

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

2012

Department of the Treasury
Internal Revenue Service

Note: The foundation may be able to use a copy of the foundation's state reporting requirements.

For calendar year **2012**, or tax year beginning **2012** and ending **2012**

Name of foundation
PACIFIC NORTHWEST FOUNDATION, INC.
Number and street (or P.O. box number if mail is not delivered to street address) Room/suite
7619 SW 26TH AVENUE
City or town State ZIP code
PORTLAND OR 97219-2538

A Employer identification number
77-0177829
B Telephonic number (see the instructions)
(503) 977-2660
C If exemption application is pending, check here
D 1 Foreign organizations, check here
2 Foreign organizations meeting the 85% test, check here and attach completion
E If private foundation status was terminated under section 507(h)(1)(A), check here
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

G Check all that apply: Initial return Initial return of a former public charity
 Final return Amended return
 Address change Name change

H Check type of organization: Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, column (c), line 16) **\$ 614,041**
J Accounting method: Cash Accrual
 Other (specify) _____ (Part I, column (d) must be on cash basis.)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)		(a) Revenue and expenses per books	(b) Not investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
REVENUE	1 Contributions, gifts, grants, etc. received (attach sch.)				
	2 Ch <input checked="" type="checkbox"/> If the foundn is not req to att Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	11,967.	11,967.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain/(loss) from sale of assets not on line 10	5,584.	5,584.		
	b Gross sales price for all assets on line 6a 673,623.				
	7 Capital gain net income (from Part IV, line 2)		5,584.		
	8 Net short-term capital gain			5,763.	
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less: Cost of goods sold					
c Gross profit/(loss) (all sch.)					
11 Other income (attach schedule) See Line 11 Stmt	2,493.	493.			
12 Total. Add lines 1 through 11	20,044.	18,044.	5,763.		
ADMINISTRATIVE AND OPERATING EXPENSES	13 Compensation of officers, directors, trustees, etc.	0.			
	14 Other employee salaries and wages	0.			
	15 Pension plans, employee benefits	0.			
	16a Legal fees (attach schedule)	0.			
	b Accounting fees (attach sch) I-16b Stmt	1,975.			1,975.
	c Other prof fees (attach sch) I-16c Stmt	8,468.	8,468.		
	17 Interest				
	18 Taxes (attach schedule)(see insts) PERSON PROP PR, UT	102.			
	19 Depreciation (attach sch) and depletion	190.	190.		
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) See Line 23 Stmt	74,958.	15,947.		58,973.
	24 Total operating and administrative expenses. Add lines 13 through 23	85,693.	24,605.		60,948.
	25 Contributions, gifts, grants paid	0.			
26 Total expenses and disbursements. Add lines 24 and 25	85,693.	24,605.		60,948.	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-65,649.				
b Net investment income (if negative, enter -0-)		0.			
c Adjusted net income (if negative, enter -0-)			5,763.		

Part I Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
ASSETS	1	Cash — non-interest-bearing	3,015.	10,068.	10,068.	
	2	Savings and temporary cash investments	118,433.	38,527.	38,527.	
	3	Accounts receivable				
		Less: allowance for doubtful accounts				
	4	Pledges receivable				
		Less: allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach sch)				
		Less: allowance for doubtful accounts	193,750.	193,750.	0.	
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments — U.S. and state government obligations (attach schedule)				
	b	Investments — corporate stock (attach schedule) L-10b Stmt	522,065.	528,914.	525,804.	
	c	Investments — corporate bonds (attach schedule)				
	11	Investments — land, buildings, and equipment: basis				
	Less: accumulated depreciation (attach schedule)					
12	Investments — mortgage loans L-12 Stmt	74,400.	74,400.	0.		
13	Investments — other (attach schedule)					
14	Land, buildings, and equipment: basis 47,864.					
	Less: accumulated depreciation (attach schedule) L-14 Stmt 0,222.	39,832.	39,642.	39,642.		
15	Other assets (describe)					
16	Total assets (to be completed by all filers — see the instructions. Also, see page 1, item 1)	951,495.	885,301.	614,041.		
LIABILITIES	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, & other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe) L-22 Stmt	1,601.	1,056.		
	23	Total liabilities (add lines 17 through 22)	1,601.	1,056.		
NET FUND ASSET BALANCES	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds	949,894.	884,245.		
	28	Paid-in or capital surplus, or land, building, and equipment fund				
29	Retained earnings, accumulated income, endowment, or other funds					
30	Total not assets or fund balances (see instructions)	949,894.	884,245.			
31	Total liabilities and net assets/fund balances (see instructions)	951,495.	885,301.			

Part II Analysis of Changes in Net Assets or Fund Balances		
1	Total net assets or fund balances at beginning of year — Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1 949,894.
2	Enter amount from Part I, line 27a	2 -65,649.
3	Other increases not included in line 2 (itemize)	3
4	Add lines 1, 2, and 3	4 884,245.
5	Decreases not included in line 2 (itemize) CAPITAL LOSSES FROM PART IV	5
6	Total net assets or fund balances at end of year (line 4 minus line 5) — Part II, column (b), line 30	6 884,245.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shares MLC Company)

	(b) How acquired P - Purchase D - Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1a SHORT TERM CAPITAL GAIN DIVIDENDS	P	2/31/12	2/31/12
b LONG TERM CAPITAL GAIN DIVIDENDS	P	2/31/11	2/31/12
c SEE ATTACHED DETAIL SCHEDULE	P	2/31/12	2/31/12
d SEE ATTACHED DETAIL SCHEDULE	P	2/31/11	2/31/12
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 800.		0.	800.
b 803.		0.	803.
c 621,110.		616,147.	4,963.
d 50,910.		51,892.	-982.
e			

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

(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (d))
a			800.
b			803.
c			4,963.
d			-982.
e			

2 Capital gain not income or (net capital loss). [If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7]	2	5,584.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): [If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8.]	3	5,763.

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2011	83,219.	691,673.	0.120316
2010	42,005.	785,443.	0.053479
2009	77,351.	1,150,266.	0.067246
2008	344,304.	1,466,648.	0.234756
2007	198,430.	3,128,555.	0.063425
2 Total of line 1, column (d)			0.539222
3 Average distribution ratio for the 5-year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			0.107844
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			601,917.
5 Multiply line 4 by line 3			64,913.
6 Enter 1% of net investment income (1% of Part I, line 27b)			0.
7 Add lines 5 and 6			64,913.
8 Enter qualifying distributions from Part XII, line 4			60,948.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 11b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary - see Instrs)			
b Domestic foundations that meet the section 4940(c) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b. _____		1	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b). _____			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	0.
6 Credits/Payments:			
a 2012 estimated tax prts and 2011 overpayment credited to 2012	6 a	2,500.	
b Exempt foreign organizations - tax withheld at source	6 b		
c Tax paid with application for extension of time to file (Form 8868)	6 c		
d Backup withholding erroneously withheld	6 d		
7 Total credits and payments. Add lines 6a through 6d.	7	2,500.	
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached.	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	2,500.	
11 Enter the amount of line 10 to be credited to 2013 estimated tax	11	2,500.	Refunded

Part VII-A Statements Regarding Activities

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

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

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

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

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

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

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

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

b If any answer is 'Yes' to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Yes No

Organizations relying on a current notice regarding disaster assistance check here

c If the answer is 'Yes' to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? Yes No

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? Yes No

If 'Yes' to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? Yes No

b If 'Yes,' did the foundation receive any proceeds or have any net income attributable to the transaction? Yes No

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
FRANKLIN C. COOK 7619 SW 26TH; PORTLAND OR 97219	EXEC. VP 40.00	0.	0.	0.
ANNA M. SALANTI 7619 SW 26TH; PORTLAND OR 97219	PRESIDENT 40.00	0.	0.	0.
KATHLEEN M. COOK 191 MARONIA CIRCLE SACRAMENTO CA 95835	VICE PRES 1.00	0.	0.	0.
See information about Officers, Directors, Trustees, Etc		0.	0.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
N/A				

Total number of other employees paid over \$50,000 None

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

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter 'NONE.'

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

Total number of others receiving over \$50,000 for professional services. None

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 ANALYSIS & EDUCATION RE: VARIOUS ASPECTS OF HEALTH	42,100.
2 WEBSITE FOCUSING ON THE FIRST EIGHT YEARS (1967-1975) OF MARK O. HATFIELD'S CAREER IN THE SENATE. PURPOSE OF THE WEBSITE IS TO SHED LIGHT ON KEY ISSUES THAT CONFRONT US & THE WORLD TODAY	378.
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

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

	Amount
1	
2	
3 All other program-related investments. See instructions.	
Total. Add lines 1 through 3.	

BAA

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc. purposes:		
a	Average monthly fair market value of securities	1a	522,824.
b	Average of monthly cash balances	1b	79,264.
c	Fair market value of all other assets (see instructions)	1c	8,995.
d	Total (add lines 1a, b, and c)	1d	611,083.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	611,083.
4	Cash deemed held for charitable activities. Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	9,166.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	601,917.
6	Minimum investment return. Enter 5% of line 5.	6	30,096.

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

1	Minimum investment return from Part X, line 6	1	30,096.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	0.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	0.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	30,096.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	30,096.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	30,096.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc. purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	60,948.
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc. purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	60,948.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	60,948.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				30,096.
2 Undistributed income, if any, as of the end of 2012:				
a Enter amount for 2011 only			0.	
b Total for prior years: 20 , 20 , 20				
3 Excess distributions carryover, if any, to 2012:				
a From 2007	198,430.			
b From 2008	344,304.			
c From 2009	77,351.			
d From 2010	42,005.			
e From 2011	83,219.			
f Total of lines 3a through e	745,309.			
4 Qualifying distributions for 2012 from Part XII, line 4: \$ 60,948.				
a Applied to 2011, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2012 distributable amount				0.
e Remaining amount distributed out of corpus	60,948.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	30,096.			30,096.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4e, and 4f. Subtract line 5	776,161.			
b Prior years' undistributed income. Subtract line 4b from line 2b			0.	
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount - see instructions			0.	
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instructions			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	168,334.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	607,827.			
10 Analysis of line 9:				
a Excess from 2008	344,304.			
b Excess from 2009	77,351.			
c Excess from 2010	42,005.			
d Excess from 2011	83,219.			
e Excess from 2012	60,948.			

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

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

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

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

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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

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

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

N/A

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

N/A

c Any submission deadlines:

N/A

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

N/A

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a</i> Paid during the year				0.
Total			3a	0.
<i>b</i> Approved for future payment				
Total			3b	

Name: PACIFIC NORTHWEST FOUNDATION, INC. Employer Identification Number: 77-0177829

Asset Information:

Description of Property:	SEE CAPITAL GAIN DETAIL ATTACHED
Date Acquired:	How Acquired: Purchased
Date Sold:	Name of Buyer:
Sales Price: 673,623.	Cost or other basis (do not reduce by depreciation): 668,039.
Sales Expense:	Valuation Method:
Total Gain (Loss): 5,584.	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Description of Property:	
Date Acquired:	How Acquired:
Date Sold:	Name of Buyer:
Sales Price:	Cost or other basis (do not reduce by depreciation):
Sales Expense:	Valuation Method:
Total Gain (Loss):	Accumulation Depreciation:

Form 990-PF, Page 1, Part I, Line 11
Line 11 Stmt

Other income:	Rev/Exp Book	Net Inv Inc	Adj Net Inc
MISCELLANEOUS	493.	493.	
FEDERAL TAX REFUND	2,000.	0.	
Total	2,493.	493.	

Form 990-PF, Page 1, Part I, Line 23
Line 23 Stmt

Other expenses:	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
AUTO EXPENSE	599.			599.
BANK CHARGES	12.	12.		
BUSINESS MEALS	76.	38.		
HEALTH PROJECT	42,100.			42,100.
MOH PROJECT	378.			378.
INSURANCE	5,659.	2,830.		2,829.
MEDICAL EXPENSE	24,026.	12,013.		12,013.
LICENSES & FEES	50.	25.		25.
OFFICE EXPENSE	2,058.	1,029.		1,029.
Total	74,958.	15,947.		58,973.

Form 990-PF, Page 6, Part VIII, Line 1
Information about Officers, Directors, Trustees, Etc.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Person <input checked="" type="checkbox"/> Business <input type="checkbox"/> TIM MULVIHILL 306 SW 29TH; PORTLAND OR 97214	BOARD MEMBER 1.00	0.	0.	0.
Person <input checked="" type="checkbox"/> Business <input type="checkbox"/> ADRIA DODICI 11219 SW 64TH; PORTLAND OR 97219	BOARD MEMBER 1.00	0.	0.	0.

Total

0. 0. 0.

Form 990-PF, Page 1, Part I
Line 16b - Accounting Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
MARSH B. CASSELY, C.	ACCTG & TAX RETURNS	1,975.			

Form 990-PF, Page 1, Part I
Line 16b - Accounting Fees

Continued

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
Total		1,975.			

Form 990-PF, Page 1, Part I
Line 16c - Other Professional Fees

Name of Provider	Type of Service Provided	Amount Paid Per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
STEVE NORTON	INVESTMENT FEES	8,468.			
Total		8,468.			

Form 990-PF, Page 2, Part II, Line 10b
L-10b Stmt

Line 10b - Investments - Corporate Stock:	End of Year	
	Book Value	Fair Market Value
MARKETABLE SECURITIES PORTFOLIO	528,914.	525,804.
Total	528,914.	525,804.

Form 990-PF, Page 2, Part II, Line 12
L-12 Stmt

Line 12 - Investments - Mortgage loans:	End of Year	
	Book Value	Fair Market Value
BONANZA #24	74,400.	0.
Total	74,400.	0.

Form 990-PF, Page 2, Part II, Line 14
L-14 Stmt

Line 14b - Description of Land, Buildings, and Equipment	(a)	(b)	(c)
	Cost/Other Basis	Accumulated Depreciation	Book Value
OFFICE EQUIP/TECH EQUIPMENT - SEE SCHEDULE	47,864.	8,222.	39,642.
Total	47,864.	8,222.	39,642.

