

Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning **7/1/2010**, and ending **6/30/2011**

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

Name of foundation: **The Duffield Family Foundation DBA Maddie's Fund**
 Number and street (or P O box number if mail is not delivered to street address): **2223 Santa Clara Avenue, Suite B**
 City or town, state, and ZIP code: **Alameda CA 94501**
 Room/suite: _____
 Telephone number (see page 10 of the instructions): **(510) 337-8989**
 Employer identification number: **94-3362163**
 If exemption application is pending, check here
 1. Foreign organizations, check here
 2. Foreign organizations meeting the 85% test, check here and attach computation
 If private foundation status was terminated under section 507(b)(1)(A), check here
 If the foundation is in a 60-month termination under section 507(b)(1)(B), check here
 Fair market value of all assets at end of year (from Part II, col (c), line 16) **\$ 266,638,068**
 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 page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)	16,764			
2 Check <input type="checkbox"/> if the foundation is not required to attach Sch B				
3 Interest on savings and temporary cash investments	161	161		
4 Dividends and interest from securities	6,385,869	6,385,869		
5 a Gross rents			0	
b Net rental income or (loss)	0			
6 a Net gain or (loss) from sale of assets not on line 10	15,474,725			
b Gross sales price for all assets on line 6a	161,136,934			
7 Capital gain net income (from Part IV, line 2)		15,474,725		
8 Net short-term capital gain			0	
9 Income modifications				
10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0			
c Gross profit or (loss) (attach schedule)	0			
11 Other income (attach schedule) Schedule 1	25,385	352,103	0	
12 Total. Add lines 1 through 11	21,902,904	22,212,858	0	
13 Compensation of officers, directors, trustees, etc	432,570			432,570
14 Other employee salaries and wages	495,814			538,066
15 Pension plans, employee benefits	291,115			290,249
16 a Legal fees (attach schedule) Sch 2	26,902	0	0	26,214
b Accounting fees (attach schedule) Sch 3	95,685	9,300	0	83,738
c Other professional fees (attach schedule) Sch 4	1,416,266	1,237,817	0	167,907
17 Interest	165,186	149,304		
18 Taxes (attach schedule) (see page 14 of the instructions) #5	500,969	107,654	0	0
19 Depreciation (attach schedule) and depletion #6	31,074	0	0	
20 Occupancy	77,613			77,233
21 Travel, conferences, and meetings	47,257			50,812
22 Printing and publications				
23 Other expenses (attach schedule) Schedule 7	2,031,476	1,809,453	0	211,877
24 Total operating and administrative expenses. Add lines 13 through 23	5,611,927	3,313,528	0	1,878,666
25 Contributions, gifts, grants paid	15,736,282			10,075,486
26 Total expenses and disbursements. Add lines 24 and 25	21,348,209	3,313,528	0	11,954,152
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	554,695			
b Net investment income (if negative, enter -0-)		18,899,330		
c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see page 30 of the instructions.

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(HTA)

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ENVELOPE RETURN DATE MAY 18 2012
 POSTMARK DATE MAY 17 2012
 OGDEN, UT

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing		237	348	348
	2	Savings and temporary cash investments		4,491,587	2,547,394	2,547,394
	3	Accounts receivable ▶	7,230,390			
		Less allowance for doubtful accounts ▶	0	3,054,413	7,230,390	7,230,390
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges		829,132	679,964	679,964
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule) Schedule 8		63,290,444	107,420,807	107,420,807
	c	Investments—corporate bonds (attach schedule) Schedule 9		73,810,606	55,624,801	55,624,801
	11	Investments—land, buildings, and equipment basis ▶	0			
	Less accumulated depreciation (attach schedule) ▶	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule) Schedule 10		94,260,255	92,641,553	92,641,553	
14	Land, buildings, and equipment basis ▶	183,679				
	Less accumulated depreciation (attach schedule) ▶	127,909	151,962	55,770	55,770	
15	Other assets (describe ▶ Interest & dividends receivable)		295,880	437,041	437,041	
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)		240,184,516	266,638,068	266,638,068	
Liabilities	17	Accounts payable and accrued expenses		341,684	561,618	
	18	Grants payable		1,486,335	7,046,245	
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons		0	0	
	21	Mortgages and other notes payable (attach schedule)		0	0	
	22	Other liabilities (describe ▶ Deferred tax liability)		244,891	448,706	
	23	Total liabilities (add lines 17 through 22)		2,072,910	8,056,569	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ <input checked="" type="checkbox"/>					
	24	Unrestricted		238,111,606	258,581,499	
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input type="checkbox"/>					
	27	Capital stock, trust principal, or current funds				0
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
29	Retained earnings, accumulated income, endowment, or other funds					
30	Total net assets or fund balances (see page 17 of the instructions)		238,111,606	258,581,499		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		240,184,516	266,638,068		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	238,111,606
2	Enter amount from Part I, line 27a	2	554,695
3	Other increases not included in line 2 (itemize) ▶ Unrealized gain and book to tax differences on investments	3	19,915,198
4	Add lines 1, 2, and 3	4	258,581,499
5	Decreases not included in line 2 (itemize) ▶	5	0
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	258,581,499

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a Schedule 11				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 161,136,934	0	145,662,209	15,474,725	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a 0	0	0	15,474,725	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 { If (loss), enter -0- in Part I, line 7		2 15,474,725
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 pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8		3 0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
 If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see page 18 of the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	13,343,160	235,201,562	0.056731
2008	15,172,634	232,412,118	0.065283
2007	16,055,428	308,138,292	0.052105
2006	11,426,237	293,727,230	0.038901
2005	4,514,807	272,271,635	0.016582
2 Total of line 1, column (d)			2 0.229602
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.045920
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 247,656,983
5 Multiply line 4 by line 3			5 11,372,409
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 188,993
7 Add lines 5 and 6			7 11,561,402
8 Enter qualifying distributions from Part XII, line 4			8 12,211,374

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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 instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	188,993	
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0	
3 Add lines 1 and 2	3	188,993	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4		
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-	5	188,993	
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	83,164	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	130,000	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	213,164	
8 Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	24,171	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax 24,171 Refunded	11	0	

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 page 19 of 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 \$ 0 (2) On foundation managers \$ 0		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <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?	X	
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, col. (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) CA, NV		
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 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? <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-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address www.maddiesfund.org	13	X	
14	The books are in care of Valerie Stoltenberg Telephone no (510) 337-8989 Located at 2223 Santa Clara Avenue, Suite B Alameda CA ZIP+4 94501			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here <input type="checkbox"/>	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If "Yes," list the years 20 , 20 , 20 , 20		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	3b	X
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the 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 page 22 of the instructions)? **5b** 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? Schedule 12 Yes No
If "Yes," attach the statement required by Regulations section 53.4945–5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** 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? **7b** N/A

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 page 22 of the 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	
Schedule 13		.00	432,570	54,491	4,800
		.00	0	0	0
		.00	0	0	0
		.00	0	0	0

2 Compensation of five highest-paid employees (other than those included on line 1—see page 23 of the 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
Mary Ippoliti-Smith 2223 Santa Clara Ave., Ste. B, Alameda, CA 94501	VP of Operations 40 00	130,667	19,600	0
Lynn Spivak 2223 Santa Clara Ave., Ste. B, Alameda, CA 94501	Comms. Dir 40 00	118,592	17,789	0
Michelle Thompson 2223 Santa Clara Ave., Ste. B, Alameda, CA 94501	Grants Manager 40.00	78,174	11,726	0
Lynne Frndley 2223 Santa Clara Ave., Ste. B, Alameda, CA 94501	Field Rep 40 00	56,174	8,426	0
Josephine Bloomfield 2223 Santa Clara Ave., Ste. B, Alameda, CA 94501	Grants Assistant 40.00	55,331	8,300	0
Total number of other employees paid over \$50,000				1

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 page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Janet Daly 5637 Van Fleet Avenue, Richmond, CA 94804	Accounting Consultant	50,599
Nevada Pacific Consulting, LLC 3201 Danville Blvd., Suite 172, Alamo, CA 94507	Financial Consultants	150,781
		0
		0
		0
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 None	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 24 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 None	
2	
3 All other program-related investments. See page 24 of the instructions	
Total. Add lines 1 through 3	0

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the 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	246,240,371
b	Average of monthly cash balances	1b	5,188,038
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	251,428,409
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	251,428,409
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	3,771,426
5	Net value of noncharitable-use assets. Subtract line 4 from line 3 Enter here and on Part V, line 4	5	247,656,983
6	Minimum investment return. Enter 5% of line 5	6	12,382,849

Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	12,382,849
2a	Tax on investment income for 2010 from Part VI, line 5	2a	188,993
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	188,993
3	Distributable amount before adjustments Subtract line 2c from line 1	3	12,193,856
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	12,193,856
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	12,193,856

Part XII Qualifying Distributions (see page 25 of the 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	11,954,152
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	257,222
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	0
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	12,211,374
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 page 26 of the instructions)	5	188,993
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	12,022,381

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 page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				12,193,856
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			7,312,006	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005	0			
b From 2006	0			
c From 2007	0			
d From 2008	0			
e From 2009	0			
f Total of lines 3a through e	0			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 12,211,374				
a Applied to 2009, but not more than line 2a			7,312,006	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2010 distributable amount				4,899,368
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
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 page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions				0
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				7,294,488
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2006	0			
b Excess from 2007	0			
c Excess from 2008	0			
d Excess from 2009	0			
e Excess from 2010	0			

Part XIV Private Operating Foundations (see page 27 of the 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 2010, enter the date of the ruling

▶

b Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or 4942(j)(5)

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

Tax year	Prior 3 years			(e) Total
	(a) 2010	(b) 2009	(c) 2008	
	0	0	0	0
b 85% of line 2a	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0	0	0	0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon				
a "Assets" alternative test—enter				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0	0	0	0
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)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

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 page 28 of the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

Check here if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc (see page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

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

Richard Avanzino, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501 (510) 337-8989

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

Statement 14 and www.maddiesfund.org

c Any submission deadlines

Statement 14 and www.maddiesfund.org

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

Grants to animal organizations and groups only

Part XV Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> Schedule 15				10,075,486
Total			▶ 3a	10,075,486
b <i>Approved for future payment</i> Schedule 15				7,046,245
Total			▶ 3b	7,046,245

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

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2010

Name of the organization

Employer identification number

The Duffield Family Foundation DBA Maddie's Fund

94-3362163

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

501(c)() (enter number) organization

4947(a)(1) nonexempt charitable trust not treated as a private foundation

527 political organization

Form 990-PF

501(c)(3) exempt private foundation

4947(a)(1) nonexempt charitable trust treated as a private foundation

501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions

General Rule

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

Special Rules

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

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

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

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

Name of organization The Duffield Family Foundation DBA Maddie's Fund	Employer identification number 94-3362163
--	--

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	Sit Investment Associates, Inc 80 South 8th Street, Suite 3300 Minneapolis MN 55402 Foreign State or Province _____ Foreign Country _____	\$ 14,564	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
2	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ 0	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
3	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ 0	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
4	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ 0	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
5	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ 0	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
6	_____ _____ _____ Foreign State or Province _____ Foreign Country _____	\$ 0	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)

Name of organization The Duffield Family Foundation DBA Maddie's Fund	Employer identification number 94-3362163
--	--

Part II Noncash Property (see instructions) N/A

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
-----	\$ 0	-----
-----	\$ 0	-----
-----	\$ 0	-----
-----	\$ 0	-----
-----	\$ 0	-----
-----	\$ 0	-----
-----	\$ 0	-----

Name of organization The Duffield Family Foundation DBA Maddie's Fund	N/A	Employer identification number 94-3362163
---	-----	---

Part III Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year (Enter this information once See instructions.) ▶ \$ 0

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----

(e) Transfer of gift	
Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
.....
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----

(e) Transfer of gift	
Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
.....
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----

(e) Transfer of gift	
Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
.....
For Prov Country	

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----

(e) Transfer of gift	
Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee
.....
For Prov Country	

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 1 - Part I, line 11 - Other income

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income
Investment income from partnerships	347,841	352,103	
Loss on fixed asset impairment	(322,456)		
	<u>25,385</u>	<u>352,103</u>	<u>N/A</u>

Schedule 2 - Part I, line 16a - Legal fees

Name of provider	(a) Revenue and	(b) Net	(c) Adjusted net	(d)
Adler & Colvin	15,894	0		14,931
Arnold & Porter LLP	66	0		10
Hanson Bridgett, LLP	2,157	0		2,488
Andrea Kelly Smethurst Law, P.C.	5,424	0		5,424
Taylor & Co. Law Offices, LLP	135	0		135
Nevada Pacific Consulting, LLC	226	0		226
Andrea Smethurst Kelly	3,000	0		3,000
	<u>26,902</u>	<u>0</u>	<u>N/A</u>	<u>26,214</u>

Schedule 3 - Part I, line 16b - Accounting fees

Name of provider	(a) Revenue and	(b) Net	(c) Adjusted net	(d)
Ghaffari Zaragoza, LLP - Audit & tax services	42,411	0		42,411
Janet Daly - Accounting services	50,599	9,300		38,455
Paychex - Payroll processing	2,675	0		2,872
	<u>95,685</u>	<u>9,300</u>	<u>N/A</u>	<u>83,738</u>

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 4 - Part I, line 16c - Other professional fees

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable
Financial Consulting				
Nevada Pacific Consulting, LLC	150,781	128,810	0	20,711
Consulting Services				
1st United Services Credit Union	700	0	0	700
Alameda Notary	25	0	0	25
Christie Keith	38,488	0	0	39,533
Hillary Johnson	60	0	0	60
HLG Consulting	30,900	0	0	30,900
Jack Morris	850	0	0	850
Jennifer Kunz	8,932	0	0	7,282
Katherine Williams	2,153	0	0	2,153
Lisa MacColl	550	0	0	550
Mary Ann Bondurant	400	0	0	312
Nevada Humane Society	300	0	0	300
Pam Rockwell	500	0	0	500
Paul Dino Gaspardo	65	0	0	65
Proprofs.com	0	0	0	36
Square One Creative, LLC	23,320	0	0	24,170
Susan B. Krebsbach, DVM	1,911	0	0	0
Susan McCullough	550	0	0	550
Terry Hight Design	3,275	0	0	3,275
Therese Kopiwoda	1,360	0	0	1,360
Torin Simpson	600	0	0	600
McQuillen Technical Consulting	3,471	0	0	3,115
Iteon Consulting	525	0	0	337
Tom Pasley	37,543	0	0	30,523
Investment Management Fees	1,109,007	1,109,007	0	0
	<u>1,416,266</u>	<u>1,237,817</u>	N/A	<u>167,907</u>

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 5 - Part I, line 18 - Taxes

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable
Excise taxes on investment income	393,148	0		0
Foreign taxes withheld on investment income	107,821	107,654		0
	<u>500,969</u>	<u>107,654</u>	N/A	<u>0</u>

Schedule 6 - Part I, line 19 - Depreciation and Part II, line 14 - Land, buildings and equipment

Description	Date acquired	Method/Life	Cost	Accum. Depr. @ 6/30/10	Depreciation current period	Accum. Depr. @ 6/30/11
Furniture and equipment	Various	SL/3 to 5 years	183,679	99,132	28,777	127,909
Depreciation on disposed assets					2,297	
			<u>183,679</u>	<u>99,132</u>	<u>31,074</u>	<u>127,909</u>

Schedule 7 - Part I, line 23 - Other expenses

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes
Partnership expenses	1,812,932	1,809,453	0	0
Advertising	37,402	0	0	32,592
Web fees	31,903	0	0	28,781
Insurance	37,301	0	0	36,624
Office supplies	11,336	0	0	11,540
Postage and shipping	22,588	0	0	22,362
Program materials	65,916	0	0	67,780
Dues and subscriptions	9,571	0	0	9,671
Bank fees	12	0	0	12
Filing fees	2,515	0	0	2,515
	<u>2,031,476</u>	<u>1,809,453</u>	N/A	<u>211,877</u>

The Duffield Family Foundation DBA Maddie's Fund
Year Ended June 30, 2011
EIN: 94-3362163
Schedules Attached to 2010 Form 990-PF

Schedule 8 - Part II, line 10b - Investments - corporate stock

<u>Description</u>	<u>Market Value</u>
Statement 8A	14,106,922
Statement 8B	65,465,454
Statement 8C	3,820,616
Statement 8D	9,098,180
Statement 8E	9,201,901
Lazard Emerging Markets Equity Portfolio (263,707.806 shares)	5,727,734
	<u>107,420,807</u>

Schedule 9 - Part II, line 10c - Investments - Corporate bonds

<u>Description</u>	<u>Market Value</u>
Statement 9A	10,254,508
Statement 9B	20,981,242
PIMCO Low Duration Open End Fund (1,829,934.30 shares)	19,214,310
GS High Yield Fund (706,931.805 shares)	5,174,741
	<u>55,624,801</u>

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Emerging Markets Region - USD							
MFO DFA EMERGING MARKETS VALUE CUSIP 233203587							
224,764.45	35.3700000	0.00	7,949,918.59	3,295,110.78	4,654,807.81	0.00	4,654,807.81
Total USD		0.00	7,949,918.59	3,295,110.78	4,654,807.81	0.00	4,654,807.81
Total Emerging Markets Region		0.00	7,949,918.59	3,295,110.78	4,654,807.81	0.00	4,654,807.81
United States - USD							
KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP CUSIP EKE55U103							
6,217.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
MFO DFA US SMALL CAP PORTFOLIO CUSIP 233203843							
DFA_C 269,217.44	22.8700000	0.00	6,157,002.85	4,024,817.82	2,132,185.03	0.00	2,132,185.03
Total USD		0.00	6,157,002.85	4,024,817.82	2,132,185.03	0.00	2,132,185.03
Total United States		0.00	6,157,002.85	4,024,817.82	2,132,185.03	0.00	2,132,185.03
Total Common Stock							
500,198.89		0.00	14,106,921.44	7,319,928.60	6,786,992.84	0.00	6,786,992.84
Total Equities							
500,198.89		0.00	14,106,921.44	7,319,928.60	6,786,992.84	0.00	6,786,992.84

Period Ended June 30, 2011

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
GLOBAL EQUITY			403410.38		401827.11			
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AUSTRALIAN DOLLAR	10,739.59	1.0731	11,525.08	1.0539	11,318.55	206.54		
CANADIAN DOLLAR	8,396.78	1.0378	8,714.33	1.0179	8,547.14	167.19		
DANISH KRONER	69,630.80	0.1947	13,555.52	0.1926	13,409.30	146.22		
EURO	23,331.66	1.4520	33,877.57	1.4398	33,593.17	284.40		
HONG KONG DOLLAR	102,506.02	0.1285	13,171.86	0.1283	13,156.55	15.30		158331
ISRAEL SHEKEL	41,254.82	0.2939	12,123.07	0.2893	11,933.16	189.91		
JAPANESE YEN	725,579.00	0.0124	9,017.21	0.0123	8,942.30	74.92		
NEW ZEALAND DOLLAR	18,534.31	0.8276	15,339.37	0.8119	15,048.66	290.71		
NORWEGIAN KRONE	67,508.99	0.1859	12,553.09	0.1842	12,437.95	115.14		1021.86
SINGAPORE DOLLAR	11,199.80	0.8142	9,118.87	0.8074	9,043.04	75.84		
SWEDISH KRONA	82,420.83	0.1587	13,076.44	0.1574	12,969.44	107.01		
SWISS FRANC	12,503.52	1.1901	14,880.71	1.2019	15,027.55	(146.83)		
U S DOLLAR	9,551.36	1.0000	9,551.36		9,551.36			
UK POUND STERLING	7,330.78	1.6066	11,777.92	1.5989	11,720.96	56.96		
GS FINANCIAL SQUARE MONEY MARKET FUND - FST SHARES (FSMXX)	215,127.980	1.0000	215,127.98	1.0000	215,127.98		0.1000	215.13
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
3M COMPANY CMN (MMM)	1,900.00	94.8500	180,215.00	54.4704	103,493.70	76,721.30	2.3195	4,180.00
ABBOTT LABORATORIES CMN (ABT)	5,960.00	52.6200	313,615.20	45.3380	270,214.55	43,400.65	3.6488	11,443.20
ABERCROMBIE & FITCH CO CLASS A COMMON STOCK (ANF)	280.00	66.9200	18,737.60	51.7082	14,478.29	4,259.31	1.0460	196.00
ACTIVISION BLIZZARD INC CMN (ATVI)	1,400.00	11.6800	16,352.00	11.4757	16,065.98	286.02	1.4127	231.00
ADOBE SYSTEMS INC CMN (ADBE)	1,360.00	31.4500	42,772.00	33.4787	45,531.08	(2,759.08)		
ADVANCED AUTO PARTS INC CMN (AAP)	180.00	58.4900	10,528.20	61.4953	11,069.15	(540.95)	0.4103	43.20
			7.20					
AES CORP CMN (AES)	1,200.00	12.7400	15,288.00	12.8901	15,468.12	(180.12)		
AETNA INC CMN (AET)	1,640.00	44.0900	72,307.60	33.8084	55,445.72	16,861.88	1.3609	984.00
AFFILIATED MANAGERS GROUP INC CMN (AMG)	105.00	101.4500	10,652.25	89.2391	9,370.11	1,282.14		
AFLAC INCORPORATED CMN (AFL)	760.00	46.6800	35,476.80	57.3194	43,562.72	(8,085.92)	2.5707	912.00
AGCO CORP CMN (AGCO)	220.00	49.3600	10,859.20	51.1106	11,244.33	(385.13)		
AGILENT TECHNOLOGIES, INC CMN (A)	1,440.00	51.1100	73,598.40	42.4684	61,154.54	12,443.86		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AIR PRODUCTS & CHEMICALS INC CMN (APD)	420 00	95 5800	40,143 60	87 3992	36,707 67	3,435 93	2 4273	974 40
AKAMA! TECHNOLOGIES INC CMN (AKAM)	412 00	31 4700	12,965 64	18 0420	7,433 30	5,532 34		
ALCOA INC CMN (AA)	1,820 00	15 8600	28,865 20	15 9523	29,033 19	(167 99)	0 7566	218 40
ALEXION PHARMACEUTICALS INC CMN (ALXN)	660 00	47 0300	31,039 80	44 0315	29,060 79	1,979 01		
ALLEGHENY TECHNOLOGIES INC CMN (ATI)	220 00	63 4700	13,963 40	58 4329	12,855 24	1,108 16	1 1344	158 40
ALLERGAN INC CMN (AGN)	1,200 00	83 2500	99,900 00	70 7529	84,903 43	14,996 57	0 2402	240 00
ALLIANCE DATA SYSTEMS CORPORAT CMN (ADS)	140 00	94 0700	13,169 80	71 5308	10,014 31	3,155 49		
ALLSTATE CORPORATION COMMON STOCK (ALL)	700 00	30 5300	21,371 00 180 60	30.6989	21,489 23	(118 23)	2 7514	588.00
ALPHA NATURAL RESOURCES, INC. CMN (ANR)	580 00	45 4400	26,355 20	50 9013	29,522 78	(3,167 58)		
ALTERA CORP CMN (ALTR)	712 00	46 3500	33,001 20	16 2441	11,565 80	21,435 40	0 6904	227 84
ALTRIA GROUP, INC CMN (MO)	6,800 00	26 4100	179,588 00 2,546 00	24 2934	165,195 10	14,392 90	5 7554	10,336 00
AMAZON COM INC CMN (AMZN)	1,080 00	204 4900	220,849.20	185 0936	199,901 13	20,948.07		
AMDOCS LIMITED ORDINARY SHARES (DOX)	360 00	30 3900	10,940.40	28 6433	10,311.59	628 81		
AMEREN CORPORATION CMN (AEE)	520 00	28 8400	14,996.80	28 7963	14,974 07	22 73	5 3398	800 80
AMERICAN ELECTRIC POWER INC CMN (AEP)	620 00	37 6800	23,361 60	35 4730	21,993 26	1,368 34	4 8832	1,140 80
AMERICAN EXPRESS CO CMN (AXP)	1,520 00	51 7000	78,584 00	46 0129	69,939 61	8,644 39	1 3926	1,094 40
AMERICAN INTL GROUP, INC CMN (AIG)	700 00	29 3200	20,524 00	37 6095	26,326 62	(5,802 62)		
AMERICAN TOWER CORPORATION CMN CLASS A (AMT)	680 00	52 3300	35,584 40	50 1641	34,111 58	1,472 82		
AMERIPRISE FINANCIAL, INC CMN (AMP)	420 00	57 6800	24,225 60	60 4561	25,391.56	(1,165 96)	1 5950	386 40
AMERISOURCEBERGEN CORPORATION CMN (ABC)	940 00	41 4000	38,916 00	36.0551	33,891 75	5,024 25	1 1111	432 40
AMETEK INC (NEW) CMN (AME)	431 00	44 9000	19,351 90	27 7120	11,943 88	7,408 02	0 5345	103 44
AMGEN INC CMN (AMGN)	3,620 00	58 3500	211,227 00	55 8009	201,999 28	9,227 72		
AMPHENOL CORP CL-A (NEW) CMN CLASS A (APH)	525 00	53 9900	28,344 75 7.88	34 3356	18,026 20	10,318 55	0 1111	31 50

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM. TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ANADARKO PETROLEUM CORP CMN (APC)	1,240 00	76 7600	95,182 40	77 4390	96,024 30	(841 90)	0 4690	446 40
ANALOG DEVICES, INC CMN (ADI)	640 00	39 1400	25,049 60	38 8915	24,890.56	159 04	2 5549	640 00
APACHE CORP CMN (APA)	920 00	123 3900	113,518 80	124 5780	114,611.76	(1,092 96)	0 4863	552.00
APOLLO GROUP CLASS A COMMON STOCK (APOL)	313 00	43.6800	13,671 84	40 1350	12,562 25	1,109 59		
APPLE, INC CMN (AAPL)	2,220 00	335 6700	745,187 40	344 9879	765,873 19	(20,685 79)		
APPLIED MATERIALS INC CMN (AMAT)	3,380 00	13 0100	43,973 80	14 9808	50,635 09	(6,661 29)	2 4596	1,081 60
ARCH COAL INC CMN (ACI)	459 00	26 6600	12,236.94	20 3041	9,319 56	2,917 38	1 6504	201 96
ARCHER DANIELS MIDLAND CO CMN (ADM)	2,440 00	30 1500	73,566 00	33 5280	81,808 42	(8,242 42)	2 1227	1,561 60
ASSURANT, INC. CMN (AIZ)	140 00	36 2700	5,077.80	38 4979	5,389 71	(311.91)	1 9851	100 80
AT&T INC CMN (T)	10,420 00	31 4100	327,292 20	28 2704	294,577 57	32,714 63	5 4760	17,922 40
AUTODESK INC CMN (ADSK)	620 00	38 6000	23,932 00	40 6775	25,220 03	(1,288 03)		
AUTOLIV, INC CMN (ALV)	280 00	78 4500	21,966 00	75 9056	21,253 56	712 44	2 2945	504 00
AUTOMATIC DATA PROCESSING, INC CMN (ADP)	1,200.00	52 6800	63,216 00 460.80	34 5900	41,508 00	21,708 00	2 7335	1,728 00
AUTOZONE, INC CMN (AZO)	40 00	294 8500	11,794 00	270 7815	10,831 26	962 74		
AVERY DENNISON CORPORATION CMN (AVY)	460 00	38 6300	17,769 80	40 5742	18,664 14	(894 34)	2 5887	460 00
AVNET INC CMN (AVT)	574 00	31 8800	18,299 12	20 4184	11,720.16	6,578 96		
AVON PRODUCTS INC CMN (AVP)	1,780 00	28.0000	49,840 00	28 3993	50,550 78	(710 78)	3 2857	1,637 60
AXIS CAPITAL HOLDINGS, LTD. CMN (AXS)	120.00	30 9600	3,715 20 27 60	34 8115	4,177 38	(462 18)	2 9716	110 40
BAKER HUGHES INC CMN (BHI)	1,080 00	72 5600	78,364 80	58 8889	63,600 01	14,764 79	0 8269	648 00
BALL CORPORATION CMN (BLL)	140 00	38 4600	5,384 40	34 7458	4,864 41	520 00	0 7280	39 20
BANK OF AMERICA CORP CMN (BAC)	14,180 00	10 9600	155,412 80	14 9821	212,445 79	(57,032 99)	0 3650	567 20
BARD C R INC N J CMN (BCR)	179 00	109 8600	19,664 94	84 9770	15,210 89	4,454 05	0 6918	136 04
BAXTER INTERNATIONAL INC CMN (BAX)	2,260 00	59 6900	134,899 40 706 80	50 8282	114,871 84	20,027 56	2 0774	2,802 40
BB&T CORPORATION CMN (BBT)	1,060 00	26 8400	28,450 40	27 1354	28,763 53	(313 13)	2 3845	678.40
BECTON DICKINSON & CO CMN (BDX)	760 00	86 1700	65,489 20	80.1178	60,889 53	4,599 67	1 9032	1,246.40
BED BATH & BEYOND INC. CMN (BBBY)	740 00	58 3700	43,193 80	47 8917	35,439 86	7,753 94		
BERKSHIRE HATHAWAY INC CLASS B (BRKB)	2,300 00	77 3900	177,997 00	80 9701	186,231 25	(8,234 25)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
BEST BUY CO INC CMN SERIES (BBY)	1,060 00	31 4100	33,294.60 159.00	35 0971	37,202 93	(3,908 33)	2 0376	678 40
BIOGEN IDEC INC. CMN (BIIB)	900 00	106 9200	96,228 00	69 6611	62,694 96	33,533 04		
BLACKROCK, INC CMN (BLK)	160 00	191 8100	30,689 60	196 3242	31,411 87	(722 27)	2 8674	880 00
BMC SOFTWARE INC CMN (BMC)	380 00	54 7000	20,786 00	48 3990	18,391 62	2,394 38		
BOEING COMPANY CMN (BA)	2,180 00	73 9300	161,167 40	69 9126	152,409 47	8,757 93	2 2724	3,662 40
BORGWARNER INC CMN (BWA)	320 00	80 7900	25,852 80	68 4465	21,902 88	3,949 92		
BOSTON PROPERTIES INC COMMON STOCK (BXP)	220 00	106 1600	23,355 20 110 00	89 2676	19,638 87	3,716 33	1 8839	440 00
BOSTON SCIENTIFIC CORP COMMON STOCK (BSX)	6,060 00	6 9100	41,874 60	7 2022	43,645 34	(1,770 74)		
BRISTOL-MYERS SQUIBB COMPANY CMN (BMY)	6,440 00	28 9600	186,502 40 2,125 20	25 7661	165,933 76	20,568 64	4 5580	8,500 80
BROADCOM CORP CL-A CMN CLASS A (BRCM)	1,100 00	33 6400	37,004 00	46 4706	51,117 61	(14,113 60)	1 0702	396 00
BROWN FORMAN CORP CL B CMN CLASS B (BFB)	280 00	74 6900	20,913 20 44 80	70 4789	19,734 09	1,179 11	1 7138	358 40
BUCYRUS INTERNATIONAL INC CMN (BUCY_110712)	180 00	91 6600	16,498 80	90 2648	16,247 67	251 13		
BUNGE LIMITED ORD CMN (BG)	560 00	68 9500	38,612 00	68 8701	38,567 25	44 75	1 4503	560 00
C H ROBINSON WORLDWIDE INC CMN (CHRW)	340.00	78 8400	26,805.60 133 40	44 8470	15,247.98	11,557 62	1 4713	394 40
CA, INC CMN (CA)	900 00	22 8400	20,556 00	25 4555	22,909 95	(2,353 95)	0 8757	180 00
CABLEVISION SYSTEMS CORP CABLEVISION NY GROUP COM (CVC)	620 00	36 2100	22,450 20	33 9789	21,066 92	1,383 28	1 6570	372 00
CABOT OIL & GAS CORPORATION CMN (COG)	220 00	66 3100	14,588 20	37 6324	8,279 13	6,309 07	0 1810	26 40
CALPINE CORPORATION CMN (CPN)	500 00	16 1300	8,065 00	14 2111	7,105.55	959 45		
CAMERON INTERNATIONAL CORP CMN (CAM)	640 00	50.2900	32,185 60	50 6544	32,418 82	(233 22)		
CAMPBELL SOUP CO CMN (CPB)	280 00	34 5500	9,674 00	34 3975	9,631 31	42 69	3 3575	324 80
CAPITAL ONE FINANCIAL CORP CMN (COF)	680 00	51.6700	35,135 60	48 0030	32,642.04	2,493 56	0 3871	136 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CARDINAL HEALTH INC CMN (CAH)	1,360 00	45 4200	61,771 20 292 40	40 4721	55,041 99	6,729 21	1 8934	1,169 60
CAREFUSION CORPORATION CMN (CFN)	640 00	27 1700	17,388 80	26 3402	16,857 74	531 06		
CARMAX, INC. CMN (KMX)	660 00	33 0700	21,826 20	31 9840	21,109 41	716 79		
CARNIVAL CORPORATION CMN (CCL)	1,300 00	37 6300	48,919 00	45 7865	59,522 43	(10,603 43)	2 6575	1,300 00
CATERPILLAR INC (DELAWARE) CMN (CAT)	1,720 00	106 4600	183,111 20	35 1140	60,396 08	122,715 12	1 7283	3,164 80
CB RICHARD ELLIS GROUP, INC CMN CLASS A (CBG)	340 00	25 1100	8,537 40	23 8680	8,115 12	422 28		
CBS CORPORATION CMN CLASS B (CBS)	2,180 00	28 4900	62,108 20 226 00	19 8176	43,202 37	18,905 83	1 4040	872 00
CELANESE CORPORATION CMN SERIES A (CE)	380 00	53 3100	20,257 80	41.0895	15,614 01	4,643 79	0 4502	91 20
CELGENE CORPORATION CMN (CELG)	1,820 00	60 3200	109,782 40	56 0013	101,922 37	7,860 03		
CENTERPOINT ENERGY, INC CMN (CNP)	660 00	19 3500	12,771.00	16 0428	10,588 25	2,182 75	4 0827	521 40
CENTURYLINK INC CMN (CTL)	845 00	40 4300	34,163 35	42 4613	35,879 80	(1,716 45)	7 1729	2,450 50
CEPHALON INC CMN (CEPH)	240 00	79 9000	19,176 00	73 3374	17,600 97	1,575 03		
CERNER CORP CMN (CERN)	492 00	61 1100	30,066 12	45 4554	22,364 08	7,702 04		
CF INDUSTRIES HOLDINGS, INC CMN (CF)	120 00	141 6700	17,000 40	135 4982	16,259 78	740 62	0 2823	48 00
CHARLES SCHWAB CORPORATION CMN (SCHW)	1,520 00	16 4500	25,004 00	18 3753	27,930 42	(2,926 42)	1 4590	364 80
CHARTER COMMUNICATIONS, INC CMN (CHTR)	300 00	54 2600	16,278 00	53 0875	15,926 25	351 75		
CHESAPEAKE ENERGY CORPORATION CMN (CHK)	1,620 00	29 6900	48,097.80 141 75	27 6433	44,782.15	3,315 65	1 1788	567 00
CHEVRON CORPORATION CMN (CVX)	4,870 00	102 8400	500,830 80	41 9457	204,275 62	296,555 18	3 0338	15,194 40
CHIPOTLE MEXICAN GRILL, INC CMN (CMG)	80 00	308 1900	24,655 20	226 7215	18,137 72	6,517 48		
CHUBB CORP CMN (CB)	240 00	62 6100	15,026 40 179 40	58 0596	13,934 30	1,092 10	2 4916	374 40
CIGNA CORPORATION CMN (CI)	1,100 00	51.4300	56,573 00	40 5636	44,619 97	11,953 03	0 0778	44 00
CIMAREX ENERGY CO CMN (XEC)	160 00	89 9200	14,387 20	93 6278	14,980 45	(593 25)	0.4448	64 00
CISCO SYSTEMS, INC CMN (CSCO)	13,660 00	15 6100	213,232 60	18 7229	255,755 14	(42,522 54)	1 5375	3,278 40
CIT GROUP INC CMN CLASS (CIT)	280 00	44 2600	12,392 80	47.3635	13,261 78	(868 98)		
CITIGROUP INC CMN (C)	4,020 00	41 6400	167,392 80	49 9055	200,620 10	(33,227.30)		
CITRIX SYSTEMS INC CMN (CTXS)	447 00	80 0000	35,760 00	33 0317	14,765 15	20,994 85		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CLEARWIRE CORPORATION CMN CLASS A (CLWR)	820 00	3 7800	3,099.60	5 5523	4,552 88	(1,453 28)		
CLIFFS NATURAL RESOURCES INC CMN (CLF)	280 00	92 4500	25,886 00	86 1025	24,108 69	1,777 31	1 2115	313 60
CLOROX CO (THE) (DELAWARE) CMN (CLX)	280 00	67 4400	18,883 20	66 9451	18,744 63	138 57	3 5587	672 00
CME GROUP INC CMN CLASS A (CME)	80 00	291 5900	23,327 20	236 3020	18,904 16	4,423 04	1 9205	448 00
COACH INC CMN (COH)	960 00	63 9300	61,372 80 198 00	54 1927	52,024 95	9,347 85	1 4078	864 00
COCA-COLA COMPANY (THE) CMN (KO)	7,920 00	67 2900	532,936 80 3,722 40	63 8702	505,851 61	27,085 19	2 7939	14,889 60
COCA-COLA ENTERPRISES, INC CMN (CCE)	1,200 00	29 1800	35,016 00	25 3056	30,366 74	4,649 26	1 6450	576 00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (CTSH)	740 00	73 3400	54,271 60	73 9463	54,720 23	(448 63)		
COLGATE-PALMOLIVE CO CMN (CL)	1,740 00	87 4100	152,093 40	78 0799	135,858 96	16,234 44	2 6542	4,036 80
COMCAST CORPORATION CMN CLASS A VOTING (CMCSA)	8,300 00	25 3400	210,322 00	22 8067	189,296 02	21,025 98	1 7758	3,735 00
COMERICA INCORPORATED CMN (CMA)	180 00	34 5700	6,222 60 18 00	38 4022	6,912 40	(689 80)	1 1571	72 00
COMPUTER SCIENCES CORP CMN (CSC)	380 00	37 9600	14,424.80 76 00	52.8251	20,073 54	(5,648 73)	2 1075	304 00
CONAGRA INC CMN (CAG)	1,160 00	25 8100	29,939 60	24 0335	27,878 85	2,060 75	3 5645	1,067 20
CONCHO RESOURCES INC CMN (CXO)	240 00	91.8500	22,044 00	90 1365	21,632 77	411 23		
CONOCOPHILLIPS CMN (COP)	3,460 00	75 1900	260,157 40	67 2352	232,633 75	27,523 65	3 5111	9,134 40
CONSOL ENERGY INC CMN (CNX)	580 00	48 4800	28,118 40	52 2523	30,306 33	(2,187 93)	0 8251	232 00
CONSTELLATION BRANDS INC CMN CLASS A (STZ)	460 00	20 8200	9,577 20	19 1937	8,829 10	748 10		
CONSTELLATION ENERGY GROUP CMN (CEG)	300 00	37 9600	11,388 00 81 60	32.1005	9,630 15	1,757 85	2 5290	288 00
CONTINENTAL RESOURCES, INC CMN (CLR)	180 00	64 9100	11,683 80	60 8669	10,956 05	727 75		
COOPER TIRE & RUBBER CO CMN (CTB)	163 00	19 7900	3,225 77	17 8520	2,909 88	315 89	2 1223	68.46

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CORN PRODUCTS INTL INC CMN (CPO)	79 00	55 2800	4,367 12 12 64	19 2863	1,523 62	2,843 50	1 1577	50 56
CORNING INCORPORATED CMN (GLW)	4,140 00	18 1500	75,141 00	19 5695	81,017 55	(5,876 55)	1 1019	828 00
COSTCO WHOLESALE CORPORATION CMN (COST)	1,560 00	81 2400	126,734 40	72 2283	112,676 16	14,058 24	1 1817	1,497 60
COVENTRY HEALTH CARE INC CMN (CVH)	640 00	36 4700	23,340 80	29 7827	19,060 92	4,279 88		
CREE, INC CMN (CREE)	280 00	33 5900	9,405 20	52 6765	14,749 42	(5,344 22)		
CROWN CASTLE INTL CORP COMMON STOCK (CCI)	320 00	40 7900	13,052 80	41 6328	13,322 50	(269 70)		
CROWN HOLDINGS INC CMN (CCK)	200 00	38 8200	7,764 00	33 0065	6,601 30	1,162 70		
CSX CORPORATION CMN (CSX)	2,960 00	26 2200	77,611 20	22 9097	67,812 60	9,798 60	1 8307	1,420 80
CUMMINS INC COMMON STOCK (CMI)	540 00	103 4900	55,884 60	110 6008	59,724 42	(3,839 82)	1 5460	864 00
CVS CAREMARK CORPORATION CMN (CVS)	4,880 00	37 5800	183,390 40	31 4906	153,674 28	29,716 12	1 3305	2,440 00
D.R HORTON, INC CMN (DHI)	760 00	11 5200	8,755 20	12 8970	9,801 72	(1,046 52)	1 3021	114 00
DANAHER CORPORATION CMN (DHR)	1,380 00	52 9900	73,126 20 29 20	37 3480	51,540 24	21,585 96	0 1510	110 40
DARDEN RESTAURANTS INC CMN (DRI)	350 00	49 7600	17,416 00	42 3630	14,827 05	2,588 95	3 4566	602 00
DAVITA INC CMN (DVA)	260 00	86 6100	22,518 60	76 0794	19,780 65	2,737 95		
DEERE & COMPANY CMN (DE)	1,120 00	82 4500	92,344 00 459 20	89 4117	100,141 10	(7,797 10)	1 9891	1,836 80
DELL INC CMN (DELL)	4,020 00	16 6700	67,013 40	13 9712	56,164 10	10,849 30		
DELTA AIR LINES, INC CMN (DAL)	600 00	9 1700	5,502 00	11 3765	6,825 90	(1,323 90)		
DENBURY RESOURCES INC CMN (DNR)	1,120 00	20 0000	22,400 00	18 8438	21,105 01	1,294 99		
DENDREON CORP CMN (DNDN)	580 00	39 4400	22,875 20	35 2397	20,439 00	2,436 20		
DENTSPLY INTL INC CMN (XRAY)	500 00	38 0800	19,040 00 25 00	36 0676	18,033 80	1,006 20	0 5252	100 00
DEVON ENERGY CORPORATION (NEW) CMN (DVN)	1,080 00	78 8100	85,114 80	81 9131	88,466 11	(3,351 31)	0 8628	734 40
DIAMOND OFFSHORE DRILLING, INC CMN (DO)	200 00	70 4100	14,082 00	73 3365	14,667 30	(585 30)	0 7101	100 00
DIRECTV CMN (DTV)	2,200 00	50 8200	111,804 00	42 3822	93,240 84	18,563 16		
DISCOVER FINANCIAL SERVICES CMN (DFS)	780 00	26 7500	20,865 00	20 2110	15,764 55	5,100 45	0 8972	187 20
DISCOVERY COMMUNICATIONS, INC. CMN SERIES A (DISCA)	780 00	40 9600	31,948 80	39 4154	30,744 00	1,204 80		
DISH NETWORK CORPORATION CMN CLASS A (DISH)	540 00	30 6700	16,561 80	22 4516	12,123 89	4,437 91		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
DOLBY LABORATORIES, INC CMN CLASS A (DLB)	135 00	42 4600	5,732 10	15 6350	2,110 73	3,621 38		
DOLLAR TREE INC CMN (DLTR)	240 00	66 6200	15,988 80	51 7583	12,421 99	3,566 81		
DOMINION RESOURCES, INC CMN (D)	480 00	48 2700	23,169 60	43 3159	20,791 63	2,377 97	4 0812	945 60
DOVER CORPORATION CMN (DOV)	559 00	67 8000	37,900 20	46 5761	26,036 05	11,864 15	1 6224	614 90
DOW CHEMICAL CO CMN (DOW)	2,360 00	36 0000	84,960 00 590 00	35 6558	84,147 79	812 21	2 7778	2,360 00
DR PEPPER SNAPPLE GROUP, INC CMN (DPS)	680 00	41 9300	28,512 40 217 60	35 6609	24,249 39	4,263 01	3 0527	870 40
DUKE ENERGY CORPORATION CMN (DUK)	1,460 00	18 8300	27,491 80	16 4290	23,986 34	3,505 46	5 3107	1,460 00
E I DU PONT DE NEMOURS AND C CMN (DD)	1,880 00	54 0500	101,614 00	49 6252	93,295 38	8,318 62	3 0342	3,083 20
EASTMAN CHEM CO CMN (EMN)	140 00	102 0700	14,289 80 65 80	91 3078	12,783 09	1,506 71	1 8419	263 20
EATON CORPORATION CMN (ETN)	800 00	51 4500	41,160 00	50 6120	40,489 60	670 40	2 6433	1,088 00
EATON VANCE CORP (NON-VTG) CMN (EV)	500 00	30 2300	15,115 00	30 6678	15,333 90	(218 90)	2 3817	360 00
EBAY INC CMN (EBAY)	2,780 00	32 2700	89,710 60	28 9119	80,375 04	9,335 56		
ECOLAB INC CMN (ECL)	200 00	56 3800	11,276 00 56 00	49 6459	9,929 18	1,346 82	1 2416	140 00
EDISON INTERNATIONAL CMN (EIX)	440 00	38 7500	17,050 00 140 80	37 6915	16,584 26	465 74	3 3032	563 20
EDWARDS LIFESCIENCES CORP CMN (EW)	400 00	87 1800	34,872 00	84 6847	33,873 87	998 13		
EL PASO CORP CMN (EP)	1,810 00	20 2000	36,562 00 18 10	11 2509	20,364 06	16,197 94	0 1980	72 40
ELECTRONIC ARTS CMN (ERTS)	840 00	23 6000	19,824 00	15 7590	13,237 56	6,586 44		
ELI LILLY & CO CMN (LLY)	3,980 00	37 5300	149,369 40	34 6316	137,833 86	11,535 54	5 2225	7,800 80
EMC CORPORATION MASS CMN (EMC)	4,960 00	27 5500	136,648 00	24 1767	119,916 56	16,731 44		
EMERSON ELECTRIC CO CMN (EMR)	2,120 00	56 2500	119,250 00	57 6885	122,299 58	(3,049 58)	2 4533	2,925 60

