLA UTIL REVENUE	X																																S
DC	PAREXEL INTERNATIONAL CORP	X																																S
DC	PARTNERIE LTD BERMUDA																																	S (PARTIAL), P
DC	PATTERSON-UTI ENERGY INC																																	P
DC	PAYCHEX INC	X																																S, P
DC	PEGASYS INC	X																																S, P
DC	PEPSICO INC (BOND)	X																																S, P
DC	PEPSICO INC																																	S (PARTIAL), P
DC	PERKINELMER INC																																	S (PARTIAL), P
DC	PETROLEO BRASILEIRO SA																																	S, P
DC	PFIZER INC (BOND)	X																																S (PARTIAL), P
DC	PFIZER INC																																	P
DC	PHI INC SR NT & G23K18																																	S
DC	PHILADELPHIA PA SCH DIST	X																																P
DC	PHILIP MORRIS INTERNATIONAL																																	S (PARTIAL), P
DC	PIONEER NATURAL RESOURCES CO																																	S
DC	PLAINS EXPLORATION AND																																	S
DC	PLANO TEX INDPT SCH DIST FOR I	X																																S (PARTIAL), P
DC	PNC FINANCIAL SVCS GROUP INC																																	P
DC	POLARIS INDUSTRIES INC																																	S
DC	PORT AUTH N Y & N J CONS BIDS	X																																S
DC	PORT HOUSTON AUTH TEX HARRIS																																	S
DC	PORT SEATTLE WASH REV GO BD	X																																S
DC	PORT TACOMA WASH LTD TAX GO BD																																	P
DC	PORTLAND ONE URBAN RENOV & REDEV G/O	X																																S
DC	PORTUGAL TELECOM																																	S (PARTIAL)
DC	POTASH CORP OF SASKATCHEWAN																																	P
DC	POWERSHARES QQQ TRUST																																	S (PARTIAL), P
DC	PRAXAIR INC																																	S, P
DC	PRECISION DRILLING	X																																S, P
DC	PRICE T ROWE GROUP INC	X																																S, P
DC	PRICELINE COM INC																																	S (PARTIAL), P
DC	PRIVATE COLLEGES & UNIVS FACS REV BDS**	X																																

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SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

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			None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														</

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
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				A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income	(Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
DC	TARGET CORP	X																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C							BLOCK D											BLOCK E
		Value of Asset													Type of Income							Amount of Income											
		A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X	XI		
SP, DC, JT	Asset and/or Income Source	None	\$1-\$1,000	\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000								None	\$1-\$200	\$201-\$1,000	\$1,001-\$2,500	\$2,501-\$5,000	\$5,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$1,000,000	\$1,000,001-\$5,000,000	Over \$5,000,000	Transaction	
DC	ULTRA SALON COSMETICS & UNICREUT**						X							X							X												P
DC	UNILEVER PLC					X									X																		P
DC	UNITED CONTINENTAL HLDGS INC		X																X														S (PARTIAL), P
DC	UNITED PARCEL SVC INC (BOND)									X									X														S (PARTIAL)
DC	UNITED PARCEL SVC INC		X																X														S
DC	UNITED TECHNOLOGIES CORP									X									X														S (PARTIAL), P
DC	UNITEDHEALTH GROUP INC									X																							S
DC	UNIVERSITY ATHLETIC ASSN INC FATHLETIC PROG REV BDS		X																X														S
DC	UNIVERSITY TEX UNIV REVS REV BDS									X									X														S, P
DC	URBAN OUTFITTERS INC		X																														S (PARTIAL), P
DC	UTI WORLDWIDE INC						X																										S, P
DC	VALE S.A		X																X														S
DC	VALEO ENERGY CORP NEW					X													X														S (PARTIAL)
DC	VALMONT INDUSTRIES INC								X										X														S (PARTIAL), P
DC	VANGUARD INTERNATIONAL EQUITY		X																														S (PARTIAL), P
DC	VARIAN MED SYS INC		X																X														S, P
DC	VERIZON COMMUNICATIONS																																S (PARTIAL)
DC	VERIZON WIRELESS CAP LLC (BOND)		X																X														S
DC	VERMONT ECONOMIC DEV AUTH REV		X																X														S
DC	VIRGINIA PORT AUTH COMWTH									X									X														S
DC	VIRGINIA ST HSG DEV AUTH RENTAL HSG-SER D		X																X														S
DC	VIRGINIA ST PUB SCH AUTH		X																X														S
DC	VISA INC									X									X														S (PARTIAL), P
DC	VIVO PARTICACOES S.A		X																X														S (PARTIAL), P
DC	VODAFONE GROUP PLC									X									X														S
DC	VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)		X																X														S, P
DC	VOLVO AB		X																X														S
DC	WAL-MART STORES INC (BOND)		X																X														S (PARTIAL)
DC	WAL-MART STORES INC		X																X														S
DC	WALT DISNEY CO		X																X														S, P
DC	WALTER ENERGY INC		X																X														S
DC	WARNACO GROUP INC NEW		X																X														S
DC	WARNACK SCH DIST PA LANCASTER		X																X														S
DC	WASHINGTON CNTY UTAH SCH DIST G O SCH BLDG BDS														X				X														S, P
DC	WASHINGTON ST MOTOR VEHICLE FUEL TAX		X																X														P
DC	WASHOE CNTY NEV LTD G.O. REF BDS		X																X														S (PARTIAL)
DC	WASTE CONNECTIONS INC									X																							S
DC	WASTE MANAGEMENT INC DEL									X									X														S (PARTIAL)
DC	WEATHERFORD INTERNATIONAL LTD		X																X														S, P
DC	WELLPOINT INC		X																X														S (PARTIAL)
DC	WELLS FARGO & CO														X				X														S (PARTIAL), P
DC	WESCO INTERNATIONAL INC		X																X														S
DC	WEST VIRGINIA ST HSG DEV FD HSG FIN BDS		X																X														S

STATEMENT 1

[illegible]

*CERTAIN ASSETS OWNED BY SPOUSE WERE ACQUIRED VIA GIFT FROM SPOUSES' PARENTS AND ARE NOT REFLECTED ON SCHEDULE IV

SCHEDULE III - ASSETS AND "UNEARNED" INCOME
STATEMENT 1

BLOCK A		BLOCK B													BLOCK C						BLOCK D											BLOCK E		
SP, DC, JT	Asset and/or Income Source	Value of Asset													Type of Income						Amount of Income											Transaction		
		None	A	B	C	D	E	F	G	H	I	J	K	L	None	Dividend	Rent	Interest	Capital Gains	Excepted Blind Trust	Other Type of Income (Specify)	I	II	III	IV	V	VI	VII	VIII	IX	X		XI	

***CERTAIN ASSETS OWNED BY SPOUSE AND DEPENDENT CHILDREN WERE DISTRIBUTED TO SPOUSE'S PARENTS AND ARE NOT REFLECTED ON SCHEDULE IV
 ***ASSET SOLD AT END OF PRIOR YEAR, DIVIDEND WAS PAID BEGINNING OF CURRENT YEAR
 ****INTEREST IN PARTNERSHIP INCREASED DUE TO WITHDRAWAL OF OTHER PARTNERS

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K			
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000			
LTM FAMILY INVESTMENTS II																	
ABBOTT LABORATORIES		X			6/9/2011												
ABBOTT LABORATORIES																	
AETNA INC		X			2/10/2011												
AETNA INC		X			4/1/2011												
AETNA INC		X			7/20/2011												
AETNA INC		X			5/17/2011												
AVERY DENNISON CORP					10/12/2011												
AVERY DENNISON CORP					12/1/2011												
AVERY DENNISON CORP					10/28/2011												
AVERY DENNISON CORP					11/22/2011												
AVERY DENNISON CORP					11/18/2011												
AVERY DENNISON CORP					7/29/2011												
AVERY DENNISON CORP					8/22/2011												
AVERY DENNISON CORP					2/24/2011												
AXIS CAPITAL HOLDINGS LTD		X			7/1/2011												
BANK OF AMERICA CORP		X			10/3/2011												
BANK OF AMERICA CORP		X			5/27/2011												
BANK OF AMERICA CORP		X			5/27/2011												
BANK OF AMERICA CORP		X			11/7/2011												
BANK OF AMERICA CORP		X			11/7/2011												
BANK OF AMERICA CORP		X			4/27/2011												
BANK OF AMERICA CORP		X			11/17/2011												
BANK OF AMERICA CORP		X			11/17/2011												
BANK OF AMERICA CORP		X			12/1/2011												
BRISTOL MYERS SQUIBB CO		X			12/7/2011												
BRISTOL MYERS SQUIBB CO		X			12/7/2011												
BRISTOL MYERS SQUIBB CO		X			12/1/2011												
BRISTOL MYERS SQUIBB CO		X			2/10/2011												
BRISTOL MYERS SQUIBB CO		X			1/13/2011												
BRISTOL MYERS SQUIBB CO		X			12/1/2011												
BRISTOL MYERS SQUIBB CO		X			12/1/2011												
BRISTOL MYERS SQUIBB CO		X			12/1/2011												
CARNIVAL CORP		X			9/23/2011												
CARNIVAL CORP		X			11/10/2011												
CARNIVAL CORP		X			7/29/2011												
CARNIVAL CORP		X			6/6/2011												
CARNIVAL CORP		X			7/12/2011												
CARNIVAL CORP		X			7/12/2011												
CARNIVAL CORP		X			5/2/2011												
CITIGROUP INC				X	11/7/2011												
CITIGROUP INC		X			6/9/2011												
CITIGROUP INC		X			6/6/2011												
CITIGROUP INC		X			7/29/2011												
CITIGROUP INC		X			5/17/2011												
CITIGROUP INC		X			6/13/2011												

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SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction														
		PURCHASE SALE EXCHANGE	Transaction		B	C	D	E	F	G	H	I	J	K					
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000					
					Check Box if Capital Gain Exceeded \$200														
NOKIA CORPORATION	SP	X		4/7/2011				X											
OMNICON GROUP INC	SP		X		11/1/2011	X													
OMNICON GROUP INC	SP		X		2/3/2011	X													
OMNICON GROUP INC	SP	X			9/23/2011		X												
ORACLE CORP	SP		X		5/5/2011	X				X									
ORACLE CORP	SP		X		7/25/2011		X				X								
ORACLE CORP	SP		X		8/22/2011		X				X								
ORACLE CORP	SP				4/27/2011		X		X										
R R DONNELLEY & SONS CO	SP				9/22/2011	X					X								
R R DONNELLEY & SONS CO	SP		X		12/1/2011	X													
R R DONNELLEY & SONS CO	SP	X			2/3/2011	X													
R R DONNELLEY & SONS CO	SP	X			2/3/2011	X													
ROSS STORES INC	SP				2/10/2011	X				X									
ROSS STORES INC	SP		X		7/21/2011			X											
SEI INVESTMENTS CO	SP		X		8/2/2011	X													
SEI INVESTMENTS CO	SP		X		4/27/2011	X													
SEI INVESTMENTS CO	SP	X			1/26/2011			X											
STAPLES INC	SP		X		8/19/2011			X											
STAPLES INC	SP		X		8/19/2011			X											
STAPLES INC	SP	X			7/21/2011					X									
STATE STREET CORP	SP	X			5/4/2011	X													
STATE STREET CORP	SP	X			5/4/2011	X													
STATE STREET CORP	SP	X			11/10/2011	X													
STATE STREET CORP	SP	X			6/13/2011	X													
STATE STREET CORP	SP	X			5/27/2011	X													
SUNOCO INC	SP				2/8/2011	X				X									
SUNOCO INC	SP				1/13/2011	X													
TE CONNECTIVITY LTD	SP		X		10/12/2011	X													
TE CONNECTIVITY LTD	SP		X		7/29/2011	X													
TE CONNECTIVITY LTD	SP		X		8/8/2011	X													
TIME WARNER CABLE INC	SP				7/1/2011	X					X								
TIME WARNER CABLE INC	SP				3/8/2011	X						X							
TIME WARNER CABLE INC	SP				4/1/2011	X													
TIME WARNER CABLE INC	SP	X			11/18/2011	X													
TYCO ELECTRONICS LTD	SP		X		1/13/2011	X													
WEIGHT WATCHERS INTL INC	SP				2/17/2011	X													
WEIGHT WATCHERS INTL INC	SP				4/7/2011	X													
WEIGHT WATCHERS INTL INC	SP				5/2/2011	X													
WEIGHT WATCHERS INTL INC	SP				4/1/2011	X													

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE SALE EXCHANGE	Transaction		B	C	D	E	F	G	H	I	J	K			
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000			
WEIGHT WATCHERS INTL INC	SP	X	X	5/6/2011		X											
WHIRLPOOL CORP	SP	X		11/10/2011													
WHIRLPOOL CORP	SP	X		10/28/2011		X											
WHIRLPOOL CORP	SP	X		11/1/2011		X											
EATON VANCE INTERNATIONAL	SP		X	4/14/2011													
LTM FAMILY INVESTMENTS	SP																
3M CO	SP																
3M CO (BOND)	SP		X	06-29-2011		X											
3M CO (BOND)	SP		X	04-25-2011		X											
3M CO	SP		X	05-10-2011		X											
3M CO	SP		X	05-06-2011		X											
3M CO	SP		X	02-01-2011		X											
3M CO	SP			04-29-2011													
3M CO	SP		X	05-16-2011													
3M CO	SP		X	03-31-2011													
3M CO (BOND)	SP		X	01-25-2011													
3M COMPANY (BOND)	SP		X	01-25-2011		X											
ABB LTD	SP		X	12/7/2011		X											
ABB LTD	SP		X	8/5/2011													
ABB LTD	SP		X	9/22/2011													
ABB LTD	SP		X	6/13/2011													
ABB LTD	SP		X	10/28/2011													
ABB LTD	SP		X	8/3/2011													
ABB LTD	SP		X	8/17/2011													
ABB LTD	SP		X	6/27/2011													
ABB LTD	SP	X		1/5/2011													
ABBOTT LABS	SP		X	06-29-2011		X											
ABBOTT LABS	SP		X	05-11-2011		X											
ABBOTT LABS	SP		X	01-31-2011													
ABERDEEN-HEDGE FUND PHILADELPHIA, PA	SP		X	1/3/2011													
ABERDEEN FDS EMERGING MKTS INSTL FD	SP		X	8/10/2011													
ACCENTURE PLC IRELAND	SP		X	10/21/2011		X											
ACCENTURE PLC IRELAND	SP		X	6/28/2011		X											
ACCENTURE PLC IRELAND	SP		X	1/5/2011													
ACE LIMITED	SP		X	9/8/2011													
ACE LTD	SP		X	12-19-2011													
ACE LTD	SP		X	06-03-2011													
ACTUANT CORPORATION	SP		X	6/27/2011													
ACTUANT CORPORATION	SP		X	5/3/2011													
ADOBES SYS INC	SP		X	05-16-2011													
ADOBES SYS INC	SP		X	05-06-2011													
ADOBES SYS INC	SP		X	08-16-2011													
ADOBES SYS INC	SP		X	08-15-2011													
ADOBES SYS INC	SP		X	05-16-2011													
ADOBES SYS INC	SP		X	05-16-2011													
ADOBES SYS INC	SP		X	05-16-2011													

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	Purchase Sale Exchange	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
ADBE SYS INC	SP	X			01-21-2011		X									
AEGON NV	SP	X			4/25/2011	X										
AEGON NV	SP	X			1/24/2011	X										
AEGON NV	SP	X			11/16/2011	X										
AEGON NV	SP	X			1/26/2011	X										
AFFILIATED MANAGERS GROUP INC	SP	X			6/27/2011	X										
AFFILIATED MANAGERS GROUP INC	SP	X			5/3/2011	X										
AFFILIATED MANAGERS GROUP INC	SP	X			8/12/2011	X										
AGCO CORP	SP	X			6/27/2011	X										
AGCO CORP	SP	X			5/3/2011	X										
AGCO CORP	SP	X			10/17/2011	X										
AGCO CORP	SP	X			8/30/2011	X										
AGRIUM INC	SP	X			12/13/2011	X										
AIR PRODS & CHEMS INC	SP	X			12-19-2011			X								
AIR PRODS & CHEMS INC	SP	X			06-10-2011			X								
AKAMA TECHNOLOGIES INC	SP	X			2/18/2011				X							
AKZO NOBEL	SP	X			4/25/2011	X										
AKZO NOBEL	SP	X			1/24/2011	X										
AKZO NOBEL NV	SP	X			8/26/2011	X										
AKZO NOBEL NV	SP	X			10/19/2011	X										
ALBANY DOUGHERTY GA PAYROLL DEV AUTH SOLID V	SP	X			1/11/2011			X								
ALBEMARLE CORP	SP	X			12-19-2011				X							
ALBEMARLE CORP	SP	X			11-10-2011				X							
ALCATEL-LUCENT	SP	X			4/25/2011	X										
ALCATEL-LUCENT	SP	X			1/24/2011	X										
ALCATEL-LUCENT	SP	X			1/26/2011	X										
ALLERGAN INC	SP	X			05-24-2011	X										
ALLERGAN INC	SP	X			05-06-2011	X										
ALLERGAN INC	SP	X			3/2/2011			X								
ALLERGAN INC	SP	X			08-15-2011				X							
ALLIANZ SE	SP	X			12/13/2011				X							
ALLIANZ SE	SP	X			4/13/2011	X										
ALLIANZ SE	SP	X			2/25/2011				X							
ALLIANZ SE	SP	X			4/13/2011				X							
ALLIS CHALMERS CORP P/C	SP	X			7/19/2011	X										
ALLIS CHALMERS CORP P/C	SP	X			1/5/2011	X			X							
ALLIS CHALMERS CORP P/C	SP	X			10/18/2011	X				X						
ALLIS CHALMERS CORP P/C	SP	X			7/18/2011	X										
ALLSCRIPTS HEALTHCARE	SP	X			6/27/2011	X										
ALLSCRIPTS HEALTHCARE	SP	X			5/3/2011			X								
ALLSCRIPTS HEALTHCARE	SP	X			1/12/2011					X						
ALTERA CORP	SP	X			03-24-2011			X								
ALTERA CORP	SP	X			04-08-2011			X								

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
ALTERA CORP	SP	X	X	X	04-04-2011		X									
ALTERA CORP	SP	X	X	X	03-29-2011		X									
ALTERA CORP	SP		X	X	5/6/2011			X								
ALTERA CORP	SP		X	X	5/5/2011			X								
AMERICA MOVIL S A B DE CV	SP	X			8/17/2011		X									
AMERICA MOVIL S A B DE CV	SP	X			8/10/2011		X									
AMERICAN CAPITAL LIMITED	SP		X		1/6/2011		X									
AMERICAN CASINO & ENTMT	SP		X	X	5/31/2011		X									
AMERICAN CASINO & ENTMT	SP		X	X	5/31/2011		X									
AMERICAN CASINO & ENTMT	SP		X	X	1/5/2011			X								
AMERICAN CASINO & ENTMT	SP		X	X	8/12/2011			X								
AMERICAN EAGLE OUTFITTERS INC	SP	X	X	X	1/5/2011				X							
AMERICAN ELEC PWR INC	SP		X	X	05-11-2011			X								
AMERICAN ELEC PWR INC	SP		X	X	06-29-2011				X							
AMERICAN ELEC PWR INC	SP	X			02-02-2011					X						
AMERICAN EXPRESS BK FSB (BOND)	SP		X		04-12-2011			X								
AMERICAN EXPRESS CR ACCOUNT (BOND)	SP		X		04-12-2011				X							
AMERICAN EXPRESS CR ACCOUNT (BOND)	SP		X		04-25-2011			X								
AMERICAN EXPRESS CR ACCOUNT (BOND)	SP		X		04-12-2011					X						
AMERICAN EXPRESS ISSUANCE TR (BOND)	SP		X		04-25-2011				X							
AMERICAN EXPRESS ISSUANCE TR (BOND)	SP		X		04-12-2011					X						
AMERICAN MED SYS HLDGS INC	SP		X	X	4/13/2011				X							
AMERICAN MED SYS HLDGS INC	SP	X			1/27/2011					X						
AMERICAN RAILCAR INDS INC SR NT	SP		X	X	1/5/2011					X						
AMETEK INC NEW	SP		X		12/2/2011			X								
AMETEK INC NEW	SP		X		6/27/2011			X								
AMETEK INC NEW	SP		X		8/12/2011			X								
AMETEK INC NEW	SP	X			5/6/2011				X							
AMGEN INC	SP		X	X	5/13/2011			X								
AMPHENOL CORP NEW-CL A	SP		X		10/28/2011			X								
AMPHENOL CORP NEW-CL A	SP		X		10/21/2011			X								
AMPHENOL CORP NEW-CL A	SP		X		1/5/2011			X								
AMTRUST FINANCIAL SERVICES INC	SP		X		9/28/2011				X							
AMTRUST FINANCIAL SERVICES INC	SP		X		9/28/2011					X						
ANCHORAGE ALASKA	SP		X	X	01-14-2011				X							
ANGLO AMERICAN PLC	SP		X	X	12/13/2011			X								
ANIXTER INTERNATIONAL INC	SP		X		5/3/2011				X							
ANIXTER INTERNATIONAL INC	SP		X		7/19/2011				X							
ANIXTER INTERNATIONAL INC	SP		X		8/30/2011			X								
ANIXTER INTERNATIONAL INC	SP		X		6/17/2011				X							
ANIXTER INTERNATIONAL INC	SP	X			2/18/2011					X						
ANSYS INC	SP		X	X	11/21/2011			X								
ANSYS INC	SP		X	X	6/27/2011			X								
ANSYS INC	SP		X	X	5/3/2011			X								
ANSYS INC	SP		X		8/30/2011											