Form 990-PF, Page 2, Part II, Line 22
Other Liab Stmt

Line 22 - Other Liabilities:	Beginning Year Book Value	Ending Year Book Value
CREDIT CARD PAYABLE	1,601.	1,056.
Total	1,601.	1,056.

SCHEDULE 1

PART I - LINE 19

PART II - LINE 14

	<u>Date</u>	<u>Cost</u>	<u>Accum</u>	<u>Method</u>	<u>Life</u>	<u>Depr</u>
	<u>Purchased</u>		<u>Depr</u>			<u>Expense</u>
Land/Bldg - Mediterranean Res.		8,995	-			-
Computer	8/31/2003	2,500	2,500	SL	5	-
Computer	6/27/2004	1,959	1,959	SL	5	-
Technology Assessment Equip.	7/1/2005	28,870	-			-
Computer	3/14/2006	2,150	2,150	SL	5	-
Technology Assessment Equip.	7/1/2006	1,777	-			-
Laptop Computer	8/1/2007	1,383	1,223	SL	5	160
NEC Flatscreen Computer Monitor	9/12/2007	230	200	SL	5	30
		<u>47,864</u>	<u>8,032</u>			<u>190</u>

SCHEDULE 2

PART XIII - LINE 4c

**SECTION 4942(h)(2) ELECTION
AS TO THE TREATMENT OF QUALIFYING DISTRIBUTIONS**

Pursuant to IRC Section 4942(h)(2) and Regulation 53.4942(a)-3(d)(2), the above referenced foundation hereby elects to treat current year qualifying distributions in excess of the immediately preceding tax year's undistributed income as being made out of corpus.

Signature

Title

	Cost Basis	Proceeds	Gain/Loss
Genworth Acct 1810381			
Short Term Gain/Loss	444,113.99	453,098.73	8,984.74
Genworth Acct 1810382			
Short Term Gain/Loss	87,766.73	85,968.38	(1,798.35)
Genworth Acct 1810397			
Short Term Gain/Loss	84,265.98	82,042.89	(2,223.09)
	<u>616,146.70</u>	<u>621,110.00</u>	<u>4,963.30</u>
Genworth Acct 1724007			
Long Term Gain/Loss	4,050.26	4,011.37	(38.89)
Genworth Acct 1810382			
Long Term Gain/Loss	23,676.87	23,306.65	(370.22)
Genworth Acct 1810397			
Long Term Gain/Loss	24,165.14	23,591.66	(573.48)
	<u>51,892.27</u>	<u>50,909.68</u>	<u>(982.59)</u>

Genworth Account 1810381

Short Term Gain/Loss

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Consumer Discretionary SPDR	XLY	133	2/29/2012	4/10/2012	\$5,777.64	\$5,790.42	\$12.78	81369Y407
Consumer Discretionary SPDR	XLY	1	12/7/2012	12/19/2012	\$47.40	\$48.18	\$0.78	81369Y407
Consumer Discretionary SPDR	XLY	2	12/26/2012	12/28/2012	\$93.69	\$93.52	(\$0.17)	81369Y407
Consumer Discretionary SPDR	XLY	1	12/13/2012	12/28/2012	\$46.99	\$46.76	(\$0.23)	81369Y407
Consumer Discretionary SPDR	XLY	73	12/10/2012	12/28/2012	\$3,445.51	\$3,413.58	(\$31.93)	81369Y407
Consumer Discretionary SPDR	XLY	127	3/12/2012	4/10/2012	\$5,573.20	\$5,529.20	(\$44.00)	81369Y407
Consumer Discretionary SPDR	XLY	122	12/7/2012	12/28/2012	\$5,782.22	\$5,704.86	(\$77.36)	81369Y407
Consumer Staples Select Sector SPDR	XLP	173	2/29/2012	4/11/2012	\$5,767.75	\$5,804.41	\$36.66	81369Y308
Consumer Staples Select Sector SPDR	XLP	2	11/29/2012	12/7/2012	\$71.83	\$72.29	\$0.46	81369Y308
Consumer Staples Select Sector SPDR	XLP	1	11/29/2012	12/26/2012	\$35.92	\$34.73	(\$1.19)	81369Y308
Consumer Staples Select Sector SPDR	XLP	4	12/13/2012	12/26/2012	\$143.99	\$138.91	(\$5.08)	81369Y308
Consumer Staples Select Sector SPDR	XLP	168	3/12/2012	4/11/2012	\$5,648.92	\$5,636.65	(\$12.27)	81369Y308
Consumer Staples Select Sector SPDR	XLP	322	11/29/2012	12/19/2012	\$11,564.98	\$11,526.41	(\$38.57)	81369Y308
Consumer Staples Select Sector SPDR	XLP	159	12/10/2012	12/26/2012	\$5,749.37	\$5,521.59	(\$227.78)	81369Y308
Energy Select Sector SPDR	XLE	110	8/10/2012	9/26/2012	\$7,511.19	\$8,019.99	\$508.80	81369Y506
Energy Select Sector SPDR	XLE	48	8/2/2012	9/26/2012	\$3,451.31	\$3,499.63	\$48.32	81369Y506
Energy Select Sector SPDR	XLE	3	9/7/2012	9/26/2012	\$219.75	\$218.73	(\$1.02)	81369Y506
Guggenheim S&P 500 Equal Weight	RSP	1	12/10/2012	12/19/2012	\$52.92	\$54.05	\$1.13	78355W106
Guggenheim S&P 500 Equal Weight	RSP	1	12/10/2012	12/13/2012	\$52.92	\$52.82	(\$0.10)	78355W106
Health Care Select Sector SPDR	XLV	153	1/9/2012	2/1/2012	\$5,377.03	\$5,543.76	\$166.73	81369Y209
Industrial Select Sector SPDR	XLI	152	1/9/2012	3/6/2012	\$5,294.69	\$5,465.81	\$171.12	81369Y704
Industrial Select Sector SPDR	XLI	3	1/9/2012	2/1/2012	\$104.50	\$110.34	\$5.84	81369Y704
Industrial Select Sector SPDR	XLI	1	2/29/2012	3/6/2012	\$37.40	\$35.96	(\$1.44)	81369Y704
Industrial Select Sector SPDR	XLI	157	8/10/2012	9/4/2012	\$5,727.36	\$5,636.61	(\$90.75)	81369Y704
Shares Dow Jones US Real Estate	IYR	44	9/7/2012	9/21/2012	\$2,930.28	\$2,898.34	(\$31.94)	464287739
Shares JPMorgan USD Emerg Markets Bond	EMB	29	7/10/2012	8/20/2012	\$3,358.78	\$3,413.10	\$54.32	464288281
Shares MSCI EAFE Index	EFA	3	12/7/2012	12/26/2012	\$166.30	\$168.81	\$2.51	464287465
Shares MSCI EAFE Index	EFA	1	12/7/2012	12/13/2012	\$55.43	\$55.77	\$0.34	464287465
Shares MSCI Emerging Markets	EEM	3	12/10/2012	12/13/2012	\$179.28	\$179.34	\$0.06	464287234
Shares MSCI Emerging Markets	EEM	130	2/29/2012	3/6/2012	\$5,790.51	\$5,489.59	(\$290.92)	464287234
Shares MSCI Japan Index	EWJ	20	11/29/2012	12/26/2012	\$186.89	\$194.82	\$7.93	464286848
Shares MSCI Japan Index	EWJ	3	11/29/2012	12/19/2012	\$28.03	\$28.87	\$0.84	464286848
Shares MSCI Japan Index	EWJ	12	11/29/2012	12/7/2012	\$112.14	\$112.27	\$0.08	464286848

1/1/2012 - 12/31/12

Genworth Account 1810381

Short Term Gain/Loss

iShares MSCI Japan Index	EWJ	3/11/2012	12/10/2012	\$28.03	\$28.00	(\$0.03)	464286848
iShares MSCI Japan Index	EWJ	617/11/29/2012	12/13/2012	\$5,765.62	\$5,740.69	(\$24.93)	464286848
iShares Russell 1000 Growth Index	IWF	89/2/1/2012	4/10/2012	\$5,520.60	\$5,718.27	\$197.67	464287614
iShares Russell 1000 Growth Index	IWF	1/2/1/2012	2/29/2012	\$62.03	\$64.42	\$2.39	464287614
iShares Russell 1000 Growth Index	IWF	88/3/21/2012	4/10/2012	\$5,817.63	\$5,654.02	(\$163.61)	464287614
iShares Russell 1000 Value	IWD	83/1/6/2012	2/1/2012	\$5,368.19	\$5,544.42	\$176.23	464287598
iShares Russell 2000 Index	IWM	139/2/1/2012	2/29/2012	\$11,234.58	\$11,371.17	\$136.59	464287655
iShares Russell 2000 Index	IWM	70/7/5/2012	7/23/2012	\$5,713.60	\$5,438.32	(\$275.28)	464287655
iShares Russell 2000 Value	IWN	78/1/6/2012	2/29/2012	\$5,214.77	\$5,592.33	\$377.56	464287630
iShares Russell 2000 Value	IWN	2/1/6/2012	2/1/2012	\$133.71	\$142.92	\$9.21	464287630
iShares S&P 100 Index	OEF	274/1/5/2012	4/10/2012	\$15,988.34	\$17,012.80	\$1,024.46	464287101
iShares S&P 100 Index	OEF	181/7/10/2012	10/10/2012	\$11,221.67	\$11,963.74	\$742.07	464287101
iShares S&P 100 Index	OEF	170/7/9/2012	10/10/2012	\$10,550.32	\$11,236.66	\$686.34	464287101
iShares S&P 100 Index	OEF	56/1/9/2012	4/10/2012	\$3,264.02	\$3,477.07	\$213.05	464287101
iShares S&P 100 Index	OEF	9/7/9/2012	8/10/2012	\$558.55	\$581.39	\$22.84	464287101
iShares S&P 100 Index	OEF	2/7/9/2012	9/7/2012	\$124.12	\$132.56	\$8.44	464287101
iShares S&P 100 Index	OEF	2/1/5/2012	2/29/2012	\$116.70	\$124.97	\$8.27	464287101
iShares S&P 100 Index	OEF	1/2/1/2012	4/10/2012	\$60.19	\$62.09	\$1.90	464287101
iShares S&P 100 Index	OEF	1/1/5/2012	1/6/2012	\$58.35	\$58.10	(\$0.25)	464287101
iShares S&P 100 Index	OEF	184/6/19/2012	6/21/2012	\$11,458.77	\$11,215.81	(\$242.96)	464287101
Materials Select Sector SPDR	XLB	148/2/1/2012	7/29/2012	\$5,582.41	\$5,489.65	(\$92.76)	81369Y100
MidCap SPDRs	MDY	33/7/9/2012	7/24/2012	\$5,659.77	\$5,477.29	(\$182.48)	78467Y107
PowerShares QQQ	QQQ	264/1/6/2012	4/11/2012	\$15,263.96	\$17,576.59	\$2,312.63	73935A104
PowerShares QQQ	QQQ	91/1/9/2012	4/11/2012	\$5,256.07	\$6,058.60	\$802.53	73935A104
PowerShares QQQ	QQQ	8/1/6/2012	2/29/2012	\$462.54	\$516.59	\$54.05	73935A104
PowerShares QQQ	QQQ	8/1/6/2012	2/1/2012	\$462.54	\$489.45	\$26.91	73935A104
PowerShares QQQ	QQQ	88/7/10/2012	7/24/2012	\$5,602.03	\$5,532.12	(\$69.91)	73935A104
PowerShares QQQ	QQQ	83/9/7/2012	10/8/2012	\$5,755.53	\$5,666.41	(\$89.12)	73935A104
PowerShares QQQ	QQQ	89/7/9/2012	7/21/2012	\$5,702.23	\$5,594.99	(\$107.24)	73935A104
PowerShares QQQ	QQQ	175/7/5/2012	7/24/2012	\$11,405.98	\$11,001.37	(\$404.61)	73935A104
PowerShares S&P 500 Low Volatility	SPLV	216/3/12/2012	4/11/2012	\$5,741.06	\$5,680.20	(\$60.86)	73937B779
PowerShares S&P 500 Low Volatility	SPLV	416/6/19/2012	6/21/2012	\$11,453.77	\$11,235.58	(\$218.19)	73937B779
SPDR Dow Jones Industrial Average	DIA	43/1/5/2012	3/21/2012	\$5,331.87	\$5,639.94	\$308.07	78467X109
SPDR Dow Jones Industrial Average	DIA	87/1/5/2012	2/1/2012	\$10,787.74	\$11,081.05	\$293.31	78467X109