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ENERGEN CORP CMN (EGN)	164 00	56 5000	9,266 00	23 8480	3,911 07	5,354 93	0 9558	88 56
ENERGIZER HOLDINGS, INC CMN (ENR)	300 00	72 3600	21,708 00	70 6958	21,208 73	499 27		
ENSCO PLC SPON ADR (ESV)	590 00	53 3000	31,447 00	52 9191	31,222 29	224 71	2 6266	826 00
ENERGY CORPORATION CMN (ETR)	280 00	68 2800	19,118 40	71 9077	20,134 15	(1,015 75)	4 8623	929 60
EOG RESOURCES INC CMN (EOG)	660 00	104.5500	69,003 00	99 0934	65,401 61	3,601 39	0 6121	422 40
EQT CORPORATION CMN (EQT)	320 00	52 5200	16,806 40	46 2853	14,811 29	1,995 11	1 6756	281 60
EQUIFAX INC CMN (EFX)	240 00	34 7200	8,332 80	33 7173	8,092 15	240 65	1 8433	153 60
ESTEE LAUDER COS INC CL-A CMN CLASS A (EL)	420 00	105 1900	44,179 80	84 6810	35,566 02	8,613 78	0.7130	315 00
EVEREST RE GROUP LTD CMN (RE)	80 00	81 7500	6,540 00	83 3315	6,666 52	(126 52)	2 3486	153 60
EXCO RESOURCES INC CMN (XCO)	380 00	17 6500	6,707 00	19 4883	7,405 55	(698 55)	0 9065	60 80
EXELON CORPORATION CMN (EXC)	900.00	42 8400	38,556 00	42 9125	38,621 27	(65.27)	4 9020	1,890 00
EXPEDIA, INC CMN (EXPE)	540 00	28 9900	15,654 60	26 5225	14,322 15	1,332 45	0 9659	151 20
EXPEDITORS INTL WASH INC CMN (EXPD)	580 00	51 1900	29,690 20	53 3964	30,969 91	(1,279 71)	0 9768	290 00
EXPRESS SCRIPTS COMMON CMN (ESRX)	2,100 00	53 9800	113,358 00	30 0716	63,150 35	50,207 65		
EXXON MOBIL CORPORATION CMN (XOM)	11,927 00	81 3800	970,619 26	58 6074	699,011 01	271,608 25	2 3101	22,422.76
F5 NETWORKS INC CMN (FFIV)	219 00	110 2500	24,144.75	19 1886	4,202 30	19,942 46		
FAMILY DOLLAR STORES INC CMN (FDO)	300 00	52 5600	15,768 00	44 8533	13,456 00	2,312 00	1 3699	216 00
			61.20					
FASTENAL CO CMN (FAST)	600 00	35 9900	21,594 00	30 6228	18,373 67	3,220 33	1 4448	312 00
FEDEX CORP CMN (FDX)	220 00	94 8500	20,867 00	94 0160	20,683 53	183 47	0 5482	114 40
			26.00					
FIDELITY NATL INFO SVCS INC CMN (FIS)	500 00	30 7900	15,395 00	29 8774	14,938 70	456 30	0 6496	100 00
FIFTH THIRD BANCORP CMN (FITB)	1,325 00	12.7500	16,893 75	12 0340	15,945 05	948 70	1 8824	318 00
			79 50					
FIRST SOLAR, INC CMN (FSLR)	120 00	132 2700	15,872 40	141 1748	16,940 98	(1,068 58)		
FIRSTENERGY CORP CMN (FE)	473 00	44 1500	20,882 95	39 0217	18,457 27	2,425 68	4 9830	1,040 60
FISERV INC CMN (FISV)	240 00	62 6300	15,031 20	61.9538	14,868 91	162 29		
FLIR SYSTEMS INC CMN (FLIR)	380 00	33 7100	12,809 80	29 3291	11,145 06	1,664.74	0 7120	91 20
FLOWSERVE CORPORATION CMN (FLS)	140 00	109 8900	15,384.60	113 6201	15,906 81	(522 21)	1 1648	179 20
			44 80					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
FLUOR CORPORATION CMN (FLR)	500.00	64.6600	32,330.00 62.50	70.3275	35,163.75	(2,833.75)	0.7733	250.00
FMC CORPORATION CMN (FMC)	153.00	86.0200	13,161.06 22.95	40.1741	6,146.64	7,014.42	0.6975	91.80
FMC TECHNOLOGIES INC CMN (FTI)	680.00	44.7900	30,457.20	42.8134	29,113.11	1,344.09		
FORD MOTOR COMPANY CMN (F)	11,200.00	13.7900	154,448.00	18.2137	203,993.71	(49,545.71)		
FOREST LABORATORIES INC CMN (FRX)	1,060.00	39.3400	41,700.40	31.3761	33,258.68	8,441.72		
FORTUNE BRANDS, INC CMN (FO)	380.00	63.7700	24,232.60	60.9736	23,169.97	1,062.63	1.1918	288.80
FRANKLIN RESOURCES INC CMN (BEN)	300.00	131.2900	39,387.00 75.00	118.1293	35,438.79	3,948.21	0.7617	300.00
FREEPORT-MCMORAN COPPER & GOLD CMN (FCX)	1,740.00	52.9000	92,046.00	58.8639	102,423.10	(10,377.10)	1.8904	1,740.00
FRONTIER COMMUNICATIONS CORPORATION CMN (FTR)	1,200.00	8.0700	9,684.00	9.2043	11,045.16	(1,361.16)	9.2937	900.00
GAP INC CMN (GPS)	1,320.00	18.1000	23,892.00	20.4766	27,029.14	(3,137.14)	2.4862	594.00
GENERAL DYNAMICS CORP CMN (GD)	980.00	74.5200	73,029.60	72.9483	71,489.38	1,540.22	2.5228	1,842.40
GENERAL ELECTRIC CO CMN (GE)	27,940.00	18.8600	526,948.40 4,191.00	19.4145	542,442.32	(15,493.92)	3.1813	16,764.00
GENERAL MILLS INC CMN (GIS)	1,860.00	37.2200	69,229.20	36.5830	68,044.45	1,184.75	3.2778	2,269.20
GENERAL MOTORS COMPANY CMN (GM)	1,940.00	30.3600	58,898.40	29.8358	57,881.45	1,016.95		
GENUINE PARTS CO CMN (GPC)	160.00	54.4000	8,704.00 45.00	50.9603	8,153.64	550.36	3.3088	288.00
GENWORTH FINANCIAL INC CMN CLASS A (GNW)	900.00	10.2800	9,252.00	13.8581	12,472.30	(3,220.30)		
GILEAD SCIENCES CMN (GILD)	3,060.00	41.4100	126,714.60	38.8927	119,011.61	7,702.99		
GOODRICH CORPORATION CMN (GR)	260.00	95.5000	24,830.00 69.60	89.2415	23,202.79	1,627.21	1.2147	301.60
GOOGLE, INC. CMN CLASS A (GOOG)	600.00	506.3800	303,828.00	621.2608	372,756.48	(68,928.48)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
H & R BLOCK INC CMN (HRB)	560 00	16 0400	8,982 40 99 00	13 1679	7,374 02	1,608 38	3 7406	336 00
H J HEINZ CO CMN (HNZ)	1,040 00	53 2800	55,411 20 499 20	49 0305	50,991 73	4,419 47	3 6036	1,996 80
HALLIBURTON COMPANY CMN (HAL)	2,500 00	51 0000	127,500 00	39 5530	98,882 54	28,617 46	0 7059	900 00
HARLEY-DAVIDSON INC CMN (HOG)	700 00	40.9700	28,679 00	36 6172	25,632 05	3,046 95	1 2204	350 00
HARRIS CORP CMN (HRS)	360 00	45 0600	16,221 60	47 5565	17,120 34	(898 74)	2 2193	360 00
HASBRO, INC CMN (HAS)	460 00	43 9300	20,207 80	23 2730	10,705 59	9,502 21	2 7316	552 00
HCA HOLDINGS, INC CMN (HCA)	480 00	33 0000	15,840 00	33 1165	15,895 92	(55 92)		
HELMERICH & PAYNE INC CMN (HP)	345 00	66 1200	22,811 40	28 5376	9,845 47	12,965 93	0 4235	96 60
HENRY SCHEIN INC COMMON STOCK (HSIC)	160 00	71 5900	11,454 40	66 4478	10,631 64	822 76		
HESS CORPORATION CMN (HES)	720 00	74 7600	53,827 20	78 9277	56,827 93	(3,000 73)	0 5350	288 00
HEWLETT-PACKARD CO CMN (HPQ)	5,180 00	36 4000	188,552 00 669 60	46 1633	239,126.00	(50,574 00)	1 3187	2,486 40
HOLOGIC INCORPORATED CMN (HOLX)	980 00	20 1700	19,766 60	20 1781	19,774 54	(7 94)		
HONEYWELL INTL INC CMN (HON)	2,080 00	59 5900	123,947 20	54 7536	113,887 40	10,059 80	2 2319	2,766 40
HORMEL FOODS CORP CMN (HRL)	180 00	29 8100	5,365 80	29 1448	5,246 06	119 74	1 7108	91 80
HOSPIRA, INC CMN (HSP)	580 00	56 6600	32,862 80	53 9654	31,299 92	1,562 88		
HUDSON CITY BANCORP INC CMN (HCBK)	620 00	8 1900	5,077 80	11 5603	7,167 39	(2,089 59)	3 9072	198 40
HUMAN GENOME SCIENCES INC CMN (HGS)	740 00	24 5400	18,159 60	26 2096	19,395 07	(1,235 47)		
HUMANA INC CMN (HUM)	620 00	80 5400	49,934 80 155 00	59 9944	37,196 52	12,738 28	1 2416	620 00
ILLINOIS TOOL WORKS CMN (ITW)	1,140.00	56 4900	64,398 60 387 60	54.4438	62,065 93	2,332 67	2 4075	1,550 40
ILLUMINA INC CMN (ILMN)	438 00	75.1500	32,915 70	49 7175	21,776 28	11,139 42		
INTEL CORPORATION CMN (INTC)	13,050 00	22 1600	289,188 00	14 9274	194,802 50	94,385 50	3 2708	9,458 64
INTERCONTINENTALEXCHANGE INC CMN (ICE)	80 00	124 7100	9,976 80	114 3815	9,150.52	826 28		
INTERNATIONAL PAPER CO CMN (IP)	1,120 00	29 8200	33,398 40	28 6160	32,049 92	1,348 48	3 5211	1,176 00
INTERPUBLIC GROUP COS CMN (IPG)	1,280 00	12 5000	16,000 00	10.9328	13,993 98	2,006 02	1 9200	307 20
INTL BUSINESS MACHINES CORP CMN (IBM)	2,900 00	171 5500	497,495 00	115 4705	334,864 53	162,630 47	1 7488	8,700 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
INTUIT INC CMN (INTU)	580 00	51 8600	30,078 80	46 8582	27,177 78	2,901 02		
INTUITIVE SURGICAL, INC CMN (ISRG)	160 00	372 1100	59,537 60	299 1952	47,871 23	11,666 37		
IRON MOUNTAIN INC CMN (IRM)	540 00	34 0900	18,408 60	24 5341	13,248 41	5,160 19	2 9334	540 00
			135 00					
ITT CORPORATION CMN (ITT)	360 00	58 9300	21,214 80	58 5141	21,065 07	149 73	1 6969	360 00
			115 00					
J C PENNEY CO INC (HLDNG CO) CMN (JCP)	680 00	34 5400	23,487 20	30 4204	20,685 87	2,801.33	2 3162	544 00
J M SMUCKER CO CMN (SJM)	300 00	76 4400	22,932 00	66 9242	20,077 27	2,854 73	2 3025	528 00
JACOBS ENGINEERING GRP CMN (JEC)	460 00	43 2500	19,895 00	47 6524	21,920 10	(2,025 10)		
JEFFERIES GROUP INC (NEW) CMN (JEF)	386 00	20 4000	7,874 40	26 2336	10,126 16	(2,251 76)	1 4706	115 80
JOHNSON & JOHNSON CMN (JNJ)	10,580 00	66 5200	703,781 60	61 5367	651,058 18	52,723 42	3 4275	24,122 40
JOHNSON CONTROLS INC CMN (JCI)	2,060 00	41 6600	85,819 60	39 9820	82,362 98	3,456 62	1 5362	1,318.40
			316 80					
JOY GLOBAL INC CMN (JOYG)	280 00	95 2400	26,667 20	88.9772	24,913 62	1,753 58	0 7350	196 00
JPMORGAN CHASE & CO CMN (JPM)	5,500 00	40 9400	225,170 00	45 0099	247,554 42	(22,384 42)	2 4426	5,500 00
JUNIPER NETWORKS, INC CMN (JNPR)	1,360 00	31 5000	42,840 00	36 1143	49,115 40	(6,275 40)		
KBR, INC CMN (KBR)	420 00	37.6900	15,829 80	32 5039	13,651 64	2,178 16	0 5306	84.00
			18 00					
KELLOGG COMPANY CMN (K)	700 00	55 3200	38,724 00	52 2518	36,576 25	2,147 75	2 9284	1,134 00
KEYCORP CMN (KEY)	1,646 00	8 3300	13,711 18	6 0572	9,970 07	3,741 11	1 4406	197 52
KIMBERLY CLARK CORP CMN (KMB)	1,100 00	66 5600	73,216 00	64 1133	70,524 66	2,691 34	4 2067	3,080 00
			770 00					
KLA-TENCOR CORPORATION CMN (KLAC)	440 00	40 4800	17,811 20	41 5153	18,266 73	(455 53)	2 4704	440 00
KOHL'S CORP (WISCONSIN) CMN (KSS)	760 00	50 0100	38,007 60	51 7245	39,310.64	(1,303 04)	1 9996	760 00
KRAFT FOODS INC CMN CLASS A (KFT)	5,600 00	35 2300	197,288 00	31 3146	175,361 68	21,926 32	3 2926	6,496 00
			1,624 00					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
KROGER COMPANY CMN (KR)	2,080 00	24 8000	51,584 00	20 9003	43,472 71	8,111 29	1 6935	873 60
L-3 COMMUNICATIONS HLDGS INC CMN (LLL)	300 00	87 4500	26,235 00	72 1100	21,633 00	4,602 00	2 0583	540 00
LABORATORY CORPORATION OF AMER CMN (LH)	240 00	96 7900	23,229 60	88 6753	21,282 07	1,947 53		
LAM RESEARCH CORP CMN (LRCX)	320 00	44 2800	14,169 60	50 0815	16,026 08	(1,856 48)		
LAS VEGAS SANDS CORP CMN (LVS)	1,020 00	42 2100	43,054 20	46 8891	47,826 89	(4,772 69)		
LEGG MASON INC CMN (LM)	440 00	32 7600	14,414 40	34 8086	15,315 78	(901 38)	0 9768	140 80
			35 20					
LEGETT & PLATT INC CMN (LEG)	213 00	24 3800	5,192 94	23 2103	4,943 79	249 15	4 4299	230 04
			68 31					
LEUCADIA NATIONAL CORP CMN (LUK)	220 00	34 1000	7,502 00	31 0478	6,830 52	671 48	0 7331	55 00
LIBERTY GLOBAL INC CMN CLASS A (LBTYA)	700 00	45.0400	31,528 00	37.9188	26,543 14	4,984 86		
LIBERTY MEDIA HLDG CORP CMN CLASS A INTERACTIVE (LINTA)	1,900 00	16 7700	31,863 00	15 8312	30,079 19	1,783 81		
LIFE TECHNOLOGIES CORPORATION CMN (LIFE)	610 00	52 0700	31,762 70	52 2474	31,870 88	(108 18)		
LIMITED BRANDS, INC CMN (LTD)	860 00	38 4500	33,067 00	29 2436	25,149 48	7,917 52	2 0806	688 00
			860 00					
LINCOLN NATL CORP INC CMN (LNC)	740 00	28 4900	21,082 60	29 0180	21,473 28	(390 68)	0 7020	148 00
LINEAR TECHNOLOGY CORP CMN (LLTC)	440 00	33 0200	14,528 80	34 7175	15,275 70	(746 90)	2 9073	422 40
LOCKHEED MARTIN CORPORATION CMN (LMT)	660 00	80 9700	53,440 20	74 6659	49,279 51	4,160 69	3 7051	1,980 00
LOEWS CORPORATION CMN (L)	600 00	42 0900	25,254 00	14 5200	8,712 00	16,542 00	0 5940	150 00
LORILLARD, INC CMN (LO)	520 00	108 8700	56,612 40	80 6016	41,912 85	14,699 55	4 7763	2,704 00
LOWES COMPANIES INC CMN (LOW)	4,140 00	23 3100	96,503 40	25 0495	103,705 10	(7,201 70)	2 4024	2,318 40
LUBRIZOL CORPORATION CMN (LZ)	125 00	134 2700	16,783 75	42.5182	5,314 78	11,468 97	1 0725	180 00
M&T BANK CORPORATION CMN (MTB)	160 00	87.9500	14,072 00	85 6115	13,697 84	374 16	3 1836	448 00
MACY'S INC CMN (M)	1,400 00	29 2400	40,936 00	22 9517	32,132 38	8,803 62	1 3680	560 00
			164 00					
MARATHON OIL CORPORATION CMN (MRO)	1,680 00	52 6800	88,502 40	42 4269	71,277 26	17,225 14	1 8983	1,680 00
MARRIOTT INTERNATIONAL, INC CMN CLASS A (MAR)	920 00	35 4900	32,650 80	39 7412	36,561 92	(3,911 12)	1 1271	368 00
MARSH & MCLENNAN CO INC CMN (MMC)	560 00	.31 1900	17,466 40	27 3500	15,316 00	2,150 40	2 8214	492 80
MARTIN MARIETTA MATERIALS, INC CMN (MLM)	100 00	79 9700	7,997 00	83 6302	8,363 02	(366 02)	2 0008	160 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MARVELL TECHNOLOGY GROUP LTD CMN (MRVL)	1,420 00	14 7650	20,966.30	20 9374	29,731 09	(8,764 79)		
MASCO CORPORATION CMN (MAS)	1,080 00	12 0300	12,992 40	13 2725	14,334 30	(1,341 90)	2 4938	324 00
MASTERCARD INCORPORATED CMN CLASS A (MA)	240 00	301.3400	72,321 60	234 3180	56,236 31	16,085 29	0 1991	144 00
MATTEL, INC CMN (MAT)	760 00	27 4900	20,892 40	23 7407	18,042 94	2,849 46	3 3467	699 20
MAXIM INTEGRATED PRODUCTS INC CMN (MXIM)	720 00	25 5600	18,403 20	25 4207	18,302 90	100 31	3 2864	604 80
MC DONALDS CORP CMN (MCD)	2,730 00	84 3200	230,193 60	27 8060	75,910 38	154,283 22	2 8937	6,661 20
MCCORMICK & CO NON VTG SHRS CMN (MCK)	420 00	49 5700	20,819 40	31.4415	13,205 45	7,613 95	2 2594	470 40
MCDERMOTT INTL CMN (MDR)	685 00	19 8100	13,569 85	10.7890	7,390 47	6,179.38		
MCGRAW-HILL COMPANIES INC CMN (MHP)	820 00	41 9100	34,366 20	37 5740	30,810 67	3,555 53	2 3861	820 00
MCKESSON CORPORATION CMN (MCK)	980 00	83 6500	81,977 00	75 2243	73,719 77	8,257 23	0 9564	784 00
			196 00					
MDU RESOURCES GROUP INC CMN (MDU)	440 00	22 5000	9,900 00	21 2135	9,333 94	566 06	2 8889	286 00
			71 50					
MEAD JOHNSON NUTRITION COMPANY CMN (MJN)	740 00	67 5500	49,987 00	59 6406	44,134 05	5,852 95	1 5396	769 60
			182 00					
MEADWESTVACO CORP CMN (MWV)	500 00	33 3100	16,655 00	27 3751	13,687 54	2,967 46	3 0021	500 00
MEDCO HEALTH SOLUTIONS, INC CMN (MHS)	1,600 00	56 5200	90,432 00	61.0975	97,755 96	(7,323 96)		
MEDICIS PHARMACEUTICAL CORP CL-A (NEW) CLASS A (MRX)	85 00	38 1700	3,244 45	22 8750	1,944 38	1,300 07	0 8384	27 20
MEDTRONIC INC CMN (MDT)	4,260 00	38 5300	164,137 80	37 4626	159,590 48	4,547 32	2.5175	4,132 20
MELCO CROWN ENTERTAINMENT LIMI ADR CMN (MPEL)	760 00	12 7700	9,705 20	8 2407	6,262 95	3,442 25		
MERCK & CO, INC CMN (MRK)	12,300 00	35 2900	434,067 00	33 5601	412,788 84	21,278 16	4 3072	18,696 00
			4,582 80					
METLIFE, INC CMN (MET)	1,800 00	43 8700	78,966 00	45 8249	82,484 82	(3,518 82)	1 6868	1,332 00
METROPCS COMMUNICATIONS, INC CMN (PCS)	460 00	17 2100	7,916 60	12 6530	5,820 38	2,096 22		
METTLER-TOLEDO INTL CMN (MTD)	20 00	168 6700	3,373 40	50 7920	1,015 84	2,357 56		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MGM RESORTS INTERNATIONAL CMN (MGM)	940 00	13 2100	12,417.40	15 6090	14,672.42	(2,255.02)		
MICROCHIP TECHNOLOGY CMN (MCHP)	300 00	37 9100	11,373.00	36 3682	10,910.46	462.54	3 6508	415.20
MICRON TECHNOLOGY, INC CMN (MU)	2,300 00	7 4800	17,204.00	9 4655	21,770.71	(4,566.71)		
MICROSOFT CORPORATION CMN (MSFT)	18,240 00	26 0000	474,240.00	24 7040	450,600.51	23,639.49	2 4615	11,673.60
MOHAWK INDUSTRIES INC COMMON STOCK (MHK)	200 00	59 9900	11,998.00	57 9430	11,588.59	409.41		
MOLEX INC CMN (MOLX)	360 00	25 7700	9,277.20	24 8463	8,944.67	332.53	3 1044	288.00
			72.00					
MOLSON COORS BREWING CO CMN CLASS B (TAP)	500 00	44 7400	22,370.00	46 4959	23,247.94	(877.94)	2 8610	640.00
MONSANTO COMPANY CMN (MON)	980 00	72 5400	71,089.20	73 7985	72,322.52	(1,233.31)	1 5440	1,097.60
MOODYS CORP CMN (MCO)	260 00	38 3500	9,971.00	29 0315	7,548.19	2,422.81	1 4602	145.60
MORGAN STANLEY CMN (MS)	2,280 00	23 0100	52,462.80	28 8924	65,874.67	(13,411.87)	0 8692	456.00
MOTOROLA MOBILITY HOLDINGS INC CMN (MMI)	760 00	22 0400	16,750.40	34 4927	26,214.43	(9,464.03)		
MOTOROLA SOLUTIONS INC CMN (MSI)	700 00	46 0400	32,228.00	45 5272	31,869.04	358.96		
MURPHY OIL CORPORATION CMN (MUR)	480 00	65 6600	31,516.80	71 0409	34,099.62	(2,582.82)	1 6753	528.00
MYLAN INC CMN (MYL)	1,400 00	24 6700	34,538.00	22 5256	31,535.78	3,002.22		
NABORS INDUSTRIES LTD CMN (NBR)	860 00	24 6400	21,190.40	22 0631	18,974.29	2,216.11		
NATIONAL FUEL GAS CO CMN (NFG)	140 00	72 8000	10,192.00	67 0965	9,393.51	798.49	1 9505	198.80
			49.70					
NATIONAL OILWELL VARCO, INC COMMON STOCK CMN (NOV)	1,080 00	78 2100	84,466.80	67 9481	73,383.92	11,082.88	0 5626	475.20
NATL SEMICONDUCTOR CORP CMN (NSM)	520 00	24 6100	12,797.20	14 3225	7,447.70	5,349.50		
NAVISTAR INTL CORP (NEW) CMN (NAV)	140 00	56 4600	7,904.40	56.9572	7,974.01	(69.61)		
NETAPP, INC CMN (NTAP)	840 00	52 7800	44,335.20	58 4120	49,066.09	(4,730.89)		
NETFLIX COM INC CMN (NFLX)	130 00	262 6900	34,149.70	68 7320	8,935.16	25,214.54		
NEWELL RUBBERMAID INC CMN (NWL)	720 00	15 7800	11,361.60	17 7309	12,766.25	(1,404.65)	2 0279	230.40
NEWFIELD EXPLORATION CO CMN (NFX)	340 00	68 0200	23,126.80	68 4933	23,287.72	(160.92)		
NEWMONT MINING CORPORATION CMN (NEM)	880 00	53 9700	47,493.60	43 8680	38,603.84	8,889.76	1 4823	704.00
NEWS CORPORATION CMN CLASS A (NWSA)	7,340 00	17 7000	129,918.00	14 1418	103,801.15	26,116.85	0 8475	1,101.00
NEXTERA ENERGY INC CMN (NEE)	520 00	57 4600	29,879.20	54 4226	28,299.75	1,579.45	3 4807	1,040.00
NII HOLDINGS, INC CMN CLASS B (NIHD)	340 00	42 3800	14,409.20	41.4167	14,081.67	327.53		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
NIKE CLASS-B CMN CLASS B (NKE)	1,120 00	89 9800	100,777 60 334 80	82 8276	92,766 90	8,010 70	1.3781	1,388 80
NISOURCE INC CMN (NI)	440 00	20 2500	8,910 00	18 6369	8,200 24	709 76	4 5432	404 80
NOBLE ENERGY INC CMN (NBL)	420 00	89 6300	37,644 60	85 6420	35,969 64	1,674 96	0 8033	302 40
NORDSTROM INC CMN (JWN)	580 00	46 9400	27,225 20	41 7833	24,234 29	2,990 91	1 9599	533 60
NORFOLK SOUTHERN CORPORATION CMN (NSC)	920 00	74 9300	68,935 60	64 6311	59,460 59	9,475 01	2 1353	1,472 00
NORTHROP GRUMMAN CORP CMN (NOC)	680 00	69 3500	47,158 00	62 6492	42,601 48	4,556 52	2 8839	1,360 00
NRG ENERGY, INC. CMN (NRG)	500 00	24 5800	12,290 00	20 4024	10,201 20	2,088 80		
NUCOR CORPORATION CMN (NUE)	480 00	41.2200	19,785 60 174 00	44 1655	21,199 44	(1,413.84)	3 5177	696 00
NVIDIA CORP CMN (NVDA)	1,540 00	15 9350	24,539 90	22 6471	34,876 48	(10,336 58)		
NYSE EURONEXT CMN (NYX)	280 00	34 2700	9,595 60	32.1682	9,007 10	588 50	3 5016	336 00
O'REILLY AUTOMOTIVE INC CMN (ORLY)	176 00	65 5100	11,529 76	26.3975	4,645 97	6,883 80		
OCCIDENTAL PETROLEUM CORP CMN (OXY)	2,000 00	104 0400	208,080 00 901 60	96 5535	193,107 01	14,972 99	1 7686	3,680 00
OMNICOM GROUP CMN (OMC)	740 00	48 1600	35,638 40 185 00	45 1872	33,438 54	2,199 86	2 0764	740 00
ONEOK INC CMN (OKE)	160 00	74 0100	11,841 60	57 9262	9,268 19	2,573 41	2 8104	332 80
ORACLE CORPORATION CMN (ORCL)	9,480 00	32 9100	311,986 80	28 7810	272,843 88	39,142 92	0 7293	2,275 20
OWENS-ILLINOIS INC CMN (OI)	440 00	25 8100	11,356 40	31 5406	13,877 88	(2,521 48)		
P G & E CORPORATION CMN (PCG)	320 00	42 0300	13,449 60 145.60	47 0402	15,052 86	(1,603 26)	4 3302	582 40
PACCAR INC CMN (PCAR)	900 00	51 0900	45,981 00	55 3515	49,816.35	(3,835 35)	1 4093	648.00
PALL CORP CMN (PLL)	180 00	56 2300	10,121 40	51 8754	9,337 57	783 83	1 2449	126 00
PARKER-HANNIFIN CORP CMN (PH)	452.00	89 7400	40,562 48	54.5295	24,647 33	15,915 15	1 6492	668 96
PATTERSON COMPANIES INC CMN (PDCO)	100 00	32 8900	3,289 00	19 8080	1,980 80	1,308 20	1.4594	48 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
PAYCHEX, INC CMN (PAYX)	620 00	30 7200	19,046 40	32.3901	20,081 86	(1,035 46)	4 0365	768 80
PEABODY ENERGY CORPORATION CMN (BTU)	680 00	58 9100	40,058 80	62 5989	42,567 25	(2,508 45)	0 5772	231 20
PEPSICO INC CMN (PEP)	5,340 00	70 4300	376,096 20	65 8322	351,543.74	24,552 46	2 9249	11,000 40
PERRIGO COMPANY CMN (PRGO)	280 00	87 8700	24,603 60	71.2267	19,943 48	4,660 12	0 3187	78 40
PETROHAWK ENERGY CORPORATION CMN (HK)	740 00	24 6700	18,255.80	18 8380	13,940 12	4,315 68		
PFIZER INC CMN (PFE)	30,910 00	20 6000	636,746 00	17 9109	553,626 28	83,119 72	3.8835	24,728 00
PHILIP MORRIS INTL INC CMN (PM)	6,460 00	66 7700	431,334 20 4,134.40	57 6809	372,618 87	58,715 33	3 8341	16,537 60
PIONEER NATURAL RESOURCES CO CMN (PXD)	260 00	89 5700	23,288 20	90 7600	23,597 60	(309 40)	0 0893	20 80
PITNEY-BOWES INC CMN (PBI)	400 00	22 9900	9,196 00	23 6035	9,441 39	(245.39)	6 4376	592 00
PLAINS EXPL & PROD CO LP CMN (PXP)	340 00	38 1200	12,960.80	33 3515	11,339 51	1,621 29		
PNC FINANCIAL SERVICES GROUP CMN (PNC)	760 00	59 6100	45,303 60	61 7407	46,922 95	(1,619 35)	2 3486	1,064 00
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (RL)	180 00	132 6100	23,869 80 36 00	107 0338	19,266 08	4,603 72	0 6033	144 00
PPG INDUSTRIES INC CMN (PPG)	280 00	90 7900	25,421 20	80 9321	22,660 99	2,760 22	2 5113	638 40
PPL CORPORATION CMN (PPL)	180 00	27 8300	5,009 40 175 00	25 9721	4,674 98	334 42	5 0305	252 00
PRAXAIR, INC CMN SERIES (PX)	520 00	108 3900	56,362.80	91 4132	47,534 86	8,827 94	1 8452	1,040 00
PRECISION CASTPARTS CORP CMN (PCP)	380 00	164 6500	62,567 00 10 80	145 0368	55,113 99	7,453 01	0 0729	45 60
PRICE T ROWE GROUP INC CMN (TROW)	560 00	60 3400	33,790 40	65 8913	36,899 13	(3,108 73)	2.0550	694 40
PRICELINE COM INC CMN (PCLN)	140 00	511 9300	71,670 20	437 6172	61,266 41	10,403 79		
PROCTER & GAMBLE COMPANY (THE) CMN (PG)	9,860 00	63 5700	626,800 20	64.2870	633,870 14	(7,069 94)	3 3034	20,706 00
PROGRESSIVE CORPORATION (THE) CMN (PGR)	700 00	21 3800	14,966 00	19 8240	13,876 80	1,089 20	1 8648	279 09
PRUDENTIAL FINANCIAL INC CMN (PRU)	860 00	63 5900	54,687 40	61 2178	52,647 31	2,040 09	1 8085	989 00
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO (PEG)	720 00	32 6400	23,500 80	32 1425	23,142 60	358 20	4 1973	986 40
PULTE HOMES, INC CMN (PHM)	760 00	7 6600	5,821 60	8 3620	6,355 12	(533 52)		
QEP RESOURCES, INC CMN (QEP)	480 00	41 8300	20,078 40	17 5801	8,438 46	11,639 94	0 1913	38 40
QUALCOMM INC CMN (QCOM)	4,060 00	56 7900	230,567 40	51 8003	210,309 40	20,258 00	1.5144	3,491 60
QUANTA SERVICES INC CMN (PWR)	400 00	20 2000	8,080 00	22 1565	8,862 60	(782 60)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
QUEST DIAGNOSTICS INCORPORATED CMN (DGX)	480 00	59 1000	28,368 00 48 00	54 0713	25,954 20	2,413 80	0 6768	192 00
QUESTAR CORPORATION CMN (STR)	317 00	17 7100	5,614 07	8 4607	2,682 05	2,932 02	3 4444	193 37
R R DONNELLEY & SONS CO CMN (RRD)	880 00	19 6100	17,256 80	18 0135	15,851 89	1,404 91	5 3034	915 20
RANGE RESOURCES CORPORATION CMN (RRC)	360 00	55 5000	19,980 00	46 8843	16,878 35	3,101 65	0 2883	57.60
RAYTHEON CO CMN (RTN)	800 00	49 8500	39,880 00	51 9728	41,578 24	(1,698 24)	3 4504	1,376 00
RED HAT, INC CMN (RHT)	500 00	45 9000	22,950 00	43 9031	21,951 55	998.45		
REGIONS FINANCIAL CORPORATION CMN (RF)	2,260 00	6 2000	14,012 00 22 60	7 1553	16,170 98	(2,158 98)	0 6452	90 40
REPUBLIC SERVICES INC CMN (RSG)	780 00	30 8500	24,063 00 156 00	30 3100	23,641 80	421 20	2 5932	624 00
REYNOLDS AMERICAN INC. CMN (RAI)	1,060 00	37 0500	39,273 00 561 80	32.3755	34,318 08	4,954 92	8 0972	3,180 00
ROBERT HALF INTL INC CMN (RHI)	680 00	27 0300	18,380 40	29 7622	20,238 31	(1,857 91)	2 0718	380 80
ROCKWELL AUTOMATION INC CMN (ROK)	400 00	86 7600	34,704 00	74 3365	29,734 60	4,969 40	1 9594	680 00
ROCKWELL COLLINS, INC CMN (COL)	280 00	61 6900	17,273 20	63 6601	17,824 83	(551.63)	1 5562	268 80
ROPER INDS INC (NEW) CMN (ROP)	160 00	83 3000	13,328 00	75 4715	12,075 44	1,252 56	0 5282	70 40
ROSS STORES, INC CMN (ROST)	200 00	80 1200	16,024 00	66 1696	13,233 91	2,790 09	1 0984	176.00
SAFEWAY INC CMN (SWY)	1,300 00	23 3700	30,381 00 168 20	21 4589	27,896 58	2,484 42	2 4818	754 00
SAIC, INC. CMN (SAI)	320 00	16 8200	5,382 40	16 4091	5,250 91	131 49		
SALESFORCE COM, INC CMN (CRM)	280 00	148 9800	41,714 40	141 0046	39,481 30	2,233 10		
SANDISK CORP CMN (SNDK)	540 00	41 5000	22,410 00	50 7278	27,392 99	(4,982 99)		
SARA LEE CORP CMN (SLE)	2,200 00	18 9900	41,778.00 253 00	18 0195	39,642 92	2,135 08	2 4223	1,012 00
SBA COMMUNICATIONS CORP CMN (SBAC)	180 00	38 1900	6,874 20	39 5147	7,112 65	(238 45)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SCHLUMBERGER LTD CMN (SLB)	3,380 00	86 4000	292,032 00 845 00	85 2891	288,277 10	3,754 90	1 1574	3,380 00
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (SNI)	220 00	48.8800	10,753 60	48 0817	10,577 97	175 63	0 8183	88 00
SEARS HOLDINGS CORPORATION CMN (SHLD)	160 00	71 4400	11,430 40	74 0976	11,855.61	(425 21)		
SEI INVESTMENTS CO CMN (SEIC)	320 00	22 5100	7,203 20	24 2015	7,744 48	(541 28)	1 0662	76 80
SEMPRA ENERGY CMN (SRE)	420 00	52 8800	22,209 60 211 20	52 2592	21,948 87	260 73	3 6309	806 40
SHERWIN-WILLIAMS CO CMN (SHW)	80 00	83 8700	6,709 60	82 1929	6,575 43	134 17	1 7408	116 80
SIRIUS XM RADIO INC CMN (SIRI)	10,420 00	2 1900	22,819 80	1 5237	15,876 95	6,942 85		
SOUTHWEST AIRLINES CO CMN (LUV)	280 00	11 4200	3,197 60	13 0201	3,645 63	(448 03)	0 1576	5 04
SOUTHWESTERN ENERGY CO CMN (SWN)	860 00	42.8800	36,876 80	38 5759	33,175 31	3,701 49		
SPECTRA ENERGY CORP CMN (SE)	1,460 00	27 4100	40,018 60	25 2529	36,869 23	3,149 37	3 7942	1,518 40
SPRINT NEXTEL CORPORATION CMN (S)	5,960 00	5 3900	32,124 40	4 2682	25,438 54	6,685 86		
SPX CORPORATION CMN (SPW)	80 00	82 6600	6,612 80 15 00	75 4378	6,035 02	577 78	1 2098	80 00
ST JUDE MEDICAL INC CMN (STJ)	1,360 00	47 6800	64,844 80 285 60	44 0772	59,945 04	4,899 76	1.7617	1,142 40
STANLEY BLACK & DECKER INC CMN (SWK)	400.00	72 0500	28,820 00	66 6985	26,679 40	2,140 60		
STAPLES, INC CMN (SPLS)	2,100 00	15 8000	33,180 00 186.00	22 0974	46,404 48	(13,224 48)	2 5316	840 00
STARBUCKS CORP CMN (SBUX)	2,180 00	39 4900	86,088 20	33 0959	72,149 16	13,939 04	1 3168	1,133 60
STATE STREET CORPORATION (NEW) CMN (STT)	760 00	45.0900	34,268 40 136 80	49 6422	37,728.07	(3,459 67)	1 5968	547 20
STEEL DYNAMICS, INC CMN (STLD)	320 00	16 2500	5,200 00 32 00	17 6678	5,653 69	(453 69)	2 4615	128 00
STERICYCLE INC CMN (SRCL)	80 00	89 1200	7,129 60	85 5990	6,847 92	281 68		
STRYKER CORP CMN (SYK)	1,420.00	58 6900	83,339 80 255 60	40 1276	56,981 22	26,358 58	1 2268	1,022 40
SUNOCO INC CMN (SUN)	140.00	41 7100	5,839 40	40 1582	5,622 15	217 25	1 4385	84 00
SYMANTEC CORP CMN (SYMC)	1,840 00	19 7200	36,284 80	17 4588	32,124 19	4,160 61		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SYNTHES INC ORD CMN PRIVATE PLACEMENT/AI (*SYSTSW)	251 00	176 0190	44,180 78	114 8776	28,834 28	15,346.50		
SYSCO CORPORATION CMN (SYY)	2,140 00	31 1800	66,725 20	29 5475	63,231 62	3,493 58	3 3355	2,225 60
TARGET CORPORATION CMN (TGT)	2,000 00	46 9100	93,820 00	54 8005	109,600 90	(15,780 90)	2 5581	2,400 00
TD AMERITRADE HOLDING CORPORAT CMN (AMTD)	500 00	19 5100	9,755 00	20 4793	10,239 65	(484 65)	1 0251	100 00
TELEPHONE AND DATA SYSTEMS, IN CMN (TDS)	160 00	31 0800	4,972 80	35 8415	5,734 64	(761 84)	1 5122	75 20
TERADATA CORPORATION CMN (TDC)	400 00	60 2000	24,080 00	45 7082	18,283 28	5,796 72		
TEXAS INSTRUMENTS INC CMN (TXN)	2,820 00	32 8300	92,580 60	33 8462	95,446 42	(2,865 82)	1 5839	1,466 40
TEXTRON INC DEL CMN (TXT)	800 00	23 6100	18,888 00	25 5738	20,459 00	(1,571 00)	0 3388	64 00
			16 00					
THE BANK OF NY MELLON CORP CMN (BK)	1,960 00	25 6200	50,215 20	32 0830	62,882 63	(12,667 43)	2 0297	1,019 20
THE HERSHEY COMPANY CMN (HSY)	440 00	56 8500	25,014 00	51 5061	22,662 68	2,351 32	2 4274	607 20
THE MOSAIC COMPANY CMN (MOS)	480 00	67 7300	32,510 40	70 8219	33,994 51	(1,484 11)		
THE SOUTHERN CO CMN (SO)	800 00	40 3800	32,304 00	29 6800	23,744 00	8,560 00	4 6805	1,512 00
THE TRAVELERS COMPANIES, INC CMN (TRV)	380 00	58 3800	22,184 40	54 3862	20,666 76	1,517 65	2 8092	623 20
THERMO FISHER SCIENTIFIC INC CMN (TMO)	1,560 00	64 3900	100,448 40	51 3280	80,071 61	20,376 79		
TIFFANY & CO CMN (TIF)	380 00	78 5200	29,837 60	58 5721	22,257 39	7,580 21	1 4773	440 80
			104 40					
TIME WARNER CABLE INC CMN (TWC)	1,060 00	78 0400	82,722 40	65 8450	69,795 70	12,926 70	2 4603	2,035 20
TIME WARNER INC CMN (TWX)	3,320 00	36 3700	120,748 40	33 2676	110,448 48	10,299.92	2 5845	3,120 80
TJX COMPANIES INC (NEW) CMN (TJX)	1,060 00	52 5300	55,681 80	46 4551	49,242 40	6,439 40	1 4468	805 60
TORCHMARK CORP CMN (TMK)	140 00	64 1400	8,979.60	61 1058	8,554 81	424 79	0 6652	59 73
			23 10					
TRIMBLE NAVIGATION LTD CMN (TRMB)	343 00	39 6400	13,596 52	24 5223	8,411 16	5,185 36		
TUPPERWARE BRANDS CORPORATION CMN (TUP)	0 00	67 4500	0 00				1 7791	
			18 90					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TYSON FOODS INC CL-A CMN CLASS A (TSN)	1,020 00	19.4200	19,808 40	17.5354	17,886 09	1,922 31	0 8239	163 20
U S BANCORP CMN (USB)	2,760 00	25 5100	70,407 60 345 00	26 9435	74,364 08	(3,956 48)	1 9600	1,380 00
UNION PACIFIC CORP CMN (UNP)	1,300 00	104 4000	135,720 00 617 50	97 5451	126,808 61	8,911 39	1 8199	2,470 00
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK (UPS)	640 00	72 9300	46,675 20	72 5723	46,446 28	228 92	2 8520	1,331 20
UNITED STATES STEEL CORP CMN (X)	280 00	46 0400	12,891 20	55 0293	15,408 21	(2,517 01)	0 4344	56 00
UNITED TECHNOLOGIES CORP CMN (UTX)	2,480 00	88 5100	219,504 80	38 0500	94,364 00	125,140 80	2 1692	4,761 60
UNITEDHEALTH GROUP INCORPORATE CMN (UNH)	4,240 00	51 5800	218,699 20	40 9749	173,733 56	44,965 64	1 2602	2,756 00
UNIVERSAL HEALTH SVC CL B CMN CLASS B (UHS)	87 00	51 5300	4,483 11	31 1500	2,710 05	1,773 06	0 3881	17 40
UNUM GROUP CMN (UNM)	840 00	25 4800	21,403 20	24 8242	20,852 33	550 87	1 6484	352 80
URBAN OUTFITTERS INC CMN (URBN)	320 00	28 1500	9,008 00	35 0178	11,205 70	(2,197 70)		
VALERO ENERGY CORPORATION CMN (VLO)	1,380 00	25 5700	35,286 60	24 6997	34,085 65	1,200 95	0.7822	276 00
VARIAN MEDICAL SYSTEMS INC CMN (VAR)	460 00	70 0200	32,209 20	30 0620	13,828 52	18,380 68		
VERISIGN INC CMN (VRSN)	200 00	33 4600	6,692 00	32 5861	6,517 22	174 78		
VERISK ANALYTICS INC CMN CLASS A (VRSK)	240 00	34 6200	8,308 80	28 0390	6,729 36	1,579 44		
VERIZON COMMUNICATIONS INC. CMN (VZ)	5,020 00	37 2300	186,894 60	35 5643	178,532 57	8,362 03	5 2377	9,789 00
VERTEX PHARMACEUTICALS INC CMN (VRTX)	820 00	51 9900	42,631 80	41 8859	34,346 47	8,285 33		
VF CORP CMN (VFC)	280 00	108 5600	30,396 80	64 8953	18,170 68	12,226 12	2 3213	705 60
VIACOM INC CMN CLASS B (VIAB)	1,740 00	51.0000	88,740 00 440 00	41 7702	72,680 15	16,059 85	1 9608	1,740 00
VIRGIN MEDIA INC CMN (*VMEDLN)	815 00	30 2852	24,682 41	25 9110	21,117 46	3,564 95		
VISA INC CMN CLASS A (V)	1,180 00	84 2600	99,426 80	70 7869	83,528 53	15,898 27	0.7121	708 00
VMWARE INC CMN CLASS A (VMW)	200 00	100 2300	20,046 00	96 5662	19,313 24	732 76		
VULCAN MATERIALS CO CMN (VMC)	340 00	38 5300	13,100 20	40 6048	13,805 63	(705 43)	2 5954	340 00
W W GRAINGER INCORPORATED CMN (GWW)	48 00	153 6500	7,375 20	63.1207	3,029 80	4,345 41	1 7182	126 72
WADDELL & REED FIN , INC CLASS A COMMON (WDR)	245 00	36 3500	8,905 75	10 3601	2,538 22	6,367 53	2.2008	196 00
WAL MART STORES INC CMN (WMT)	6,680 00	53 1400	354,975 20	52 4755	350,536 16	4,439 04	2 7475	9,752 80
WALGREEN CO CMN (WAG)	3,260 00	42 4600	138,419 60	41 4349	135,077 72	3,341 88	2 1196	2,934 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
WALT DISNEY COMPANY (THE) CMN (DIS)	5,540 00	39 0400	216,281 60	39 3979	218,264 41	(1,982 81)	1 0246	2,216 00
WALTER ENERGY INC CMN (WLT)	100 00	115.8000	11,580 00	120 7201	12,072 01	(492 01)	0 4318	50 00
WASTE MANAGEMENT INC CMN (WWM)	1,060 00	37 2700	39,506 20	37 1211	39,348 38	157 82	3 6490	1,441 60
WATERS CORPORATION COMMON STOCK (WAT)	320 00	95 7400	30,636 80	80 8238	25,863 60	4,773 20		
WATSON PHARMACEUTICALS INC CMN (WPI)	354 00	68 7300	24,330 42	37 7223	13,353 69	10,976 73		
WEATHERFORD INTERNATIONAL LTD CMN (WFT)	1,860 00	18 7500	34,875 00	23 5158	43,739 39	(8,864 39)		
WELLPOINT, INC CMN (WLP)	1,580 00	78 7700	124,456 60	63 9273	101,005 08	23,451 52	1 2695	1,580 00
WELLS FARGO & CO (NEW) CMN (WFC)	7,200 00	28 0600	202,032 00	32 3795	233,132 43	(31,100 43)	1 7106	3,456 00
WESTERN DIGITAL CORP CMN (WDC)	480 00	36 3800	17,462 40	32 0973	15,406 70	2,055 70		
WESTERN UNION COMPANY (THE) CMN (WU)	1,660 00	20 0300	33,249 80	19 1173	31,734 76	1,515.04	1 5976	531 20
WEYERHAEUSER CO CMN (WY)	760 00	21 8600	16,613 60	21 4432	16,296 80	316.80	2 7447	456 00
WHIRLPOOL CORP CMN (WHR)	240 00	81 3200	19,516 80	87 7915	21,069.96	(1,553 16)	2 4594	480 00
WHOLE FOODS MARKET INC CMN (WFM)	520 00	63 4500	32,994 00	54 6469	28,416 40	4,577 60	0 6304	208 00
			52 00					
WILLIAMS COMPANIES INC (THE) CMN (WMB)	1,460 00	30 2500	44,165 00	26 3067	38,407.85	5,757 15	2 6446	1,168 00
WINDSTREAM CORPORATION CMN (WIN)	620 00	12 9600	8,035 20	12 8902	7,991 92	43 28	7 7160	620 00
			155 00					
WYNN RESORTS, LIMITED CMN (WYNN)	220 00	143 5400	31,578 80	117 2126	25,786 78	5,792 02	0 8708	275 00
XEROX CORPORATION CMN (XRX)	3,620 00	10 4100	37,684 20	11 2247	40,633 42	(2,949 22)	1 6330	615 40
			153 85					
XILINX INCORPORATED CMN (XLNX)	440 00	36 4700	16,046 80	31 1164	13,691 20	2,355 60	2 0839	334 40
YAHOO INC CMN (YHOO)	3,200 00	15 0400	48,128 00	16 4393	52,605.81	(4,477 81)		
YUM BRANDS, INC. CMN (YUM)	1,280 00	55 2400	70,707 20	48 7323	62,377 40	8,329 80	1 8103	1,280 00
ZIMMER HLDGS INC CMN (ZMH)	760 00	63 2000	48,032 00	57 4280	43,645 24	4,386 76		
THE HOME DEPOT, INC CMN (HD)	4,780 00	36 2200	173,131 60	35 8092	171,168 05	1,963 55	2 7609	4,780 00