SP, DC, JT	Asset	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
ATP OIL & GAS CORP SR ZLIEN NT	SP	X			6/27/2011	X										
ATP OIL & GAS CORP SR ZLIEN NT	SP	X			9/13/2011		X									
ATP OIL & GAS CORP SR ZLIEN NT	SP	X			8/15/2011			X								
ATP OIL & GAS CORP SR ZLIEN NT	SP	X			5/19/2011				X							
ATP OIL & GAS CORP SR ZLIEN NT	SP	X			3/23/2011					X						
AUTOLIV INC	SP	X			9/2/2011			X								
AVON PRODS INC (BOND)	SP	X			01-18-2011			X								
BAKER HUGHES INC	SP	X			05-19-2011			X								
BAKER HUGHES INC	SP	X			03-21-2011				X							
BAKER HUGHES INC	SP	X			05-06-2011				X							
BAKER HUGHES INC	SP	X			05-16-2011			X								
BAKER HUGHES INC	SP	X			04-13-2011				X							
BAKER HUGHES INC	SP	X			01-28-2011					X						
BAKER HUGHES INC	SP	X			9/30/2011			X								
BANCO BRADESCO S A	SP	X			4/12/2011				X							
BANCO SANTANDER BRAZIL SA	SP	X			11/25/2011				X							
BANK NEW YORK MELLON CORP	SP	X			8/3/2011			X								
BANK NEW YORK MELLON CORP	SP	X			8/8/2011				X							
BANK NEW YORK MELLON CORP	SP	X			1/5/2011					X						
BANK OF AMERICA CORP	SP	X			4/25/2011						X					
BANK OF AMERICA CORP	SP	X			1/24/2011				X							
BANK OF AMERICA CORP	SP	X			8/17/2011				X							
BANK OF NOVA SCOTIA	SP	X			1/26/2011					X						
BARCLAYS PLC	SP	X			12/13/2011					X						
BAYER AKTIENGESELLSCHAFT	SP	X			9/13/2011					X						
BAYER AKTIENGESELLSCHAFT	SP	X			5/23/2011					X						
BAYERISCHE MOTOREN WERKE AG	SP	X			12/13/2011						X					
BE AEROSPACE INC	SP	X			12/2/2011				X							
BE AEROSPACE INC	SP	X			6/27/2011					X						
BE AEROSPACE INC	SP	X			8/12/2011					X						
BE AEROSPACE INC	SP	X			5/3/2011						X					
BERKLEY W R CORPORATION	SP	X			9/7/2011				X							
BERKLEY W R CORPORATION	SP	X			5/6/2011						X					
BERKLEY W R CORPORATION	SP	X			1/7/2011					X						
BERKSHIRE HATHAWAY INC DEL (BOND)	SP	X			04-12-2011					X						
BG GROUP PLC ADR FINAL	SP	X			8/17/2011						X					
BHP BILLITON LTD	SP	X			11/28/2011						X					
BHP BILLITON LTD	SP	X			1/13/2011					X						
BHP BILLITON PLC	SP	X			12/13/2011						X					
BIRMINGHAM ALA	SP	X			6/17/2011							X				
BLOCK FINL CORP GTD NT	SP	X			08-17-2011								X			
BLOCK FINL CORP GTD NT	SP	X			1/5/2011							X				
BLOCK FINL CORP GTD NT	SP	X			3/21/2011									X		
BLOCK FINL CORP GTD NT	SP	X			1/6/2011										X	

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction										
					B	C	D	E	F	G	H	I	J	K	
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
BNP PARIBAS	SP	PURCHASE		9/23/2011	X										
BOC HONG KONG HOLDINGS LIMITED	SP	EXCHANGE		12/13/2011		X									
BOMBARDIER INC	SP			11/3/2011			X								
BOMBARDIER INC	SP			4/11/2011			X								
BOMBARDIER INC	SP			3/17/2011			X								
BOONE CNTY KY SCH DIST FIN COR REF REV BDS	SP			9/1/2011			X								
BOONE CNTY KY SCH DIST FIN COR REF REV BDS	SP			3/4/2011			X								
BOONE CNTY KY SCH DIST FIN COR SCH BLDG RS	SP			10/21/2011			X								
BOSTON SCIENTIFIC CORP	SP			4/25/2011			X								
BOSTON SCIENTIFIC CORP	SP			1/24/2011			X								
BP CAPITAL MARKETS PLC (BOND)	SP			04-12-2011			X								
BP PLC	SP			9/23/2011			X								
BP PLC	SP			7/29/2011			X								
BP PLC	SP			8/11/2011			X								
BP PLC	SP			8/25/2011			X								
BP PLC	SP			3/24/2011				X							
BREITBURN ENERGY PARTNERS LP SR NT	SP			4/15/2011				X							
BRIGHTSTAR ENERGY PARTNERS LP SR NT	SP			6/27/2011			X								
BRIGHTSTAR ENERGY PARTNERS LP SR NT	SP			11/8/2011			X								
BRIGHTSTAR ENERGY PARTNERS LP SR NT	SP			8/12/2011			X								
BRIGHTSTAR ENERGY PARTNERS LP SR NT	SP			5/3/2011			X								
BRISTOL MYERS SQUIBB CO	SP			12/8/2011			X								
BRITISH AMERICAN TOBACCO PLC	SP			12/13/2011			X								
BROCADE COMMUNICATIONS SYS INC	SP			6/27/2011			X								
BROCADE COMMUNICATIONS SYS INC	SP			5/3/2011			X								
BROCADE COMMUNICATIONS SYS INC	SP			1/27/2011				X							
BROOKFIELD ASSET MANAGEMENT INC	SP			12/13/2011			X								
BROOKFIELD ASSET MANAGEMENT INC	SP			6/1/2011			X								
BROWN & BROWN INC	SP			01-13-2011			X								
BROWN & BROWN INC	SP			05-19-2011			X								
BRUNSWICK CORP	SP			6/27/2011			X								
BRUNSWICK CORP	SP			5/3/2011			X								
BRUNSWICK CORP	SP			8/12/2011			X								
BT GROUP PLC	SP			12/13/2011				X							
BT GROUP PLC	SP			4/13/2011			X								
BT GROUP PLC	SP			4/13/2011			X								
C H ROBINSON WORLDWIDE INC	SP			05-24-2011			X								
C H ROBINSON WORLDWIDE INC	SP			04-28-2011			X								
C H ROBINSON WORLDWIDE INC	SP			05-06-2011			X								
C H ROBINSON WORLDWIDE INC	SP			01-12-2011			X								
C H ROBINSON WORLDWIDE INC	SP			08-15-2011			X								
CABOT OIL & GAS CORP	SP			8/30/2011			X								
CABOT OIL & GAS CORP	SP			11/2/2011			X								
CABOT OIL & GAS CORP	SP			8/1/2011			X								

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						W	C	D	E	F	G	H	I	J	K	L
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP	CALLON PETE CO	X	X	X	3/21/2011											
SP	CALLON PETE CO	X	X	X	4/13/2011											
SP	CALLON PETE CO	X	X	X	4/11/2011											
SP	CAMPBELL SOUP CO (BOND)		X		04-25-2011											
SP	CAMPBELL SOUP CO (BOND)		X		02-15-2011											
SP	CAMPBELL SOUP CO (BOND)		X		02-02-2011											
SP	CANADIAN NATURAL RESOURCES		X	X	4/26/2011											
SP	CANADIAN NATURAL RESOURCES		X	X	3/4/2011											
SP	CANADIAN NATURAL RESOURCES		X		6/24/2011											
SP	CANADIAN NATURAL RESOURCES		X		1/5/2011											
SP	CANADIAN OIL SANDS LIMITED		X		8/17/2011											
SP	CANON INC		X	X	8/17/2011											
SP	CANON INC		X	X	8/17/2011											
SP	CANON INC-ADR NEW		X	X	12/13/2011											
SP	CAPITAL ONE MULTI-ASSET (BOND)		X	X	04-12-2011											
SP	CAPITAL ONE MULTI-ASSET (BOND)		X	X	04-25-2011											
SP	CAPMARK FINL GROUP INC SR NT		X	X	1/5/2011											
SP	CARBO CERAMICS INC		X		8/30/2011											
SP	CARBO CERAMICS INC		X		8/9/2011											
SP	CARDINAL HEALTH INC		X		08-24-2011											
SP	CARNIVAL PLC		X		12/13/2011											
SP	CARNIVAL PLC		X		5/11/2011											
SP	CARPENTER TECHNOLOGY CORP		X	X	6/27/2011											
SP	CARPENTER TECHNOLOGY CORP		X	X	9/23/2011											
SP	CARPENTER TECHNOLOGY CORP		X	X	5/3/2011											
SP	CARPENTER TECHNOLOGY CORP		X		8/12/2011											
SP	CARREFOUR		X		4/26/2011											
SP	CARREFOUR		X		4/26/2011											
SP	CARREFOUR		X		1/26/2011											
SP	CARREFOUR		X		7/19/2011											
SP	CARREFOUR		X		1/26/2011											
SP	CARREFOUR		X		10/4/2011											
SP	CARREFOUR		X		1/26/2011											
SP	CARREFOUR		X		4/26/2011											
SP	CARREFOUR		X		4/26/2011											
SP	CASH AMERICA INTERNATIONAL INC		X	X	6/27/2011											
SP	CASH AMERICA INTERNATIONAL INC		X		8/12/2011											
SP	CASH AMERICA INTERNATIONAL INC		X		6/9/2011											
SP	CATALYST HEALTH SOLUTIONS INC		X		12/9/2011											
SP	CATALYST HEALTH SOLUTIONS INC		X		8/30/2011											
SP	CATALYST HEALTH SOLUTIONS INC		X		7/6/2011											
SP	CATERPILLAR INC		X	X	06-29-2011											
SP	CATERPILLAR INC		X	X	02-11-2011											
SP	CATERPILLAR INC		X	X	01-28-2011											
SP	CATERPILLAR INC		X	X	01-07-2011											
SP	CATERPILLAR INC		X		05-09-2011											
SP	CELGENE CORP		X	X	01-07-2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	PURCHASE		Type of Transaction	EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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CELGENE CORP	SP	X					06-29-2011		X																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					</

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction										
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K	L
CIRRUS LOGIC INC	SP	X		4/20/2011			X								
CIRRUS LOGIC INC	SP	X		4/21/2011			X								
CISCO SYS INC	SP		X	11-29-2011				X							
CISCO SYS INC (BOND)	SP		X	02-22-2011				X							
CISCO SYS INC	SP	X		02-01-2011					X						
CISCO SYSTEMS INC	SP	X		2/17/2011			X								
CISCO SYSTEMS INC	SP	X		2/16/2011			X								
CISCO SYSTEMS INC	SP	X		3/8/2011			X								
CISCO SYSTEMS INC	SP	X		3/16/2011			X								
CISCO SYSTEMS INC	SP	X		3/29/2011			X								
CISCO SYSTEMS INC	SP	X		1/5/2011				X							
CIT GROUP INC NEW SECN NT (BOND)	SP	X		1/5/2011					X						
CITIBANK CR CARD ISSUANCE TR (BOND)	SP	X		04-12-2011				X							
CITIGROUP FDG INC (BOND)	SP	X		04-12-2011				X							
CITIGROUP INC	SP	X		4/25/2011			X								
CITRIX SYSTEMS INC	SP	X		5/11/2011			X								
CITRIX SYSTEMS INC	SP	X		10/28/2011			X								
CITRIX SYSTEMS INC	SP	X		8/3/2011			X								
CITRIX SYSTEMS INC	SP	X		1/5/2011				X							
CLEVELAND OHIO WTRWKS REV	SP	X		08-17-2011				X							
CNH EQUIP TR 2008-B (BOND)	SP	X		01-18-2011			X								
CNH EQUIP TR 2009-B (BOND)	SP	X		04-12-2011				X							
CNOOC LTD	SP	X		9/23/2011				X							
COACH INC	SP	X		5/6/2011			X								
COACH INC	SP	X		8/19/2011			X								
COACH INC	SP	X		3/15/2011			X								
COACH INC	SP	X		1/5/2011				X							
COCA COLA CO	SP	X		06-29-2011			X								
COCA COLA CO	SP	X		05-10-2011			X								
COCA COLA CO	SP	X		02-01-2011			X								
COCA COLA CO	SP	X		5/6/2011			X								
COCA-COLA CO (BOND)	SP	X		03-15-2011			X								
COCA-COLA FEMSA SAB DE CV	SP	X		8/17/2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		10/28/2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		04-29-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		03-15-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		6/28/2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		08-25-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		08-22-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		08-24-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		12-23-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		08-23-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		08-15-2011			X								
COGNIZANT TECHNOLOGY SOLUTIONS	SP	X		1/5/2011											

SCHEDULE IV - TRANSACTIONS
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SP, DC, JT	Asset	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Date	Amount of Transaction										
					B	C	D	E	F	G	H	I	J	K	L
COVANCE INC	SP	X		1/5/2011											
CPFL ENERGIA S A	SP	X		8/17/2011											
CRICKET COMMUNICATIONS INC GTD SRNT	SP	X		10/20/2011											
CRICKET COMMUNICATIONS INC GTD SRNT	SP	X		9/26/2011											
CROCS INC	SP	X		11/30/2011											
CROCS INC	SP	X		8/12/2011											
CROCS INC	SP	X		7/20/2011											
CULLEN / FROST BANKERS INC	SP	X		05-19-2011											
CULLEN / FROST BANKERS INC	SP	X		11-02-2011											
CVS CAREMARK CORP	SP	X		02-02-2011											
CVS CAREMARK CORP	SP	X		01-31-2011											
CVS CAREMARK CORP	SP	X		03-18-2011											
CYTEC INDUSTRIES INC	SP	X		6/27/2011											
CYTEC INDUSTRIES INC	SP	X		5/3/2011											
CYTEC INDUSTRIES INC	SP	X		9/12/2011											
CYTEC INDUSTRIES INC	SP	X		8/30/2011											
DALLAS TEX GO BD	SP	X		01-07-2011											
DANAHER CORP	SP	X		6/13/2011											
DANAHER CORP	SP	X		10/28/2011											
DANAHER CORP	SP	X		12/27/2011											
DANAHER CORP	SP	X		1/5/2011											
DANAHER CORP DEL	SP	X		01-07-2011											
DANAHER CORP DEL	SP	X		02-11-2011											
DANAHER CORP DEL	SP	X		06-29-2011											
DANAHER CORP DEL	SP	X		02-01-2011											
DANAHER CORP DEL	SP	X		05-10-2011											
DANONE	SP	X		02-02-2011											
DAVITA INC	SP	X		6/24/2011											
DAVITA INC	SP	X		1/31/2011											
DAVITA INC	SP	X		10/21/2011											
DAVITA INC	SP	X		10/6/2011											
DAVITA INC	SP	X		3/2/2011											
DAVITA INC	SP	X		1/5/2011											
DBS GROUP HOLDINGS LTD	SP	X		12/13/2011											
DECKERS OUTDOOR CORP	SP	X		11/29/2011											
DELAWARE ST HSG AUTH REV	SP	X		1/3/2011											
DELAWARE ST HSG AUTH REV	SP	X		7/1/2011											
DELAWARE ST HSG AUTH REV	SP	X		10/28/2011											
DELL INC	SP	X		9/13/2011											
DELL INC	SP	X		4/25/2011											
DELL INC	SP	X		9/27/2011											
DELL INC (BOND)	SP	X		04-25-2011											
DELL INC (BOND)	SP	X		04-13-2011											
DELL INC	SP	X		1/24/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP		X			02-04-2011	X										
SP		X			5/13/2011	X										
SP		X		X	2/25/2011											
SP		X			1/26/2011											
SP		X			9/9/2011											
SP		X			1/19/2011											
SP		X			1/3/2011											
SP		X		X	5/4/2011											
SP		X			1/24/2011											
SP		X			1/26/2011											
SP		X		X	8/23/2011											
SP		X		X	2/2/2011											
SP		X			1/14/2011											
SP		X			4/18/2011											
SP		X		X	6/27/2011											
SP		X		X	5/3/2011											
SP		X			8/30/2011											
SP		X			5/9/2011											
SP		X		X	5/9/2011											
SP		X		X	11-21-2011											
SP		X			05-06-2011											
SP		X			01-11-2011											
SP		X			8/15/2011											
SP		X			01-03-2011											
SP		X			03-03-2011											
SP		X			03-07-2011											
SP		X			01-06-2011											
SP		X			01-31-2011											
SP		X			06-06-2011											
SP		X			08-29-2011											
SP		X			05-06-2011											
SP		X			05-16-2011											
SP		X			05-11-2011											
SP		X			04-11-2011											
SP		X		X	06-29-2011											
SP		X		X	05-09-2011											
SP		X			03-14-2011											
SP		X			02-15-2011											
SP		X			09-14-2011											
SP		X			09-23-2011											
SP		X			3/21/2011											
SP		X		X	4/8/2011											
SP		X			6/10/2011											
SP		X			6/17/2011											

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SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200		B	C	D	E	F	G	H	I	J	K			
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000			
EXPEDITORS INTL WASHINGTON INC	SP		X	05-06-2011			X										
EXPEDITORS INTL WASHINGTON INC	SP			05-24-2011			X										
EXPEDITORS INTL WASHINGTON INC	SP			05-16-2011			X										
EXPEDITORS INTL WASHINGTON INC	SP		X	04-28-2011				X									
EXPRESS SCRIPTS INC COMMON	SP		X	8/31/2011				X									
EXPRESS SCRIPTS INC COMMON	SP		X	8/3/2011					X								
EXPRESS SCRIPTS INC COMMON	SP		X	4/26/2011						X							
EXPRESS SCRIPTS INC COMMON	SP		X	9/22/2011							X						
EXPRESS SCRIPTS INC COMMON	SP		X	12/2/2011								X					
EXPRESS SCRIPTS INC COMMON	SP		X	4/5/2011					X								
EXPRESS SCRIPTS INC COMMON	SP		X	3/2/2011									X				
EXXON MOBIL CORP	SP			02-02-2011			X							X			
EXXON MOBIL CORP	SP			01-07-2011			X								X		
EXXON MOBIL CORP	SP			06-29-2011			X									X	
EXXON MOBIL CORP	SP			01-31-2011			X										X
F5 NETWORKS INC	SP			05-06-2011			X										
F5 NETWORKS INC	SP			05-16-2011									X				
F5 NETWORKS INC	SP			03-24-2011										X			
F5 NETWORKS INC	SP			12/2/2011			X										
F5 NETWORKS INC	SP			9/14/2011											X		
FAIRFAX CNTY VA ECONOMIC DEV AUTH RES RECOVER	SP		X	2/1/2011												X	
FEDERAL FARM CR BKS (BOND)	SP			04-12-2011													X
FEDERAL HOME LN BKS (BOND)	SP			04-20-2011													X
FEDERAL HOME LN MTG CORP (BOND)	SP			04-20-2011													X
FEDERAL NATL MTG ASSN (BOND)	SP			04-20-2011													X
FEDERAL NATL MTG ASSN (BOND)	SP			04-12-2011													X
FEDERATED INVS INC PA	SP			06-03-2011													X
FEDEX CORP	SP			05-11-2011													X
FEDEX CORP	SP			06-29-2011													X
FEDEX CORP	SP			02-07-2011													X
FLEXTRONICS INTERNATIONAL	SP			6/15/2011													X
FLORIDA HSG FIN CORP HOMEOWNER MTG REV BDS	SP		X	7/1/2011													X
FLORIDA HSG FIN CORP HOMEOWNER MTG REV	SP		X	3/23/2011													X
FLORIDA PORTS FING COMM REV BDS	SP			6/13/2011													X
FLUOR CORP NEW	SP			9/22/2011													X
FLUOR CORP NEW	SP			6/13/2011													X
FLUOR CORP NEW	SP			3/7/2011													X
FLUOR CORP NEW	SP			1/5/2011													X
FMC CORP NEW	SP			6/27/2011													X
FMC CORP NEW	SP			10/12/2011													X
FMC CORP NEW	SP			12/23/2011													X
FMC CORP NEW	SP			9/30/2011													X
FMC CORP NEW	SP			8/12/2011													X
FMC CORP NEW	SP			5/3/2011													X

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K			
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000			
GENERAL ELEC CO	SP	X		02-14-2011			X										
GENERAL ELEC CO	SP	X		02-10-2011			X										
GENERAL ELEC CO	SP	X		02-02-2011			X										
GENERAL ELECTRIC CO	SP		X	4/25/2011	X												
GENERAL MOTORS ACCEPTANCE CORP GLOBAL NOTE	SP	X	X	1/5/2011				X									
GENERAL MOTORS ACCEPTANCE CORP GLOBAL N	SP	X	X	9/6/2011			X										
GENERAL MOTORS ACCEPTANCE CORP GLOBAL N	SP	X		9/14/2011			X										
GENPACT LTD	SP	X	X	9/23/2011	X												
GENPACT LTD	SP	X		1/5/2011		X											
GENTEX CORP	SP	X		9/19/2011			X										
GENUINE PARTS CO	SP	X	X	1/3/2011			X										
GLAXOSMITHKLINE	SP	X		1/26/2011				X									
GLAXOSMITHKLINE ORD	SP	X	X	9/21/2011	X												
GLAXOSMITHKLINE ORD	SP	X		1/25/2011	X												
GLAXOSMITHKLINE PLC	SP		X	3/24/2011	X			X									
GLAXOSMITHKLINE PLC (FRM GLAXO WELL)	SP		X	4/25/2011	X												
GLOBAL INDS LTD SR DEB	SP	X	X	1/5/2011				X									
GLOBAL INDS LTD SR DEB	SP	X	X	9/12/2011					X								
GLOBAL INDS LTD SR DEB	SP	X		8/17/2011				X									
GOLDMAN SACHS GROUP INC	SP	X		11/17/2011				X									
GOLDMAN SACHS GROUP INC	SP	X		5/13/2011				X									
GOLDMAN SACHS GROUP INC	SP	X		5/5/2011				X									
GOLDMAN SACHS GROUP INC	SP	X		8/12/2011				X									
GOOGLE INC	SP		X	08-24-2011				X									
GOOGLE INC	SP		X	08-19-2011					X								
GOOGLE INC	SP	X		05-06-2011						X							
GOOGLE INC	SP		X	8/3/2011				X									
GOOGLE INC	SP	X		10/4/2011				X									
GOOGLE INC	SP	X		4/15/2011				X									
GOOGLE INC	SP	X		5/6/2011				X									
GOOGLE INC	SP	X		1/5/2011				X									
GOOGLE INC	SP	X		5/6/2011					X								
GRAINGER W W INC	SP	X	X	05-19-2011	X				X								
GRANT CNTY WASH PUB UTIL DIST REV BDS	SP	X	X	1/3/2011				X									
GREATER ORLANDO AVIATION AUTH FAC REF REV BD	SP	X		10/3/2011				X									
GREATER ORLANDO AVIATION AUTH FAC REF REV	SP	X		1/25/2011					X								
GREIF INC	SP		X	05-19-2011				X									
GREIF INC	SP			12-19-2011					X								
GREIF INC	SP	X		11-02-2011				X									
GREIF INC	SP	X		03-22-2011						X							
HANCOCK HOLDING CO	SP	X		9/1/2011				X									
HARBINGER GROUP INC SR SEC	SP	X		6/6/2011				X									
HARBINGER GROUP INC SR SEC	SP	X		9/20/2011				X									
HARBINGER GROUP INC SR SEC	SP	X		7/20/2011						X							