1/1/2012 - 12/31/12

Genworth Account 1810381

Short Term Gain/Loss

SPDR Dow Jones Industrial Average	DIA	85	7/5/2012	9/7/2012	\$10,985.85	\$11,271.37	\$285.52	78467X109
SPDR Dow Jones Industrial Average	DIA	44	7/10/2012	10/10/2012	\$5,589.95	\$5,869.02	\$279.07	78467X109
SPDR Dow Jones Industrial Average	DIA	49	7/9/2012	10/10/2012	\$5,465.73	\$5,735.63	\$269.90	78467X109
SPDR Dow Jones Industrial Average	DIA	43	7/9/2012	4/10/2012	\$5,321.59	\$5,467.50	\$145.91	78467X109
SPDR Dow Jones Industrial Average	DIA	7	7/9/2012	9/7/2012	\$254.22	\$265.21	\$10.99	78467X109
SPDR Dow Jones Industrial Average	DIA	1	7/9/2012	3/21/2012	\$123.76	\$131.16	\$7.40	78467X109
SPDR Dow Jones Industrial Average	DIA	3	7/5/2012	8/10/2012	\$387.74	\$393.63	\$5.89	78467X109
SPDR Dow Jones Industrial Average	DIA	1	2/29/2012	4/10/2012	\$129.78	\$127.15	(\$2.63)	78467X109
SPDR Gold Trust	GLD	35	9/7/2012	10/12/2012	\$5,900.96	\$5,950.46	\$49.50	78463V107
SPDR Gold Trust	GLD	33	2/29/2012	3/5/2012	\$5,494.50	\$5,457.14	(\$37.36)	78463V107
SPDR S&P 500	SPY	167	1/4/2012	4/10/2012	\$21,312.32	\$22,713.97	\$1,401.65	78462F103
SPDR S&P 500	SPY	187	8/20/2012	10/9/2012	\$25,543.83	\$27,034.78	\$1,490.95	78462F103
SPDR S&P 500	SPY	166	7/3/2012	8/10/2012	\$22,802.16	\$23,275.44	\$473.28	78462F103
SPDR S&P 500	SPY	14	7/5/2012	10/9/2012	\$1,921.25	\$2,023.99	\$102.74	78462F103
SPDR S&P 500	SPY	26	7/5/2012	8/10/2012	\$3,568.03	\$3,645.55	\$77.52	78462F103
SPDR S&P 500	SPY	1	7/9/2012	10/9/2012	\$135.01	\$144.57	\$9.56	78462F103
SPDR S&P 500	SPY	1	7/5/2012	9/7/2012	\$137.23	\$144.12	\$6.89	78462F103
SPDR S&P 500	SPY	1	1/4/2012	2/1/2012	\$127.62	\$132.99	\$5.37	78462F103
SPDR S&P 500	SPY	1	1/4/2012	1/5/2012	\$127.62	\$128.17	\$0.55	78462F103
SPDR S&P 500	SPY	1	12/7/2012	12/10/2012	\$142.20	\$142.52	\$0.32	78462F103
SPDR S&P 500	SPY	1	12/26/2012	12/31/2012	\$141.76	\$141.10	(\$0.66)	78462F103
SPDR S&P 500	SPY	20	9/21/2012	10/9/2012	\$2,925.20	\$2,891.42	(\$33.78)	78462F103
SPDR S&P 500	SPY	122	12/7/2012	12/31/2012	\$17,348.25	\$17,219.74	(\$128.51)	78462F103
SPDR S&P Homebuilders	HNB	119	9/7/2012	9/26/2012	\$2,907.10	\$2,944.68	\$37.58	78464A885
Technology Select Sector SPDR	XLK	618	8/10/2012	10/8/2012	\$12,546.27	\$12,762.71	\$216.44	81369Y803
Technology Select Sector SPDR	XLK	142	8/8/2012	10/8/2012	\$4,259.93	\$4,335.66	\$75.73	81369Y803
Technology Select Sector SPDR	XLK	11	8/8/2012	9/7/2012	\$329.99	\$341.29	\$11.30	81369Y803
Technology Select Sector SPDR	XLK	111	8/20/2012	10/8/2012	\$3,412.66	\$3,389.14	(\$23.52)	81369Y803
WisdomTree Japan Hedged Equity	DXJ	5	12/13/2012	12/26/2012	\$171.15	\$181.58	\$10.43	97717W851
WisdomTree Japan Hedged Equity	DXJ	4	12/13/2012	12/19/2012	\$136.92	\$143.81	\$6.89	97717W851

1/1/2012 - 12/31/12

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Acacia Research Corporation	ACTG	1	11/15/2011	3/3/2012	\$33.83	\$23.75	(\$10.08)	3881307
Acacia Research Corporation	ACTG	2	11/16/2011	3/3/2012	\$67.50	\$47.49	(\$20.01)	3881307
Acacia Research Corporation	ACTG	2	3/16/2012	3/3/2012	\$80.51	\$47.49	(\$33.02)	3881307
American Century Short-Term Govt Adv	TWAVX	0.002	12/30/2011	3/15/2012	\$0.02	\$0.02	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.005	3/30/2012	4/5/2012	\$0.05	\$0.05	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.008	11/30/2011	3/15/2012	\$0.08	\$0.08	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.123	12/9/2011	3/15/2012	\$1.20	\$1.20	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.156	12/9/2011	3/15/2012	\$1.52	\$1.52	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	11.168	12/23/2011	3/15/2012	\$109.00	\$108.89	(\$0.11)	25081845
American Century Short-Term Govt Adv	TWAVX	18.351	1/25/2012	3/5/2012	\$179.47	\$179.10	(\$0.37)	25081845
American Century Short-Term Govt Adv	TWAVX	14.982	1/25/2012	3/15/2012	\$146.53	\$146.08	(\$0.45)	25081845
American Century Short-Term Govt Adv	TWAVX	17.177	11/21/2011	3/15/2012	\$168.68	\$167.47	(\$1.21)	25081845
American Electric Power Company, Inc.	AEP	1	5/16/2011	3/16/2012	\$37.71	\$38.27	\$0.56	25537101
AQR Diversified Arbitrage N	ADANX	3.338	12/16/2011	4/11/2012	\$36.22	\$36.89	\$0.67	00203H107
AQR Diversified Arbitrage N	ADANX	0.814	12/16/2011	4/11/2012	\$8.83	\$8.99	\$0.16	00203H107
AQR Diversified Arbitrage N	ADANX	20.018	8/24/2011	4/11/2012	\$223.00	\$221.20	(\$1.80)	00203H107
AQR Managed Futures Strategy N	AQMNX	0.059	12/16/2011	4/4/2012	\$0.57	\$0.56	(\$0.01)	00203H842
AQR Managed Futures Strategy N	AQMNX	0.483	12/16/2011	4/4/2012	\$4.67	\$4.55	(\$0.12)	00203H842
AQR Managed Futures Strategy N	AQMNX	0.952	12/16/2011	4/4/2012	\$9.20	\$8.98	(\$0.22)	00203H842
AQR Managed Futures Strategy N	AQMNX	29.142	5/19/2011	4/4/2012	\$292.00	\$274.81	(\$17.19)	00203H842
Arbitrage Fund Class R	ARDFX	33.746	8/24/2011	4/11/2012	\$436.00	\$437.35	\$1.35	03875R106
Arbitrage Fund Class R	ARDFX	5.038	12/19/2011	4/11/2012	\$64.59	\$65.29	\$0.70	03875R106
Arbitrage Fund Class R	ARDFX	0.041	12/19/2011	4/11/2012	\$0.53	\$0.53	\$0.00	03875R106
Barclays ETN S&P Dynamic VECTOR ETN	VQTI	10	12/19/2011	4/5/2012	\$1,246.90	\$1,333.10	\$86.20	06740C337
Barclays ETN S&P Dynamic VECTOR ETN	VQTI	5	12/23/2011	4/5/2012	\$626.00	\$666.55	\$40.55	06740C337
Barclays ETN S&P Dynamic VECTOR ETN	VQTI	10	3/15/2012	4/5/2012	\$1,371.36	\$1,333.10	(\$38.26)	06740C337
Barclays ETN S&P Dynamic VECTOR ETN	VQTI	9	3/15/2012	4/11/2012	\$1,234.22	\$1,188.36	(\$45.86)	06740C337
BE Aerospace, Inc.	BEAV	3	6/28/2012	10/3/2012	\$125.78	\$126.14	\$0.36	73302101
BE Aerospace, Inc.	BEAV	2	3/16/2012	10/3/2012	\$95.96	\$84.09	(\$11.87)	73302101
Bio-Rad Laboratories, Inc.	BIO	1	2/2/2011	1/20/2012	\$109.29	\$97.07	(\$12.22)	90572207
Bio-Rad Laboratories, Inc.	BIO	1	5/19/2011	1/20/2012	\$126.17	\$97.08	(\$29.09)	90572207
Blackrock Low Duration Bond Service	CMGBX	0.206	5/2/2012	5/3/2012	\$2.00	\$2.00	\$0.00	91928275
Briggs & Stratton Corporation	BGG	1	4/5/2011	4/5/2012	\$22.93	\$17.25	(\$5.68)	109043109

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Briggs & Stratton Corporation	BGG	5/5/2011	4/5/2012	\$105.38	\$86.23	(\$19.15)	109048109
Center Corp.	CERN	2/3/2011	3/23/2012	\$109.81	\$152.87	\$43.06	156782104
Citrix Systems, Inc.	CTXS	1/3/16/2012	10/22/2012	\$79.29	\$63.80	(\$15.49)	177376100
Citrix Systems, Inc.	CTXS	2/11/15/2011	10/22/2012	\$149.69	\$127.61	(\$22.08)	177376100
CMS Energy Corporation	CMS	1/10/31/2012	12/31/2012	\$24.33	\$23.97	(\$0.36)	125896100
Corning, Inc.	GLW	13/9/23/2011	1/20/2012	\$160.74	\$187.19	\$26.45	219350105
Corning, Inc.	GLW	18/2/2/2012	4/5/2012	\$233.94	\$244.19	\$10.25	219350105
Corning, Inc.	GLW	3/12/7/2011	1/20/2012	\$41.27	\$43.20	\$1.93	219350105
Covidien PLC	COV	3/1/20/2012	4/5/2012	\$144.38	\$160.46	\$16.08	62554F113
Covidien PLC	COV	2/1/20/2012	3/16/2012	\$96.26	\$109.60	\$13.34	62554F113
Delaware Gbl Real Estate Opportunities	DGROX	3.625/8/16/2012	11/15/2012	\$21.39	\$21.46	\$0.07	245917620
Delaware High-Yield Opportunities A	DHOAX	53.631/11/3/2011	1/26/2012	\$210.77	\$216.13	\$5.36	245908876
Delaware High-Yield Opportunities A	DHOAX	22.45/11/3/2011	4/4/2012	\$88.23	\$91.82	\$3.59	245908876
Delaware High-Yield Opportunities A	DHOAX	12.779/1/25/2012	4/4/2012	\$51.12	\$52.27	\$1.15	245908876
Delaware High-Yield Opportunities A	DHOAX	1.884/1/25/2012	11/15/2012	\$7.54	\$7.86	\$0.32	245908876
Delaware High-Yield Opportunities A	DHOAX	3.201/1/25/2012	1/6/2012	\$12.80	\$13.06	\$0.26	245908876
Delaware High-Yield Opportunities A	DHOAX	0.485/12/22/2011	4/4/2012	\$1.88	\$1.98	\$0.10	245908876
Delaware High-Yield Opportunities A	DHOAX	0.274/1/22/2011	4/4/2012	\$1.04	\$1.12	\$0.08	245908876
Delaware High-Yield Opportunities A	DHOAX	0.496/1/20/2012	4/4/2012	\$1.97	\$2.03	\$0.06	245908876
Devon Energy Corporation	DVN	2/5/19/2011	2/17/2012	\$166.13	\$150.44	(\$15.69)	25179M103
DTE Energy Company	DTE	2/5/19/2011	1/6/2012	\$103.85	\$107.06	\$3.21	233331107
DTE Energy Company	DTE	1/10/17/2011	1/6/2012	\$50.66	\$53.53	\$2.87	233331107
DTE Energy Company	DTE	1/5/16/2011	1/6/2012	\$52.57	\$53.53	\$0.96	233331107
Eaton Corporation	ETN-Z	4/3/16/2012	4/5/2012	\$208.67	\$192.60	(\$16.07)	278058102
Emerson Electric Company	EMR	5/1/20/2012	2/2/2012	\$246.63	\$250.28	\$3.65	291011104
Energias de Portugal ADR	EDPFY	1/2/17/2012	4/3/2012	\$29.43	\$27.17	(\$2.26)	268353109
Energias de Portugal ADR	EDPFY	1/2/17/2012	10/26/2012	\$29.43	\$27.02	(\$2.41)	268353109
Exelis, Inc.	XLS	10/12/13/2011	3/16/2012	\$87.19	\$122.72	\$35.53	30162A108
Exelis, Inc.	XLS	6/12/13/2011	3/9/2012	\$52.32	\$71.34	\$19.02	30162A108
Exelis, Inc.	XLS	5/12/29/2011	3/16/2012	\$46.31	\$61.36	\$15.05	30162A108
Exelon Corporation	EXC	0.44/5/16/2011	3/22/2012	\$17.65	\$17.01	(\$0.65)	30161N101
Exelon Corporation	EXC	1/5/16/2011	1/6/2012	\$42.16	\$41.32	(\$0.84)	30161N101
Exelon Corporation	EXC	1/5/19/2011	2/17/2012	\$41.82	\$39.51	(\$2.31)	30161N101
Exelon Corporation	EXC	1/10/17/2011	2/17/2012	\$43.06	\$39.50	(\$3.56)	30161N101