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AVALONBAY COMMUNITIES INC CMN (AVB)	140 00	128 4000	17,976 00 124 95	111 9965	15,679 51	2,296 49	2 7804	499 80
DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED (*DXSAU)	35,805 00	0 9444	33,812 92 696 63	0 9212	32,982 46	830 46	5 8864	1,990 35
EQUITY RESIDENTIAL CMN (EQR)	480 00	60 0000	28,800 00 162 00	50 7062	24,338 95	4,461 05	2.2500	648 00
FEDERAL RLTY INVT TR SBI CMN (FRT)	0 00	85 1800	0 00 111 22				3 1463	
GENERAL GROWTH PROPERTIES INC CMN (GGP)	940 00	16 6900	15,688 60	14 7608	13,875.19	1,813 41	2 3966	376 00
GOODMAN PROPERTY TRUST CMN (*MGPNZ)	17,038 00	0 7862	13,395 94	0 7787	13,268 11	127 83		
HCP, INC CMN (HCP)	400 00	36 6900	14,676 00	36.2910	14,516 40	159 60	5 2330	768 00
LEND LEASE CORP (ORD) ORDINARY FULLY PAID (*LENF)	395 00	9 6261	3,802 30	8 8335	3,489 22	313 07	3 5674	135 64
MACERICH COMPANY CMN (MAC)	280 00	53 5000	14,980 00	46 6544	13,063 24	1,916 76	3 7383	560 00
PLUM CREEK TIMBER COMPANY INC CMN (PCL)	200 00	40 5400	8,108 00	39 8938	7,978 76	129 24	4 1441	336 00
PROLOGIS INC CMN (PLD)	712 00	35 8400	25,518 08	32.7632	23,327 42	2,190 66	3 1250	797 44
REGENCY CTRS CORP CMN (REG)	120 00	43 9700	5,276 40	41 8415	5,020 98	255.42	4 2074	222 00
SL GREEN REALTY CORP CMN (SLG)	180 00	82 8700	14,916.60 18 00	71 3429	12,841 71	2,074 89	0 4827	72 00
VENTAS, INC CMN (VTR)	140 00	52 7100	7,379 40	53 7103	7,519 44	(140 04)	4 3635	322 00
VORNADO REALTY TRUST CMN (VNO)	300 00	93 1800	27,954 00	85 2295	25,568 86	2,385 14	2 9620	828 00
GPT GROUP (ORD) UNITS FULLY PAID (*GEPTF)	8,857 00	3 3911	30,035 17	3 1762	28,131 61	1,903 56	5 3797	1,615 82
HOST HOTELS & RESORTS INC CMN (HST)	1,080 00	16 9500	18,306 00 32 40	18 0963	19,543 98	(1,237 98)	0 7080	129 60
KIMCO REALTY CORPORATION CMN (KIM)	1,000 00	18 6400	18,640 00	17 8397	17,839 68	800 32	3 8627	720 00
PUBLIC STORAGE CMN (PSA)	180 00	114 0100	20,521 80	104 0315	18,725 67	1,796 13	3 3330	684 00
SIMON PROPERTY GROUP INC CMN (SPG)	440 00	116 2300	51,141 20	98 4450	43,315.80	7,825 40	2 7532	1,408 00
STARWOOD HOTELS & RESORTS CMN (HOT)	680 00	56.0400	38,107.20	60 4966	41,137 71	(3,030 51)	0 5353	204 00
3I GROUP PLC CMN CLASS NEW (*3INW)	2,264 00	4 5163	10,224 82 87 30	5 0765	11,493 15	(1,268 33)		
A P MOLLER - MAERSK A/S CMN CLASS A (*DAMPF)	2.00	8,285 4590	16,570 92	8,485 1640	16,970 33	(399 41)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM, TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
A.KON KPN N V CMN (*KPN)	2,616 00	14 5636	38,098 27	7 8378	20,503 72	17,594 55		
A P MOELLER - MAERSK A/S CLAS CMN CLASS B (*DSSBF)	4 00	8,635 8778	34,543 51	9,498 3788	37,993.52	(3,450 00)		
ABB LTD RG SHS CHF 2 5 VAL 384 662 (*ABBZ)	7,365 00	25 9447	191,082 42	23 5102	173,152 63	17,929.78		
ABC-MART CMN (J2670)	100 00	40 5140	4,051 40	40 3693	4,036.93	14 47		
ABERTIS INFRAESTRUCTURAS SA EUR3 00 (*ACESF)	822.00	22 3681	18,386 55	19 9280	16,380.79	2,005 76		
ACCENTURE PLC CMN (ACN)	1,560 00	60 4200	94,255 20	49 9238	77,881 05	16,374 15	1 4896	1,404 00
ACCOR EUR15 00 (*ACCRF)	472 00	44 7724	21,132 58	45 5374	21,493 65	(361 07)		
ACE LIMITED CMN (ACE)	420 00	65 8200	27,644 40	60 6435	25,470 27	2,174 13	2 1270	588 00
			95 55					
ACKERMANS & VAN HAAREN NV CMN (*ACMAN)	87 00	97 2695	8,462 44	87 0918	7,576 99	885 46		
ACOM CMN (J8572)	140 00	16 4914	2,308 80	15 2778	2,138 89	169 91		
ACTIVIDADES DE CONSTRUCCION Y CMN (*ACSSM)	429 00	47 2190	20,256 97	46 6125	19,996 78	260 19		
ADVANTEST CORP CMN (J6857)	400 00	18 2934	7,317 38	22 4068	8,962 73	(1,645 36)		
AEGON N V CMN (*AEGON)	3,276 00	6 8302	22,375 76	6 7913	22,248 36	127 41		
AEON CMN (J8267)	2,600 00	12 0299	31,277 81	12 8056	33,294 48	(2,016 67)		
AEON CREDIT SERVICE CO LTD (J8570)	200 00	13 6455	2,729 10	14 6186	2,923 72	(194 62)		
AEON MALL CMN (J8905)	100 00	24 1344	2,413 44	28 2367	2,823 67	(410 22)		
AGEAS SA/NV CMN (*FORTB)	5,336 00	2 7167	14,496 27	2 6010	13,879 16	617 11		
AGGREKO ORD GBPO 20 (*AGGR)	856 00	30 9921	26,529 23	24 3796	20,868 92	5,660 31		
AGL ENERGY LIMITED ORDINARY FULLY PAID (*AGKAU)	143 00	15 7215	2,248 17	15 0955	2,158 66	89 51	4 0273	90 54
AGNICO EAGLE MINES LTD CMN (AEM)	400 00	63 1300	25,252 00	69 5042	27,801 67	(2,549 67)	1 0138	256 00
AGRIUM INC CMN (AGU)	400 00	87 7600	35,104 00	92 1852	36,874 09	(1,770 09)	0 1253	44 00
			18 70					
AIA GROUP LIMITED CMN (HK1299)	13,400 00	3 4630	46,404.62	2 7687	37,100 74	9,303 87		
AIR LIQUIDE (ORD) EUR11 (*AIQUY)	597 00	143 5157	85,678 86	56 0011	33,432 68	52,246 19		
AISIN SEIKI CO LTD CMN (J7259)	600 00	38 5256	23,115 35	37 8779	22,726 73	388 63		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
AJINOMOTO CO , INC CMN (J2802)	2,000.00	11.8435	23,687.02	10.9112	21,822.38	1,864.65		
AKER SOLUTIONS ASA CMN (*AKVERNO)	669.00	20.0823	13,435.03	18.6343	12,466.38	968.66		
AKZO NOBEL N V NLG5 (*AKZOF)	453.00	63.1620	28,612.39	62.0955	28,129.28	483.11		
ALFA LAVAL AB ORD CMN (*ALFASS)	1,003.00	21.6246	21,689.50	21.0585	21,121.72	567.78		
ALFRESA HOLDINGS CMN (J2784)	100.00	38.7741	3,877.41	42.7754	4,277.54	(400.12)		
ALIMENTATION COUCHE-TARD INC CMN (ANCUF)	500.00	29.1834	14,591.72	26.3394	13,169.72	1,422.01	0.8890	129.73
ALL NIPPON AIRWAYS CMN (J9202)	1,000.00	3.2560	3,256.03	3.7291	3,729.15	(473.11)		
ALLIANZ SE NPV (*ALLVF)	783.00	139.8712	109,519.12	126.7304	99,229.94	10,289.18		
ALSTOM CMN EUR 14 (*ALSTOM)	611.00	61.7390	37,722.55	54.1666	33,095.80	4,626.76		
			412.54					
ALUMINA LIMITED ORDINARY FULLY PAID (*AWC)	7,036.00	2.2643	15,931.79	2.4163	17,001.15	(1,069.35)	2.9242	465.87
AMADA LTD CMN (J6113)	1,000.00	7.6554	7,655.41	7.2233	7,223.35	432.06		
AMADEUS IT HOLDING SA CMN REG S / 144A (*AMAITHS)	520.00	20.7781	10,804.62	19.8682	10,331.47	473.15		
AMCOR LTD (ORD) ORDINARY FULLY PAID (*AMCOF)	1,574.00	7.7266	12,161.68	6.8096	10,718.34	1,443.34	4.7222	574.30
AMEC CMN (*AMEC)	841.00	17.4802	14,700.88	18.5767	15,622.97	(922.09)		
			259.42					
AMP LIMITED (AUD) ORDINARY FULLY PAID (*AMP)	5,585.00	5.2477	29,308.15	5.1641	28,841.76	466.39	6.1350	1,798.05
ANDRITZ AG CMN (*ADTZ)	101.00	103.0920	10,412.29	60.3468	6,095.02	4,317.27		
ANGLO AMERICAN PLC CMN (*AALNWLN)	2,844.00	49.6050	141,076.65	41.4532	117,893.04	23,183.61		
ANHEUSER-BUSCH INBEV S A CMN (*INBR)	3,330.00	58.0800	193,406.40	56.7213	188,881.84	4,524.57		
ANTOFAGASTA PLC ORD GBPO 05 (*ATOF)	870.00	22.3966	19,485.01	24.3142	21,153.31	(1,668.30)		
AOZORA BANK, LTD CMN (J8304)	3,000.00	2.3115	6,934.61	2.0941	6,282.26	652.35		
ARC RES LTD CDA CMN (AETUF)	800.00	25.9558	20,764.66	26.8447	21,475.72	(711.06)	4.7981	996.31
			70.57					
AREVA CMN UNLISTED (*AREVFR)	114.00	37.3382	4,256.55	40.7402	4,644.38	(387.83)		
ARM HOLDINGS PLC GBPO 0005 (*ARML)	4,474.00	9.4470	42,266.07	8.7403	39,104.07	3,162.00		
ASAHI GLASS CO LTD CMN (J5201)	3,000.00	11.6322	34,896.73	11.7372	35,211.58	(314.86)		
			450.75					
ASAHI GROUP HOLDINGS LTD CMN (J2502)	1,700.00	20.0706	34,120.00	19.1489	32,553.16	1,566.84		
			225.96					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ASAHI KASEI CMN (J3407)	3,000 00	6 7109	20,132 73	6 7393	20,217 79	(85 06)		
ASCIANO LTD STAPLED SECURITIES FULLY PAID (*AIO1)	10,169 00	1 7599	17,896 93	1.6249	16,523 17	1,373 76	0 6098	109 13
ASM PACIFIC TECHNOLOGY (HK) CMN (HK522)	600 00	13 6979	8,218 76	12 3933	7,435 96	782 79		
ASML HOLDING NV CMN (*ASMLNV)	1,284 00	36 8808	47,354 95	31 3827	40,295 41	7,059 54		
ASSA ABLOY B SHS SEK1 (*ASSAB)	923 00	26 9713	24,894 49	17 5033	16,155 57	8,738 92		
ASSICURAZIONI GENERALI-SOCIETA CMN (*ASSIF)	2,990 00	21 1266	63,168 53	20 0325	59,897.22	3,271 32		
ASSOCIATED BRITISH FOODS ORD GBPO 056818 (*ABF)	807 00	17 3999	14,041 73	15 8483	12,789 61	1,252 11		
			102 42					
ASTELLAS PHARMA CMN (J4503)	1,900 00	38 7120	73,552 80	37 8054	71,830 26	1,722 55		
ASTRAZENECA PLC ORD CMN (*ZENF)	6,341 00	49 9344	316,633 85	46 9368	297,626 14	19,007 71		
ATHABASCA OIL SANDS CORP. CMN (*ATHCN)	900 00	15 7748	14,197 35	15.9548	14,359 35	(162 00)		
ATLANTIA S P A CMN (*AUTOIM)	682 00	21 3154	14,537 08	21.0716	14,370 81	166 27		
ATLAS COPCO AB SER A SEK5 (*ATLKY)	2,448 00	26 4160	64,666 35	24 7268	60,531 24	4,135 11		
ATLAS COPCO B FREE SHARES SEK5 (*ATLPY)	1,371 00	23 6237	32,388 05	22 3249	30,607 50	1,780.55		
AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID (*ANEWY)	4,543 00	23 6091	107,256 05	11 0133	50,033 47	57,222 59	6 2727	6,727 88
			2,957 40					
AUTONOMY CORPORATION PLC LONDON LISTING (*AUTNL)	759 00	27 4253	20,815 84	25 2161	19,139 03	1,676 81		
AVIVA PC ORD GBPO 25 (*CMMUF)	7,467 00	7 0531	52,665 87	7 0172	52,397 74	268 13		
AXA CMN (*AXAMF)	3,541 00	22 7528	80,567 81	19 2526	68,173 54	12,394 27		
AZRIELI GROUP CMN (*AZRG)	94 00	26 9174	2,530 24	28 6981	2,697 62	(167 38)		
BAE SYSTEMS PLC CMN (*BRAE)	9,600 00	5 1171	49,124 62	4 8935	46,977 27	2,147.36		
BANCA INTESA SPA RISP NON CNV 0 52 EUR (*BAVRF)	2,531 00	2 1620	5,472 09	2 7390	6,932 40	(1,460 30)		
BANCA MONTE DEI PASCHI DI SIENA SPA 0 52 EUR (*BMDP)	4,733 00	0 7587	3,590 79	1 2754	6,036 25	(2,445 46)		
BANCO BILBAO VIZCAYA ARGENTARIA (*BBVZ)	8,597 00	11 7467	100,986 21	11 0549	95,038 87	5,947 34		
BANCO COMERCIAL PORTUGUES REGD PTES 1000 (*BCPGF)	4,569 00	0 5953	2,720 02	0 7039	3,216 26	(496 24)		
BANCO POPOLARE SOCIETA COOPERA CMN (*BPIMMM)	2,677 00	2 3072	6,176 45	2 9867	7,995 29	(1,818 84)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
BANCO POPULAR EURO 50 (*BCPOP)	1,021 00	5.6352	5,753 55	5 4854	5,600 63	152 92		
BANCO SANTANDER CENTRAL HISPANO SA EURO 50 (*STD)	14,504 00	11.5623	167,699 25	11 4703	166,365 30	1,333 96		
BANK HAPOLIM B M (ORD) ORD CMN (*BHAP)	1,743 00	4 9721	8,666 34	5 0454	8,794 08	(127 74)		
BANK LEUMI LE-ISRAEL B M ORD ILS1 (*BKLE)	2,282 00	4 7017	10,729 36	4 9148	11,215 62	(486 26)		
BANK OF EAST ASIA CMN (HK23)	2,580 00	4 1055	10,592 25	1.9345	4,991 05	5,601 20		
BANK OF KYOTO LTD CMN (J8369)	1,000 00	9 1840	9,184 00	9 5788	9,578 78	(394 77)		
BANK OF MONTREAL CMN (BMO)	1,000 00	63 5500	63,550 00	59 3208	59,320 80	4,229 20	4 5056	2,863 28
BANK OF NOVA SCOTIA CMN (BNS)	1,800.00	60 1700	108,306 00	56 3491	101,428 45	6,877 55	3 5412	3,835 28
			825 69					
BANK OF YOKOHAMA CMN (J8332)	2,000 00	4 9835	9,966 94	5 3285	10,656 99	(690 05)		
BARCLAYS PLC ORD 25P CMN (*BACRLN)	20,837 00	4 1202	85,853.20	4 8578	101,222 20	(15,369 01)		
BARRICK GOLD CORPORATION CMN (ABX)	2,200 00	45 2900	99,638 00	33 3178	73,299 17	26,338 83	1 0598	1,056 00
BASF SE CMN (*BASFGGR)	2,081 00	98 1116	204,170 32	76 9337	160,099 05	44,071 28		
BAYER AG CMN (*BAYNAG)	3,931 00	80 4989	316,441 10	72 4913	284,963 45	31,477.65		
BAYTEX ENERGY TR CMN (BTE)	300 00	54 4400	16,332 00	53 6473	16,094.20	237 81	4 6245	755 28
			52 93					
BCE INC. CMN (BCE)	500 00	39 2900	19,645 00	35 5231	17,761.56	1,883 44	5 5240	1,085 20
			228 26					
BEIERSDORF AG NPV (*BEIRF)	365 00	64 9770	23,716 61	56 9575	20,789 48	2,927 12		
BELGACOM SA CMN (*BELGBB)	115.00	35 7119	4,106 87	35 3168	4,061 43	45 44		
BELLE INTERNATIONAL HOLDINGS L CMN (HK1880)	16,000 00	2 1074	33,717 97	1 7660	28,256 66	5,461 32		
BENESSE HOLDINGS CMN (J9783)	200 00	42 9374	8,587 48	44 0485	8,809 71	(222 23)		
BEZEQ, THE ISRAEL TELECOMMUNICATION CORP LTD ILS1 00 (*BEZEQ)	4,167 00	2 5195	10,498 93	2 9318	12,216.78	(1,717 85)		
BG GROUP PLC CMN (*BG)	10,043 00	22 7179	228,155 77	15 9039	159,723 23	68,432 54		
BHP BILLITON LIMITED ORDINARY FULLY PAID (*BHP)	7,478.00	47 0035	351,492 41	22 3506	167,137 72	184,354 69	2 1594	7,589 99
BILLITON PLC ORD 0 50 (*BLLTF)	5,065 00	39 3948	199,534 73	31 3834	158,957 17	40,577 56		
BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID (*BSL1)	4,953 00	1 2931	6,404 89	2 1982	10,887 89	(4,483 00)	5 8091	372 07
BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0 (*BMWVF)	1,171 00	99 9121	116,997 09	45 9797	53,842 25	63,154 85		
BNP PARIBAS EUR4 00 (*BNP)	1,772 00	77 2900	136,957 81	70 4029	124,753 99	12,203 82		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
BOC HONG KONG (HOLDINGS) LTD CMN (HK2388)	6,000 00	2 9041	17,424 38	2 3150	13,890 21	3,534 17		
BOMBARDIER INC CMN CL B (BDRBF)	4,900 00	7 2128	35,342 90	5 8195	28,515 64	6,827 26	1 4613	516 47
BONAVISTA ENERGY CORP CMN (BNPUF)	400 00	29 6505	11,860 19	29 6680	11,867 20	(7 01)	5 0403	597 78
			42 34					
BORAL LTD (NEW) BB=BLD AU SPLIT FROM ORIGIN ENERGY (*BLD)	1,501 00	4 7218	7,087 45	4 9537	7,435 47	(348 02)	3 1818	225 51
BOSKALIS WESTMINSTER NV, KONIN CMN (*BOKANA)	200 00	47 3425	9,468.49	47 6212	9,524 24	(55 75)		
BOUYGUES S A (ORD) EUR10 00 (*BOUF)	694 00	44.0174	30,548 06	43 2885	30,042 21	505 85		
BP P L C SPONSORED ADR CMN (BP)	9,467 00	44 2900	419,293 43	47 1102	445,992.09	(26,698 66)	3 7932	15,904 56
BRAMBLES LIMITED ORD CMN ORDFULLY PAID DEF SETTLEMENT (*BXBAU)	4,846 00	7 7481	37,547 15	7 1822	34,804 84	2,742 31	3 5319	1,326 11
BRIDGESTONE CORP CMN (J5108)	2,100 00	22 9414	48,176 87	19 1474	40,209 53	7,967 34		
			242 71					
BRIGHTOIL PETROLEUM (HOLDINGS) CMN (HK933)	5,000 00	0 3906	1,953 18	0 5415	2,707 35	(754 17)		
BRITISH AMERICAN TOBACCO ORD GBPO 25 (*BATOB)	8,636 00	43 8773	378,924 69	37.7896	326,350 58	52,574 12		
BRITISH SKY BROADCASTING GROUP CMN (*BSKYF)	2,684 00	13 6002	36,502 96	12 6172	33,864 63	2,638 33		
BROOKFIELD ASSET MANAGEMENT IN CMN (BAM)	800 00	33 1700	26,536 00	32 6907	26,152.57	383 43	1 5677	416 00
BROOKFIELD OFFICE PROP INC CMN (BPO)	500 00	19 2800	9,640 00	17 5329	8,766.47	873 53	2 9046	280 00
BROTHER INDUSTRIES LTD CMN (J6448)	800 00	14 7267	11,781 37	15 4121	12,329 68	(548 30)		
BT GROUP PLC CMN (*BTGG)	15,700 00	3.2374	50,826 86	2 9199	45,842 69	4,984 17		
C & C GROUP PLC CMN (*CCGRPL)	1,044 00	5.2257	5,455 68	4 5902	4,792 15	663 53		
			40 11					
CAE INC CMN (CAE)	700 00	13 4600	9,422 00	12 5609	8,792 65	629 35	1 2330	116 18
CAIRN ENERGY PLC CMN (*CNELNN)	3,989 00	6 6643	26,584 06	6.9971	27,911 62	(1,327 56)		
CALTEX AUSTRALIA LIMITED ORDINARY FULLY PAID (*CTX)	421 00	12 6201	5,313 07	14 4513	6,083 99	(770 92)	5 1020	271 08
CAMECO CORPORATION CMN (CCJ)	1,200 00	26 3500	31,620 00	18 5497	22,259 64	9,360 36	1 5917	503 28
			105 86					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CANADIAN IMPERIAL BANK OF COMMERCE CMN (CM)	700 00	78.9700	55,279 00 537 23	77 6241	54,336 89	942 11	4 5063	2,491 05
CANADIAN NATIONAL RAILWAY CO. CMN (CNI)	1,540 00	79 9000	123,046 00	39 5298	60,875 94	62,170 06	1 6877	2,076 65
CANADIAN NATURAL RESOURCES CMN (CNO)	3,380 00	41 8600	141,486 80 268 35	37 1760	125,654 74	15,832 06	0 8968	1,268 87
CANADIAN OIL SANDS LTD CMN (COSWF)	1,500 00	28 8825	43,323 72	30 2692	45,403 76	(2,080 05)	4 4516	1,928 60
CANADIAN PACIFIC RAILWAY LTD CMN (CP)	500 00	62 3200	31,160 00 132 32	66 5912	33,295 60	(2,135 60)	2 0037	624 36
CANADIAN TIRE CORP CMN CLASS A (CDNAF)	200 00	65 4863	13,097 26	64 7637	12,952 73	144 53		
CANADIAN UTILITIES LTD CL A CMN CLASS A (CDUAF)	100 00	58 1386	5,813 86	53 9774	5,397 74	416 11	2 8740	167 09
CANON CMN (J7751)	3,250 00	47 3492	153,884 87 2,065 94	37 6886	122,487 81	31,397 06	0 0090	13 77
CANON MARKETING JAPAN INC CMN (J8060)	200 00	11 3091	2,261 82 23 12	14 6429	2,928 59	(666 76)		
CAPITA GROUP PLC CMN (*CAPPLN)	1,366 00	11 4955	15,702 87	11 5986	15,843 68	(140 81)		
CAPITALAND LTD CMN (*CAPL)	6,000 00	2 3693	14,215 93	2 8968	17,380 85	(3,164 93)		
CARLSBERG 'B' DNKR20 (*FBCBF)	456 00	108 9219	49,668 37	101 9748	46,500 49	3,167 88		
CARNIVAL PLC CMN (*CCLLN)	957 00	38 7682	37,101 19	44 2312	42,329 28	(5,228 09)		
CARREFOUR S A (ORD) EUR2 5 (*CARRF)	2,677 00	41 1206	110,079.95	44 2448	118,443 44	(8,363 49)		
CASINO GUICHARD-PERRACHON GUICHARD PERRACHON ET CIE ETABLISSEMENTS ECONOMIQUES DU (*CASIF)	186 00	94 3800	17,554.68	94 6807	17,610 61	(55 93)		
CASIO COMPUTER CO , LTD CMN (J6952)	800 00	7 0216	5,617 28	8 2002	6,560 19	(942 91)		
CATHAY PACIFIC AIRWAYS (ORD) CMN (HK293)	4,000 00	2 3155	9,262 16	2 6148	10,459 39	(1,197 23)		
CENOVUS ENERGY INC CMN (CVE)	2,300 00	37 6600	86,618 00	22 7464	52,316 78	34,301 22	2 2035	1,908 61
CENTERRA GOLD INC CMN (CAGDF)	300 00	16 6051	4,981 53	17 4302	5,229 07	(247 54)	0 6250	31 13
CENTRAL JAPAN RAILWAY COMPANY CMN (J9022)	5.00	7,854 2490	39,271 24	8,396 2862	41,981 43	(2,710.19)		
CENTRICA PLC CMN (*CENTR)	9,158 00	5 1943	47,569 10	5 2907	48,452 42	(883 32)		
CGI GROUP INC CMN CLASS A (GIB)	500.00	24 6500	12,325 00	19 2606	9,630 30	2,694 70		
CHEUNG KONG HLDGS LTD (ORD) CMN (HK1)	2,000 00	14 6231	29,246 23	17 0436	34,087 17	(4,840 94)		
CHIBA BANK LTD CMN (J8331)	1,000 00	6 2387	6,238 66	6.6143	6,614 35	(375 69)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
CHINA RESOURCES CEMENT HOLDING CMN (HK1313)	4,000 00	0 9406	3,762 43	0 7761	3,104 20	658 23		
CHRISTIAN DIOR ORD EUR2 00 (*DIOR)	198 00	157 5420	31,193.32	135 8165	26,891 66	4,301 66		
CHUBU ELECTRIC POWER COMPANY CMN (J9502)	1,200 00	19 5113	23,413 62	23 7441	28,492 91	(5,079 30)		
CHUGAI PHARMACEUTICAL LTD CMN (J4519)	800 00	16 3547	13,083 79	17 8704	14,296 32	(1,212 53)		
			184 92					
CHUGOKU ELECTRIC POWER COMPANY ORD CMN (J9504)	600 00	17 2992	10,379 54	20 3939	12,236 32	(1,856 78)		
CI FINL CORP CMN CLASS (CIFAF)	200 00	23 7660	4,753 21	21 4063	4,281 25	471 95	3 9301	186 81
			13 23					
CIE FINANCIERE RICHEMONT SA CMN (*CIERICH)	1,112 00	65 5162	72,854 03	28 0693	31,213 04	41,640 99		
CITIZEN HOLDINGS CO , LTD. CMN (J7762)	800 00	5 9528	4,762 26	7.0041	5,603 25	(840 99)		
CITY DEVELOPMENTS CMN (*CDEVY)	1,000 00	8 4677	8,467 68	9 4616	9,461.55	(993 88)		
CLP HOLDINGS LIMITED CMN (HK2)	3,000 00	8 8600	26,579 89	8 2496	24,748 79	1,831 10		
CNH GLOBAL N V CMN (CNH)	200.00	38 6500	7,730 00	36 7165	7,343 30	386 70		
CNP ASSURANCES FRF25 (*CNPA)	246.00	21 8308	5,370 38	21 8901	5,384 96	(14 58)		
COAL & ALLIED INDUSTRIES LIMIT ORDINARY FULLY PAID (*CNA)	13 00	113 2163	1,471 81	121 4222	1,578 49	(106 68)	5 5735	82 03
COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID (*CCLAY)	1,886 00	12 2553	23,113 42	8 3733	15,792 14	7,321 28	4 2469	981 61
COCA-COLA WEST COMPANY, LIMITE CMN (J2579)	400 00	19 1385	7,655 41	18 1619	7,264 76	390 65		
			92 46					
COCHLEAR LIMITED ORDINARY FULLY PAID (*COH)	206 00	77 2661	15,916 81	54 1763	11,160 31	4,756 50	2 9167	464 24
COLOPLAST 'B' DKK20 (REGD) CMN CLASS B (*COLOP)	48 00	152 0428	7,298 06	150 3477	7,216 69	81 37		
COMFORTDELGRO CORP LTD CMN (*CDSP)	4,000 00	1 1887	4,754 93	1 2533	5,013 07	(258 15)		
COMMERZBANK A G (ORD) NPV (*CRZBY)	4,717 00	4 3110	20,334 93	5 1122	24,114 30	(3,779 37)		
COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID (CBAUF)	2,587 00	56 1252	145,195 95	51.2722	132,641 13	12,554 82	5 7744	8,384 16
COMPAGNIE DE ST-GOBAIN EUR 4 00 (*STGBF)	1,435 00	64 8391	93,044 05	56 7274	81,403 75	11,640 30		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
COMPASS GROUP PLC CMN (*CCG)	4,237 00	9 6559	40,912 08 442 48	8 9135	37,766 37	3,145 70		
COMPUTERSHARE LTD BB=CPU AU (*CSLAUD)	897 00	9 5188	8,538 32	9 2368	8,285 38	252 94	3 1567	269 53
CONTINENTAL AG NPV (*CGWKF)	195 00	105 1974	20,513 49	82 4379	16,075 39	4,438 11		
COOPER INDUSTRIES PLC CMN (CBE)	400 00	59 6700	23,868 00 116 00	59 2540	23,701 60	166 40		
CORPORACION MAPFRE SA CMN (*MAPSSM)	1,637 00	3 7171	6,084 93	3 4002	5,566 06	518 87		
COSCO CORP (SINGAPORE) LTD CMN (*COS)	3,000 00	1 5877	4,763 07	1 6845	5,053 62	(290 55)		
COSMO OIL COMPANY LIMITED CMN (J5007)	2,000 00	2 8335	5,666 99	3 4570	6,913.93	(1,246 94)		
COVIDIEN PUBLIC LIMITED COMPAN CMN (COV)	1,980 00	53 2300	105,395 40	48 9299	96,881 11	8,514 29		
CREDIT AGRICOLE S A CMN (*ACAFF)	1,901 00	15 0572	28,623 81	14 1124	26,827 58	1,796 23		
CREDIT SAISON CMN (J8253)	300 00	16 7400	5,022 00	17 8454	5,353 63	(331 63)		
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853 (*CSHRF)	1,669 00	38 9170	64,952 45	44 5270	74,315 54	(9,363 08)		
CRESCENT POINT ENERGY CORP CMN (CSCTF)	800 00	46 2556	37,004 44 162 31	44 0233	35,218.66	1,785 79	6 4483	2,386 14
CRH PLC ORD SHS EURO 32 (*CRHF)	1,838 00	22 2664	40,925 68	14 3660	26,404 79	14,520 89		
CROWN LIMITED ORDINARY FULLY PAID DEFERRED S (*CWN1)	1,181 00	9 5831	11,317 69	8 3532	9,865 19	1,452 50	4 1433	468 93
CSL LIMITED ORDINARY FULLY PAID (*CSLAU)	2,486 00	35 4780	88,198 33	30 9881	77,036 39	11,161 94	2.4198	2,134 26
CSR LTD (ORD) ORDINARY FULLY PAID (*CSRLY)	1,055 00	3 1121	3,283 27 60 01	4 8288	5,094 43	(1,811 16)	2 8621	93 97
DAH SING FINANCIAL HLDGS CMN (HK440)	400 00	5 0950	2,037 98	7 3140	2,925 59	(887.61)		
DAI NIPPON PRINTING CO , LTD CMN (J7912)	2,000 00	11 2221	22,444 26	14 0147	28,029 49	(5,585 23)		
DAI-ICHI LIFE INSURANCE CMN (J8750)	15 00	1,395 6205	20,934 31	1,680 1048	25,201 57	(4,267 26)		
DAICEL CHEMICAL INDUSTRIES, LT CMN (J4202)	1,000 00	6 5866	6,586 63	7 3669	7,366 88	(780 25)		
DAIDO STEEL CO LTD CMN (J5471)	1,000 00	6 6612	6,661 20	6 2640	6,263 98	397 22		
DAIHATSU MOTOR (J7262)	1,000 00	16 9513	16,951 26	15 5314	15,531 42	1,419 84		
DAIICHI SANKYO CO , LTD CMN (J4568)	2,900 00	19 4989	56,546 86	21.0870	61,152.44	(4,605 58)		
DAIKIN INDUSTRIES CMN (J6367)	900 00	35 2696	31,742 60	35 2909	31,761 85	(19 25)		
DAIMLER AG CMN (*DCX)	3,222 00	75 3588	242,806 05	70 6795	227,729 31	15,076 75		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM. TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
DAINIPPON SUMITOMO PHARMA CMN (J4506)	800 00	9 4823	7,585 81	8 8859	7,108 72	477 09		
DAIRY FARM INTL HLDGS(SING) CMN (*DAIRYNE)	900 00	8 2000	7,380 00	9 0718	8,164 63	(784 63)		
DAITO TRUST CONSTRUCTION CMN (J1878)	100 00	84 6320	8,463 20	70 5612	7,056 12	1,407 08		
DAIWA HOUSE INDUSTRY CO , LTD CMN (J1925)	1,000 00	12 5643	12,564 31	12 3872	12,387 17	177 14		
DAIWA SECURITIES CMN (J8601)	3,000 00	4 3869	13,160.84	5 3590	16,077 01	(2,916 17)		
DANSKE BANK AG DKK100 CMN (*DEAFY)	875 00	18 5430	16,225.12	24 8953	21,783 37	(5,558 25)		
DBS GROUP HOLDINGS LTD (N/C FROM DBS BK LTD NEW) (*DBSNEW)	3,159 00	11 9362	37,706 35 720 18	4 6252	14,611 04	23,095 31		
DELEK ENERGY SYSTEMS LIMITED CMN (*DEOL)	4 00	369 6738	1,478 70	395.5413	1,582 17	(103 47)		
DELEK GROUP LTD ISRAEL CMN (*DELKG)	12 00	223 7438	2,684 93	243 3952	2,920 74	(235 82)		
DELHAIZE GROUP CMN (*LEONF)	345 00	75 0684	25,898 60	77 7887	26,837 12	(938 52)		
DENA CO , LTD CMN (J2432)	400 00	42 9374	17,174 96	36 8329	14,733 15	2,441 81		
DENSO CORP CMN (J6902)	1,700 00	37 0591	63,000 52	36 3938	61,869 48	1,131 05		
DENTSU INC CMN (J4324)	700 00	29 4534	20,617 40	31 9943	22,395 99	(1,778 58)		
DEUTSCHE BANK REG SHS CMN (*DBNK)	1,544 00	59 1690	91,356 94	57 3644	88,570 63	2,786 31		
DEUTSCHE BOERSE AG CMN - (*DUBE)	347.00	76 0848	26,401 43	73 7156	25,579 30	822 13		
DEUTSCHE POST AG CMN (*DPS)	2,429 00	19 2390	46,731 53	17 7202	43,042 33	3,689 20		
DEUTSCHE TELEKOM AG CMN (*DT)	5,898 00	15 7034	92,618 54	12 9360	76,296 40	16,322 13		
DEVELOPMENT CAPITAL CORPORATIO CMN (*DCCP)	209 00	28 5245	5,961.63 105 49	30 9976	6,478 49	(516.86)		
DEXIA CMN CLASS (*DEX)	2,741 00	3 1174	8,544 91	3 4895	9,564.81	(1,019 90)		
DIAGEO PLC ORD GBPO 28935 (*DGE)	10,877 00	20 4525	222,462 14	17 1668	186,723 58	35,738 56		
DISCOUNT INVESTMENT CORP ORD SHK1.00 (*DISI)	71 00	14 5372	1,032 14	21 0436	1,494 10	(461 96)		
DNB NOR ASA CMN (*DEN)	1,387 00	13.9832	19,394 71	13 8151	19,161 51	233 19		
DOWA HOLDINGS CO , LTD CMN (J5714)	1,000 00	6 1641	6,164 09	6 7027	6,702 70	(538 61)		
DRAGON OIL PLC CMN (*DGO)	525 00	8 4216	4,421 34	8 6317	4,531 67	(110 32)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
DSV, DE SAMMENSLUTTEDE VOGNMAE CMN (*DSV2)	561.00	24 0037	13,466 07	21 6802	12,162 57	1,303 50		
E ON AG CMN (*EONAGGR)	3,002 00	28 4374	85,369 13	31 9014	95,768 14	(10,399 01)		
EAST JAPAN RAILWAY CO CMN (J9020)	1,100 00	57 1670	62,883 70	65 7544	72,329.80	(9,446 10)		
ECHO ENTERTAINMENT GROUP LIMIT ORDINARY FULLY PAID (*EGP1)	2,127 00	4 4106	9,381 36	4 6252	9,837 87	(456 52)		
EISAI CO , LTD CMN (J4523)	1,200 00	38 9606	46,752 67	36 3253	43,590 39	3,162 28		
ELAN CORP PLC (ADR) ADR CMN (ELN)	2,383.00	11 3700	27,094 71	8 0828	19,261 39	7,833 32		
ELBIT SYSTEMS ILS1 (*ELBI)	73 00	47 3700	3,458 01	53 0410	3,871 99	(413 99)		
ELDORADO GOLD CORP (NEW) CMN (EGO)	1,200 00	14 7400	17,688 00	17 0565	20,467 81	(2,779 81)	0 3464	61 27
ELECTRIC POWER DEVELOPMENT ORD CMN (J9513)	200 00	27 0300	5,406 01	30 5863	6,117 25	(711 24)		
ELECTRICITE DE FRANCE CMN (*EDFFP)	421 00	39 3565	16,569 07	42 1392	17,740 61	(1,171 54)		
ELECTROLUX-B SHS (AKTIEBOLAGET SEK25 (*ELUXF)	1,002 00	23 9410	23,988 86	26 3411	26,393.78	(2,404 91)		
ELISA OYJ CMN CLASS A (*HEL5)	120 00	21 5622	2,587 46	20 4388	2,452 65	134 81		
ELPIDA MEMORY INC CMN (J6665)	600 00	11 6820	7,009 17	13.2196	7,931 74	(922 56)		
EMERA INC CMN (EMRAF)	200 00	32 8054	6,561 09	32 4316	6,486 32	74 77	4 1126	269 83
ENBRIDGE INC CMN (ENB)	2,200 00	32 4600	71,412 00	25 3896	55,857 08	15,554 93	3 1942	2,281 05
ENCANA CORPORATION CMN (ECA)	2,200 00	30 7900	67,738 00	24 3808	53,637 65	14,100 35	2 5982	1,760 00
ENEL SPA EUR 1 CMN (*ENEL)	10,298 00	6 5398	67,346 94	5 1797	53,340 94	14,006 00		
ENERGIAS DE PORTUGAL SA ORDS EUR1.00 (*EDP)	2,591 00	3 5559	9,213 46	3 5133	9,102 92	110 54		
ENERPLUS RESOURCES FUND CMN (ERF)	500 00	31 6000	15,800 00	31 4660	15,732 99	67 01		
ENI ORDINARY SHARES CMN (*E)	8,027 00	23 6821	190,096 38	23.5738	189,226 71	869 66		
ENN ENERGY HOLDINGS LTD CMN (HK2688)	2,000 00	3 3924	6,784 71	3 2685	6,536 94	247 77		
ERAMET FF20 (*ERAMET)	17 00	331 6368	5,637 83	345 8422	5,879 32	(241 49)		
ERICSSON (LM) TELEFON- AKTIEBOLAGET SEK 2 50 SER 'B' (*ERICY)	9,056 00	14.4693	131,033.98	11 7784	106,664 81	24,369 17		
ERICSSON L M TEL CO CL-A CMN CLASS A (*ERICA)	141 00	14 1599	1,996 55	13 0337	1,837 75	158 80		
ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV (*ERBK)	380.00	52 4898	19,946.12	46 9497	17,840 89	2,105 24		
ESPRIT HOLDINGS LIMITED CMN (HK330)	4,573 00	3 1097	14,220 48	4 6319	21,181 77	(6,961 29)		
ESSILOR INTL S A (ORD) EUR 3 50 (*ESSIF)	817 00	81.2104	66,348 86	51 4433	42,029 17	24,319 69		
EUROPEAN AERONAUTIC DEFENCE CMN (*EADS)	1,255 00	33 5122	42,057 76	27 5776	34,609 88	7,447 88		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
EXPERIAN PLC CMN (*EXPERLN)	2,122 00	12 7487	27,052 72 404 38	12 3701	26,249 36	803 35		
FAIRFAX MEDIA LIMITED (ORD) (*FXJ)	8,486 00	1 0517	8,924 53	1 3091	11,108 62	(2,184 09)	2 9592	264 09
FAMILYMART CMN (J8028)	200 00	36 6614	7,332 29	36 6920	7,338 41	(6 12)		
FANUC CORP CMN (J6954)	600 00	166 2814	99,768 85	60.0273	36,016 40	63,752 45		
FAST RETAILING CO LTD CMN (J9983)	200 00	161 1861	32,237 22	157 2088	31,441 76	795 46		
FIAT INDUSTRIAL SPA CMN (*FIIM)	2,258 00	12 9228	29,179.68	13 1879	29,778 19	(598 50)		
FIAT S P A CMN (*FTORD)	3,006 00	10 9916	33,040 87	9 4543	28,419 73	4,621 14		
FIAT SPA DI RISP EUR5 0 NON CNV (*FIATR)	409 00	7 9134	3,236.58	7 5640	3,093 67	142 91		
FINMECCANICA S P A CMN (*FNCIMM)	1,057 00	12 1169	12,807.61	12 1211	12,812 05	(4 45)		
FINNING LTD (COM NEW) CMN (FINGF)	500 00	29 6816	14,840 80	27 9583	13,979 17	861 63	1 8182	269 83
FIRST PACIFIC CO LTD CMN (HK142)	4,000 00	0 8931	3,572 25 6 17	0 9044	3,617 63	(45 38)		
FIRST QUANTUM MINERALS LTD CMN (FOVLF)	200 00	145 9380	29,187 60	122 2475	24,449.51	4,738.09	0 8576	250 32
FISHER & PAYKEL HEALTHCARE COR CMN (*FISPF)	0 00	2 2842	0 00 80 06					
FLETCHER BUILDING LIMITED (NZ) CMN (*FBU)	1,115 00	7 1341	7,954 50	6 1168	6,820 24	1,134 26		
FLEXTRONICS INTERNATIONAL LTD CMN (FLEX)	2,160 00	6.4200	13,867 20	7 8949	17,053 08	(3,185 88)		
FLS INDUSTRIES SER B DKK20 CMN CLASS B (*FLSI)	174 00	85 0350	14,796 09	88 1479	15,337 73	(541 64)		
FORTIS INC CMN (FRTSF)	300 00	33 5734	10,072 02	34 4254	10,327 62	(255 59)	3 5858	361 16
FORTUM OYJ EUR3 4 (*FORTU)	625 00	28 9964	18,122 77	30 2040	18,877 50	(754 72)		
FOSTER'S GROUP LIMITED ORDINARY FULLY PAID (*FBWGY)	8,525 00	5 5267	47,114 87	5 5123	46,992 47	122 40	5 2913	2,492 97
FOSUN INTERNATIONAL LTD CMN (HK656)	3,000.00	0 7620	2,285 99 65 53	0 7794	2,338 09	(52 11)		
FRANCE TELECOM S A EUR 4 00 (*FTEL)	4,027 00	21 2936	85,749 25	21 3744	86,074 82	(325 57)		
FRANCO-NEVADA CORPORATION CMN (FNNVF)	200 00	37 3615	7,472 29	30 7890	6,157 81	1,314 48	1 3333	99 63

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
FRASER AND NEAVE LTD CMN (*FRANF)	4,000 00	4 7142	18,856 86	4 8630	19,452 04	(595 18)		
FRED OLSEN ENERGY ASA NOK 20 (*FRED)	61 00	35 4787	2,164 20	33 6096	2,050 19	114 01		
FRESENIUS MEDICAL CARE AG CMN (*FRMED)	733 00	74 8506	54,865 49	62 5173	45,825 15	9,040 34		
FRESENIUS SE & CO KGAA DEM5 (*FRESE)	537 00	104.5150	56,124 53	89 9762	48,317 24	7,807 29		
FUGRO NV CVA EURO 20 (*FUMCF)	288 00	72 1934	20,791 71	80 3510	23,141 08	(2,349 37)		
FUJI ELECTRIC CO LTD CMN (J6504)	2,000 00	3 1069	6,213 80	3 1686	6,337 10	(123 30)		
FUJI HEAVY INDS LTD CMN (J7270)	2,000 00	7 7300	15,459 95	8 3967	16,793 31	(1,333 37)		
FUJI MEDIA HOLDINGS CMN (J4676)	4 00	1,476 4000	5,905 60	1,604 4333	6,417 73	(512 13)		
FUJIFILM HOLDINGS CMN (J4901)	1,200 00	31 0566	37,267 91	37 1739	44,608 69	(7,340 78)	0 0048	1 79
FUJITSU LIMITED CMN (J6702)	6,000.00	5 6918	34,151 07	6 6311	39,786 64	(5,635 57)		
FUKUOKA FINANCIAL GROUP CMN (J8354)	1,000 00	4 1632	4,163 25	4 4756	4,475 58	(312 33)		
FURUKAWA ELECTRIC LTD CMN (J5801)	2,000 00	4 1508	8,301 64	4 5700	9,140 05	(838 41)		
GALAXY ENTERTAINMENT GROUP LTD CMN (HK27)	4,000 00	2 1382	8,552 85	1 4492	5,796 63	2,756.23		
GALP ENERGIA, SGPS, S A CMN CLASS B (*GALPL)	603 00	23 8854	14,402 90	19 6991	11,878 58	2,524 31		
GARMIN LTD CMN (GRMN)	240 00	33 0300	7,927 20	31 4758	7,554 19	373.01		
GAS NATURAL SDG SA EUR1 (*GASN)	404 00	20 9741	8,473 55	16 5895	6,702 16	1,771 40		
GCL-POLY ENERGY HOLDINGS LIMIT CMN (HK3800)	23,000 00	0 5178	11,910 51	0 4654	10,703 46	1,207 05		
			150 73					
GDF SUEZ CMN CLASS (*GAZFP)	2,070 00	36 6412	75,847 33	33 7945	69,954 67	5,892 66		
GENTING SINGAPORE PLC CMN (*GENTF)	21,000 00	1 5714	32,999 51	1 6306	34,241 64	(1,242 33)		
GEORGE WESTON LTD CMN (WNGRF)	200 00	72 5850	14,517 00	69 8171	13,963 41	553 59	2 0589	298 89
			63 51					
GETINGE AB CMN CLASS B (*GETIF)	1,063 00	26 9396	28,636 74	23 6453	25,134 99	3,501 76		
GILDAN ACTIVEWEAR INC CMN (GIL)	400 00	35 1700	14,068 00	30 1795	12,071 78	1,996 22	0 8530	120 00
GLAXOSMITHKLINE PLC SPONSORED ADR CMN (GSK)	12,116 00	42 9000	519,776 40	37 9629	459,958 51	59,817 89	4 9097	25,519 35
			6,377 09					
GLENORE INTERNATIONAL PLC CMN (*GLENCOR)	1,786 00	7 8886	14,089 04	7 6415	13,647 79	441 25		
GLOBAL LOGISTIC PROPERTIES LIM CMN (*GLPSP)	4,000 00	1.6773	6,709.01	1 6533	6,613 32	95 69		
GOLDCORP INC CMN (GG)	1,800 00	48 2700	86,886 00	40 6748	73,214.57	13,671 43	0 8452	734 40
GOLDEN AGRI-RESOURCES LTD CMN (*GGR)	27,000 00	0 5537	14,948 71	0 5551	14,988 92	(40 22)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
GOME ELECTRICAL APPLIANCES CMN (HK493)	40,000 00	0 3996	15,985 20	0 3595	14,378.48	1,606 72		
GREAT WEST LIFE CO INC CMN (GWLIF)	400 00	26 4436	10,577 44	26 0168	10,406 73	170 71	4 8273	510 61
GREE, INC CMN (J3632)	300 00	21 7607	6,528 22	16 0705	4,821 16	1,707 06		
GROUPE DANONE EUR 0 5 (*BSNOY)	2,757 00	74 7054	205,962 79	57 0526	157,294 13	48,668 66		
GS YUASA CORPORATION CMN (J6674)	1,000 00	6 6488	6,648 77	7 2146	7,214 55	(565 78)		
H LUNDBECK A/S DKK20 CMN (*HLSEC)	89 00	26 3398	2,344 24	24 9283	2,218 62	125 62		
HAKUHODO DY HOLDINGS INC CMN (J2433)	80 00	53 1902	4,255 21	58 4958	4,679.66	(424 45)		
HAMAMATSU PHOTONICS K K CMN (J6965)	200 00	43 0617	8,612 33	27 9652	5,593.03	3,019.30		
HANG LUNG GROUP LTD CMN (HK10)	1,000 00	6 3350	6,334 97	6 5756	6,575 56	(240 59)		
HANG LUNG PROPERTIES LIMITED CMN (HK101)	3,000 00	4 0991	12,297 29	4 5222	13,566 67	(1,269.38)		
HANG SENG BANK (ORD) CMN (HK11)	1,100 00	15 9723	17,569 58	16 8313	18,514 43	(944 85)		
HANKYU HANSHIN HOLDINGS, INC CMN (J9042)	3,000 00	3 9520	11,855 94	4 6797	14,039 12	(2,183 18)		
HARVEY NORMAN HDLG LTD (AUD) ORDINARY FULLY PAID (*HVN)	2,114 00	2 6721	5,648 86	3 0500	6,447 76	(798 90)	5 2209	294 92
HEIDELBERGCEMENT AG CMN (*HEZMF)	336 00	63 9243	21,478 56	64 2969	21,603 75	(125 18)		
HEINEKEN HOLDING NV CMN (*HEHNAS)	270 00	51 2266	13,831 17	46 0238	12,426 42	1,404 75		
HEINEKEN NV CMN (*HEINKN)	1,215 00	60 2144	73,160 54	38 6678	46,981 36	26,179 18		
HENDERSON LAND DEVLPMNT (ORD) CMN (HK12)	2,000 00	6 4442	12,888 39	7 1573	14,314 54	(1,426 15)		
HENGAN INTL GROUP CO LTD CMN (HK1044)	3,500 00	8 9692	31,392 15	7 4731	26,155 94	5,236 21		
HENKEL ORD CMN (*HENORD)	495 00	57 3903	28,408 20	52 8639	26,167 61	2,240 59		
HENNES & MAURITZ AB SEKO 25 (*HEMBF)	3,376 00	34 6026	116,818 28	29.6956	100,252 43	16,565 85		
HERMES INTERNATIONAL EUR 1 52449 (*HERME)	183.00	296 0628	54,179 49	211 5771	38,718 61	15,460 88		
HEXAGON SER B FREE ORD CMN CLASS B (*HEXAF)	865 00	24 7184	21,381 41	21.5758	18,663 04	2,718 37		
HINO MOTORS LTD CMN (J7205)	1,000 00	5 8037	5,803 69	5 6181	5,618 09	185 61		
HIROSE ELECTRIC CMN (J6806)	100 00	102 1549	10,215 49	111 9961	11,199 61	(984 11)		
HIROSHIMA BANK CMN (J8379)	1,000 00	4 3497	4,349 66	4 4238	4,423 79	(74 13)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
HISAMITSU PHARMACEUTICAL CO , CMN (J4530)	300 00	42 5646	12,769 37	40 0797	12,023 92	745 45		
HITACHI CAPITAL CMN (J8586)	300 00	13.5088	4,052.64	16.4124	4,923 71	(871 07)		
HITACHI CHEMICAL COMPANY, LTD CMN (J4217)	400 00	19 7723	7,908 93	20 9908	8,396 31	(487 38)		
HITACHI CONSTRUCTION MACHINE CMN (J6305)	200 00	22 2951	4,459 03	24 8379	4,967 58	(508 55)		
HITACHI HIGH-TECHNOLOGIES CORP CMN (J8036)	200 00	21 8229	4,364 58	24 6984	4,939 69	(575 11)		
HITACHI LTD CMN (J6501)	14,000 00	5 8783	82,295 63	5.4969	76,956 51	5,339 12		
HITACHI METALS CMN (J5486)	1,000 00	14 0805	14,080 48	11 9796	11,979 56	2,100 92		
HOKUHOKU FINANCIAL GROUP CMN (J8377)	4,000 00	1 9760	7,903 96	2 1244	8,497 69	(593 73)		
HOKURIKU ELEC POWER CMN (J9505)	300 00	19 0640	5,719 19	24 4553	7,336 59	(1,617 40)		
HOLCIM CHF2(REGD) (*HBPRF)	597 00	75 5132	45,081 40	36 3637	21,709 14	23,372 27		
HONBRIDGE HOLDINGS LTD CMN (HK8137)	4,000 00	0 3341	1,336 38	0 3976	1,590 51	(254.12)		
HONDA MOTOR CO , LTD CMN (J7267)	5,500 00	38 3392	210,865 46	40 7516	224,134 07	(13,268 61)		
			953 51					
HONG KONG & CHINA GAS ORD CMN (HK3)	7,022 00	2 2719	15,952 94	1 1190	7,857 44	8,095 50		
HONG KONG EXCHANGES & CLEAR CMN (HK388)	1,900 00	20 9581	39,820 36	24 0417	45,679 24	(5,858 88)		
HONGKONG LAND HOLDINGS (SG) CMN (*HKLD)	2,000 00	7 1200	14,240 00	7.3165	14,632 93	(392 93)		
HOPEWELL HIGHWAY INFRASTRU LTD CMN (HK737)	4,500 00	0 6528	2,937 47	0 8007	3,603 36	(665 89)		
HOPEWELL HLDGS CMN (HK54)	500 00	3 1675	1,583 74	3 3539	1,676 93	(93 19)		
HOYA CORP CMN (J7741)	1,200 00	22 0466	26,455 89	24 5995	29,519 45	(3,063 56)		
HSBC HLDGS PLC ORD USDO 50 (*HSBA)	29,797 00	9.9355	296,046 95	7.1819	213,998 57	82,048 38		
			2,821 07					
HUABAO INTL HOLDINGS LTD CMN (HK336)	3,000 00	0 9098	2,729 31	1.5291	4,587 18	(1,857 87)		
HUSKY ENERGY INC CMN (HUSKF)	800 00	27 2946	21,835 69	27.6857	22,148.53	(312 84)	4 5627	996 31
			211 71					
HUSQVARNA AB CMN CLASS B B SHARES (*HUSBS)	1,416 00	6 6460	9,410 79	8 0389	11,383 14	(1,972 34)		
HUTCHISON PORT HOLDINGS TRUST CMN (*HPHTSP)	19,000 00	0 8450	16,055 00	0 7954	15,113 28	941 72		
HUTCHISON WHAMPOA LTD (ORD) CMN (HK13)	7,000 00	10.7939	75,557 04	11 7079	81,954 96	(6,397 92)		
HYSAN DEVELOPMENT ORD CMN (HK14)	1,000 00	4 9408	4,940 76	4 7968	4,796.83	143 94		
IAMGOLD CORPORATION CMN (IAG)	800 00	18 7600	15,008 00	17 6212	14,096 99	911 01	1 0661	160 00
			68 00					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
IBERDROLA, S A CMN (*IBERSP)	7,001 00	8 9109	62,385 38	8 0287	56,209 25	6,176 12		
IBIDEN CO LTD CMN (J4062)	400 00	31 1312	12,452 46	34 6693	13,867 72	(1,415 25)		
ICAP PLC CMN (*IAPLN)	2,322 00	7 5994	17,645 82	8 2242	19,096 53	(1,450 71)		
IDEMITSU KOSAN CO, LTD CMN (J5019)	100 00	106 3803	10,638 03	110.0462	11,004 62	(366 59)		
IGM FINANCIAL INC CMN (IGIFF)	200 00	52 4617	10,492 34	43 2744	8,654 88	1,837 47	4.0554	425 51
			90 41					
IHI CORPORATION CMN (J7013)	4,000 00	2 5725	10,290 06	2 2667	9,066 93	1,223.13		
IMPERIAL OIL LIMITED CMN (IMO)	700 00	46 5900	32,613 00	40 0465	28,032 57	4,580 43	0 9848	321 18
			73 75					
IMPERIAL TOBACCO GROUP PLC GBPO 10 (*IMTTF)	4,260 00	33 2735	141,745 17	26 6830	113,669.57	28,075 60		
INCITEC PIVOT LIMITED ORDINARY FULLY PAID (*IPL1)	4,471 00	4 1423	18,520 31	4 2802	19,047 48	(527 16)	2 4093	446 21
			93.53					
INDOFOOD AGRI RESOURCES LTD CMN (*CTXSP)	2,000 00	1 2946	2,589 15	1 9592	3,918 46	(1,329 30)		
INDUSTRIA DE DISENO TEXTIL S A CMN (*IDDT)	733 00	91 2437	66,881 62	43 8434	32,137 18	34,744 44		
INDUSTRIAL ALLIANCE INS & FINL SVCS INC CMN (IDLLF)	100 00	41 6165	4,161 65	36 1757	3,617 57	544 08	2 4439	101 71
INDUSTRIVARDEN AB A FRIA CMN CLASS A (*INDUA)	860 00	17 5789	15,117 88	17 3722	14,940 08	177 80		
INDUSTRIVARDEN AB-SER 'C' FRIA CMN CLASS C (*INVAC)	439 00	16 6111	7,292 29	16 4834	7,236 23	56 06		
ING GROEP NV EUR 24 CMN (*INTNF)	7,200 00	12 3260	88,747 40	10 4167	75,000 13	13,747 27		
INGERSOLL-RAND PLC CMN (IR)	780 00	45 4100	35,419 80	45 5787	35,551 39	(131 59)	1 0570	374 40
INMET MINING CORP CMN (IEMMF)	100 00	72 0246	7,202 46	79 3095	7,930 95	(728 49)	0 2882	20 76
INPEX CMN (J1605)	6 00	7,357 1446	44,142 87	5,953 8952	35,723 37	8,419 50		
INSURANCE AUSTRALIA GROUP LIMI ORDINARY FULLY PAID (*IAG)	2,333 00	3 6487	8,512 36	3 8312	8,938 21	(425 85)	3 9706	337 99
INTACT FINL CORP CMN (IFCZF)	200 00	57 4951	11,499 02	49 4076	9,881 53	1,617 50	2 6715	307 19
INTERNATIONAL CONSOLIDATED AIR CMN (*INSCOLL)	2,765 00	4 0760	11,270 27	4 1218	11,396 88	(126 61)		
INTERNATIONAL POWER PLC GBPO 50 (*NATPF)	2,163 00	5 1686	11,179 60	6 6299	14,340 49	(3,160 89)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
INTESA SANPAOLO COMMON STOCK 0 52 EUR (*BCOAF)	23,716 00	2 6659	63,223 82	2 8472	67,523 21	(4,299 39)		
INVESTOR 'A' SEK6 25 (*INAF)	386 00	22 4179	8,653.31	21 7117	8,380 73	272 57		
SETAN MITSUKOSHI HOLDINGS CMN (J3099)	1,300 00	9 7557	12,682 38	11.5781	15,051 54	(2,369 16)		
ISRAEL CHEMICALS SHS ILS1 (*ISCHS)	935 00	15 8684	14,836 91	17 3134	16,188 05	(1,351 14)		
ISRAEL CORP ORD ILS1 (*ISRC)	6 00	1,087 2759	6,523 66	1,255 5623	7,533 37	(1,009 72)		
ISUZU MOTORS LTD CMN (J7202)	4,000 00	4 7101	18,840.26	4 9210	19,684 00	(843 75)		
ITOCU CORPORATION CMN (J8001)	4,300 00	10 3522	44,514 45	11 1495	47,942 71	(3,428 26)		
IVANHOE MINES LTD CMN (IVN)	700 00	25.3000	17,710 00	25 0457	17,531 99	178 01		
IYO BANK, LTD CMN (J8385)	1,000 00	9.1840	9,184.00	8 3601	8,360 10	823 91		
J SAINSBURY PLC CMN (*SAINS)	3,567 00	5 2923	18,877 53	5 7689	20,577 59	(1,700 06)		
			618 94					
J FRONT RETAILING CMN (J3086)	2,000 00	4 3994	8,798 75	5 3906	10,781 20	(1,982 45)		
JAPAN PETROLEUM EXPLORATION CMN (J1662)	100 00	46 7899	4,678 99	39 7897	3,978 97	700 03		
JAPAN STEEL WORKS LTD CMN (J5631)	1,000 00	6 8228	6,822 76	10 6025	10,602 45	(3,779 70)		
JAPAN TOBACCO INC CMN (J2914)	20 00	3,846 3450	76,926 90	3,825 4099	76,508 20	418 70		
JARDINE MATHESON HOLDINGS (SG) CMN (*JMHS)	800 00	57 3400	45,872 00	45 1990	36,159 23	9,712 77		
JARDINE STRATEGIC HLDG (SG) CMN (*JSHSG)	500 00	30 6000	15,300 00	28 2056	14,102 82	1,197 18		
JERONIMO MARTINS ESTAB CMN EUR5 00 (*JERON)	975 00	19 2245	18,743 87	8 1158	7,912.90	10,830 96		
JFE HOLDINGS CMN (J5411)	1,000 00	27 3905	27,390 45	34 7243	34,724 32	(7,333 87)		
JGC CMN (J1963)	1,000 00	27 2786	27,278 60	15 4680	15,468 03	11,810 57		
JOHNSON MATTHEY LTD CMN (*JMATF)	305 00	31 5865	9,633 90	30 3544	9,258 09	375 80		
			164 17					
JOYO BANK CMN (J8333)	1,000 00	4 1881	4,188 10	4 5985	4,598 46	(410 36)		
JS GROUP CMN (J5938)	700 00	25 7003	17,990 21	22 1933	15,535 28	2,454 93		
JSR CMN (J4185)	600 00	19 2876	11,572 59	20 8677	12,520 65	(948 06)		
JTEKT CORPORATION CMN (J6473)	700 00	14 6522	10,256 51	12 9533	9,067 31	1,189 20		
JULIUS BAER GROUP LTD CMN (*BAER2VX)	232 00	41 3329	9,589 24	44 4878	10,321 18	(731 93)		
JUPITER TELECOMMUNICATIONS CMN (J4817)	7 00	1,118 4848	7,829 39	1,041 0191	7,287 13	542 26		
			72 81					
JX HOLDINGS, INC CMN (J5020)	6,900 00	6 6985	46,219 52	7 0824	48,868 27	(2,648 75)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
KAJIMA CORPORATION CMN (J1812)	3,000 00	2 8584	8,575 05	2 8120	8,435 92	139 13		
KALI & SALZ AG (ORD) NPV (*KALSF)	393 00	76.9560	30,243 71	74 7905	29,392 65	851 05		
KANEKA CORP CMN (J4118)	1,000 00	6.5494	6,549 35	7.1414	7,141 43	(592 08)		
KANSAI ELECTRIC POWER COMPANY CMN (J9503)	1,400 00	19 8842	27,837 84	24 5233	34,332.64	(6,494 80)		
KAO CORP LTD CMN (J4452)	1,900 00	26 2223	49,822 29	26 7887	50,898.61	(1,076 32)		
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN (J7012)	5,000 00	3 9644	19,822 04	3 5385	17,692 53	2,129 50		
KAWASAKI KISEN CMN (J9107)	3,000 00	3 4797	10,439 19	4 5853	13,755 77	(3,316 58)		
KBC GROUP NV CMN (*KREBF)	386 00	39 3492	15,188 79	34 5844	13,349 59	1,839 21		
KDDI CMN (J9433)	6.00	7,170 7305	43,024 38	5,795 5432	34,773 26	8,251 12		
KEIHIN ELECTRIC EXPRESS RLWY CMN (J9006)	2,000 00	7 2080	14,416 03	8 6678	17,335 63	(2,919 60)		
KEIO CORPORATION CMN (J9008)	1,000.00	5 5054	5,505 43	6 8124	6,812 39	(1,306 95)		
KEISEI ELEC RAILWAY CO LTD CMN (J9009)	1,000 00	5 9031	5,903 11	6 9746	6,974 57	(1,071 46)		
KEPPEL CORPORATION LIMITED CMN (KPLM)	4,400 00	9 0213	39,693 86	8 2226	36,179 56	3,514 30		
KEPPEL LAND LTD (SGD)FORMERLY STRAIT STEAMSHIP (*STSEF)	1,000 00	2 9474	2,947 40	3 6110	3,610 98	(663 57)		
KERRY GP A ORD SHS EURO 125 (*KERRY)	320 00	41 5998	13,311 94	38 1284	12,201 08	1,110 86		
KERRY GROUP PLC CMN CLASS A (*KGPA)	205 00	41 4038	8,487 77	35 5725	7,292 37	1,195 41		
KERRY PROPERTIES CO CMN (HK683)	1,000 00	4 8187	4,818 69	5 4218	5,421 82	(603 13)		
KESKO B SHARE CMN CLASS 1 (*KESKO)	273 00	46 5802	12,716.38	45 4091	12,396 70	319 69		
KEYENCE CORP CMN (J6861)	110 00	282 6038	31,086 42	169 6696	18,663 66	12,422 76		
KIKKOMAN CORP CMN (J2801)	1,000 00	10 5013	10,501 33	11 2605	11,260 54	(759 21)		
KINGFISHER PLC ORD CMN (*KGFLN)	8,563 00	4 2929	36,760 46	4 1246	35,318 83	1,441 63		
KINNEVIK INVESTMENT AB CMN CLASS B (*INVIKB)	520 00	22 2910	11,591 31	21 5579	11,210 10	381 21		
KINROSS GOLD CORP CMN (KGC)	2,600 00	15 8000	41,080 00	16 7987	43,676 64	(2,596 64)	0 6329	260 00
KINTETSU CORP CMN (J9041)	4,000 00	3 2063	12,825 29	3 1645	12,657 96	167 34		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
KIRIN HOLDINGS COMPANY, LTD CMN (J2503)	4,000.00	13.9065	55,625.98 624.11	13.5305	54,122.03	1,503.94		
KIWI INCOME PROPERTY TRUST CMN (*KIPTF)	24,820.00	0.8607	21,363.19	0.8309	20,623.43	739.76	6.6923	1,429.69
KOBE STEEL CMN (J5406)	6,000.00	2.2618	13,570.95	2.6298	15,778.71	(2,207.76)		
KOMATSU LTD CMN (J6301)	2,700.00	31.0317	83,785.70	31.0955	83,957.93	(172.23)		
KONAMI CO, LTD CMN (J9766)	400.00	23.5627	9,425.10	21.0371	8,414.85	1,010.25		
KONE CORP CMN CLASS B (*KNEBVF)	535.00	62.9152	33,659.61	55.6245	29,759.09	3,900.53		
KONICA MINOLTA HOLDINGS CMN (J4902)	1,500.00	8.3141	12,471.11	10.3140	15,470.96	(2,999.85)		
KONINKLIJKE AHOLD N.V CMN (*KONINK)	4,267.00	13.4542	57,409.21	13.0310	55,603.21	1,806.00		
KONINKLIJKE DSM N.V. CMN EUR1 5 (*DSMNV)	366.00	64.9843	23,784.24	60.0325	21,971.88	1,812.36		
KONINKLIJKE PHILIPS ELECTRONICS NV EURO 20 (*PH)	3,311.00	25.7149	85,142.10	32.5277	107,699.36	(22,557.26)		
KONINKLIJKE VOPAK NV CMN (*VPKNA)	143.00	49.0631	7,016.02	47.2981	6,763.63	252.39		
KUBOTA CORP CMN (J6326)	3,000.00	8.8112	26,433.52	10.0114	30,034.20	(3,600.67)		
KUEHNE & NAGEL INTL AG NOM CHF 5 (*KUEHNE)	139.00	151.8596	21,108.48	135.3375	18,811.92	2,296.56		
KURARAY CMN (J3405)	800.00	14.6024	11,681.95	14.2506	11,400.47	281.48		
KURITA WATER INDS LTD CMN (J6370)	300.00	29.7268	8,918.05	25.5622	7,668.65	1,249.40		
KYOCERA CORPORATION CMN (J6971)	500.00	101.2850	50,642.51	104.0107	52,005.33	(1,362.82)		
KYOWA HAKKO KIRIN CMN (J4151)	1,000.00	9.5071	9,507.12 115.58	10.1150	10,114.99	(607.86)		
KYUSHU ELEC POWER CO INC CMN (J9508)	900.00	17.9828	16,184.48	22.3368	20,103.09	(3,918.61)		
L'OREAL EUR2.00 CMN (*LORLY)	1,037.00	130.0411	134,852.64	93.9593	97,435.83	37,416.81		
LAFARGE SA (BR) EUR 4 (*LAFCF)	441.00	63.8081	28,139.39	62.5942	27,604.05	535.34		
LAWSON INC CMN (J2651)	100.00	52.3824	5,238.24	49.4172	4,941.72	296.52		
LEGAL & GENERAL GROUP ORD GBPO 025 (*LGEN)	13,542.00	1.8990	25,716.91	1.7534	23,744.55	1,972.36		
LEIGHTON HOLDINGS LIMITED ORDINARY FULLY PAID (*LETHF)	770.00	22.3750	17,228.73	28.8673	22,227.81	(4,999.09)	6.9544	1,198.16
LI & FUNG (ORD) CMN (HK494)	20,800.00	1.9917	41,427.87	1.5210	31,636.07	9,791.80		
LIFESTYLE INTL HLDS LTD CMN (HK1212)	2,000.00	2.9169	5,833.83	2.4643	4,928.69	905.14		
LINDE AG NPV (*LINDF)	361.00	175.5468	63,372.39	99.3561	35,867.54	27,504.85		
LLOYDS BANKING GROUP PLC ORD 25P (*TSBF)	66,823.00	0.7873	52,606.65	1.1332	75,724.34	(23,117.69)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
LOBLAW COS LTD CMN (LBLCF)	300 00	40 4230	12,126 90 55 58	39 1747	11,752 40	374 50	2 1566	261 53
LONMIN PLC CMN (*LOUS)	465 00	23 3445	10,855 18	24.9256	11,590 38	(735 20)		
LUXOTTICA GROUP SPA CMN (*LUXG)	393 00	32 1182	12,622 47	30 5129	11,991 56	630 91		
LVMH MOET-HENNESSY LOUIS VUITTON FF10 (*LVMHY)	947 00	180 1932	170,642 96	114 7706	108,687 78	61,955 18		
LYONDELLBASELL INDUSTRIES N V CMN CLASS A (LYB)	520 00	38 5200	20,030.40	38 5868	20,065 15	(34 75)		
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S (*MQG12)	720 00	33 5356	24,145 65 869 24	34 0114	24,488 18	(342 53)	5 9520	1,437 15
MAGNA INTERNATIONAL INC CMN (MGA)	900 00	54 0400	48,636 00	54 4836	49,035 21	(399 21)	1 8505	900 00
MAKHTESHIM AGAN INDUSTRIES LTD ILS1 (*MAKAG)	586 00	5 5833	3,271 82	5 0393	2,953 02	318 80		
MAKITA CORP CMN (J6586)	400 00	46 3550	18,541 99	42 3489	16,939 56	1,602 44		
MAN SE NPV (*MANGF)	317 00	133 5259	42,327 72	118 5879	37,592 36	4,735 36		
MANULIFE FINANCIAL CORP CMN (MFC)	3,200 00	17 6600	56,512 00	17 5187	56,059 84	452 16	3 0045	1,697 93
MARINE HARVEST CMN (*KIPPER)	10,908 00	0 8044	8,774 46	1 1191	12,207 01	(3,432 55)		
MARKS AND SPENCER GROUP P L C CMN SERIES NEW ORD (*MSSNO)	4,448 00	5 8064	25,826 85 771 80	5 9078	26,278 09	(451 24)		
MARUBENI CORPORATION CMN (J8002)	5,000 00	6 6115	33,057 44	7.6881	38,440 43	(5,382 99)		
MARUI GROUP CO LTD CMN (J8252)	900 00	7 5560	6,800 39	8 5866	7,727 91	(927.52)		
MAZDA MOTOR CORP ORD CMN (J7261)	4,000 00	2 6222	10,488 90	3 0650	12,259 85	(1,770 95)		
MEDIASET O 52EUR (*MESET)	3,165 00	4 7074	14,898 87	6 1639	19,508 80	(4,609 93)		
MEDIOBANCA SPA EURO 50 (*MEDBF)	973 00	10 1422	9,868 38	9 6798	9,418 48	449 90		
MEDIPAL HOLDINGS CMN (J7459)	700 00	8 8485	6,193 92	8 5951	6,016 57	177 35		
MEG ENERGY CORP CMN (MEGEF)	400 00	52 2230	20,889 20	44 7644	17,905 74	2,983 46		
MEIJI HOLDINGS CMN (J2269)	200 00	42 0675	8,413 49	43 4685	8,693 69	(280 20)		
MERCK KGAA CMN (*MKGAS)	274 00	108 8129	29,814 73	86.2639	23,636 31	6,178 42		
METCASH LIMITED CMN (*MTS1)	1,237 00	4 4535	5,509 02	4 3620	5,395 85	113 17	6 5060	358 42