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
	HARBINGER GROUP INC SR SEC	X			8/16/2011											
	HARDING LOEVNER FUNDS INC	X			12/19/2011											
	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)	X			02-15-2011											
	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)	X			03-15-2011											
	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)	X			01-18-2011											
	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)	X			04-25-2011											
	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)	X			04-15-2011											
	HARRAHS OPERATING CO INC	X			1/6/2011											
	HARRAHS OPERATING CO INC	X			8/19/2011											
	HARRAHS OPERATING CO INC	X			1/18/2011											
	HARRAHS OPERATING CO INC	X			3/31/2011											
	HARRAHS OPERATING CO INC	X			4/26/2011											
	HARRAHS OPERATING CO INC	X			7/18/2011											
	HARRAHS OPERATING CO INC	X			10/4/2011											
	HAWKINS INTERNATIONAL-HEDGE FUND HOUST	X			7/1/2011											
	HEALTH MANAGEMENT ASSOCIATES	X			6/27/2011											
	HEALTH MANAGEMENT ASSOCIATES	X			5/3/2011											
	HELMERICH & PAYNE INC	X			03-21-2011											
	HELMERICH & PAYNE INC	X			10-03-2011											
	HELMERICH & PAYNE INC	X			05-19-2011											
	HEWLETT PACKARD CO (BOND)	X			04-25-2011											
	HEWLETT PACKARD CO (BOND)	X			04-25-2011											
	HEWLETT PACKARD CO	X			09-22-2011											
	HEWLETT PACKARD CO	X			01-07-2011											
	HEWLETT PACKARD CO	X			10/19/2011											
	HEWLETT PACKARD CO	X			06-28-2011											
	HEWLETT PACKARD CO (BOND)	X			02-02-2011											
	HEWLETT PACKARD CO	X			02-14-2011											
	HEWLETT PACKARD CO	X			10/6/2011											
	HEWLETT PACKARD CO	X			5/6/2011											
	HEWLETT PACKARD CO	X			8/12/2011											
	HEXCCEL CORP NEW	X			7/20/2011											
	HEXCCEL CORP NEW	X			7/25/2011											
	HEXCCEL CORP NEW	X			7/22/2011											
	HILLSBOROUGH CNTY FLA AVIATION TAMPA INTL	X			11/10/2011											
	HITACHI LTD	X			12/13/2011											
	HITACHI LTD	X			3/24/2011											
	HMS HOLDINGS CORP	X			6/27/2011											
	HMS HOLDINGS CORP	X			5/3/2011											
	HMS HOLDINGS CORP	X			8/30/2011											
	HOLLY CORP	X			03-21-2011											
	HOLLY CORP	X			05-19-2011											
	HOLLYFRONTIER CORP	X			09-20-2011											
	HONDA AUTO RECEIVABLES 2007-2 (BOND)	X			01-21-2011											

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STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$16,000	\$16,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP	HONDA AUTO RECEIVABLES 2007-2 (BOND)	X			02-22-2011		X									
SP	HONDA AUTO RECEIVABLES OWNER TR (BOND)	X			04-25-2011	X										
SP	HONDA MOTOR CO LTD	X			5/2/2011	X										
SP	HONDA MOTOR CO LTD	X			4/21/2011	X										
SP	HONDA MOTOR CO LTD-ADR NEW	X			12/30/2011	X										
SP	HONDA MOTOR CO LTD-ADR NEW	X			12/13/2011	X										
SP	HONDA MOTOR CO LTD-ADR NEW	X			9/30/2011	X										
SP	HONDA MOTOR CO LTD-ADR NEW	X			9/7/2011	X										
SP	HONEYWELL INTL INC (BOND)	X			04-25-2011	X										
SP	HONEYWELL INTL INC (BOND)	X			03-02-2011	X										
SP	HOOVER ALA BRD ED CAP OUTLAY WTS G/O TAX	X			2/15/2011		X									
SP	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			1/5/2011	X										
SP	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			12/15/2011	X										
SP	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			10/25/2011	X										
SP	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			9/13/2011	X										
SP	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			1/6/2011	X										
SP	HSBC HLDGS	X			8/1/2011	X										
SP	HSBC HOLDINGS PLC	X			12/13/2011	X										
SP	HUDSON CITY BANCORP	X			01-28-2011	X										
SP	HUDSON CNTY N J IMPT AUTH	X			04-25-2011	X										
SP	ICAHN ENTERPRISES LP/CORP SR NT	X			1/5/2011		X									
SP	ICAHN ENTERPRISES LP/CORP SR NT	X			8/12/2011	X										
SP	IDAHO HSG & FIN ASSN DISC C/P	X			04-06-2011	X										
SP	IDAHO HSG & FIN ASSN DISC C/P	X			02-10-2011	X										
SP	IDAHO HSG & FIN ASSN DISC C/P	X			02-10-2011	X										
SP	IDEXX LABORATORIES CORP	X			9/1/2011	X										
SP	IDEXX LABORATORIES CORP	X			1/5/2011		X									
SP	IDEXX LABORATORIES CORP	X			8/24/2011		X									
SP	ILLINOIS ST	X			01-03-2011	X										
SP	ILLINOIS TOOL WKS INC	X			05-19-2011	X										
SP	ILLINOIS TOOL WKS INC	X			11-02-2011	X										
SP	INDIANA BD BK	X			04-13-2011	X										
SP	INFINEON TECHNOLOGIES AG	X			11/18/2011	X										
SP	INFINEON TECHNOLOGIES AG	X			11/10/2011	X										
SP	INFINEON TECHNOLOGIES AG	X			2/1/2011	X										
SP	INTEL CORP	X			10/19/2011	X										
SP	INTEL CORP	X			11/17/2011	X										
SP	INTEL CORP	X			4/25/2011	X										
SP	INTEL CORP	X			06-29-2011	X										
SP	INTEL CORP	X			05-19-2011	X										
SP	INTEL CORP	X			05-09-2011	X										
SP	INTEL CORP	X			02-02-2011	X										
SP	INTEL CORP	X			01-28-2011	X										
SP	INTEL CORP	X			4/19/2011	X										

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						A	B	C	D	E	F	G	H	I	J	K
INTEL CORP		X			10/24/2011											
INTERCONTINENTAL HOTELS GROUP PLC		X			12/13/2011											
INTERNATIONAL BUSINESS		X			4/19/2011											
INTERNATIONAL BUSINESS MACHINES (BOND)		X			04-25-2011											
INTERNATIONAL BUSINESS MACHINES (BOND)		X			02-02-2011											
INTERNATIONAL BUSINESS MACHS (BOND)		X			04-25-2011											
INTERNATIONAL BUSINESS MACHS		X			02-02-2011											
INTERNATIONAL BUSINESS MACHS		X			06-29-2011											
INTERNATIONAL BUSINESS MACHS		X			01-28-2011											
INTERNATIONAL BUSINESS MACHS		X			05-19-2011											
INTERNATIONAL BUSINESS MACHS		X			05-10-2011											
INTERNATIONAL LEASE FIN CORP MEDIUM TERM NTS		X			1/4/2011											
INTERNATIONAL LEASE FIN CORP MEDIUM TERM		X			10/5/2011											
INTERNATIONAL LEASE FIN CORP MEDIUM TERM		X			9/30/2011											
INTESA SANPAOLO		X			9/12/2011											
INTESA SANPAOLO		X			1/26/2011											
INTESA SANPAOLO SPA		X			4/25/2011											
INTESA SANPAOLO SPA		X			9/29/2011											
INTESA SANPAOLO SPA		X			1/24/2011											
INTUITIVE SURGICAL INC		X			09-21-2011											
INTUITIVE SURGICAL INC		X			04-12-2011											
INTUITIVE SURGICAL INC		X			09-27-2011											
INTUITIVE SURGICAL INC		X			08-25-2011											
INTUITIVE SURGICAL INC		X			05-06-2011											
INTUITIVE SURGICAL INC		X			01-21-2011											
INTUITIVE SURGICAL INC NEW		X			9/22/2011											
INTUITIVE SURGICAL INC NEW		X			10/28/2011											
INTUITIVE SURGICAL INC NEW		X			10/21/2011											
INTUITIVE SURGICAL INC NEW		X			4/5/2011											
INTUITIVE SURGICAL INC NEW		X			1/7/2011											
INTUITIVE SURGICAL INC NEW		X			1/5/2011											
INVESTCO LTD		X			09-29-2011											
INVESTCO LTD		X			09-30-2011											
INVESTCO LTD		X			09-27-2011											
INVESTCO LTD		X			09-28-2011											
INVESTCO LTD		X			05-06-2011											
INVESTCO LTD		X			01-14-2011											
ISHARES GOLD TRUST		X			12/20/2011											
ISHARES MSCI ACWI INDEX FD		X			1/20/2011											
ISHARES RUSSELL 1000 GROWTH		X			01-21-2011											
ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD		X			1/27/2011											
ISHARES TRUST DOW JONES US TECHNOLOGY INDEX		X			2/3/2011											
ISHARES TRUST MSCI EAFE INDEX		X			8/9/2011											
ISHARES TRUST MSCI EAFE INDEX		X			12/13/2011											

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction											
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K		
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000		
ISHARES TRUST MSCI EAFE INDEX	SP	X		8/8/2011		X										
ISHARES TRUST MSCI EAFE INDEX	SP	X		1/3/2011							X					
ISHARES TRUST RUSSELL 2000	SP	X		1/27/2011							X					
ISHARES TRUST RUSSELL 2000	SP	X		6/24/2011							X					
ISHARES TRUST RUSSELL 2000	SP	X		8/10/2011							X					
ISHARES TRUST S&P SMALLCAP 600	SP	X		5/13/2011												
ISHARES TRUST S&P SMALLCAP 600	SP	X		9/7/2011												
ITC DELTACOM INC SR SEC'D NT	SP	X		6/15/2011												
ITC DELTACOM INC SR SEC'D NT	SP	X		3/31/2011												
ITC DELTACOM INC SR SEC'D NT	SP	X		11/15/2011												
ITC DELTACOM INC SR SEC'D NT	SP	X		10/31/2011												
ITC DELTACOM INC SR SEC'D NT	SP	X		1/13/2011												
J SAINSBURY PLC	SP	X		1/25/2011												
JA SOLAR HLDGS CO LTD SR NT	SP	X		1/5/2011												
JACKSON MISS PUB SCH DIST ST A ST AID CAP IMT	SP	X		6/9/2011												
JEA FLA ST JOHNS RIV PWR PK SYS XLCA	SP	X		9/23/2011												
JOHNSON & JOHNSON	SP	X		05-19-2011												
JONES LANG LASALLE INC	SP	X		6/27/2011												
JONES LANG LASALLE INC	SP	X		5/3/2011												
JONES LANG LASALLE INC	SP	X		9/20/2011												
JONES LANG LASALLE INC	SP	X		1/12/2011												
JPMORGAN CHASE & CO (BOND)	SP	X		04-12-2011												
JPMORGAN CHASE & CO (BOND)	SP	X		02-01-2011												
JPMORGAN CHASE & CO FDIC GTD	SP	X		04-12-2011												
JUNIPER NETWORKS INC	SP	X		05-06-2011												
JUNIPER NETWORKS INC	SP	X		08-08-2011												
JUNIPER NETWORKS INC	SP	X		08-03-2011												
JUNIPER NETWORKS INC	SP	X		05-16-2011												
KENTUCKY INTERLOCAL SCH TRANSN LEASE REV BDS	SP	X		3/1/2011												
KENTUCKY ST TPK AUTH ECONOMIC REV BDS	SP	X		6/17/2011												
KEPPEL CORP LTD	SP	X		12/13/2011												
KEYCORP	SP	X		1/24/2011												
KIRBY CORP	SP	X		12/2/2011												
KIRBY CORP	SP	X		10/6/2011												
KONINKLIJKE AHOLD NV	SP	X		4/25/2011												
KONINKLIJKE AHOLD NV	SP	X		3/4/2011												
KRAFT FOODS INC	SP	X		12/20/2011												
KRAFT FOODS INC	SP	X		10/10/2011												
KROGER CO	SP	X		4/25/2011												
KROGER CO	SP	X		02-11-2011												
KROGER CO	SP	X		02-02-2011												
KROGER CO	SP	X		06-29-2011												
KROGER CO	SP	X		05-10-2011												
LAS VEGAS SANDS CORP	SP	X		10-05-2011												

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction														
		PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200		B	C	D	E	F	G	H	I	J	K					
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000					
LAS VEGAS SANDS CORP	SP	X		09-29-2011	X														
LAS VEGAS SANDS CORP	SP	X		09-30-2011	X														
LAS VEGAS SANDS CORP	SP	X		10-14-2011	X														
LAS VEGAS SANDS CORP	SP	X		09-27-2011	X														
LAS VEGAS SANDS CORP	SP	X		09-28-2011	X														
LENNAR CORP SR NT	SP	X		7/6/2011	X														
LENNAR CORP SR NT	SP	X		6/13/2011	X														
LEVEL 3 FING INC	SP	X		4/5/2011	X														
LEVEL 3 FING INC	SP	X		1/5/2011	X														
LEVEL 3 FING INC	SP	X		4/4/2011	X														
LEVEL 3 FING INC	SP	X		5/24/2011	X														
LEVEL 3 FING INC	SP	X		5/26/2011	X														
LEVEL 3 FING INC	SP	X		5/24/2011	X														
LIBERTY GLOBAL INC	SP	X		5/6/2011	X														
LIBERTY MEDIA CORPORATION	SP	X		5/6/2011	X														
LIFE TIME FITNESS INC	SP	X		4/26/2011	X														
ILLY ELI & CO	SP	X		05-19-2011	X														
ILLY ELI & CO (BOND)	SP	X		01-19-2011	X														
ILLY ELI & CO (BOND)	SP	X		04-12-2011	X														
ILLY ELI & CO	SP	X		03-21-2011	X														
ILLY ELI & CO (BOND)	SP	X		02-04-2011	X														
ILLY ELI & CO (BOND)	SP	X		01-19-2011	X														
ILLY ELI & CO (BOND)	SP	X		01-19-2011	X														
LINEAR TECHNOLOGY CORP	SP	X		05-19-2011	X														
LKQ CORPORATION	SP	X		12/2/2011	X														
LKQ CORPORATION	SP	X		6/27/2011	X														
LKQ CORPORATION	SP	X		5/3/2011	X														
LKQ CORPORATION	SP	X		8/12/2011	X														
LOEWS CORP	SP	X		02-11-2011	X														
LOEWS CORP	SP	X		01-07-2011	X														
LOEWS CORP	SP	X		05-11-2011	X														
LOEWS CORP	SP	X		01-31-2011	X														
LOEWS CORP	SP	X		02-01-2011	X														
LOEWS CORP	SP	X		06-29-2011	X														
LOEWS CORP	SP	X		09-02-2011	X														
LOEWS CORPORATION	SP	X		5/5/2011	X														
LOWER COLO RIV AUTH TEX REV REF BDS	SP	X		5/16/2011	X														
LOWES COMPANIES INC	SP	X		4/25/2011	X														
LOWES COMPANIES INC	SP	X		9/7/2011	X														
LOWES COS INC	SP	X		05-19-2011	X														
LOWES COS INC	SP	X		04-25-2011	X														
LOWES COS INC	SP	X		06-10-2011	X														
LUBBOCK TEX	SP	X		04-12-2011	X														
LVMH MOET HENNESSY LOUIS VUITTON SA	SP	X		12/13/2011	X														

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP	MACYS INC	X			10/27/2011	X										
SP	MANHATTAN ASSET FDG CO LLC (BOND)	X			03-07-2011			X								
SP	MANHATTAN ASSET FDG CO LLC (BOND)	X			01-27-2011			X								
SP	MARKS & SPENCER GROUP PLC	X			4/25/2011											
SP	MARSH & MCLENNAN COMPANIES INC	X			4/25/2011											
SP	MASCO CORP	X			2/23/2011											
SP	MASSACHUSETTS ST HSG FIN AGY HSG BDS	X			11/1/2011											
SP	MASSACHUSETTS ST HSG FIN AGY HSG BDS	X			11/1/2011											
SP	MASTERCARD INC	X			6/13/2011											
SP	MASTERCARD INC	X			8/18/2011											
SP	MASTERCARD INC	X			4/5/2011											
SP	MASTERCARD INC	X			1/5/2011											
SP	MCCORMICK & CO INC	X			02-11-2011											
SP	MCDONALDS CORP (BOND)	X			04-25-2011											
SP	MCDONALDS CORP	X			05-09-2011											
SP	MCDONALDS CORP	X			06-29-2011											
SP	MCDONALDS CORP	X			02-02-2011											
SP	MCDONALDS CORP	X			04-11-2011											
SP	MCDONALDS CORP	X			04-12-2011											
SP	MCNORAN EXPLORATION CO SR NT	X			1/5/2011											
SP	MDU RESOURCES GROUP INC	X			4/1/2011											
SP	MEAD JOHNSON NUTRITION	X			8/19/2011											
SP	MEAD JOHNSON NUTRITION	X			12/22/2011											
SP	MEAD JOHNSON NUTRITION	X			1/18/2011											
SP	MEAD JOHNSON NUTRITION	X			3/29/2011											
SP	MEAD JOHNSON NUTRITION	X			4/5/2011											
SP	MEAD JOHNSON NUTRITION	X			1/31/2011											
SP	MEAD JOHNSON NUTRITION	X			1/5/2011											
SP	MEDCO HEALTH SOLUTIONS INC	X			3/23/2011											
SP	MEMPHIS TENN G/O GEN IMPT	X			7/14/2011											
SP	MEMPHIS TENN G/O GEN IMPT	X			2/11/2011											
SP	MERCK & CO INC	X			4/25/2011											
SP	MERCK & CO INC	X			05-19-2011											
SP	MERCK & CO INC (BOND)	X			04-12-2011											
SP	MERCK & CO INC	X			1/19/2011											
SP	MERCK & CO INC	X			01-28-2011											
SP	MERCEDES-BENZ AUTO RECEIVABLES (BOND)	X			04-15-2011											
SP	MERCEDES-BENZ AUTO RECEIVABLES (BOND)	X			02-15-2011											
SP	MERCEDES-BENZ AUTO RECEIVABLES (BOND)	X			03-15-2011											
SP	MERCEDES-BENZ AUTO RECEIVABLES (BOND)	X			01-18-2011											
SP	METROPOLIS COMMUNICATIONS INC	X			6/27/2011											
SP	METROPOLIS COMMUNICATIONS INC	X			5/3/2011											
SP	METROPOLIS COMMUNICATIONS INC	X			8/30/2011											
SP	METROPOLIS WIRELESS INC SR NT	X			8/24/2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	Date	Amount of Transaction										
				B	C	D	E	F	G	H	I	J	K	L
				\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
				Check Box If Capital Gain Exceeded \$200										
SP	METROPOLIS WIRELESS INC SR NT	X	12/13/2011	X										
SP	METROPOLIS WIRELESS INC SR NT	X	1/19/2012											
SP	METROPOLIS WASH ARPT AUTH SYS REV RF	X	10/3/2011											
SP	MGM RESORTS INTL SR NT	X	1/5/2012											
SP	MGM RESORTS INTL SR NT	X	1/6/2012											
SP	MICHIGAN ST	X	01-12-2011											
SP	MICROSOFT CORP	X	05-11-2011											
SP	MICROSOFT CORP	X	06-29-2011											
SP	MICROSOFT CORP	X	01-28-2011											
SP	MICROSOFT CORP	X	2/18/2011											
SP	MICROSOFT CORP	X	5/6/2011											
SP	MICROSOFT CORP	X	3/28/2011											
SP	MITSUBISHI UFI FINL GROUP INC	X	4/25/2011											
SP	MITSUBISHI UFI FINL GROUP INC	X	1/24/2011											
SP	MITSUBISHI UFI FINL GROUP INC	X	12/13/2011											
SP	MIZUHO FINANCIAL GROUP INC	X	3/22/2011											
SP	MIZUHO FINL GROUP INC	X	1/24/2011											
SP	MOBILE ALA G/O WTS	X	8/22/2011											
SP	MONSANTO CO	X	12-19-2011											
SP	MONSANTO CO	X	12-23-2011											
SP	MONSANTO CO	X	11-29-2011											
SP	MONSANTO CO	X	12-01-2011											
SP	MONSANTO CO	X	11-25-2011											
SP	MORRISON W SUPERMARKETS PLCORD	X	5/3/2011											
SP	MS&AD INS GP HLDGS	X	1/26/2011											
SP	MS&AD INSURANCE GROUP HLDG INC	X	4/25/2011											
SP	MS&AD INSURANCE GROUP HLDG INC	X	4/25/2011											
SP	MS&AD INSURANCE GROUP HLDG INC	X	1/24/2011											
SP	MYRTLE BEACH S C CFS PARTN REF COPS	X	7/1/2011											
SP	NABORS INDUSTRIES LTD	X	7/7/2011											
SP	NABORS INDUSTRIES LTD	X	4/26/2011											
SP	NASDAQ OMX GROUP INC (THE)	X	6/27/2011											
SP	NASDAQ OMX GROUP INC (THE)	X	5/3/2011											
SP	NASDAQ OMX GROUP INC (THE)	X	8/30/2011											
SP	NASDAQ OMX GROUP INC (THE)	X	1/4/2012											
SP	NATIONAL FUEL GAS CO	X	8/5/2011											
SP	NATIONAL INSTRUMENTS CORP	X	5/6/2011											
SP	NATIONAL INSTRUMENTS CORP	X	6/27/2011											
SP	NATIONAL INSTRUMENTS CORP	X	6/30/2011											
SP	NATIONAL INSTRUMENTS CORP	X	5/3/2011											
SP	NATIONAL INSTRUMENTS CORP	X	6/29/2011											
SP	NATIONAL INSTRUMENTS CORP	X	5/12/2011											
SP	NATIONAL INSTRUMENTS CORP	X	6/15/2011											
SP	NATIONAL INSTRUMENTS CORP	X	8/4/2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP	NATIONAL INSTRUMENTS CORP	X			5/6/2011											
SP	NAVIOS MARITIME HLDGS INC 1ST PRIORITY SHIP	X			9/7/2011											
SP	NAVIOS MARITIME HLDGS INC 1ST PRIORITY SHIP	X			8/17/2011											
SP	NAVIOS MARITIME HLDGS INC 1ST PRIORITY SHIP	X			11/2/2011											
SP	NAVIOS MARITIME HLDGS INC 1ST PRIORITY SHIP	X			8/18/2011											
SP	NESTLE CAP CORP DISC C/P (BOND)	X			04-11-2011											
SP	NESTLE CAP CORP DISC C/P (BOND)	X			01-27-2011											
SP	NESTLE 5 A	X			05-06-2011											
SP	NESTLE 5 A	X			02-02-2012											
SP	NESTLE 5 A	X			09-28-2011											
SP	NESTLE SA-SPONSORED ADR	X			12/13/2011											
SP	NESTLE SA-SPONSORED ADR	X			5/6/2011											
SP	NETAPP INC	X			08-23-2011											
SP	NETAPP INC	X			05-06-2011											
SP	NETAPP INC	X			03-15-2011											
SP	NETAPP INC	X			7/14/2011											
SP	NETAPP INC	X			8/3/2011											
SP	NETAPP INC	X			8/18/2011											
SP	NETAPP INC	X			2/17/2011											
SP	NETAPP INC	X			1/5/2011											
SP	NETLUX COM INC	X			10/18/2011											
SP	NEW JERSEY ST HSG & MTG FIN AG SINGLE FAM	X			4/1/2011											
SP	NEW YORK N Y	X			01-19-2011											
SP	NEW YORK ST TWY AUTH SECOND GE	X			01-07-2011											
SP	NEWFIELD EXPLORATION CO	X			10/20/2011											
SP	NEWFIELD EXPLORATION CO	X			5/5/2011											
SP	NEWFIELD EXPLORATION CO	X			2/17/2011											
SP	NEWMONT MNG CORP	X			02-04-2011											
SP	NEWS CORPORATION	X			10/3/2011											
SP	NEWS CORPORATION	X			8/3/2011											
SP	NEWS CORPORATION	X			8/8/2011											
SP	NEWS CORPORATION	X			5/6/2011											
SP	NICE SYSTEMS LTD	X			2/11/2011											
SP	NIKE INC	X			10-14-2011											
SP	NIKE INC	X			12-27-2011											
SP	NIKE INC	X			07-08-2011											
SP	NIKE INC	X			05-06-2011											
SP	NIKE INC	X			08-24-2011											
SP	NIKE INC	X			08-22-2011											
SP	NIKE INC	X			08-15-2011											
SP	NIKE INC	X			07-01-2011											
SP	NIKE INC	X			04-12-2011											
SP	NIPPON TELEGRAPH & TELEPHONE CORP	X			4/25/2011											
SP	NISSAN MOTOR CO LTD	X			12/13/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	Date	Amount of Transaction										
				B	C	D	E	F	G	H	I	J	K	
NOBLE ENERGY INC	SP	PURCHASE	9/30/2011											
			8/31/2011											
NOBLE ENERGY INC	SP	EXCHANGE	1/26/2011											
			4/25/2011											
NOKIA CORPORATION	SP	PURCHASE	10/13/2011											
			1/24/2011											
NOVARTIS AG	SP	EXCHANGE	5/13/2011											
			8/9/2011											
NOVARTIS AG	SP	EXCHANGE	8/17/2011											
			9/7/2011											
NOVO NORDISK A/S-ADR	SP	EXCHANGE	1/28/2011											
			01-07-2011											
NOVO NORDISK A/S	SP	EXCHANGE	01-21-2011											
			01-20-2011											
NTT DOCOMO INC	SP	EXCHANGE	9/14/2011											
			12/2/2011											
NUANCE COMMUNICATIONS INC	SP	EXCHANGE	6/27/2011											
			8/12/2011											
NUANCE COMMUNICATIONS INC	SP	EXCHANGE	5/3/2011											
			6/27/2011											
O REILLY AUTOMOTIVE INC	SP	EXCHANGE	6/27/2011											
			8/30/2011											
O REILLY AUTOMOTIVE INC	SP	EXCHANGE	5/3/2011											
			9/30/2011											
OCCIDENTAL PETE CORP	SP	EXCHANGE	1/24/2011											
			9/30/2011											
OHIO HOUSING FINANCE AGENCY	SP	EXCHANGE	3/1/2011											
			3/1/2011											
OHIO HOUSING FINANCE AGENCY RESIDENTIAL MTG	SP	EXCHANGE	9/1/2011											
			08-17-2011											
OIL CO LUKOIL	SP	EXCHANGE	12/13/2011											
			4/11/2011											
OKLAHOMA HSG FIN AGY P/C	SP	EXCHANGE	6/1/2011											
			12/1/2011											
OKLAHOMA HSG FIN AGY P/C	SP	EXCHANGE	1/3/2011											
			3/1/2011											
OKLAHOMA HSG FIN AGY P/C	SP	EXCHANGE	5/2/2011											
			7/1/2011											
OKLAHOMA HSG FIN AGY P/C	SP	EXCHANGE	8/1/2011											
			9/1/2011											
OKLAHOMA HSG FIN AGY P/C	SP	EXCHANGE	4/1/2011											
			10/3/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
OKLAHOMA HSG FIN AGY P/C	SP	X			2/1/2011	X										
OKLAHOMA HSG FIN AGY P/C	SP	X			11/1/2011	X										
OMNICON GROUP INC	SP	X			05-19-2011	X										
OMNICON GROUP INC	SP	X			03-10-2011	X										
OMNICON GROUP INC	SP	X			05-06-2011	X										
OMNICON GROUP INC	SP	X			08-16-2011	X										
OMNICON GROUP INC	SP	X			12-19-2011	X										
OMNICON GROUP INC	SP	X			08-15-2011	X										
OMNICON GROUP INC	SP	X			01-12-2011	X										
OMNICON GROUP INC	SP	X			02-18-2011	X										
OPEN TEXT CORP	SP	X			11/1/2011	X										
ORACLE CORP	SP	X			05-11-2011	X										
ORACLE CORP (BOND)	SP	X			04-25-2011	X										
ORACLE CORP	SP	X			06-29-2011	X										
ORACLE CORP	SP	X			02-01-2011	X										
ORACLE CORP (BOND)	SP	X			02-02-2011	X										
ORACLE CORP	SP	X			5/13/2011	X										
ORACLE CORP	SP	X			12/27/2011	X										
ORACLE CORP / OZARK HLDG INC (BOND)	SP	X			01-18-2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			4/18/2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			2/1/2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			1/3/2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			1/3/2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			6/1/2011	X										
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	SP	X			7/1/2011	X										
ORIX CORP	SP	X			12/14/2011	X										
PALM BEACH CNTY FLA PUB IMPT R	SP	X			01-07-2011	X										
PALM BEACH CNTY FLA SCH BRD CTFS PARTN	SP	X			8/1/2011	X										
PANAMA CITY BEACH FLA UTIL REVFDG	SP	X			3/15/2011	X										
PAREXEL INTERNATIONAL CORP	SP	X			6/27/2011	X										
PAREXEL INTERNATIONAL CORP	SP	X			6/13/2011	X										
PAREXEL INTERNATIONAL CORP	SP	X			5/3/2011	X										
PAREXEL INTERNATIONAL CORP	SP	X			8/26/2011	X										
PAREXEL INTERNATIONAL CORP	SP	X			1/27/2011	X										
PARTNERRE LTD BERMUDA	SP	X			12-19-2011	X										
PARTNERRE LTD BERMUDA	SP	X			05-19-2011	X										
PARTNERRE LTD BERMUDA	SP	X			11-02-2011	X										
PATTERSON-UTI ENERGY INC	SP	X			5/13/2011	X										
PAYCHEX INC	SP	X			05-19-2011	X										
PAYCHEX INC	SP	X			12-19-2011	X										
PAYCHEX INC	SP	X			01-28-2011	X										
PEGASYS INC	SP	X			12/7/2011	X										
PEGASYS INC	SP	X			12/21/2011	X										
PEGASYS INC	SP	X			8/12/2011	X										