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Exelon Corporation	EXL	1/12/30/2011	2/17/2012	\$43.79	\$39.50	(\$4.29)	30161N101
Federated Gov Ultrashort Duration	FEUSX	18.09 1/25/2012	4/5/2012	\$179.27	\$179.45	\$0.18	314208805
Federated Gov Ultrashort Duration	FEUSX	17.224 11/21/2011	3/15/2012	\$170.69	\$170.86	\$0.17	314208805
Federated Gov Ultrashort Duration	FEUSX	14.907 1/25/2012	3/15/2012	\$147.73	\$147.88	\$0.15	314208805
Federated Gov Ultrashort Duration	FEUSX	10.999 12/23/2011	3/15/2012	\$109.00	\$109.11	\$0.11	314208805
Federated Gov Ultrashort Duration	FEUSX	0.093 4/30/2012	5/2/2012	\$0.03	\$0.03	\$0.00	314208805
Federated Gov Ultrashort Duration	FEUSX	0.013 11/30/2011	3/15/2012	\$0.13	\$0.13	\$0.00	314208805
Federated Gov Ultrashort Duration	FEUSX	0.013 1/31/2012	4/5/2012	\$0.13	\$0.13	\$0.00	314208805
Federated Gov Ultrashort Duration	FEUSX	0.014 12/30/2011	3/15/2012	\$0.14	\$0.14	\$0.00	314208805
Federated Gov Ultrashort Duration	FEUSX	0.022 3/30/2012	4/5/2012	\$0.22	\$0.22	\$0.00	314208805
Federated Gov Ultrashort Duration	FEUSX	0.028 2/29/2012	4/5/2012	\$0.28	\$0.28	\$0.00	314208805
Federated Intern Govt/Corp Svc	FGCSX	10.933 4/27/2012	11/15/2012	\$136.22	\$117.31	\$1.09	314208508
Federated Short-Term Income Fund	FSISX	93.547 4/4/2012	10/26/2012	\$807.31	\$813.86	\$6.55	31420C308
Federated Short-Term Income Fund	FSISX	45.07 4/4/2012	8/14/2012	\$388.95	\$390.76	\$1.81	31420C308
Federated Short-Term Income Fund	FSISX	4.818 4/4/2012	7/6/2012	\$41.58	\$41.68	\$0.10	31420C308
Federated Short-Term Income Fund	FSISX	0.558 4/4/2012	11/15/2012	\$4.82	\$4.85	\$0.03	31420C308
Federated Total Rtrn Govt Instl Svc	FTGSX	679.801 6/10/2011	1/25/2012	\$7,797.32	\$8,006.05	\$210.73	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	413.486 6/10/2011	1/17/2012	\$4,742.68	\$4,891.54	\$148.86	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	35.336 4/5/2012	11/8/2012	\$414.14	\$419.79	\$5.65	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	42.719 11/21/2011	11/8/2012	\$505.79	\$507.50	\$1.71	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	8.21 12/16/2011	11/8/2012	\$96.80	\$97.53	\$0.73	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	6.578 12/16/2011	11/8/2012	\$77.55	\$78.15	\$0.60	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.735 7/29/2011	1/25/2012	\$20.00	\$20.44	\$0.44	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.062 6/30/2011	1/25/2012	\$12.08	\$12.51	\$0.42	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	2.689 12/30/2011	11/8/2012	\$31.73	\$31.95	\$0.22	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.112 3/30/2012	11/8/2012	\$13.02	\$13.21	\$0.19	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	2.668 11/30/2011	11/8/2012	\$31.51	\$31.70	\$0.19	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.331 2/29/2012	11/8/2012	\$15.70	\$15.81	\$0.11	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.788 8/31/2011	1/25/2012	\$20.95	\$21.06	\$0.11	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	0.335 4/5/2012	11/15/2012	\$3.69	\$3.74	\$0.05	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	2.246 1/31/2012	11/8/2012	\$26.68	\$26.68	\$0.00	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	2.653 10/31/2011	8/14/2012	\$31.28	\$31.23	(\$0.05)	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.613 9/30/2011	1/25/2012	\$19.18	\$19.00	(\$0.18)	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	3.714 10/4/2011	7/6/2012	\$44.27	\$43.94	(\$0.33)	31429A204

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Federated Total Rtn Govt Instl Svc	FTGSX	105.114	11/21/2011	10/26/2012	\$1,244.55	\$1,241.40	(\$3.15)	31429A204
Federated Total Rtn Govt Instl Svc	FTGSX	24.099	10/4/2011	1/25/2012	\$287.26	\$289.89	(\$3.37)	31429A204
Federated Total Rtn Govt Instl Svc	FTGSX	78.748	11/21/2011	8/14/2012	\$837.66	\$832.70	(\$4.96)	31429A204
Federated Total Rtn Govt Instl Svc	FTGSX	104.025	10/4/2011	3/16/2012	\$1,239.98	\$1,213.97	(\$26.01)	31429A204
Federated Total Rtn Govt Instl Svc	FTGSX	286.023	10/4/2011	8/14/2012	\$3,109.39	\$3,366.19	(\$42.90)	31429A204
Federated Total Rtn Govt Instl Svc	FTGSX	188.263	10/4/2011	3/15/2012	\$2,244.10	\$2,197.03	(\$47.07)	31429A204
Foot Locker, Inc.	FL		6/3/2012	5/18/2012	\$176.86	\$184.94	\$8.08	344849104
Fortinet, Inc.	FNNT		1/10/28/2011	1/17/2012	\$22.60	\$20.98	(\$1.62)	34959E109
Franklin High Income Fund	FHAIX	154.872	11/3/2011	4/4/2012	\$302.00	\$309.75	\$7.75	353538101
Franklin High Income Fund	FHAIX	172.088	1/30/2012	4/4/2012	\$342.16	\$344.17	\$1.71	353538101
Franklin High Income Fund	FHAIX	16.412	1/30/2012	11/15/2012	\$32.66	\$33.48	\$0.82	353538101
Franklin High Income Fund	FHAIX	27.558	1/30/2012	7/6/2012	\$54.84	\$55.12	\$0.28	353538101
Franklin High Income Fund	FHAIX	0.979	12/1/2011	4/4/2012	\$1.86	\$1.96	\$0.10	353538101
Franklin High Income Fund	FHAIX	0.964	1/5/2012	4/4/2012	\$1.88	\$1.99	\$0.05	353538101
Franklin High Income Fund	FHAIX	0.405	12/1/2011	4/4/2012	\$0.77	\$0.81	\$0.04	353538101
GenTex Corp.	GNIX		1/11/15/2011	7/25/2012	\$28.59	\$15.03	(\$13.56)	371901109
GenTex Corp.	GNTX		2/3/16/2012	7/25/2012	\$51.10	\$30.05	(\$21.05)	371901109
Great Plains Energy, Inc.	GXP		1/8/10/2011	1/25/2012	\$17.25	\$20.55	\$3.30	391164100
Halliburton Co.	HIAL		7/2/17/2012	4/5/2012	\$251.74	\$230.66	(\$21.08)	406216101
HMS Holdings Corp.	HMSY		1/9/16/2011	6/28/2012	\$26.17	\$28.10	\$1.93	404251101
HMS Holdings Corp.	HMSY		2/3/16/2012	6/28/2012	\$61.87	\$56.20	(\$5.67)	404251101
International Power ADR	IPRPV		1/10/17/2011	7/25/2012	\$51.96	\$65.01	\$13.05	46018M104
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ		8/4/27/2012	11/5/2012	\$363.84	\$248.80	(\$115.04)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ		8/4/27/2012	11/2/2012	\$363.84	\$240.82	(\$123.02)	06740C519
iPath S&P 500 VIX Short-Term Futures			1/3/15/2012	4/27/2012	\$22.10	\$16.21	(\$5.89)	06740C261
iPath S&P 500 VIX Short-Term Futures			39/3/15/2012	4/5/2012	\$862.04	\$686.98	(\$175.06)	06740C261
iPath S&P 500 VIX Short-Term Futures			53/3/16/2012	4/27/2012	\$1,185.67	\$891.53	(\$294.14)	06740C261
iPath S&P 500 VIX Short-Term Futures			10/11/21/2011	4/4/2012	\$491.60	\$179.40	(\$312.20)	06740C261
iPath S&P 500 VIX Short-Term Futures			13/11/21/2011	4/5/2012	\$639.08	\$229.00	(\$410.08)	06740C261
iShares iBoxx \$ Invest Grade Corp Bd	LQD		8/1/18/2012	3/16/2012	\$919.14	\$912.07	(\$7.07)	464287242
iShares iBoxx \$ Invest Grade Corp Bd	LQD		10/1/26/2012	3/16/2012	\$1,156.41	\$1,140.09	(\$16.35)	464287242
iShares iBoxx \$ Invest Grade Corp Bd	LQD		43/1/17/2012	3/16/2012	\$4,936.16	\$4,902.36	(\$33.80)	464287242
Johnson Controls, Inc.	JCI		1/2/27/2012	4/5/2012	\$82.85	\$81.81	(\$1.04)	478366107
Johnson Controls, Inc.	JCI		8/2/17/2012	4/5/2012	\$279.33	\$254.46	(\$24.87)	478366107

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JPMorgan Chase & Co.	JPM	1/2/27/2012	4/5/2012	\$38.00	\$44.51	\$6.51	46625H100
JPMorgan Chase & Co.	JPM	2/5/19/2011	4/5/2012	\$88.27	\$89.01	\$0.74	46625H100
JPMorgan Core Bond A	PGBOX	313.815 6/10/2011	1/26/2012	\$3,659.08	\$3,737.54	\$78.46	4812C0357
JPMorgan Core Bond A	PGBOX	224.673 6/10/2011	3/16/2012	\$2,619.68	\$2,657.88	\$38.20	4812C0357
JPMorgan Core Bond A	PGBOX	57.938 6/10/2011	1/17/2012	\$675.56	\$688.88	\$13.32	4812C0357
JPMorgan Core Bond A	PGBOX	52.974 6/10/2011	1/25/2012	\$617.68	\$629.33	\$11.65	4812C0357
JPMorgan Core Bond A	PGBOX	1.854 6/30/2011	3/16/2012	\$21.43	\$21.93	\$0.50	4812C0357
JPMorgan Core Bond A	PGBOX	1.248 10/4/2011	7/6/2012	\$14.83	\$15.05	\$0.22	4812C0357
JPMorgan Core Bond A	PGBOX	1.835 7/29/2011	3/16/2012	\$21.49	\$21.71	\$0.22	4812C0357
JPMorgan Core Bond A	PGBOX	1.879 8/31/2011	3/16/2012	\$22.71	\$22.23	\$0.02	4812C0357
JPMorgan Core Bond A	PGBOX	1.879 9/30/2011	3/16/2012	\$22.27	\$22.23	(\$0.04)	4812C0357
JPMorgan Core Bond A	PGBOX	90.011 10/4/2011	3/16/2012	\$1,069.33	\$1,064.83	(\$4.50)	4812C0357
Macy's, Inc.	M	4/10/17/2011	4/5/2012	\$116.50	\$163.99	\$47.49	55616P104
Macy's, Inc.	M	1/10/17/2011	3/9/2012	\$29.12	\$39.44	\$10.32	55616P104
Macy's, Inc.	M	1/10/17/2011	1/5/2012	\$29.13	\$32.61	\$3.48	55616P104
MainStay Epoch Global Equity Yield	EPSYX	120.082 11/21/2011	4/5/2012	\$1,752.00	\$1,880.48	\$128.48	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.322 9/29/2011	4/5/2012	\$19.03	\$20.70	\$1.67	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.957 12/7/2011	4/5/2012	\$29.51	\$30.65	\$1.14	56063J864
MainStay Epoch Global Equity Yield	EPSYX	2.611 6/29/2011	4/5/2012	\$41.07	\$40.89	(\$0.18)	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.884 3/30/2012	4/5/2012	\$29.93	\$29.50	(\$0.43)	56063J864
Matthews Asia Dividend Investor	MAPIX	3.051 8/16/2011	4/5/2012	\$41.86	\$41.74	(\$0.12)	577125107
Matthews Asia Dividend Investor	MAPIX	0.605 8/16/2011	7/6/2012	\$8.30	\$8.13	(\$0.17)	577125107
Merger Fund	MERFX	26.975 8/24/2011	4/11/2012	\$420.00	\$424.86	\$4.86	589509108
Merger Fund	MERFX	4.169 12/29/2011	4/11/2012	\$64.95	\$65.66	\$0.71	589509108
Merger Fund	MERFX	0.938 12/29/2011	4/11/2012	\$14.62	\$14.77	\$0.15	589509108
MetLife, Inc.	MET	2/5/19/2011	4/5/2012	\$89.91	\$73.04	(\$16.87)	59156R108
Microsoft Corporation	MSFT	8/12/23/2011	4/5/2012	\$206.92	\$251.79	\$44.87	594918104
Microsoft Corporation	MSFT	3/12/23/2011	1/5/2012	\$77.60	\$82.16	\$4.56	594918104
Molson Coors Brewing Co.	TAP	1/7/5/2011	2/17/2012	\$45.40	\$45.19	(\$0.21)	60871R209
Molson Coors Brewing Co.	TAP	2/5/20/2011	2/17/2012	\$92.75	\$90.38	(\$2.37)	60871R209
Molson Coors Brewing Co.	TAP	2/5/19/2011	2/17/2012	\$92.79	\$90.38	(\$2.41)	60871R209
Natixis ASG Managed Futures Strategy A	AMFAX	9.425 12/30/2011	4/4/2012	\$97.45	\$92.37	(\$5.08)	63872F745
Natixis ASG Managed Futures Strategy A	AMFAX	36.621 5/19/2011	4/4/2012	\$401.00	\$358.89	(\$42.11)	63872F745
Natixis ASG Managed Futures Strategy A	AMFAX	63.187 7/12/2011	4/4/2012	\$678.00	\$619.23	(\$58.77)	63872F745