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
METRO AG NPV (*MTR)	681 00	60 6791	41,322 45	52 0826	35,468 27	5,854 18		
METRO INC CMN (MTRAF)	400 00	49 8049	19,921 96	45 8724	18,348 95	1,573 00	1 6045	319 65
METSO CORPORATION CMN (*METSO)	522 00	56 8748	29,688 67	53 9982	28,187 08	1,501 58		
MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDG) EUR2 00 (*MICHF)	583 00	97 9229	57,089 04	75 2025	43,843 04	13,246 00		
MIGDAL INSURANCE COMPANY LTD ILS 0 01 (*LEUM)	844 00	1 7396	1,468 26	2 0528	1,732 58	(264 32)		
MINEBEA CO LTD CMN (J6479)	1,000 00	5 3066	5,306 59	6 1299	6,129 93	(823 34)		
mitsubishi chemical holdings cmn (J4188)	3,000 00	7 0589	21,176 65	7 1380	21,413 88	(237 23)		
MITSUBISHI CORP CMN (J8058)	4,400 00	24 8552	109,362 96	21.5206	94,690 74	14,672 22		
MITSUBISHI ELEC CORP CMN (J6503)	6,000 00	11 5577	69,346 06	11 2148	67,289 04	2,057 02		
MITSUBISHI ESTATE CMN (J8802)	2,000 00	17 4732	34,946 44	19 3598	38,719 69	(3,773 25)		
MITSUBISHI GAS CHEMICAL CMN (J4182)	1,000 00	7 2950	7,295 01	7 0196	7,019 56	275 45		
MITSUBISHI HEAVY IND CMN (J7011)	11,000 00	4 6852	51,537 30	3 9558	43,514 08	8,023 22		
MITSUBISHI MATERIALS CORP CMN (J5711)	3,000 00	3.1318	9,395 27	3 2810	9,842.98	(447 71)		
MITSUBISHI MOTORS CMN (J7211)	12,000 00	1 2179	14,614 87	1 4604	17,524 76	(2,909.89)		
MITSUBISHI TANABE PHARMA CORPO CMN (J4508)	900 00	16 7151	15,043 62	16 6552	14,989 71	53 91		
MITSUBISHI UFJ FINANCIAL GROUP CMN (J8306)	24,400 00	4 8468	118,261 13	5 6318	137,416 07	(19,154 94)		
MITSUBISHI UFJ LEASE & FINANCE CMN (J8593)	150 00	38 5256	5,778 84	41 0569	6,158 53	(379 69)		
mitsui & co ltd cmn (J8031)	5,200 00	17.1998	89,439 02	17 4655	90,820 48	(1,381 46)		
MITSUI CHEMICAL INC CMN (J4183)	2,000 00	3 6289	7,257 72	3 6073	7,214 54	43 18		
MITSUI ENGINEERING & SHIPBUILDG CMN (J7003)	2,000 00	2 1748	4,349 66	2.7647	5,529 45	(1,179 78)		
MITSUI FUDOSAN CO , LTD CMN (J8801)	1,000 00	17 1252	17,125 25	21 2628	21,262 80	(4,137 56)		
MITSUI O S K LINES LTD CMN (J9104)	4,000 00	5 3563	21,425 20	6 9465	27,785 89	(6,360 69)		
MIZUHO FINANCIAL GROUP CMN (J8411)	39,600 00	1 6404	64,961 60	2 0922	82,852.18	(17,890 58)		
MIZUHO SECURITIES CO , LTD CMN (J8606)	1,000 00	2 3985	2,398 53	2 9309	2,930 91	(532 38)		
MIZUHO TRUST & BANKING CMN (J8404)	4,000 00	0 8824	3,529 44	1 0714	4,285 42	(755 98)		
MODERN TIMES GROUP SER B SEK5 00 (*MTGSK)	128 00	66 2700	8,482.56	73 3935	9,394 37	(911 80)		
MORRISON (WM)SUPERMARKETS PLC ORD GBPO 10 (*MWMSF)	4,622 00	4 7830	22,106 87	4 5216	20,898 77	1,208 11		
MS&AD INSURANCE GROUP HOLDINGS CMN (J8725)	900 00	23 3142	20,982 78	25 0125	22,511 25	(1,528 48)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
MTR CORP LTD CMN CLASS A (HK66)	3,000 00	3 5466	10,639 66	3 7476	11,242 66	(602 99)		
MUENCHENER RUECKVERS GES AG NPV (*MURUR)	226 00	153 1134	34,603 63	129 0909	29,174 55	5,429 07		
MURATA MFG CO , LTD CMN (J6981)	600 00	66 4877	39,892 63	42 2437	25,346 25	14,546 38		
N V BEKAERT S A CMN (*BEKBBB)	156 00	76 2300	11,891 88	103 1148	16,085 90	(4,194 02)		
NAMCO BANDAI HOLDINGS CMN (J7832)	500 00	12 0051	6,002 54	10.8421	5,421 06	581 47		
NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID (*NAB)	3,846 00	27 4938	105,741 33 3,466 93	24 3194	93,532 42	12,208 91	6 3232	6,686 22
NATIONAL BANK CDA MONTREAL QUE CMN (NTIOF)	300 00	81 1781	24,353 44 187 90	70 0221	21,006 63	3,346 81	3 6308	884 22
NATIONAL GRID PLC CMN (*NATTNS)	5,725 00	9 8407	56,337 84 2,223 99	7.5513	43,231 29	13,106 55		
NATIXIS EUR1.6 CMN (*CRENF)	1,312 00	5 0239	6,591 38	5 2238	6,853 68	(262 30)		
NEPTUNE ORIENT LINES LTD CMN (*NOLOFF)	6,000 00	1 2457	7,474 35	1 7156	10,293 49	(2,819 14)		
NESTE OIL OYJ CMN (*NESTOIL)	345 00	15 6961	5,415 16	17 2003	5,934 12	(518 96)		
NESTLE S.A CMN (*NESNVXX)	14,857 00	62 1839	923,865 81	41 4702	616,122 34	307,743 47		
NEW WORLD DEVELOPMENT LTD CMN (HK17)	5,037 00	1 5111	7,611.62	2 0402	10,276 50			
NEWCREST MINING LIMITED ORDINARY FULLY PAID (*NCMLF)	1,802 00	40 4681	72,923 53	18 6166	33,547 13	39,376 41	0 7955	580 14
NEXEN INC. CMN (NXY)	1,500 00	22 5000	33,750.00 66 16	24 5485	36,822 79	(3,072 79)	0 9256	312 39
NGK INSULATORS CMN (J5333)	1,000 00	18.5420	18,541 99	17 2198	17,219 85	1,322 14		
NGK SPARK PLUG CO LTD (J5334)	1,000 00	13 7574	13,757 36	16 0987	16,098 67	(2,341 31)		
NICE SYSTEMS LTD 1 ADR REPRESENTS 1 ORD SH (NICE)	186 00	36 3600	6,762 96	35 3277	6,570 95	192 01		
NIDEC CORPORATION ORD CMN (J6594)	300.00	92 4614	27,738 42	70 3364	21,100 93	6,637 49		
NIELSEN HOLDINGS B V CMN (NLSN)	240.00	31 1600	7,478 40	30 2498	7,259 95	218 45		
NIKO RESOURCES CMN (NKRSF)	100 00	62 4870	6,248 70 5 29	98 8482	9,884 82	(3,636 12)	0 4179	26 12

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM. TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
NIKON CMN (J7731)	1,200 00	23 4758	28,170 90	22 7233	27,267 98	902 93		
NINTENDO CO , LTD ORD CMN CLASS A TAXBL (J7974)	300 00	187 2841	56,185 22	291 5310	87,459 30	(31,274 08)		
NIPPON ELEC GLASS CO LTD (J5214)	1,000 00	12 7507	12,750 73	14 0696	14,069 58	(1,318 85)		
NIPPON EXPRESS CO LTD CMN (J9062)	3,000 00	4 0390	12,116 92	4 2688	12,806 34	(689 42)		
NIPPON MEAT PACKERS CMN (J2282)	1,000 00	14 2918	14,291 75	13 9413	13,941 29	350 46		
NIPPON PAPER GROUP CMN (J3893)	300 00	22 1460	6,643 80	26 2563	7,876 89	(1,233 09)		
NIPPON SHEET GLASS CO LTD CMN (J5202)	4,000 00	3 0945	12,377 90	2 7869	11,147 55	1,230 35		
NIPPON STEEL CORPORATION CMN (J5401)	12,000 00	3 2312	38,774 14	3 6432	43,718 60	(4,944.45)		
NIPPON TELEGPH & TELE CMN (J9432)	1,000 00	48 0327	48,032 71	45 7501	45,750 14	2,282 57		
NIPPON TELEVISION NETWORK CMN (J9404)	20 00	142 0476	2,840 95	161 9620	3,239 24	(398 29)		
NIPPON YUSEN CMN (J9101)	5,000 00	3 7034	18,517 14	4 6163	23,081 32	(4,564 18)		
NISHI-NIPPON CITY BANK LTD CMN (J8327)	2,000 00	2 9453	5,890.69	3 1807	6,361 47	(470 79)		
NISSAN CHEMICAL IND CMN (J4021)	500 00	11 0233	5,511 64	13 1000	6,550 02	(1,038 37)		
NISSAN MOTOR CMN (J7201)	7,600 00	10 4640	79,526 76	10 3368	78,559 97	966 79		
NISSHIN SEIFUN GROUP CMN (J2002)	500 00	12.4525	6,226 23	12 1046	6,052 32	173 91		
NISSHINBO INDS INC CMN (J3105)	1,000 00	9 4823	9,482 27	11 3093	11,309 28	(1,827 02)		
NISSIN FOODS HOLDINGS CMN (J2897)	100 00	36 3756	3,637 56	35 6584	3,565 84	71 73		
NITORI CO LTD CMN (J9843)	100 00	94 8227	9,482 27	85 0634	8,506 34	975 93		
NITTO DENKO CMN (J6988)	400 00	50 5182	20,207 29	49 8437	19,937 50	269 80		
NKSJ HOLDINGS CMN (J8630)	3,000 00	6 5742	19,722 62	7 2618	21,785 28	(2,062 67)		
NOBLE CORPORATION (CH) CMN (NE)	540.00	39 4100	21,281 40	37 4618	20,229 37	1,052 03	1 3739	292 39
NOBLE GROUP CMN (*NOBLE)	14,000 00	1 6040	22,455 63 328 01	1 7473	24,461 99	(2,006 37)		
NOK CORP CMN (J7240)	400 00	17 0631	6,825 24	21 3076	8,523 04	(1,697 79)		
NOKIA OYJ SERIES A EURO 06 (*NKIAY)	11,271 00	6 4904	73,153 75	10 1440	114,333 53	(41,179.78)		
NOKIAN RENKAA (NOKIAN TYRES) CMN (*NTYRE)	415 00	50 2392	20,849 27	38 4832	15,970 53	4,878 74		
NOMURA HOLDINGS CMN (J8604)	7,000 00	4 9213	34,449 33	6 6194	46,335 53	(11,886.20)		
NOMURA RESEARCH INSTITUTE CMN (J4307)	300 00	21 8105	6,543 14	22 8014	6,840 41	(297 28)		
NORDEA BANK AB SEK3 50 (*NBK)	5,330 00	10 7885	57,502 78	11.4203	60,870 40	(3,367 62)		
NORSK HYDRO ASA CMN (*NHY)	2,201 00	7 6815	16,906 91	7 5543	16,627 10	279 80		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
NOVARTIS AG SHS RG SHS (NOM CHF 5) VAL 1200 526 (*NOVR)	13,365 00	61 2913	819,157.99	52 8448	706,270 39	112,887 60		
NOVO-NORDISK A/S CMN SERIES B (*NOVODC)	2,031 00	125 6641	255,223 77	96 5850	196,164 17	59,059 60		
NOVOZYMES AS CMN CLASS B (*NOVON)	89 00	162 9448	14,502 08	144 1968	12,833 51	1,668 57		
NSK LTD CMN (J6471)	1,000 00	9 9297	9,929 66	9 4325	9,432 54	497 12		
NTN CORPORATION CMN (J6472)	2,000 00	5 6670	11,333 98	5 4922	10,984 31	349 67		
NTT DATA CMN (J9613)	4 00	3,306 9868	13,227 95	3,291.2310	13,164 92	63 02		
NTT DOCOMO CMN (J9437)	24 00	1,777 1481	42,651 55	1,790 5527	42,973 26	(321 71)		
NWS HOLDINGS LTD CMN (HK659)	4,098 00	1 3390	5,487 03	1 5450	6,331 41	(844.38)		
OBAYASHI CORP CMN (J1802)	2,000 00	4 3497	8,699 33	4 8454	9,690 73	(991 40)		
OCBC LTD CMN (*OCBCN)	4,000 00	7.6209	30,483 63	7 9077	31,630 85	(1,147 21)		
ODAKYU ELECTRIC RAILWAY CMN (J9007)	1,000 00	7 9288	7,928 81	9 3472	9,347 23	(1,418 41)		
OIL SEARCH LTD (ORD) 10 TOEA ORDINARY FULLY PAID (*OILF)	3,110 00	7 1364	22,194 14	6 9133	21,500 33	693 82	0 6256	138 84
OJI PAPER CO LTD CMN (J3861)	3,000 00	4 7846	14,353 89	4 7894	14,368 15	(14 26)		
OKOBANK OSUUSPANKKIEN KESKUSPANKKI SER A FIM50 (RESTRICTED) (*OKOS)	528 00	12 9518	6,838 57	12 9428	6,833 79	4 79		
OLAM INTERNATIONAL LIMITED CMN (*OLAMSP)	8,000 00	2 2146	17,716.98	2 2899	18,319 46	(602 48)		
OLD MUTUAL PLC ORD GBPO 10 (*OML)	10,829 00	2 1433	23,209 34	2 0338	22,023 80	1,185 54		
OLYMPUS CMN (J7733)	1,000 00	33 5670	33,566 97	29 7797	29,779 70	3,787 28		
OMRON CORPORATION CMN (J6645)	600 00	27 6887	16,613 23	27 1656	16,299 34	313.89		
OMV AG NPV (*OMVF)	457 00	43 7415	19,989.87	42 2774	19,320 76	669 11		
ONESTEEL LIMITED ORDINARY FULLY PAID (*OST)	3,603 00	1 9853	7,153.07	2 8008	10,091 17	(2,938 10)	6 4865	463 98
ONEX CORP SUB VTG CMN (ONEXF)	200 00	38 7833	7,756 65	31 4266	6,285 33	1,471 32	0 2944	22 83
ORICA LIMITED ORDINARY FULLY PAID (*ICIAF)	738 00	28 9104	21,335 87	25 6742	18,947 59	2,388 28	3 3779	720 70
			267 62					
ORIENT OVERSEAS INTL LTD CMN (HK316)	500 00	6 4378	3,218 88	10 7882	5,394 11	(2,175 22)		
ORIENTAL LAND CO CMN (J4661)	100 00	84 7563	8,475 63	83 1533	8,315 33	160 30		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
ORIFLAME COSMETICS SDR (*ORISS)	159 00	49 3892	7,852.88	49 6779	7,898 78	(45 90)		
ORIGIN ENERGY LTD ORDINARY FULLY PAID N/C FR BORAL LTD EFF 18FEB00 (*ORG)	3,063 00	16 9449	51,902 17	16 1397	49,436 05	2,466 12	3 1666	1,643.51
ORION OYJ CMN CLASS . (*ORNBV)	184 00	25 8020	4,747 58	23 4124	4,307 89	439 69		
ORKLA ASA CMN (*ORKNO)	2,329 00	9 5391	22,216 51	9 4623	22,037 68	178 82		
OSAKA GAS CO LTD CMN (J9532)	2,000 00	3 7904	7,580 84	3 8280	7,655 96	(75 12)		
OSEM INVESTMENT ORD ILS1 (*OSEM)	191 00	16 2827	3,109.99	16 8621	3,220 67	(110.67)		
OSISKO MINING CORP CMN (OSKFF)	800 00	15 5569	12,445 51	14 1266	11,301 28	1,144 24		
OTSUKA CORPORATION CMN (J4768)	100 00	62 0759	6,207 59	66 6613	6,666 13	(458 54)		
OTSUKA HOLDINGS CO., LTD CMN (J4578)	2,600 00	26 4708	68,824 10	25 9944	67,585 51	1,238 59		
OUTOKUMPU OY ORD A NPV (*OUTOF)	212 00	13 2640	2,811 97	18 8910	4,004 89	(1,192 92)		
OVERSEAS UNION ENTERPRISES CMN (*OUEF)	1,000 00	2 3205	2,320 47	2 3030	2,303 01	17 46		
OZ MINERALS LTD ORDINARY FULLY PAID (*OZL)	1,010 00	14 1654	14,307 10	17 0490	17,219 52	(2,912 41)	0 5303	75 87
PACIFIC RUBIALES ENERGY CORP CMN (PEGFF)	800 00	26 8276	21,462 08	31 9209	25,536 73	(4,074 65)	1 4391	308 85
PALADIN ENERGY LTD ORDINARY FULLY PAID (*PDN)	3,677 00	2 7043	9,943 76	4 2586	15,659 02	(5,715 27)		
PANASONIC CMN (J6752)	6,700 00	12 1791	81,599 68	14 3012	95,818 09	(14,218 41)		
PARTNER COMMUNICATIONS COMPANY CMN (*PCILS)	220 00	15 0749	3,316 49	20 0065	4,401 44	(1,084 95)		
			69 82					
PAZ OIL COMPANY LTD CMN (*PZOLIT)	14 00	155 1572	2,172 20	184 6233	2,584 73	(412 53)		
PCCW LIMITED CMN (HK8)	7,000 00	0 4305	3,013 29	0 4496	3,147 45	(134 17)		
PEARSON PLC (ORD) CMN (*PEARF)	2,378 00	18 8941	44,930 14	16 4725	39,171 72	5,758 42		
PEMBINA PIPELINE CORP CMN (PBNPF)	300 00	26 3502	7,905 06	23 1827	6,954 82	950 24	6 3954	505 56
			22 94					
PENGROWTH ENERGY CORP CMN (PGH)	800 00	12 5800	10,064 00	12 6221	10,097.68	(33 68)		
			49 40					
PENN WEST PETROLEUM LTD. CMN (PWE)	1,400 00	23 0800	32,312.00	26 4128	36,977 86	(4,665 86)		
			333 45					
PERNOD-RICARD EUR 3 10 (*PERNF)	765 00	98 6924	75,499 72	58 3453	44,634 16	30,865 55		
PETROBAKKEN ENERGY LTD CMN (PBKEF)	200 00	13 7407	2,748 14	19 6904	3,938 09	(1,189 95)	7 5611	207 79
			14 11					

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
PETROBANK ENERGY AND RESOURCES CMN (PBEGF)	300 00	14 6955	4,408 65	22 5488	6,764 63	(2,355 97)		
PETROFAC LTD CMN (*PETRLN)	779 00	24 3245	18,948 81	24.4914	19,078 82	(130 01)		
PETROLEUM GEO-SERVICES ASA CMN (*PTGOSV)	1,127 00	14 3365	16,157 24	15 2163	17,148 80	(991 56)		
PETROMINERALES LTD CMN (PMGLF)	300 00	29 3806	8,814 19	34 9778	10,493 34	(1,679 15)	1 7662	155 67
			33 08					
PORTUGAL TELECOM SGPS SA CMN (*POTEL)	2,036 00	9 9273	20,212 03	11 0164	22,429 39	(2,217 35)		
POSTNL N V CMN (*TNTN)	1,080 00	8 4971	9,176 87	27 1927	29,368 09	(20,191 21)		
POTASH CORP OF SASKATCHEWAN INC (POT)	1,900 00	56 9900	108,281.00	34 8193	66,156.76	42,124.24	0 4913	532 00
POWER ASSETS HOLDINGS LTD CMN (HK6)	2,000 00	7 5686	15,137 11	6 3571	12,714.29	2,422 82		
POWER CORP CANADA (COM) CMN (PWCDF)	500 00	27 9069	13,953 46	27 5912	13,795 58	157 88	4 3139	601.93
POWER FINANCIAL CORP CMN (POFNF)	400 00	30 8647	12,345 88	30 1467	12,058 69	287 20	4 7075	581 18
			123.50					
PPR SA EUR4 00 (*PRINF)	275 00	178 3056	49,034 04	154 2874	42,429 05	6,604 99		
PROSAFE ASA NOK10 (*PRS)	510 00	7.5383	3,844 53	7 3979	3,772 92	71 60		
PRUDENTIAL CORP (ORD) CMN (*PRUCF)	4,902 00	11 5678	56,705 39	10 9929	53,887 03	2,818 36		
QANTAS AIRWAYS LIMITED ORDINARY FULLY PAID (*QAN)	6,859 00	1.9746	13,543 63	2 2806	15,642 50	(2,098 87)	3 2609	441 64
QBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID (*QBEIF)	1,704 00	18 5117	31,543 88	18 1968	31,007 30	536 58	7 4203	2,340 65
QIAGEN N.V. NL0000240000 (*QIA)	640 00	19 1954	12,285 08	19 2677	12,331 31	(46 23)		
RAIFFEISEN BANK INTERNATIONAL CMN (*RIBH)	88 00	51 5968	4,540 52	57 1307	5,027 50	(486 98)		
RAKUTEN, INC CMN (J4755)	23 00	1,032 7343	23,752 89	845 7306	19,451 80	4,301 09		
RANDGOLD RESOURCES LIMITED CMN (*RRSNLN)	150 00	84 4289	12,664 34	80 9559	12,143 39	520 95		
RANDSTAD HOLDING N V NLGO 20 CMN (*RANSNV)	416 00	46 2825	19,253 52	52 2541	21,737 70	(2,484 18)		
RATOS AB CMN CLASS B (*RATOS)	132 00	19 2765	2,544 50	19 4072	2,561 76	(17 25)		
RAUTARUUKKI ORD K NPV (*RAUTF)	167 00	22 6222	3,777 90	23 8256	3,978 88	(200 98)		
RECKITT BENCKISER GROUP PLC CMN (*RECI)	2,597 00	55 2684	143,532 08	37 8511	98,299 39	45,232 69		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
REED ELSEVIER N V. CMN (*RDNLL)	1,768.00	13.4383	23,758.84	12.6970	22,448.24	1,310.60		
REED ELSEVIER PLC CMN (*RELLN)	3,080.00	9.0936	28,008.23	8.4798	26,117.65	1,890.58		
RENAULT (REGIE NATIONALE DES USINES) EUR3 81 (*RENUL)	783.00	59.3650	46,482.81	60.4437	47,327.40	(844.59)		
RENASAS ELECTRONICS CORPORATIO CMN (J6723)	300.00	8.6123	2,583.70	8.6286	2,588.57	(4.87)		
RENEWABLE ENERGY CORP AS CMN (*RENENP)	2,194.00	1.7247	3,783.90	3.3336	7,314.02	(3,530.12)		
REPSOL YPF SA EUR1 (*REP)	2,472.00	34.7609	85,928.90	30.8853	76,348.55	9,580.34		
RESEARCH IN MOTION LIMITED CMN (RIMM)	1,400.00	28.8500	40,390.00	63.5918	89,028.55	(48,638.55)		
RESONA HOLDINGS CMN (J8308)	3,100.00	4.6976	14,562.67	5.4328	16,841.78	(2,279.11)		
RICOH CO ,LTD CMN (J7752)	2,000.00	11.0481	22,096.29	14.2422	28,484.45	(6,388.16)		
RIO TINTO LTD ORDINARY FULLY PAID (*CRADY)	1,048.00	89.0599	93,334.76	86.4654	90,615.74	2,719.03	1.3400	1,250.72
RIO TINTO PLC ORD 10P (REG) (*RTZPY)	3,450.00	72.1462	248,904.28	22.5023	77,633.01	171,271.27		
RITCHIE BROS AUCTIONEERS INC CMN (RBA)	300.00	27.4900	8,247.00	25.4289	7,628.67	618.33	1.5278	126.00
ROCHE HOLDING AG B SHS(NOM CHF 100) VAL 224 180 (*HRBR)	112.00	176.7331	19,794.11	162.4821	18,198.00	1,596.11		
ROCHE HOLDING AG GENUSSSCHEINE (PTG CERTS) NPV (*RHHVF)	3,318.00	167.4502	555,599.64	141.3573	469,023.51	86,576.13		
ROGERS COMMUNICATIONS INC CMN CLASS B (RCI)	1,000.00	39.5200	39,520.00	30.5669	30,566.90	8,953.10	3.7318	1,474.81
			313.16					
ROHM CO LTD ORD CMN (J6963)	200.00	57.1049	11,420.97	68.9160	13,783.20	(2,362.22)		
ROLLS-ROYCE GROUP PLC CMN CLASS C (*ROLLRHG)	669,696.00	0.0016	1,075.96		No Cost			
Priced As of Jun 09, 11								
ROLLS-ROYCE HOLDINGS PLC CMN CLASS (*RRLNN)	6,976.00	10.3628	72,291.09	10.0279	69,954.53	2,336.56		
ROYAL BANK OF CANADA CMN (RY)	2,400.00	57.0300	136,872.00	53.7469	128,992.66	7,879.34	3.8719	5,299.60
ROYAL BANK OF SCOTLAND GROUP ORD 25P (*RYBSF)	29,823.00	0.6179	18,428.04	0.6787	20,241.91	(1,813.87)		
ROYAL CARIBBEAN CRUISES LTD ISIN LR0008862868 (RCL)	460.00	37.6400	17,314.40	46.6177	21,444.16	(4,129.76)		
ROYAL DUTCH SHELL PLC CMN CLASS A (*RDSA)	134.00	35.6353	4,775.13	34.5455	4,629.09	146.03		
ROYAL DUTCH SHELL PLC CMN CLASS B (*RDSB)	7,918.00	35.7317	282,923.39	34.3230	271,769.34	11,154.05		
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A (RDSA)	5,464.00	71.1300	388,654.32	53.8297	294,125.44	94,528.88	4.0152	15,605.18
RWE AG CMN (*RWAGY)	571.00	55.5172	31,700.33	71.5616	40,861.69	(9,161.36)		
S K F AB 'B' SEK12 5 CMN CLASS B (*SKFRY)	1,332.00	29.0338	38,673.01	28.4641	37,914.19	758.82		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SABMILLER PLC USDD 10 (*SAB)	4,317 00	36 4948	157,548 17	33 5056	144,643.80	12,904 37		
SAFRAN SA EUR1 00 (*SAGEM)	652 00	42 7614	27,880.43	36 1061	23,541 16	4,339 27		
SAIPEM EUR 1 CMN (*SAIPF)	752 00	51 6912	38,871 78	50.0481	37,636 14	1,235 64		
SAMPO PLC CMN CLASS A (*SAMPF)	816 00	32 3360	26,386 21	21 5521	17,586 55	8,799 66		
SANDS CHINA LTD CMN (HK1928)	8,800 00	2 6985	23,746 50	2 3571	20,742 05	3,004 45		
SANDVIK AB CMN (*SNVK)	3,808 00	17 5948	67,000 98	11.7515	44,749 70	22,251 28		
SANKYO CO , LTD (J6417)	100 00	51 5124	5,151 24	57 0948	5,709 48	(558 24)		
SANOFI-AVENTIS CMN (*SYRFD)	5,283 00	80 4989	425,275 58	68 7683	363,303 10	61,972 48		
SANOMA CORP CMN CLASS B (*SANOM)	182 00	18 5566	3,377 29	22 2275	4,045 41	(668 11)		
SANTEN PHARMACEUTICAL CMN (J4536)	200 00	40 5140	8,102 80	37 2954	7,459 08	643 72		
SANTOS LTD (ORD) ORDINARY FULLY PAID (*STOSY)	2,993.00	14 5303	43,489 23	14 0512	42,055 36	1,433 88	2 7326	1,188 41
SAP AG NPV (*SAPAF)	2,547 00	60 6210	154,401 69	55 2065	140,610 94	13,790 74		
SAPORO HOLDINGS CMN (J2501)	1,000 00	4 1011	4,101 11	4 6553	4,655 33	(554 22)		
SAPUTO GROUP INC CMN (SAPIF)	500.00	48 2689	24,134 46	42 4582	21,229 10	2,905 36	1 3760	332 10
SATS LTD CMN (*SATS)	2,000 00	2 1169	4,233 84	2 1250	4,250 08	(16 24)		
SBI HOLDINGS, INC CMN (J8473)	41 00	92 3371	3,785 82	158 8801	6,514 08	(2,728 26)		
SCANIA A' SHARES CMN CLASS A (*SCANA)	153 00	22 7511	3,480 91	20 8015	3,182 62	298 29		
SCANIA AB -B- SHARES CMN CLASS B (*SCANB)	1,197 00	23 2746	27,859 73	22 3981	26,810 56	1,049 18		
SCHIBSTED (ORD) CMN (*SHIPF)	333 00	32 0201	10,662 68	28 5844	9,518 62	1,144 06		
SCHNEIDER ELECTRIC EUR8 00 (*SPIEF)	864 00	167 2704	144,521 63	157 3413	135,942 86	8,578 77		
SCHROEDERS PLC GBP1.00 (*NSCHL)	305 00	24 8547	7,580 69	27 0094	8,237 87	(657 18)		
SCOTTISH AND SOUTHERN ENERGY PLC ORD GBPO 50 (*SHYF)	907 00	22 3805	20,299 11	19 2878	17,494 03	2,805 08		
SEADRILL LTD CMN (*SDRL)	1,025 00	35 3113	36,194 10	34 0347	34,885 56	1,308 54		
SEAGATE TECHNOLOGY PLC CMN (STX)	1,040 00	16 1600	16,806.40	13 3942	13,929 92	2,876 48		
SECOM CMN (J9735)	600 00	47 7842	28,670 49	46 7133	28,027 97	642 53		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM. TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SECURITAS AB SER B SEK4 CMN CLASS B (*SCRTF)	558 00	10 6219	5,927 03	11 3093	6,310 60	(383 56)		
SEGA SAMMY HOLDINGS INC CMN (J6460)	600 00	19 2504	11,550 22	20 7117	12,427 04	(876 82)		
SEIKO EPSON CMN (J6724)	500 00	17 2495	8,624.76	18 4520	9,225 98	(601 22)		
SEKISUI CHEMICAL CO , LTD CMN (J4204)	1,000 00	8 5129	8,512 91	7 4583	7,458 28	1,054 63		
SEKISUI HOUSE, LTD CMN (J1928)	2,000 00	9 2710	18,541.99	10 2442	20,488.40	(1,946 41)		
SEMBCORP INDUSTRIES CMN (*SCI)	3,000 00	4 0629	12,188 57	3 9355	11,806 57	382 00		
SEMBCORP MARINE LTD FORMERLY JURONG SHIPYARD LTD (*SMM)	3,000 00	4 3153	12,945 77	4 1099	12,329.59	616 18		
SEVEN & I HOLDINGS CO , LTD CMN (J3382)	3,300 00	26 8064	88,460 96	26 6324	87,886 83	574 14		
SGS SA RG SHS(NOM CHF 20) VAL 249.745 (*SGNRF)	12 00	1,899 4347	22,793 22	1,681 3165	20,175 80	2,617 42		
SHANGRI-LA ASIA ORD CMN (HK69)	6,125 00	2 4466	14,985 48	1 4675	8,988 34	5,997 14		
SHARP CMN (J6753)	3,000.00	9 0846	27,253 75	10 7700	32,310 07	(5,056 33)		
SHAW COMMUNICATIONS INC NON-VOTING CL-B (SJR)	1,000 00	22 8300	22,830 00	20 7683	20,768 27	2,061 73	4 1543	948 43
SHERRITT INTERNATIONAL CORP RESTRICTED VOTING SHARES (SHERF)	500 00	6 3722	3,186.10 16 76	9 0532	4,526 59	(1,340 49)	2 4756	78 87
SHIKOKU ELECTRIC POWER CMN (J9507)	300 00	22 6804	6,804 12	29 1620	8,748 60	(1,944 48)		
SHIMADZU CORP CMN (J7701)	1,000 00	9 1219	9,121 87	7 7264	7,726 39	1,395 48		
SHIMAMURA CO LTD (J8227)	100 00	95 1955	9,519 55	91 7093	9,170 93	348 62		
SHIMANO CORPORATION CMN (J7309)	200 00	54.8679	10,973 58 70 50	49 6762	9,935 23	1,038 35		
SHIMIZU CORP CMN (J1803)	2,000 00	4 1508	8,301 64	4 4130	8,825 99	(524 35)		
SHIN-ETSU CHEMICAL CMN (J4063)	800 00	53 3766	42,701 27	57 9213	46,337 00	(3,635 74)		
SHINKO ELEC IND CO LTD CMN (J6967)	200 00	9 3704	1,874 08	11 2997	2,259 94	(385 85)		
SHINSEI BANK ORD CMN (J8303)	3,000 00	0 9942	2,982.63	1 2649	3,794 65	(812.03)		
SHIONOGI CMN (J4507)	1,600 00	16 3423	26,147 69	18 3104	29,296 57	(3,148 88)		
SHIRE PLC CMN (*SHIRLTD)	2,312 00	31 2491	72,248 03	17 7748	41,095 35	31,152 68		
SHISEIDO CO , LTD CMN (J4911)	1,400 00	18 6290	26,080 58	7 0459	9,864 27	16,216 31		
SHIZUOKA BANK LTD CMN (J8355)	1,000 00	9 1716	9,171 58	9 2893	9,289 34	(117 76)		
SHOPPERS DRUG MART CORPORATION CMN (SHDMF)	800 00	41 2014	32,961 10 176 43	40 0188	32,015 01	946 09	2 5189	830.25

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SHOUGANG FUSHAN RESOURCES GR CMN (HK639)	6,000.00	0 6104	3,662 20	0 7724	4,634 54	(972 34)		
SHOWA DENKO K K CMN (J4004)	4,000 00	2 0630	8,251 93	2 3544	9,417 53	(1,165 60)		
SHOWA SHELL SEKIYU K K CMN (J5002)	300.00	9 2461	2,773 84	9 2082	2,762 45	11 40		
			31 21					
SHUI ON LAND LIMITED CMN (HK272)	5,000 00	0 4382	2,190 90	0 5124	2,562 12	(371 23)		
SIEMENS AG REG SHS NPV (*SIEMS)	2,583.00	137 5044	355,173 87	82 7172	213,658 44	141,515 43		
SILVER WHEATON CORP CMN (SLW)	800.00	33 0000	26,400 00	31 3967	25,117 40	1,282 60	0 3636	96 00
SIMS METAL MANAGEMENT LTD ORDINARY FULLY PAID (*SGM1)	395.00	18 9409	7,481 66	20 7361	8,190 78	(709 11)	1.9830	148 36
SINGAPORE AIRLINES LTD CMN (*SIA)	2,000 00	11 5454	23,090 70	11 2509	22,501 83	588 87		
SINGAPORE EXCHANGE LTD CMN (*SGX)	2,000 00	6 1309	12,261 85	6 5573	13,114 66	(852 82)		
SINGAPORE POST LTD CMN (*SPOST)	3,000 00	0 9445	2,833 41	0 9257	2,777 14	56 27		
SINGAPORE PRESS HOLDINGS LTD LOT SIZE 1,000 (*SPRFFN)	5,000 00	3 1754	15,876 89	3 0659	15,329 54	547 35		
SINGAPORE TECH ENGINEERING CMN (*STE)	4,000 00	2 4507	9,802 96	2 5784	10,313 46	(510.50)		
SINGAPORE TELECOMMUNICATIONS CMN (*SGTELC)	15,000 00	2 5729	38,593 06	2 4107	36,160 08	2,432 98		
SINO LAND CMN (HK83)	6,044 00	1 6011	9,676 99	2 0525	12,405 54	(2,728 56)		
SJM HOLDINGS LIMITED CMN (HK880)	6,000 00	2 3669	14,201 64	1 7780	10,668 25	3,533 39		
SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10 (*SEBAF)	2,668 00	8 2024	21,884 12	8 9945	23,997 45	(2,113 33)		
SKANSKA AB SER 'B' SEK10 FREE (*SKANF)	1,150 00	17 9597	20,653 66	20 3618	23,416 11	(2,762 45)		
SMC CMN (J6273)	200 00	179 4547	35,890 94	97 0107	19,402 15	16,488 79		
SMITH & NEPHEW PLC CMN (*SMN)	1,638 00	10 6842	17,500 65	11 1165	18,208 81	(708 16)		
SMITHS GROUP PLC CMN (*SMINNW)	1,278 00	19 2957	24,659 96	20 7298	26,492 69	(1,832 72)		
SMURFIT KAPPA PUBLIC LIMITED C CMN (*SMUFLNN)	246 00	11 9427	2,937 90	10 8584	2,671 16	266 75		
SNC-LAVALIN GROUP INC CMN CADO 2400 (SNCAF)	500 00	61 1067	30,553 36	58 0896	29,044 78	1,508 59	1 4266	435 88
SOCIETE GENERALE EUR1 25 (*SOGEF)	1,312 00	59 4158	77,953 58	60 9619	79,981 95	(2,028 37)		
SOFTBANK CORP CMN (J9984)	1,800 00	37 6557	67,780 18	17 3327	31,198 87	36,581 31		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SOJITZ CORPORATION CMN (J2768)	3,000.00	1.8641	5,592.42	2.3283	6,984.87	(1,392.45)		
SOLVAY NPV CMN (*SLVBF)	113.00	154.7106	17,482.30	103.8374	11,733.63	5,748.67		
SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID (*SHLF)	1,602.00	13.8113	22,125.72	10.7430	17,210.35	4,915.38	4.5843	1,014.31
SONY CORPORATION CMN (J6758)	3,600.00	26.3092	94,713.30	35.6109	128,199.21	(33,485.91)	0.0117	11.10
SONY FINANCIAL HOLDINGS CMN (J8729)	300.00	18.0076	5,402.28	18.8818	5,664.55	(262.27)		
SQUARE ENIX HOLDINGS CO, LTD CMN (J9684)	200.00	17.9455	3,589.09	18.2314	3,646.28	(57.18)		
SSAB(SVENSKT STAL) SER 'A' SEK25 (*SVENS)	637.00	15.0008	9,555.51	17.0830	10,881.89	(1,326.39)		
STANDARD CHARTERED PLC CMN (*STN)	3,172.00	26.3168	83,476.77	7.1437	22,659.83	60,816.95		
STANLEY ELEC CMN (J6923)	500.00	17.4608	8,730.40	19.3152	9,657.61	(927.22)		
STARHUB LIMITED CMN (*STHSP)	1,000.00	2.2716	2,271.62	2.0046	2,004.63	266.99		
STATOILHYDRO ASA CMN (*STLO)	3,137.00	25.4003	79,680.88	25.2426	79,185.94	494.93		
STATS CHIPPAK LTD CMN (*STAT)	1,000.00	0.5129	512.95	0.6903	690.31	(177.36)		
STMICROELECTRONICS N V CMN ISIN NL0000226223 (*STM)	2,555.00	9.9752	25,486.74	11.5615	29,539.72	(4,052.98)		
STORA ENSO R AB (FINLAND) (*STRSK)	1,694.00	10.5052	17,795.84	11.1422	18,874.87	(1,079.02)		
STOREBRAND ASA SHS NOK5 (*UNSTA)	672.00	8.5461	5,742.99	8.0527	5,411.41	331.58		
STRAITS ASIA RESOURCES LIMITED CMN (*SARSP)	2,000.00	2.4345	4,868.91	2.0603	4,120.63	748.29		
SUBSEA 7 SA CMN (*STOLT)	972.00	25.6607	24,942.17	24.3300	23,648.76	1,293.41		
SUEZ ENVIRONNEMENT SA CMN (*SEVFP)	279.00	19.9723	5,572.26	20.9945	5,857.46	(285.20)		
SUMCO CORPORATION CMN (J3436)	300.00	16.8021	5,040.64	15.3644	4,609.33	431.31		
SUMITOMO CHEMICAL COMPANY CMN (J4005)	4,000.00	4.9710	19,884.17	5.1794	20,717.45	(833.27)		
SUMITOMO CORPORATION CMN (J8053)	3,600.00	13.5337	48,721.20	14.9034	53,652.18	(4,930.98)		
SUMITOMO ELECTRIC INDUSTRIES CMN (J5802)	2,200.00	14.5030	31,906.64	14.6303	32,186.73	(280.09)		
SUMITOMO HEAVY IND LTD CMN (J6302)	2,000.00	6.9346	13,869.21	6.4508	12,901.69	967.52		
SUMITOMO METAL INDUSTRIES CMN (J5405)	9,000.00	2.2370	20,132.73	2.4474	22,027.03	(1,894.30)		
SUMITOMO METAL MNG CMN (J5713)	1,000.00	16.3423	16,342.31	16.9721	16,972.05	(629.74)		
SUMITOMO MITSUI FIN GROUP, INC CMN (J8316)	2,300.00	30.6713	70,544.08	36.3844	83,684.04	(13,139.96)		
SUMITOMO MITSUI TRUST HOLDINGS CMN (J8309)	6,470.00	3.4673	22,433.45	3.7631	24,347.52	(1,914.07)		
SUMITOMO REALTY & DEV CO LTD CMN (J8830)	1,000.00	22.2330	22,232.99	18.5598	18,559.85	3,673.15		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
SUMITOMO RUBBER INDUSTRIES LTD CMN (J5110)	500 00	12 0548	6,027 39 46 23	10 5070	5,253 50	773 89		
SUN HUNG KAI PROPERTIES LTD CMN PRIV PL REG S/144A (HK16)	2,000 00	14 5589	29,117 73	6 5279	13,055 78	16,061 95		
SUN LIFE FINANCIAL INC CMN (SLF)	1,000 00	30 0800	30,080 00	31 1729	31,172 92	(1,092 92)	4 9658	1,493 70
SUNCOR ENERGY INC CMN (SU)	4,800 00	39 1000	187,680 00	34 3895	165,069 57	22,610 43	1 1395	2,138 59
SUNCORP-METWAY LIMITED ORDINARY FULLY PAID (*MWBAF)	1,895 00	8 7354	16,553 51	8 3823	15,884 46	669 05	4 2998	711 76
SUZUKEN CO , LTD CMN (J9987)	300 00	23 0284	6,908 51	27 3864	8,215 93	(1,307 42)		
SUZUKI MOTOR CORP CMN (J7269)	1,200 00	22 4318	26,918 20	25 3247	30,389 68	(3,471 47)		
SVENSKA CELLULOSA AB B SHS(ORD SCA SER B FREE SWKR10 (*SCAPY)	1,099 00	14 1282	15,526 88	16 8175	18,482 38	(2,955 49)		
SVENSKA HANDELSBANKEN AB SEK4 (*SVAF)	535 00	30 9535	16,560 13	33 4033	17,870 76	(1,310 63)		
SWEDBANK AB CMN CLASS A (*SWED)	1,555 00	16 8650	26,225 05	14 9135	23,190 42	3,034 63		
SWEDISH MATCH CO SEK2 (*SWMAT)	734 00	33 6506	24,699 57	30 2840	22,228 45	2,471 12		
SWIRE PAC LTD CL-A (ORD) CMN CLASS A (HK19)	1,000 00	14 6874	14,687 36	10 5219	10,521 85	4,165 51		
SWIRE PACIFIC B (ORD) CMN CLASS B (HK87)	2,500 00	2 8527	7,131 66	2 9860	7,464 93	(333 27)		
SYNGENTA AG CMN (*SYNCHF)	194 00	337 7566	65,524 78	219 1083	42,507 00	23,017 78		
SYSMEX CORP (J6869)	200 00	37 5314	7,506 28	17 6235	3,524 70	3,981 58		
T&D HOLDINGS CMN (J8795)	550 00	23 6746	13,021 03	26 4800	14,563 98	(1,542 95)		
TABCORP HOLDINGS LIMITED ORDINARY FULLY PAID (*TABC)	1,809 00	3 5306	6,386 91	7 3670	13,326 95	(6,940 04)	14 8936	951 24
TAISEI CORPORATION CMN (J1801)	3,000 00	2 2867	6,860 04	2 4721	7,416 31	(556 27)		
TAIYO NIPPON SANZO CMN (J4091)	1,000 00	7 9412	7,941 24	8 8841	8,884 13	(942 89)		
TAKASHIMAYA CO LTD CMN (J8233)	1,000 00	6 8725	6,872 47	8 5673	8,567 27	(1,694 80)		
TAKEDA PHARMACEUTICAL CO LTD CMN (J4502)	3,300 00	46 1686	152,356 27	48 2695	159,289 35	(6,933 08)		
TALISMAN ENERGY INC CMN (TLM)	3,100 00	20 4900	63,519 00	22 9080	71,014 87	(7,495 87)	1 3177	837 00
TDK CORP CMN (J6762)	400 00	54 8058	21,922 30	74 2416	29,696 62	(7,774 32)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TE CONNECTIVITY LTD CMN (TEL)	1,200.00	36.7600	44,112.00	35.7885	42,946.24	1,165.76		
TECK RESOURCES LIMITED CMN CLASS B (TCK)	1,100.00	50.7400	55,814.00 291.11	62.0331	68,236.44	(12,422.44)	1.2281	685.48
TEIJIN LTD CMN (J3401)	2,000.00	4.3869	8,773.89	4.6797	9,359.42	(585.53)		
TELE2 AB CMN CLASS B (*NETCOM)	699.00	19.8318	13,862.45	20.9342	14,633.04	(770.59)		
TELECOM CORP OF NEW ZEALND-NZ CMN (*NZT)	1,092.00	2.0318	2,218.73	1.7333	1,892.78	325.96		
TELECOM ITALIA SPA CMN NON CONVERTIBLE SAVING SHARES (*MLITN)	14,667.00	1.1652	17,090.43	1.1248	16,496.91	593.51		
TELECOM ITALIA SPA CMN (*MLIT)	30,835.00	1.3932	42,959.14	1.3779	42,488.49	470.65		
TELEFONICA SA ORD EUR1 (*TELNF)	8,667.00	24.4807	212,174.40	23.8284	206,521.09	5,653.31		
TELEKOM AUSTRIA AG CMN (*ATEL)	160.00	12.7776	2,044.42	13.4878	2,158.04	(113.63)		
TELENOR ASA CMN (*TELNO)	1,665.00	16.4284	27,353.30	16.0101	26,656.82	696.48		
TELEVISION BROADCASTS LTD CMN (HK511)	1,000.00	6.6048	6,604.82	5.4109	5,410.94	1,193.88		
TELIASONERA AB CMN (*TLIA)	4,741.00	7.3616	34,901.22	8.0028	37,941.15	(3,039.93)		
TELSTRA CORPORATION LIMITED ORD CMN (*TLS)	5,453.00	3.1014	16,911.80	2.4853	13,552.34	3,359.46	9.6886	1,638.51
TELUS CORPORATION CLASS A NON-VOTING (TU)	200.00	52.6000	10,520.00 97.04	37.6936	7,538.72	2,981.28	4.3440	456.98
TENARIS SA ORD CMN (*TENIM)	1,362.00	22.8690	31,147.58	22.8434	31,112.66	34.92		
TERUMO CORP CMN (J4543)	600.00	53.8737	32,324.21	50.2553	30,153.17	2,171.04		
TESCO PLC (ORD) CMN (*TESCF)	32,487.00	6.4587	209,823.55 5,214.43	6.0753	197,368.05	12,455.51		
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	4,334.00	48.2200	208,985.48	50.6769	219,633.49	(10,648.01)	1.5693	3,279.71
TGS NOPEC NOK1 CMN (*NOPEC)	326.00	28.1338	- 9,171.61	23.9076	7,793.88	1,377.73		
THE SWATCH GROUP AG B B SHS CHF 2 25 VAL 080 045 (*SMHPF)	115.00	504.3737	58,002.98	412.1239	47,394.25	10,608.73		
THE SWATCH GROUP LTD RG SHS (NOM CHFO 45) VAL 080 044 (*SMHRF)	193.00	89.8542	17,341.86	76.9053	14,842.72	2,499.14		
THK CO , LTD CMN (J6481)	400.00	25.3523	10,140.93	25.1395	10,055.81	85.12		
THOMSON REUTERS CORPORATION CMN (TRI)	1,200.00	37.5600	45,072.00	38.1253	45,750.40	(678.40)	3.3014	1,488.00
THYSSENKRUPP AG CMN (*TKAG)	678.00	52.0324	35,277.98	41.6770	28,257.03	7,020.95		
TIM HORTONS INC. CMN (THI)	500.00	48.8100	24,405.00	43.4238	21,711.88	2,693.12	1.2365	301.77

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TMX GROUP INC CMN CLASS (TMXGF)	100 00	45 4564	4,545 64	38 4449	3,844 49	701 15	3 6530	166.05
TNT EXPRESS NV CMN (*TNTENA)	1,080 00	10 3847	11,215 48	13 7522	14,852 40	(3,636 92)		
TOBU RAILWAY CMN (J9001)	2,000 00	4 2005	8,401 06	5 5531	11,106 17	(2,705 10)		
TOHO CO LTD CMN (J9602)	200 00	16 5660	3,313 20	16 4440	3,288.79	24 41		
TOHO GAS CO , LTD ORD CMN (J9533)	1,000 00	5 4060	5,406 01	5 0270	5,027 05	378 96		
TOHOKU ELECTRIC POWER CO INC CMN (J9506)	1,300 00	14 4285	18,756 99	18 7447	24,368.09	(5,611 10)		
TOKIO MARINE HOLDINGS CMN (J8766)	1,100 00	27 9000	30,689 98	31 1939	34,313 31	(3,623 33)		
TOKUYAMA CORPORATION CMN (J4043)	1,000 00	5 0208	5,020 75	5 3622	5,362 16	(341 41)		
TOKYO BROADCASTING SYS CMN (J9401)	200 00	12 0424	2,408 47	14 3413	2,868 26	(459 79)		
TOKYO ELECTRON LTD CMN (J8035)	500 00	54 3087	27,154 33	67 7408	33,870 41	(6,716 08)		
TOKYO GAS CO LTD CMN (J9531)	3,000 00	4 5112	13,533 67	4 3855	13,156 40	377 27		
TOKYU CORP CMN (J9005)	3,000 00	4 1508	12,452 46	4 6066	13,819.76	(1,367 30)		
TOLL HOLDINGS LIMITED ORDINARY FULLY PAID (*THAUD)	2,652 00	5 2047	13,802 94	5 8329	15,468 98	(1,666 04)	5 1546	711 49
TOPPAN PRINTING CO LTD CMN (J7911)	3,000 00	7 7300	23,189 92	9 2474	27,742 13	(4,552 21)		
TORAY INDUSTRIES CMN (J3402)	3,000 00	7 3571	22,071 43	6 3152	18,945 49	3,125 95		
TORONTO DOMINION BANK CMN (TD)	1,400 00	84 9000	118,860 00	58 2264	81,516 93	37,343 07	3 1798	3,779 53
TOSHIBA CORP CMN (J6502)	13,000 00	5 2445	68,177.86	5 9018	76,723 54	(8,545 67)		
TOSOH CORPORATION CMN (J4042)	2,000 00	4 0017	8,003 38	3 2681	6,536 15	1,467 23		
TOTAL SA CMN CL B EUR10 (*TOTAL)	6,759 00	57 9058	391,385 03	57 1695	386,408 78	4,976 25		
TOTO CMN (J5332)	1,000 00	7 7424	7,742 40	7 1780	7,177 98	564 42		
TOURMALINE OIL CORP CMN (TRMLF)	300 00	33 2517	9,975 51	30 2869	9,086 06	889 44		
TOYO SEIKAN KAISHA LTD CMN (J5901)	600 00	16 7400	10,043 99	19 4245	11,654 73	(1,610 73)		
TOYODA GOSEI CMN (J7282)	300 00	22 6307	6,789 20	24.6116	7,383 49	(594 29)		
TOYOTA BOSHOKU CORPORATION CMN (J3116)	300 00	16 5411	4,962 34	17.8966	5,368 99	(406 65)		
TOYOTA INDUSTRIES CMN (J6201)	600 00	32 8710	19,722 62	32 7829	19,669 75	52 86		
TOYOTA MOTOR CORPORATION CMN (J7203)	9,300 00	41 0111	381,403 33	43 3546	403,197 38	(21,794 05)	0 0065	24 96