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
		PURCHASE	SALE			B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
PEGASYS INC	SP	X			7/22/2011		X									
PEGASYS INC	SP	X			7/21/2011					X						
PEPISCO INC	SP	X			05-19-2011	X										
PEPISCO INC (BOND)	SP	X			04-12-2011	X										
PEPISCO INC	SP	X			01-06-2011	X										
PEPISCO INC	SP	X			02-22-2011	X										
PEPISCO INC	SP	X			02-24-2011	X										
PEPISCO INC	SP	X			8/23/2011	X										
PEPISCO INC	SP	X			8/30/2011	X										
PEPISCO INC	SP	X			10/3/2011	X										
PEPISCO INC	SP				5/6/2011	X										
PEPISCO INC	SP	X			2/14/2011		X									
PEPISCO INC	SP	X			1/31/2011					X						
PERKINELMER INC	SP				6/27/2011	X										
PERKINELMER INC	SP				5/3/2011	X										
PETROLEO BRASILEIRO SA	SP		X		12/13/2011	X										
PETROLEO BRASILEIRO SA	SP	X			8/8/2011	X										
PETROLEO BRASILEIRO SA	SP	X			5/19/2011	X										
PETROLEO BRASILEIRO SA	SP	X			1/28/2011		X									
PETROLEO BRASILEIRO SA	SP	X			1/24/2011		X									
PIZIER INC	SP				4/25/2011	X										
PIZIER INC	SP				02-08-2011	X										
PIZIER INC (BOND)	SP				04-12-2011	X										
PIZIER INC	SP				06-29-2011	X										
PIZIER INC	SP				05-10-2011	X										
PHILADELPHIA PA SCH DIST	SP			X	01-24-2011											
PHILIP MORRIS INTL INC	SP	X			09-14-2011		X									
PHILIP MORRIS INTL INC	SP	X			09-15-2011		X									
PHILIP MORRIS INTL INC	SP	X			09-21-2011		X									
PHILIP MORRIS INTL INC	SP	X			09-19-2011		X									
PIONEER NATURAL RESOURCES CO	SP				09-12-2011					X						
PIONEER NATURAL RESOURCES CO	SP	X			2/2/2011	X										
PLANO TEX INDPT SCH DIST FOR I	SP				01-07-2011	X					X					
PLANO TEX INDPT SCH DIST G/O	SP				2/15/2011	X										
PNC FINANCIAL SVCS GROUP INC	SP				4/25/2011	X										
PNC FINANCIAL SVCS GROUP INC	SP	X			1/24/2011	X										
POLARIS INDUSTRIES INC	SP	X			8/12/2011											
PORT AUTH N Y & N J REV CONS	SP	X			12/15/2011	X										

SP, DC, JT	Asset	Type of Transaction		Date	Amount of Transaction
		PURCHASE	SALE		
		EXCHANGE			
SP	PORT SEATTLE WASH G/O	X		2/23/2011	
SP	PORT SEATTLE WASH REV RFDG	X		2/1/2011	
SP	PORT TACOMA WASH LTD TAX GO BDS	X		8/2/2011	
SP	PORTLAND ORE URBAN RENEWAL & REDEV G/O	X		8/5/2011	
SP	PORTUGAL TELECOM SGPS SA	X		4/25/2011	
SP	POTASH CORP OF SASKATCHEWAN	X		8/17/2011	
SP	PRAXAIR INC	X		05-06-2011	
SP	PRAXAIR INC	X		04-27-2011	
SP	PRAXAIR INC	X		05-05-2011	
SP	PRAXAIR INC	X		05-02-2011	
SP	PRAXAIR INC	X		03-31-2011	
SP	PRAXAIR INC	X		05-16-2011	
SP	PRAXAIR INC	X		08-17-2011	
SP	PRAXAIR INC	X		01-12-2011	
SP	PRAXAIR INC	X		08-15-2011	
SP	PRAXAIR INC	X		08-03-2011	
SP	PRAXAIR INC	X		5/18/2011	
SP	PRAXAIR INC	X		5/5/2011	
SP	PRECISION DRILLING CORP	X		10/31/2011	
SP	PRECISION DRILLING CORP	X		4/11/2011	
SP	PRECISION DRILLING CORP	X		1/11/2011	
SP	PRICE T ROWE GROUP INC	X		12-19-2011	
SP	PRICE T ROWE GROUP INC	X		05-19-2011	
SP	PRICELINE COM INC	X		03-25-2011	
SP	PRICELINE COM INC	X		04-27-2011	
SP	PRICELINE COM INC	X		01-31-2011	
SP	PRICELINE COM INC	X		08-24-2011	
SP	PRICELINE COM INC	X		05-06-2011	
SP	PRIVATE COLLEGES & UNIVS FACS REV BDS	X		4/28/2011	
SP	PROCTER & GAMBLE CO	X		2/9/2011	
SP	PROCTER & GAMBLE CO	X		05-19-2011	
SP	PROCTER & GAMBLE INTL FDG SCA (BOND)	X		04-12-2011	
SP	PROSPERITY BANCSHARES INC	X		6/27/2011	
SP	PROSPERITY BANCSHARES INC	X		5/3/2011	
SP	PROSPERITY BANCSHARES INC	X		8/30/2011	
SP	PRUDENTIAL FINANCIAL INC	X		12/6/2011	
SP	PRUDENTIAL FINANCIAL INC	X		5/13/2011	
SP	QUALCOMM INC	X		06-29-2011	
SP	QUALCOMM INC	X		05-10-2011	
SP	QUALCOMM INC	X		01-31-2011	
SP	QUALCOMM INC	X		6/13/2011	
SP	QUALCOMM INC	X		1/5/2011	
SP	RANGE RESOURCES CORP	X		6/27/2011	
SP	RANGE RESOURCES CORP	X		5/3/2011	

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction										
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K	
RANGE RESOURCES CORP	SP	X		7/22/2011		X									
RANGE RESOURCES CORP	SP	X		7/20/2011			X								
RAYMOND JAMES FINANCIAL INC	SP	X		6/27/2011			X								
RAYMOND JAMES FINANCIAL INC	SP	X		11/22/2011				X							
RAYMOND JAMES FINANCIAL INC	SP	X		11/23/2011					X						
RAYMOND JAMES FINANCIAL INC	SP	X		5/13/2011			X								
RAYMOND JAMES FINANCIAL INC	SP	X		8/30/2011				X							
RAYMOND JAMES FINANCIAL INC	SP	X		5/3/2011						X					
REINSURANCE GROUP OF AMERICA INC	SP	X		1/26/2011		X									
REPSOL YPF SA	SP	X		12/13/2011			X								
REPSOL YPF SA	SP	X		2/25/2011			X								
RHODE ISLAND ST & PROVIDENCE P	SP	X		01-11-2011			X								
RHODE ISLAND ST & PROVIDENCE PLEASE PARTN CER	SP	X		5/2/2011			X								
RHODE ISLAND ST & PROVIDENCE PLEASE PARTN	SP	X		3/16/2011			X								
RICHARDSON TEX INDP SCH DIST	SP	X		01-24-2011				X							
RICHLAND LEXINGTON RIVERBANKS S C PARKS DIST	SP	X		3/1/2011				X							
ROBERT HALF INTERNATIONAL INC	SP	X		5/3/2011		X					X				
ROCK-TENN CO	SP	X		12/16/2011		X									
ROCK-TENN CO	SP	X		3/3/2011			X								
ROPER INDUSTRIES INC NEW	SP	X		6/24/2011		X									
ROPER INDUSTRIES INC NEW	SP	X		1/5/2011			X								
ROSETTA RESOURCES INC	SP	X		12/2/2011		X									
ROSETTA RESOURCES INC	SP	X		6/27/2011		X									
ROSETTA RESOURCES INC	SP	X		5/3/2011			X								
ROSETTA RESOURCES INC	SP	X		8/12/2011				X							
ROUND ROCK TEX UTIL REV	SP	X		2/10/2011					X						
ROVI CORP	SP	X		05-06-2011				X							
ROVI CORP	SP	X		05-17-2011				X							
ROVI CORP	SP	X		01-07-2011				X							
ROYAL BK SCOTLAND PLC DISC C/P (BOND)	SP	X		04-11-2011					X						
ROYAL BK SCOTLAND PLC DISC C/P (BOND)	SP	X		02-07-2011						X					
ROYAL CARIBBEAN CRUISES LTD	SP	X		1/7/2011		X					X				
ROYAL DUTCH SHELL PLC	SP	X		8/9/2011			X								
ROYAL DUTCH SHELL PLC	SP	X		8/17/2011				X							
ROYAL DUTCH SHELL PLC	SP	X		8/12/2011							X				
ROYAL KPN NV	SP	X		12/14/2011			X								
SABMILLER PLC	SP	X		05-06-2011		X									
SABMILLER PLC	SP	X		08-15-2011								X			

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
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SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SK TELECOM CO LTD	SP	X	X	X	3/14/2011											
SLM STUDENT LN TR 2008-7 (BOND)	SP	X	X	X	01-25-2011											
SLM STUDENT LN TR 2008-7 (BOND)	SP	X	X	X	04-25-2011											
SM ENERGY COMPANY	SP	X	X	X	12/2/2011											
SM ENERGY COMPANY	SP	X	X	X	6/27/2011											
SM ENERGY COMPANY	SP	X	X	X	8/12/2011											
SM ENERGY COMPANY	SP	X	X	X	5/3/2011											
SOCIETE GENERALE	SP	X	X	X	9/12/2011											
SONY CORP	SP	X	X	X	4/12/2011											
SONY CORP	SP	X	X	X	7/12/2011											
SONY CORP	SP	X	X	X	9/22/2011											
SONY CORP	SP	X	X	X	5/13/2011											
SONY CORP	SP	X	X	X	10/14/2011											
SONY CORP	SP	X	X	X	8/17/2011											
SONY CORP	SP	X	X	X	3/24/2011											
SONY CORP	SP	X	X	X	1/13/2011											
SOUTH BEND IND REDEV AUTH LEAS REV REF BDS	SP	X	X	X	9/15/2011											
SOUTH BEND IND REDEV AUTH LEAS REV REF BDS	SP	X	X	X	2/24/2011											
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	SP	X	X	X	7/1/2011											
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	SP	X	X	X	4/1/2011											
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	SP	X	X	X	1/3/2011											
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	SP	X	X	X	10/3/2011											
SOUTHERN CO	SP	X	X	X	01-07-2011											
SOUTHERN CO	SP	X	X	X	06-29-2011											
SOUTHERN CO	SP	X	X	X	05-09-2011											
SOUTHERN CO	SP	X	X	X	02-17-2011											
SOUTHERN CO	SP	X	X	X	01-28-2011											
SOUTHWEST AIRLINES CO	SP	X	X	X	8/1/2011											
SOUTHWEST AIRLINES CO	SP	X	X	X	4/14/2011											
SPDR S&P 500 ETF TR	SP	X	X	X	01-28-2011											
SPDR S&P 500 ETF TR	SP	X	X	X	12-19-2011											
SPIRIT AEROSYSTEMS HOLDINGS INC	SP	X	X	X	5/3/2011											
SPIRIT AEROSYSTEMS HOLDINGS INC	SP	X	X	X	6/3/2011											
SPIRIT AEROSYSTEMS HOLDINGS INC	SP	X	X	X	1/12/2011											
SPOKANE & WHITMAN CNTYS WASH C	SP	X	X	X	08-17-2011											
SPRING TEX INDPST SCH DIST SCH BDS	SP	X	X	X	8/25/2011											
SPRING TEX INDPST SCH DIST SCH BDS	SP	X	X	X	4/18/2011											
SPRINT CAPITAL CORP NOTE	SP	X	X	X	1/5/2011											
SPRINT CAPITAL CORP NOTE	SP	X	X	X	8/10/2011											
SPRINT CAPITAL CORP NOTE	SP	X	X	X	11/16/2011											
SPRINT CAPITAL CORP NOTE	SP	X	X	X	10/21/2011											
STANDARD PAC CORP NEW SR NT	SP	X	X	X	1/5/2011											
STANDARD PAC CORP NEW SR NT	SP	X	X	X	8/11/2011											