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Pepsico, Inc.	PEP	1	11/18/2011	1/5/2012	\$63.45	\$66.67	\$3.22	713448108
Pepsico, Inc.	PEP	2	11/18/2011	2/27/2012	\$126.89	\$126.23	(\$0.66)	713448108
Pepsico, Inc.	PEP	1	12/7/2011	2/27/2012	\$64.58	\$63.11	(\$1.47)	713448108
Pfizer, Inc.	PFE	4	10/17/2011	4/5/2012	\$75.72	\$89.29	\$13.57	717081103
Pfizer, Inc.	PFE	4	5/4/2011	4/5/2012	\$81.81	\$89.29	\$7.48	717081103
Pfizer, Inc.	PFE	5	5/19/2011	4/5/2012	\$106.01	\$111.63	\$5.60	717081103
Pfizer, Inc.	PFE	1	4/11/2011	4/5/2012	\$20.61	\$22.32	\$1.71	717081103
PIMCO Investment Grade Corp Bd Admin	PGCAX	4.887	4/13/2012	11/15/2012	\$52.19	\$55.52	\$3.33	722005592
PIMCO Low Duration Admin	PLDAX	70.58	4/4/2012	10/26/2012	\$734.03	\$750.97	\$16.94	693390767
PIMCO Low Duration Admin	PLDAX	33.997	4/4/2012	8/14/2012	\$353.57	\$358.39	\$4.76	693390767
PIMCO Low Duration Admin	PLDAX	3.016	4/4/2012	7/6/2012	\$31.37	\$31.73	\$0.36	693390767
PIMCO Low Duration Admin	PLDAX	0.455	4/4/2012	11/15/2012	\$4.73	\$4.84	\$0.11	693390767
Post Holdings, Inc.	POST	5	3/16/2012	4/5/2012	\$155.22	\$163.64	\$8.42	737446104
Post Holdings, Inc.	POST	0.5	10/5/2011	2/17/2012	\$11.54	\$15.40	\$3.86	737446104
Post Holdings, Inc.	POST	0.5	8/10/2011	2/17/2012	\$11.59	\$15.39	\$3.80	737446104
PowerShares DB US Dollar Index Bullish	ULUP	108	3/16/2012	3/26/2012	\$2,408.40	\$2,370.01	(\$38.39)	739360107
ProShares UltraPro Short S&P500		5	11/21/2011	4/5/2012	\$81.39	\$45.91	(\$35.47)	74347X856
ProShares UltraPro Short S&P500		33	11/21/2011	1/25/2012	\$537.12	\$379.17	(\$157.95)	74347X856
ProShares UltraPro Short S&P500		52	11/21/2011	1/26/2012	\$846.36	\$573.17	(\$273.19)	74347X856
ProShares UltraPro Short S&P500		101	11/21/2011	4/11/2012	\$1,643.90	\$979.07	(\$664.83)	74347X856
ProShares UltraShort 20 Year Treasury		29	3/16/2012	4/4/2012	\$615.45	\$592.82	(\$22.63)	74347R297
ProShares UltraShort 20 Year Treasury		91	3/15/2012	4/4/2012	\$1,913.62	\$1,860.21	(\$53.41)	74347R297
Prosperity Bancshares, Inc.	PB	4	3/29/2011	2/9/2012	\$167.79	\$163.23	(\$4.56)	743006105
Ralcorp Holdings, Inc.	RAH	1	10/5/2011	4/5/2012	\$64.32	\$72.46	\$8.14	751028101
Ralcorp Holdings, Inc.	RAH	1	8/10/2011	4/5/2012	\$64.65	\$72.46	\$7.81	751028101
Ralcorp Holdings, Inc.	RAH	2	3/9/2012	4/5/2012	\$148.18	\$144.93	(\$3.25)	751028101
Ramius Trading Strat Managed Futures I	RISIX	21.079	9/16/2011	7/6/2012	\$210.79	\$208.47	(\$2.32)	461418394
RWE AG ADR	RWEOY	1	5/19/2011	1/18/2012	\$59.81	\$36.46	(\$23.35)	74975E303
RWE AG ADR	RWEOY	1	5/16/2011	1/6/2012	\$59.54	\$36.08	(\$23.46)	74975E303
SPDR S&P Dividend	SDY	46	11/3/2011	3/15/2012	\$2,426.96	\$2,608.68	\$181.72	78464A763
SPDR S&P Homebuilders	XHB	36	10/26/2012	11/8/2012	\$917.27	\$950.40	\$33.13	78464A888
SPDR S&P Homebuilders	XHB	10	10/26/2012	11/9/2012	\$254.80	\$258.10	\$3.30	78464A888
SPDR S&P Homebuilders	XHB	23	11/2/2012	11/9/2012	\$618.44	\$593.63	(\$24.81)	78464A888
Steven Madden Ltd.	SHOO	3	5/18/2012	10/3/2012	\$178.08	\$129.20	(\$48.88)	556269108

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Steven Madden Intl.	SHOO	1	3/16/2012	10/3/2012	\$44.36	\$49.07	(\$1.29)	556209108
T. Rowe Price High Yield Adv	PAHIX	91.705	11/3/2011	4/4/2012	\$597.00	\$616.26	\$19.26	741481204
T. Rowe Price High Yield Adv	PAHIX	99.939	1/25/2012	4/4/2012	\$661.60	\$671.59	\$9.99	741481204
T. Rowe Price High Yield Adv	PAHIX	9.996	1/25/2012	11/15/2012	\$66.17	\$68.17	\$2.00	741481204
T. Rowe Price High Yield Adv	PAHIX	16.874	1/25/2012	7/6/2012	\$111.71	\$113.22	\$1.51	741481204
T. Rowe Price High Yield Adv	PAHIX	0.557	11/30/2011	4/4/2012	\$3.53	\$3.74	\$0.21	741481204
T. Rowe Price High Yield Adv	PAHIX	0.631	12/30/2011	4/4/2012	\$4.09	\$4.24	\$0.15	741481204
T. Rowe Price Short Term Bond Adv	PASHX	203.481	4/9/2012	10/26/2012	\$984.85	\$988.92	\$4.07	77957P204
T. Rowe Price Short Term Bond Adv	PASHX	98.037	4/9/2012	8/14/2012	\$474.50	\$475.48	\$0.98	77957P204
T. Rowe Price Short Term Bond Adv	PASHX	1.198	4/9/2012	11/15/2012	\$5.80	\$5.81	\$0.01	77957P204
T. Rowe Price Short Term Bond Adv	PASHX	7.02	4/9/2012	7/6/2012	\$33.98	\$33.98	\$0.00	77957P204
T. Rowe Price U.S. Bond Index	PBDIX	297.685	6/10/2011	1/25/2012	\$3,363.84	\$3,438.26	\$74.42	741495105
T. Rowe Price U.S. Bond Index	PBDIX	306.211	6/10/2011	3/16/2012	\$3,460.18	\$3,512.24	\$52.06	741495105
T. Rowe Price U.S. Bond Index	PBDIX	55.045	6/10/2011	1/17/2012	\$622.01	\$636.32	\$14.31	741495105
T. Rowe Price U.S. Bond Index	PBDIX	50.257	6/10/2011	1/25/2012	\$567.90	\$578.96	\$11.06	741495105
Target Corporation	TGT	2	1/5/2012	4/5/2012	\$96.15	\$116.94	\$20.79	87612E106
Target Corporation	TGT	3	2/27/2012	4/5/2012	\$165.30	\$175.41	\$10.11	87612E106
The AES Corporation	AES	1	5/16/2011	4/5/2012	\$12.53	\$13.00	\$0.47	00130H105
United Utilities Group PLC ADR	UUGRY	1	10/17/2011	5/29/2012	\$19.12	\$20.04	\$0.92	91311E102
VeriSign, Inc.	VRSN	5	8/3/2012	9/24/2012	\$229.79	\$237.41	\$7.62	92343E102
Verizon Communications, Inc.	VZ	4	9/7/2011	4/5/2012	\$142.10	\$150.84	\$8.74	92343V104
Verizon Communications, Inc.	VZ	1	11/21/2011	4/5/2012	\$36.20	\$37.71	\$1.51	92343V104
Williams-Sonoma, Inc.	WSM	7	3/29/2011	3/6/2012	\$273.68	\$261.72	(\$11.96)	969904101
WPX Energy, Inc.	WPX	1	10/17/2011	5/21/2012	\$15.62	\$15.74	\$0.12	98212B103
WPX Energy, Inc.	WPX	0.333	5/16/2011	1/13/2012	\$5.53	\$5.22	(\$0.31)	98212B103

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Short Term Gain/Loss

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Aberdeen Asia Bond Institutional	CSABX	11.954	10/5/2011	4/20/2012	\$124.56	\$129.82	\$5.26	3021847
Aberdeen Asia Bond Institutional	CSABX	2.567	9/19/2011	4/20/2012	\$28.31	\$27.88	(\$0.43)	3021847
Aberdeen Asia Bond Institutional	CSABX	2.252	9/15/2011	4/20/2012	\$25.00	\$24.46	(\$0.54)	3021847
Aberdeen Asia Bond Institutional	CSABX	3.446	6/20/2011	4/20/2012	\$38.18	\$37.42	(\$0.76)	3021847
American Century Short-Term Govt Adv	TWAVX	0.001	1/31/2012	4/5/2012	\$0.01	\$0.01	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.001	4/30/2012	5/17/2012	\$0.01	\$0.01	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.003	3/30/2012	4/5/2012	\$0.03	\$0.03	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.009	12/30/2011	4/5/2012	\$0.09	\$0.09	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.059	11/30/2011	4/5/2012	\$0.58	\$0.58	\$0.00	25081845
American Century Short-Term Govt Adv	TWAVX	0.074	10/31/2011	4/5/2012	\$0.73	\$0.72	(\$0.01)	25081845
American Century Short-Term Govt Adv	TWAVX	0.446	12/9/2011	4/5/2012	\$4.36	\$4.35	(\$0.01)	25081845
American Century Short-Term Govt Adv	TWAVX	0.566	12/9/2011	4/5/2012	\$5.53	\$5.52	(\$0.01)	25081845
American Century Short-Term Govt Adv	TWAVX	13.071	10/7/2011	4/5/2012	\$128.36	\$127.57	(\$0.79)	25081845
American Century Short-Term Govt Adv	TWAVX	13.632	11/7/2011	4/5/2012	\$134.00	\$133.05	(\$0.95)	25081845
American Century Short-Term Govt Adv	TWAVX	58.51	10/7/2011	1/13/2012	\$574.57	\$572.23	(\$2.34)	25081845
American Century Short-Term Govt Adv	TWAVX	65.513	10/7/2011	2/24/2012	\$643.34	\$640.06	(\$3.28)	25081845
AQR Managed Futures Strategy N	AQMNX	0.05	12/16/2011	4/4/2012	\$0.48	\$0.47	(\$0.01)	00203H842
AQR Managed Futures Strategy N	AQMNX	0.409	12/16/2011	4/4/2012	\$3.95	\$3.86	(\$0.09)	00203H842
AQR Managed Futures Strategy N	AQMNX	0.806	12/16/2011	4/4/2012	\$7.79	\$7.60	(\$0.19)	00203H842
AQR Managed Futures Strategy N	AQMNX	1.626	9/15/2011	4/4/2012	\$16.00	\$15.33	(\$0.67)	00203H842
AQR Managed Futures Strategy N	AQMNX	16.614	11/17/2011	4/4/2012	\$159.00	\$156.67	(\$2.33)	00203H842
AQR Managed Futures Strategy N	AQMNX	21.737	5/20/2011	4/4/2012	\$217.59	\$204.98	(\$12.61)	00203H842
Arbitrage Fund Class R	ARBFX	27.069	8/26/2011	4/11/2012	\$349.73	\$350.81	\$1.08	03875R106
Arbitrage Fund Class R	ARBFX	16.949	8/16/2011	4/10/2012	\$218.64	\$219.66	\$1.02	03875R106
Arbitrage Fund Class R	ARBFX	19.293	8/24/2011	4/10/2012	\$249.27	\$250.03	\$0.76	03875R106
Arbitrage Fund Class R	ARBFX	5.379	12/19/2011	4/11/2012	\$68.96	\$69.71	\$0.75	03875R106
Arbitrage Fund Class R	ARBFX	9.175	8/16/2011	4/9/2012	\$118.36	\$118.82	\$0.46	03875R106
Arbitrage Fund Class R	ARBFX	0.044	12/19/2011	4/11/2012	\$0.57	\$0.57	\$0.00	03875R106
Arbitrage Fund Class R	ARBFX	3.769	9/15/2011	4/11/2012	\$49.00	\$48.85	(\$0.15)	03875R106
Aston/Optimum Mid Cap I	ABMIX	1.86	5/20/2011	4/10/2012	\$62.90	\$59.78	(\$3.12)	00078H158
Aston/Optimum Mid Cap I	ABMIX	1.178	5/20/2011	5/17/2012	\$39.84	\$35.47	(\$4.37)	00078H158
Aston/Optimum Mid Cap I	ABMIX	2.951	4/5/2011	4/5/2012	\$103.34	\$98.50	(\$4.84)	00078H158
Aston/Optimum Mid Cap I	ABMIX	9.268	5/20/2011	4/11/2012	\$313.44	\$300.93	(\$12.51)	00078H158

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Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/12/19/2011	4/5/2012	\$498.76	\$531.21	\$32.45	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	3/12/19/2011	4/3/2012	\$374.07	\$403.86	\$29.79	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/12/23/2011	4/9/2012	\$500.80	\$528.88	\$28.08	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	2/12/23/2011	4/10/2012	\$250.40	\$264.56	\$14.16	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	2/3/15/2012	4/10/2012	\$274.95	\$264.56	(\$10.39)	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/3/15/2012	4/11/2012	\$549.90	\$528.16	(\$21.74)	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/3/15/2012	4/12/2012	\$549.90	\$528.16	(\$21.74)	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/3/15/2012	4/13/2012	\$549.89	\$527.94	(\$21.95)	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/3/15/2012	4/17/2012	\$549.90	\$526.81	(\$23.09)	06740C337
Barclays ETN S&P Dynamic VEQTOR ETN	VQI	4/3/15/2012	4/20/2012	\$549.89	\$526.52	(\$23.37)	06740C337
CurrencyShares Japanese Yen Trust	FKY	8/3/7/2012	3/15/2012	\$973.59	\$945.28	(\$28.31)	23130A102
Federated Interm Govt/Corp Svc	FGCSX	59.294/4/27/2012	10/25/2012	\$630.29	\$633.26	\$2.97	31420B508
Federated Interm Govt/Corp Svc	FGCSX	8.947/4/27/2012	7/6/2012	\$95.11	\$94.56	(\$0.45)	31420B508
Federated Short-Term Income Fund	FSISX	170.481/4/3/2012	10/25/2012	\$1,471.25	\$1,481.48	\$10.23	31420C308
Federated Short-Term Income Fund	FSISX	112.183/4/3/2012	12/18/2012	\$968.14	\$974.87	\$6.73	31420C308
Federated Short-Term Income Fund	FSISX	11.889/4/3/2012	6/25/2012	\$102.60	\$102.72	\$0.12	31420C308
Federated Short-Term Income Fund	FSISX	2.203/4/3/2012	5/17/2012	\$19.01	\$19.03	\$0.02	31420C308
Federated Total Rtrn Govt Instl Svc	FTGSX	242.218/6/6/2011	1/13/2012	\$2,775.82	\$2,863.02	\$87.20	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	242.259/6/8/2011	1/26/2012	\$2,783.56	\$2,861.08	\$77.52	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	159.346/6/13/2011	3/15/2012	\$1,826.10	\$1,859.56	\$33.46	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	82.123/6/13/2011	3/15/2012	\$941.13	\$958.38	\$17.25	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	39.051/6/8/2011	3/15/2012	\$448.70	\$455.73	\$7.03	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	5.478/6/13/2011	5/17/2012	\$62.78	\$65.24	\$2.46	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	4.533/6/8/2011	1/13/2012	\$52.08	\$53.58	\$1.50	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	3.099/6/13/2011	4/18/2012	\$35.51	\$36.60	\$1.09	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	0.201/6/9/2011	3/15/2012	\$2.30	\$2.35	\$0.05	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	0.061/5/9/2011	3/15/2012	\$0.70	\$0.71	\$0.01	31429A204
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	1/3/26/2012	4/18/2012	\$47.48	\$48.07	\$0.59	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	2/3/26/2012	4/20/2012	\$94.96	\$94.23	(\$0.74)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	2/3/23/2012	4/12/2012	\$100.10	\$97.65	(\$2.45)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	1/3/23/2012	4/3/2012	\$50.05	\$45.75	(\$4.30)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	4/3/23/2012	4/11/2012	\$200.20	\$195.73	(\$4.47)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	6/3/22/2012	4/3/2012	\$299.54	\$274.50	(\$25.04)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	2/6/25/2012	11/5/2012	\$96.78	\$62.25	(\$34.53)	06740C519