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
TOYOTA TSUSHO CMN (J8015)	600 00	17 0631	10,237 86	18 3867	11,032 03	(794 17)		
TRANSALTA CORPORATION CMN (TAC)	200 00	21 3600	4,272 00 76 75	22 0321	4,406 42	(134 42)	5 6631	241 93
TRANSCANADA CORP CMN (TRP)	2,000 00	43 8400	87,680 00 741 00	37.9031	75,806 20	11,873 80	4 0544	3,554 88
TRANSURBAN LIMITED ORDINARY SHARES / UNITS STAPLE (*TCL)	3,911 00	5 6125	21,950 57 411 31	5 2290	20,450 64	1,499 93	5 1625	1,133 20
TREND MICRO INC CMN (J4704)	300 00	30 9323	9,279 70	31 8773	9,563 20	(283 50)		
TSUMURA & CO ORD CMN (J4540)	300 00	31 9390	9,581 69	30 7926	9,237 79	343 90		
TULLOW OIL PLC CMN (*TUOI)	2,912 00	19 9223	58,013 84	22 1160	64,401 91	(6,388 07)		
TYCO INTERNATIONAL LTD CMN (TYC)	1,160 00	49 4300	57,338 80	44 2691	51,352 21	5,986 59	2 0231	1,160 00
UBE INDUSTRIES LTD CMN (J4208)	2,000 00	2 9951	5,990 11	3 1533	6,306 64	(316 53)		
UBS AG CMN VAL 1074 074 (*UNBS)	6,392 00	18 2446	116,619 29	17.5458	112,152 96	4,466 33		
UCB CAP NPV CMN (*UCBLF)	594 00	44 9902	26,724 19	35 9342	21,344 94	5,379 26		
ULTRA PETROLEUM CORP CMN (UPL)	340 00	45.8000	15,572.00	47 0062	15,982 11	(410 11)		
UMICORE SA CMN (*UMIBB)	410 00	54 6097	22,389 99	50 8303	20,840 42	1,549 56		
UNI-CHARM CORPORATION CMN (J8113)	500 00	43 6209	21,810 45	39 6236	19,811 81	1,998 65		
UNICREDIT SPA EUR 0 50 (*CRITF)	33,348 00	2 1199	70,695 09	2 2867	76,257 88	(5,562 79)		
UNILEVER N V CMN (*UNICERT)	7,373 00	32 8225	242,000 00	30 3550	223,807 54	18,192 45		
UNILEVER PLC CMN (*ULNVRLN)	5,509 00	32 2292	177,550 65	30 0601	165,601.00	11,949 65		
UNIONE DI BANCHE ITALIANE SCPA CMN (*BPUIM)	1,528 00	5 6367	8,612 82	7 2633	11,098 33	(2,485 51)		
UNITED MIZRAHI BANK ILSO 01 CMN (*UNMIZ)	296 00	10 5818	3,132.22	10 4454	3,091.84	40 39		
UNITED OVERSEAS BANK LTD CMN (*UOB)	2,000 00	16 0234	32,046 90	14 8670	29,734 08	2,312 82		
UOL GROUP LIMITED CMN (*UOSLF)	1,000 00	4 0547	4,054 71	3 8572	3,857 16	197 55		
UPM-KYMMENE CORP CMN (*UPM)	1,349 00	18 3097	24,699 81	18 8462	25,423 55	(723 74)		
USHIO INC CMN (J6925)	400 00	19 6729	7,869 16	20 0380	8,015 19	(146 03)		
USS CO LTD CMN (J4732)	50 00	77 4240	3,871 20	80 4572	4,022 86	(151 66)		
VALEANT PHARMACEUTICALS INTL CMN (VRX)	1,400 00	51 9600	72,744 00	37 5122	52,517 12	20,226 88		
VALLOUREC S A (ORD) CMN (*VALOF)	314.00	121 9535	38,293 39	108 4036	34,038 72	4,254 67		
VEDANTA RESOURCES PLC CMN (*VEDLN)	409 00	33 6430	13,760 00	36 1105	14,769 18	(1,009 17)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
VENTURE CORPORATION LIMITED CMN (*VENTF)	1,000.00	6.9533	6,953.26	7.7611	7,761.12	(807.86)		
VEOLIA ENVIRONNEMENT CMN (*VIVE)	806.00	28.2414	22,762.57	31.0291	25,009.42	(2,246.85)		
VERBUND AG CMN CLASS A NPV (*WIREF)	49.00	43.5600	2,134.44	37.1385	1,819.79	314.65		
VERMILION ENERGY INC CMN (VEMTF)	200.00	52.9287	10,585.74	45.9731	9,194.62	1,391.13	4.6896	496.43
			33.52					
VESTA WIND SYSTEMS DKK1 00 (*VESTW)	653.00	23.2639	15,191.34	33.7289	22,024.97	(6,833.63)		
VIENNA INSURANCE GROUP VERSICHERUNG AKTIENGESELLSCHAFT CMN (*WSVRS)	98.00	55.0308	5,393.02	53.4017	5,233.37	159.65		
VINCI GTM CMN (*SGDEF)	1,722.00	64.1348	110,440.19	56.9428	98,055.57	12,384.62		
VITERRA INC CMN (VTRAF)	1,500.00	10.8763	16,314.50	10.8892	16,333.80	(19.30)	0.9542	155.67
VIVENDI SA ORD CMN EUR5 5 (*GENF)	4,286.00	27.8421	119,331.24	27.7556	118,960.70	370.54		
VODAFONE GROUP PLC SPONSORED ADR CMN (VOD)	11,383.00	26.7200	304,153.76	27.5563	313,673.28	(9,519.52)	5.2607	16,000.64
			10,926.75					
VOESTALPINE AG NPV (*VOEST)	252.00	55.2704	13,928.14	45.4412	11,451.18	2,476.96		
VOLKSWAGEN AKTIENGESELLSCHAFT CMN (*VLKWY)	124.00	183.9684	22,812.08	151.3579	18,768.38	4,043.71		
VOLVO A FRIA SHS CMN CLASS A (*VOLFA)	1,875.00	17.4996	32,811.76	16.8998	31,687.11	1,124.65		
VOLVO AB 'B' SEK5 CMN CLASS B (*VOLVY)	4,105.00	17.5313	71,966.13	17.1948	70,584.69	1,381.44		
VTECH HOLDINGS LTD (HK) CMN (HK303)	400.00	11.8283	4,731.31	11.9609	4,784.34	(53.03)		
WARNER CHILCOTT PLC CMN (WCRX)	920.00	24.1300	22,199.60	23.2563	21,395.77	803.83		
WARTSILA EUR3 50 (*METRF)	476.00	33.8171	16,096.93	36.0961	17,181.77	(1,084.84)		
WESFARMERS LIMITED ORDINARY FULLY PAID (*WESFF)	5,157.00	34.1795	176,263.73	32.0973	165,525.53	10,738.20	4.2386	7,471.15
WEST JAPAN RAILWAY CO CMN (J9021)	4.00	39.0227	156.09	3,805.9148	15,223.66	(15,067.57)		
			15,452.99					
WESTPAC BANKING CORP- AU ORDINARY FULLY PAID (*WSTPF)	5,583.00	23.8881	133,367.24	22.4076	125,101.57	8,265.67	6.7385	8,987.01
			4,146.44					
WHARF HLDG CO LTD (ORD) CMN (HK4)	3,000.00	6.9453	20,836.01	7.7994	23,398.23	(2,562.22)		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
WHEELOK AND CO LTD (HK) (FORMERLY WORLD INTL INC) (HK20)	1,000 00	4 0091	4,009.15	3 3268	3,326.82	682 33		
WIENERBERGER NPV (*BAUSF)	382 00	18 4404	7,044 23	19 2763	7,363 56	(319 33)		
WILLIAM DEMANT HOLDING DKK1 (*WILL)	95 00	90 3691	8,585 07	82 4395	7,831 76	753 31		
WILMAR INTERNATIONAL LTD CMN (*EZY)	9,000 00	4 4130	39,716 66	4 2445	38,200 05	1,516 61		
WING HANG BANK CMN (HK302)	500 00	10 9416	5,470 82	14 9876	7,493 79	(2,022 97)		
WOLSELEY PLC CMN (*WOLSLNN)	1,146 00	32.6469	37,413 38	34 4726	39,505 63	(2,092 25)		
WOLTERS KLUWER CVA EURO 12 CMN (*WTKWY)	601 00	22 1866	13,334 12	22 7816	13,691 76	(357 64)		
WOODSIDE PETROLEUM LTD ORDINARY FULLY PAID (*WOPEY)	1,859 00	43 9987	81,793 66	43 5388	80,938 63	855 02	2 7034	2,211 22
WOOLWORTHS LTD ORDINARY FULLY PAID (*WOOLA)	4,918 00	29 7796	146,456 24	27 1625	133,585 24	12,871 00	4 2883	6,280 47
WORLEY PARSONS LIMITED ORD CMN (*WOR1)	704 00	30 3055	21,335 05	28.8871	20,336 49	998 57	2 6912	574 17
WPP PLC CMN (*WPPLNN)	5,492 00	12 5318	68,824 60	12 3424	67,784 32	1,040 28		
			1,042 95					
WYNN MACAU LIMITED CMN (HK1128)	5,200 00	3 2574	16,938 65	2 6792	13,932 08	3,006 58		
XL GROUP PLC CMN (XL)	480 00	21 9800	10,550 40	23 0647	11,071 06	(520 66)		
XSTRATA PLC COM STK USDO 50 (*XSTRAT)	4,834 00	22 0351	106,517 52	23 5165	113,678 59	(7,161 07)		
YAHOO JAPAN CMN (J4689)	39 00	343 0020	13,377 08	382 0661	14,900 58	(1,523 50)		
YAKULT HONSHA CO, LTD CMN (J2267)	500 00	28 8569	14,428 45	29 9289	14,964 43	(535 98)		
YAMADA DENKI CMN (J9831)	320 00	81 1523	25,968 73	66 4422	21,261 50	4,707 23		
YAMAHA CORPORATION CMN (J7951)	600 00	11.3464	6,807.84	12 8178	7,690 67	(882 82)		
YAMAHA MOTOR CO LTD CMN (J7272)	900 00	18 2934	16,464 10	16 9434	15,249 09	1,215 01		
YAMANA GOLD INC CMN (AUJ)	1,700 00	11 6300	19,771 00	11 4843	19,523 28	247 72	1 0318	204 00
			43 35					
YAMATO HOLDINGS CO, LTD CMN (J9064)	1,100 00	15 6712	17,238 34	14 6363	16,099 89	1,138 45		
YAMATO KOGYO CMN (J5444)	100 00	30 9945	3,099 45	29 5781	2,957 81	141 64		
YARA INTERNATIONAL ASA CMN (*YARA)	455 00	56 4721	25,694 79	58 4319	26,586.50	(891 71)		
YASKAWA ELECTRIC CORPORATION CMN (J6506)	1,000 00	11 1600	11,159 99	10 1272	10,127 17	1,032 82		
YELLOW MEDIA INC CMN (YLWPF)	1,400 00	2 4908	3,487 07	5 8398	8,175 68	(4,688 61)	28 2598	985 44
			66 94					
YIT OYJ EUR2 (*YITY)	415 00	25 0325	10,388 48	24 5079	10,170 78	217 70		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
YOKOGAWA ELECTRIC CMN (J6841)	600.00	8.4881	5,092.83	8.2108	4,926.49	166.34		
YUE YUEN INDUSTRIAL HLDG CMN (HK551)	2,500.00	3.1739	7,934.77 109.22	3.3494	8,373.54	(438.76)		
ZURICH FINANCIAL SERVICES REG SHS (NOM CHF 10) VAL 1107 539 (*ZURVA)	232.00	253.0199	58,700.62	262.5263	60,906.10	(2,205.48)		
BRITISH LAND CO (ORD) CMN (*BRITF)	628.00	9.7844	6,144.63	8.3804	5,262.92	881.71		
CAPITACOMMERCIAL TRUST CMN (*CCTSP)	12,000.00	1.1806	14,167.07	1.1562	13,874.28	292.79		
CHAMPION REIT CMN (HK2778)	24,000.00	0.5615	13,476.91	0.5718	13,723.03	(246.12)		
CORIO NV CMN (*VIB)	159.00	66.3564	10,550.67	65.2952	10,381.94	168.73		
HAMMERSON ORD 25P CMN (*HAMMF)	988.00	7.7344	7,641.55	7.0196	6,935.34	706.22		
LAND SECURITIES PLC CMN CLASS GBPO 10 (*LANDN)	2,011.00	13.6966	27,543.87 232.84	11.3142	22,752.93	4,790.95		
NIPPON BUILDING FUND REIT (J8951)	1.00	9,768.1008	9,768.10 174.52	10,218.5780	10,218.58	(450.87)		
NOMURA REAL ESTATE OFFICE FUND REIT (J8959)	1.00	6,611.4881	6,611.49 167.74	7,202.3540	7,202.35	(590.87)		
RIOCAN REAL ESTATE INVESTMENT TRUST (RIOCF)	200.00	26.9210	5,384.20 20.29	22.5508	4,510.17	874.03	5.3200	286.44
THE LINK REAL ESTATE INVT TR UNIT TRUST (HK823)	0.00	3.4116	0.00 221.76					
UNIBAIL-RODAMCO SICOVAM 12471 (*UNFF)	119.00	231.5214	27,551.05	194.0606	23,093.21	4,457.84		
RTS/BANCO POPULAR ESPANOL, S A EXP07/11/2011 (*BANPOP)	1,021.00	0.0726	74.12	0.0727	74.28	(0.15)		
RTS/NATIXIS EXP06/24/2011 OPTIONAL DIVIDEND LINE NON TRADEABLE (*NATXFPP)	1,312.00	No Price	³⁹ 348.65					

³⁹Please be advised that since the price for this security is currently unavailable, we have replaced the market value with the cost you paid, which may not reflect the current value of the security. Accordingly, the market value is for informational purposes only and should not be relied upon.

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
GLOBAL EQUITY								
GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX								
RTS/VALLOUREC SA EXP06/28/2011 (*VALRTS)	314 00	No Price	³⁹					
PORSCHE AG NON-VTING PRF PFD (*PORSF)	588 00	79.4244	46,701.55	75.3829	44,325.14	2,376.41		
BMW PREF NPV PFD TAXBL (*BMWPF)	104 00	63.6484	6,619.44	52.9542	5,507.24	1,112.20		
FIAT S P A EUR5 0 PREFERRED STOCK (*FIAT)	402 00	7.9134	3,181.19	6.9128	2,778.96	402.23		
HENKEL KGAA PRF PFD TAXBL (*HENKF)	764 00	69.5072	53,103.53	61.2381	46,785.91	6,317.62		
VOLKSWAGEN AG N-VTG BR PRF (DM PFD (*VLKPF)	472 00	206.6922	97,558.72	162.2607	76,587.04	20,971.68		
TOTAL GSAM: TACS GLOBAL DYNAMIC CORE (S&P GLOBAL LARGEMID) TAX EX			65,868,863.75 114,712.70		59,784,898.65	6,082,833.97	2.5482	835,223.77
			Market Value		Adjusted Cost / Original Cost	Unrealized Gain (Loss)		Estimated Annual Income
TOTAL PORTFOLIO			65,983,576.45		59,784,898.65	6,085,554.76		835,223.77

cash 403,410.38
 equities 65,465,453.37 ←
 accrued 114,712.70

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

³⁹ Please be advised that since the price for this security is currently unavailable, we have replaced the market value with the cost you paid, which may not reflect the current value of the security. Accordingly, the market value is for informational purposes only and should not be relied upon.

Period Ended June 30, 2011

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
NON-US EQUITY								
LORD, ABBETT & CO NON-US EQUITY								
U S DOLLAR	(7,497.72)	1.0000	(7,497.72)		(7,497.72)			
GS FINANCIAL SQUARE MONEY MARKET FUND - FST SHARES (FSMXX)	169,754.720	1.0000	169,754.72	1.0000	169,754.72		0.1000	169.75
			162,257					
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
SEADRILL LTD CMN (SDRL)	1,222.00	35.2800	43,112.16	33.3394	40,740.69	2,371.47	7.9365	3,421.60
WPP PLC ADR CMN (WPPGY)	829.00	62.7500	52,019.75	60.9951	50,564.90	1,454.85	2.2736	1,182.70
			784.00					
ABB LTD SPONSORED ADR CMN (ABB)	2,297.00	25.9500	59,607.15	23.2389	53,379.75	6,227.40	4.4184	2,633.71
ACCENTURE PLC CMN (ACN)	707.00	60.4200	42,716.94	48.6835	34,419.24	8,297.70	1.4896	636.30
ANGLO AMERICAN PLC ADR CMN (AAUKY)	2,259.00	24.7840	55,987.06	25.3000	57,152.70	(1,165.64)	1.1499	643.82
ANHEUSER-BUSCH INBEV S A SPONSORED ADR CMN (BUD)	1,658.00	58.0100	96,180.58	57.6199	95,533.83	646.75	1.6728	1,608.87
ARCELORMITTAL CMN (MT)	1,321.00	34.7600	45,917.96	36.3507	48,019.22	(2,101.26)	1.8340	842.14
AXA-UAP AMERICAN DEPOSITARY SHARES (AXAHY)	2,381.00	22.7190	54,093.94	17.2583	41,092.12	13,001.82	3.6898	1,995.94
BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN (BKJAY)	983.00	49.6530	48,808.90	47.8685	47,054.76	1,754.14	2.1732	1,060.69
BARCLAYS PLC,AMER DEP SHS ADR CMN (BCS)	3,602.00	16.4300	59,180.86	16.5899	59,756.82	(575.96)	2.1375	1,265.02
BASF SE ADR SPONSORED ADR CMN USDO 7322 (BASFY)	415.00	97.9660	40,655.89	80.7036	33,491.98	7,163.91	2.3401	951.39
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (BAYRY)	574.00	80.3790	46,137.55	74.9218	43,005.14	3,132.41	2.0036	924.43
BG GROUP PLC SPON ADR ADR CMN (BRGY)	460.00	113.5050	52,212.30	102.0400	46,938.40	5,273.90	0.9515	496.80
BNP PARIBAS SPONSORED ADR CMN (BNPQY)	1,592.00	38.5880	61,432.10	32.5500	51,819.60	9,612.50	2.8700	1,763.08
BRIDGESTONES CORP ADR ADR CMN (BRDCY)	1,582.00	45.7160	72,322.71	45.0719	71,303.82	1,018.89	0.8614	623.01
CANON INC ADR ADR CMN (CAJ)	1,106.00	47.5900	52,634.54	47.7339	52,793.66	(159.12)	3.0464	1,603.48
COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO ADR (SBS)	503.00	59.6700	30,014.01	52.1340	26,223.40	3,790.61		
			2,615.39					
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (CS)	907.00	39.0200	35,391.14	40.7338	36,945.57	(1,554.43)	3.7909	1,341.63
DAIMLER AG CMN ISIN DE0007100000 (DDAIF)	406.00	75.3600	30,596.16	71.2700	28,935.62	1,660.54		
DBS GROUP HOLDINGS SPONSORED ADR CMN (DBSDY)	1,311.00	47.7680	62,623.85	43.9370	57,601.41	5,022.44	2.7505	1,722.46
			1,169.97					
DEUTSCHE POST AG SPONSORED ADR CMN (DPSGY)	3,065.00	19.2100	58,878.65	19.4358	59,570.68	(692.03)	4.6801	2,755.57

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
LORD, ABBETT & CO NON-US EQUITY								
EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN) (EJPRY)	8,290 00	9 5120	78,854 48	9 5221	78,938 57	(84 09)	1 9425	1,531 74
ENEL SOCIETA PER AZIONI ADR CMN (ENLAY)	10,886 00	6 5300	71,085 58 1,805 90	6 8205	74,248 32	(3,162 74)	3 6128	2,568 21
ERICSSON (LM) TEL CO ADR CMN CLASS B (ERIC)	4,233 00	14 3800	60,870 54	11 4060	48,281 60	12,588 94	1 7946	1,092 37
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (FMS)	656 00	74 7000	49,003 20	61 9371	40,630 71	8,372 49	0 8736	428 09
GAFISA, S A SPONSORED ADR CMN (GFA)	3,049 00	9 4600	28,843 54	13 7522	41,930 46	(13,086 92)	2 8905	833 72
GLAXOSMITHKLINE PLC SPONSORED ADR CMN (GSK)	1,154 00	42 9000	49,506.60 543 71	38 9699	44,971.24	4,535 36	4 9097	2,430 61
HENKEL AG AND CO KGAA SPONSORED ADR REPSTG ORDINARY SHRS (HENKY)	1,190 00	57 3050	68,192.95	51 3300	61,082 70	7,110 25	1 2659	863 27
HITACHI LTD (ADR 10 COM) ADR CMN (HIT)	757 00	59 5600	45,086 92	55 7961	42,237 61	2,849 31	1 4222	641 22
HONDA MTR LTD (AMER SHS) ADR CMN (HMC)	1,845 00	38 6100	71,235 45 175 57	39 1974	72,319 29	(1,083 84)	1 2097	861 76
HSBC HOLDINGS PLC SPONSORED ADR CMN (HBC)	1,335 00	49 6200	66,242 70 600 75	51 5065	68,761 18	(2,518 48)	3 7283	2,469 75
IMPERIAL TOBACCO GROUP PLC SPON ADR (ITYBY)	1,215 00	66 4980	80,795 07	61.6238	74,872 92	5,922 15	4 3004	3,474 53
ING GROEP N V SPONS ADR SPONSORED ADR CMN (ING)	5,745 00	12 3700	71,065 65	9 6967	55,707 45	15,358 20		
INTESA SANPAOLO SPONSORED ADR CMN (ISNPY)	4,206 00	15 9720	67,178 23	17 2711	72,642 16	(5,463 93)	3 0363	2,039 75
KEPPEL CORP LTD (ADR) SPONSORED ADR CMN (KPELY)	3,879 00	18 0510	70,019 83	17 8061	69,069 94	949 89	3 5220	2,466 09
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (KMTUY)	2,028.00	30 9190	62,703 73 621 02	29 6895	60,210 30	2,493 43	1 2348	774 25
KONINKLIJKE AHOLO N V SPONSORED ADR CMN (AHONY)	2,826 00	13 4340	37,964 48	13 0409	36,853 52	1,110 96	2 5889	982 87
KONINKLIJKE PHILIPS ELECTRS NV ADR CMN (PHG)	1,168 00	25 6800	29,994 24	29 9232	34,950 30	(4,956 06)	3 6833	1,104 76
KUBOTA CORP ADR ADR CMN (KUB)	0 00	44 5200	0 00 584 33				1 6654	

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
LORD, ABBETT & CO NON-US EQUITY								
LUKOIL OIL CO SPONS ADR SPONSORED ADR CMN CLASS (LUKOY)	616 00	63.6670	39,218 87	59 1992	36,466 73	2,752 14	2 1796	854 82
MITSUBISHI ESTATE LTD ADR ADR CMN (MITEY)	294 00	174 0960	51,184 22	177 0655	52,057 27	(873 05)	0 7158	366 40
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (MTU)	0 00	4 8300	0 00 518 07				2 7589	
NATIONAL GRID PLC SPONSORED ADR CMN (NGG)	1,426 00	49 4300	70,487 18 2,710 11	44 6323	63,645 66	6,841 52	5 9162	4,170 19
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (NSRGY)	1,059 00	62 0550	65,716 25	58 6151	62,073 40	3,642 84	2 8468	1,870 83
NIPPON TELEG & TEL SPON ADR SPONSORED ADR CMN (1 ADR = 1/2 COMMON SHS) (NTT)	2,666 00	24 1800	64,463 88 841 74	24 3853	65,011 30	(547 42)	2 7790	1,791 42
NOVARTIS AG-ADR SPONSORED ADR CMN (NVS)	1,283 00	61 1100	78,404 13	56 3629	72,313 63	6,090 50	3 2816	2,572 87
ORIX CORPORATION SPONS ADR SPONSORED ADR CMN (IX)	832 00	48 8300	40,626 56	47 6064	39,608 52	1,018 04	0 9300	377 83
PEARSON PLC SPON ADR SPONSORED ADR CMN (PSO)	3,738 00	19 0100	71,059 38	16 1522	60,376 85	10,682 53	3 2828	2,332 76
PRUDENTIAL CORP (ADR) ADR CMN (PUK)	2,904 00	23 1300	67,169 52	20 8394	60,517 50	6,652 02	3 3321	2,238 16
REED ELSEVIER GROUP PLC SPONSORED ADR CMN (RUK)	1,948 00	36 4800	71,063 04	34 0750	66,378 10	4,684 94	3 5832	2,546 35
RIO TINTO PLC SPONSORED ADR (RIO)	558 00	72 3200	40,354 56	70 8738	39,547 58	806 98	1 4754	595 40
SAFRAN SA SPONSORED ADR CMN (SAFRY)	1,541 00	42 6980	65,797 62	36 3653	56,038 87	9,758 75	2 1058	1,385 58
SAP AG (SPON ADR) (SAP)	1,308 00	60 6500	79,330 20	51 2136	66,987 45	12,342 75	1 6908	1,341 35
SECOM LTD (ADR) ADR CMN (SOMLY)	0 00	11 9030	0 00 1,099 51				1 7227	
SILICONWARE PRECISION IND CO L SPONSORED ADR (SPIL)	4,671 00	6 2200	29,053 62	5 7889	27,039 95	2,013 67	3 2977	958 10
SMITH & NEPHEW PLC ADR CMN (SNN)	716 00	54 1600	38,778 56	56 0507	40,132 32	(1,353 76)	1 4051	544 88
SMITHS GROUP PLC SPONSORED ADR CMN (SMGZY)	1,988 00	19 2810	38,330 63	20 3177	40,391 51	(2,060 88)	2 8585	1,095 67
SONY CORPORATION ADR CMN (SNE)	1,284 00	26 3900	33,884 76	35 3861	45,435 75	(11,550 99)	1 0486	355 32
SUMITOMO CORPORATION SPONSORED ADR CMN (SSUMY)	4,358 00	13 4840	58,763 27 1,347 60	14 0000	61,012 00	(2,248 73)	2 6780	1,573 70
SYNGENTA AG SPONSORED ADR CMN (SYT)	1,368 00	67 5600	92,422 08	58 0377	79,395 63	13,026 45		
TELECOM ITALIA SPA SPONSORED ADR CMN (TI)	2,885 00	13 9000	40,101 50	12 9448	37,345 79	2,755 71	7 6443	3,065 48
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (TSCDY)	2,753 00	19 3620	53,303 59 1 273 54	20 0361	55,159 38	(1,855 79)	3 3457	1,783 39

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
LORD, ABBETT & CO NON-US EQUITY								
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	1,378 00	48 2200	66,447 16	50 0568	68,978 23	(2,531 07)	1 5693	1,042 79
THE KANSAI ELECTRIC POWER COMP UNSPONSORED ADR CMN (KAEPY)	3,933 00	9 9060	38,960 30	9 2944	36,554 88	2,405 42	3 1747	1,236 85
TULLOW OIL PLC ADR CMN (TUWOY)	4,775 00	9 9540	47,530 35	10 3848	49,587 20	(2,056 85)	0 4083	194 08
VINCI S A ADR CMN (VCISY)	3,539 00	16 0100	56,659 39	13.4275	47,519 93	9,139 47	2 6984	1,528 91
VODAFONE GROUP PLC SPONSORED ADR CMN (VOD)	3,392 00	26 7200	90,634 24 3,256 04	26 8038	90,918 34	(284 10)	5 2607	4,768 00
XSTRATA PLC ADR CMN (XSRAY)	13,698 00	4 4040	60,325 99	4 6074	63,112 61	(2,786 62)	0 6017	363 00
YARA INTERNATIONAL ASA SPONSORED ADR CMN (YARIY)	819 00	56 6030	46,357 86	58 3200	47,764 07	(1,406 21)	1 4741	683 34
YPF SOCIEDAD ANONIMA SPONSORED ADR REPSTG CL D (YPF)	1,157 00	45 0500	52,122 85	41 7463	48,300 50	3,822 35	7 0589	3,679 28
ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN (ITUB)	1,342 00	23 5500	31,604 10 10 30	23 4407	31,457 42	146 68	0 3729	117.84
PETROLEO BRASILEIRO S A SPON ADR (PBRA)	1,020 00	30 6800	31,293 60 229 16	30 7257	31,340 21	(46 61)	0 4890	153 02
TOTAL LORD, ABBETT & CO NON-US EQUITY			3,982,873 65 ✓ 20,186 71		3,818,777 16	164,096 49	2 5965	97,793 04
			Market Value		Adjusted Cost / ⁶ Original Cost	Unrealized Gain (Loss)		Estimated Annual Income
TOTAL PORTFOLIO			4,003,060.36		3,818,777.16	164,096.49		97,793.04

CASH 162,257
 EQUITIES 3,820,616.65 ←
 ACCRUED 20,186.71

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

Period Ended June 30, 2011

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
SNOW ALL CAP VALUE								
U S DOLLAR	493 50	1 0000	493 50		493 50			
GS FINANCIAL SQUARE MONEY MARKET FUND - FST SHARES (FSMXX)	228,612 530	1 0000	228,612 53 <i>229,106.03</i>	1 0000	228,612 53		0 1000	228 61
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
ALCOA INC. CMN (AA)	16,065 00	15 8600	254,790 90	15.4995	248,998 71	5,792 19	0.7566	1,927 80
ALLSTATE CORPORATION COMMON STOCK (ALL)	8,280 00	30 5300	252,788 40 1,738 80	32 3081	267,511 31	(14,722 91)	2 7514	6,955 20
AMGEN INC CMN (AMGN)	4,865 00	58 3500	283,872 75	56.8713	276,679 11	7,193 64		
ARCHER DANIELS MIDLAND CO CMN (ADM)	9,110 00	30 1500	274,666 50	32 2377	293,685 24	(19,018 74)	2 1227	5,830 40
AVERY DENNISON CORPORATION CMN (AVY)	6,670 00	38 6300	257,662 10	42 3955	282,778 20	(25,116 10)	2 5887	6,670 00
BANCORPSOUTH INC CMN (BXS)	11,370 00	12 4100	141,101 70 113 70	15 2385	173,261 65	(32,159.95)	0 3223	454 80
BANK OF AMERICA CORP CMN (BAC)	12,580 00	10 9600	137,876 80	11 9152	149,892 60	(12,015 80)	0 3650	503 20
BARNES GROUP INC CMN (B)	10,300 00	24 8100	255,543 00	21 9400	225,982 07	29,560 93	1 2898	3,296 00
BOEING COMPANY CMN (BA)	3,520 00	73 9300	260,233 60	66 4777	234,001 46	26,232 14	2 2724	5,913 60
CHESAPEAKE ENERGY CORPORATION CMN (CHK)	8,990 00	29 6900	266,913.10 786 63	26 8327	241,226 08	25,687 02	1 1788	3,146 50
COMMUNITY HEALTH SYS INC CMN (CYH)	5,245 00	25 6800	134,691 60	28 3644	148,771 26	(14,079 66)		
COMPUTER SCIENCES CORP CMN (CSC)	4,605 00	37 9600	174,805 80 635 00	44 1202	203,173.65	(28,367 85)	2 1075	3,684 00
CONOCOPHILLIPS CMN (COP)	3,865 00	75 1900	290,609 35	68 3348	264,113 82	26,495 53	3 5111	10,203 60
GAP INC CMN (GPS)	12,090 00	18 1000	218,829 00	21 6670	261,954 12	(43,125 12)	2 4862	5,440 50
GENERAL ELECTRIC CO CMN (GE)	13,915 00	18 8600	262,436 90 2,087 25	18.3691	255,606 27	6,830 63	3 1813	8,349 00
HARTFORD FINANCIAL SRVCS GROUP CMN (HIG)	10,140 00	26 3700	267,391 80 1,014 00	28 1269	285,206 33	(17,814 53)	1 5169	4,056 00
HEALTH NET, INC CMN (HNT)	8,630 00	32 0900	276,936 70	28 1331	242,788 87	34,147 83		
INTERNATIONAL PAPER CO CMN (IP)	8,385 00	29 8200	250,040.70	26 4483	221,768.90	28,271 80	3 5211	8,804 25
JPMORGAN CHASE & CO CMN (JPM)	6,145 00	40 9400	251,576 30	42 2764	259,788 62	(8,212 32)	2 4426	6,145 00
LIFEPOINT HOSPITALS INC CMN (LPNT)	6,600 00	39 0800	257,928 00	37 8481	249,797 20	8,130 80		

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
SNOW. ALL CAP VALUE								
MACY'S INC CMN (M)	10,680.00	29.2400	312,283.20 1,068.00	25.4861	272,191.93	40,091.27	1.3680	4,272.00
MARATHON OIL CORPORATION CMN (MRO)	5,555.00	52.6800	292,637.40	39.2781	218,189.84	74,447.56	1.8983	5,555.00
MEDTRONIC INC CMN (MDT)	6,575.00	38.5300	253,334.75	37.5779	247,074.55	6,260.20	2.5175	6,377.75
METLIFE, INC CMN (MET)	6,185.00	43.8700	271,335.95	44.8403	277,337.28	(6,001.33)	1.6868	4,576.90
PATTERSON-UTI ENERGY, INC ORD CMN (PTEN)	9,870.00	31.6100	311,990.70	23.1201	228,195.05	83,795.65	0.6327	1,974.00
PFIZER INC CMN (PFE)	13,605.00	20.6000	280,263.00	18.0388	245,417.61	34,845.39	3.8835	10,884.00
PNC FINANCIAL SERVICES GROUP CMN (PNC)	4,425.00	59.6100	263,774.25	60.9344	269,634.84	(5,860.59)	2.3486	6,195.00
PRUDENTIAL FINANCIAL INC CMN (PRU)	4,455.00	63.5900	283,293.45	60.2357	268,350.20	14,943.25	1.8085	5,123.25
SAFEWAY INC CMN (SWY)	7,575.00	23.3700	177,027.75 1,098.38	22.5888	171,110.28	5,917.47	2.4818	4,393.50
TCF FINANCIAL CORP MINN (TCB)	11,950.00	13.8000	164,910.00	15.5505	185,828.71	(20,918.71)	1.4493	2,390.00
TEREX CORP (NEW) CMN (TEX)	10,750.00	28.4500	305,837.50	30.0534	323,074.13	(17,236.63)		
TEXAS INSTRUMENTS INC CMN (TXN)	7,910.00	32.8300	259,685.30	32.8248	259,644.34	40.96	1.5839	4,113.20
THE BANK OF NY MELLON CORP CMN (BK)	9,780.00	25.6200	250,563.60	29.8529	291,961.39	(41,397.79)	2.0297	5,085.60
TRUE RELIGION APPAREL INC CMN (TRLG)	5,690.00	29.0800	165,465.20	21.5748	122,760.70	42,704.50		
VALERO ENERGY CORPORATION CMN (VLO)	10,515.00	25.5700	268,868.55	23.6542	248,724.00	20,144.55	0.7822	2,103.00
WELLS FARGO & CO (NEW) CMN (WFC)	9,870.00	28.0600	276,952.20	30.3552	299,606.20	(22,654.00)	1.7106	4,737.60
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	3,925.00	48.2200	189,263.50	48.4682	190,237.61	(974.11)	1.5693	2,970.20
TOTAL SNOW. ALL CAP VALUE			9,327,287.33 8,541.76		9,135,430.16	191,857.17	1.9281	152,359.47
TOTAL PORTFOLIO			Market Value 9,335,829.09		Adjusted Cost / Original Cost 9,135,430.16	Unrealized Gain (Loss) 191,857.17		Estimated Annual Income 152,359.47

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Portfolio No XXX-XX331-1

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CASH 229,106.03
 EQUITIES 9,098,181.30 ←
 ACCRUED INT 8,541.76

Period Ended June 30, 2011

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
OF DENT ALL CAP GROWTH								
U S DOLLAR	523 12	1.0000	523 12		523 12			
GS FINANCIAL SQUARE MONEY MARKET FUND - FST SHARES (FSMXX)	170,658.690	1 0000	170,658 69 <u>71,181.81</u>	1 0000	170,658 69		0 1000	170 66
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
3 D SYSTEMS CORP (NEW) CMN (DDD)	5,492 00	19 7100	108,247 32	18 0369	99,058 56	9,188 76		
ADTRAN INC CMN (ADTN)	3,910 00	38 7100	151,356 10	39 1282	152,991 07	(1,634 97)	0 9300	1,407 60
AMERICAN PUBLIC EDUCATION INC CMN (APEI)	3,212 00	44 5100	142,966 12	37 5656	120,660 79	22,305 33		
AMERICAN TOWER CORPORATION CMN CLASS A (AMT)	2,891 00	52 3300	151,286.03	51 1064	147,748 57	3,537 46		
ANSYS INC CMN (ANSS)	7,400 00	54 6700	404,558 00	53 4997	395,897 53	8,660 48		
APACHE CORP CMN (APA)	1,205 00	123 3900	148,684 95	119 4770	143,969 82	4,715 13	0 4863	723 00
BEACON ROOFING SUPPLY, INC. CMN (BECN)	10,351 00	22.8200	236,209 82	18 5407	191,914 48	44,295 34		
CAPELLA EDUCATION COMPANY CMN (CPLA)	1,466 00	41.8500	61,352 10	61 8335	90,647.93	(29,295 83)		
CELGENE CORPORATION CMN (CELG)	3,012 00	60 3200	181,683 84	59 4095	178,941 43	2,742 41		
CISCO SYSTEMS, INC CMN (CSCO)	7,967 00	15 6100	124,364 87	19 1625	152,667 27	(28,302 40)	1 5375	1,912 08
DEALERTRACK HOLDINGS, INC CMN (TRAK)	7,299 00	22 9500	167,512 05	20 9739	153,088 24	14,423 81		
ECOLAB INC CMN (ECL)	3,907 00	56 3800	220,276 66 683 73	49 0909	191,798 01	28,478 65	1 2416	2,734 90
EXPEDITORS INTL WASH INC CMN (EXPD)	8,868 00	51 1900	453,952 92	53 9352	478,297 12	(24,344 20)	0 9768	4,434 00
FASTENAL CO CMN (FAST)	17,828 00	35 9900	641,629 72	30.6042	545,610 87	96,018 85	1 4448	9,270 56
HEALTHCARE SVCS GROUP INC CMN (HCSG)	9,179 00	16 2500	149,158 75	16 4695	151,173 11	(2,014 36)	3 9077	5,828 67
IDEX LABORATORIES CMN (IDXX)	6,699 00	77 5600	519,574 44	73 4051	491,740 76	27,833 68		
II-VI INC CMN (IIVI)	8,182 00	25 6000	209,459 20	24 7514	202,515 72	6,943 48		
INTEL CORPORATION CMN (INTC)	5,622 00	22 1600	124,583 52	21 3605	120,088 45	4,495 07	3 2708	4,074 83
JACOBS ENGINEERING GRP CMN (JEC)	6,276 00	43 2500	271,437.00	46 6945	293,054 59	(21,617 59)		
K12 INC CMN (LRN)	5,151 00	33 1400	170,704.14	29 5556	152,241 14	18,463 00		
LKQ CORPORATION CMN (LKQX)	9,784 00	26 0900	255,264 56	24 3650	238,386 85	16,877 71		
MARKEL CORPORATION CMN (MKL)	747 00	396 8100	296,417 07	389 5118	290,965 32	5,451 75		
MONSANTO COMPANY CMN (MON)	2,059.00	72 5400	149,359 86	66 2269	136,361 19	12,998 67	1 5440	2,306 08
PRICE T ROWE GROUP INC CMN (TROW)	4,483 00	60 3400	270,504 22	64 1697	287,672 96	(17,168 74)	2 0550	5,558 92
QUALCOMM INC CMN (QCOM)	7,669 00	56 7900	435,522 51	51 1095	391,958 81	43,563 70	1 5144	6,595 34

Period Ended June 30, 2011

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
DF DENT ALL CAP GROWTH								
QUANTA SERVICES INC CMN (PWR)	8,217 00	20 2000	165,983 40	22 1950	182,376 33	(16,392 93)		
RENAISSANCE RE HOLDINGS LTD CMN (RNR)	2,012 00	69 9500	140,739.40	70 9142	142,679 40	(1,940 00)	1 4868	2,092 48
RESMED INC CMN (RMD)	9,789 00	30 9500	302,969 55	34 6825	339,507 04	(36,537 49)		
ROPER INDS INC (NEW) CMN (ROP)	3,433 00	83 3000	285,968 90	79 3739	272,490 61	13,478 29	0 5282	1,510 52
SCHLUMBERGER LTD CMN (SLB)	3,820 00	86 4000	330,048 00 955 00	82 6169	315,596 73	14,451 27	1 1574	3,820 00
STERICYCLE INC CMN (SRCL)	1,410 00	89 1200	125,659 20	81 9298	115,521 02	10,138 18		
TECHNE CORP CMN (TECH)	1,297 00	83 3700	108,130 89	69 3171	89,904 28	18,226 61	1 2954	1,400 76
TRIMBLE NAVIGATION LTD CMN (TRMB)	6,033 00	39 6400	239,148 12	40 9606	247,115 46	(7,967 34)		
UNIT CORP CMN (UNT)	2,142 00	60 9300	130,512 06	47 7130	102,201 21	28,310 85		
VISA INC CMN CLASS A (V)	3,244 00	84 2600	273,339 44	70 3022	228,060 28	45,279 16	0 7121	1,946 40
CORE LABORATORIES N V. CMN (CLB)	1,946 00	111 5400	217,056 84	91 6942	178,436 87	38,619 97	0 8965	1,946 00
POTASH CORP OF SASKATCHEWAN INC (POT)	4,702 00	56 9900	267,966 98	50 1161	235,645 68	32,321 30	0 4913	1,316 56
TEVA PHARMACEUTICAL IND LTD ADS (TEVA)	5,121 00	48 2200	246,934.62	50 4567	258,388 64	(11,454 02)	1 5693	3,875 27
ULTRA PETROLEUM CORP CMN (UPL)	7,017 00	45 8000	321,378 60	48 2304	338,432 68	(17,054 08)		
TOTAL DF DENT ALL CAP GROWTH			9,373,083 58 1,638 73		9,016,988 63	356,094 96	1 2815	62,924 61
			Market Value		Adjusted Cost / Original Cost	Unrealized Gain (Loss)		Estimated Annual Income
TOTAL PORTFOLIO			9,374,722 31		9,016,988 63	356,094 96		62,924 61

CASH 171,181.81
 EQUITIES 9,201,901.67 ←
 ACCRUED INT 1,638.73

⁸ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41 CL 41-F 10 0 CTF 5-15-20 REG CUSIP 31340YNS4							
54,021 23	112 0824000	690 27	60,548 29	59,963 56	584 73	0 00	584 73
Issue Date: 15 Apr 89 Rate 10% Maturity Date 15 May 20							
FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032 BEO CUSIP 31297KV74							
145,457 08	115 6870000	848 49	168,274 93	163,093 75	5,181 18	0 00	5,181 18
Issue Date: 1 Dec 04 Rate: 7% Yield to Maturity 2 953% Maturity Date: 1 Mar 32							
FEDERAL HOME LN MTG CORP POOL #A53674 7 5% 10-01-2036 BEO CUSIP 3128KGCK2							
63,730 23	116 0990000	398 31	73,990 16	70,182 92	3,807 24	0 00	3,807 24
Issue Date 1 Oct 06 Rate 7 5% Maturity Date 1 Oct 36							
FEDERAL HOME LN MTG CORP POOL #D32289 10% 06-01-2020 BEO CUSIP 313970RJ6							
88,308 47	118 4300000	735 90	104,583 72	100,230 12	4,353 60	0 00	4,353 60
Issue Date 1 Mar 93 Rate 10% Yield to Maturity 2 715% Maturity Date 1 Jun 20							
FEDERAL HOME LN MTG CORP POOL #D9-8086 6 5% 10-01-2028 BEO CUSIP 3128E46X5							
187,546 66	112 7610000	1,015 87	211,479 48	205,011 94	6,467 54	0 00	6,467 54
Issue Date 1 Oct 08 Rate 6.5% Maturity Date 1 Oct 28							
FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037 BEO CUSIP 3128M4J38							
92,244 18	115 1970000	538 09	106,262 52	101,987 46	4,275 06	0 00	4,275 06
Issue Date 1 Feb 07 Rate 7% Yield to Maturity 3 786% Maturity Date 1 Feb 37							
FHLMC GOLD C01187 7.5 05-01-2031 CUSIP 31292HJ88							
73,269 12	116 8758000	457 93	85,633.87	82,427 76	3,206 11	0 00	3,206 11
Issue Date: 1 May 01 Rate 7 5% Yield to Maturity 3 155% Maturity Date 1 May 31							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FHLMC GOLD C01376 7 07-01-2032 CUSIP 31292HQ56							
94,068 05	116.1640000	548 72	109,273 21	107,472 75	1,800 46	0 00	1,800 46
Issue Date 1 Jul 02 Rate: 7% Yield to Maturity 3 601% Maturity Date 1 Jul 32							
FHLMC GOLD G01743 9 02-01-2031 CUSIP 31283H5C5							
56,191 78	118 5270000	421 43	66,602 43	64,620 54	1,981 89	0 00	1,981 89
Issue Date. 1 Nov 04 Rate 9% Maturity Date 1 Feb 31							
FHLMC GOLD G8-0065 7.75 12-25-2021 CUSIP. 31335PCA1							
20,033 33	114 1480000	129 38	22,867 64	23,320 06	- 452 42	0.00	- 452 42
Issue Date 1 Oct 99 Rate 7 75% Yield to Maturity 2 898% Maturity Date 25 Dec 21							
FHLMC GROUP #C00137 9 00 MTG PARTN CTF DUE 5-1-2022 REG CUSIP 31292GEJ1							
21,184 53	119 0950000	158 88	25,229 71	25,083 81	145 90	0 00	145 90
Issue Date. 1 May 92 Rate 9% Yield to Maturity 2 945% Maturity Date 1 May 22							
FHLMC MULTICLASS SER T-41 CL 2A 6 65092992783 07-25-2032 CUSIP 31392MEM0							
158,474 50	113 6661000	871 44	180,131 78	174,718 15	5,413 63	0 00	5,413 63
Issue Date 1 May 02 Rate 6 59873% Yield to Maturity 4.45% Maturity Date 25 Jul 32							
FHLMC MULTICLASS SER T-57 CL 1A3 7 5 07-25-2043 CUSIP 31394JDA2							
97,586 61	114 9482000	609 91	112,174 05	108,321 14	3,852 91	0 00	3,852 91
Issue Date 1 Sep 03 Rate. 7 5% Yield to Maturity. 4 566% Maturity Date. 25 Jul 43							
FHLMC MULTICLASS SER T-58 CL 2A 6 5 09-25-2043 CUSIP 31394JY35							
128,948 73	112 7187000	698 47	145,349 33	145,067 33	282 00	0 00	282 00
Issue Date 1 Sep 03 Rate 6 5% Yield to Maturity 3 883% Maturity Date 25 Sep 43							

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-2025 CUSIP. 3133T62N0							
176,813 00	114 9726000	1,178 75	203,286 50	201,898 36	1,388 14	0 00	1,388 14
Issue Date 1 Feb 95 Rate 8% Maturity Date 15 Feb 25							
FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043 CUSIP 31393LFM0							
540,142 08	116 6047000	3,150 82	629,831 05	604,959 13	24,871 92	0 00	24,871.92
Issue Date 1 Feb 03 Rate 7% Yield to Maturity 4 011% Maturity Date 25 Feb 43							
FHLMC POOL #29-9134 8 05-01-2017 CUSIP. 313449EF3							
33,245 76	113 6770000	443 27	37,792 78	36,372 95	1,419 83	0 00	1,419 83
Issue Date 1 Aug 87 Rate 8% Yield to Maturity 1 04% Maturity Date 1 May 17							
FNMA FNMA #0656646 7 05-01-2032 CUSIP 31390UP75							
49,468 50	114 4650000	288 56	56,624 11	56,363 18	260 93	0 00	260 93
Issue Date 1 Jul 02 Rate 7% Maturity Date 1 May 32							
FNMA POOL #AD0725 7% 12-01-2032 BEO CUSIP 31418MYX4							
322,883 25	116 9020000	1,883 48	377,456 97	366,068 88	11,388 09	0 00	11,388 09
Issue Date 1 Jan 10 Rate 7% Yield to Maturity 2 85% Maturity Date 1 Dec 32							
FNMA POOL #AE0079 7% 07-01-2034 BEO CUSIP 31419ACR6							
202,443 31	115 7210000	1,180 91	234,269 42	229,899 68	4,369 74	0 00	4,369 74
Issue Date 1 Jun 10 Rate 7% Yield to Maturity 3 271% Maturity Date 1 Jul 34							
FNMA POOL #252285 7% DUE 12-01-2028 REG CUSIP 31371HF29							
32,390 21	116 6740000	188 94	37,790 95	36,894 48	896 47	0 00	896 47
Issue Date 1 Dec 98 Rate 7% Yield to Maturity 3 156% Maturity Date 1 Dec 28							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss			
					Market	Translation	Total	
<i>Fixed Income</i>								
Government mortgage backed securities								
FNMA POOL #252335 7% DUE 02-01-2029 REG CUSIP 31371HHL5								
65,542.92	116 6740000	382 33	76,471 54	74,391 20	2,080 34	0 00	2,080 34	
Issue Date 1 Jan 99 Rate 7% Yield to Maturity 3 156% Maturity Date 1 Feb 29								
FNMA POOL #253293 8% DUE 03-01-2020 REG CUSIP 31371JKE3								
88,655 58	119 4340000	591 03	105,884 90	101,067 36	4,817 54	0 00	4,817 54	
Issue Date: 1 Mar 00 Rate 8% Yield to Maturity 1 753% Matunty Date. 1 Mar 20								
FNMA POOL #253354 7% DUE 07-01-2030 REG CUSIP 31371JMB7								
34,083.94	115.7460000	198 82	39,450 79	36,469 82	2,980 97	0 00	2,980 97	
Issue Date: 1 Jun 00 Rate: 7% Yield to Matunty 3 084% Maturity Date 1 Jul 30								
FNMA POOL #253406 8% 06-01-2030 BEO CUSIP 31371JNX8								
66,344 41	117 7360000	442 29	78,111 25	76,218.78	1,892 47	0 00	1,892 47	
Issue Date. 1 Jun 00 Rate: 8% Matunty Date 1 Jun 30								
FNMA POOL #253448 7 5% 07-01-2030 BEO CUSIP 31371JP99								
161,309 01	117 3840000	1,008 18	189,350 96	182,696 17	6,654 79	0 00	6,654 79	
Issue Date 1 Jul 00 Rate 7 5% Maturity Date 1 Jul 30								
FNMA POOL #254360 7% 05-01-2032 BEO CUSIP 31371KQM6								
260,826 26	114 4650000	1,521 48	298,554 77	297,667 97	886.80	0 00	886 80	
Issue Date: 1 Apr 02 Rate: 7% Yield to Maturity 3 787% Matunty Date 1 May 32								
FNMA POOL #257458 7% 11-01-2038 BEO CUSIP 31371N5T8								
266,500.17	115 0070000	1,554 58	306,493 85	297,230 97	9,262 88	0 00	9,262 88	
Issue Date. 1 Oct 08 Rate 7% Yield to Maturity 3 574% Matunty Date 1 Nov 38								

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FNMA POOL #257562 7 5% 12-01-2028 BEO CUSIP 31371PB74							
203,388 56	114 5890000	1,271 17	233,060 91	223,346 06	9,714 85	0 00	9,714 85
Issue Date 1 Dec 08 Rate 7 5% Maturity Date 1 Dec 28							
FNMA POOL #315393 7 49% 05-01-2025 BEO CUSIP 31374JKE0							
34,128 21	117 0470000	213 01	39,946 04	37,030 18	2,915 86	0 00	2,915 86
Issue Date 1 Jul 95 Rate 7 49% Yield to Maturity 2 674% Maturity Date 1 May 25							
FNMA POOL #397740 6 65% 10-01-2027 BEO CUSIP: 31378FZD0							
80,259 10	114 3370000	444 76	91,765 84	85,877 23	5,888 61	0 00	5,888 61
Issue Date 1 Oct 97 Rate 6 65% Maturity Date 1 Oct 27							
FNMA POOL #402886 6 65% 10-01-2027 BEO CUSIP 31378MRF9							
54,851 06	114 8380000	303 96	62,989 86	58,690 62	4,299 24	0 00	4,299 24
Issue Date 1 Jan 98 Rate 6 65% Maturity Date 1 Oct 27							
FNMA POOL #403451 6% 01-01-2028 BEO CUSIP 31378NEY0							
36,501 84	108 9910000	182 50	39,783 72	39,011 34	772 38	0 00	772 38
Issue Date 1 Jan 98 Rate 6% Maturity Date 1 Jan 28							
FNMA POOL #454045 9% 12-01-2019 BEO CUSIP 31380YL24							
26,267 98	115.1720000	197 00	30,253 35	29,297 01	956 34	0 00	956 34
Issue Date 1 Nov 98 Rate: 9% Yield to Maturity 1 56% Maturity Date 1 Dec 19							
FNMA POOL #513874 6 3% 09-01-2029 BEO CUSIP 31383U2F1							
208,598.39	112 6530000	1,095 14	234,992 34	223,786 97	11,205 37	0 00	11,205 37
Issue Date 1 Oct 99 Rate 6 3% Maturity Date 1 Sep 29							

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FNMA POOL #547542 8 5% 10-01-2026 BEO CUSIP 31385NHT9							
122,895 92	117 7950000	870 51	144,765 24	141,483 93	3,281 31	0 00	3,281 31
Issue Date 1 Jul 00 Rate 8 5% Yield to Maturity 3 455% Maturity Date 1 Oct 26							
FNMA POOL #555203 7% DUE 09-01-2032 REG CUSIP 31385WX87							
131,255 03	113 5390000	765 65	149,025 64	143,724 25	5,301 39	0 00	5,301 39
Issue Date 1 Jan 03 Rate 7% Yield to Maturity 3 813% Maturity Date 1 Sep 32							
FNMA POOL #555355 9% 11-01-2030 BEO CUSIP 31385W5Q8							
57,786.60	117 8450000	433 39	68,098 61	64,865.46	3,233 15	0 00	3,233.15
Issue Date 1 Mar 03 Rate 9% Yield to Maturity 3 109% Maturity Date 1 Nov 30							
FNMA POOL #562443 6 45% 12-01-2030 BEO CUSIP 31386FZG3							
86,397.01	113 5160000	464 38	98,074 43	97,115 64	958 79	0 00	958 79
Issue Date 1 Jan 01 Rate 6 45% Yield to Maturity 2 387% Maturity Date 1 Dec 30							
FNMA POOL #567840 7% DUE 10-01-2030 REG CUSIP 31386MZD5							
441,038 95	115 7250000	2,572 72	510,392 32	491,758 43	18,633 89	0 00	18,633 89
Issue Date 1 Dec 00 Rate 7% Yield to Maturity 3 259% Maturity Date 1 Oct 30							
FNMA POOL #589584 7% 05-01-2031 BEO CUSIP 31387N6V4							
98,502.78	113.7710000	574 59	112,067 59	108,045 25	4,022 34	0 00	4,022 34
Issue Date 1 May 01 Rate 7% Maturity Date 1 May 31							
FNMA POOL #612047 8 5% 09-01-2026 BEO CUSIP 31388Q5G0							
103,744 82	117 8570000	734 85	122,270 53	119,306 54	2,963 99	0 00	2,963 99
Issue Date 1 May 02 Rate 8 5% Maturity Date 1 Sep 26							

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA POOL #637419 6 5% DUE 05-01-2017 REG CUSIP 31389WDY8							
70,479.31	109 5100000	381 76	77,181 89	75,401 85	1,780 04	0 00	1,780 04
Issue Date 1 May 02 Rate 6 5% Yield to Maturity 2 051% Maturity Date 1 May 17							
FNMA POOL #644863 7% 06-01-2032 BEO CUSIP 31390FML0							
180,032 48	115 7450000	1,050 18	208,378 59	204,449 38	3,929 21	0 00	3,929 21
Issue Date 1 Jun 02 Rate 7% Maturity Date 1 Jun 32							
FNMA POOL #755974 8 5% DUE 11-01-2028 REG CUSIP 31403R2F4							
39,210 29	118 1140000	277 73	46,312.84	44,699.74	1,613 10	0 00	1,613 10
Issue Date 1 Dec 03 Rate 8 5% Yield to Maturity 3 551% Maturity Date 1 Nov 28							
FNMA POOL #851350 7 5% 02-01-2036 BEO CUSIP 31408GZP5							
113,786 17	118 9860000	711 16	135,389 61	126,444 87	8,944 74	0 00	8,944 74
Issue Date 1 Feb 06 Rate 7 5% Maturity Date 1 Feb 36							
FNMA POOL #931821 7% 08-01-2039 BEO CUSIP 31412QG60							
84,350 84	115 7460000	492 04	97,632 72	95,790 93	1,841 79	0 00	1,841 79
Issue Date 1 Aug 09 Rate 7% Maturity Date 1 Aug 39							
FNMA POOL #995003 7 5% 01-01-2035 BEO CUSIP 31416BKQ0							
108,467 96	117 1410000	677 92	127,060 45	123,585 68	3,474 77	0 00	3,474 77
Issue Date 1 Oct 08 Rate 7 5% Yield to Maturity 3 311% Maturity Date 1 Jan 35							
FNMA POOL #995010 8% 09-01-2038 BEO CUSIP 31416BKX5							
122,903 63	116 9040000	819 35	143,679 26	137,805 70	5,873 56	0 00	5,873 56
Issue Date 1 Oct 08 Rate 8% Yield to Maturity 4 401% Maturity Date 1 Sep 38							