SP, DC, JT	Asset	Type of Transaction		Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction													
		PURCHASE SALE EXCHANGE	Transaction			B	C	D	E	F	G	H	I	J	K				
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000				
SP	STANDARD PAC CORP NEW SR NT	X			5/12/2011	X													
SP	STANDARD PAC CORP NEW SR NT	X			4/25/2011	X													
SP	STANLEY BLACK & DECKER INC	X			9/21/2011		X												
SP	STANLEY BLACK & DECKER INC	X			12/22/2011	X													
SP	STANLEY BLACK & DECKER INC	X			11/15/2011	X													
SP	STAPLES INC	X			10/13/2011	X													
SP	STARBUCKS CORP		X		6/7/2011	X													
SP	STARBUCKS CORP		X		12-19-2011	X													
SP	STARBUCKS CORP		X		08-23-2011	X													
SP	STARBUCKS CORP		X		08-24-2011		X												
SP	STARBUCKS CORP		X		08-16-2011			X											
SP	STARBUCKS CORP		X		08-15-2011				X										
SP	STATE STR CORP		X		02-14-2011	X													
SP	STATE STR CORP		X		02-11-2011				X										
SP	STERICYCLE INC		X		9/23/2011	X													
SP	STERICYCLE INC		X		6/24/2011	X													
SP	STERICYCLE INC		X		1/10/2011	X													
SP	STERICYCLE INC		X		8/3/2011	X													
SP	STERICYCLE INC		X		1/5/2011				X										
SP	STMICROELECTRONICS		X		7/13/2011	X													
SP	STMICROELECTRONICS		X		8/8/2011	X													
SP	STMICROELECTRONICS		X		3/24/2011				X										
SP	STMICROELECTRONICS N V		X		6/9/2011	X													
SP	STMICROELECTRONICS N V		X		6/17/2011	X													
SP	STRYKER CORP		X		05-19-2011		X												
SP	STRYKER CORP			X	11-02-2011	X													
SP	SUMITOMO MITSUI FINL GROUP INC		X		1/25/2011				X										
SP	SUMITOMO MITSUI FINL GROUP INC		X		1/24/2011	X													
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		01-19-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		02-24-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		01-19-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		02-24-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		03-24-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		01-19-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		02-24-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		01-19-2011				X										
SP	SUNSHINE ST GOVERNMENTAL FING (BOND)		X		10/11/2011				X										
SP	SWISS REINSURANCE CO		X		4/7/2011	X													
SP	SWISS REINSURANCE CO		X		4/12/2011	X													
SP	SYSCO CORP		X		5/13/2011	X													
SP	TACOMA WASH ELEC SYS REV REF BDS		X		1/3/2011		X												
SP	TAKEDA PHARMACEUTICAL CO LTD		X		4/25/2011	X													
SP	TALISMAN ENERGY INC		X		9/12/2011		X												
SP	TALISMAN ENERGY INC		X		7/28/2011				X										
SP	TARGET CORP			X															
SP	TARGET CORP (BOND)					X													
SP	TARGET CORP						X												
SP	TARGET CORP						X												
SP	TARGET CORP						X												
SP	TARGET CORP						X												
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SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
TARGET CORP		X	X		01-11-2011											
TARGET CORP		X			01-28-2011											
TARRANT CNTY TEX HOSP DIST REV BIDS		X			10/31/2011											
TE CONNECTIVITY LTD		X	X		4/25/2011											
TELECOM ITALIA S P A		X			4/25/2011											
TELECOM ITALIA S P A		X			1/24/2011											
TELEFONICA SA		X			1/19/2011											
TELEFONICA SA		X	X		4/25/2011											
TELEFONICA SA		X	X		1/11/2011											
TELEFONOS DE MEXICO		X			1/24/2011											
TELEFONOS DE MEXICO SAB DE CV		X			4/25/2011											
TELEFONOS DE MEXICO SAB DE CV		X			1/24/2011											
TELSTRA CORPORATION LIMITED		X			8/18/2011											
TELSTRA CORPORATION LIMITED		X			8/18/2011											
TEMPLE TEX		X			11-21-2011											
TENCENT HLDGS LTD		X	X		05-09-2011											
TENCENT HLDGS LTD		X			03-25-2011											
TENCENT HLDGS LTD		X			01-21-2011											
TENCENT HLDGS LTD		X			03-30-2011											
TENET HEALTHCARE CORP SR SECND NT		X	X		1/11/2011											
TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP PRO		X			12/1/2011											
TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP		X			11/15/2011											
TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP		X			11/15/2011											
TEREX CORP		X			6/27/2011											
TEREX CORP		X			5/3/2011											
TEREX CORP		X			8/10/2011											
TEVA PHARMACEUTICAL		X			12/15/2011											
TEVA PHARMACEUTICAL		X			8/17/2011											
TEVA PHARMACEUTICAL INDS LTD		X			12-19-2011											
TEVA PHARMACEUTICAL INDS LTD		X			01-28-2011											
TEXAS INSTRUMENTS INC		X			3/7/2011											
TEXAS INSTRUMENTS INC		X			2/22/2011											
TEXAS INSTRUMENTS INC		X			4/15/2011											
TEXAS INSTRUMENTS INC		X			9/30/2011											
TEXAS ST		X			01-13-2011											
TEXAS ST DEPT HSG & CMNTY AFFAIRS		X			1/3/2011											
TEXAS ST DEPT HSG & CMNTY AFFAIRS		X			2/1/2011											
TEXAS ST DEPT HSG & CMNTY AFFAIRS		X			1/12/2011											
TEXAS ST PUB FIN AUTH TAXABLE		X			7/1/2011											
THERMO FISHER SCIENTIFIC CORP		X			01-07-2011											
THERMO FISHER SCIENTIFIC CORP		X			06-29-2011											
THERMO FISHER SCIENTIFIC CORP		X			01-28-2011											
THERMO FISHER SCIENTIFIC CORP		X			05-10-2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
SP	THOMPSON CREEK METALS CO	X			4/12/2011											
SP	TIBCO SOFTWARE INC	X			12/2/2011											
SP	TIBCO SOFTWARE INC	X			6/27/2011											
SP	TIBCO SOFTWARE INC	X			8/12/2011											
SP	TIBCO SOFTWARE INC	X			5/3/2011											
SP	TIFFANY & CO NEW	X			12-30-2011											
SP	TOKIO MARINE HLDGS INC	X			4/25/2011											
SP	TOKIO MARINE HLDGS INC	X			3/15/2011											
SP	TOKIO MARINE HLDGS INC	X			12/13/2011											
SP	TORONTO-DOMINION BANK	X			9/1/2011											
SP	TOTAL S.A.	X			5/5/2011											
SP	TOTAL S.A.	X			12/13/2011											
SP	TOTAL S.A. 1	X			5/2/2011											
SP	TOTAL SA	X			9/21/2011											
SP	TOTAL SA	X			5/24/2011											
SP	TOTAL SA	X			1/26/2011											
SP	TOYOTA AUTO RECEIVABLES 2010-A (BOND)	X			04-12-2011											
SP	TOYOTA MOTOR CORP	X			4/14/2011											
SP	TOYOTA MOTOR CORP	X			11/16/2011											
SP	TRACTOR SUPPLY CO	X			12/2/2011											
SP	TRACTOR SUPPLY CO	X			6/27/2011											
SP	TRACTOR SUPPLY CO	X			8/12/2011											
SP	TRACTOR SUPPLY CO	X			5/3/2011											
SP	TRANSCANADA CORPORATION	X			4/20/2011											
SP	TRANSCANADA CORPORATION	X			5/20/2011											
SP	TRI-CNTY MET TRANSN DIST ORE RFDG LIGHT RA	X			2/4/2011											
SP	TRIMBLE NAVIGATION LTD	X			1/18/2011											
SP	TRIMBLE NAVIGATION LTD	X			5/6/2011											
SP	TRIMBLE NAVIGATION LTD	X			6/10/2011											
SP	TRIMBLE NAVIGATION LTD	X			1/5/2011											
SP	TRIMBLE NAVIGATION LTD	X			5/3/2011											
SP	TRIMBLE NAVIGATION LTD	X			12/2/2011											
SP	TUCSON ARIZ G/O RFDG	X			7/1/2011											
SP	TUCSON ARIZ G/O RFDG	X			2/17/2011											
SP	TURKCELL ILETISIM HIZMETLERI AS	X			3/10/2011											
SP	TURKCELL ILETISIM HIZMETLERI AS	X			6/17/2011											
SP	UBS AG	X			11/15/2011											
SP	UBS AG	X			7/12/2011											
SP	ULTA SALON COSMETICS &	X			10/5/2011											
SP	UNICREDIT	X			1/26/2011											
SP	UNILEVER NV	X			2/2/2011											
SP	UNILEVER PLC	X			1/31/2011											
SP	UNILEVER PLC	X			8/17/2011											
SP	UNITED CONTINENTAL HLDGS INC	X			1/5/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
SP	UNITED PARCEL SVC INC	X	X	X	05-19-2011	X										
SP	UNITED PARCEL SVC INC (BOND)	X	X	X	04-12-2011	X										
SP	UNITED TECHNOLOGIES CORP	X	X	X	01-07-2011		X									
SP	UNITED TECHNOLOGIES CORP	X	X	X	06-29-2011		X									
SP	UNITED TECHNOLOGIES CORP	X	X	X	01-28-2011		X									
SP	UNITED TECHNOLOGIES CORP	X	X		05-11-2011			X								
SP	UNIVERSITY ATHLETIC ASSN INC FATHLETIC PROG REV	X	X		10/3/2011			X								
SP	URBAN OUTFITTERS INC	X	X		8/25/2011			X								
SP	URBAN OUTFITTERS INC	X	X		3/29/2011			X								
SP	URBAN OUTFITTERS INC	X	X		3/8/2011			X								
SP	URBAN OUTFITTERS INC	X	X		1/5/2011			X								
SP	UTI WORLDWIDE INC	X	X		6/27/2011			X								
SP	UTI WORLDWIDE INC	X	X		5/3/2011			X								
SP	UTI WORLDWIDE INC	X	X		12/9/2011			X								
SP	UTI WORLDWIDE INC	X	X		10/6/2011			X								
SP	VALE SA	X	X	X	12/13/2011			X								
SP	VALE SA	X	X	X	10/25/2011			X								
SP	VALE SA	X	X	X	4/11/2011			X								
SP	VALEO ENERGY CORP	X	X	X	2/18/2011			X								
SP	VALEO ENERGY CORP	X	X	X	4/25/2011			X								
SP	VALEO ENERGY CORP	X	X	X	4/1/2011			X								
SP	VALMONT INDUSTRIES INC	X	X		12/7/2011			X								
SP	VALMONT INDUSTRIES INC	X	X		8/30/2011			X								
SP	VALMONT INDUSTRIES INC	X	X		7/6/2011			X								
SP	VARIAN MED SYS INC	X	X	X	01-07-2011			X								
SP	VARIAN MED SYS INC	X	X	X	08-15-2011			X								
SP	VARIAN MED SYS INC	X	X		05-25-2011			X								
SP	VARIAN MED SYS INC	X	X		05-06-2011			X								
SP	VERIZON COMMUNICATIONS	X	X	X	4/25/2011			X								
SP	VERIZON WIRELESS CAP LLC (BOND)	X	X		04-25-2011			X								
SP	VERMONT ECONOMIC DEV AUTH REV	X	X		03-10-2011			X								
SP	VIRGINIA ST HSG DEV AUTH RENTAL HSG-SER D	X	X		1/3/2011			X								
SP	VIRGINIA ST PUB SCH AUTH	X	X	X	01-11-2011			X								
SP	VISA INC	X	X		05-06-2011			X								
SP	VISA INC	X	X		04-27-2011			X								
SP	VISA INC	X	X		04-11-2011			X								
SP	VISA INC	X	X		03-10-2011			X								
SP	VISA INC	X	X		03-29-2011			X								
SP	VISA INC	X	X		05-11-2011			X								
SP	VISA INC	X	X		04-04-2011			X								
SP	VIVO PARTICIPACOES SA	X	X	X	03-07-2011			X								
SP	VIVO PARTICIPACOES SA	X	X	X	3/30/2011			X								
SP	VIVO PARTICIPACOES SA	X	X		1/11/2011			X								
SP	VODAFONE GROUP PLC	X	X	X	12/13/2011			X								

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
VODAFONE GROUP PLC		X			3/10/2011		X									
VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)			X		01-18-2011											
VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)			X		03-15-2011											
VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)			X		02-15-2011											
VOLKSWAGEN AUTO LEASE TR 2009-A (BOND)			X		04-12-2011											
VOLVO AB			X		12/13/2011											
VOLVO AB			X		11/10/2011											
VOLVO AB			X		2/16/2011											
WAL-MART STORES INC			X		06-29-2011											
WAL-MART STORES INC			X		05-09-2011											
WAL-MART STORES INC (BOND)			X		04-12-2011											
WAL-MART STORES INC			X		01-31-2011											
WAL-MART STORES INC			X		4/19/2011											
WAL-MART STORES INC			X		5/5/2011											
WALT DISNEY CO			X		4/19/2011											
WALTER ENERGY INC			X		5/13/2011											
WALTER ENERGY INC			X		8/12/2011											
WALTER ENERGY INC			X		3/25/2011											
WARNACO GROUP INC			X		6/27/2011											
WARNACO GROUP INC			X		5/3/2011											
WARNACO GROUP INC			X		10/4/2011											
WARWICK SCH DIST PA LANCASTER			X		02-15-2011											
WASHINGTON ST MOTOR VEHICLE FUEL TAX			X		3/1/2011											
WASHOE CNTY NEW LTD G.O. REF BDS			X		12/19/2011											
WASHOE CNTY NEW LTD G.O. REF BDS			X		9/20/2011											
WASHOE CNTY NEW SALES TAX REV BD			X		12/1/2011											
WASTE CONNECTIONS INC			X		9/28/2011											
WASTE CONNECTIONS INC			X		9/27/2011											
WASTE MANAGEMENT INC DEL			X		5/6/2011											
WEATHERFORD INTERNATIONAL LTD			X		3/31/2011											
WEATHERFORD INTERNATIONAL LTD			X		4/25/2011											
WELLPOINT INC			X		12/8/2011											
WELLPOINT INC			X		4/19/2011											
WELLS FARGO & CO			X		4/25/2011											
WESCO INTERNATIONAL INC			X		6/27/2011											
WESCO INTERNATIONAL INC			X		10/7/2011											
WESCO INTERNATIONAL INC			X		8/30/2011											
WESCO INTERNATIONAL INC			X		8/11/2011											
WESCO INTERNATIONAL INC			X		5/3/2011											
WESCO INTERNATIONAL INC			X		12/1/2011											
WEST VIRGINIA ST HSG DEV FD HSG FIN BDS			X		5/2/2011											
WESTERN DIGITAL CORP			X		4/25/2011											
WESTERN DIGITAL CORP			X		11/25/2011											
WESTERN DIGITAL CORP			X		3/14/2011											

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K			
					Over \$50,000,000												
WILLIAMS COMPANIES INC	SP	X	X	2/3/2011													
WILLIAMS SONOMA INC	SP	X	X	6/27/2011													
WILLIAMS SONOMA INC	SP	X	X	5/3/2011													
WILLIAMS SONOMA INC	SP	X		8/30/2011													
WINSTON-SALEM N C WTR & SWR SY	SP	X		03-16-2011													
WOLTERS KLUWER NV	SP	X		11/3/2011													
WOLTERS KLUWER NV	SP	X		10/25/2011													
WOLTERS KLUWER NV	SP	X		3/24/2011													
WOLVERINE WORLD WIDE INC	SP	X	X	03-21-2011													
WOLVERINE WORLD WIDE INC	SP	X	X	12-19-2011													
WOLVERINE WORLD WIDE INC	SP	X		05-19-2011													
WPP PLC	SP	X		05-06-2011													
WPP PLC	SP	X		09-12-2011													
WPP PLC	SP	X		04-27-2011													
WPP PLC	SP	X		02-24-2011													
WPP PLC	SP	X		02-22-2011													
XEROX CORP	SP	X		4/25/2011													
XTO ENERGY INC (BOND)	SP	X		04-25-2011													
YUM BRANDS INC	SP	X		12-23-2011													
YUM BRANDS INC	SP	X		12-19-2011													
YUM BRANDS INC	SP	X		08-22-2011													
YUM BRANDS INC	SP	X		08-08-2011													
YUM BRANDS INC	SP	X		08-24-2011													
YUM BRANDS INC	SP	X		08-15-2011													
YUM BRANDS INC	SP	X		08-03-2011													
ZIONS BANCORPORATION	SP	X		5/3/2011													
ZIONS BANCORPORATION	SP	X		6/9/2011													
ZURICH FINANCIAL SERVICES	SP	X		12/13/2011													
LTM FAMILY INVESTMENTS	DC																
3M CO (BOND)	DC	X	X	04-25-2011													
3M CO	DC	X		06-29-2011													
3M CO	DC	X		05-10-2011													
3M CO	DC	X		05-06-2011													
3M CO	DC	X		02-01-2011													
3M CO	DC	X		04-29-2011													
3M CO	DC	X		05-16-2011													
3M CO (BOND)	DC	X		01-25-2011													
3M CO	DC	X		03-31-2011													
3M COMPANY (BOND)	DC	X	X	01-25-2011													
ABB LTD	DC	X		12/7/2011													
ABB LTD	DC	X		9/22/2011													
ABB LTD	DC	X		6/13/2011													
ABB LTD	DC	X		8/5/2011													
ABB LTD	DC	X		10/28/2011													

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Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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SCHEDULE IV - TRANSACTIONS
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Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
AMERICAN MED SYS HLDGS INC	DC	X			1/27/2011											
AMERICAN RAILCAR INDS INC SR NT	DC			X	1/5/2011											
AMETEK INC NEW	DC			X	12/2/2011											
AMETEK INC NEW	DC			X	6/27/2011											
AMETEK INC NEW	DC				8/12/2011											
AMETEK INC NEW	DC			X	5/6/2011											
AMGEN INC	DC			X	5/13/2011											
AMPHENOL CORP NEW-CL A	DC			X	10/28/2011											
AMPHENOL CORP NEW-CL A	DC			X	10/21/2011											
AMPHENOL CORP NEW-CL A	DC			X	1/5/2011											
AMTRUST FINANCIAL SERVICES INC	DC			X	9/28/2011											
AMTRUST FINANCIAL SERVICES INC	DC			X	9/28/2011											
ANCHORAGE ALASKA	DC			X	01-14-2011											
ANGLO AMERICAN PLC	DC			X	12/13/2011											
ANIXTER INTERNATIONAL INC	DC			X	5/3/2011											
ANIXTER INTERNATIONAL INC	DC			X	7/19/2011											
ANIXTER INTERNATIONAL INC	DC			X	8/30/2011											
ANIXTER INTERNATIONAL INC	DC			X	6/17/2011											
ANIXTER INTERNATIONAL INC	DC			X	2/18/2011											
ANSYS INC	DC			X	11/21/2011											
ANSYS INC	DC			X	6/27/2011											
ANSYS INC	DC			X	5/3/2011											
ANSYS INC	DC			X	8/30/2011											
ANSYS INC	DC			X	1/18/2011											
ANSYS INC	DC			X	3/16/2011											
ANSYS INC	DC			X	1/5/2011											
AON CORP	DC			X	5/6/2011											
APACHE CORP	DC			X	1/31/2011											
APACHE CORP	DC			X	1/28/2011											
APACHE CORP	DC			X	1/28/2011											
APPLE INC	DC			X	05-06-2011											
APPLE INC	DC			X	10/4/2011											
APPLE INC	DC			X	7/14/2011											
APPLE INC	DC			X	10/10/2011											
APPLE INC	DC			X	10/6/2011											
APPLE INC	DC			X	9/21/2011											
APPLE INC	DC			X	8/3/2011											
APPLE INC	DC			X	6/13/2011											
APPLE INC	DC			X	1/5/2011											
APPROACH RESOURCES INC	DC			X	10/19/2011											
APPROACH RESOURCES INC	DC			X	7/29/2011											
APPROACH RESOURCES INC	DC			X	8/5/2011											
APPROACH RESOURCES INC	DC			X	7/28/2011											
ARCHER-DANIELS-MIDLAND CO	DC			X	5/13/2011											

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Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
ARCHER-DANIELS-MIDLAND CO	DC	X	X	X	1/5/2011	X										
ASCENT MEDIA CORPORATION	DC	X	X	X	5/9/2011	X										
ASHLAND INC	DC	X			4/19/2011	X										
ASTELLAS PHARMA INC	DC	X	X		4/25/2011	X										
ASTRAZENECA ORD	DC	X			1/25/2011	X										
ASTRAZENECA PLC	DC	X	X	X	4/25/2011	X										
ASTRAZENECA PLC	DC	X	X	X	12/13/2011	X										
AT&T INC	DC	X	X	X	4/25/2011	X										
AT&T INC (BOND)	DC	X	X	X	4/25/2011	X										
AT&T INC	DC	X	X	X	05-19-2011	X										
AT&T INC (BOND)	DC	X	X	X	04-25-2011	X										
AT&T INC	DC	X	X	X	06-29-2011	X										
AT&T INC	DC	X	X	X	05-09-2011	X										
AT&T INC (BOND)	DC	X	X	X	02-04-2011	X										
AT&T INC	DC	X	X	X	02-18-2011	X										
ATLANTA GA ART REV GENERAL REV REF BDS	DC	X	X	X	8/15/2011	X										
ATLANTA GA ART REV GENERAL REV REF BDS	DC	X	X	X	8/15/2011	X										
ATLANTA GA ART REV GENERAL REV REF BDS	DC	X	X	X	3/22/2011	X										
ATLANTA GA ART REV GENERAL REV REF BDS	DC	X	X	X	10/27/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	4/20/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	12/2/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	11/17/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	8/5/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	10/19/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	6/27/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	9/13/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	8/15/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	5/19/2011	X										
ATP OIL & GAS CORP SR 2LIEN NT	DC	X	X	X	3/23/2011	X										
AUTOLIV INC	DC	X	X	X	9/2/2011	X										
AVON PRODS INC (BOND)	DC	X	X	X	01-18-2011	X										
BAKER HUGHES INC	DC	X	X	X	05-19-2011	X										
BAKER HUGHES INC	DC	X	X	X	03-21-2011	X										
BAKER HUGHES INC	DC	X	X	X	05-06-2011	X										
BAKER HUGHES INC	DC	X	X	X	05-16-2011	X										
BAKER HUGHES INC	DC	X	X	X	04-13-2011	X										
BAKER HUGHES INC	DC	X	X	X	01-28-2011	X										
BAKER HUGHES INC	DC	X	X	X	9/30/2011	X										
BANCO BRADESCO SA	DC	X	X	X	4/12/2011	X										
BANCO SANTANDER BRAZIL SA	DC	X	X	X	11/25/2011	X										
BANK NEW YORK MELLON CORP	DC	X	X	X	8/3/2011	X										
BANK NEW YORK MELLON CORP	DC	X	X	X	8/8/2011	X										
BANK NEW YORK MELLON CORP	DC	X	X	X	1/5/2011	X										
BANK OF AMERICA CORP	DC	X	X	X	4/25/2011	X										
BANK OF AMERICA CORP	DC	X	X	X	1/24/2011	X										

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Asset	SP, DC, JT	Type of Transaction			Date	Amount of Transaction										
		PURCHASE	SALE	EXCHANGE		B	C	D	E	F	G	H	I	J	K	L
BRISTOL MYERS SQUIBB CO		X			12/8/2011											
BRITISH AMERICAN TOBACCO PLC		X			12/13/2011											
BROCADE COMMUNICATIONS SYS INC		X			6/27/2011											
BROCADE COMMUNICATIONS SYS INC		X			5/3/2011											
BROCADE COMMUNICATIONS SYS INC		X			1/27/2011											
BROOKFIELD ASSET MANAGEMENT INC		X			12/13/2011											
BROOKFIELD ASSET MANAGEMENT INC		X			6/1/2011											
BROWARD CNTY FLA		X			01-13-2011											
BROWN & BROWN INC		X			05-19-2011											
BRUNSWICK CORP		X			6/27/2011											
BRUNSWICK CORP		X			5/3/2011											
BRUNSWICK CORP		X			8/12/2011											
BT GROUP PLC		X			12/13/2011											
BT GROUP PLC		X			4/13/2011											
BT GROUP PLC		X			4/13/2011											
C H ROBINSON WORLDWIDE INC		X			05-24-2011											
C H ROBINSON WORLDWIDE INC		X			04-28-2011											
C H ROBINSON WORLDWIDE INC		X			05-06-2011											
C H ROBINSON WORLDWIDE INC		X			01-12-2011											
C H ROBINSON WORLDWIDE INC		X			08-15-2011											
CABOT OIL & GAS CORP		X			8/30/2011											
CABOT OIL & GAS CORP		X			11/2/2011											
CABOT OIL & GAS CORP		X			8/1/2011											
CALON PETE CO		X			3/21/2011											
CALON PETE CO		X			4/13/2011											
CALON PETE CO		X			4/11/2011											
CAMPBELL SOUP CO (BOND)		X			04-25-2011											
CAMPBELL SOUP CO (BOND)		X			02-15-2011											
CAMPBELL SOUP CO (BOND)		X			02-02-2011											
CANADIAN NATURAL RESOURCES		X			4/26/2011											
CANADIAN NATURAL RESOURCES		X			3/4/2011											
CANADIAN NATURAL RESOURCES		X			6/24/2011											
CANADIAN NATURAL RESOURCES		X			1/5/2011											
CANADIAN OIL SANDS LIMITED		X			8/17/2011											
CANON INC		X			8/17/2011											
CANON INC		X			8/1/2011											
CANON INC-ADR NEW		X			12/13/2011											
CAPITAL ONE MULTI-ASSET (BOND)		X			04-12-2011											
CAPITAL ONE MULTI-ASSET (BOND)		X			04-25-2011											
CAPMARK FINL GROUP INC SR NT		X			1/5/2011											
CARBO CERAMICS INC		X			8/30/2011											
CARBO CERAMICS INC		X			8/9/2011											
CARDINAL HEALTH INC		X			08-24-2011											
CARNIVAL PLC		X			12/13/2011											