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iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	3	3/29/2012	11/5/2012	\$143.31	\$98.37	(\$49.94)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	3	3/29/2012	11/2/2012	\$143.31	\$90.31	(\$53.00)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	4	5/17/2012	11/5/2012	\$201.55	\$126.50	(\$77.05)	06740C519
iPath S&P 500 VIX Mid-Term Futures ETN	VXZ	7	3/26/2012	11/2/2012	\$332.34	\$210.71	(\$121.63)	06740C519
iPath S&P 500 VIX Short-Term Futures		13	3/16/2012	3/22/2012	\$280.06	\$246.32	(\$33.74)	06740C261
iPath S&P 500 VIX Short-Term Futures		2	11/22/2011	3/22/2012	\$95.59	\$37.90	(\$57.69)	06740C261
iPath S&P 500 VIX Short-Term Futures		16	3/7/2012	3/22/2012	\$409.94	\$309.18	(\$106.76)	06740C261
iPath S&P 500 VIX Short-Term Futures		22	2/14/2012	3/22/2012	\$576.82	\$416.87	(\$159.95)	06740C261
iPath S&P 500 VIX Short-Term Futures		54	3/15/2012	3/22/2012	\$1,192.87	\$1,023.22	(\$169.65)	06740C261
iPath S&P 500 VIX Short-Term Futures		35	3/16/2012	3/27/2012	\$754.02	\$558.21	(\$195.81)	06740C261
iPath S&P 500 VIX Short-Term Futures		8	11/17/2011	3/22/2012	\$377.13	\$151.59	(\$225.54)	06740C261
iPath S&P 500 VIX Short-Term Futures		9	11/21/2011	3/22/2012	\$442.63	\$170.54	(\$272.09)	06740C261
iPath S&P GSCI Crude Oil Tot Ret Idx ETN	OIL	13	3/7/2012	4/3/2012	\$347.85	\$342.57	(\$5.29)	06738C786
iPath S&P GSCI Crude Oil Tot Ret Idx ETN	OIL	13	3/7/2012	4/4/2012	\$347.85	\$334.63	(\$13.22)	06738C786
iPath U.S. Treasury Flattenr ETN	FLAT	32	3/7/2012	3/15/2012	\$1,897.25	\$1,819.52	(\$77.73)	06740L485
Shares iBoxx \$ Invest Grade Corp Bd	LQD	21	1/13/2012	3/22/2012	\$2,410.97	\$2,407.68	(\$3.29)	464287242
Shares iBoxx \$ Invest Grade Corp Bd	LQD	21	1/13/2012	3/16/2012	\$2,410.98	\$2,394.00	(\$16.98)	464287242
Shares iBoxx High Yield Corporate Bd	HYG	21	1/26/2012	3/7/2012	\$1,918.76	\$1,886.35	(\$32.41)	464288513
JPMorgan Core Bond A	PGBOX	148.17	6/3/2011	1/26/2012	\$1,724.12	\$1,764.11	\$39.99	4812C0357
JPMorgan Core Bond A	PGBOX	188.148	6/6/2011	3/16/2012	\$2,190.04	\$2,225.79	\$35.75	4812C0357
JPMorgan Core Bond A	FGBOX	75.479	6/8/2011	6/8/2012	\$880.09	\$906.50	\$26.41	4812C0357
JPMorgan Core Bond A	PGBOX	121.778	6/7/2011	3/16/2012	\$1,417.49	\$1,440.64	\$23.15	4812C0357
JPMorgan Core Bond A	PGBOX	33.021	6/3/2011	3/13/2012	\$384.36	\$392.62	\$8.26	4812C0357
JPMorgan Core Bond A	PGBOX	6.454	6/7/2011	5/17/2012	\$75.12	\$77.58	\$2.46	4812C0357
JPMorgan Core Bond A	PGBOX	7.716	10/5/2011	7/6/2012	\$91.36	\$93.05	\$1.69	4812C0357
JPMorgan Core Bond A	PGBOX	4.187	6/7/2011	4/18/2012	\$48.74	\$49.99	\$1.25	4812C0357
JPMorgan Core Bond A	PGBOX	1.83	6/30/2011	6/8/2012	\$21.35	\$21.98	\$0.63	4812C0357
JPMorgan Core Bond A	PGBOX	3.58	6/3/2011	3/16/2012	\$41.67	\$42.35	\$0.68	4812C0357
JPMorgan Core Bond A	PGBOX	3.885	10/5/2011	6/2/2012	\$46.00	\$46.66	\$0.66	4812C0357
JPMorgan Core Bond A	PGBOX	3.879	9/15/2011	6/8/2012	\$46.00	\$46.59	\$0.59	4812C0357
JPMorgan Core Bond A	PGBOX	1.811	7/29/2011	6/8/2012	\$21.21	\$21.75	\$0.54	4812C0357
JPMorgan Core Bond A	PGBOX	1.854	8/31/2011	6/8/2012	\$21.92	\$22.27	\$0.35	4812C0357
JPMorgan Core Bond A	PGBOX	1.856	9/30/2011	6/8/2012	\$22.11	\$22.41	\$0.30	4812C0357
MainStay Fitch Global Equity Yield	EPSYX	47.01	10/20/2011	4/4/2012	\$701.86	\$739.00	\$37.14	560631864

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MainStay Epoch Global Equity Yield	EPSYX	24.361	10/20/2011	4/3/2012	\$363.71	\$388.32	\$24.61	560631864
MainStay Epoch Global Equity Yield	EPSYX	16.678	10/20/2011	4/5/2012	\$249.00	\$261.17	\$12.17	560631864
MainStay Epoch Global Equity Yield	EPSYX	27.104	10/25/2011	4/11/2012	\$409.00	\$419.03	\$10.03	560631864
MainStay Epoch Global Equity Yield	EPSYX	14.239	10/20/2011	4/9/2012	\$212.59	\$221.85	\$9.26	560631864
MainStay Epoch Global Equity Yield	EPSYX	14.47	10/21/2011	4/9/2012	\$219.65	\$225.44	\$5.79	560631864
MainStay Epoch Global Equity Yield	EPSYX	31.132	10/24/2011	4/10/2012	\$475.07	\$476.94	\$1.87	560631864
MainStay Epoch Global Equity Yield	EPSYX	8.07	10/21/2011	4/10/2012	\$122.50	\$123.63	\$1.13	560631864
MainStay Epoch Global Equity Yield	EPSYX	2.833	10/24/2011	4/11/2012	\$43.23	\$43.80	\$0.57	560631864
MainStay Epoch Global Equity Yield	EPSYX	1.193	12/7/2011	4/11/2012	\$17.99	\$18.44	\$0.45	560631864
MainStay Epoch Global Equity Yield	EPSYX	1.148	3/30/2012	4/11/2012	\$18.24	\$17.75	(\$0.49)	560631864
Merger Fund	MERFX	23.911	8/24/2011	4/10/2012	\$372.29	\$376.37	\$4.08	589509108
Merger Fund	MERFX	20.919	8/24/2011	4/11/2012	\$325.71	\$329.47	\$3.76	589509108
Merger Fund	MERFX	16.18	8/15/2011	4/9/2012	\$254.02	\$254.84	\$0.82	589509108
Merger Fund	MERFX	4.641	12/29/2011	4/11/2012	\$72.30	\$73.10	\$0.80	589509108
Merger Fund	MERFX	5.795	8/16/2011	4/10/2012	\$90.98	\$91.21	\$0.23	589509108
Merger Fund	MERFX	1.041	12/29/2011	4/11/2012	\$16.27	\$16.44	\$0.17	589509108
Merger Fund	MERFX	3.109	9/15/2011	4/11/2012	\$49.00	\$48.97	(\$0.03)	589509108
Natixis ASG Managed Futures Strategy A	AMFAX	2.122	9/15/2011	4/4/2012	\$23.00	\$20.80	(\$2.20)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	7.777	12/30/2011	4/4/2012	\$80.41	\$76.21	(\$4.20)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	4.795	5/20/2011	4/3/2012	\$52.36	\$47.76	(\$4.60)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	13.949	11/17/2011	4/4/2012	\$148.00	\$136.70	(\$11.30)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	23.444	5/20/2011	4/4/2012	\$256.01	\$229.75	(\$26.26)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	46.878	7/12/2011	4/4/2012	\$503.00	\$459.41	(\$43.59)	638721745
PIMCO Investment Grade Corp Bd Admin	PGCAX	136.146	10/17/2011	3/16/2012	\$1,422.72	\$1,437.70	\$14.98	722005592
PIMCO Investment Grade Corp Bd Admin	PGCAX	63.732	10/17/2011	1/26/2012	\$666.00	\$671.74	\$5.74	722005592
PIMCO Investment Grade Corp Bd Admin	PGCAX	3.3	10/17/2011	5/17/2012	\$13.59	\$14.01	\$0.42	722005592
PIMCO Investment Grade Corp Bd Admin	PGCAX	33.207	10/17/2011	1/13/2012	\$347.01	\$346.35	(\$0.66)	722005592
PIMCO Low Duration Admin	PLDAX	139.825	4/3/2012	10/25/2012	\$1,451.38	\$1,484.94	\$33.56	693390767
PIMCO Low Duration Admin	PLDAX	4.6	4/3/2012	4/18/2012	\$47.75	\$48.07	\$0.32	693390767
PowerShares DB US Dollar Index Bullish	ULUP	85	3/16/2012	3/26/2012	\$1,895.48	\$1,863.31	(\$32.17)	739360107
ProShares UltraPro Short S&P 500	SPXU	0.2	3/29/2012	5/14/2012	\$9.37	\$10.19	\$0.82	74348A632
ProShares UltraPro Short S&P 500	SPXU	3	5/17/2012	11/2/2012	\$159.12	\$115.68	(\$43.44)	74348A632
ProShares UltraPro Short S&P 500	SPXU	6	3/29/2012	11/2/2012	\$280.96	\$231.36	(\$49.60)	74348A632
ProShares UltraPro Short S&P 500		75	3/23/2012	4/11/2012	\$704.71	\$727.41	\$22.70	74347K856

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Short Term Gain/Loss

ProShares UltraPro Short S&P500		37	3/26/2012	4/13/2012	\$335.59	\$351.96	\$16.37	74347X856
ProShares UltraPro Short S&P500		18	3/29/2012	4/20/2012	\$168.58	\$170.64	\$2.06	74347X856
ProShares UltraPro Short S&P500		50	3/23/2012	4/12/2012	\$469.80	\$471.67	\$1.87	74347X856
ProShares UltraPro Short S&P500		3	3/26/2012	4/12/2012	\$27.21	\$28.30	\$1.09	74347X856
ProShares UltraPro Short S&P500		6	3/29/2012	4/13/2012	\$56.19	\$57.08	\$0.89	74347X856
ProShares UltraPro Short S&P500		9	3/29/2012	4/18/2012	\$84.29	\$84.87	\$0.58	74347X856
ProShares UltraPro Short S&P500		20	3/23/2012	4/4/2012	\$187.92	\$183.29	(\$4.63)	74347X856
ProShares UltraPro Short S&P500		60	3/22/2012	4/4/2012	\$563.68	\$549.86	(\$13.82)	74347X856
ProShares UltraPro Short S&P500		55	3/29/2012	4/30/2012	\$515.09	\$499.49	(\$15.60)	74347X856
ProShares UltraPro Short S&P500		54	3/22/2012	4/3/2012	\$507.31	\$477.44	(\$29.87)	74347X856
ProShares UltraPro Short S&P500		8	11/22/2011	1/3/2012	\$128.86	\$70.73	(\$58.13)	74347X856
ProShares UltraPro Short S&P500		9	11/23/2011	4/3/2012	\$151.22	\$79.57	(\$71.65)	74347X856
ProShares UltraPro Short S&P500		32	11/17/2011	1/13/2012	\$491.97	\$392.09	(\$99.88)	74347X856
ProShares UltraPro Short S&P500		17	11/21/2011	4/3/2012	\$276.85	\$150.30	(\$126.55)	74347X856
ProShares UltraPro Short S&P500		34	11/17/2011	1/26/2012	\$522.71	\$373.17	(\$149.54)	74347X856
ProShares UltraPro Short S&P500		55	11/17/2011	4/3/2012	\$845.57	\$486.28	(\$359.29)	74347X856
ProShares UltraShort 20 Year Treasury		16	3/15/2012	4/3/2012	\$336.47	\$320.56	(\$15.91)	74347R297
ProShares UltraShort 20 Year Treasury		23	3/16/2012	4/3/2012	\$488.00	\$460.81	(\$27.19)	74347R297
ProShares UltraShort 20 Year Treasury		128	3/15/2012	3/7/2012	\$2,691.78	\$2,537.01	(\$154.77)	74347R297
Ramius Dynamic Replication Fund	RDRIX	4.622	10/4/2011	4/18/2012	\$43.86	\$45.43	\$1.57	461418717
Ramius Dynamic Replication Fund	RDRIX	3.15	10/4/2011	5/17/2012	\$29.89	\$30.11	\$0.22	461418717
Ramius Trading Strat Managed Futures I	RTSIX	1.341	9/16/2011	5/17/2012	\$13.41	\$12.75	(\$0.66)	461418394
Ramius Trading Strat Managed Futures I	RTSIX	35.242	9/16/2011	4/3/2012	\$352.42	\$340.09	(\$12.33)	461418394
Ramius Trading Strat Managed Futures I	RTSIX	125.971	9/16/2011	4/4/2012	\$1,259.71	\$1,197.98	(\$61.73)	461418394
SPDR Barclays High Yield Bond	JNK	46	1/26/2012	3/7/2012	\$1,827.06	\$1,804.16	(\$22.90)	78464A417
SPDR Gold Trust	GLD	12	6/8/2012	8/2/2012	\$1,837.86	\$1,859.64	\$21.78	78463V107
SPDR S&P 500	SPY	8	10/27/2011	1/13/2012	\$1,026.00	\$1,026.99	\$0.99	78462F103
SPDR S&P 500	SPY	3	10/28/2011	1/13/2012	\$385.03	\$385.12	\$0.09	78462F103
SPDR S&P Dividend	SDY	12	10/26/2011	3/15/2012	\$628.56	\$680.53	\$51.98	78464A763
SPDR S&P Dividend	SDY	12	10/25/2011	3/15/2012	\$633.71	\$680.53	\$46.82	78464A763
SPDR S&P Dividend	SDY	9	11/17/2011	3/15/2012	\$475.49	\$510.39	\$34.90	78464A763
SPDR S&P Dividend	SDY	12	10/27/2011	3/15/2012	\$646.55	\$680.53	\$33.98	78464A763
SPDR S&P Dividend	SDY	8	10/28/2011	3/15/2012	\$432.49	\$453.68	\$21.19	78464A763
SPDR S&P Homebuilders	XHB	26	10/25/2012	11/8/2012	\$669.49	\$686.40	\$16.91	78464A888