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss			
					Market	Translation	Total	
<i>Fixed Income</i>								
Government mortgage backed securities								
FNMA PREASSIGN 00713 7 5 01-25-2028 CUSIP 31392CT20								
152,450 74	116 8774000	952 81	178,180 46	170,091 17	8,089 29	0 00	8,089 29	
Issue Date 1 Apr 02 Rate 7 5% Yield to Maturity 4 418% Maturity Date 25 Jan 28								
FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 CUSIP 31392GWB7								
199,452 14	116 8082000	1,198 18	232,976 45	223,386 39	9,590 06	0 00	9,590 06	
Issue Date 1 Jan 03 Rate 7.20886% Yield to Maturity 4 435% Maturity Date 25 Dec 42								
FNMA REMIC VAR RT 02-17-2031 CUSIP 31359SGU8								
32,769 09	115 8940000	269 32	37,977 40	36,701 38	1,276 02	0 00	1,276 02	
Issue Date 1 Feb 01 Rate 9 86273% Yield to Maturity 4 046% Maturity Date 17 Feb 31								
GNMA POOL #003026 7% 01-20-2031 BEO CUSIP 36202DLF6								
30,402.62	116.7366000	177 34	35,490 98	34,782 50	708 48	0 00	708 48	
Issue Date 1 Jan 01 Rate 7% Yield to Maturity 2 541% Maturity Date: 20 Jan 31								
GNMA POOL #003062 7% 03-20-2016 BEO CUSIP: 36202DMK4								
28,783.57	109 2250000	167 90	31,438 85	31,778 86	- 340 01	0 00	- 340 01	
Issue Date 1 Mar 01 Rate 7% Yield to Maturity 1 726% Maturity Date 20 Mar 16								
GNMA POOL #249695 9 5% 12-15-2018 BEO CUSIP 36219HKG7								
74,092 30	118 3460000	586 56	87,685 27	85,391.38	2,293 89	0 00	2,293 89	
Issue Date 1 Dec 88 Rate, 9 5% Maturity Date 15 Dec 18								
GNMA POOL #300445 8 45% 10-15-2020 BEO CUSIP 362208WE6								
54,359 83	118 0430000	382 78	64,167 97	59,252 22	4,915 75	0 00	4,915 75	
Issue Date 1 Dec 90 Rate 8 45% Maturity Date 15 Oct 20								

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss			
					Market	Translation	Total	
<i>Fixed Income</i>								
Government mortgage backed securities								
GNMA POOL #416745 7 5% 05-15-2026 BEO CUSIP 36206N5E1								
262,978 20	117 1190000	1,643 61	307,997 43	293,220 70	14,776 73	0 00	14,776 73	
Issue Date 1 May 96 Rate 7 5% Maturity Date: 15 May 26								
GNMA POOL #454505 7 1% 03-20-2028 BEO CUSIP 36208L3N5								
93,666 01	115 5080000	554 19	108,191 73	102,271 58	5,920 15	0 00	5,920 15	
Issue Date: 1 May 98 Rate 7 1% Maturity Date 20 Mar 28								
GNMA POOL #455990 7% 01-15-2029 BEO CUSIP 36208NRK1								
125,081 25	117 3110000	729 64	146,734 06	139,621 94	7,112 12	0 00	7,112 12	
Issue Date 1 Jan 09 Rate 7% Maturity Date 15 Jan 29								
GNMA POOL #509787 7 5% 09-15-2029 BEO CUSIP 36211DJ84								
262,405 18	117.5430000	1,640 03	308,438 92	292,581 79	15,857 13	0 00	15,857 13	
Issue Date. 1 Sep 99 Rate 7 5% Maturity Date: 15 Sep 29								
GNMA POOL #518819 6.3% 09-20-2029 BEO CUSIP 36211PK85								
65,203 23	111 3540000	342 31	72,606 40	69,950 83	2,655 57	0 00	2,655 57	
Issue Date 1 Sep 99 Rate 6 3% Maturity Date: 20 Sep 29								
GNMA POOL #526707 6 3% 12-20-2029 BEO CUSIP 36211YDL5								
107,606 40	111 1040000	564 93	119,555 01	115,441 50	4,113 51	0 00	4,113 51	
Issue Date 1 Jan 00 Rate 6.3% Maturity Date 20 Dec 29								
GNMA POOL #526708 6 3% 12-20-2029 BEO CUSIP 36211YDM3								
95,471 73	111 1040000	501 22	106,072 91	102,423 25	3,649 66	0 00	3,649 66	
Issue Date 1 Jan 00 Rate 6 3% Maturity Date 20 Dec 29								

◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
GNMA POOL #526836 6 3% 01-20-2030 BEO CUSIP. 36211YHM9							
65,675.25	111 1040000	344 79	72,967 83	70,457 23	2,510 60	0 00	2,510 60
Issue Date 1 Feb 00 Rate 6 3% Maturity Date 20 Jan 30							
GNMA POOL #526958 6 3% 12-20-2029 BEO CUSIP 36211YMF8							
82,766 83	111 1040000	434 52	91,957 25	88,793 30	3,163 95	0 00	3,163 95
Issue Date 1 Mar 00 Rate. 6 3% Maturity Date 20 Dec 29							
GNMA POOL #532123 6.3% 03-20-2030 BEO CUSIP. 36212FD43							
226,027.90	111 3540000	1,186 64	251,691 10	242,485 56	9,205 54	0 00	9,205 54
Issue Date 1 Apr 00 Rate 6 3% Maturity Date 20 Mar 30							
GNMA POOL #594845 7% 08-15-2032 BEO CUSIP 36201VZJ4							
143,156 31	116 9410000	835 07	167,408 42	165,345 54	2,062 88	0 00	2,062 88
Issue Date 1 Aug 02 Rate 7% Maturity Date 15 Aug 32							
GNMA POOL #605004 7% 03-20-2034 BEO CUSIP 36200NDH1							
140,556 89	115 5220000	819 91	162,374 13	150,044 46	12,329 67	0 00	12,329 67
Issue Date 1 Mar 04 Rate. 7% Maturity Date 20 Mar 34							
GNMA POOL #605068 7% 01-20-2034 BEO CUSIP 36200NFH9							
125,719 71	115 5220000	733 36	145,233 92	134,205 79	11,028 13	0 00	11,028 13
Issue Date 1 Mar 04 Rate 7% Maturity Date 20 Jan 34							
GNMA POOL #780030 SER 2024 7% DUE 06-15-2024 REG CUSIP 36225AA75							
53,404 27	115 8320000	311 52	61,859 23	60,513 71	1,345 52	0 00	1,345 52
Issue Date 1 Dec 94 Rate 7% Yield to Maturity 3 309% Maturity Date 15 Jun 24							

◆ **Asset Detail - Base Currency**

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
GNMA POOL #781051 8 5% 05-20-2029 BEO CUSIP. 36225BEY0							
80,494 75	120 3830000	570 17	96,901 99	91,713 73	5,188 26	0 00	5,188 26
Issue Date. 1 Jun 99 Rate 8 5% Maturity Date: 20 May 29							
GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG CUSIP 36202CWE9							
31,564 95	118 3628000	210 43	37,361 15	36,299 70	1,061 45	0 00	1,061 45
Issue Date 1 Jun 97 Rate 8% Yield to Maturity 2 572% Maturity Date 20 Jun 27							
GNMAII POOL #003071 SER 2031 8% DUE 04-20-2031 REG CUSIP 36202DMU2							
47,667 68	119 3570000	317 78	56,894 71	53,864 48	3,030 23	0 00	3,030 23
Issue Date 1 Apr 01 Rate 8% Yield to Maturity 2 612% Maturity Date 20 Apr 31							
GOVERNMENT NATIONAL MORTGAGE ASSOC 7 5% POOL#338371 12-15-2022 CUSIP 36224T2C3							
162,555 76	117 3540000	1,015 97	190,765 68	181,960 84	8,804 84	0 00	8,804 84
Issue Date: 1 Dec 92 Rate 7 5% Maturity Date 15 Dec 22							
GOVT NATL MTG 7% DUE 01-16-2030 CUSIP 3837H3E94							
145,067 32	113 5238000	846 22	164,685 93	164,288 73	397 20	0 00	397 20
Issue Date. 1 Jan 00 Rate 7% Yield to Maturity. 4 09% Maturity Date 16 Jan 30							
Total USD		54,007.50	10,254,507 92	9,898,085 84	356,422.08	0.00	356,422.08
Total United States		54,007.50	10,254,507.92	9,898,085.84	356,422 08	0 00	356,422 08
Total Government Mortgage Backed Securities		8,875,939.74	54,007.50	10,254,507.92	9,898,085.84	356,422.08	0.00
Total Fixed Income		8,875,939.74	54,007.50	<u>10,254,507.92</u>	9,898,085.84	356,422.08	0.00

Period Ended June 30, 2011

FIXED INCOME

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME LDN (CUSTOM - 883)								
U S DOLLAR	16,080 13	1 0000	16,080 13		16,080 13			
GS FINANCIAL SQUARE MONEY MARKET FUND - FST SHARES Moody's Aaa	650,271 080	1 0000	650,271 08 <i>660,351.21</i>	1 0000	650,271 08		0 1000	650 27
	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
VERIZON COMMUNICATIONS INC 5 25% 04/15/2013 SR LIEN M-W+40 OOBP S&P A- /Moody's A3	400,000 00	107 3740	429,496 00 4,375 00	107 0092 107 84	428,036 82 431,370 80	1,459 18 (1,874 80)	1 2808	21,000 00
HSBC FINANCE CORPORATION 4 75% 07/15/2013 USD S&P A /Moody's A3	400,000 00	105 8910	423,564 00 8,708 33	106 3296 107 07	425,318 37 428,281 00	(1,754 37) (4,717 00)	1.5858	19,000 00
COMCAST CORPORATION 5 3% 01/15/2014 SR LIEN M- W+25 OOBP S&P BBB+ /Moody's Baa1	390,000 00	109 6680	427,705 20 9,473.75	108 5559 109 34	423,367 86 426,429 90	4,337 34 1,275 30	1 8379	20,670 00
REED ELSEVIER CAPITAL INC 7.75% 01/15/2014 USD SR LIEN M-W+50 OOBP S&P BBB+ /Moody's Baa1	380,000 00	114 6490	435,666 20 13,497 92	113 5418 114 72	431,458 69 435,922 20	4,207 51 (256 00)	2 2377	29,450 00
ALTRIA GROUP, INC 7 75% 02/06/2014 SR LIEN S&P BBB /Moody's Baa1	370,000 00	114 4860	423,598 20 11,470 00	114 1838 115 34	422,480 24 426,754 52	1,117 96 (3,156 32)	2 1157	28,675 00
HEWLETT-PACKARD COMPANY 6 125% 03/01/2014 SR LIEN M-W+50 OOBP S&P A /Moody's A2	380,000 00	112 1760	426,268 80 7,693 68	111 6387 112.65	424,226 94 428,078 80	2,041 86 (1,810 00)	1 6513	23,275 00
PACIFIC GAS & ELECTRIC COMPANY 4 800000 03/01/2014 M- W+20 OOBP S&P BBB+ /Moody's A3	400,000 00	108 7130	434,852 00 6,346 67	108 6860 109 07	434,744.09 436,292.00	107 91 (1,440 00)	1 4701	19,200 00
CISCO SYSTEMS, INC 1 625% 03/14/2014 SR LIEN M- W+10 OOBP S&P A+ /Moody's A1	370,000 00	100 9760	373,611 20 1,736 94	100 1927 100 21	370,713 09 370,762 20	2,898 11 2,849 00	1 5519	6,012 50
CATERPILLAR FINANCIAL SERVS CR 1 65% 04/01/2014 SR LIEN S&P A /Moody's A2	370,000 00	101 1800	374,366 00 1,509 29	100 4510 100 48	371,668 78 371,783 40	2,697 22 2,582 60	1 4822	6,105 00
DELL INC 5 625% 04/15/2014 S&P A- /Moody's A2	390,000 00	111 2200	433,758 00 4,570 31	110 2587 111 12	430,008 76 433,386 60	3,749 24 371 40	1 8385	21,937 50
FRANCE TELECOM 4 375% 07/08/2014 SR LIEN M- W+30 OOBP S&P A- /Moody's A3	400,000 00	108 2950	433,180 00 8,361 11	107 3176 107 88	429,270 51 431,512 20	3,909 49 1,667 80	1 8731	17,500 00

Period Ended June 30, 2011

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity In Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME LDN (CUSTOM - 883)								
PRUDENTIAL FINANCIAL, INC MTN 3 875% 01/14/2015 SER D SR LIEN S&P A /Moody's Baa2	400,000 00	104 3780	417,512 00 7,147 22	103 5311 103 75	414,124 42 414,999 40	3,387 58 2,512 60	2 8195	15,500 00
ANHEUSER-BUSCH INBEV WORLDWIDE 4 125% 01/15/2015 USD SER B SR LIEN M-W+30 00BP S&P A- /Moody's Baa1	410,000 00	107 5460	440,938 60 7,751 56	105 9058 106 29	434,213 80 435,773 10	6,724 80 5,165 50	2 3762	16,912 50
WELLS FARGO & COMPANY 3 625% 04/15/2015 SR LIEN S&P AA- /Moody's A1	410,000 00	104 5400	428,614 00 3,096 35	103.6954 103 91	425,151 28 426,012.90	3,462 72 2,601 10	2 5955	14,862 50
TELEFONICA EMISIONES, S A U 3 729% 04/27/2015 M- W+20 00BP S&P A- /Moody's Baa1	385,000 00	101 8180	391,999.30 2,512 41	101 1063 101 17	389,259 34 389,510 35	2,739 96 2,488 95	3 4179	14,356 65
MORGAN STANLEY MTN 6 0% 04/28/2015 USD SR LIEN S&P A /Moody's A2	380,000 00	108 4070	411,946 60 3,926 67	108 8741 109 41	413,721 47 415,744 00	(1,774 87) (3,797 40)	3 5021	22,800 00
BANK OF AMERICA CORPORATION 4 75% 08/01/2015 USD SR LIEN S&P A /Moody's A2	400,000 00	104 9170	419,668 00 7,863 89	105 1301 105 39	420,520 46 421,560 00	(852 46) (1,892.00)	3.3946	19,000 00
AMERICAN EXPRESS COMPANY 2 75% 09/15/2015 SR LIEN S&P BBB+ /Moody's A2	450,000 00	99 9700	449,865 00 3,609 38	99 0696 99 01	445,813.41 445,566 20	4,051 59 4,298 80	2 9876	12,375 00
VODAFONE GROUP PLC 5 000000 09/15/2015 M-W+20 00BP S&P A- /Moody's Baa1	400,000 00	110 2340	440,936 00 5,833 33	108 6790 109 12	434,715 82 436,492 20	6,220 18 4,443 80	2 7996	20,000 00
BP CAPITAL MARKETS PLC 3 125% 10/01/2015 SR LIEN S&P A /Moody's A2	420,000 00	102 6690	431,209 80 3,244 79	101 0197 101 07	424,282 78 424,502 40	6,927 02 6,707 40	2 8687	13,125 00
DIAGEO FINANCE B V. CPN 5 3000 10/28/2015 S&P A- /Moody's A3	390,000 00	112 8690	440,189 10 3,559 83	110 9995 111 56	432,898 08 435,074 20	7,291 02 5,114 90	2 5963	20,670 00
BEAR STEARNS COS LLC 5 3% 10/30/2015 USD SR LIEN S&P A+ /Moody's Aa3	400,000 00	109 5950	438,380 00 3,533 33	108 5834 109 02	434,333 61 436,094 00	4,046 39 2,286 00	3 1645	21,200 00
CITIGROUP INC. CPN 5 3000 01/07/2016 S&P A /Moody's A3	400,000 00	107 7110	430,844 00 10,187 78	106 8139 107.10	427,255 48 428,413 40	3,588 52 2,430 60	3 6514	21,200 00
CREDIT SUISSE (USA), INC 5 375% 03/02/2016 S&P A+ /Moody's Aa1	390,000 00	111 0840	433,227 60 6,871 04	110 1218 110 60	429,474 86 431,336 70	3,752 74 1,890.90	3 0354	20,962 50
KELLOGG COMPANY 4 45% 05/30/2016 SR LIEN S&P BBB+ /Moody's A3	400,000 00	109 0980	436,392 00 1,483 33	107 2340 107 53	428,936 04 430,106 40	7,455 96 6,285 60	2 8620	17,800 00
TIME WARNER CABLE INC 5 85% 05/01/2017 USD S&P BBB /Moody's Baa2	395,000 00	112 4550	444,197 25 3,787 06	109 8239 110 17	433,804 35 435,175.75	10,392 90 9,021 50	3 9490	23,107 50

Period Ended June 30, 2011

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity In Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM TAXABLE FUNDAMENTAL FIXED INCOME LDN (CUSTOM - 883)								
COMMONWEALTH EDISON COMPANY 6.15% 09/15/2017 SER 106 M-W+25 OOBP S&P A- /Moody's Baa1	370,000 00	115 7340	428,215 80 6,636 88	112.8559 113 28	417,567 00 419,147 70	10,648 80 9,068.10	3 8059	22,755 00
COVIDIEN INTERNATIONAL FINANCE 6 0% 10/15/2017 SER B SR LIEN M-W+25 OOBP S&P A /Moody's Baa1	370,000 00	116 8700	432,419 00 4,625 00	113 5103 113 92	419,988 26 421,517 30	12,430 74 10,901 70	3 5828	22,200 00
UBS AG STAMFORD BRANCH MTN 5 875% 12/20/2017 SER SERIES 2 SR LIEN S&P A+ /Moody's Aa3	290,000 00	109 6970	318,121 30 473 26	109 7457 110 07	318,262 47 319,188 50	(141 17) (1,067 20)	4 1429	17,037 50
EIB 1 625% 03/15/2013 MS SR LIEN S&P AAA /Moody's Aaa	440,000 00	101 6460	447,242 40 2,085 42	101 4138 101 63	446,220 50 447,172 00	1,021 90 70 40	0 7904	7,150 00
U S TREASURY NOTE 1 375000% 05/15/2013 MN ON THE RUN Moody's Aaa	1,697,000 00	101 7420	1,726,561 74 2,932 66	101 2017 101 35	1,717,393 02 1,719,982 25	9,168 72 6,579 49	0 7285	23,333 75
KFW 2 75% 10/21/2014 AO SR LIEN S&P AAA /Moody's Aaa	400,000 00	104 8880	419,552 00 2,108 33	103 3648 103 59	413,459 24 414,359 80	6,092 76 5,192 20	1 7000	11,000 00
EIB 2 875% 01/15/2015 JJ S&P AAA /Moody's Aaa	430,000 00	105 2080	452,394 40 5,666.15	103 8312 104 11	446,474 35 447,660 10	5,920.05 4,734 30	1 7542	12,362 50
KFW 2 625% 03/03/2015 SR LIEN S&P AAA /Moody's Aaa	440,000 00	104 3890	459,311 60 3,753 75	102 9841 103 19	453,129 84 454,036 00	6,181 76 5,275 60	1 7826	11,550 00
U S TREASURY NOTE 1 875000% 06/30/2015 JD ON THE RUN Moody's Aaa	1,709,000 00	102 3440	1,749,058 96	100 5818 100 61	1,718,942 52 1,719,500 30	30,116 44 29,558 66	1.7239	32,043 75
NIB 2 5% 07/15/2015 JJ SR LIEN S&P AAA /Moody's Aaa	350,000 00	103 8320	363,412 00 4,010 42	101 6645 101 76	355,825 76 356,160 00	7,586.24 7,252 00	2 0689	8,750 00
RENTEN 3 125% 07/15/2015 JJ S&P AAA /Moody's Aaa	420,000 00	105 5610	443,356 20 6,015 62	103 5703 103 76	434,995 18 435,772 40	8,361 02 7,583 80	2.1974	13,125 00
U S TREASURY NOTE 2 375000% 03/31/2016 MS ON THE RUN SR LIEN Moody's Aaa	1,284,000 00	103 4610	1,328,439 24 7,582 09	101 4302 101 50	1,302,363 38 1,303,233 37	26,075 86 25,205 87	2 0574	30,495 00
U S TREASURY NOTE 2 750000% 05/31/2017 MN ON THE RUN Moody's Aaa	859,000 00	103 4770	888,867 43 1,936 27	101 4530 101 51	871,481 47 871,932 93	17,385 96 16,934 50	2 4845	23,622 50

Period Ended June 30, 2011

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
GSAM: TAXABLE FUNDAMENTAL FIXED INCOME LDN (CUSTOM - 883)								
U S TREASURY NOTE 2.750000% 02/15/2019 FA ON THE RUN SR LIEN Moody's Aaa	448,000.00	100.9610	452,305.28 4,556.71	98.6021	441,737.41	10,567.87	2.9501	12,320.00
TOTAL GSAM: TAXABLE FUNDAMENTAL FIXED INCOME LDN (CUSTOM - 883)			21,647,593.41 204,533.53		21,403,990.96 21,464,685.89	243,602.45 182,907.52	2.2495	735,091.92
TOTAL PORTFOLIO			Market Value 21,852,126.94		Adjusted Cost / * Original Cost 21,403,990.96 21,464,685.89	Unrealized Gain (Loss) 243,602.45 182,907.52		Estimated Annual Income 735,091.92

#431
 CASH 666,351.21 ✓
 accrued inc. 204,533.53 ✓
 BONDS 20,981,242.20 ✓ ←

#4600 60,694.93 YTD OLD
 < 38,894.757 thru 5/31/11

 21,800.18 current mo OLD

* Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium.

The Duffield Family Foundation DBA Maddie's Fund
Year Ended June 30, 2011
EIN: 94-3362163
Schedules Attached to 2010 Form 990-PF

Schedule 10 - Part II, line 12 - Investments - other

Description	Market Value*
Investment in Private Equity Partnerships	
Axiom Asia Private Capital Fund I, LP	4,919,105
Axiom Asia Private Capital Fund II, LP	760,530
Common Sense	7,702,994
Discovery Global Opportunity Fund, Ltd.	5,756,289
East Peak Partners LP	3,990,864
Flag Int'l Partners (Offshore) L.P.	1,591,679
Flag Private Equity III (Offshore) L.P.	2,884,452
Flag Next Generation V	2,200,334
Flag Venture Partners VI, (Offshore) L.P.	1,481,522
Gerber Taylor Real Property	3,563,633
GC Mezzanine Partners, L. P.	1,233,476
GS Hedge Fund Opport.	988,676
Harrison Street Real Estate Capital Fund II	2,307,223
HRJ Capital Global Buy-Out III (Asia), LP	732,028
HRJ Capital Global Buy-Out III (Europe), LP	273,384
HRJ Capital Global Buy-Out III (US), LP	587,578
HRJ Capital Special Opportunities II (Int'l), LP	457,293
HRJ Capital Special Opportunities II (US), LP	447,534
Capital Dynamics Champion Ventures IV (Q), L.P.	3,792,346
HRJ Capital VC V (Foreign), L.P.	542,756
Capital Dynamics Champion Ventures V, L.P.	1,756,721
HRJ Capital VC VI (Int'l), LP	830,366
Capital Dynamics Champion Ventures VI, LP	804,770
Invesco Partnership Fund IV, L.P.	3,601,504
Madison Int'l Real Estate Liquidity Fund Eastbridge Exempts, LLC	138,428
Madison Int'l Real Estate Liquidity Fund III, L.P.	2,482,559
MIRELF III AIV, LP	668,568
MIRELF III Australia AIV LP	774,995
MIRELF IV, LP	2,266,613
Mesirow Financial Capital Partners IX, L.P.	1,534,393
Mesirow Financial Private Equity Partnership Fund III, L.P.	3,825,415
Mesirow Financial Private Equity Partnership Fund V, L.P.	258,758
Mesirow Financial Capital Partners X, L.P.	274,928
Metropolitan Real Estate Partners Global II	2,814,105
Metropolitan Real Estate Partners III	1,296,774
OCM Mezzanine Fund II, L. P.	2,912,276
OCM Opportunities Fund IVB, L.P.	38
Park Street Capital - Luxembourg Holdings, LLC	79,124
Park Street Capital Natural Resource Fund II, L.P.	1,148,752
Park Street Capital NR Investment Corp	105,901
Pinehurst Institutional Ltd. Class B1 Series I	9,904,291
Prime Finance Partners I	1,734,306
RCP Fund III, L.P.	1,507,988
RCP Fund IV, L.P.	1,266,065
RCP Fund VI, L.P.	412,021
SEIX Credit Dislocation Fund, L.P. Series 2009-I	3,547,717
Temporary Cash Account	480,481
	<u>92,641,553</u>

*Market value provided by general partner

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 11 - Part IV, line 1 - Capital Gains and Losses for Tax on Investment Income

Description	Gross sales price	Cost or other basis	Gain or (loss)
Statement 11A	752,510	721,168	31,342
Statement 11B	11,934,603	11,778,681	155,922
Statement 11C	42,896,226	40,836,839	2,059,387
Statement 11D	598,504	684,926	(86,422)
Statement 11E	6,877,376	7,120,915	(243,539)
Statement 11F	13,846,004	13,627,672	218,332
Statement 11G	328,426	347,252	(18,826)
Statement 11H	2,041,226	1,866,397	174,829
Statement 11I	465,377	477,233	(11,856)
Statement 11J	576,509	510,093	66,416
Statement 11K	56,890	66,346	(9,456)
Statement 11L	324,701	253,386	71,315
Statement 11M	1,804,577	1,826,603	(22,026)
Statement 11N	10,401,947	10,018,871	383,076
Statement 11O	1,287,496	1,167,847	119,649
Statement 11P	59,610,690	50,503,319	9,107,371
Statement 11Q	3,747,953	3,759,252	(11,299)
Capital Gain Dividends	987,127	95,408	891,719
Partnership Capital Gains	2,598,792	-	2,598,792
Rounding	-	1	(1)
	<u>161,136,934</u>	<u>145,662,209</u>	<u>15,474,725</u>

Period Ended June 30, 2011

YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
IRON MOUNTAIN INC CMN	Dec 22 2010	Jan 06 2011	3,178 00	78,730 11	79,606 99	0 00	(876 88)	(876 88)	ST
ACTUANT CORP CMN CLASS A	Dec 22 2010	Jan 07 2011	1,503 00	39,232 59	41,483 55	0 00	(2,250 96)	(2,250 96)	ST
	Dec 22 2010	Jan 10 2011	1,932 00	50,340 10	53,324 17	0 00	(2,984 07)	(2,984 07)	ST
SCHLUMBERGER LTD CMN	Dec 22 2010	Jan 28 2011	390 00	33,866 94	32,128 43	0 00	1,738 51	1,738 51	ST
TRIMBLE NAVIGATION LTD CMN	Dec 22 2010	Jan 31 2011	525 00	24,148 37	21,186 90	0 00	2,961 47	2,961 47	ST
TECHNE CORP CMN	Dec 22 2010	Feb 08 2011	151 00	10,378 30	10,152 86	0 00	225 44	225 44	ST
	Dec 22 2010	Feb 09 2011	259 00	17,594 07	17,414 51	0 00	179 56	179 56	ST
	Dec 22 2010	Feb 10 2011	124 00	8,450 06	8,337 45	0 00	112 61	112 61	ST
	Dec 22 2010	Feb 11 2011	393 00	26,833 76	26,424 34	0 00	409 42	409 42	ST
IDEXX LABORATORIES CMN	Dec 22 2010	Feb 17 2011	678 00	52,829 49	48,667 18	0 00	4,162 31	4,162 31	ST
	Dec 22 2010	Feb 18 2011	164 00	12,894 61	11,772 00	0 00	1,122 61	1,122 61	ST
ALCON, INC CMN SERIES	Dec 22 2010	Feb 25 2011	556 00	91,665 62	90,138 72	0 00	1,526 90	1,526 90	ST
ANSYS INC CMN	Dec 22 2010	Feb 25 2011	932 00	51,791 08	49,657 99	0 00	2,133 10	2,133 10	ST
SCHLUMBERGER LTD CMN	Dec 22 2010	Feb 25 2011	495 00	45,247 72	40,778 40	0 00	4,469 32	4,469 32	ST
STERICYCLE INC CMN	Dec 22 2010	Feb 28 2011	1,113 00	96,002 30	89,090 53	0 00	6,911 77	6,911 77	ST
TECHNE CORP CMN	Dec 22 2010	Mar 30 2011	41 00	2,933 71	2,756 74	0 00	176 97	176 97	ST
	Dec 22 2010	Mar 31 2011	365 00	26,130 61	24,541 69	0 00	1,588 92	1,588 92	ST
	Dec 22 2010	Apr 01 2011	395 00	28,405 84	26,558 81	0 00	1,847 03	1,847 03	ST
STERICYCLE INC CMN	Dec 22 2010	Apr 26 2011	242 00	22,621 36	19,370 99	0 00	3,250 37	3,250 37	ST
	Dec 22 2010	Apr 27 2011	347 00	32,413 33	27,775 75	0 00	4,637 58	4,637 58	ST
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM GAINS				584,207 17	546,753 29	0 00	37,453 88	37,453 88	
SHORT TERM LOSSES				168,302 80	174,414 71	0 00	(6,111 91)	(6,111 91)	
NET SHORT TERM GAINS (LOSSES)				752,509.97	721,168.00	0.00	31,341.97	31,341.97	

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
14299.33 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	06/29/2010	07/07/2010	150,000.00	149,999.98	0.02
228353.95 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	06/30/2010	07/14/2010	-2400000.00	-2387461.99	-12,538.01
28544.24 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	07/20/2010	300,000.00	289,438.59	10,561.41
28490.03 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	07/27/2010	300,000.00	288,888.90	11,111.10
37914.69 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	07/30/2010	08/04/2010	400,000.00	385,324.37	14,675.63
18939.39 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	08/09/2010	08/12/2010	200,000.00	199,999.96	0.04
94607.38 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	08/09/2010	08/24/2010	1000000.00	999,053.95	946.05
14204.55 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	08/09/2010	08/26/2010	150,000.00	150,000.05	-0.05
37842.95 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	08/31/2010	09/02/2010	400,000.00	399,645.08	354.92
59322.03 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	08/09/2010	09/21/2010	630,000.00	626,440.65	3,559.35
93283.58 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	10/06/2010	10/12/2010	1000000.00	996,268.62	3,731.38
16834.95 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	10/06/2010	10/22/2010	180,302.31	177,980.45	2,321.86
2477.28 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	10/29/2010	11/09/2010	26,556.44	26,531.68	24.76
2450.7 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	11/30/2010	12/07/2010	25,903.90	26,001.97	-98.07
18755.7 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	12/08/2010	12/09/2010	194,309.07	194,121.50	187.57
85618.71 MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL	09/16/2010	12/17/2010	1066809.13	1001352.28	65,456.85
135263.26 MFO RIDGEWORTH FDS SEIX FLTG RATE INC FDCL I	11/30/2010	12/17/2010	1206548.27	1181565.49	24,982.78
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
14299.33 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	06/29/2010	07/07/2010	150,000.00	149,999.98	0.02
228353.95 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	06/30/2010	07/14/2010	2400000.00	2387461.99	12,538.01
28544.24 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	09/03/2009	07/20/2010	300,000.00	289,438.59	10,561.41
28490.03 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	09/03/2009	07/27/2010	300,000.00	288,888.90	11,111.10
37914.69 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	07/30/2010	08/04/2010	400,000.00	385,324.37	14,675.63
18939.39 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	08/09/2010	08/12/2010	200,000.00	199,999.96	0.04
94607.38 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	08/09/2010	08/24/2010	1000000.00	999,053.95	946.05
14204.55 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	08/09/2010	08/26/2010	150,000.00	150,000.05	-0.05
37842.95 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	08/31/2010	09/02/2010	400,000.00	399,645.08	354.92
59322.03 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	08/09/2010	09/21/2010	630,000.00	626,440.65	3,559.35
93283.58 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	10/06/2010	10/12/2010	1000000.00	996,268.62	3,731.38
16834.95 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	10/06/2010	10/22/2010	180,302.31	177,980.45	2,321.86
2477.28 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	10/29/2010	11/09/2010	26,556.44	26,531.68	24.76
2450.7 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	11/30/2010	12/07/2010	25,903.90	26,001.97	-98.07
18755.7 PIMCO FDS PAC INVT MGMT					
SER LOW DURATION FD INSTL	12/08/2010	12/09/2010	194,309.07	194,121.50	187.57
85618.71 MFO PIMCO FDS PAC INVT					
MGMT SER ALL AST FD INSTL	09/16/2010	12/17/2010	1066809.13	1001352.28	65,456.85
135263.26 MFO RIDGEWORTH FDS SEIX					
FLTG RATE INC FDCL I	11/30/2010	12/17/2010	1206548.27	1181565.49	24,982.78
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
48524.53 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	10/22/2010	519,697.69	492,038.73	27,658.96
37383.18 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	10/28/2010	400,000.00	379,065.44	20,934.56
16179.44 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	11/09/2010	173,443.56	164,059.52	9,384.04
73235.2 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	12/07/2010	774,096.10	742,604.93	31,491.17
15028.08 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	12/09/2010	155,690.93	152,384.73	3,306.20
14506.77 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	12/17/2010	150,000.00	147,098.65	2,901.35
29013.54 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	12/17/2010	300,000.00	294,197.30	5,802.70
1020717.97 MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL	09/17/2009	12/17/2010	12718145.99	13020349.82	-302,203.83
2187144.17 MFO RIDGEWORTH FDS SEIX FLTG RATE INC FDCL I	11/30/2009	12/17/2010	19509325.94	18519037.90	990,288.04
265349.12 PIMCO FDS PAC INVT MGMT SER LOW DURATION FD INSTL	09/03/2009	02/08/2011	2751670.40	2627502.30	124,168.10
237736.04 MFO DFA US SMALL CAP PORTFOLIO 6-10 SMALL CO PO	06/10/2008	05/04/2011	5444155.37	4298499.42	1145655.95
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			42896226.00	40836839.00	2059387.00
Totals			42896226.00	40836839.00	2059387.00

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
200. F5 NETWORKS INC	04/09/2008	07/07/2010	14,801.85	3,639.39	11,162.46
100. F5 NETWORKS INC	04/08/2008	07/07/2010	7,252.49	1,825.71	5,426.78
100. F5 NETWORKS INC	04/09/2008	07/08/2010	7,515.94	1,812.70	5,703.24
150. F5 NETWORKS INC	04/07/2008	07/09/2010	11,268.81	2,711.56	8,557.25
400. DOLBY LABORATORIES INC CL	12/22/2005	07/26/2010	27,584.53	6,680.10	20,904.43
900. TRIMBLE NAVIGATION LTD	03/05/2009	09/13/2010	27,494.35	11,228.17	16,266.18
775. TRIMBLE NAVIGATION LTD	03/06/2009	09/14/2010	24,259.72	9,619.31	14,640.41
100. MEDICIS PHARMACEUTICAL CORP CL A NEW	12/12/2005	09/22/2010	2,996.43	3,330.62	-334.19
100. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	09/23/2010	2,995.24	3,307.66	-312.42
400. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	09/24/2010	11,981.64	13,230.64	-1,249.00
500. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	09/27/2010	14,999.20	16,538.30	-1,539.10
1000. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	09/28/2010	30,058.19	33,076.60	-3,018.41
200. NAVIGANT CONSULTING INC	04/10/2006	09/28/2010	2,218.78	4,068.06	-1,849.28
100. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	09/29/2010	2,995.63	3,307.66	-312.03
200. NAVIGANT CONSULTING INC	04/10/2006	09/30/2010	2,321.18	4,068.06	-1,746.88
200. NAVIGANT CONSULTING INC	04/10/2006	10/01/2010	2,314.74	4,068.06	-1,753.32
200. NAVIGANT CONSULTING INC	04/10/2006	10/04/2010	2,274.42	4,068.06	-1,793.64
850. MEDICIS PHARMACEUTICAL CORP CL A NEW	04/10/2006	10/05/2010	25,679.68	28,086.37	-2,406.69
200. NAVIGANT CONSULTING INC	04/10/2006	10/05/2010	2,307.34	4,068.06	-1,760.72
600. NAVIGANT CONSULTING INC	04/10/2006	10/08/2010	6,948.24	12,204.18	-5,255.94
300. NAVIGANT CONSULTING INC	04/10/2006	10/13/2010	3,565.59	6,102.09	-2,536.50
100. NAVIGANT CONSULTING INC	10/25/2006	10/14/2010	1,214.70	2,006.02	-791.32
200. NAVIGANT CONSULTING INC	10/25/2006	10/15/2010	2,436.98	3,955.98	-1,519.00
200. NAVIGANT CONSULTING INC	10/25/2006	10/20/2010	2,438.82	3,955.98	-1,517.16
100. NAVIGANT CONSULTING INC	10/25/2006	10/22/2010	1,215.82	1,977.99	-762.17
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
400. NAVIGANT CONSULTING INC	12/20/2006	10/27/2010	4,793.09	7,873.48	-3,080.39
700. NAVIGANT CONSULTING INC	12/20/2006	10/28/2010	6,614.40	13,230.60	-6,616.20
300. NAVIGANT CONSULTING INC	06/13/2005	10/29/2010	2,746.06	5,284.26	-2,538.20
500. NAVIGANT CONSULTING INC	06/13/2005	11/01/2010	4,503.37	8,807.10	-4,303.73
600. CHRISTOPHER & BANKS CORP	11/02/2006	11/02/2010	3,595.02	13,164.72	-9,569.70
600. COLDWATER CREEK INC COM	08/22/2007	11/02/2010	2,050.33	11,653.63	-9,603.30
500. HEIDRICK & STRUGGLES INTL	04/10/2006	11/02/2010	11,113.36	18,124.60	-7,011.24
500. NAVIGANT CONSULTING INC	05/13/2009	11/02/2010	4,430.72	7,476.54	-3,045.82
800. CHRISTOPHER & BANKS CORP	11/02/2006	11/03/2010	4,818.80	17,552.96	-12,734.16
300. COLDWATER CREEK INC COM	08/23/2007	11/03/2010	1,014.64	5,322.37	-4,307.73
500. HEIDRICK & STRUGGLES INTL	05/02/2006	11/03/2010	11,224.80	15,377.91	-4,153.11
300. HEIDRICK & STRUGGLES INTL	05/02/2006	11/03/2010	6,721.31	10,504.97	-3,783.66
100. NAVIGANT CONSULTING INC	05/12/2009	11/03/2010	880.30	1,316.50	-436.20
900. CHRISTOPHER & BANKS CORP	11/03/2006	11/04/2010	5,461.92	19,743.94	-14,282.02
1700. COLDWATER CREEK INC COM	08/30/2007	11/04/2010	5,871.70	26,707.07	-20,835.37
200. HEIDRICK & STRUGGLES INTL	06/13/2005	11/04/2010	4,566.60	5,513.22	-946.62
300. NAVIGANT CONSULTING INC	05/12/2009	11/04/2010	2,676.51	3,909.28	-1,232.77
225. PANERA BREAD CO CL A	11/06/2007	11/04/2010	21,074.94	8,387.01	12,687.93
700. CHRISTOPHER & BANKS CORP	11/03/2006	11/05/2010	4,297.79	15,347.85	-11,050.06
1400. COLDWATER CREEK INC COM	08/30/2007	11/05/2010	4,917.98	18,762.66	-13,844.68
100. HEIDRICK & STRUGGLES INTL	06/13/2005	11/05/2010	2,339.77	2,756.61	-416.84
300. NAVIGANT CONSULTING INC	04/23/2009	11/05/2010	2,664.10	3,830.11	-1,166.01
700. CHRISTOPHER & BANKS CORP	11/03/2006	11/08/2010	4,279.08	15,347.85	-11,068.77
300. COLDWATER CREEK INC COM	08/30/2007	11/08/2010	1,043.89	4,020.57	-2,976.68
100. HEIDRICK & STRUGGLES INTL	06/13/2005	11/08/2010	2,363.67	2,756.61	-392.94
100. ITT EDL SVCS INC 00	03/07/2008	11/08/2010	6,174.35	5,003.43	1,170.92
300. NAVIGANT CONSULTING INC	02/05/2008	11/08/2010	2,663.32	3,761.28	-1,097.96
200. CHRISTOPHER & BANKS CORP	11/03/2006	11/09/2010	1,226.94	4,385.10	-3,158.16
500. COLDWATER CREEK INC COM	08/30/2007	11/09/2010	1,738.02	6,700.95	-4,962.93
491. FURIEX PHARMACEUTICALS- W/I COM STK	12/20/2006	11/09/2010	5,946.01	6,114.95	-168.94
300. ITT EDL SVCS INC 00	03/07/2008	11/09/2010	18,368.32	15,010.29	3,358.03
100. NAVIGANT CONSULTING INC	02/05/2008	11/09/2010	880.81	1,253.76	-372.95
175. CHRISTOPHER & BANKS CORP	11/03/2006	11/10/2010	1,055.02	3,836.96	-2,781.94
625. COLDWATER CREEK INC COM	09/10/2007	11/10/2010	2,122.83	8,148.05	-6,025.22
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
200. HEIDRICK & STRUGGLES INTL	06/13/2005	11/10/2010	4,565.38	5,513.22	-947.84
200. ITT EDL SVCS INC 00	03/10/2008	11/10/2010	12,045.01	10,004.45	2,040.56
300. NAVIGANT CONSULTING INC	02/06/2008	11/10/2010	2,699.22	3,736.37	-1,037.15
100. HEIDRICK & STRUGGLES INTL	06/13/2005	11/11/2010	2,282.26	2,756.61	-474.35
225. ITT EDL SVCS INC 00	03/10/2008	11/11/2010	13,695.49	11,246.90	2,448.59
100. NAVIGANT CONSULTING INC	02/06/2008	11/11/2010	905.03	1,228.85	-323.82
100. NAVIGANT CONSULTING INC	02/06/2008	11/12/2010	889.41	1,228.85	-339.44
200. NAVIGANT CONSULTING INC	02/06/2008	11/18/2010	1,769.09	2,457.70	-688.61
200. HEIDRICK & STRUGGLES INTL	06/13/2005	11/19/2010	4,365.41	5,513.22	-1,147.81
100. NAVIGANT CONSULTING INC	02/07/2008	11/19/2010	868.04	1,227.76	-359.72
100. HEIDRICK & STRUGGLES INTL	06/13/2005	11/22/2010	2,173.87	2,756.61	-582.74
100. NAVIGANT CONSULTING INC	02/07/2008	11/22/2010	861.63	1,227.76	-366.13
200. NAVIGANT CONSULTING INC	02/07/2008	11/23/2010	1,720.61	2,455.52	-734.91
100. HEIDRICK & STRUGGLES INTL	02/05/2008	11/29/2010	2,124.13	2,745.86	-621.73
100. NAVIGANT CONSULTING INC	02/07/2008	11/29/2010	845.39	1,227.76	-382.37
200. HEIDRICK & STRUGGLES INTL	02/05/2008	11/30/2010	4,151.95	5,427.16	-1,275.21
125. ITT EDL SVCS INC 00	03/10/2008	11/30/2010	7,396.72	6,248.27	1,148.45
100. NAVIGANT CONSULTING INC	02/11/2008	11/30/2010	833.57	1,207.39	-373.82
200. HEIDRICK & STRUGGLES INTL	02/05/2008	12/01/2010	4,237.72	5,174.37	-936.65
250. ITT EDL SVCS INC 00	03/11/2008	12/01/2010	14,626.40	12,379.57	2,246.83
200. NAVIGANT CONSULTING INC	02/11/2008	12/01/2010	1,676.55	2,414.78	-738.23
525. HEIDRICK & STRUGGLES INTL	01/23/2008	12/02/2010	11,563.40	12,919.15	-1,355.75
200. NAVIGANT CONSULTING INC	02/11/2008	12/02/2010	1,702.35	2,414.78	-712.43
125. NAVIGANT CONSULTING INC	02/11/2008	12/03/2010	1,078.72	1,509.24	-430.52
1100. GENTEX CORP COM	04/10/2006	12/16/2010	32,145.96	18,260.00	13,885.96
550. ITT EDL SVCS INC 00	06/13/2005	12/20/2010	34,754.12	26,467.81	8,286.31
900. MEDICIS PHARMACEUTICAL CORP CL A NEW	12/29/2005	12/21/2010	25,146.11	29,251.53	-4,105.42
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			598,504.00	684,926.00	-86,422.00
Totals			598,504.00	684,926.00	-86,422.00

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
3101.84 FEDERAL HOME LN MTG CORP POOL #G01715 8%02-01-2034	01/11/2010	07/15/2010	3,101.84	3,536.10	-434.26
6775.53 FHLMC GOLD G01743 9 02-01-2031	03/08/2010	07/15/2010	6,775.53	7,791.86	-1,016.33
464.82 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	01/13/2010	07/15/2010	464.82	511.01	-46.19
50153.34 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	07/15/2010	50,153.34	55,294.06	-5,140.72
4821.03 FEDERAL HOME LN MTG CORP POOL #G02651 8%07-01-2032	01/05/2010	07/15/2010	4,821.03	5,523.09	-702.06
2372.98 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/08/2010	07/15/2010	2,372.98	2,623.63	-250.65
6447.58 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/06/2010	07/15/2010	6,447.58	7,172.93	-725.35
1758.76 FHLMC GOLD C01187 7.5	06/09/2010	07/15/2010	1,758.76	1,978.61	-219.85
521.23 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	01/05/2010	07/15/2010	521.23	584.43	-63.20
678.9 FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41	01/04/2010	07/15/2010	678.90	753.58	-74.68
28373.52 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	07/15/2010	28,373.52	32,150.74	-3,777.22
9904.8 FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	07/15/2010	9,904.80	11,223.38	-1,318.58
18546.54 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	07/15/2010	18,546.54	21,015.55	-2,469.01
107.54 GNMA POOL #570010 7% 07-15-2032 BEO	05/27/2010	07/15/2010	107.54	120.18	-12.64
3828.35 GNMA POOL #380406 7.5%	01/13/2010	07/15/2010	3,828.35	4,268.61	-440.26
1341.57 GNMA POOL #416745 7.5%	01/13/2010	07/15/2010	1,341.57	1,495.85	-154.28
1516.13 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	07/15/2010	1,516.13	1,692.38	-176.25
1327.37 GNMA POOL #455990 7% 01-15-2029 BEO	03/08/2010	07/15/2010	1,327.37	1,481.68	-154.31
239.04 GNMA POOL #457316 7.5%	01/14/2010	07/15/2010	239.04	265.93	-26.89
579.39 GNMA POOL #509787 7.5%	01/13/2010	07/15/2010	579.39	646.02	-66.63
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
286.03 GNMA POOL #510107 SER					
2029 7.5% DUE 07-15-2029 R	01/13/2010	07/15/2010	286.03	318.92	-32.89
54.36 GNMA POOL #520681 SER					
2030 8.5% DUE 04-15-2030 R	01/14/2010	07/15/2010	54.36	59.52	-5.16
361.19 GNMA POOL #546370 6.75%					
04-15-2041 BEO	04/23/2010	07/15/2010	361.19	391.89	-30.70
358.8 GNMA POOL #300445 8.45%	01/14/2010	07/15/2010	358.80	391.09	-32.29
917.84 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	07/15/2010	917.84	1,027.41	-109.57
723.27 GNMA POOL #338611 SER					
2023 7.5% DUE 01-15-2023 R	01/14/2010	07/15/2010	723.27	806.45	-83.18
1251. GNMA POOL #780097 8% DUE	01/14/2010	07/15/2010	1,251.00	1,417.54	-166.54
250.6 GNMA POOL #780903 SER					
2022 8% DUE 12-15-2022 REG	01/14/2010	07/15/2010	250.60	275.66	-25.06
3425.72 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	07/15/2010	3,425.72	3,785.42	-359.70
1583.13 GNMA POOL #781318 SER					
2024 8% DUE 12-15-2024 REG	01/14/2010	07/15/2010	1,583.13	1,793.88	-210.75
1542.57 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	07/19/2010	1,542.57	1,727.68	-185.11
195.81 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	07/20/2010	195.81	209.03	-13.22
171.65 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	07/20/2010	171.65	183.24	-11.59
127.83 GNMAII POOL #002445 SER					
2027 8% DUE 06-20-2027 REG	05/27/2010	07/20/2010	127.83	147.00	-19.17
382.1 GNMAII POOL #002839 SER					
2029 7.5% DUE 11-20-2029 R	01/14/2010	07/20/2010	382.10	417.68	-35.58
121.36 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	07/20/2010	121.36	137.14	-15.78
4237.6 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	07/20/2010	4,237.60	4,762.00	-524.40
333.03 GNMA POOL #454505 7.1%	01/07/2010	07/20/2010	333.03	363.63	-30.60
147.05 GNMA POOL #518819 6.3%	12/30/2009	07/20/2010	147.05	157.76	-10.71
376.67 GNMA POOL #526655 6.3%	12/30/2009	07/20/2010	376.67	404.10	-27.43
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
232.77 GNMA POOL #526707 6.3%	12/30/2009	07/20/2010	232.77	249.72	-16.95
208.43 GNMA POOL #526708 6.3%	12/30/2009	07/20/2010	208.43	223.61	-15.18
319.42 GNMA POOL #526836 6.3%	12/30/2009	07/20/2010	319.42	342.68	-23.26
179.1 GNMA POOL #526958 6.3%	12/30/2009	07/20/2010	179.10	192.14	-13.04
556.22 GNMA POOL #532123 6.3%	12/30/2009	07/20/2010	556.22	596.72	-40.50
503.2 GNMA POOL #781051 8.5%	01/14/2010	07/20/2010	503.20	573.33	-70.13
11312.05 FNMA REMIC TR SER G92-10 CL Z 7.75 GTD MTG PASS THR	12/30/2009	07/26/2010	11,312.05	12,439.72	-1,127.67
2259.89 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	07/26/2010	2,259.89	2,533.90	-274.01
3407.65 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	01/04/2010	07/26/2010	3,407.65	3,876.20	-468.55
694.32 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	07/26/2010	694.32	791.52	-97.20
268.18 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	07/26/2010	268.18	308.09	-39.91
464.79 FNMA POOL #253448 7.5% 06-01-2030 BEO	06/09/2010	07/26/2010	464.79	526.41	-61.62
6918.24 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	07/26/2010	6,918.24	7,705.19	-786.95
498.47 FNMA POOL #257562 7.5% 01-01-2027 BEO	01/04/2010	07/26/2010	498.47	547.38	-48.91
627.33 FNMA POOL #397740 6.65% 10-01-2027 BEO	01/04/2010	07/26/2010	627.33	671.24	-43.91
1097.57 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/04/2010	07/26/2010	1,097.57	1,174.40	-76.83
483.24 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	07/26/2010	483.24	517.07	-33.83
499.11 FNMA POOL #513874 6.3% 10-01-2027 BEO	12/30/2009	07/26/2010	499.11	535.45	-36.34
694.44 FNMA POOL #547542 8.5% 10-01-2027 BEO	01/06/2010	07/26/2010	694.44	799.47	-105.03
1294.58 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	07/26/2010	1,294.58	1,453.17	-158.59
3433. FNMA POOL #555203 7% DUE 11-01-2030 BEO	01/08/2010	07/26/2010	3,433.00	3,759.14	-326.14
11211.84 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	07/26/2010	11,211.84	12,501.20	-1,289.36
279.44 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	07/26/2010	279.44	306.51	-27.07
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
295.39 FNMA POOL #612047 8.5%	01/26/2010	07/26/2010	295.39	339.70	-44.31
114.91 FNMA POOL #639882 9%					
03-01-2032 BEO	01/14/2010	07/26/2010	114.91	131.36	-16.45
4614.31 FNMA POOL #644863 7%					
06-01-2032 BEO	05/28/2010	07/26/2010	4,614.31	5,240.13	-625.82
4494.88 FNMA SERIES 2002-W1					
CLASS-2A 7.15750980377 02-	02/22/2010	07/26/2010	4,494.88	5,039.88	-545.00
1774.11 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	07/26/2010	1,774.11	1,980.35	-206.24
391.79 FNMA REMIC SER 2002-T12					
CL A3 7.5 05-25-2042	01/08/2010	07/26/2010	391.79	438.80	-47.01
914.35 FNMA REMIC SER 2003-W1					
CL 2A 12-25-2042 7.3087000	01/11/2010	07/26/2010	914.35	1,024.07	-109.72
681.88 FHLMC MULTICLASS SER					
T-41 CL 2A 6.65092992783 0	01/12/2010	07/26/2010	681.88	751.77	-69.89
1726.11 FNMA CMO SER 2003-W4 CL					
4A 7.5 10-25-2042 BEO	01/11/2010	07/26/2010	1,726.11	1,933.24	-207.13
5847.2 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	07/26/2010	5,847.20	6,548.86	-701.66
724.53 FHLMC MULTICLASS SER					
T-57 CL 1A3 7.5 07-25-2043	01/25/2010	07/26/2010	724.53	804.23	-79.70
194.66 FNMA POOL #851350 7.5%	01/11/2010	07/26/2010	194.66	216.32	-21.66
22863.76 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	07/26/2010	22,863.76	25,157.28	-2,293.52
15640.3 FNMA POOL #888707 7.5%	12/30/2009	07/26/2010	15,640.30	17,350.96	-1,710.66
24198.6 FNMA POOL #888892 7.5%	01/05/2010	07/26/2010	24,198.60	26,671.39	-2,472.79
20571.83 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	07/26/2010	20,571.83	23,156.17	-2,584.34
13961.27 FNMA POOL #928771 8% DUE					
10-01-2037 REG	05/20/2010	07/26/2010	13,961.27	15,566.82	-1,605.55
7542.76 FNMA POOL #931821 7%					
08-01-2039 BEO	05/28/2010	07/26/2010	7,542.76	8,565.75	-1,022.99
1346.68 FNMA POOL #995003 7.5%	05/26/2010	07/26/2010	1,346.68	1,534.37	-187.69
7408.32 FNMA POOL #995010 8%					
09-01-2038 BEO	06/29/2010	07/26/2010	7,408.32	8,306.58	-898.26
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
7830.69 FNMA POOL #AD0092 7.5%	01/13/2010	07/26/2010	7,830.69	8,887.83	-1,057.14
7384.4 FNMA POOL #AD0725 7%					
12-01-2032 BEO	05/27/2010	07/26/2010	7,384.40	8,372.06	-987.66
5905.94 FNMA POOL #AD0766 7%					
08-01-2036 BEO	03/01/2010	07/26/2010	5,905.94	6,631.26	-725.32
7153.99 FNMA POOL #AE0079 7%					
07-01-2034 BEO	05/28/2010	07/26/2010	7,153.99	8,124.25	-970.26
2847.74 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	08/16/2010	2,847.74	3,246.42	-398.68
385.57 FHLMC GOLD G01743 9					
02-01-2031	03/08/2010	08/16/2010	385.57	443.41	-57.84
483.14 FEDERAL HOME LN MTG CORP					
POOL #A62789 7.5% 07-01-20	01/13/2010	08/16/2010	483.14	531.15	-48.01
497.24 FEDERAL HOME LN MTG CORP					
POOL #G02446 7.5% 10-01-20	01/14/2010	08/16/2010	497.24	548.21	-50.97
38458.4 FEDERAL HOME LN MTG CORP					
POOL #G02651 8%07-01-2032	01/05/2010	08/16/2010	38,458.40	44,058.90	-5,600.50
2045.63 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	08/16/2010	2,045.63	2,261.70	-216.07
8852.16 FEDERAL HOME LN MTG CORP					
POOL #G04373 7%03-01-2035	01/06/2010	08/16/2010	8,852.16	9,848.03	-995.87
169.28 FHLMC GOLD C01187 7.5	06/09/2010	08/16/2010	169.28	190.44	-21.16
2765.09 FHLMC GOLD C01376 7					
07-01-2032	07/26/2010	08/16/2010	2,765.09	3,159.12	-394.03
537.88 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	08/16/2010	537.88	603.10	-65.22
3794.6 FHLMC MULTICLASS SER 1771					
CL 1771-PK 8 02-15-2025	07/26/2010	08/16/2010	3,794.60	4,332.96	-538.36
978.82 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	08/16/2010	978.82	1,086.49	-107.67
1899.72 FEDERAL HOME LN MTG CORP					
POOL #B90399 7.5% 09-01-20	01/15/2010	08/16/2010	1,899.72	2,152.62	-252.90
1855.8 FEDERAL HOME LN MTG CORP					
POOL #B90438 7.5% 01-01-20	01/15/2010	08/16/2010	1,855.80	2,102.85	-247.05
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
16262.46 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	08/16/2010	16,262.46	18,427.40	-2,164.94
114.51 GNMA POOL #570010 7% 07-15-2032 BEO	05/27/2010	08/16/2010	114.51	127.96	-13.45
47608.76 GNMA POOL #570010 7% 07-15-2032 BEO	05/27/2010	08/16/2010	53,321.83	53,202.80	119.03
3328.86 GNMA POOL #380406 7.5%	01/13/2010	08/16/2010	3,328.86	3,711.68	-382.82
1164.57 GNMA POOL #416745 7.5%	01/13/2010	08/16/2010	1,164.57	1,298.50	-133.93
1530.39 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	08/16/2010	1,530.39	1,708.30	-177.91
793.05 GNMA POOL #455990 7% 01-15-2029 BEO	03/08/2010	08/16/2010	793.05	885.24	-92.19
240.66 GNMA POOL #457316 7.5%	01/14/2010	08/16/2010	240.66	267.73	-27.07
106411.06 GNMA POOL #457316 7.5%	01/14/2010	08/16/2010	120,244.50	118,382.31	1,862.19
539.99 GNMA POOL #509787 7.5%	01/13/2010	08/16/2010	539.99	602.09	-62.10
284.82 GNMA POOL #510107 SER 2029 7.5% DUE 07-15-2029 R	01/13/2010	08/16/2010	284.82	317.57	-32.75
137472.69 GNMA POOL #510107 SER 2029 7.5% DUE 07-15-2029 R	01/13/2010	08/16/2010	155,344.15	153,282.05	2,062.10
54.77 GNMA POOL #520681 SER 2030 8.5% DUE 04-15-2030 R	01/14/2010	08/16/2010	54.77	59.97	-5.20
27861.95 GNMA POOL #520681 SER 2030 8.5% DUE 04-15-2030 R	01/14/2010	08/16/2010	32,041.25	30,508.84	1,532.41
363.3 GNMA POOL #546370 6.75%	04/23/2010	08/16/2010	363.30	394.18	-30.88
361.5 GNMA POOL #300445 8.45%	01/14/2010	08/16/2010	361.50	394.03	-32.53
968.87 GOVERNMENT NATIONAL MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	08/16/2010	968.87	1,084.53	-115.66
741.69 GNMA POOL #338611 SER 2023 7.5% DUE 01-15-2023 R	01/14/2010	08/16/2010	741.69	826.99	-85.30
103194.91 GNMA POOL #338611 SER 2023 7.5% DUE 01-15-2023 R	01/14/2010	08/16/2010	115,578.31	115,062.32	515.99
2077.43 GNMA POOL #780097 8% DUE 04-15-2025 REG SERIES 2025	01/14/2010	08/16/2010	2,077.43	2,353.99	-276.56
201.99 GNMA POOL #780903 SER 2022 8% DUE 12-15-2022 REG	01/14/2010	08/16/2010	201.99	222.19	-20.20
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
2517.58 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	08/16/2010	2,517.58	2,781.93	-264.35
1643.88 GNMA POOL #781318 SER					
2024 8% DUE 12-15-2024 REG	01/14/2010	08/16/2010	1,643.88	1,862.72	-218.84
988.46 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	08/17/2010	988.46	1,107.07	-118.61
197. GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	08/20/2010	197.00	210.30	-13.30
172.72 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	08/20/2010	172.72	184.38	-11.66
109.8 GNMAII POOL #002445 SER					
2027 8% DUE 06-20-2027 REG	05/27/2010	08/20/2010	109.80	126.27	-16.47
380.68 GNMAII POOL #002839 SER					
2029 7.5% DUE 11-20-2029 R	01/14/2010	08/20/2010	380.68	416.13	-35.45
125.89 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	08/20/2010	125.89	142.26	-16.37
1102.93 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	08/20/2010	1,102.93	1,239.42	-136.49
335.13 GNMA POOL #454505 7.1%	01/07/2010	08/20/2010	335.13	365.92	-30.79
147.88 GNMA POOL #518819 6.3%	12/30/2009	08/20/2010	147.88	158.65	-10.77
378.82 GNMA POOL #526655 6.3%	12/30/2009	08/20/2010	378.82	406.40	-27.58
234.09 GNMA POOL #526707 6.3%	12/30/2009	08/20/2010	234.09	251.13	-17.04
209.61 GNMA POOL #526708 6.3%	12/30/2009	08/20/2010	209.61	224.87	-15.26
321.24 GNMA POOL #526836 6.3%	12/30/2009	08/20/2010	321.24	344.63	-23.39
180.12 GNMA POOL #526958 6.3%	12/30/2009	08/20/2010	180.12	193.23	-13.11
558.94 GNMA POOL #532123 6.3%	12/30/2009	08/20/2010	558.94	599.64	-40.70
.01 GNMA POOL #338611 SER					
2023 7.5% DUE 01-15-2023 R	01/14/2010	08/20/2010	0.01	0.01	
2622.2 GNMA POOL #781051 8.5%	01/14/2010	08/20/2010	2,622.20	2,987.67	-365.47
5761.15 FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	08/25/2010	5,761.15	6,335.46	-574.31
2469.2 FNMA REMIC TR 2001-T4					
CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	08/25/2010	2,469.20	2,768.59	-299.39
2261.57 FNMA REMIC TR 1990-21 CL					
21-Z 9 03-25-2020	01/04/2010	08/25/2010	2,261.57	2,572.54	-310.97
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1021.15 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	08/25/2010	1,021.15	1,159.01	-137.86
725.23 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	08/25/2010	725.23	826.76	-101.53
270.06 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	08/25/2010	270.06	310.25	-40.19
489.43 FNMA POOL #253448 7.5% 06/09/2010	06/09/2010	08/25/2010	489.43	554.32	-64.89
1295.89 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	08/25/2010	1,295.89	1,443.30	-147.41
512.05 FNMA POOL #257562 7.5% 01/04/2010	01/04/2010	08/25/2010	512.05	562.29	-50.24
631.1 FNMA POOL #397740 6.65% 01/04/2010	01/04/2010	08/25/2010	631.10	675.28	-44.18
1104.08 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/04/2010	08/25/2010	1,104.08	1,181.37	-77.29
1080.54 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	08/25/2010	1,080.54	1,156.18	-75.64
519.18 FNMA POOL #513874 6.3% 12/30/2009	12/30/2009	08/25/2010	519.18	556.98	-37.80
644.72 FNMA POOL #547542 8.5% 01/06/2010	01/06/2010	08/25/2010	644.72	742.23	-97.51
445.06 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	08/25/2010	445.06	499.58	-54.52
2634.1 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	08/25/2010	2,634.10	2,884.34	-250.24
1306.95 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	08/25/2010	1,306.95	1,457.25	-150.30
310.06 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	08/25/2010	310.06	340.10	-30.04
297.6 FNMA POOL #612047 8.5% 01/26/2010	01/26/2010	08/25/2010	297.60	342.24	-44.64
115.96 FNMA POOL #639882 9% 03-01-2032 BEO	01/14/2010	08/25/2010	115.96	132.56	-16.60
464.1 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	08/25/2010	464.10	527.04	-62.94
1998. FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	08/25/2010	1,998.00	2,240.26	-242.26
405.21 FNMA PREASSIGN 00713 7.5 01-25-2028	01/05/2010	08/25/2010	405.21	452.32	-47.11
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1244.51 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	01/08/2010	08/25/2010	1,244.51	1,393.85	-149.34
1379.9 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000846	01/11/2010	08/25/2010	1,379.90	1,545.49	-165.59
582.28 FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 0	01/12/2010	08/25/2010	582.28	641.96	-59.68
3186.16 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	01/11/2010	08/25/2010	3,186.16	3,568.50	-382.34
4195.28 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043	01/19/2010	08/25/2010	4,195.28	4,698.71	-503.43
986.78 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	08/25/2010	986.78	1,095.33	-108.55
17813.9 FNMA POOL #851350 7.5%	01/11/2010	08/25/2010	17,813.90	19,795.70	-1,981.80
13889.06 FNMA POOL #888368 7% 03-01-2037 BEO	01/05/2010	08/25/2010	13,889.06	15,282.31	-1,393.25
19109.8 FNMA POOL #888707 7.5%	12/30/2009	08/25/2010	19,109.80	21,199.93	-2,090.13
16483.86 FNMA POOL #888892 7.5%	01/05/2010	08/25/2010	16,483.86	18,168.30	-1,684.44
1827.7 FNMA POOL #888901 7% 06-01-2035 BEO	01/12/2010	08/25/2010	1,827.70	2,057.30	-229.60
361.14 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	08/25/2010	361.14	402.67	-41.53
30984.14 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	08/25/2010	30,984.14	35,186.36	-4,202.22
3038.47 FNMA POOL #995003 7.5%	05/26/2010	08/25/2010	3,038.47	3,461.96	-423.49
4661.85 FNMA POOL #995010 8% 09-01-2038 BEO	06/29/2010	08/25/2010	4,661.85	5,227.10	-565.25
7804.68 FNMA POOL #AD0092 7.5%	01/13/2010	08/25/2010	7,804.68	8,858.31	-1,053.63
5000.99 FNMA POOL #AD0725 7% 12-01-2032 BEO	05/27/2010	08/25/2010	5,000.99	5,669.87	-668.88
4947.05 FNMA POOL #AD0766 7% 08-01-2036 BEO	03/01/2010	08/25/2010	4,947.05	5,554.61	-607.56
3076.86 FNMA POOL #AEO079 7% 07-01-2034 BEO	05/28/2010	08/25/2010	3,076.86	3,494.16	-417.30
9983.03 FEDERAL HOME LN MTG CORP POOL #G01715 8%02-01-2034	01/11/2010	09/15/2010	9,983.03	11,380.65	-1,397.62
Totals					