SP, DC, JT	Asset	Type of Transaction		Date	Amount of Transaction
		PURCHASE	SALE		
		EXCHANGE			
				Check Box: If Capital Gain Exceeded \$200	
DC	CARNIVAL PLC	X		5/11/2011	B
DC	CARPENTER TECHNOLOGY CORP	X	X	6/27/2011	X
DC	CARPENTER TECHNOLOGY CORP	X	X	9/23/2011	X
DC	CARPENTER TECHNOLOGY CORP	X	X	5/3/2011	X
DC	CARPENTER TECHNOLOGY CORP	X		8/12/2011	X
DC	CARREFOUR	X		4/26/2011	X
DC	CARREFOUR	X		4/26/2011	X
DC	CARREFOUR	X		1/26/2011	X
DC	CARREFOUR	X		10/4/2011	X
DC	CARREFOUR	X		7/19/2011	X
DC	CARREFOUR	X		1/26/2011	X
DC	CARREFOUR	X		6/27/2011	X
DC	CASH AMERICA INTERNATIONAL INC	X		8/12/2011	X
DC	CASH AMERICA INTERNATIONAL INC	X		6/9/2011	X
DC	CATALYST HEALTH SOLUTIONS INC	X		12/9/2011	X
DC	CATALYST HEALTH SOLUTIONS INC	X		8/30/2011	X
DC	CATALYST HEALTH SOLUTIONS INC	X		7/6/2011	X
DC	CATERPILLAR INC	X	X	06-29-2011	X
DC	CATERPILLAR INC	X	X	02-11-2011	X
DC	CATERPILLAR INC	X	X	01-28-2011	X
DC	CATERPILLAR INC	X		01-07-2011	X
DC	CATERPILLAR INC	X		05-09-2011	X
DC	CELGENE CORP	X		01-07-2011	X
DC	CELGENE CORP	X		06-29-2011	X
DC	CELGENE CORP	X		05-09-2011	X
DC	CELGENE CORP	X		05-06-2011	X
DC	CELGENE CORP	X		02-08-2011	X
DC	CEMEX S A B DE CV	X		7/29/2011	X
DC	CEMEX S A B DE CV	X		4/21/2011	X
DC	CEMEX S A B DE CV	X		5/23/2011	X
DC	CEMEX S A B DE CV	X		1/27/2011	X
DC	CEMEX S A B DE CV	X		2/22/2011	X
DC	CENTERPOINT ENERGY INC	X	X	8/12/2011	X
DC	CENTINELA VALLEY CALIF UN HIGH SCH DIST G/O ELEC	X		8/1/2011	X
DC	CENTRAIS ELECTRICAS	X		3/18/2011	X
DC	CENTRAL EUROPEAN DISTR CORP	X		3/24/2011	X
DC	CENTRICA PLC	X		5/11/2011	X
DC	CENTRICA PLC	X		5/10/2011	X
DC	CHASE ISSUANCE TR (BOND)	X		04-25-2011	X
DC	CHASE ISSUANCE TR (BOND)	X		01-18-2011	X
DC	CHECK POINT SOFTWARE	X		8/17/2011	X
DC	CHESAPEAKE ENERGY CORP	X		4/25/2011	X
DC	CHEVRON CORP (BOND)	X		04-12-2011	X
DC	CHEVRON CORP	X		02-11-2011	X

**SCHEDULE IV - TRANSACTIONS
STATEMENT 2**

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC		CHEVRON CORP	X	X	01-07-2011											
DC		CHEVRON CORP	X	X	05-19-2011											
DC		CHEVRON CORP	X	X	01-28-2011											
DC		CHEVRON CORP	X		05-09-2011											
DC		CHEVRON CORPORATION	X	X	4/25/2011											
DC		CHEVRON CORPORATION	X	X	9/30/2011											
DC		CHICAGO ILL O HARE INTL ARPT REV RFDG	X		1/27/2011											
DC		CHICAGO ILL O HARE INTL ARPT REV RFDG	X		5/12/2011											
DC		CHICAGO ILL PK DIST	X	X	08-17-2011											
DC		CHICAGO ILL WTR SYS REV TAXABLE	X	X	04-06-2011											
DC		CHICAGO ILL WTR SYS REV TAXABLE	X		01-20-2011											
DC		CHICAGO ILLINOIS WTR SYS REV	X		01-20-2011											
DC		CHICOS FAS INC	X	X	9/7/2011											
DC		CHICOS FAS INC	X	X	10/27/2011											
DC		CHIPOTLE MEXICAN GRILL INC	X	X	6/27/2011											
DC		CHIPOTLE MEXICAN GRILL INC	X	X	2/18/2011											
DC		CHIPOTLE MEXICAN GRILL INC	X	X	7/8/2011											
DC		CHIPOTLE MEXICAN GRILL INC	X		5/6/2011											
DC		CHUBB CORP	X		5/13/2011											
DC		CIGNA CORPORATION	X		9/7/2011											
DC		CIRRUS LOGIC INC	X	X	6/17/2011											
DC		CIRRUS LOGIC INC	X		9/15/2011											
DC		CIRRUS LOGIC INC	X		7/19/2011											
DC		CIRRUS LOGIC INC	X		4/20/2011											
DC		CIRRUS LOGIC INC	X		4/21/2011											
DC		CISCO SYS INC (BOND)	X		02-22-2011											
DC		CISCO SYS INC	X	X	11-29-2011											
DC		CISCO SYS INC	X		02-01-2011											
DC		CISCO SYSTEMS INC	X	X	2/17/2011											
DC		CISCO SYSTEMS INC	X	X	2/16/2011											
DC		CISCO SYSTEMS INC	X	X	3/8/2011											
DC		CISCO SYSTEMS INC	X	X	3/16/2011											
DC		CISCO SYSTEMS INC	X	X	3/29/2011											
DC		CISCO SYSTEMS INC	X		1/5/2011											
DC		CT GROUP INC NEW SECD NT	X	X	1/5/2011											
DC		CITIBANK CR CARD ISSUANCE TR (BOND)	X	X	04-12-2011											
DC		CITIGROUP FDG INC (BOND)	X	X	04-12-2011											
DC		CITIGROUP INC	X	X	4/25/2011											
DC		CITRIX SYSTEMS INC	X	X	5/11/2011											
DC		CITRIX SYSTEMS INC	X	X	10/28/2011											
DC		CITRIX SYSTEMS INC	X		8/3/2011											
DC		CITRIX SYSTEMS INC	X		1/5/2011											
DC		CLEVELAND OHIO WTRWKS REV	X	X	08-17-2011											
DC		CNH EQUIP TR 2008-B (BOND)	X	X	01-18-2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
DC	CNH EQUIP TR 2009-B (BOND)	X			04-12-2011		X									
DC	COACH INC	X			5/6/2011			X								
DC	COACH INC	X			8/19/2011			X								
DC	COACH INC	X			3/15/2011			X								
DC	COACH INC	X			1/5/2011			X								
DC	COCA COLA CO	X			06-29-2011			X								
DC	COCA COLA CO	X			05-10-2011			X								
DC	COCA COLA CO	X			02-01-2011			X								
DC	COCA COLA CO	X			5/6/2011			X								
DC	COCA-COLA CO (BOND)	X			03-15-2011			X								
DC	COCA-COLA FEMSA SAB DE CV	X			8/17/2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			10/28/2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			04-29-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			03-15-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			6/28/2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-25-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-22-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-24-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			12-23-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-23-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			1/5/2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-15-2011			X								
DC	COGNIZANT TECHNOLOGY SOLUTIONS	X			08-08-2011			X								
DC	COINSTAR INC	X			1/19/2011			X								
DC	COLORADO HSG FIN AUTH SINGLE P/C	X			4/1/2011			X								
DC	COLORADO HSG FIN AUTH SINGLE P/C	X			10/3/2011			X								
DC	COLUMBIA MD SCH DIST GO REF SCH BPS	X			6/9/2011			X								
DC	COMCAST CORP	X			12/20/2011			X								
DC	COMCAST CORP	X			11/18/2011			X								
DC	COMCAST CORPORATION	X			12/27/2011			X								
DC	COMCAST CORPORATION	X			5/6/2011			X								
DC	COMERICA INC	X			9/7/2011			X								
DC	COMERICA INC	X			5/13/2011			X								
DC	COMERICA INC	X			10/12/2011			X								
DC	COMPANHIA DE BEBIDAS DAS	X			8/17/2011			X								
DC	CONCHO RESOURCES INC	X			1/12/2011			X								
DC	CONCHO RESOURCES INC	X			2/9/2011			X								
DC	CONDERA LONG/SHORT-HEDGE FUND HOUSTON	X			6/1/2011			X								
DC	CONDERA LONG/SHORT-HEDGE FUND HOUSTON	X			7/1/2011			X								
DC	CONDERA LONG/SHORT-HEDGE FUND HOUSTON	X			8/1/2011			X								
DC	CONDERA LONG/SHORT-HEDGE FUND HOUSTON	X			10/1/2011			X								
DC	CONOCOPHILLIPS (BOND)	X			04-12-2011			X								
DC	CONOCOPHILLIPS (BOND)	X			02-04-2011			X								

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						A	B	C	D	E	F	G	H	I	J	K
CONOCOPHILLIPS (BOND)		X			01-24-2011		X									
CONSOLIDATED EDISON INC		X			11-29-2011		X									
CONSOLIDATED EDISON INC		X			01-07-2011		X									
CONSOLIDATED EDISON INC		X			06-29-2011		X									
CONSOLIDATED EDISON INC		X			02-11-2011		X									
CONSOLIDATED EDISON INC		X			05-10-2011		X									
CONSOLIDATED EDISON INC		X			02-02-2011		X									
CONSTELLATION BRANDS INC		X			6/27/2011		X									
CONSTELLATION BRANDS INC		X			5/3/2011		X									
CONSTELLATION BRANDS INC		X			8/26/2011		X									
COOK CNTY ILL G/O SCH DIST NO 72 RFDG		X			12/1/2011		X									
CORE LABORATORIES NV		X			6/27/2011		X									
CORE LABORATORIES NV		X			9/14/2011		X									
CORE LABORATORIES NV		X			9/16/2011		X									
CORE LABORATORIES NV		X			10/10/2011		X									
CORE LABORATORIES NV		X			8/12/2011		X									
CORE LABORATORIES NV		X			8/8/2011		X									
CORE LABORATORIES NV		X			5/3/2011		X									
CORNING INC		X			11/25/2011		X									
COSTCO WHOLESALE CORP-NEW		X			5/6/2011		X									
COSTCO WHOLESALE CORP-NEW		X			1/5/2011		X									
COVANCE INC		X			12/2/2011		X									
COVANCE INC		X			4/5/2011		X									
COVANCE INC		X			1/5/2011		X									
CPL ENERGIA S A		X			8/17/2011		X									
CRICKET COMMUNICATIONS INC GTD SRNT		X			10/20/2011		X									
CRICKET COMMUNICATIONS INC GTD SRNT		X			9/26/2011		X									
CROCS INC		X			11/30/2011		X									
CROCS INC		X			8/12/2011		X									
CROCS INC		X			7/20/2011		X									
CULLEN / FROST BANKERS INC		X			05-19-2011		X									
CULLEN / FROST BANKERS INC		X			11-02-2011		X									
CVS CAREMARK CORP		X			02-02-2011		X									
CVS CAREMARK CORP		X			01-31-2011		X									
CVS CAREMARK CORP		X			03-18-2011		X									
CYTEC INDUSTRIES INC		X			6/27/2011		X									
CYTEC INDUSTRIES INC		X			5/3/2011		X									
CYTEC INDUSTRIES INC		X			9/12/2011		X									
CYTEC INDUSTRIES INC		X			8/30/2011		X									
DALLAS TEX GO BD		X			01-07-2011		X									
DANAHER CORP		X			6/13/2011		X									
DANAHER CORP		X			10/28/2011		X									
DANAHER CORP		X			12/27/2011		X									
DANAHER CORP		X			1/5/2011		X									

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	Date	Amount of Transaction										
				B	C	D	E	F	G	H	I	J	K	
DISCOVERY COMMUNICATIONS INC		PURCHASE	01-11-2011											
DISTRIBUIDORA INTL		SALE	8/15/2011											
DISTRICT COLUMBIA REV		EXCHANGE	01-03-2011											
DOLBY LABORATORIES INC			03-03-2011											
DOLBY LABORATORIES INC			03-07-2011											
DOLBY LABORATORIES INC			01-06-2011											
DOLBY LABORATORIES INC			01-31-2011											
DOLLAR GEN CORP			06-06-2011											
DOLLAR GEN CORP			08-29-2011											
DOLLAR GEN CORP			05-06-2011											
DOLLAR GEN CORP			05-16-2011											
DOLLAR GEN CORP			05-11-2011											
DOLLAR GEN CORP			04-11-2011											
DOMINION RES INC VA NEW			06-29-2011											
DOMINION RES INC VA NEW			05-09-2011											
DOMINION RES INC VA NEW			03-14-2011											
DOVER CORP (BOND)			02-15-2011											
DOW CHEM CO			09-14-2011											
DOW CHEM CO			09-23-2011											
DOW CHEMICAL CO.			3/21/2011											
DR REDDYS LABS LTD			4/8/2011											
DRIL-QUIP INC			6/10/2011											
DRIL-QUIP INC			6/17/2011											
DRIL-QUIP INC			5/6/2011											
DRIL-QUIP INC			4/6/2011											
DSW INC			6/27/2011											
DSW INC			8/12/2011											
DSW INC			5/6/2011											
DU PONT E I DE NEMOURS & CO			06-29-2011											
DU PONT E I DE NEMOURS & CO			05-10-2011											
DU PONT E I DE NEMOURS & CO			03-25-2011											
DUKE ENERGY CORP			02-18-2011											
EATON CORP			05-11-2011											
EATON CORP			06-29-2011											
EATON CORP			01-28-2011											
EATON CORP			12/27/2011											
EATON CORP			12/12/2011											
EL PASO CO COLO HOME MTG REV			7/1/2011											
EL PASO CORPORATION			5/24/2011											
EL PASO CORPORATION			12/15/2011											
EU LILLY & CO			10/13/2011											
EU LILLY & CO			4/25/2011											
EMC CORP-MASS			5/13/2011											
ENDO PHARMACEUTICALS HLDGS INC			6/27/2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	L
ENDO PHARMACEUTICALS HLDGS INC	DC	X	X	X	5/3/2011		X									
ENDO PHARMACEUTICALS HLDGS INC	DC	X			8/30/2011		X									
ENEL SOCIETA PER AZIONI	DC	X	X		12/13/2011		X									
ENEL SOCIETA PER AZIONI	DC	X			6/1/2011		X									
ENERGEN CORP	DC	X			09-29-2011			X								
ENERGY CONVERSION DEVICES INC SR NT	DC	X	X	X	1/5/2011			X								
ENERGY CONVERSION DEVICES INC SR NT	DC	X			4/12/2011		X									
ENI SPA ROMA	DC	X			9/29/2011		X									
ENI SPA ROMA	DC	X			7/12/2011		X									
ENI SPA ROMA	DC	X			3/2/2011		X									
ENI SPA ROMA	DC	X			1/26/2011		X									
ENSCO PLC	DC	X	X		12-19-2011			X								
ENSCO PLC	DC	X			05-16-2011			X								
ENSCO PLC	DC	X			12/21/2011		X									
ENSCO PLC	DC	X			12/5/2011		X									
ENSCO PLC	DC	X			12/21/2011		X									
EOG RES INC	DC	X	X	X	1/6/2011		X									
ERICSSON L M TEL CO	DC		X	X	4/25/2011		X									
EXCO RES INC SR NT	DC	X			10/4/2011		X									
EXCO RES INC SR NT	DC	X			8/16/2011		X									
EXCO RES INC SR NT	DC	X			5/11/2011			X								
EXPEDIA INC	DC	X	X		1/3/2011			X								
EXPEDITORS INTL WASHINGTON INC	DC	X	X		09-19-2011		X									
EXPEDITORS INTL WASHINGTON INC	DC	X	X		05-06-2011		X									
EXPEDITORS INTL WASHINGTON INC	DC	X			05-24-2011		X									
EXPEDITORS INTL WASHINGTON INC	DC	X			05-16-2011		X									
EXPEDITORS INTL WASHINGTON INC	DC	X			04-28-2011			X								
EXPRESS SCRIPTS INC COMMON	DC	X	X		8/31/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		8/3/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		4/26/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		9/22/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		12/2/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		4/5/2011		X									
EXPRESS SCRIPTS INC COMMON	DC	X	X		3/2/2011			X								
EXXON MOBIL CORP	DC	X	X	X	02-02-2011		X									
EXXON MOBIL CORP	DC	X	X	X	01-07-2011		X									
EXXON MOBIL CORP	DC	X	X	X	06-29-2011		X									
EXXON MOBIL CORP	DC	X	X	X	01-31-2011		X									
F5 NETWORKS INC	DC	X	X	X	05-06-2011		X									
F5 NETWORKS INC	DC	X	X	X	05-16-2011		X									
F5 NETWORKS INC	DC	X	X	X	03-24-2011		X									
F5 NETWORKS INC	DC	X	X	X	12/2/2011		X									
FAIRFAX CNTY VA ECONOMIC DEV AUTH RES RECOVER	DC	X	X	X	9/14/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	FEDERAL FARM CR BKS (BOND)	X			04-12-2011			X								
DC	FEDERAL HOME LN BKS (BOND)	X			04-20-2011			X								
DC	FEDERAL HOME LN MTG CORP (BOND)	X			04-20-2011			X								
DC	FEDERAL NATL MTG ASSN (BOND)	X			04-12-2011			X								
DC	FEDERAL NATL MTG ASSN (BOND)	X			04-20-2011			X								
DC	FEDERATED INVS INC PA	X			06-03-2011				X							
DC	FEDEX CORP	X			05-11-2011			X								
DC	FEDEX CORP	X			06-29-2011			X								
DC	FEDEX CORP	X			02-07-2011					X						
DC	FLEXTRONICS INTERNATIONAL	X			6/15/2011			X								
DC	FLORIDA HSG FIN CORP HOMEOWNER MTG REV BDS	X			7/1/2011			X								
DC	FLORIDA HSG FIN CORP HOMEOWNER MTG REV	X			3/23/2011			X								
DC	FLORIDA PORTS FING COMMN REV BDS	X			6/13/2011				X							
DC	FLUOR CORP NEW	X			9/22/2011			X								
DC	FLUOR CORP NEW	X			6/13/2011			X								
DC	FLUOR CORP NEW	X			3/7/2011			X								
DC	FLUOR CORP NEW	X			1/5/2011				X							
DC	FLUOR CORP NEW	X			6/27/2011			X								
DC	FMC CORP NEW	X			10/12/2011			X								
DC	FMC CORP NEW	X			12/23/2011			X								
DC	FMC CORP NEW	X			9/30/2011			X								
DC	FMC CORP NEW	X			8/12/2011			X								
DC	FMC CORP NEW	X			5/3/2011				X							
DC	FMC TECHNOLOGIES INC	X			4/15/2011			X								
DC	FMC TECHNOLOGIES INC	X			9/16/2011			X								
DC	FMC TECHNOLOGIES INC	X			12/12/2011			X								
DC	FMC TECHNOLOGIES INC	X			3/7/2011			X								
DC	FMC TECHNOLOGIES INC	X			6/24/2011			X								
DC	FMC TECHNOLOGIES INC	X			2/16/2011			X								
DC	FMC TECHNOLOGIES INC	X			1/5/2011				X							
DC	FOCUS MEDIA HLDG LTD	X			11/21/2011			X								
DC	FOCUS MEDIA HLDG LTD	X			9/21/2011			X								
DC	FOREST LABORATORIES INC	X			1/10/2011			X								
DC	FORSYTH CNTY GA HOSP AUTH REV	X			10/3/2011			X								
DC	FOSSIL INC	X			12/22/2011			X								
DC	FOSSIL INC	X			11/9/2011			X								
DC	FOSSIL INC	X			9/22/2011			X								
DC	FOSSIL INC	X			8/25/2011			X								
DC	FRANCE TELECOM	X			4/25/2011			X								
DC	FRANCE TELECOM	X			1/26/2011			X								
DC	FRANKLIN RES INC	X			05-06-2011			X								
DC	FRANKLIN RES INC	X			02-14-2011				X							
DC	FRANKLIN RES INC	X			02-11-2011					X						
DC	FRESENIUS MEDICAL CARE AG	X			8/17/2011			X								

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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SCHEDULE IV - TRANSACTIONS
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SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	GOLDMAN SACHS GROUP INC	X			5/5/2011			X								
DC	GOLDMAN SACHS GROUP INC	X			8/12/2011			X								
DC	GOOGLE INC		X		08-24-2011			X								
DC	GOOGLE INC		X		08-19-2011			X								
DC	GOOGLE INC		X		05-06-2011				X							
DC	GOOGLE INC		X		8/3/2011			X								
DC	GOOGLE INC		X		10/4/2011			X								
DC	GOOGLE INC		X		4/15/2011			X								
DC	GOOGLE INC		X		5/6/2011			X								
DC	GOOGLE INC		X		1/5/2011			X								
DC	GOOGLE INC		X		5/9/2011				X							
DC	GRAINGER W W INC		X		05-19-2011			X								
DC	GRANT CNTY WASH PUB UTIL DIST REV BDS		X		1/3/2011			X								
DC	GREATER ORLANDO AVIATION AUTH FAC REF REV BD		X		10/3/2011			X								
DC	GREATER ORLANDO AVIATION AUTH FAC REF REV	X			1/25/2011			X								
DC	GREIF INC		X		05-19-2011			X								
DC	GREIF INC				12-19-2011				X							
DC	GREIF INC		X		11-02-2011			X								
DC	GREIF INC				03-22-2011					X						
DC	HANCOCK HOLDING CO		X		9/1/2011			X								
DC	HARBINGER GROUP INC SR SEC		X		6/6/2011			X								
DC	HARBINGER GROUP INC SR SEC		X		9/20/2011			X								
DC	HARBINGER GROUP INC SR SEC		X		7/20/2011				X							
DC	HARBINGER GROUP INC SR SEC		X		8/16/2011					X						
DC	HARDING LOEVNER FUNDS INC		X		12/19/2011								X			
DC	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)		X		02-15-2011			X								
DC	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)		X		03-15-2011			X								
DC	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)		X		01-18-2011			X								
DC	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)		X		04-25-2011			X								
DC	HARLEY DAVIDSON MOTORCYCLE TRUST (BOND)		X		04-15-2011			X								
DC	HARRAHS OPERATING CO INC		X		1/6/2011		X									
DC	HARRAHS OPERATING CO INC		X		8/19/2011			X								
DC	HARRAHS OPERATING CO INC		X		1/18/2011			X								
DC	HARRAHS OPERATING CO INC		X		3/31/2011			X								
DC	HARRAHS OPERATING CO INC		X		4/26/2011			X								
DC	HARRAHS OPERATING CO INC		X		7/18/2011			X								
DC	HARRAHS OPERATING CO INC		X		10/4/2011			X								
DC	HAWKINS INTERNATIONAL-HEDGE FUND HOUST	X			7/1/2011								X			
DC	HEALTH MANAGEMENT ASSOCIATES		X		6/27/2011		X									
DC	HEALTH MANAGEMENT ASSOCIATES		X		5/3/2011		X									
DC	HELMERICH & PAYNE INC		X		03-21-2011			X								
DC	HELMERICH & PAYNE INC		X		10-03-2011			X								
DC	HELMERICH & PAYNE INC		X		05-19-2011									X		
DC	HEWLETT PACKARD CO (BOND)			X	04-25-2011											