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Short Term Gain/Loss

SPDR S&P Homebuilders	KHB	10/10/2012	11/9/2012	\$257.50	\$258.10	\$0.60	78464A888
SPDR S&P Homebuilders	KHB	18/11/2/2012	11/9/2012	\$482.80	\$464.58	(\$18.22)	78464A888
T. Rowe Price High Yield Adv	PAHIX	108.379 10/19/2011	1/5/2012	\$687.12	\$727.22	\$40.10	741481204
T. Rowe Price High Yield Adv	PAHIX	95.84 10/19/2011	4/3/2012	\$607.63	\$645.00	\$37.37	741481204
T. Rowe Price High Yield Adv	PAHIX	77.278 10/19/2011	4/4/2012	\$489.94	\$519.31	\$29.37	741481204
T. Rowe Price High Yield Adv	PAHIX	8.452 10/19/2011	5/17/2012	\$53.59	\$56.29	\$2.70	741481204
T. Rowe Price High Yield Adv	PAHIX	5.754 10/19/2011	4/18/2012	\$36.48	\$38.55	\$2.07	741481204
T. Rowe Price Short Term Bond Adv	PASIX	311.998 4/4/2012	10/25/2012	\$1,510.07	\$1,513.19	\$3.12	779579204
T. Rowe Price U.S. Bond Index	PBDIX	147.91 5/2/2011	1/26/2012	\$1,668.42	\$1,708.36	\$39.94	741495105
T. Rowe Price U.S. Bond Index	PBDIX	148.594 6/3/2011	3/16/2012	\$1,679.11	\$1,704.37	\$25.26	741495105
T. Rowe Price U.S. Bond Index	PBDIX	78.075 6/6/2011	3/16/2012	\$881.47	\$895.52	\$14.05	741495105
T. Rowe Price U.S. Bond Index	PBDIX	54.027 6/3/2011	1/26/2012	\$610.51	\$624.01	\$13.50	741495105
T. Rowe Price U.S. Bond Index	PBDIX	32.635 6/2/2011	1/13/2012	\$368.12	\$376.93	\$8.81	741495105
T. Rowe Price U.S. Bond Index	PBDIX	3.184 6/6/2011	4/18/2012	\$35.95	\$36.87	\$0.92	741495105

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Long Term Gain/Loss

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Altagris Managed Futures Strategy A	MFTAX	170.00	4/25/2011	6/1/2012	\$3,747.74	\$3,688.49	(\$59.25)	06037V931
GuideMark Core Fixed Income	GMCOX	32.82	4/25/2011	6/1/2012	\$302.52	\$312.88	\$10.36	367918368

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Long Term Gain/Loss

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Aberdeen Asia Bond Institutional	CSADX	139.669	12/16/2009	4/11/2012	\$1,433.00	\$1,511.22	\$78.22	3021847
Aberdeen Asia Bond Institutional	CSABX	2.113	12/16/2009	11/15/2012	\$21.68	\$23.88	\$2.20	3021847
Aberdeen Asia Bond Institutional	CSABX	1.721	12/16/2009	7/6/2012	\$17.66	\$18.60	\$0.94	3021847
Acacia Research Corporation	ACTG	3	5/5/2011	8/3/2012	\$116.67	\$71.23	(\$45.44)	3881307
AQR Diversified Arbitrage N	ADANX	22.335	3/9/2010	4/11/2012	\$241.00	\$246.80	\$5.80	00203H107
AQR Diversified Arbitrage N	ADANX	21.872	3/8/2010	4/11/2012	\$236.00	\$241.69	\$5.69	00203H107
AQR Diversified Arbitrage N	ADANX	22.593	3/11/2010	4/11/2012	\$244.00	\$248.65	\$5.65	00203H107
AQR Diversified Arbitrage N	ADANX	21.481	3/10/2010	4/11/2012	\$232.00	\$237.37	\$5.37	00203H107
AQR Diversified Arbitrage N	ADANX	17.126	3/5/2010	4/11/2012	\$184.79	\$189.24	\$4.45	00203H107
AQR Diversified Arbitrage N	ADANX	3.374	3/5/2010	4/5/2012	\$36.41	\$37.28	\$0.87	00203H107
AQR Diversified Arbitrage N	ADANX	0.149	12/17/2010	4/11/2012	\$1.64	\$1.65	\$0.01	00203H107
AQR Diversified Arbitrage N	ADANX	1.317	12/17/2010	4/11/2012	\$14.54	\$14.55	\$0.01	00203H107
AQR Managed Futures Strategy N	AQMNX	25.605	3/29/2011	4/4/2012	\$254.00	\$241.45	(\$12.55)	00203H842
AQR Managed Futures Strategy N	AQMNX	122.695	3/15/2011	4/4/2012	\$1,211.00	\$1,157.01	(\$53.99)	00203H842
AQR Managed Futures Strategy N	AQMNX	91.743	12/29/2010	4/4/2012	\$944.95	\$865.14	(\$79.81)	00203H842
Arbitrage Fund Class R	ARBFX	51.181	1/15/2010	4/11/2012	\$650.00	\$663.30	\$13.30	03875R106
Arbitrage Fund Class R	ARBFX	50.118	1/19/2010	4/11/2012	\$637.00	\$649.53	\$12.53	03875R106
Arbitrage Fund Class R	ARBFX	42.77	1/14/2010	4/11/2012	\$543.17	\$554.30	\$11.13	03875R106
Arbitrage Fund Class R	ARBFX	33.204	3/5/2010	4/11/2012	\$427.00	\$430.32	\$3.32	03875R106
Arbitrage Fund Class R	ARBFX	4.019	12/16/2010	4/11/2012	\$50.64	\$52.09	\$1.45	03875R106
Arbitrage Fund Class R	ARBFX	5.5	1/14/2010	4/5/2012	\$69.85	\$71.17	\$1.32	03875R106
Arbitrage Fund Class R	ARBFX	0.002	12/16/2010	4/11/2012	\$0.02	\$0.03	\$0.01	03875R106
BE Aerospace, Inc.	BEAV	4	3/29/2011	10/3/2012	\$139.97	\$168.19	\$28.22	73302101
BE Aerospace, Inc.	BEAV	1	4/29/2011	10/3/2012	\$38.60	\$42.05	\$3.45	73302101
Briggs & Stratton Corporation	BGG	1	4/4/2011	4/5/2012	\$22.55	\$17.25	(\$5.30)	109043109
Briggs & Stratton Corporation	BGG	3	3/31/2011	4/5/2012	\$68.12	\$51.74	(\$16.38)	109043109
Catamaran Corp	CTRX	1	3/29/2011	10/26/2012	\$27.00	\$49.10	\$22.10	148887102
CMS Energy Corporation	CMS	4	5/19/2011	12/31/2012	\$81.13	\$95.86	\$14.73	125896100
CMS Energy Corporation	CMS	4	10/17/2011	12/31/2012	\$81.80	\$95.86	\$14.06	125896100
CMS Energy Corporation	CMS	1	5/16/2011	10/26/2012	\$20.26	\$24.28	\$4.02	125896100
CMS Energy Corporation	CMS	1	5/16/2011	12/31/2012	\$20.26	\$23.97	\$3.71	125896100
Devon Energy Corporation	DVN	1	12/7/2010	2/17/2012	\$74.37	\$75.22	\$0.85	25179M103
Driehaus Active Income Fund	LCMAX	9.356	12/16/2009	11/15/2012	\$116.01	\$98.71	(\$17.30)	262028855

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Driehaus Active Income Fund	LCMAX	24.84	12/16/2009	7/6/2012	\$308.02	\$257.59	(\$50.43)	262028855
Driehaus Active Income Fund	LCMAX	230.061	12/16/2009	4/4/2012	\$2,852.76	\$2,436.35	(\$416.41)	262028855
EN ON SE ADR	EONGY	1.5	5/19/2011	10/3/2012	\$29.04	\$24.13	(\$4.91)	268780103
Entergy Corporation	ETR	1.10	5/17/2012	11/2/2012	\$66.67	\$71.38	\$4.71	293646103
Entergy Corporation	ETR	1.5	5/16/2011	11/2/2012	\$69.06	\$71.37	\$2.31	293646103
Entergy Corporation	ETR	1.5	5/19/2011	11/2/2012	\$69.13	\$71.38	\$2.25	293646103
Exelon Corporation	EXC	0.51	5/19/2011	10/26/2012	\$20.35	\$18.13	(\$2.22)	30161M101
Exelon Corporation	EXC	0.49	5/16/2011	10/26/2012	\$19.66	\$17.41	(\$2.25)	30161M101
Gentex Corp.	GNTX	4.3	3/29/2011	7/25/2012	\$117.97	\$60.30	(\$57.67)	371901109
GLG International Small Cap	GLGSX	1.51	12/29/2010	11/15/2012	\$15.46	\$12.12	(\$3.34)	36179P202
GLG International Small Cap	GLGSX	2.223	12/29/2010	7/6/2012	\$22.74	\$16.85	(\$5.89)	36179P202
GLG International Small Cap	GLGSX	3.841	12/29/2010	1/17/2012	\$39.29	\$30.42	(\$8.87)	36179P202
HMS Holdings Corp.	HMSY	1.3	3/29/2011	4/5/2012	\$27.36	\$30.61	\$3.25	40425J101
HMS Holdings Corp.	HMSY	3.3	3/29/2011	6/28/2012	\$82.08	\$84.30	\$2.24	40425J101
International Power ADR	IPRPY	1.5	5/16/2012	7/25/2012	\$54.05	\$65.01	\$10.96	46018M104
JPMorgan Chase & Co.	JPM	2.10	10/22/2010	4/5/2012	\$75.04	\$89.01	\$13.97	46625H100
JPMorgan Chase & Co.	JPM	1.8	3/19/2010	4/5/2012	\$37.77	\$44.51	\$6.74	46625H100
JPMorgan Chase & Co.	JPM	3.3	3/12/2010	4/5/2012	\$43.35	\$44.51	\$1.16	46625H100
JPMorgan Core Bond A	PGBOX	13.47	10/4/2011	11/15/2012	\$160.02	\$163.80	\$3.78	481200357
MainStay Epoch Global Equity Yield	EPSYX	172.189	12/16/2009	4/5/2012	\$2,358.99	\$2,696.49	\$337.50	56063J864
MainStay Epoch Global Equity Yield	EPSYX	2.525	6/29/2010	4/5/2012	\$31.54	\$39.54	\$8.00	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.802	3/30/2010	4/5/2012	\$24.76	\$28.22	\$3.46	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.168	12/23/2009	4/5/2012	\$15.96	\$18.29	\$2.33	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.221	9/29/2010	4/5/2012	\$17.26	\$19.12	\$1.86	56063J864
MainStay Epoch Global Equity Yield	EPSYX	0.853	12/13/2010	4/5/2012	\$12.60	\$13.36	\$0.76	56063J864
MainStay Epoch Global Equity Yield	EPSYX	1.200	3/31/2011	4/5/2012	\$18.81	\$18.93	\$0.12	56063J864
Matthews Asia Dividend Investor	MAPIX	0.79	8/16/2011	11/15/2012	\$10.84	\$11.00	\$0.16	577125107
Merger Fund	MERFX	71.274	12/16/2009	4/11/2012	\$1,106.17	\$1,122.57	\$16.40	589509108
Merger Fund	MERFX	45.103	12/17/2009	4/11/2012	\$700.00	\$710.37	\$10.37	589509108
Merger Fund	MERFX	7.326	12/24/2009	4/11/2012	\$114.00	\$115.38	\$1.38	589509108
Merger Fund	MERFX	4.46	12/16/2009	4/5/2012	\$69.22	\$70.33	\$1.11	589509108
Merger Fund	MERFX	20.913	3/5/2010	4/11/2012	\$380.00	\$329.38	(\$50.62)	589509108
MetLife, Inc.	MET	2.8	8/19/2010	3/16/2012	\$78.99	\$77.12	(\$1.87)	59156R108
MetLife, Inc.	MET	1.8	8/19/2010	4/5/2012	\$39.50	\$36.52	(\$2.98)	59156R108