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
488.26 FHLMC GOLD G01743 9 02-01-2031	03/08/2010	09/15/2010	488.26	561.50	-73.24
492.78 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	01/13/2010	09/15/2010	492.78	541.75	-48.97
501.7 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	09/15/2010	501.70	553.12	-51.42
5654.65 FEDERAL HOME LN MTG CORP POOL #G02651 8%07-01-2032	01/05/2010	09/15/2010	5,654.65	6,478.11	-823.46
3625.03 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/08/2010	09/15/2010	3,625.03	4,007.92	-382.89
11443.57 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/06/2010	09/15/2010	11,443.57	12,730.97	-1,287.40
9005.92 FHLMC GOLD C01187 7.5 3894.27 FHLMC GOLD C01376 7 07-01-2032	06/09/2010 07/26/2010	09/15/2010 09/15/2010	9,005.92 3,894.27	10,131.66 4,449.20	-1,125.74 -554.93
4906.54 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	01/05/2010	09/15/2010	4,906.54	5,501.46	-594.92
2424.07 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-20	07/26/2010	09/15/2010	2,424.07	2,767.99	-343.92
672.24 FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41	01/04/2010	09/15/2010	672.24	746.19	-73.95
19500.6 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	09/15/2010	19,500.60	22,096.62	-2,596.02
34999.2 FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	09/15/2010	34,999.20	39,658.47	-4,659.27
1956.42 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	09/15/2010	1,956.42	2,216.87	-260.45
22921.91 GNMAII POOL #002839 SER 2029 7.5% DUE 11-20-2029 R	01/14/2010	09/15/2010	26,295.74	25,056.52	1,239.22
3285.31 GNMA POOL #380406 7.5%	01/13/2010	09/15/2010	3,285.31	3,663.12	-377.81
54833.17 GNMA POOL #416745 7.5%	01/13/2010	09/15/2010	54,833.17	61,138.99	-6,305.82
1600.14 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	09/15/2010	1,600.14	1,786.16	-186.02
1431.28 GNMA POOL #455990 7% 01-15-2029 BEQ	03/08/2010	09/15/2010	1,431.28	1,597.67	-166.39
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
543.69 GNMA POOL #509787 7.5%	01/13/2010	09/15/2010	543.69	606.21	-62.52
365.42 GNMA POOL #546370 6.75%					
04-15-2041 BEO	04/23/2010	09/15/2010	365.42	396.48	-31.06
703.24 GNMA POOL #249695 9.5%	08/05/2010	09/15/2010	703.24	810.48	-107.24
318.66 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	09/15/2010	318.66	347.34	-28.68
12737.04 GOVERNMENT NATIONAL MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	09/15/2010	12,737.04	14,257.52	-1,520.48
760.43 GNMA POOL #780097 8% DUE					
04-15-2025 REG SERIES 2025	01/14/2010	09/15/2010	760.43	861.66	-101.23
101281.37 GNMA POOL #780097 8% DUE					
04-15-2025 REG SERIES 2025	01/14/2010	09/15/2010	117,486.46	114,764.46	2,722.00
429.99 GNMA POOL #780903 SER					
2022 8% DUE 12-15-2022 REG	01/14/2010	09/15/2010	429.99	472.99	-43.00
24875.91 GNMA POOL #780903 SER					
2022 8% DUE 12-15-2022 REG	01/14/2010	09/15/2010	28,856.06	27,363.51	1,492.55
4055.37 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	09/15/2010	4,055.37	4,481.18	-425.81
1928.61 GNMA POOL #781318 SER					
2024 8% DUE 12-15-2024 REG	01/14/2010	09/15/2010	1,928.61	2,185.36	-256.75
91796.35 GNMA POOL #781318 SER					
2024 8% DUE 12-15-2024 REG	01/14/2010	09/15/2010	106,483.77	104,016.74	2,467.03
1086.53 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	09/17/2010	1,086.53	1,216.91	-130.38
198.19 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	09/20/2010	198.19	211.57	-13.38
173.75 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	09/20/2010	173.75	185.48	-11.73
1069.92 GNMAII POOL #002445 SER					
2027 8% DUE 06-20-2027 REG	05/27/2010	09/20/2010	1,069.92	1,230.41	-160.49
554.46 GNMAII POOL #002839 SER					
2029 7.5% DUE 11-20-2029 R	01/14/2010	09/20/2010	554.46	606.09	-51.63
123.23 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	09/20/2010	123.23	139.25	-16.02
Totals					

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Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1114.87 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	09/20/2010	1,114.87	1,252.84	-137.97
237.64 GNMA POOL #454505 7.1%	01/07/2010	09/20/2010	237.64	259.47	-21.83
148.74 GNMA POOL #518819 6.3%	12/30/2009	09/20/2010	148.74	159.57	-10.83
380.98 GNMA POOL #526655 6.3%	12/30/2009	09/20/2010	380.98	408.72	-27.74
267.6 GNMA POOL #526707 6.3%	12/30/2009	09/20/2010	267.60	287.08	-19.48
210.8 GNMA POOL #526708 6.3%	12/30/2009	09/20/2010	210.80	226.15	-15.35
323.05 GNMA POOL #526836 6.3%	12/30/2009	09/20/2010	323.05	346.57	-23.52
181.14 GNMA POOL #526958 6.3%	12/30/2009	09/20/2010	181.14	194.33	-13.19
530.99 GNMA POOL #532123 6.3%	12/30/2009	09/20/2010	530.99	569.65	-38.66
1105.6 GNMA POOL #781051 8.5%	01/14/2010	09/20/2010	1,105.60	1,259.69	-154.09
.03 GNMA POOL #780097 8% DUE					
04-15-2025 REG SERIES 2025	01/14/2010	09/23/2010	0.03	0.03	
.01 GNMA POOL #781318 SER					
2024 8% DUE 12-15-2024 REG	01/14/2010	09/23/2010	0.01	0.01	
10619.4 FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	09/27/2010	10,619.40	11,678.02	-1,058.62
2240.89 FNMA REMIC TR 2001-T4					
CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	09/27/2010	2,240.89	2,512.60	-271.71
3054.43 FNMA REMIC TR 1990-21 CL					
21-Z 9 03-25-2020	01/04/2010	09/27/2010	3,054.43	3,474.41	-419.98
2725.28 FNMA POOL #252335 7% DUE					
02-01-2029 REG	07/26/2010	09/27/2010	2,725.28	3,093.19	-367.91
833.58 FNMA POOL #253293 8% DUE					
03-01-2020 REG	01/26/2010	09/27/2010	833.58	950.28	-116.70
272.01 FNMA POOL #253406 8%					
06-01-2030 BEO	06/09/2010	09/27/2010	272.01	312.49	-40.48
471.27 FNMA POOL #253448 7.5%	06/09/2010	09/27/2010	471.27	533.75	-62.48
1461.83 FNMA POOL #254379 7% DUE					
07-01-2032 REG	01/14/2010	09/27/2010	1,461.83	1,628.11	-166.28
20808.98 FNMA POOL #257458 7%					
11-01-2038 BEO	08/04/2010	09/27/2010	20,808.98	23,208.52	-2,399.54
560.69 FNMA POOL #257562 7.5%	01/04/2010	09/27/2010	560.69	615.71	-55.02
634.84 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	09/27/2010	634.84	679.28	-44.44
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1110.66 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/04/2010	09/27/2010	1,110.66	1,188.41	-77.75
492.5 FNMA POOL #402886 6.65%	01/04/2010	09/27/2010	492.50	526.98	-34.48
487.55 FNMA POOL #513874 6.3%	12/30/2009	09/27/2010	487.55	523.05	-35.50
645.42 FNMA POOL #547542 8.5%	01/06/2010	09/27/2010	645.42	743.04	-97.62
454.63 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	09/27/2010	454.63	510.32	-55.69
3169.44 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	09/27/2010	3,169.44	3,470.54	-301.10
6664.47 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	09/27/2010	6,664.47	7,430.88	-766.41
312.1 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	09/27/2010	312.10	342.33	-30.23
299.85 FNMA POOL #612047 8.5%	01/26/2010	09/27/2010	299.85	344.83	-44.98
117.02 FNMA POOL #639882 9% 03-01-2032 BEO	01/14/2010	09/27/2010	117.02	133.77	-16.75
412.68 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	09/27/2010	412.68	468.65	-55.97
2311.76 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	09/27/2010	2,311.76	2,592.06	-280.30
1949.13 FNMA PREASSIGN 00713 7.5 01-25-2028	01/05/2010	09/27/2010	1,949.13	2,175.72	-226.59
557.67 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	01/08/2010	09/27/2010	557.67	624.59	-66.92
1766.28 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000	01/11/2010	09/27/2010	1,766.28	1,978.23	-211.95
795.47 FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 0	01/12/2010	09/27/2010	795.47	877.01	-81.54
4113.51 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	01/11/2010	09/27/2010	4,113.51	4,607.13	-493.62
1618.8 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043	01/19/2010	09/27/2010	1,618.80	1,813.06	-194.26
766.75 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	09/27/2010	766.75	851.09	-84.34
186.07 FNMA POOL #851350 7.5%	01/11/2010	09/27/2010	186.07	206.77	-20.70
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
15212.44 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	09/27/2010	15,212.44	16,738.44	-1,526.00
16034.12 FNMA POOL #888707 7.5%	12/30/2009	09/27/2010	16,034.12	17,787.85	-1,753.73
21792.22 FNMA POOL #888892 7.5%	01/05/2010	09/27/2010	21,792.22	24,019.11	-2,226.89
4575.74 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	09/27/2010	4,575.74	5,150.57	-574.83
7589.93 FNMA POOL #928771 8% DUE					
10-01-2037 REG	05/20/2010	09/27/2010	7,589.93	8,462.77	-872.84
606.4 FNMA POOL #931821 7%					
08-01-2039 BEO	05/28/2010	09/27/2010	606.40	688.64	-82.24
1695.4 FNMA POOL #995003 7.5%	05/26/2010	09/27/2010	1,695.40	1,931.70	-236.30
5208.82 FNMA POOL #995010 8%					
09-01-2038 BEO	06/29/2010	09/27/2010	5,208.82	5,840.39	-631.57
6319.65 FNMA POOL #AD0092 7.5%	01/13/2010	09/27/2010	6,319.65	7,172.80	-853.15
5793.17 FNMA POOL #AD0725 7%					
12-01-2032 BEO	05/27/2010	09/27/2010	5,793.17	6,568.01	-774.84
5800.06 FNMA POOL #AD0766 7%					
08-01-2036 BEO	03/01/2010	09/27/2010	5,800.06	6,512.38	-712.32
5403.48 FNMA POOL #AE0079 7%					
07-01-2034 BEO	05/28/2010	09/27/2010	5,403.48	6,136.33	-732.85
8706.77 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	10/15/2010	8,706.77	9,925.72	-1,218.95
425.07 FHLMC GOLD G01743 9					
02-01-2031	03/08/2010	10/15/2010	425.07	488.83	-63.76
534.97 FEDERAL HOME LN MTG CORP					
POOL #D9-8086 6.5% 10-01-2	09/21/2010	10/15/2010	534.97	584.79	-49.82
489.94 FEDERAL HOME LN MTG CORP					
POOL #A62789 7.5% 07-01-20	01/13/2010	10/15/2010	489.94	538.63	-48.69
509.12 FEDERAL HOME LN MTG CORP					
POOL #G02446 7.5% 10-01-20	01/14/2010	10/15/2010	509.12	561.30	-52.18
5462.37 FEDERAL HOME LN MTG CORP					
POOL #G02651 8%07-01-2032	01/05/2010	10/15/2010	5,462.37	6,257.83	-795.46
2557.63 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	10/15/2010	2,557.63	2,827.78	-270.15
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
8428.7 FEDERAL HOME LN MTG CORP					
POOL #G04373 7%03-01-2035	01/06/2010	10/15/2010	8,428.70	9,376.93	-948.23
6045.68 FHLMC GOLD C01187 7.5	06/09/2010	10/15/2010	6,045.68	6,801.39	-755.71
3173.33 FHLMC GOLD C01376 7					
07-01-2032	07/26/2010	10/15/2010	3,173.33	3,625.53	-452.20
2446.28 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	10/15/2010	2,446.28	2,742.89	-296.61
3020.57 FHLMC MULTICLASS SER					
1771 CL 1771-PK 8 02-15-20	07/26/2010	10/15/2010	3,020.57	3,449.11	-428.54
950.25 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	10/15/2010	950.25	1,054.78	-104.53
1851.96 FEDERAL HOME LN MTG CORP					
POOL #B90399 7.5% 09-01-20	01/15/2010	10/15/2010	1,851.96	2,098.50	-246.54
15143.7 FEDERAL HOME LN MTG CORP					
POOL #B90438 7.5% 01-01-20	01/15/2010	10/15/2010	15,143.70	17,159.71	-2,016.01
22920.15 FEDERAL HOME LN MTG CORP					
POOL #B90558 7.5% 01-01-20	01/15/2010	10/15/2010	22,920.15	25,971.39	-3,051.24
35531.38 GNMA POOL #380406 7.5%	01/13/2010	10/15/2010	35,531.38	39,617.49	-4,086.11
914.99 GNMA POOL #416745 7.5%	01/13/2010	10/15/2010	914.99	1,020.21	-105.22
1484.74 GNMA, POOL # 422845					
SERIES 2026 7.5% DUE 06-01	03/29/2010	10/15/2010	1,484.74	1,657.34	-172.60
1559.19 GNMA POOL #455990 7%					
01-15-2029 BEO	03/08/2010	10/15/2010	1,559.19	1,740.45	-181.26
547.19 GNMA POOL #509787 7.5%	01/13/2010	10/15/2010	547.19	610.12	-62.93
367.55 GNMA POOL #546370 6.75%					
04-15-2041 BEO	04/23/2010	10/15/2010	367.55	398.79	-31.24
710.15 GNMA POOL #249695 9.5%	08/05/2010	10/15/2010	710.15	818.45	-108.30
320.7 GNMA POOL #300445 8.45%	01/14/2010	10/15/2010	320.70	349.56	-28.86
872.73 GOVERMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	10/15/2010	872.73	976.91	-104.18
1878.15 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	10/15/2010	1,878.15	2,075.36	-197.21
1077.58 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	10/18/2010	1,077.58	1,206.89	-129.31
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
199.44 GNMA POOL #605004 7% 03-20-2034 BEO	01/14/2010	10/20/2010	199.44	212.90	-13.46
174.8 GNMA POOL #605068 7% 01-20-2034 BEO	01/14/2010	10/20/2010	174.80	186.60	-11.80
111.3 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	05/27/2010	10/20/2010	111.30	128.00	-16.70
125.1 GNMAII POOL #003071 SER 2031 8% DUE 04-20-2031 REG	01/07/2010	10/20/2010	125.10	141.36	-16.26
1176.04 GNMAII POOL #003135 SER 2031 7.5% DUE 09-20-2031 R	03/17/2010	10/20/2010	1,176.04	1,321.57	-145.53
238.7 GNMA POOL #454505 7.1% 01/07/2010	01/07/2010	10/20/2010	238.70	260.63	-21.93
149.57 GNMA POOL #518819 6.3% 12/30/2009	12/30/2009	10/20/2010	149.57	160.46	-10.89
383.12 GNMA POOL #526655 6.3% 12/30/2009	12/30/2009	10/20/2010	383.12	411.02	-27.90
237.99 GNMA POOL #526707 6.3% 12/30/2009	12/30/2009	10/20/2010	237.99	255.32	-17.33
211.99 GNMA POOL #526708 6.3% 12/30/2009	12/30/2009	10/20/2010	211.99	227.43	-15.44
324.88 GNMA POOL #526836 6.3% 12/30/2009	12/30/2009	10/20/2010	324.88	348.54	-23.66
182.16 GNMA POOL #526958 6.3% 12/30/2009	12/30/2009	10/20/2010	182.16	195.42	-13.26
533.86 GNMA POOL #532123 6.3% 12/30/2009	12/30/2009	10/20/2010	533.86	572.73	-38.87
2954.45 GNMA POOL #781051 8.5% 01/14/2010	01/14/2010	10/20/2010	2,954.45	3,366.23	-411.78
8112.6 FNMA REMIC TR SER G92-10 CL Z 7.75 GTD MTG PASS THR	12/30/2009	10/25/2010	8,112.60	8,921.32	-808.72
2139.93 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	10/25/2010	2,139.93	2,399.40	-259.47
4065.22 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	01/04/2010	10/25/2010	4,065.22	4,624.19	-558.97
186.32 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	10/25/2010	186.32	211.47	-25.15
704.11 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	10/25/2010	704.11	802.69	-98.58
273.9 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	10/25/2010	273.90	314.67	-40.77
474.39 FNMA POOL #253448 7.5% 06/09/2010	06/09/2010	10/25/2010	474.39	537.29	-62.90
3785.99 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	10/25/2010	3,785.99	4,216.65	-430.66
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
512.46 FNMA POOL #254360 7%					
05-01-2032 BEO	09/20/2010	10/25/2010	512.46	584.84	-72.38
2462.25 FNMA POOL #257458 7%					
11-01-2038 BEO	08/04/2010	10/25/2010	2,462.25	2,746.18	-283.93
459.89 FNMA POOL #257562 7.5%	01/04/2010	10/25/2010	459.89	505.02	-45.13
638.64 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	10/25/2010	638.64	683.34	-44.70
1117.27 FNMA POOL #402803 6.65%					
10-01-2027 BEO	01/04/2010	10/25/2010	1,117.27	1,195.48	-78.21
495.41 FNMA POOL #402886 6.65%					
10-01-2027 BEO	01/04/2010	10/25/2010	495.41	530.09	-34.68
492.57 FNMA POOL #513874 6.3%	12/30/2009	10/25/2010	492.57	528.44	-35.87
682.08 FNMA POOL #547542 8.5%	01/06/2010	10/25/2010	682.08	785.24	-103.16
462.07 FNMA POOL #555355 9%					
11-01-2030 BEO	03/01/2010	10/25/2010	462.07	518.67	-56.60
1417.81 FNMA POOL #555203 7% DUE					
09-01-2032 REG	01/08/2010	10/25/2010	1,417.81	1,552.50	-134.69
7985.11 FNMA POOL #567840 7% DUE					
10-01-2030 REG	01/19/2010	10/25/2010	7,985.11	8,903.40	-918.29
314.18 FNMA POOL #589584 7%					
05-01-2031 BEO	01/08/2010	10/25/2010	314.18	344.62	-30.44
318.66 FNMA POOL #612047 8.5%	01/26/2010	10/25/2010	318.66	366.46	-47.80
118.08 FNMA POOL #639882 9%					
03-01-2032 BEO	01/14/2010	10/25/2010	118.08	134.98	-16.90
425.04 FNMA POOL #644863 7%					
06-01-2032 BEO	05/28/2010	10/25/2010	425.04	482.69	-57.65
1264.28 FNMA SERIES 2002-W1					
CLASS-2A 7.15750980377 02-	02/22/2010	10/25/2010	1,264.28	1,417.57	-153.29
979.32 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	10/25/2010	979.32	1,093.17	-113.85
853.85 FNMA REMIC SER 2002-T12					
CL A3 7.5 05-25-2042	01/08/2010	10/25/2010	853.85	956.31	-102.46
1383.77 FNMA REMIC SER 2003-W1					
CL 2A 12-25-2042 7.3087000	01/11/2010	10/25/2010	1,383.77	1,549.82	-166.05
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1168.83 FHLMC MULTICLASS SER					
T-41 CL 2A 6.65092992783 0	01/12/2010	10/25/2010	1,168.83	1,288.64	-119.81
4256. FNMA CMO SER 2003-W4 CL 4A					
7.5 10-25-2042 BEO	01/11/2010	10/25/2010	4,256.00	4,766.72	-510.72
1853. FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	10/25/2010	1,853.00	2,075.36	-222.36
318.37 FHLMC MULTICLASS SER					
T-57 CL 1A3 7.5 07-25-2043	01/25/2010	10/25/2010	318.37	353.39	-35.02
8459.05 FNMA POOL #851350 7.5%	01/11/2010	10/25/2010	8,459.05	9,400.12	-941.07
14022.8 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	10/25/2010	14,022.80	15,429.46	-1,406.66
13874.2 FNMA POOL #888707 7.5%	12/30/2009	10/25/2010	13,874.20	15,391.69	-1,517.49
15497.68 FNMA POOL #888892 7.5%	01/05/2010	10/25/2010	15,497.68	17,081.35	-1,583.67
3979.53 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	10/25/2010	3,979.53	4,479.46	-499.93
11315.04 FNMA POOL #928771 8% DUE					
10-01-2037 REG	05/20/2010	10/25/2010	11,315.04	12,616.27	-1,301.23
490.59 FNMA POOL #931821 7%					
08-01-2039 BEO	05/28/2010	10/25/2010	490.59	557.13	-66.54
5727.71 FNMA POOL #933923 7%					
05-01-2038 BEO	09/10/2010	10/25/2010	5,727.71	6,368.50	-640.79
3306.13 FNMA POOL #995003 7.5%	05/26/2010	10/25/2010	3,306.13	3,766.92	-460.79
4434.24 FNMA POOL #995010 8%					
09-01-2038 BEO	06/29/2010	10/25/2010	4,434.24	4,971.89	-537.65
3396.22 FNMA POOL #AA0716 7%					
01-01-2039 BEO	08/20/2010	10/25/2010	3,396.22	3,769.80	-373.58
5561.57 FNMA POOL #AD0092 7.5%	01/13/2010	10/25/2010	5,561.57	6,312.38	-750.81
6021.15 FNMA POOL #AD0725 7%					
12-01-2032 BEO	05/27/2010	10/25/2010	6,021.15	6,826.48	-805.33
7189.53 FNMA POOL #AD0766 7%					
08-01-2036 BEO	03/01/2010	10/25/2010	7,189.53	8,072.49	-882.96
3037.88 FNMA POOL #AE0079 7%					
07-01-2034 BEO	05/28/2010	10/25/2010	3,037.88	3,449.89	-412.01
3635.17 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	11/15/2010	3,635.17	4,144.09	-508.92
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
500.26 FHLMC GOLD G01743 9 02-01-2031	03/08/2010	11/15/2010	500.26	575.30	-75.04
537.69 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	09/21/2010	11/15/2010	537.69	587.76	-50.07
207.38 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	10/13/2010	11/15/2010	207.38	228.38	-21.00
496.98 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	01/13/2010	11/15/2010	496.98	546.37	-49.39
503.88 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	11/15/2010	503.88	555.53	-51.65
4949.62 FEDERAL HOME LN MTG CORP POOL #G02651 8%07-01-2032	01/05/2010	11/15/2010	4,949.62	5,670.41	-720.79
3196.18 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/08/2010	11/15/2010	3,196.18	3,533.78	-337.60
10757.96 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/06/2010	11/15/2010	10,757.96	11,968.23	-1,210.27
150.76 FHLMC GOLD C01187 7.5	06/09/2010	11/15/2010	150.76	169.60	-18.84
2396.52 FHLMC GOLD C01376 7 07-01-2032	07/26/2010	11/15/2010	2,396.52	2,738.02	-341.50
2281.62 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	01/05/2010	11/15/2010	2,281.62	2,558.27	-276.65
1708.7 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-2025	07/26/2010	11/15/2010	1,708.70	1,951.12	-242.42
848.53 FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41	01/04/2010	11/15/2010	848.53	941.87	-93.34
1869.12 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	11/15/2010	1,869.12	2,117.95	-248.83
1810.7 FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	11/15/2010	1,810.70	2,051.75	-241.05
2006.55 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	11/15/2010	2,006.55	2,273.67	-267.12
3404.22 GNMA POOL #380406 7.5%	01/13/2010	11/15/2010	3,404.22	3,795.71	-391.49
1120.78 GNMA POOL #416745 7.5%	01/13/2010	11/15/2010	1,120.78	1,249.67	-128.89
1559.56 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	11/15/2010	1,559.56	1,740.86	-181.30
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
842.23 GNMA POOL #455990 7%					
01-15-2029 BEO	03/08/2010	11/15/2010	842.23	940.14	-97.91
550.89 GNMA POOL #509787 7.5%	01/13/2010	11/15/2010	550.89	614.24	-63.35
369.69 GNMA POOL #546370 6.75%					
04-15-2041 BEO	04/23/2010	11/15/2010	369.69	401.11	-31.42
718.41 GNMA POOL #249695 9.5%	08/05/2010	11/15/2010	718.41	827.97	-109.56
323.09 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	11/15/2010	323.09	352.17	-29.08
947.91 GOVERNMENT NATIONAL MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	11/15/2010	947.91	1,061.07	-113.16
3939.59 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	11/15/2010	3,939.59	4,353.25	-413.66
1243.03 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	11/17/2010	1,243.03	1,392.19	-149.16
200.64 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	11/22/2010	200.64	214.18	-13.54
175.86 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	11/22/2010	175.86	187.73	-11.87
115.68 GNMAII POOL #002445 SER					
2027 8% DUE 06-20-2027 REG	05/27/2010	11/22/2010	115.68	133.03	-17.35
169.86 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	11/22/2010	169.86	191.94	-22.08
17742.02 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	11/22/2010	17,742.02	19,937.59	-2,195.57
352.94 GNMA POOL #454505 7.1%	01/07/2010	11/22/2010	352.94	385.37	-32.43
150.43 GNMA POOL #518819 6.3%	12/30/2009	11/22/2010	150.43	161.38	-10.95
385.3 GNMA POOL #526655 6.3%	12/30/2009	11/22/2010	385.30	413.35	-28.05
238.22 GNMA POOL #526707 6.3%	12/30/2009	11/22/2010	238.22	255.57	-17.35
213.19 GNMA POOL #526708 6.3%	12/30/2009	11/22/2010	213.19	228.71	-15.52
326.73 GNMA POOL #526836 6.3%	12/30/2009	11/22/2010	326.73	350.52	-23.79
183.2 GNMA POOL #526958 6.3%	12/30/2009	11/22/2010	183.20	196.54	-13.34
537.04 GNMA POOL #532123 6.3%	12/30/2009	11/22/2010	537.04	576.14	-39.10
2910.85 GNMA POOL #781051 8.5%	01/14/2010	11/22/2010	2,910.85	3,316.55	-405.70
6048.65 FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	11/26/2010	6,048.65	6,651.62	-602.97
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
2056.11 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	11/26/2010	2,056.11	2,305.41	-249.30
5304.25 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	11/19/2010	11/26/2010	5,304.25	6,103.20	-798.95
184.15 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	11/26/2010	184.15	209.01	-24.86
712.58 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	11/26/2010	712.58	812.34	-99.76
461.46 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	11/26/2010	461.46	530.14	-68.68
477.67 FNMA POOL #253448 7.5% 06-09/2010	06/09/2010	11/26/2010	477.67	541.00	-63.33
6535.51 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	11/26/2010	6,535.51	7,278.92	-743.41
595.74 FNMA POOL #254360 7% 05-01-2032 BEO	09/20/2010	11/26/2010	595.74	679.89	-84.15
3911.24 FNMA POOL #257458 7% 11-01-2038 BEO	08/04/2010	11/26/2010	3,911.24	4,362.25	-451.01
522.15 FNMA POOL #257562 7.5% 01-04/2010	01/04/2010	11/26/2010	522.15	573.39	-51.24
642.44 FNMA POOL #397740 6.65% 10-01-2027 BEO	01/04/2010	11/26/2010	642.44	687.41	-44.97
2261.9 FNMA POOL #402803 6.65% 01-04/2010	01/04/2010	11/26/2010	2,261.90	2,420.23	-158.33
791.14 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	11/26/2010	791.14	846.52	-55.38
495.4 FNMA POOL #513874 6.3% 12/30/2009	12/30/2009	11/26/2010	495.40	531.47	-36.07
656.6 FNMA POOL #547542 8.5% 01-06/2010	01/06/2010	11/26/2010	656.60	755.91	-99.31
490.47 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	11/26/2010	490.47	550.55	-60.08
2821.49 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	11/26/2010	2,821.49	3,089.53	-268.04
5040.6 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	11/26/2010	5,040.60	5,620.27	-579.67
316.28 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	11/26/2010	316.28	346.92	-30.64
304.49 FNMA POOL #612047 8.5% 01-26/2010	01/26/2010	11/26/2010	304.49	350.16	-45.67
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
119.18 FNMA POOL #639882 9% 03-01-2032 BEO	01/14/2010	11/26/2010	119.18	136.24	-17.06
425.26 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	11/26/2010	425.26	482.94	-57.68
1146.93 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	11/26/2010	1,146.93	1,286.00	-139.07
386.26 FNMA PREASSIGN 00713 7.5 01-25-2028	01/05/2010	11/26/2010	386.26	431.16	-44.90
390.87 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	01/08/2010	11/26/2010	390.87	437.77	-46.90
1951.89 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000	01/11/2010	11/26/2010	1,951.89	2,186.12	-234.23
2887.18 FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 0	01/12/2010	11/26/2010	2,887.18	3,183.12	-295.94
3663.33 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	11/18/2010	11/26/2010	3,663.33	4,217.41	-554.08
5452.76 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043	01/19/2010	11/26/2010	5,452.76	6,107.09	-654.33
2090.17 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	11/26/2010	2,090.17	2,320.09	-229.92
172.24 FNMA POOL #851350 7.5% 01-01-2037 BEO	01/11/2010	11/26/2010	172.24	191.40	-19.16
13987.16 FNMA POOL #888368 7% 03-01-2037 BEO	01/05/2010	11/26/2010	13,987.16	15,390.25	-1,403.09
10428.66 FNMA POOL #888707 7.5% 06-01-2035 BEO	12/30/2009	11/26/2010	10,428.66	11,569.29	-1,140.63
14929.08 FNMA POOL #888892 7.5% 06-01-2035 BEO	01/05/2010	11/26/2010	14,929.08	16,454.65	-1,525.57
8828.08 FNMA POOL #888901 7% 06-01-2035 BEO	01/12/2010	11/26/2010	8,828.08	9,937.11	-1,109.03
10323.92 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	11/26/2010	10,323.92	11,511.17	-1,187.25
548.73 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	11/26/2010	548.73	623.15	-74.42
449.12 FNMA POOL #933923 7% 05-01-2038 BEO	09/10/2010	11/26/2010	449.12	499.37	-50.25
1406.81 FNMA POOL #995003 7.5% 05-01-2038 BEO	05/26/2010	11/26/2010	1,406.81	1,602.88	-196.07
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
9787.77 FNMA POOL #995010 8% 09-01-2038 BEO	06/29/2010	11/26/2010	9,787.77	10,974.54	-1,186.77
2969.78 FNMA POOL #AA0716 7% 01-01-2039 BEO	08/20/2010	11/26/2010	2,969.78	3,296.46	-326.68
11080.78 FNMA POOL #AD0092 7.5% 7587.97 FNMA POOL #AD0725 7% 12-01-2032 BEO	01/13/2010	11/26/2010	11,080.78	12,576.69	-1,495.91
4738.41 FNMA POOL #AD0766 7% 08-01-2036 BEO	05/27/2010	11/26/2010	7,587.97	8,602.86	-1,014.89
2083.26 FNMA POOL #AE0079 7% 07-01-2034 BEO	03/01/2010	11/26/2010	4,738.41	5,320.35	-581.94
2735.17 FEDERAL HOME LN MTG CORP POOL #G01715 8%02-01-2034	05/28/2010	11/26/2010	2,083.26	2,365.80	-282.54
407.42 FHLMC GOLD G01743 9 02-01-2031	01/11/2010	12/15/2010	2,735.17	3,118.09	-382.92
540.75 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	03/08/2010	12/15/2010	407.42	468.53	-61.11
194.13 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	09/21/2010	12/15/2010	540.75	591.11	-50.36
22557.08 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	10/13/2010	12/15/2010	194.13	213.79	-19.66
515.31 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/13/2010	12/15/2010	22,557.08	24,798.69	-2,241.61
6890.03 FEDERAL HOME LN MTG CORP POOL #G02651 8%07-01-2032	01/14/2010	12/15/2010	515.31	568.13	-52.82
2867.25 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/05/2010	12/15/2010	6,890.03	7,893.39	-1,003.36
15225.2 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/08/2010	12/15/2010	2,867.25	3,170.10	-302.85
826. FHLMC GOLD C01187 7.5 05-01-2031	01/06/2010	12/15/2010	15,225.20	16,938.04	-1,712.84
2781.94 FHLMC GOLD C01376 7 07-01-2032	06/09/2010	12/15/2010	826.00	929.25	-103.25
519.06 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	07/26/2010	12/15/2010	2,781.94	3,178.37	-396.43
Totals			519.06	582.00	-62.94

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
2377.9 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-2025	07/26/2010	12/15/2010	2,377.90	2,715.26	-337.36
923.17 FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41	01/04/2010	12/15/2010	923.17	1,024.72	-101.55
1878.36 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	12/15/2010	1,878.36	2,128.42	-250.06
1839.4 FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	12/15/2010	1,839.40	2,084.27	-244.87
16245.42 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	12/15/2010	16,245.42	18,408.09	-2,162.67
3589.78 GNMA POOL #380406 7.5%	01/13/2010	12/15/2010	3,589.78	4,002.60	-412.82
1208.27 GNMA POOL #416745 7.5%	01/13/2010	12/15/2010	1,208.27	1,347.22	-138.95
1569.71 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	12/15/2010	1,569.71	1,752.19	-182.48
1698.8 GNMA POOL #455990 7% 01-15-2029 BEO	03/08/2010	12/15/2010	1,698.80	1,896.29	-197.49
554.59 GNMA POOL #509787 7.5%	01/13/2010	12/15/2010	554.59	618.37	-63.78
371.85 GNMA POOL #546370 6.75% 04-15-2041 BEO	04/23/2010	12/15/2010	371.85	403.46	-31.61
724.26 GNMA POOL #249695 9.5%	08/05/2010	12/15/2010	724.26	834.71	-110.45
325.51 GNMA POOL #300445 8.45% 10-15-2020 BEO	01/14/2010	12/15/2010	325.51	354.81	-29.30
889.19 GOVERMENT NATIONAL MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	12/15/2010	889.19	995.34	-106.15
4211.37 GNMA POOL #781231 SER 2030 7% DUE 12-15-2030 REG	01/14/2010	12/15/2010	4,211.37	4,653.56	-442.19
664.32 FNMA REMIC VAR RT 02-17-2031	01/04/2010	12/17/2010	664.32	744.04	-79.72
201.87 GNMA POOL #605004 7% 03-20-2034 BEO	01/14/2010	12/20/2010	201.87	215.50	-13.63
176.91 GNMA POOL #605068 7% 01-20-2034 BEO	01/14/2010	12/20/2010	176.91	188.85	-11.94
998.43 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	05/27/2010	12/20/2010	998.43	1,148.19	-149.76
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
189.08 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	12/20/2010	189.08	213.66	-24.58
12624.11 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	12/20/2010	12,624.11	14,186.34	-1,562.23
243.22 GNMA POOL #454505 7.1%	01/07/2010	12/20/2010	243.22	265.57	-22.35
151.26 GNMA POOL #518819 6.3%	12/30/2009	12/20/2010	151.26	162.27	-11.01
387.49 GNMA POOL #526655 6.3%	12/30/2009	12/20/2010	387.49	415.70	-28.21
240.16 GNMA POOL #526707 6.3%	12/30/2009	12/20/2010	240.16	257.65	-17.49
214.4 GNMA POOL #526708 6.3%	12/30/2009	12/20/2010	214.40	230.01	-15.61
328.57 GNMA POOL #526836 6.3%	12/30/2009	12/20/2010	328.57	352.49	-23.92
184.23 GNMA POOL #526958 6.3%	12/30/2009	12/20/2010	184.23	197.64	-13.41
540.01 GNMA POOL #532123 6.3%	12/30/2009	12/20/2010	540.01	579.33	-39.32
296.55 GNMA POOL #781051 8.5%	01/14/2010	12/20/2010	296.55	337.88	-41.33
6973.25 FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	12/27/2010	6,973.25	7,668.40	-695.15
2657.71 FNMA REMIC TR 2001-T4					
CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	12/27/2010	2,657.71	2,979.96	-322.25
3844.35 FNMA REMIC TR 1990-21 CL					
21-Z 9 03-25-2020	11/19/2010	12/27/2010	3,844.35	4,423.41	-579.06
1739.7 FNMA POOL #252335 7% DUE					
02-01-2029 REG	07/26/2010	12/27/2010	1,739.70	1,974.56	-234.86
1274.13 FNMA POOL #253293 8% DUE					
03-01-2020 REG	01/26/2010	12/27/2010	1,274.13	1,452.51	-178.38
279.09 FNMA POOL #253406 8%					
06-01-2030 BEO	06/09/2010	12/27/2010	279.09	320.63	-41.54
1188.79 FNMA POOL #253448 7.5%	06/09/2010	12/27/2010	1,188.79	1,346.41	-157.62
3113.86 FNMA POOL #254379 7% DUE					
07-01-2032 REG	01/14/2010	12/27/2010	3,113.86	3,468.06	-354.20
18206.06 FNMA POOL #254360 7%					
05-01-2032 BEO	09/20/2010	12/27/2010	18,206.06	20,777.67	-2,571.61
10993.43 FNMA POOL #257458 7%					
11-01-2038 BEO	08/04/2010	12/27/2010	10,993.43	12,261.11	-1,267.68
746.81 FNMA POOL #257562 7.5%	01/04/2010	12/27/2010	746.81	820.09	-73.28
646.27 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	12/27/2010	646.27	691.51	-45.24
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1137.39 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/04/2010	12/27/2010	1,137.39	1,217.01	-79.62
503.08 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	12/27/2010	503.08	538.30	-35.22
495.98 FNMA POOL #513874 6.3% 12/30/2009	12/30/2009	12/27/2010	495.98	532.09	-36.11
664.86 FNMA POOL #547542 8.5% 01/06/2010	01/06/2010	12/27/2010	664.86	765.42	-100.56
448.52 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	12/27/2010	448.52	503.46	-54.94
3252.73 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	12/27/2010	3,252.73	3,561.74	-309.01
6300.77 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	12/27/2010	6,300.77	7,025.36	-724.59
9868.74 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	12/27/2010	9,868.74	10,824.77	-956.03
306.79 FNMA POOL #612047 8.5% 01/26/2010	01/26/2010	12/27/2010	306.79	352.81	-46.02
120.26 FNMA POOL #639882 9% 03-01-2032 BEO	01/14/2010	12/27/2010	120.26	137.47	-17.21
442.78 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	12/27/2010	442.78	502.83	-60.05
2755.41 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	12/27/2010	2,755.41	3,089.50	-334.09
382.51 FNMA PREASSIGN 00713 7.5 01-25-2028	01/05/2010	12/27/2010	382.51	426.98	-44.47
450.23 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	12/14/2010	12/27/2010	450.23	522.55	-72.32
1114.03 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000	01/11/2010	12/27/2010	1,114.03	1,247.71	-133.68
590. FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 07-25-	01/12/2010	12/27/2010	590.00	650.48	-60.48
809.19 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	11/18/2010	12/27/2010	809.19	931.58	-122.39
4801.88 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043	01/19/2010	12/27/2010	4,801.88	5,378.11	-576.23
292.69 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	12/27/2010	292.69	324.89	-32.20
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
8625.99 FNMA POOL #851350 7.5%	01/11/2010	12/27/2010	8,625.99	9,585.63	-959.64
14808.92 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	12/27/2010	14,808.92	16,294.44	-1,485.52
15626.5 FNMA POOL #888707 7.5%	12/30/2009	12/27/2010	15,626.50	17,335.65	-1,709.15
23198.02 FNMA POOL #888892 7.5%	01/05/2010	12/27/2010	23,198.02	25,568.57	-2,370.55
9838.28 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	12/27/2010	9,838.28	11,074.21	-1,235.93
21168.56 FNMA POOL #928771 8% DUE					
10-01-2037 REG	05/20/2010	12/27/2010	21,168.56	23,602.95	-2,434.39
458.01 FNMA POOL #931821 7%					
08-01-2039 BEO	05/28/2010	12/27/2010	458.01	520.13	-62.12
5406.14 FNMA POOL #933923 7%					
05-01-2038 BEO	09/10/2010	12/27/2010	5,406.14	6,010.95	-604.81
2617.83 FNMA POOL #995003 7.5%	05/26/2010	12/27/2010	2,617.83	2,982.69	-364.86
1993.51 FNMA POOL #995010 8%					
09-01-2038 BEO	06/29/2010	12/27/2010	1,993.51	2,235.22	-241.71
13157.1 FNMA POOL #AA0716 7%					
01-01-2039 BEO	08/20/2010	12/27/2010	13,157.10	14,604.38	-1,447.28
13051.57 FNMA POOL #AD0092 7.5%	01/13/2010	12/27/2010	13,051.57	14,813.53	-1,761.96
5614.79 FNMA POOL #AD0725 7%					
12-01-2032 BEO	05/27/2010	12/27/2010	5,614.79	6,365.77	-750.98
6305.54 FNMA POOL #AD0766 7%					
08-01-2036 BEO	03/01/2010	12/27/2010	6,305.54	7,079.94	-774.40
4270.82 FNMA POOL #AE0079 7%					
07-01-2034 BEO	05/28/2010	12/27/2010	4,270.82	4,850.05	-579.23
410.93 FHLMC GOLD G01743 9					
02-01-2031	03/08/2010	12/31/2010	410.93	472.57	-61.64
551.41 FEDERAL HOME LN MTG CORP					
POOL #D9-8086 6.5% 10-01-2	09/21/2010	12/31/2010	551.41	602.76	-51.35
82211.43 FEDERAL HOME LN MTG CORP					
POOL #A53674 7.5% 10-01-20	10/13/2010	12/31/2010	82,211.43	90,535.34	-8,323.91
1778.12 FHLMC GOLD C01187 7.5	06/09/2010	12/31/2010	1,778.12	2,000.39	-222.27
1655.25 FHLMC GOLD C01376 7					
07-01-2032	07/26/2010	12/31/2010	1,655.25	1,891.12	-235.87
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
178.5 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	12/31/2010	178.50	202.60	-24.10
670.07 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	12/31/2010	670.07	763.88	-93.81
280.97 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	12/31/2010	280.97	322.79	-41.82
488.87 FNMA POOL #253448 7.5% 06-01-2030 BEO	06/09/2010	12/31/2010	488.87	553.69	-64.82
502.72 FNMA POOL #254360 7% 05-01-2032 BEO	09/20/2010	12/31/2010	502.72	573.73	-71.01
13829.58 FNMA POOL #257458 7% 11-01-2038 BEO	08/04/2010	12/31/2010	13,829.58	15,424.30	-1,594.72
349.02 FNMA POOL #403451 6% 01-01-2028 BEO	12/21/2010	12/31/2010	349.02	373.02	-24.00
453.54 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	12/31/2010	453.54	509.10	-55.56
309.08 FNMA POOL #612047 8.5% 01-01-2028 BEO	01/26/2010	12/31/2010	309.08	355.44	-46.36
461.92 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	12/31/2010	461.92	524.57	-62.65
225.64 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	12/31/2010	225.64	251.59	-25.95
4502.14 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	12/31/2010	4,502.14	5,112.74	-610.60
7165.79 FNMA POOL #933923 7% 05-01-2038 BEO	09/10/2010	12/31/2010	7,165.79	7,967.46	-801.67
2584.08 FNMA POOL #995003 7.5% 05-01-2038 BEO	05/26/2010	12/31/2010	2,584.08	2,944.24	-360.16
1728.38 FNMA POOL #995010 8% 09-01-2038 BEO	06/29/2010	12/31/2010	1,728.38	1,937.95	-209.57
15154.67 FNMA POOL #AA0716 7% 01-01-2039 BEO	08/20/2010	12/31/2010	15,154.67	16,821.68	-1,667.01
5009.82 FNMA POOL #AD0725 7% 12-01-2032 BEO	05/27/2010	12/31/2010	5,009.82	5,679.88	-670.06
5547.83 FNMA POOL #AD0766 7% 08-01-2036 BEO	03/01/2010	12/31/2010	5,547.83	6,229.17	-681.34
2518.64 FNMA POOL #AE0079 7% 07-01-2034 BEO	05/28/2010	12/31/2010	2,518.64	2,860.23	-341.59
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
113.31 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	05/27/2010	12/31/2010	113.31	130.31	-17.00
1157.22 GNMAII POOL #003135 SER 2031 7.5% DUE 09-20-2031 R	03/17/2010	12/31/2010	1,157.22	1,300.43	-143.21
1579.85 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	12/31/2010	1,579.85	1,763.51	-183.66
1497.11 GNMA POOL #455990 7% 01-15-2029 BEO	03/08/2010	12/31/2010	1,497.11	1,671.15	-174.04
374.02 GNMA POOL #546370 6.75% 04-15-2041 BEO	04/23/2010	12/31/2010	374.02	405.81	-31.79
730.42 GNMA POOL #249695 9.5% 08/05/2010	08/05/2010	12/31/2010	730.42	841.81	-111.39
4664.38 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-20	07/26/2010	01/18/2011	4,664.38	5,326.14	-661.76
661.48 GOVT NATL MTG 7% DUE 01-16-2030	12/13/2010	01/18/2011	661.48	749.13	-87.65
4964.19 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	11/19/2010	01/25/2011	4,964.19	5,711.92	-747.73
1018.84 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	01/25/2011	1,018.84	1,142.37	-123.53
435.17 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	12/14/2010	01/25/2011	435.17	505.07	-69.90
1032.46 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	11/18/2010	01/25/2011	1,032.46	1,188.62	-156.16
611.24 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	01/25/2011	611.24	678.48	-67.24
6803.74 FNMA VAR 2007-108 CL AN 11-25-2037	12/01/2010	01/25/2011	6,803.74	8,104.96	-1,301.22
407.23 FHLMC GOLD G01743 9 02-01-2031	03/08/2010	01/31/2011	407.23	468.31	-61.08
546.96 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	09/21/2010	01/31/2011	546.96	597.90	-50.94
112.72 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	10/13/2010	01/31/2011	112.72	124.13	-11.41
2679.32 FHLMC GOLD C01187 7.5 06/09/2010	06/09/2010	01/31/2011	2,679.32	3,014.23	-334.91
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1372.67 FHLMC GOLD C01376 7 07-01-2032	07/26/2010	01/31/2011	1,372.67	1,568.28	-195.61
1590.63 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	01/31/2011	1,590.63	1,775.54	-184.91
723.12 GNMA POOL #455990 7% 01-15-2029 BEO	03/08/2010	01/31/2011	723.12	807.18	-84.06
376.2 GNMA POOL #546370 6.75%	04/23/2010	01/31/2011	376.20	408.18	-31.98
733.13 GNMA POOL #249695 9.5%	08/05/2010	01/31/2011	733.13	844.93	-111.80
4080.9 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-2025	07/26/2010	02/15/2011	4,080.90	4,659.88	-578.98
2316.01 GOVT NATL MTG 7% DUE 01-16-2030	12/13/2010	02/16/2011	2,316.01	2,622.88	-306.87
430.89 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	05/27/2010	02/22/2011	430.89	495.52	-64.63
15741.41 GNMAII POOL #003135 SER 2031 7.5% DUE 09-20-2031 R	03/17/2010	02/22/2011	15,741.41	17,689.41	-1,948.00
10667.23 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	11/19/2010	02/25/2011	10,667.23	12,273.99	-1,606.76
977.23 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	02/25/2011	977.23	1,109.16	-131.93
283. FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	02/25/2011	283.00	325.12	-42.12
492.23 FNMA POOL #253448 7.5%	06/09/2010	02/25/2011	492.23	557.49	-65.26
534.36 FNMA POOL #254360 7% 05-01-2032 BEO	09/20/2010	02/25/2011	534.36	609.84	-75.48
3908.6 FNMA POOL #257458 7% 11-01-2038 BEO	08/04/2010	02/25/2011	3,908.60	4,359.31	-450.71
266.02 FNMA POOL #403451 6% 01-01-2028 BEO	12/21/2010	02/25/2011	266.02	284.31	-18.29
511.15 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	02/25/2011	511.15	573.77	-62.62
434.68 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	02/25/2011	434.68	493.63	-58.95
1586.35 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	12/14/2010	02/25/2011	1,586.35	1,841.16	-254.81
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1113.65 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	11/18/2010	02/25/2011	1,113.65	1,282.09	-168.44
7528.75 FNMA VAR 2007-108 CL AN 11-25-2037	12/01/2010	02/25/2011	7,528.75	8,968.62	-1,439.87
8867.96 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	02/25/2011	8,867.96	9,887.78	-1,019.82
8372.08 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	02/25/2011	8,372.08	9,507.54	-1,135.46
6315.45 FNMA POOL #933923 7% 05-01-2038 BEO	09/10/2010	02/25/2011	6,315.45	7,021.99	-706.54
2979.08 FNMA POOL #995003 7.5% 11371.15 FNMA POOL #995010 8%	05/26/2010	02/25/2011	2,979.08	3,394.29	-415.21
09-01-2038 BEO	06/29/2010	02/25/2011	11,371.15	12,749.90	-1,378.75
4730.09 FNMA POOL #AA0716 7% 01-01-2039 BEO	08/20/2010	02/25/2011	4,730.09	5,250.40	-520.31
5168.27 FNMA POOL #AD0725 7% 12-01-2032 BEO	05/27/2010	02/25/2011	5,168.27	5,859.53	-691.26
6404.06 FNMA POOL #AD0766 7% 08-01-2036 BEO	03/01/2010	02/25/2011	6,404.06	7,190.56	-786.50
2725.43 FNMA POOL #AE0079 7% 07-01-2034 BEO	05/28/2010	02/25/2011	2,725.43	3,095.07	-369.64
196234.31 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	03/09/2011	225,669.46	218,801.25	6,868.21
370403.07 FNMA POOL #933923 7% 05-01-2038 BEO	09/10/2010	03/09/2011	422,259.51	411,841.91	10,417.60
405302.42 FNMA POOL #AA0716 7% 01-01-2039 BEO	08/20/2010	03/09/2011	462,044.77	449,885.69	12,159.08
373604.78 FNMA POOL #AE0755 7% 01-01-2040 BEO	01/12/2011	03/09/2011	425,909.45	422,115.05	3,794.40
366045.35 FNMA POOL #AE0757 7% 12-01-2039 BEO	01/27/2011	03/09/2011	417,291.71	415,232.70	2,059.01
103435.41 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	12/14/2010	03/10/2011	120,243.66	120,049.71	193.95
53807.2 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	11/18/2010	03/10/2011	62,550.86	61,945.54	605.32
Totals					