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						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	HEWLETT PACKARD CO (BOND)	X			04-25-2011											
DC	HEWLETT PACKARD CO	X			09-22-2011											
DC	HEWLETT PACKARD CO	X			01-07-2011											
DC	HEWLETT PACKARD CO	X			10-19-2011											
DC	HEWLETT PACKARD CO (BOND)	X			06-28-2011											
DC	HEWLETT PACKARD CO	X			02-02-2011											
DC	HEWLETT PACKARD CO	X			02-14-2011											
DC	HEWLETT PACKARD CO	X			10/6/2011											
DC	HEWLETT PACKARD CO	X			5/6/2011											
DC	HEXCEL CORP NEW	X			8/12/2011											
DC	HEXCEL CORP NEW	X			7/20/2011											
DC	HEXCEL CORP NEW	X			7/25/2011											
DC	HEXCEL CORP NEW	X			7/22/2011											
DC	HILLSBOROUGH CNTY FLA AVIATION TAMPA INTL	X			11/10/2011											
DC	HITACHI LTD	X			12/13/2011											
DC	HITACHI LTD	X			3/24/2011											
DC	HMS HOLDINGS CORP	X			6/27/2011											
DC	HMS HOLDINGS CORP	X			5/3/2011											
DC	HMS HOLDINGS CORP	X			8/30/2011											
DC	HOLLY CORP	X			03-21-2011											
DC	HOLLY CORP	X			05-19-2011											
DC	HOLLYFRONTIER CORP	X			09-20-2011											
DC	HONDA AUTO RECEIVABLES 2007-2 (BOND)	X			01-21-2011											
DC	HONDA AUTO RECEIVABLES 2007-2 (BOND)	X			02-22-2011											
DC	HONDA AUTO RECEIVABLES OWNER TR (BOND)	X			04-25-2011											
DC	HONDA MOTOR CO LTD	X			5/2/2011											
DC	HONDA MOTOR CO LTD	X			4/21/2011											
DC	HONDA MOTOR CO LTD-ADR NEW	X			12/30/2011											
DC	HONDA MOTOR CO LTD-ADR NEW	X			12/13/2011											
DC	HONDA MOTOR CO LTD-ADR NEW	X			9/30/2011											
DC	HONDA MOTOR CO LTD-ADR NEW	X			9/7/2011											
DC	HONEYWELL INTL INC (BOND)	X			04-25-2011											
DC	HONEYWELL INTL INC (BOND)	X			03-02-2011											
DC	HOOVER ALA BRD ED CAP OUTLAY WTS G/O TAX	X			2/15/2011											
DC	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			1/5/2011											
DC	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			12/15/2011											
DC	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			10/25/2011											
DC	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			9/13/2011											
DC	HOVANIAN K ENTERPRISES INC GTD SR SEC NT	X			1/6/2011											
DC	HSBC HLDGS	X			8/1/2011											
DC	HSBC HOLDINGS PLC	X			12/13/2011											
DC	HUDSON CITY BANCORP	X			01-28-2011											
DC	HUDSON CNTY NJ IMPT AUTH	X			04-25-2011											
DC	ICAHN ENTERPRISES LP/CORP SR NT	X			1/5/2011											

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Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
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					A	B	C	D	E	F	G	H	I	J	K
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
JPMORGAN CHASE & CO (BOND)	DC	PURCHASE		04-12-2011	X										
JPMORGAN CHASE & CO (BOND)	DC	SALE		02-01-2011			X								
JPMORGAN CHASE & CO (BOND)	DC	EXCHANGE		04-12-2011											
Check Box if Capital Gain Exceeded \$200															
JUNIPER NETWORKS INC	DC			05-06-2011		X									
JUNIPER NETWORKS INC	DC			08-08-2011				X							
JUNIPER NETWORKS INC	DC			08-03-2011				X							
JUNIPER NETWORKS INC	DC			05-16-2011			X								
KENTUCKY INTERLOCAL SCH TRANSN LEASE REV BDS	DC			3/1/2011			X								
KENTUCKY ST TPK AUTH ECONOMIC REV BDS	DC			6/17/2011			X								
KEPPEL CORP LTD	DC			12/13/2011				X							
KEYCORP	DC			1/24/2011				X							
KIRBY CORP	DC			12/2/2011				X							
KIRBY CORP	DC			10/6/2011					X						
KONINKLUKE AHOLD NV	DC			4/25/2011				X							
KONINKLUKE AHOLD NV	DC			3/4/2011				X							
KRAFT FOODS INC	DC			12/20/2011				X							
KRAFT FOODS INC	DC			10/10/2011				X							
KROGER CO	DC			4/25/2011				X							
KROGER CO	DC			02-11-2011				X							
KROGER CO	DC			02-02-2011				X							
KROGER CO	DC			06-29-2011					X						
KROGER CO	DC			05-10-2011						X					
LAS VEGAS SANDS CORP	DC			10-05-2011				X							
LAS VEGAS SANDS CORP	DC			09-29-2011				X							
LAS VEGAS SANDS CORP	DC			09-30-2011				X							
LAS VEGAS SANDS CORP	DC			10-14-2011				X							
LAS VEGAS SANDS CORP	DC			09-27-2011				X							
LAS VEGAS SANDS CORP	DC			09-28-2011					X						
LENNAR CORP SR NT	DC			7/6/2011				X							
LENNAR CORP SR NT	DC			6/13/2011				X							
LEVEL 3 FING INC	DC			4/5/2011					X						
LEVEL 3 FING INC	DC			1/5/2011						X					
LEVEL 3 FING INC	DC			4/4/2011						X					
LEVEL 3 FING INC	DC			5/24/2011							X				
LEVEL 3 FING INC	DC			5/26/2011				X							
LIBERTY GLOBAL INC	DC			5/6/2011						X					
LIBERTY MEDIA CORPORATION	DC			5/6/2011					X						
LIFE TIME FITNESS INC	DC			4/26/2011						X					
LILLY ELI & CO	DC			05-19-2011					X						
LILLY ELI & CO (BOND)	DC			01-19-2011					X						
LILLY ELI & CO (BOND)	DC			04-12-2011						X					
LILLY ELI & CO (BOND)	DC			02-04-2011							X				
LILLY ELI & CO	DC			03-21-2011								X			

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SP, DC, JT	Asset	Type of Transaction		Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
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MONSANTO CO	DC	X			12-01-2011		X									
MONSANTO CO	DC	X			11-25-2011			X								
MORRISON W SUPERMARKETS PLCORP	DC	X		X	5/3/2011			X								
MS&AD INS GP HLDS	DC	X			1/26/2011			X								
MS&AD INSURANCE GROUP HLDS INC	DC	X			4/25/2011			X								
MS&AD INSURANCE GROUP HLDS INC	DC	X			4/25/2011			X								
MS&AD INSURANCE GROUP HLDS INC	DC	X			1/24/2011			X								
MYRTLE BEACH S C CFS PARTN REF COPS	DC	X			7/1/2011			X								
NABORS INDUSTRIES LTD	DC	X			7/7/2011			X								
NABORS INDUSTRIES LTD	DC	X			4/26/2011				X							
NASDAQ OMX GROUP INC (THE)	DC	X		X	6/27/2011			X								
NASDAQ OMX GROUP INC (THE)	DC	X		X	5/3/2011			X								
NASDAQ OMX GROUP INC (THE)	DC	X			8/30/2011			X								
NASDAQ OMX GROUP INC (THE)	DC	X			1/4/2011				X							
NATIONAL FUEL GAS CO	DC	X			8/5/2011				X							
NATIONAL INSTRUMENTS CORP	DC	X		X	5/6/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X		X	6/27/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X		X	6/30/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X		X	5/3/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X			6/29/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X			5/12/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X			6/15/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X			8/4/2011			X								
NATIONAL INSTRUMENTS CORP	DC	X			5/6/2011			X								
NAVIOS MARITIME HLDS INC 1ST PRIORITY SHIP	DC	X			9/7/2011			X								
NAVIOS MARITIME HLDS INC 1ST PRIORITY SHIP	DC	X			8/17/2011			X								
NAVIOS MARITIME HLDS INC 1ST PRIORITY SHIP	DC	X			11/2/2011			X								
NAVIOS MARITIME HLDS INC 1ST PRIORITY SHIP	DC	X			8/18/2011				X							
NESTLE CAP CORP DISC C/P (BOND)	DC	X		X	04-11-2011			X								
NESTLE CAP CORP DISC C/P (BOND)	DC	X			01-27-2011			X								
NESTLE S A	DC	X		X	05-06-2011			X								
NESTLE S A	DC	X		X	02-02-2011			X								
NESTLE S A	DC	X			09-28-2011			X								
NESTLE SA-SPONSORED ADR	DC	X		X	12/13/2011				X							
NESTLE SA-SPONSORED ADR	DC	X			5/6/2011				X							
NETAPP INC	DC	X		X	08-23-2011			X								
NETAPP INC	DC	X		X	05-06-2011			X								
NETAPP INC	DC	X			03-15-2011			X								
NETAPP INC	DC	X			7/14/2011			X								
NETAPP INC	DC	X			8/3/2011			X								
NETAPP INC	DC	X			8/18/2011			X								
NETAPP INC	DC	X			2/17/2011			X								
NETAPP INC	DC	X			1/5/2011				X							
NETLIX COM INC	DC	X		X	10/18/2011			X								

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		PURCHASE	SALE		B	C	D	E	F	G	H	I	J	K	
NEW JERSEY ST HSG & MTG FIN AG SINGLE FAM		X		4/1/2011											
NEW YORK NY		X		01-19-2011											
NEW YORK ST TWY AUTH SECOND GE		X		01-07-2011											
NEWFIELD EXPLORATION CO		X		10/20/2011											
NEWFIELD EXPLORATION CO		X		5/5/2011											
NEWFIELD EXPLORATION CO		X		2/17/2011											
NEWMONT MING CORP		X		02-04-2011											
NEWS CORPORATION		X		10/3/2011											
NEWS CORPORATION		X		8/3/2011											
NEWS CORPORATION		X		8/8/2011											
NEWS CORPORATION		X		5/6/2011											
NICE SYSTEMS LTD		X		2/11/2011											
NIKE INC		X		10-14-2011											
NIKE INC		X		12-27-2011											
NIKE INC		X		07-08-2011											
NIKE INC		X		05-06-2011											
NIKE INC		X		08-24-2011											
NIKE INC		X		08-22-2011											
NIKE INC		X		08-15-2011											
NIKE INC		X		07-01-2011											
NIKE INC		X		04-12-2011											
NIPPON TELEGRAPH & TELEPHONE CORP		X		4/25/2011											
NISSAN MOTOR CO LTD		X		12/13/2011											
NOBLE ENERGY INC		X		9/30/2011											
NOBLE ENERGY INC		X		8/31/2011											
NOKIA		X		1/26/2011											
NOKIA CORPORATION		X		4/25/2011											
NOKIA CORPORATION		X		10/13/2011											
NOKIA CORPORATION		X		1/24/2011											
NOVARTIS AG		X		5/13/2011											
NOVARTIS AG		X		8/9/2011											
NOVARTIS AG		X		8/17/2011											
NOVO NORDISK A/S-ADR		X		9/7/2011											
NOVO NORDISK A/S-ADR		X		1/28/2011											
NOVO-NORDISK A S		X		01-07-2011											
NOVO-NORDISK A S		X		01-21-2011											
NOVO-NORDISK A S		X		01-20-2011											
NTT DOCOMO INC		X		9/14/2011											
NUANCE COMMUNICATIONS INC		X		12/2/2011											
NUANCE COMMUNICATIONS INC		X		6/27/2011											
NUANCE COMMUNICATIONS INC		X		8/12/2011											
NUANCE COMMUNICATIONS INC		X		5/3/2011											
O REILLY AUTOMOTIVE INC		X		6/27/2011											
O REILLY AUTOMOTIVE INC		X		8/30/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
O'REILLY AUTOMOTIVE INC	DC		X	X	5/3/2011			X								
O'REILLY AUTOMOTIVE INC	DC		X	X	9/19/2011				X							
OASIS PETROLEUM INC	DC		X		11/11/2011					X						
OCCIDENTAL PETE CORP (BOND)	DC		X	X	04-12-2011											
OCCIDENTAL PETE CORP (BOND)	DC		X		01-26-2011											
OCCIDENTAL PETE CORP	DC		X	X	1/24/2011											
OCCIDENTAL PETE CORP	DC		X		9/30/2011				X							
OHIO HOUSING FINANCE AGENCY	DC		X		3/1/2011											
OHIO HOUSING FINANCE AGENCY RESIDENTIAL MTG	DC		X		3/1/2011											
OHIO HOUSING FINANCE AGENCY RESIDENTIAL MTG	DC		X		9/1/2011											
OHIO ST WTR DEV AUTH WTR POLLU	DC		X	X	08-17-2011											
OIL CO LUKOIL	DC		X		12/13/2011											
OIL CO LUKOIL	DC		X		4/11/2011											
OIL CO LUKOIL	DC		X		6/1/2011											
OIL CO LUKOIL	DC		X		12/1/2011											
OIL CO LUKOIL	DC		X		1/3/2011											
OIL CO LUKOIL	DC		X		3/1/2011											
OIL CO LUKOIL	DC		X		5/2/2011											
OIL CO LUKOIL	DC		X		7/1/2011											
OIL CO LUKOIL	DC		X		8/1/2011											
OIL CO LUKOIL	DC		X		9/1/2011											
OIL CO LUKOIL	DC		X		4/1/2011											
OIL CO LUKOIL	DC		X		10/3/2011											
OIL CO LUKOIL	DC		X		2/1/2011											
OIL CO LUKOIL	DC		X		11/1/2011											
OMNICO GROUP INC	DC		X		05-19-2011											
OMNICO GROUP INC	DC		X		03-10-2011											
OMNICO GROUP INC	DC		X		05-06-2011											
OMNICO GROUP INC	DC		X		08-16-2011											
OMNICO GROUP INC	DC		X		12-19-2011											
OMNICO GROUP INC	DC		X		08-15-2011											
OMNICO GROUP INC	DC		X		01-12-2011											
OMNICO GROUP INC	DC		X		02-18-2011											
OPEN TEXT CORP	DC		X		11/1/2011											
ORACLE CORP (BOND)	DC		X		04-25-2011											
ORACLE CORP	DC		X		05-11-2011											
ORACLE CORP	DC		X		06-29-2011											
ORACLE CORP	DC		X		02-01-2011											
ORACLE CORP (BOND)	DC		X		02-02-2011											
ORACLE CORP	DC		X		5/13/2011											
ORACLE CORP	DC		X		12/27/2011											
ORACLE CORP / OZARK HLDG INC (BOND)	DC		X		01-18-2011											
OREGON ST G/O RFDG	DC		X		4/18/2011											
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	DC		X		2/1/2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction														
		PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200		B	C	D	E	F	G	H	I	J	K					
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000					
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	DC	X		1/3/2011	X														
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	DC	X		1/3/2011			X												
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	DC	X		6/1/2011		X													
OREGON ST HSG & CMNTY SVCS DEP MTG REV BDS	DC	X		7/1/2011			X												
ORIX CORP	DC	X	X	12/14/2011				X											
PALM BEACH CNTY FLA PUB IMPT R	DC	X	X	01-07-2011					X										
PALM BEACH CNTY FLA SCH BRD CTFS PARTN	DC	X	X	8/1/2011						X									
PANAMA CITY BEACH FLA UTIL REVFPDG	DC	X	X	3/15/2011					X										
PAREXEL INTERNATIONAL CORP	DC	X	X	6/27/2011			X												
PAREXEL INTERNATIONAL CORP	DC	X	X	6/13/2011				X											
PAREXEL INTERNATIONAL CORP	DC	X	X	5/3/2011					X										
PAREXEL INTERNATIONAL CORP	DC	X	X	8/26/2011						X									
PAREXEL INTERNATIONAL CORP	DC	X		1/27/2011							X								
PARTNERRE LTD BERMUDA	DC	X	X	12-19-2011															
PARTNERRE LTD BERMUDA	DC	X	X	05-19-2011				X											
PARTNERRE LTD BERMUDA	DC	X		11-02-2011					X										
PATTERSON-UTI ENERGY INC	DC	X	X	5/13/2011					X										
PAYCHEX INC	DC	X	X	05-19-2011						X									
PAYCHEX INC	DC	X	X	12-19-2011							X								
PAYCHEX INC	DC	X		01-28-2011				X											
PEGASYSTEMS INC	DC	X	X	12/7/2011						X									
PEGASYSTEMS INC	DC	X		12/21/2011							X								
PEGASYSTEMS INC	DC	X		8/12/2011								X							
PEGASYSTEMS INC	DC	X		7/22/2011									X						
PEGASYSTEMS INC	DC	X		7/21/2011										X					
PEPSICO INC	DC	X	X	05-19-2011															
PEPSICO INC	DC	X	X	01-06-2011								X							
PEPSICO INC	DC	X	X	02-22-2011									X						
PEPSICO INC	DC	X	X	02-24-2011										X					
PEPSICO INC	DC	X		8/23/2011											X				
PEPSICO INC	DC	X		8/30/2011												X			
PEPSICO INC	DC	X		10/3/2011													X		
PEPSICO INC	DC	X	X	5/6/2011														X	
PEPSICO INC	DC	X		2/14/2011									X						
PEPSICO INC	DC	X		1/31/2011														X	
PERKINELMER INC	DC	X	X	6/27/2011															
PERKINELMER INC	DC	X	X	5/3/2011															
PETROLEO BRASILEIRO SA	DC	X		12/13/2011															
PETROLEO BRASILEIRO SA	DC	X		8/8/2011															
PETROLEO BRASILEIRO SA	DC	X		5/19/2011															
PETROLEO BRASILEIRO SA	DC	X		1/28/2011															
PETROLEO BRASILEIRO SA	DC	X		1/24/2011															
PETROLEO BRASILEIRO SA	DC	X		4/25/2011															
PFIZER INC	DC																		
	JT																		

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200		B	C	D	E	F	G	H	I	J	K			
					\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000			
PFIZER INC	DC	X	X	02-08-2011	X												
PFIZER INC (BOND)	DC	X	X	04-12-2011		X											
PFIZER INC	DC	X		06-29-2011			X										
PFIZER INC	DC	X	X	05-10-2011	X												
PFIZER INC	DC	X		1/24/2011	X												
PFIZER INC	DC	X		01-28-2011										X			
PHI INC SR NT	DC	X		6/3/2011		X											
PHI INC SR NT	DC	X		8/16/2011			X										
PHI INC SR NT	DC	X		2/10/2011				X									
PHILADELPHIA PA SCH DIST	DC	X	X	01-24-2011		X				X							
PHILIP MORRIS INTL INC	DC	X		09-14-2011			X										
PHILIP MORRIS INTL INC	DC	X		09-15-2011				X									
PHILIP MORRIS INTL INC	DC	X		09-21-2011				X									
PHILIP MORRIS INTL INC	DC	X		09-19-2011					X								
PHILIP MORRIS INTL INC	DC	X		09-12-2011						X							
PIONEER NATURAL RESOURCES CO	DC	X	X	2/2/2011					X								
PIONEER NATURAL RESOURCES CO	DC	X		8/12/2011				X									
PLANO TEX INDPT SCH DIST FOR 1	DC	X	X	01-07-2011	X				X								
PLANO TEX INDPT SCH DIST G/O	DC	X	X	2/15/2011				X									
PNC FINANCIAL SVCS GROUP INC	DC	X		4/25/2011		X											
PNC FINANCIAL SVCS GROUP INC	DC	X		1/24/2011			X										
POLARIS INDUSTRIES INC	DC	X		8/12/2011						X							
PORT AUTH N Y & N J REV CONS	DC	X		12/15/2011		X											
PORT SEATTLE WASH G/O	DC	X	X	2/23/2011					X								
PORT SEATTLE WASH REV RFDG	DC	X	X	2/1/2011						X							
PORT TACOMA WASH LTD TAX GO BDS	DC	X		8/2/2011							X						
PORTLAND ORE URBAN RENEWAL & REDEV G/O	DC	X	X	8/5/2011				X									
PORTUGAL TELECOM SGPS SA	DC	X	X	4/25/2011							X						
POTASH CORP OF SASKATCHEWAN	DC	X		8/17/2011				X									
PRAXAIR INC	DC	X	X	05-06-2011	X					X							
PRAXAIR INC	DC	X	X	04-27-2011	X						X						
PRAXAIR INC	DC	X	X	05-05-2011	X							X					
PRAXAIR INC	DC	X	X	05-02-2011	X							X					
PRAXAIR INC	DC	X	X	03-31-2011	X							X					
PRAXAIR INC	DC	X	X	05-16-2011								X					
PRAXAIR INC	DC	X		08-17-2011									X				
PRAXAIR INC	DC	X		01-12-2011										X			
PRAXAIR INC	DC	X		08-15-2011											X		
PRAXAIR INC	DC	X		08-03-2011												X	
PRAXAIR INC	DC		X	5/18/2011	X												X
PRAXAIR INC	DC		X	5/5/2011	X												X
PRECISION DRILLING CORP	DC		X	10/31/2011	X												X
PRECISION DRILLING CORP	DC	X		4/11/2011													X
PRECISION DRILLING CORP	DC	X		1/11/2011													X