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MetLife, Inc.	MET		2/3/2011	4/5/2012	\$89.90	\$73.05	(\$16.85)	59156R108
National Grid PLC	NGG		1/5/2011	10/26/2012	\$50.17	\$56.38	\$6.21	636274300
Natixis ASG Managed Futures Strategy A	AMFAX	37,866	1/5/2011	4/4/2012	\$400.62	\$371.09	(\$29.53)	638721745
Natixis ASG Managed Futures Strategy A	AMFAX	190,566	3/15/2011	4/4/2012	\$2,020.00	\$1,867.54	(\$152.46)	638721745
Nextera Energy, Inc.	NEE		1/5/2011	7/26/2012	\$58.71	\$69.73	\$11.02	65339F101
PPL Corporation	PPL		1/5/2011	10/26/2012	\$28.22	\$29.56	\$1.34	69351F106
Ramius Dynamic Replication Fund	RORIX	1,577	8/2/2010	11/15/2012	\$15.86	\$15.00	(\$0.86)	461418717
Ramius Dynamic Replication Fund	RDRIX	4,606	8/2/2010	7/6/2012	\$47.24	\$45.18	(\$2.06)	461418717
Ramius Trading Strat Managed Futures I	RTSIX	0,644	9/16/2011	11/15/2012	\$6.44	\$5.98	(\$0.46)	461418394
Ramius Trading Strat Managed Futures I	RTSIX	268,023	9/16/2011	10/26/2012	\$2,680.23	\$2,479.21	(\$201.02)	461418394
Sempra Energy	SRE		1/5/2011	11/2/2012	\$55.15	\$69.61	\$14.46	816851109
Sempra Energy	SRE		1/5/2011	10/26/2012	\$54.87	\$68.75	\$13.88	816851109
Steven Madden Ltd.	SHOO		3/3/2011	10/3/2012	\$92.38	\$129.20	\$36.82	556269108
T. Rowe Price U.S. Bond Index	PBDIX	28,981	6/10/2011	7/6/2012	\$327.49	\$338.79	\$11.30	741495105
T. Rowe Price U.S. Bond Index	PDDIX	9,524	6/10/2011	11/15/2012	\$107.62	\$112.00	\$4.38	741495105
The AES Corporation	AES		1/5/2011	5/21/2012	\$12.37	\$12.05	(\$0.32)	00130H105
The AES Corporation	AES		1/5/2011	5/21/2012	\$12.52	\$12.05	(\$0.47)	00130H105
The AES Corporation	AES		1/5/2011	8/10/2012	\$12.84	\$11.72	(\$1.12)	00130H105
The AES Corporation	AES		3/5/2011	5/21/2012	\$38.50	\$36.13	(\$2.37)	00130H105
Triumph Group, Inc.	TGI		4/3/2011	6/28/2012	\$175.98	\$215.97	\$39.99	896818101
UGI Corporation	UGI		1/5/2011	10/26/2012	\$32.52	\$32.34	(\$0.18)	902681105
United Utilities Group PLC ADR	UUGRY		1/5/2011	5/23/2012	\$20.19	\$19.52	(\$0.67)	91311E102
Williams Co., Inc.	WMB		1/5/2011	10/26/2012	\$24.56	\$34.73	\$10.17	969457100
WPX Energy, Inc.	WPX		1/5/2011	5/21/2012	\$16.96	\$15.74	(\$1.22)	98212B103

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Long Term Gain/Loss

Position	Symbol	Shares	Purchase Date	Sale Date	Cost Basis	Proceeds	Gain/Loss	CUSIPNO
Aberdeen Asia Bond Institutional	CSABX	63.324	2/24/2010	4/11/2012	\$657.94	\$685.17	\$27.23	3021847
Aberdeen Asia Bond Institutional	CSABX	45.964	3/3/2010	4/18/2012	\$481.24	\$499.17	\$17.93	3021847
Aberdeen Asia Bond Institutional	CSABX	36.271	3/3/2010	4/17/2012	\$379.76	\$393.90	\$14.14	3021847
Aberdeen Asia Bond Institutional	CSABX	23.609	2/24/2010	4/17/2012	\$245.30	\$256.40	\$11.10	3021847
Aberdeen Asia Bond Institutional	CSABX	18.578	2/18/2010	4/4/2012	\$193.21	\$201.01	\$7.80	3021847
Aberdeen Asia Bond Institutional	CSABX	25.854	1/14/2010	4/3/2012	\$273.02	\$280.52	\$7.50	3021847
Aberdeen Asia Bond Institutional	CSABX	25.313	1/14/2010	4/4/2012	\$267.30	\$273.89	\$6.59	3021847
Aberdeen Asia Bond Institutional	CSABX	26.871	12/20/2010	4/20/2012	\$285.64	\$291.82	\$6.18	3021847
Aberdeen Asia Bond Institutional	CSABX	13.548	2/24/2010	4/10/2012	\$140.76	\$146.45	\$5.69	3021847
Aberdeen Asia Bond Institutional	CSABX	12.067	5/24/2010	4/18/2012	\$125.62	\$131.05	\$5.43	3021847
Aberdeen Asia Bond Institutional	CSABX	10.567	2/18/2010	4/10/2012	\$109.79	\$114.12	\$4.33	3021847
Aberdeen Asia Bond Institutional	CSABX	2.092	5/24/2010	4/20/2012	\$21.78	\$22.72	\$0.94	3021847
Aberdeen Asia Bond Institutional	CSABX	2.887	6/21/2010	4/20/2012	\$30.46	\$31.35	\$0.89	3021847
Aberdeen Asia Bond Institutional	CSABX	3.25	3/21/2011	4/20/2012	\$35.17	\$35.30	\$0.13	3021847
Aberdeen Asia Bond Institutional	CSABX	3.141	9/20/2010	4/20/2012	\$34.90	\$34.11	(\$0.79)	3021847
AQR Managed Futures Strategy N	AQMNX	28.17	3/15/2011	4/4/2012	\$278.04	\$265.64	(\$12.40)	00203H842
AQR Managed Futures Strategy N	AQMNX	30.019	3/24/2011	4/4/2012	\$299.59	\$283.08	(\$16.51)	00203H842
AQR Managed Futures Strategy N	AQMNX	27.173	12/29/2010	3/19/2012	\$279.88	\$260.05	(\$19.83)	00203H842
AQR Managed Futures Strategy N	AQMNX	58.512	3/15/2011	4/3/2012	\$577.51	\$555.28	(\$22.23)	00203H842
AQR Managed Futures Strategy N	AQMNX	44.057	12/29/2010	4/3/2012	\$459.79	\$418.10	(\$35.69)	00203H842
Arbitrage Fund Class R	ARBFX	47.475	2/17/2010	4/5/2012	\$606.26	\$614.33	\$8.07	03875R106
Arbitrage Fund Class R	ARBFX	22.959	1/14/2010	4/3/2012	\$291.58	\$297.78	\$6.20	03875R106
Arbitrage Fund Class R	ARBFX	32.362	2/17/2010	4/4/2012	\$413.26	\$419.09	\$5.83	03875R106
Arbitrage Fund Class R	ARBFX	22.165	1/14/2010	4/4/2012	\$281.40	\$287.04	\$5.64	03875R106
Arbitrage Fund Class R	ARBFX	30.265	2/17/2010	4/9/2012	\$386.48	\$391.93	\$5.45	03875R106
Arbitrage Fund Class R	ARBFX	3.977	12/16/2010	4/9/2012	\$50.11	\$51.50	\$1.39	03875R106
Arbitrage Fund Class R	ARBFX	0.002	12/16/2010	4/9/2012	\$0.02	\$0.03	\$0.01	03875R106
Aston/Optimum Mid Cap I	ABMIX	5.724	10/7/2011	11/5/2012	\$152.95	\$192.85	\$39.90	00078H158
Aston/Optimum Mid Cap I	ABMIX	5.117	10/13/2011	11/5/2012	\$144.35	\$172.39	\$28.04	00078H158
Aston/Optimum Mid Cap I	ABMIX	2.322	10/7/2011	11/2/2012	\$62.05	\$77.93	\$15.88	00078H158
Aston/Optimum Mid Cap I	ABMIX	7.954	5/24/2011	11/2/2012	\$263.11	\$266.94	\$3.83	00078H158
Aston/Optimum Mid Cap I	ABMIX	4.294	5/24/2011	11/1/2012	\$142.04	\$145.57	\$3.53	00078H158
Aston/Optimum Mid Cap I	ABMIX	4.457	5/20/2011	11/1/2012	\$150.74	\$151.10	\$0.36	00078H158

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Aston/Optimum Mid Cap I	ABMIX	2.927	3/30/2011	4/3/2012	\$101.89	\$99.43	(\$2.46)	00078H158
Aston/Optimum Mid Cap I	ABMIX	4.88	3/31/2011	4/3/2012	\$169.28	\$165.77	(\$3.51)	00078H158
Aston/Optimum Mid Cap I	ABMIX	7.73	3/31/2011	4/5/2012	\$268.15	\$258.02	(\$10.13)	00078H158
Aston/Optimum Mid Cap I	AUMIX	12.045	3/31/2011	4/4/2012	\$417.84	\$403.52	(\$14.32)	00078H158
Aston/Optimum Mid Cap I	ABMIX	9.707	4/5/2011	4/9/2012	\$339.94	\$318.77	(\$21.17)	00078H158
Aston/Optimum Mid Cap I	ABMIX	9.127	4/5/2011	4/10/2012	\$319.62	\$293.94	(\$26.28)	00078H158
Driehaus Active Income Fund	LCMAX	3.543	12/15/2009	4/18/2012	\$43.86	\$37.27	(\$6.59)	262028855
Driehaus Active Income Fund	LCMAX	4.939	12/15/2009	5/17/2012	\$61.15	\$51.81	(\$9.34)	262028855
Driehaus Active Income Fund	LCMAX	6.69	12/15/2009	11/19/2012	\$82.82	\$70.65	(\$12.17)	262028855
Driehaus Active Income Fund	LCMAX	43.411	12/15/2009	4/10/2012	\$537.43	\$456.68	(\$80.75)	262028855
Driehaus Active Income Fund	LCMAX	65.037	12/15/2009	4/5/2012	\$805.16	\$687.44	(\$117.72)	262028855
Driehaus Active Income Fund	LCMAX	71.59	12/15/2009	4/9/2012	\$886.28	\$754.56	(\$131.72)	262028855
Driehaus Active Income Fund	LCMAX	88.5	12/15/2009	4/4/2012	\$1,095.63	\$937.22	(\$158.41)	262028855
Driehaus Active Income Fund	LCMAX	106.292	12/15/2009	4/3/2012	\$1,315.89	\$1,126.69	(\$189.20)	262028855
Federated Total Rtrn Govt Instl Svc	FTGSX	160.255	6/15/2011	10/25/2012	\$1,838.13	\$1,887.81	\$49.68	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	91.717	6/15/2011	11/8/2012	\$1,051.99	\$1,089.61	\$37.62	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	23.278	6/13/2011	10/25/2012	\$265.77	\$274.21	\$7.44	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	7.795	6/13/2011	7/6/2012	\$89.33	\$92.21	\$2.88	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.704	7/29/2011	11/8/2012	\$19.65	\$20.24	\$0.59	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.142	6/30/2011	11/8/2012	\$13.00	\$13.57	\$0.57	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	1.757	8/31/2011	11/8/2012	\$20.59	\$20.87	\$0.28	31429A204
Federated Total Rtrn Govt Instl Svc	FTGSX	0.39	9/15/2011	11/8/2012	\$4.59	\$4.63	\$0.04	31429A204
GLG International Small Cap	GLGSX	3.242	7/14/2010	5/17/2012	\$92.61	\$74.96	(\$17.65)	36179P202
JPMorgan Core Bond A	PGBOX	57.12	6/7/2011	6/8/2012	\$664.88	\$686.01	\$21.13	4812C0357
JPMorgan Core Bond A	PGBOX	53.438	10/5/2011	10/25/2012	\$632.70	\$646.06	\$13.36	4812C0357
JPMorgan Core Bond A	PGBOX	14.432	10/5/2011	12/28/2012	\$170.87	\$174.77	\$3.90	4812C0357
Merger Fund	MERFX	45.165	12/15/2009	4/4/2012	\$700.95	\$712.25	\$11.30	589509108
Merger Fund	MERFX	22.48	12/15/2009	4/3/2012	\$348.89	\$355.41	\$6.52	589509108
Merger Fund	MERFX	19.371	1/14/2010	4/5/2012	\$302.00	\$305.48	\$3.48	589509108
Merger Fund	MERFX	9.967	12/15/2009	4/5/2012	\$154.69	\$157.18	\$2.49	589509108
Merger Fund	MERFX	19.503	2/18/2010	4/9/2012	\$306.00	\$307.17	\$1.17	589509108
Merger Fund	MERFX	9.56	2/18/2010	4/5/2012	\$150.00	\$150.76	\$0.76	589509108
Natixis ASG Managed Futures Strategy A	AMFAX	14.562	3/24/2011	4/3/2012	\$158.14	\$145.04	(\$13.10)	63872T745
Natixis ASG Managed Futures Strategy A	AMFAX	28.935	1/5/2011	3/19/2012	\$306.13	\$290.22	(\$15.91)	63872T745

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Natixs ASG Managed Futures Strategy A	AMFAX	59,559	3/15/2011	10/19/2012	\$631.32	\$597.27	(\$33.95)	638721745
Natixs ASG Managed Futures Strategy A	AMFAX	76,583	3/15/2011	4/3/2012	\$811.78	\$762.76	(\$49.02)	638721745
T. Rowe Price High Yield Adv	PAHIX	9,469	10/19/2011	11/19/2012	\$60.03	\$64.58	\$4.55	741481204
T. Rowe Price U.S. Bond Index	PBOIX	54.15	6/6/2011	10/25/2012	\$611.35	\$634.10	\$22.75	741495105
T. Rowe Price U.S. Bond Index	PBOIX	14,813	6/6/2011	12/28/2012	\$167.24	\$170.94	\$3.70	741495105
T. Rowe Price U.S. Bond Index	PBOIX	8,098	6/6/2011	7/6/2012	\$91.43	\$94.67	\$3.24	741495105

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