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						A	B	C	D	E	F	G	H	I	J	K
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	PRICE T ROWE GROUP INC	X	X		12-19-2011											
DC	PRICE T ROWE GROUP INC				05-19-2011											
DC	PRICELINE COM INC		X		03-25-2011											
DC	PRICELINE COM INC		X		04-27-2011											
DC	PRICELINE COM INC		X		01-31-2011											
DC	PRICELINE COM INC		X		08-24-2011											
DC	PRICELINE COM INC		X		05-06-2011											
DC	PRIVATE COLLEGES & UNIVS FACS REV BDS	X			4/28/2011											
DC	PROCTER & GAMBLE CO	X	X		2/9/2011											
DC	PROCTER & GAMBLE CO	X	X		05-19-2011											
DC	PROCTER & GAMBLE INTL FDG SCA (BOND)	X	X		04-12-2011											
DC	PROSPERITY BANCSHARES INC		X		6/27/2011											
DC	PROSPERITY BANCSHARES INC		X		5/3/2011											
DC	PROSPERITY BANCSHARES INC	X			8/30/2011											
DC	PRUDENTIAL FINANCIAL INC	X			12/6/2011											
DC	PRUDENTIAL FINANCIAL INC	X			5/13/2011											
DC	QUALCOMM INC		X		06-29-2011											
DC	QUALCOMM INC		X		05-10-2011											
DC	QUALCOMM INC		X		01-31-2011											
DC	QUALCOMM INC	X			6/13/2011											
DC	QUALCOMM INC		X		1/5/2011											
DC	RANGE RESOURCES CORP	X	X		6/27/2011											
DC	RANGE RESOURCES CORP	X	X		7/20/2011											
DC	RANGE RESOURCES CORP	X	X		7/22/2011											
DC	RANGE RESOURCES CORP	X	X		5/3/2011											
DC	RANGE RESOURCES CORP	X	X		6/27/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		11/23/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		11/22/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		6/27/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		5/13/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		8/30/2011											
DC	RAYMOND JAMES FINANCIAL INC	X	X		5/3/2011											
DC	REINSURANCE GROUP OF AMERICA INC	X	X		1/26/2011											
DC	REPSOL YPF SA	X	X		12/13/2011											
DC	REPSOL YPF SA	X	X		2/25/2011											
DC	RHODE ISLAND ST & PROVIDENCE P	X	X		01-11-2011											
DC	RHODE ISLAND ST & PROVIDENCE PLEASE PARTN CER	X	X		5/2/2011											
DC	RHODE ISLAND ST & PROVIDENCE PLEASE PARTN	X	X		3/16/2011											
DC	RICHARDSON TEX INDPT SCH DIST	X	X		01-24-2011											
DC	RICHLAND LEXINGTON RIVERBANKS S C PARKS DIST	X	X		3/1/2011											
DC	ROBERT HALF INTERNATIONAL INC	X	X		5/3/2011											
DC	ROCK-TENN CO	X	X		12/16/2011											
DC	ROCK-TENN CO	X	X		3/3/2011											
DC	ROPER INDUSTRIES INC NEW	X	X		6/24/2011											
DC	ROPER INDUSTRIES INC NEW	X	X		1/5/2011											

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction													
		PURCHASE	SALE		EXCHANGE	Check Box if Capital Gain Exceeded \$200	B	C	D	E	F	G	H	I	J	K		
ROSETTA RESOURCES INC	DC	X	X	X	12/2/2011	X												
ROSETTA RESOURCES INC	DC		X	X	6/27/2011	X												
ROSETTA RESOURCES INC	DC	X	X	X	5/3/2011													
ROSETTA RESOURCES INC	DC	X			8/12/2011	X												
ROSETTA RESOURCES INC	DC	X			2/10/2011													
ROSETTA RESOURCES INC	DC	X	X	X	01-19-2011	X												
ROVI CORP	DC	X	X		05-06-2011	X												
ROVI CORP	DC	X	X		05-17-2011	X												
ROVI CORP	DC	X			06-27-2011													
ROVI CORP	DC	X			01-11-2011	X												
ROVI CORP	DC	X	X		05-17-2011	X												
ROVI CORP	DC	X	X		03-03-2011	X												
ROVI CORP	DC	X	X		05-17-2011	X												
ROVI CORP	DC	X	X		01-07-2011													
ROYAL BK SCOTLAND PLC DISC C/P (BOND)	DC	X	X		04-11-2011	X												
ROYAL BK SCOTLAND PLC DISC C/P (BOND)	DC	X			02-07-2011	X												
ROYAL CARIBBEAN CRUISES LTD	DC	X	X	X	1/7/2011													
ROYAL DUTCH SHELL PLC	DC	X	X	X	8/9/2011	X												
ROYAL DUTCH SHELL PLC	DC	X			8/17/2011	X												
ROYAL DUTCH SHELL PLC	DC	X			8/12/2011													
ROYAL KPN NV	DC	X	X		12/14/2011	X												
SABMILLER PLC	DC	X	X		05-06-2011	X												
SABMILLER PLC	DC	X			08-15-2011	X												
SABMILLER PLC	DC	X			12-20-2011	X												
SAFWAY INC	DC	X	X		4/25/2011	X												
SAFWAY INC	DC	X			1/28/2011	X												
SAFWAY INC	DC	X	X		9/7/2011	X												
SAINSBURY J PLC	DC	X	X		4/25/2011	X												
SALESFORCE.COM INC	DC	X			12/22/2011	X												
SALESFORCE.COM INC	DC	X			9/22/2011	X												
SALESFORCE.COM INC	DC	X			11/21/2011	X												
SALESFORCE.COM INC	DC	X			1/5/2011	X												
SAN JUAN BASIN ROYALTY TR-UBI	DC	X			10/3/2011	X												
SANOI	DC	X	X	X	12/13/2011	X												
SANOI AVENTIS	DC		X		4/25/2011	X												
SANOI AVENTIS	DC	X			1/24/2011	X												
SAP AG	DC	X			2/4/2011	X												
SASOL LTD-SPONSORED ADR	DC	X			8/17/2011	X												
SBA COMMUNICATIONS CORP	DC	X	X	X	5/3/2011	X												
SCHLUMBERGER LTD	DC		X	X	05-06-2011													
SCHLUMBERGER LTD	DC		X	X	4/15/2011	X												
SCHLUMBERGER LTD	DC	X			6/24/2011	X												
SCHLUMBERGER LTD	DC	X			10/31/2011	X												
SCHLUMBERGER LTD	DC	X			12/12/2011	X												

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STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	SCHLUMBERGER LTD	X			1/5/2011											
DC	SCHLUMBERGER LTD	X			9/9/2011											
DC	SCHWAB CHARLES CORP NEW		X		05-19-2011											
DC	SCHWAB CHARLES CORP NEW		X		08-24-2011											
DC	SCHWAB CHARLES CORP NEW			X												
DC	SCHWAB CHARLES CORP NEW		X		12/22/2011											
DC	SCHWAB CHARLES CORP NEW		X		4/5/2011											
DC	SCHWAB CHARLES CORP NEW				1/5/2011											
DC	SEADRILL LIMITED		X		12/2/2011											
DC	SEADRILL LIMITED		X		12/5/2011											
DC	SEADRILL LIMITED		X		8/8/2011											
DC	SEAGATE TECHNOLOGY PLC		X		3/2/2011											
DC	SELECT SCTOR SPDR TR SBI UTILS		X		5/13/2011											
DC	SELECT SCTOR SPDR TR SBI UTILS		X		4/19/2011											
DC	SEVEN & I HOLDINGS CO LTD		X		1/28/2011											
DC	SHELL INTL FIN B V (BOND)		X		04-12-2011											
DC	SHIRE PLC		X		12/13/2011											
DC	SHIRE PLC		X		12/13/2011											
DC	SHIRE PLC		X		05-06-2011											
DC	SHIRE PLC		X		01-20-2011											
DC	SHIRE PLC		X		5/13/2011											
DC	SHIRE PLC		X		01-13-2011											
DC	SIEMENS AG		X		12/13/2011											
DC	SILGAN HOLDINGS INC		X		6/27/2011											
DC	SILGAN HOLDINGS INC		X		5/3/2011											
DC	SK TELECOM CO LTD		X		3/14/2011											
DC	SLM STUDENT LN TR 2008-7 (BOND)		X		01-25-2011											
DC	SLM STUDENT LN TR 2008-7 (BOND)		X		04-25-2011											
DC	SM ENERGY COMPANY		X		12/2/2011											
DC	SM ENERGY COMPANY		X		6/27/2011											
DC	SM ENERGY COMPANY		X		8/12/2011											
DC	SM ENERGY COMPANY		X		5/3/2011											
DC	SOCIETE GENERALE		X		9/12/2011											
DC	SONY CORP		X		4/25/2011											
DC	SONY CORP		X		4/12/2011											
DC	SONY CORP		X		7/12/2011											
DC	SONY CORP		X		9/22/2011											
DC	SONY CORP		X		5/13/2011											
DC	SONY CORP		X		10/14/2011											
DC	SONY CORP		X		8/17/2011											
DC	SONY CORP		X		3/24/2011											
DC	SONY CORP		X		1/11/2011											
DC	SOUTH BEND IND REDEV AUTH LEAS REV REF BDS		X		9/15/2011											
DC	SOUTH BEND IND REDEV AUTH LEAS REV REF BDS		X		2/24/2011											
DC	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		X		7/1/2011											
DC	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		X		4/1/2011											

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STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	Date	Amount of Transaction										
				B	C	D	E	F	G	H	I	J	K	
STMICROELECTRONICS		PURCHASE	3/24/2011											
STMICROELECTRONICS N V		SALE	6/9/2011											
STMICROELECTRONICS N V		EXCHANGE	6/17/2011											
STRYKER CORP			05-19-2011											
STRYKER CORP			11-02-2011											
SUMITOMO FINANCIAL GROUP INC			1/25/2011											
SUMITOMO MITSUBI FINL GROUP INC			1/24/2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			01-19-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			02-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			03-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			01-19-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			02-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			03-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			02-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			01-19-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			02-24-2011											
SUNSHINE ST GOVERNMENTAL FING (BOND)			03-24-2011											
TAISMAN ENERGY INC			9/12/2011											
TAISMAN ENERGY INC			7/28/2011											
TARGET CORP (BOND)			01-18-2011											
TARGET CORP			05-19-2011											
TARGET CORP			12-19-2011											
TARGET CORP			01-11-2011											
TARGET CORP			01-28-2011											
TARRANT CNTY TEX HOSP DIST REV BDS			10/31/2011											
TE CONNECTIVITY LTD			4/25/2011											
TELECOM ITALIA S P A			4/25/2011											
TELECOM ITALIA S P A			1/24/2011											
TELECOM ITALIA S P A			1/19/2011											
TELEFONICA SA			4/25/2011											
TELEFONICA SA			1/11/2011											
TELEFONOS DE MEXICO			1/24/2011											
TELEFONOS DE MEXICO SAB DE CV			4/25/2011											
TELEFONOS DE MEXICO SAB DE CV			1/24/2011											
TELEFONOS DE MEXICO			1/24/2011											
TELEFONOS DE MEXICO SAB DE CV			4/25/2011											
TELEFONOS DE MEXICO SAB DE CV			1/24/2011											
TELSTRA CORPORATION LIMITED			8/18/2011											
TELSTRA CORPORATION LIMITED			8/18/2011											
TEMPLE TEX			11-21-2011											
TENCENT HLDGS LTD			05-09-2011											
TENCENT HLDGS LTD			03-25-2011											
TENCENT HLDGS LTD			01-21-2011											
TENCENT HLDGS LTD			03-30-2011											
TENET HEALTHCARE CORP SR SEC NT			1/11/2011											
TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP PRG			12/1/2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Date	Amount of Transaction												
		PURCHASE	SALE		EXCHANGE	Check/ Box if Capital Gain Exceeded \$200	B	C	D	E	F	G	H	I	J	K	
							\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
DC	TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP	X			11/15/2011		X										
DC	TENNESSEE HSG DEV AGENCY HOMEOWNERSHIP	X			11/15/2011												
DC	TEREX CORP		X		6/27/2011		X										
DC	TEREX CORP		X		5/3/2011			X									
DC	TEREX CORP		X		8/10/2011				X								
DC	TEVA PHARMACEUTICAL		X		12/15/2011					X							
DC	TEVA PHARMACEUTICAL		X		8/17/2011		X										
DC	TEVA PHARMACEUTICAL INDS LTD		X		12-19-2011					X							
DC	TEVA PHARMACEUTICAL INDS LTD		X		01-28-2011						X						
DC	TEXAS INSTRUMENTS INC		X		3/7/2011		X										
DC	TEXAS INSTRUMENTS INC		X		2/22/2011		X										
DC	TEXAS INSTRUMENTS INC		X		4/15/2011		X										
DC	TEXAS INSTRUMENTS INC		X		9/30/2011		X										
DC	TEXAS ST		X		01-13-2011						X						
DC	TEXAS ST DEPT HSG & CMNTY AFFAIRS		X		1/3/2011		X										
DC	TEXAS ST DEPT HSG & CMNTY AFFAIRS		X		2/1/2011		X										
DC	TEXAS ST DEPT HSG & CMNTY AFFAIRS		X		1/12/2011							X					
DC	TEXAS ST PUB FIN AUTH REV P/C		X		7/1/2011		X										
DC	TEXAS ST PUB FIN AUTH TAXABLE		X		04-05-2011		X										
DC	THERMO FISHER SCIENTIFIC CORP		X		01-07-2011		X										
DC	THERMO FISHER SCIENTIFIC CORP		X		06-29-2011		X										
DC	THERMO FISHER SCIENTIFIC CORP		X		01-28-2011						X						
DC	THERMO FISHER SCIENTIFIC CORP		X		05-10-2011		X										
DC	THOMPSON CREEK METALS CO		X		4/12/2011						X						
DC	TIBCO SOFTWARE INC		X		12/2/2011		X										
DC	TIBCO SOFTWARE INC		X		6/27/2011		X										
DC	TIBCO SOFTWARE INC		X		8/12/2011		X										
DC	TIBCO SOFTWARE INC		X		5/3/2011						X						
DC	TIFFANY & CO NEW		X		12-30-2011						X						
DC	TOKIO MARINE HLDGS INC		X		4/25/2011		X										
DC	TOKIO MARINE HLDGS INC		X		3/15/2011		X										
DC	TOKIO MARINE HLDGS INC		X		12/13/2011						X						
DC	TORONTO-DOMINION BANK		X		9/1/2011		X										
DC	TOTAL S.A.		X		5/5/2011						X						
DC	TOTAL S.A.		X		12/13/2011							X					
DC	TOTAL S.A. 1		X		5/2/2011		X										
DC	TOTAL SA		X		9/21/2011		X										
DC	TOTAL SA		X		5/24/2011		X										
DC	TOTAL SA		X		1/26/2011						X						
DC	TOYOTA AUTO RECEIVABLES 2010-A (BOND)		X		04-12-2011												
DC	TOYOTA MOTOR CORP		X		4/14/2011		X										
DC	TOYOTA MOTOR CORP		X		11/16/2011		X										
DC	TRACTOR SUPPLY CO		X		12/2/2011		X										
DC	TRACTOR SUPPLY CO		X		6/27/2011		X										

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

SP, DC, JT	Asset	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
	TRACTOR SUPPLY CO	X			8/12/2011	X										
DC	TRACTOR SUPPLY CO	X			5/3/2011			X								
DC	TRANSCANADA CORPORATION	X			4/20/2011					X						
DC	TRANSCANADA CORPORATION	X			5/20/2011					X						
DC	TRI-CNTY MET TRANSN DIST ORE RFDG LIGHT RA	X			2/4/2011			X								
DC	TRIMBLE NAVIGATION LTD	X			1/18/2011			X								
DC	TRIMBLE NAVIGATION LTD	X			5/6/2011			X								
DC	TRIMBLE NAVIGATION LTD	X			6/10/2011				X							
DC	TRIMBLE NAVIGATION LTD	X			1/5/2011			X								
DC	TRIMBLE NAVIGATION LTD	X			5/3/2011			X								
DC	TRIMBLE NAVIGATION LTD	X			12/2/2011					X						
DC	TUCSON ARIZ G/O RFDG	X			7/1/2011			X								
DC	TUCSON ARIZ G/O RFDG	X			2/17/2011			X								
DC	TURKCELL ILETISIM HIZMETLERI AS	X			3/10/2011			X								
DC	TURKCELL ILETISIM HIZMETLERI AS	X			6/17/2011			X								
DC	UBS AG	X			11/15/2011			X								
DC	UBS AG	X			7/12/2011			X								
DC	ULTA SALON COSMETICS &	X			10/5/2011					X						
DC	UNICREDIT	X			1/26/2011			X								
DC	UNILEVER NV	X			2/2/2011			X								
DC	UNILEVER PLC	X			2/31/2011					X						
DC	UNILEVER PLC	X			8/17/2011			X								
DC	UNITED CONTINENTAL HLDGS INC	X			1/5/2011			X								
DC	UNITED PARCEL SVC INC	X			5-19-2011			X								
DC	UNITED PARCEL SVC INC (BOND)	X			04-12-2011			X								
DC	UNITED TECHNOLOGIES CORP	X			01-07-2011			X								
DC	UNITED TECHNOLOGIES CORP	X			06-29-2011			X								
DC	UNITED TECHNOLOGIES CORP	X			01-28-2011					X						
DC	UNITED TECHNOLOGIES CORP	X			05-11-2011						X					
DC	UNIVERSITY ATHLETIC ASSN INC FATHLETIC PROG REV	X			10/3/2011			X								
DC	URBAN OUTFITTERS INC	X			8/25/2011			X								
DC	URBAN OUTFITTERS INC	X			3/29/2011			X								
DC	URBAN OUTFITTERS INC	X			3/8/2011			X								
DC	URBAN OUTFITTERS INC	X			1/5/2011					X						
DC	UTI WORLDWIDE INC	X			6/27/2011			X								
DC	UTI WORLDWIDE INC	X			5/3/2011			X								
DC	UTI WORLDWIDE INC	X			12/9/2011			X								
DC	UTI WORLDWIDE INC	X			10/6/2011			X								
DC	VALE S A	X			12/13/2011			X								
DC	VALE S A	X			10/25/2011			X								
DC	VALE S A	X			4/11/2011					X						
DC	VALE S A	X			2/18/2011			X								
DC	VALE S A	X			4/25/2011			X								
DC	VALERO ENERGY CORP	X			4/1/2011			X								

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction		Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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VALMONT INDUSTRIES INC		X			12/7/2011																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																

SCHEDULE IV - TRANSACTIONS
STATEMENT 2

Asset	SP, DC, JT	Type of Transaction			Date	Amount of Transaction										
		PURCHASE	SALE	EXCHANGE		B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000	\$15,001-\$50,000	\$50,001-\$100,000	\$100,001-\$250,000	\$250,001-\$500,000	\$500,001-\$1,000,000	\$1,000,001-\$5,000,000	\$5,000,001-\$25,000,000	\$25,000,001-\$50,000,000	Over \$50,000,000	
WARWICK SCH DIST PA LANCASTER	DC	X			02-15-2011							X				
WASHINGTON ST MOTOR VEHICLE FUEL TAX	DC	X			3/1/2011	X										
WASHOE CNTY NEW LTD G.O. REF BDS	DC	X			9/20/2011							X				
WASHOE CNTY NEW SALES TAX REV BD	DC	X			12/1/2011	X										
WASTE CONNECTIONS INC	DC	X			9/28/2011		X									
WASTE CONNECTIONS INC	DC		X		9/27/2011			X								
WASTE MANAGEMENT INC DEL	DC		X		5/6/2011				X							
WEATHERFORD INTERNATIONAL LTD	DC		X		3/31/2011			X								
WEATHERFORD INTERNATIONAL LTD	DC		X		4/25/2011	X										
WELLPOINT INC	DC		X		12/8/2011	X										
WELLPOINT INC	DC	X			4/19/2011	X										
WELLS FARGO & CO	DC		X		4/25/2011	X										
WESCO INTERNATIONAL INC	DC		X		6/27/2011	X										
WESCO INTERNATIONAL INC	DC		X		10/7/2011	X						X				
WESCO INTERNATIONAL INC	DC	X			8/30/2011	X										
WESCO INTERNATIONAL INC	DC	X			8/11/2011			X								
WESCO INTERNATIONAL INC	DC	X			5/3/2011								X			
WEST VIRGINIA ST HSG DEV FD HSG FIN BDS	DC		X		5/2/2011							X				
WESTERN DIGITAL CORP	DC		X		4/25/2011	X										
WESTERN DIGITAL CORP	DC	X			11/25/2011	X										
WESTERN DIGITAL CORP	DC	X			3/14/2011	X										
WILLIAMS COMPANIES INC	DC	X			2/3/2011	X						X				
WILLIAMS SONOMA INC	DC		X		6/27/2011	X										
WILLIAMS SONOMA INC	DC	X			5/3/2011	X							X			
WILLIAMS SONOMA INC	DC	X			8/30/2011	X										
WINSTON-SALEM N C WTR & SWR SY	DC	X			03-16-2011											
WOLTERS KLUWER NV	DC	X			11/3/2011	X										
WOLTERS KLUWER NV	DC	X			10/25/2011	X										
WOLTERS KLUWER NV	DC	X			3/24/2011							X				
WOLVERINE WORLD WIDE INC	DC	X			03-21-2011	X										
WOLVERINE WORLD WIDE INC	DC	X			12-19-2011	X										
WOLVERINE WORLD WIDE INC	DC	X			05-19-2011											
WPP PLC	DC		X		05-06-2011							X				
WPP PLC	DC		X		09-12-2011								X			
WPP PLC	DC	X			04-27-2011											
WPP PLC	DC	X			02-24-2011								X			
WPP PLC	DC	X			02-22-2011											
XEROX CORP	DC		X		4/25/2011							X				
XTO ENERGY INC (BOND)	DC		X		04-25-2011											
YUM BRANDS INC	DC		X		12-23-2011	X										
YUM BRANDS INC	DC		X		12-19-2011	X										
YUM BRANDS INC	DC		X		08-22-2011											

SCHEDULE IV - TRANSACTIONS

STATEMENT 2

Asset	SP, DC, JT	Type of Transaction	PURCHASE SALE EXCHANGE	Check Box if Capital Gain Exceeded \$200	Date	Amount of Transaction										
						B	C	D	E	F	G	H	I	J	K	
						\$1,001-\$15,000										
						\$15,001-\$50,000										
						\$50,001-\$100,000										
						\$100,001-\$250,000										
						\$250,001-\$500,000										
						\$500,001-\$1,000,000										
						\$1,000,001-\$5,000,000										
						\$5,000,001-\$25,000,000										
						\$25,000,001-\$50,000,000										
						Over \$50,000,000										
DC	YUM BRANDS INC	X			08-08-2011	X										
DC	YUM BRANDS INC	X			08-24-2011	X										
DC	YUM BRANDS INC	X			08-15-2011		X									
DC	YUM BRANDS INC	X			08-03-2011			X								
DC	ZIONS BANACORPORATION		X		5/3/2011		X									
DC	ZIONS BANACORPORATION		X		6/9/2011				X							
DC	ZURICH FINANCIAL SERVICES		X		12/13/2011		X									