USA

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
382037.25 FNMA VAR 2007-108 CL AN 11-25-2037	12/01/2010	03/10/2011	449,371.32	455,101.87	-5,730.55
477562.12 GNMAII POOL #003135 SER 2031 7.5% DUE 09-20-2031 R	03/17/2010	03/11/2011	551,584.26	536,660.44	14,923.82
12792.81 GNMA, POOL # 422845 SERIES 2026 7.5% DUE 06-01	03/29/2010	03/11/2011	14,711.73	14,279.98	431.75
467409.7 GNMA POOL #546370 6.75% 544.68 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	04/23/2010	03/11/2011	501,296.95	507,139.54	-5,842.59
113.48 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	09/21/2010	03/15/2011	544.68	595.40	-50.72
142.32 FHLMC GOLD C01187 7.5	10/13/2010	03/15/2011	113.48	124.97	-11.49
1677.1 FHLMC GOLD C01376 7 07-01-2032	06/09/2010	03/15/2011	142.32	160.11	-17.79
4126.36 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-20	07/26/2010	03/15/2011	1,677.10	1,916.09	-238.99
378.4 GNMA POOL #546370 6.75%	07/26/2010	03/15/2011	4,126.36	4,711.79	-585.43
739.28 GNMA POOL #249695 9.5%	04/23/2010	03/15/2011	378.40	410.56	-32.16
916.73 GOVT NATL MTG 7% DUE 01-16-2030	08/05/2010	03/15/2011	739.28	852.02	-112.74
235.05 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	12/13/2010	03/16/2011	916.73	1,038.20	-121.47
182.5 FNMA POOL #252335 7% DUE 02-01-2029 REG	05/27/2010	03/21/2011	235.05	270.31	-35.26
42929.74 FNMA POOL #253406 8% 06-01-2030 BEO	07/26/2010	03/25/2011	182.50	207.14	-24.64
495.51 FNMA POOL #253448 7.5%	06/09/2010	03/25/2011	42,929.74	49,319.19	-6,389.45
512.16 FNMA POOL #254360 7% 05-01-2032 BEO	06/09/2010	03/25/2011	495.51	561.21	-65.70
8471.63 FNMA POOL #257458 7% 11-01-2038 BEO	09/20/2010	03/25/2011	512.16	584.50	-72.34
443.78 FNMA POOL #403451 6% 01-01-2028 BEO	08/04/2010	03/25/2011	8,471.63	9,448.52	-976.89
1221.13 FNMA POOL #644863 7% 06-01-2032 BEO	12/21/2010	03/25/2011	443.78	474.29	-30.51
Totals	05/28/2010	03/25/2011	1,221.13	1,386.75	-165.62

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
5783.26 FNMA VAR 2007-108 CL AN 11-25-2037	12/01/2010	03/25/2011	5,783.26	6,889.31	-1,106.05
221.73 FNMA POOL #928771 8% DUE 10-01-2037 REG	05/20/2010	03/25/2011	221.73	247.23	-25.50
388.02 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	03/25/2011	388.02	440.65	-52.63
4009.17 FNMA POOL #933923 7% 05-01-2038 BEO	09/10/2010	03/25/2011	4,009.17	4,457.70	-448.53
2159.12 FNMA POOL #995003 7.5% 1115.33 FNMA POOL #995010 8% 09-01-2038 BEO	05/26/2010	03/25/2011	2,159.12	2,460.05	-300.93
13784.15 FNMA POOL #AA0716 7% 01-01-2039 BEO	06/29/2010	03/25/2011	1,115.33	1,250.56	-135.23
4670.05 FNMA POOL #AD0725 7% 12-01-2032 BEO	08/20/2010	03/25/2011	13,784.15	15,300.41	-1,516.26
3682.02 FNMA POOL #AE0079 7% 07-01-2034 BEO	05/27/2010	03/25/2011	4,670.05	5,294.67	-624.62
8310.7 FNMA POOL #AE0755 7% 01-01-2040 BEO	05/28/2010	03/25/2011	3,682.02	4,181.39	-499.37
16460.05 FNMA POOL #AE0757 7% 12-01-2039 BEO	01/12/2011	03/25/2011	8,310.70	9,389.79	-1,079.09
.01 FNMA VAR 2007-108 CL AN 11-25-2037	01/27/2011	03/25/2011	16,460.05	18,671.87	-2,211.82
.01 FNMA POOL #933923 7% 05-01-2038 BEO	12/01/2010	03/28/2011	0.01	0.01	
.01 FNMA POOL #AA0716 7% 01-01-2039 BEO	09/10/2010	03/28/2011	0.01	0.01	
547.77 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	08/20/2010	03/28/2011	0.01	0.01	
114.22 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	09/21/2010	04/15/2011	547.77	598.78	-51.01
140.49 FHLMC GROUP #C00137 9.00 MTG PARTN CTF DUE 5-1-2022	10/13/2010	04/15/2011	114.22	125.78	-11.56
150.32 FHLMC GOLD C01187 7.5	03/30/2011	04/15/2011	140.49	166.35	-25.86
	06/09/2010	04/15/2011	150.32	169.11	-18.79
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1669.09 FHLMC GOLD C01376 7 07-01-2032	07/26/2010	04/15/2011	1,669.09	1,906.94	-237.85
3311.25 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-20	07/26/2010	04/15/2011	3,311.25	3,781.03	-469.78
2234.03 FEDERAL HOME LN MTG CORP POOL #D32289 10% 06-01-202	03/30/2011	04/15/2011	2,234.03	2,535.62	-301.59
287.82 GNMA POOL #594845 7% 08-15-2032 BEO	03/25/2011	04/15/2011	287.82	332.43	-44.61
745.44 GNMA POOL #249695 9.5% 2619.17 GOVT NATL MTG 7% DUE 01-16-2030	08/05/2010	04/15/2011	745.44	859.12	-113.68
549.27 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	12/13/2010	04/18/2011	2,619.17	2,966.21	-347.04
504.74 GNMA POOL #003026 7% 01-20-2031 BEO 01-20-2031	05/27/2010	04/20/2011	549.27	631.66	-82.39
560.03 GNMA POOL #003062 7% 03-20-2016 BEO	03/30/2011	04/20/2011	560.74	577.45	-72.71
154.13 FHLMC GOLD G8-0065 7.75% 12-25-2021 7.75% 12-25-202	03/30/2011	04/20/2011	560.03	618.31	-58.28
816.69 FNMA POOL #252285 7% DUE 12-01-2028 REG	03/30/2011	04/25/2011	154.13	179.42	-25.29
178.42 FNMA POOL #252335 7% DUE 02-01-2029 REG	03/30/2011	04/25/2011	816.69	930.26	-113.57
166.57 FNMA POOL #253406 8% 06-01-2030 BEO	07/26/2010	04/25/2011	178.42	202.51	-24.09
499.51 FNMA POOL #253448 7.5% 11555.81 FNMA POOL #254360 7% 05-01-2032 BEO	06/09/2010	04/25/2011	166.57	191.36	-24.79
8790.44 FNMA POOL #257458 7% 11-01-2038 BEO	06/09/2010	04/25/2011	499.51	565.74	-66.23
111.75 FNMA POOL #315393 7.49% 05-01-2025 BEO	09/20/2010	04/25/2011	11,555.81	13,188.07	-1,632.26
361.69 FNMA POOL #403451 6% 01-01-2028 BEO	08/04/2010	04/25/2011	8,790.44	9,804.09	-1,013.65
	03/30/2011	04/25/2011	111.75	121.25	-9.50
	12/21/2010	04/25/2011	361.69	386.56	-24.87
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
360.67 FNMA POOL #454045 9%					
12-01-2019 BEO	03/30/2011	04/25/2011	360.67	402.26	-41.59
171.8 FNMA POOL #562443 6.45%					
03/30/2011 BEO	03/30/2011	04/25/2011	171.80	193.11	-21.31
2499.41 FNMA POOL #644863 7%					
06-01-2032 BEO	05/28/2010	04/25/2011	2,499.41	2,838.39	-338.98
525.27 FNMA POOL #931821 7%					
08-01-2039 BEO	05/28/2010	04/25/2011	525.27	596.51	-71.24
1602.39 FNMA POOL #995003 7.5%					
05/26/2010 BEO	05/26/2010	04/25/2011	1,602.39	1,825.72	-223.33
1139.25 FNMA POOL #995010 8%					
09-01-2038 BEO	06/29/2010	04/25/2011	1,139.25	1,277.38	-138.13
6566.39 FNMA POOL #AD0725 7%					
12-01-2032 BEO	05/27/2010	04/25/2011	6,566.39	7,444.64	-878.25
4603.49 FNMA POOL #AE0079 7%					
07-01-2034 BEO	05/28/2010	04/25/2011	4,603.49	5,227.84	-624.35
562.66 FEDERAL HOME LN MTG CORP					
POOL #D9-8086 6.5% 10-01-2	09/21/2010	05/16/2011	562.66	615.06	-52.40
43522.27 FEDERAL HOME LN MTG CORP					
POOL #A53674 7.5% 10-01-20	10/13/2010	05/16/2011	43,522.27	47,928.90	-4,406.63
127.72 FHLMC GROUP #C00137 9.00					
MTG PARTN CTF DUE 5-1-2022	03/30/2011	05/16/2011	127.72	151.23	-23.51
151. FHLMC GOLD C01187 7.5					
05-01-2031	06/09/2010	05/16/2011	151.00	169.88	-18.88
1547.74 FHLMC GOLD C01376 7					
07-01-2032	07/26/2010	05/16/2011	1,547.74	1,768.29	-220.55
2356.8 FHLMC MULTICLASS SER 1771					
CL 1771-PK 8 02-15-2025	07/26/2010	05/16/2011	2,356.80	2,691.17	-334.37
715.58 FHLMC POOL #29-9134 8					
03/30/2011 BEO	03/30/2011	05/16/2011	715.58	782.89	-67.31
2258.82 FEDERAL HOME LN MTG CORP					
POOL #D32289 10% 06-01-202	03/30/2011	05/16/2011	2,258.82	2,563.76	-304.94
282.91 GNMA POOL #594845 7%					
08-15-2032 BEO	03/25/2011	05/16/2011	282.91	326.76	-43.85
751.75 GNMA POOL #249695 9.5%					
08/05/2010 BEO	08/05/2010	05/16/2011	751.75	866.39	-114.64
1192.32 GNMA POOL #780030 SER					
2024 7% DUE 06-15-2024 REG	04/25/2011	05/16/2011	1,192.32	1,351.05	-158.73
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
1253.17 GOVT NATL MTG 7% DUE 01-16-2030	12/13/2010	05/16/2011	1,253.17	1,419.22	-166.05
118.02 GNMAII POOL #002445 SER 2027 8% DUE 06-20-2027 REG	05/27/2010	05/20/2011	118.02	135.72	-17.70
516.18 GNMA POOL #003026 7% 01-20-2031 BEO 01-20-2031	03/30/2011	05/20/2011	516.18	590.54	-74.36
585.92 GNMA POOL #003062 7% 03-20-2016 BEO	03/30/2011	05/20/2011	585.92	646.89	-60.97
155.19 FHLMC GOLD G8-0065 7.75 12-25-2021 7.75% 12-25-202	03/30/2011	05/25/2011	155.19	180.65	-25.46
87.18 FNMA POOL #252285 7% DUE 12-01-2028 REG	03/30/2011	05/25/2011	87.18	99.30	-12.12
181.85 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	05/25/2011	181.85	206.40	-24.55
353.45 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	05/25/2011	353.45	406.06	-52.61
509.91 FNMA POOL #253448 7.5% 06-09-2010	06/09/2010	05/25/2011	509.91	577.52	-67.61
494.38 FNMA POOL #254360 7% 05-01-2032 BEO	09/20/2010	05/25/2011	494.38	564.21	-69.83
11623.42 FNMA POOL #257458 7% 11-01-2038 BEO	08/04/2010	05/25/2011	11,623.42	12,963.75	-1,340.33
112.49 FNMA POOL #315393 7.49% 05-01-2025 BEO	03/30/2011	05/25/2011	112.49	122.06	-9.57
416.5 FNMA POOL #403451 6% 01-01-2028 BEO	12/21/2010	05/25/2011	416.50	445.13	-28.63
363.53 FNMA POOL #454045 9% 12-01-2019 BEO	03/30/2011	05/25/2011	363.53	405.45	-41.92
172.8 FNMA POOL #562443 6.45% 03-30-2011	03/30/2011	05/25/2011	172.80	194.24	-21.44
461.88 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	05/25/2011	461.88	524.52	-62.64
407.18 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	05/25/2011	407.18	462.40	-55.22
7081.96 FNMA POOL #995003 7.5% 05-26-2010	05/26/2010	05/25/2011	7,081.96	8,069.01	-987.05
172.05 FNMA POOL #995010 8% 09-01-2038 BEO	06/29/2010	05/25/2011	172.05	192.91	-20.86
Totals					

15A

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
5122.41 FNMA POOL #AD0725 7% 12-01-2032 BEO	05/27/2010	05/25/2011	5,122.41	5,807.53	-685.12
2600.89 FNMA POOL #AE0079 7% 07-01-2034 BEO	05/28/2010	05/25/2011	2,600.89	2,953.64	-352.75
566.21 FEDERAL HOME LN MTG CORP POOL #D9-8086 6.5% 10-01-2	09/21/2010	06/15/2011	566.21	618.94	-52.73
70.55 FEDERAL HOME LN MTG CORP POOL #A53674 7.5% 10-01-20	10/13/2010	06/15/2011	70.55	77.69	-7.14
128.74 FHLMC GROUP #C00137 9.00 MTG PARTN CTF DUE 5-1-2022	03/30/2011	06/15/2011	128.74	152.44	-23.70
594.03 FHLMC GOLD C01376 7 07-01-2032	07/26/2010	06/15/2011	594.03	678.68	-84.65
1706.18 FHLMC MULTICLASS SER 1771 CL 1771-PK 8 02-15-20	07/26/2010	06/15/2011	1,706.18	1,948.24	-242.06
721.34 FHLMC POOL #29-9134 8 03/30/2011	03/30/2011	06/15/2011	721.34	789.19	-67.85
2276.85 FEDERAL HOME LN MTG CORP POOL #D32289 10% 06-01-202	03/30/2011	06/15/2011	2,276.85	2,584.23	-307.38
4899.41 GNMA POOL #594845 7% 08-15-2032 BEO	03/25/2011	06/15/2011	4,899.41	5,658.82	-759.41
757.76 GNMA POOL #249695 9.5% 08/05/2010	08/05/2010	06/15/2011	757.76	873.32	-115.56
372.91 GNMA POOL #780030 SER 2024 7% DUE 06-15-2024 REG	04/25/2011	06/15/2011	372.91	422.55	-49.64
972.2 GOVT NATL MTG 7% DUE 01-16-2030	12/13/2010	06/16/2011	972.20	1,101.02	-128.82
499.54 GNMA POOL #003026 7% 01-20-2031 BEO 01-20-2031	03/30/2011	06/20/2011	499.54	571.51	-71.97
571.08 GNMA POOL #003062 7% 03-20-2016 BEO	03/30/2011	06/20/2011	571.08	630.51	-59.43
156.25 FHLMC GOLD G8-0065 7.75 12-25-2021 7.75% 12-25-202	03/30/2011	06/27/2011	156.25	181.88	-25.63
88.95 FNMA POOL #252285 7% DUE 12-01-2028 REG	03/30/2011	06/27/2011	88.95	101.32	-12.37
183.83 FNMA POOL #252335 7% DUE 02-01-2029 REG	07/26/2010	06/27/2011	183.83	208.65	-24.82
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
2586.22 FEDERAL HOME LN MTG CORP POOL #G01715 8%02-01-2034	01/11/2010	12/31/2010	2,586.22	2,948.29	-362.07
461.1 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	01/13/2010	12/31/2010	461.10	506.92	-45.82
4273.26 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	12/31/2010	4,273.26	4,711.27	-438.01
5001.03 FEDERAL HOME LN MTG CORP POOL #G02651 8%07-01-2032	01/05/2010	12/31/2010	5,001.03	5,729.30	-728.27
2842.23 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/08/2010	12/31/2010	2,842.23	3,142.44	-300.21
4974.05 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/06/2010	12/31/2010	4,974.05	5,533.63	-559.58
2705.77 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	01/05/2010	12/31/2010	2,705.77	3,033.84	-328.07
6376.68 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	12/31/2010	6,376.68	7,102.03	-725.35
530.23 FNMA POOL #257562 7.5% 01-01-2027 BEO	01/04/2010	12/31/2010	530.23	582.26	-52.03
650.12 FNMA POOL #397740 6.65% 10-01-2027 BEO	01/04/2010	12/31/2010	650.12	695.63	-45.51
1144.21 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/04/2010	12/31/2010	1,144.21	1,224.30	-80.09
39844.33 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	12/31/2010	39,844.33	42,633.43	-2,789.10
501.06 FNMA POOL #513874 6.3% 12-30-2009	12/30/2009	12/31/2010	501.06	537.54	-36.48
725.6 FNMA POOL #547542 8.5% 01-06-2010	01/06/2010	12/31/2010	725.60	835.35	-109.75
2242.79 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	12/31/2010	2,242.79	2,455.86	-213.07
1224.75 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	12/31/2010	1,224.75	1,365.60	-140.85
305.66 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	12/31/2010	305.66	335.27	-29.61
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
121.39 FNMA POOL #639882 9% 03-01-2032 BEO	01/14/2010	12/31/2010	121.39	138.76	-17.37
2022.24 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	12/31/2010	2,022.24	2,291.45	-269.21
1761. FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	12/31/2010	1,761.00	1,995.43	-234.43
58714.86 FEDERAL HOME LN MTG CORP POOL #B90558 7.5% 01-01-20	01/15/2010	12/31/2010	58,714.86	66,531.28	-7,816.42
8457.41 FNMA POOL #851350 7.5%	01/11/2010	12/31/2010	8,457.41	9,398.30	-940.89
14406.26 FNMA POOL #888368 7% 03-01-2037 BEO	01/05/2010	12/31/2010	14,406.26	15,851.39	-1,445.13
13677.22 FNMA POOL #888707 7.5%	12/30/2009	12/31/2010	13,677.22	15,173.17	-1,495.95
10523.94 FNMA POOL #888892 7.5%	01/05/2010	12/31/2010	10,523.94	11,599.36	-1,075.42
15048.27 FNMA POOL #888901 7% 06-01-2035 BEO	01/12/2010	12/31/2010	15,048.27	16,938.71	-1,890.44
6124.08 FNMA POOL #AD0092 7.5%	01/13/2010	12/31/2010	6,124.08	6,950.83	-826.75
205.17 GNMA POOL #605004 7% 03-20-2034 BEO	01/14/2010	12/31/2010	205.17	219.02	-13.85
178.11 GNMA POOL #605068 7% 01-20-2034 BEO	01/14/2010	12/31/2010	178.11	190.13	-12.02
128.65 GNMAII POOL #003071 SER 2031 8% DUE 04-20-2031 REG	01/07/2010	12/31/2010	128.65	145.37	-16.72
3372.41 GNMA POOL #380406 7.5%	01/13/2010	12/31/2010	3,372.41	3,760.24	-387.83
936.53 GNMA POOL #416745 7.5%	01/13/2010	12/31/2010	936.53	1,044.23	-107.70
244.04 GNMA POOL #454505 7.1%	01/07/2010	12/31/2010	244.04	266.46	-22.42
558.29 GNMA POOL #509787 7.5%	01/13/2010	12/31/2010	558.29	622.49	-64.20
163.45 GNMA POOL #518819 6.3%	12/30/2009	12/31/2010	163.45	175.35	-11.90
389.67 GNMA POOL #526655 6.3%	12/30/2009	12/31/2010	389.67	418.04	-28.37
240.93 GNMA POOL #526707 6.3%	12/30/2009	12/31/2010	240.93	258.47	-17.54
215.61 GNMA POOL #526708 6.3%	12/30/2009	12/31/2010	215.61	231.31	-15.70
330.46 GNMA POOL #526836 6.3%	12/30/2009	12/31/2010	330.46	354.52	-24.06
185.28 GNMA POOL #526958 6.3%	12/30/2009	12/31/2010	185.28	198.77	-13.49
543.07 GNMA POOL #532123 6.3%	12/30/2009	12/31/2010	543.07	582.61	-39.54
327.92 GNMA POOL #300445 8.45% 10-15-2020 BEO	01/14/2010	12/31/2010	327.92	357.43	-29.51
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
7215.07 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	12/31/2010	7,215.07	8,076.37	-861.30
290.25 GNMA POOL #781051 8.5%	01/14/2010	12/31/2010	290.25	330.70	-40.45
3324.13 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	12/31/2010	3,324.13	3,673.16	-349.03
659.91 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	01/18/2011	659.91	732.50	-72.59
1456.5 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	01/18/2011	1,456.50	1,631.28	-174.78
4368.6 FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	01/25/2011	4,368.60	4,804.09	-435.49
3368.17 FNMA REMIC TR 2001-T4					
CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	01/25/2011	3,368.17	3,776.56	-408.39
763.07 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	01/25/2011	763.07	851.78	-88.71
1167.38 FNMA REMIC SER 2003-W1					
CL 2A 12-25-2042 7.3087000	01/11/2010	01/25/2011	1,167.38	1,307.47	-140.09
1091.16 FHLMC MULTICLASS SER					
T-41 CL 2A 6.65092992783 0	01/12/2010	01/25/2011	1,091.16	1,203.00	-111.84
2376.72 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	01/25/2011	2,376.72	2,661.93	-285.21
20181.16 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	01/31/2011	20,181.16	23,006.52	-2,825.36
11345.52 FEDERAL HOME LN MTG CORP					
POOL #A62789 7.5% 07-01-20	01/13/2010	01/31/2011	11,345.52	12,472.98	-1,127.46
97836.11 FEDERAL HOME LN MTG CORP					
POOL #G02446 7.5% 10-01-20	01/14/2010	01/31/2011	97,836.11	107,864.31	-10,028.20
6092.83 FEDERAL HOME LN MTG CORP					
POOL #G02651 8%07-01-2032	01/05/2010	01/31/2011	6,092.83	6,980.10	-887.27
2528.41 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	01/31/2011	2,528.41	2,795.47	-267.06
7211.51 FEDERAL HOME LN MTG CORP					
POOL #G04373 7%03-01-2035	01/06/2010	01/31/2011	7,211.51	8,022.80	-811.29
2091.81 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	01/31/2011	2,091.81	2,345.44	-253.63
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
1972.68 FEDERAL HOME LN MTG CORP					
POOL #B90399 7.5% 09-01-20	01/15/2010	01/31/2011	1,972.68	2,235.29	-262.61
1796.8 FEDERAL HOME LN MTG CORP					
POOL #B90438 7.5% 01-01-20	01/15/2010	01/31/2011	1,796.80	2,036.00	-239.20
19787.19 FEDERAL HOME LN MTG CORP					
POOL #B90558 7.5% 01-01-20	01/15/2010	01/31/2011	19,787.19	22,421.36	-2,634.17
3355.94 GNMA POOL #380406 7.5%	01/13/2010	01/31/2011	3,355.94	3,741.87	-385.93
942.57 GNMA POOL #416745 7.5%	01/13/2010	01/31/2011	942.57	1,050.97	-108.40
561.99 GNMA POOL #509787 7.5%	01/13/2010	01/31/2011	561.99	626.62	-64.63
330.37 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	01/31/2011	330.37	360.10	-29.73
1016.18 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	01/31/2011	1,016.18	1,137.49	-121.31
2271.93 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	01/31/2011	2,271.93	2,510.48	-238.55
976.14 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	02/15/2011	976.14	1,083.52	-107.38
658.65 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	02/17/2011	658.65	737.69	-79.04
204.39 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	02/22/2011	204.39	218.19	-13.80
179.08 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	02/22/2011	179.08	191.17	-12.09
128.85 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	02/22/2011	128.85	145.60	-16.75
245.58 GNMA POOL #454505 7.1%	01/07/2010	02/22/2011	245.58	268.14	-22.56
153.03 GNMA POOL #518819 6.3%	12/30/2009	02/22/2011	153.03	164.17	-11.14
391.88 GNMA POOL #526655 6.3%	12/30/2009	02/22/2011	391.88	420.41	-28.53
242.3 GNMA POOL #526707 6.3%	12/30/2009	02/22/2011	242.30	259.94	-17.64
216.84 GNMA POOL #526708 6.3%	12/30/2009	02/22/2011	216.84	232.63	-15.79
332.31 GNMA POOL #526836 6.3%	12/30/2009	02/22/2011	332.31	356.51	-24.20
186.33 GNMA POOL #526958 6.3%	12/30/2009	02/22/2011	186.33	199.90	-13.57
546.16 GNMA POOL #532123 6.3%	12/30/2009	02/22/2011	546.16	585.93	-39.77
291.9 GNMA POOL #781051 8.5%	01/14/2010	02/22/2011	291.90	332.58	-40.68
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
5632.1 FNMA REMIC TR SER G92-10 CL Z 7.75 GTD MTG PASS THR	12/30/2009	02/25/2011	5,632.10	6,193.55	-561.45
2692.2 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	02/25/2011	2,692.20	3,018.63	-326.43
5242.94 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	01/04/2010	02/25/2011	5,242.94	5,963.84	-720.90
772.48 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	02/25/2011	772.48	880.63	-108.15
4658.97 FNMA POOL #254379 7% DUE 07-01-2032 REG	01/14/2010	02/25/2011	4,658.97	5,188.93	-529.96
483.76 FNMA POOL #257562 7.5% 654. FNMA POOL #397740 6.65%	01/04/2010	02/25/2011	483.76	531.23	-47.47
1151. FNMA POOL #402803 6.65% 262.26 FNMA POOL #402886 6.65%	01/04/2010	02/25/2011	654.00	699.78	-45.78
10-01-2027 BEO	01/04/2010	02/25/2011	1,151.00	1,231.57	-80.57
506.12 FNMA POOL #513874 6.3% 3529.4 FNMA POOL #547542 8.5%	12/30/2009	02/25/2011	262.26	280.62	-18.36
1929.22 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/06/2010	02/25/2011	506.12	542.97	-36.85
5112.43 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/08/2010	02/25/2011	3,529.40	4,063.22	-533.82
298.36 FNMA POOL #589584 7% 05-01-2031 BEO	01/19/2010	02/25/2011	1,929.22	2,112.50	-183.28
311.41 FNMA POOL #612047 8.5% 122.46 FNMA POOL #639882 9%	01/08/2010	02/25/2011	5,112.43	5,700.36	-587.93
03-01-2032 BEO	01/08/2010	02/25/2011	298.36	327.26	-28.90
2507.69 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	01/26/2010	02/25/2011	311.41	358.12	-46.71
1389.24 FNMA PREASSIGN 00713 7.5 01-25-2028	01/14/2010	02/25/2011	122.46	139.99	-17.53
1093.43 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000	02/22/2010	02/25/2011	2,507.69	2,811.75	-304.06
99.63 FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 0	01/05/2010	02/25/2011	1,389.24	1,550.74	-161.50
Totals			1,093.43	1,224.64	-131.21
			99.63	109.84	-10.21

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
3135.12 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	02/25/2011	3,135.12	3,511.33	-376.21
713.47 FHLMC MULTICLASS SER					
T-57 CL 1A3 7.5 07-25-2043	01/25/2010	02/25/2011	713.47	791.95	-78.48
14798.73 FNMA POOL #851350 7.5%	01/11/2010	02/25/2011	14,798.73	16,445.09	-1,646.36
11064.66 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	02/25/2011	11,064.66	12,174.58	-1,109.92
11840.26 FNMA POOL #888707 7.5%	12/30/2009	02/25/2011	11,840.26	13,135.29	-1,295.03
15336.78 FNMA POOL #888892 7.5%	01/05/2010	02/25/2011	15,336.78	16,904.01	-1,567.23
7312.62 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	02/25/2011	7,312.62	8,231.27	-918.65
5634.86 FNMA POOL #AD0092 7.5%	01/13/2010	02/25/2011	5,634.86	6,395.57	-760.71
691556.05 FEDERAL HOME LN MTG CORP					
POOL #G02651 8%07-01-2032	01/05/2010	03/09/2011	809,336.69	792,263.90	17,072.79
368446.53 FNMA POOL #254379 7% DUE					
07-01-2032 REG	01/14/2010	03/09/2011	420,259.30	410,357.33	9,901.97
318014. FNMA POOL #402803 6.65%	01/04/2010	03/09/2011	353,194.30	340,274.99	12,919.31
112197.23 FNMA POOL #639882 9%					
03-01-2032 BEO	01/14/2010	03/09/2011	128,781.39	128,255.46	525.93
637808. FEDERAL HOME LN MTG CORP					
POOL #B90558 7.5% 01-01-20	01/15/2010	03/09/2011	733,479.21	722,716.19	10,763.02
543178.84 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	03/09/2011	619,223.88	597,666.47	21,557.41
501137.5 FNMA POOL #888707 7.5%	12/30/2009	03/09/2011	571,296.75	555,949.42	15,347.33
411942.95 FNMA POOL #888892 7.5%	01/05/2010	03/09/2011	469,614.97	454,038.37	15,576.60
546650.61 FNMA POOL #888901 7%					
06-01-2035 BEO	01/12/2010	03/09/2011	623,865.02	615,323.60	8,541.42
551972.72 FNMA POOL #AD0092 7.5%	01/13/2010	03/09/2011	640,633.34	626,489.05	14,144.29
402176.33 FNMA POOL #AD0766 7%					
08-01-2036 BEO	03/01/2010	03/09/2011	458,732.38	451,568.61	7,163.77
377695.61 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	03/10/2011	440,015.39	430,573.01	9,442.38
524371.81 FEDERAL HOME LN MTG CORP					
POOL #A62789 7.5% 07-01-20	01/13/2010	03/10/2011	600,405.73	576,481.26	23,924.47
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
304924.73 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	03/10/2011	352,188.07	336,179.52	16,008.55
463894.75 FEDERAL HOME LN MTG CORP POOL #G04373 7%03-01-2035	01/06/2010	03/10/2011	529,129.96	516,082.92	13,047.04
350722.04 FNMA REMIC TR SER G92-10 CL Z 7.75 GTD MTG PASS THR	12/30/2009	03/10/2011	395,877.51	385,684.65	10,192.86
302140.7 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	01/11/2010	03/10/2011	351,993.93	338,564.75	13,429.18
212719.72 FNMA REMIC TR 1990-21 CL 21-Z 9 03-25-2020	01/04/2010	03/10/2011	248,350.28	241,968.69	6,381.59
747972.36 FEDERAL HOME LN MTG CORP POOL #B90399 7.5% 09-01-20	01/15/2010	03/10/2011	863,908.08	847,546.19	16,361.89
640279.6 FEDERAL HOME LN MTG CORP POOL #B90438 7.5% 01-01-20	01/15/2010	03/10/2011	739,522.94	725,516.82	14,006.12
229788.77 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	02/22/2010	03/10/2011	264,831.55	257,650.68	7,180.87
103284.74 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	01/25/2010	03/10/2011	120,068.51	115,457.56	4,610.95
272004.29 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	01/25/2010	03/10/2011	316,204.93	303,816.64	12,388.29
691052.31 GNMA POOL #380406 7.5% 471890.22 GNMA, POOL # 422845	01/13/2010	03/11/2011	794,710.18	770,523.32	24,186.86
SERIES 2026 7.5% DUE 06-01	01/13/2010	03/11/2011	542,673.76	526,157.61	16,516.15
162737.59 GNMA POOL #526655 6.3% 216915.09 GNMA POOL #781231 SER	12/30/2009	03/11/2011	177,485.69	174,586.94	2,898.75
2030 7% DUE 12-15-2030 REG	01/14/2010	03/11/2011	247,283.21	239,691.17	7,592.04
1264.48 FEDERAL HOME LN MTG CORP POOL #G01715 8%02-01-2034	01/11/2010	03/15/2011	1,264.48	1,441.51	-177.03
411.72 FHLMC GOLD G01743 9 02-01-2031	03/08/2010	03/15/2011	411.72	473.48	-61.76
459.36 FEDERAL HOME LN MTG CORP POOL #A62789 7.5% 07-01-20	01/13/2010	03/15/2011	459.36	505.01	-45.65
87354.36 FEDERAL HOME LN MTG CORP POOL #G02446 7.5% 10-01-20	01/14/2010	03/15/2011	87,354.36	96,308.18	-8,953.82
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
8314. FEDERAL HOME LN MTG CORP					
POOL #G02651 8%07-01-2032	01/05/2010	03/15/2011	8,314.00	9,524.73	-1,210.73
3972.63 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	03/15/2011	3,972.63	4,392.24	-419.61
5740.98 FEDERAL HOME LN MTG CORP					
POOL #G04373 7%03-01-2035	01/06/2010	03/15/2011	5,740.98	6,386.84	-645.86
516.22 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	03/15/2011	516.22	578.81	-62.59
580.79 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	03/15/2011	580.79	644.68	-63.89
1927.32 FEDERAL HOME LN MTG CORP					
POOL #B90399 7.5% 09-01-20	01/15/2010	03/15/2011	1,927.32	2,183.89	-256.57
1886.2 FEDERAL HOME LN MTG CORP					
POOL #B90438 7.5% 01-01-20	01/15/2010	03/15/2011	1,886.20	2,137.30	-251.10
14793.9 FEDERAL HOME LN MTG CORP					
POOL #B90558 7.5% 01-01-20	01/15/2010	03/15/2011	14,793.90	16,763.34	-1,969.44
3435.46 GNMA POOL #380406 7.5%	01/13/2010	03/15/2011	3,435.46	3,830.54	-395.08
949.22 GNMA POOL #416745 7.5%	01/13/2010	03/15/2011	949.22	1,058.38	-109.16
1601.41 GNMA, POOL # 422845					
SERIES 2026 7.5% DUE 06-01	01/13/2010	03/15/2011	1,601.41	1,785.57	-184.16
233.04 GNMA POOL #455990 7%					
01-15-2029 BEO	03/08/2010	03/15/2011	233.04	260.13	-27.09
565.69 GNMA POOL #509787 7.5%	01/13/2010	03/15/2011	565.69	630.74	-65.05
332.84 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	03/15/2011	332.84	362.80	-29.96
868.56 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	03/15/2011	868.56	972.24	-103.68
2686.44 GNMA POOL #781231 SER					
2030 7% DUE 12-15-2030 REG	01/14/2010	03/15/2011	2,686.44	2,968.52	-282.08
.03 FEDERAL HOME LN MTG CORP					
POOL #G01715 8%02-01-2034	01/11/2010	03/16/2011	0.03	0.03	
.01 FEDERAL HOME LN MTG CORP					
POOL #B90558 7.5% 01-01-20	01/15/2010	03/16/2011	0.01	0.01	
568.41 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	03/17/2011	568.41	636.62	-68.21
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
.01 GNMA, POOL # 422845					
SERIES 2026 7.5% DUE 06-01	01/13/2010	03/17/2011	0.01	0.01	
.03 FNMA REMIC SER 2002-T12					
CL A3 7.5 05-25-2042	01/25/2010	03/21/2011	0.03	0.03	
.01 FNMA CMO SER 2003-W4 CL					
4A 7.5 10-25-2042 BEO	01/25/2010	03/21/2011	0.01	0.01	
205.64 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	03/21/2011	205.64	219.52	-13.88
180.16 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	03/21/2011	180.16	192.32	-12.16
253.46 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	03/21/2011	253.46	286.41	-32.95
1085.19 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	03/21/2011	1,085.19	1,219.48	-134.29
247.14 GNMA POOL #454505 7.1%	01/07/2010	03/21/2011	247.14	269.85	-22.71
156.94 GNMA POOL #518819 6.3%	12/30/2009	03/21/2011	156.94	168.37	-11.43
394.1 GNMA POOL #526655 6.3%	12/30/2009	03/21/2011	394.10	422.80	-28.70
243.66 GNMA POOL #526707 6.3%	12/30/2009	03/21/2011	243.66	261.40	-17.74
218.08 GNMA POOL #526708 6.3%	12/30/2009	03/21/2011	218.08	233.96	-15.88
79585.1 GNMA POOL #526836 6.3%	12/30/2009	03/21/2011	79,585.10	85,379.88	-5,794.78
187.38 GNMA POOL #526958 6.3%	12/30/2009	03/21/2011	187.38	201.02	-13.64
549.25 GNMA POOL #532123 6.3%	12/30/2009	03/21/2011	549.25	589.24	-39.99
293.75 GNMA POOL #781051 8.5%	01/14/2010	03/21/2011	293.75	334.69	-40.94
.01 GNMAII POOL #003135 SER					
2031 7.5% DUE 09-20-2031 R	03/17/2010	03/22/2011	0.01	0.01	
.02 GNMA POOL #526655 6.3%	12/30/2009	03/22/2011	0.02	0.02	
6884. FNMA REMIC TR SER G92-10					
CL Z 7.75 GTD MTG PASS THR	12/30/2009	03/25/2011	6,884.00	7,570.25	-686.25
5105.47 FNMA REMIC TR 1990-21 CL					
21-Z 9 03-25-2020	01/04/2010	03/25/2011	5,105.47	5,807.47	-702.00
700.26 FNMA POOL #253293 8% DUE					
03-01-2020 REG	01/26/2010	03/25/2011	700.26	798.30	-98.04
3461.35 FNMA POOL #254379 7% DUE					
07-01-2032 REG	01/14/2010	03/25/2011	3,461.35	3,855.08	-393.73
486.98 FNMA POOL #257562 7.5%	01/04/2010	03/25/2011	486.98	534.76	-47.78
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
657.88 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	03/25/2011	657.88	703.93	-46.05
1157.86 FNMA POOL #402803 6.65%					
10-01-2027 BEO	01/04/2010	03/25/2011	1,157.86	1,238.91	-81.05
263.82 FNMA POOL #402886 6.65%					
10-01-2027 BEO	01/04/2010	03/25/2011	263.82	282.29	-18.47
504.57 FNMA POOL #513874 6.3%	12/30/2009	03/25/2011	504.57	541.31	-36.74
634.81 FNMA POOL #547542 8.5%	01/06/2010	03/25/2011	634.81	730.83	-96.02
457.22 FNMA POOL #555355 9%					
11-01-2030 BEO	03/01/2010	03/25/2011	457.22	513.23	-56.01
1767.18 FNMA POOL #555203 7% DUE					
09-01-2032 REG	01/08/2010	03/25/2011	1,767.18	1,935.06	-167.88
10252.49 FNMA POOL #567840 7% DUE					
10-01-2030 REG	01/19/2010	03/25/2011	10,252.49	11,431.53	-1,179.04
309.64 FNMA POOL #589584 7%					
05-01-2031 BEO	01/08/2010	03/25/2011	309.64	339.64	-30.00
313.76 FNMA POOL #612047 8.5%	01/26/2010	03/25/2011	313.76	360.82	-47.06
123.59 FNMA POOL #639882 9%					
03-01-2032 BEO	01/14/2010	03/25/2011	123.59	141.28	-17.69
1151.97 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	03/25/2011	1,151.97	1,285.89	-133.92
626.1 FNMA REMIC SER 2003-W1 CL					
2A 12-25-2042 7.3087000846	01/11/2010	03/25/2011	626.10	701.23	-75.13
383.02 FHLMC MULTICLASS SER					
T-41 CL 2A 6.65092992783 0	01/12/2010	03/25/2011	383.02	422.28	-39.26
7056.32 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	03/25/2011	7,056.32	7,903.08	-846.76
1089.4 FHLMC MULTICLASS SER T-57					
CL 1A3 7.5 07-25-2043	01/25/2010	03/25/2011	1,089.40	1,209.23	-119.83
2130.52 FNMA POOL #851350 7.5%	01/11/2010	03/25/2011	2,130.52	2,367.54	-237.02
14079.9 FNMA POOL #888368 7%					
03-01-2037 BEO	01/05/2010	03/25/2011	14,079.90	15,492.29	-1,412.39
12897.99 FNMA POOL #888707 7.5%	12/30/2009	03/25/2011	12,897.99	14,308.71	-1,410.72
13566.06 FNMA POOL #888892 7.5%	01/05/2010	03/25/2011	13,566.06	14,952.34	-1,386.28
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
6223.29 FNMA POOL #888901 7% 06-01-2035 BEO	01/12/2010	03/25/2011	6,223.29	7,005.09	-781.80
11082.03 FNMA POOL #AD0092 7.5% 4374.07 FNMA POOL #AD0766 7% 08-01-2036 BEO	01/13/2010	03/25/2011	11,082.03	12,578.10	-1,496.07
.01 FNMA REMIC TR SER G92-10 CL Z 7.75 GTD MTG PASS THR	03/01/2010	03/25/2011	4,374.07	4,911.26	-537.19
1433.71 FNMA REMIC TR 2001-T4 CL-A1 PRIN ONLY 7.5 07-25-	12/30/2009	03/28/2011	0.01	0.01	
.01 FNMA POOL #402803 6.65% 10-01-2027 BEO	01/06/2010	03/28/2011	1,433.71	1,605.76	-172.05
.01 FNMA POOL #639882 9% 03-01-2032 BEO	01/04/2010	03/28/2011	0.01	0.01	
515.79 FNMA SERIES 2002-W1 CLASS-2A 7.15750980377 02-	01/14/2010	03/28/2011	0.01	0.01	
1307.51 FNMA REMIC SER 2002-T12 CL A3 7.5 05-25-2042	02/22/2010	03/28/2011	515.79	578.33	-62.54
1158.24 FNMA CMO SER 2003-W4 CL 4A 7.5 10-25-2042 BEO	01/25/2010	03/28/2011	1,307.52	1,451.34	-143.82
.01 FNMA POOL #888892 7.5% .02 FNMA POOL #888901 7% 06-01-2035 BEO	01/25/2010	03/28/2011	1,158.25	1,285.65	-127.40
757.31 FHLMC GOLD G01743 9 02-01-2031	01/05/2010	03/28/2011	0.01	0.01	
2998.3 FEDERAL HOME LN MTG CORP POOL #G02682 7%02-01-2037	01/12/2010	03/28/2011	0.02	0.02	
2617.61 FEDERAL HOME LN MTG CORP POOL #A30638 7%03-01-2032	03/08/2010	04/15/2011	757.31	870.91	-113.60
1014.36 FED HOME LN MTG CORP MULTICLASS MTG GTD SER 41	01/08/2010	04/15/2011	2,998.30	3,315.00	-316.70
955.36 GNMA POOL #416745 7.5% 819.98 GNMA POOL #455990 7% 01-15-2029 BEO	01/05/2010	04/15/2011	2,617.61	2,935.00	-317.39
569.49 GNMA POOL #509787 7.5%	01/04/2010	04/15/2011	1,014.36	1,125.94	-111.58
	01/13/2010	04/15/2011	955.36	1,065.23	-109.87
	03/08/2010	04/15/2011	819.98	915.30	-95.32
	01/13/2010	04/15/2011	569.49	634.98	-65.49
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
335.32 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	04/15/2011	335.32	365.50	-30.18
874.38 GOVERNMENT NATIONAL MORTGAGE ASSOC 7.5% POOL#3					
01-14-2010	01/14/2010	04/15/2011	874.38	978.76	-104.38
716.21 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	04/18/2011	716.21	802.16	-85.95
206.91 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	04/20/2011	206.91	220.88	-13.97
181.24 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	04/20/2011	181.24	193.47	-12.23
2858.52 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	04/20/2011	2,858.52	3,230.13	-371.61
248.72 GNMA POOL #454505 7.1%	01/07/2010	04/20/2011	248.72	271.57	-22.85
154.81 GNMA POOL #518819 6.3%	12/30/2009	04/20/2011	154.81	166.08	-11.27
245.05 GNMA POOL #526707 6.3%	12/30/2009	04/20/2011	245.05	262.89	-17.84
219.3 GNMA POOL #526708 6.3%	12/30/2009	04/20/2011	219.30	235.27	-15.97
146.6 GNMA POOL #526836 6.3%	12/30/2009	04/20/2011	146.60	157.27	-10.67
188.45 GNMA POOL #526958 6.3%	12/30/2009	04/20/2011	188.45	202.17	-13.72
540.63 GNMA POOL #532123 6.3%	12/30/2009	04/20/2011	540.63	579.99	-39.36
449.5 GNMA POOL #781051 8.5%	01/14/2010	04/20/2011	449.50	512.15	-62.65
5249.53 FNMA POOL #253293 8% DUE					
03-01-2020 REG	01/26/2010	04/25/2011	5,249.53	5,984.46	-734.93
510.36 FNMA POOL #257562 7.5%	01/04/2010	04/25/2011	510.36	560.44	-50.08
661.79 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	04/25/2011	661.79	708.12	-46.33
265.42 FNMA POOL #402886 6.65%					
10-01-2027 BEO	01/04/2010	04/25/2011	265.42	284.00	-18.58
509.69 FNMA POOL #513874 6.3%	12/30/2009	04/25/2011	509.69	546.80	-37.11
610.14 FNMA POOL #547542 8.5%	01/06/2010	04/25/2011	610.14	702.42	-92.28
814.8 FNMA POOL #555355 9%					
11-01-2030 BEO	03/01/2010	04/25/2011	814.80	914.61	-99.81
3009.66 FNMA POOL #555203 7% DUE					
09-01-2032 REG	01/08/2010	04/25/2011	3,009.66	3,295.58	-285.92
9024.7 FNMA POOL #567840 7% DUE					
10-01-2030 REG	01/19/2010	04/25/2011	9,024.70	10,062.54	-1,037.84
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
430.3 FNMA POOL #589584 7%					
05-01-2031 BEO	01/08/2010	04/25/2011	430.30	471.99	-41.69
322.52 FNMA POOL #612047 8.5%	01/26/2010	04/25/2011	322.52	370.90	-48.38
2494.04 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	04/25/2011	2,494.04	2,783.97	-289.93
1729.21 FNMA REMIC SER 2003-W1					
CL 2A 12-25-2042 7.3087000	01/11/2010	04/25/2011	1,729.21	1,936.72	-207.51
4703.84 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	04/25/2011	4,703.84	5,268.30	-564.46
1626.54 FHLMC MULTICLASS SER					
T-57 CL 1A3 7.5 07-25-2043	01/25/2010	04/25/2011	1,626.54	1,805.46	-178.92
141.91 FNMA POOL #851350 7.5%	01/11/2010	04/25/2011	141.91	157.70	-15.79
790.83 FHLMC GOLD G01743 9					
02-01-2031	03/08/2010	05/16/2011	790.83	909.45	-118.62
1997.01 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	05/16/2011	1,997.01	2,207.94	-210.93
4240.73 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	05/16/2011	4,240.73	4,754.92	-514.19
755.09 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	05/16/2011	755.09	838.15	-83.06
961.6 GNMA POOL #416745 7.5%	01/13/2010	05/16/2011	961.60	1,072.18	-110.58
856.1 GNMA POOL #455990 7%					
01-15-2029 BEO	03/08/2010	05/16/2011	856.10	955.62	-99.52
573.39 GNMA POOL #509787 7.5%	01/13/2010	05/16/2011	573.39	639.33	-65.94
337.82 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	05/16/2011	337.82	368.22	-30.40
880.2 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	05/16/2011	880.20	985.27	-105.07
533.26 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	05/17/2011	533.26	597.25	-63.99
208.18 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	05/20/2011	208.18	222.23	-14.05
182.32 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	05/20/2011	182.32	194.63	-12.31
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
9737.66 GNMA II POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	05/20/2011	9,737.66	11,003.56	-1,265.90
261.58 GNMA POOL #454505 7.1%	01/07/2010	05/20/2011	261.58	285.61	-24.03
155.7 GNMA POOL #518819 6.3%	12/30/2009	05/20/2011	155.70	167.04	-11.34
246.44 GNMA POOL #526707 6.3%	12/30/2009	05/20/2011	246.44	264.38	-17.94
220.55 GNMA POOL #526708 6.3%	12/30/2009	05/20/2011	220.55	236.61	-16.06
147.43 GNMA POOL #526836 6.3%	12/30/2009	05/20/2011	147.43	158.16	-10.73
189.51 GNMA POOL #526958 6.3%	12/30/2009	05/20/2011	189.51	203.31	-13.80
602.71 GNMA POOL #532123 6.3%	12/30/2009	05/20/2011	602.71	646.59	-43.88
998.7 GNMA POOL #781051 8.5%	01/14/2010	05/20/2011	998.70	1,137.89	-139.19
662.26 FNMA POOL #253293 8% DUE					
03-01-2020 REG	01/26/2010	05/25/2011	662.26	754.98	-92.72
533.73 FNMA POOL #257562 7.5%	01/04/2010	05/25/2011	533.73	586.10	-52.37
665.76 FNMA POOL #397740 6.65%					
10-01-2027 BEO	01/04/2010	05/25/2011	665.76	712.36	-46.60
266.98 FNMA POOL #402886 6.65%					
10-01-2027 BEO	01/04/2010	05/25/2011	266.98	285.67	-18.69
512.58 FNMA POOL #513874 6.3%	12/30/2009	05/25/2011	512.58	549.90	-37.32
615.86 FNMA POOL #547542 8.5%	01/06/2010	05/25/2011	615.86	709.01	-93.15
1756.42 FNMA POOL #555355 9%					
11-01-2030 BEO	03/01/2010	05/25/2011	1,756.42	1,971.58	-215.16
1928.16 FNMA POOL #555203 7% DUE					
09-01-2032 REG	01/08/2010	05/25/2011	1,928.16	2,111.34	-183.18
8186.46 FNMA POOL #567840 7% DUE					
10-01-2030 REG	01/19/2010	05/25/2011	8,186.46	9,127.90	-941.44
198.44 FNMA POOL #589584 7%					
05-01-2031 BEO	01/08/2010	05/25/2011	198.44	217.66	-19.22
318.7 FNMA POOL #612047 8.5%	01/26/2010	05/25/2011	318.70	366.51	-47.81
307.26 FNMA PREASSIGN 00713 7.5					
01-25-2028	01/05/2010	05/25/2011	307.26	342.98	-35.72
590.64 FNMA REMIC SER 2003-W1					
CL 2A 12-25-2042 7.3087000	01/11/2010	05/25/2011	590.64	661.52	-70.88
223.9 FHLMC MULTICLASS SER T-41					
CL 2A 6.65092992783 07-25-	01/12/2010	05/25/2011	223.90	246.85	-22.95
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
4646.4 FHLMC MULTICLASS SERIES					
T-54 CLASS-3A 7 02-25-2043	01/19/2010	05/25/2011	4,646.40	5,203.97	-557.57
750.92 FHLMC MULTICLASS SER					
T-57 CL 1A3 7.5 07-25-2043	01/25/2010	05/25/2011	750.92	833.52	-82.60
3052.08 FNMA POOL #851350 7.5%	01/11/2010	05/25/2011	3,052.08	3,391.62	-339.54
1986.44 FHLMC GOLD G01743 9					
02-01-2031	03/08/2010	06/15/2011	1,986.44	2,284.41	-297.97
2643.99 FEDERAL HOME LN MTG CORP					
POOL #G02682 7%02-01-2037	01/08/2010	06/15/2011	2,643.99	2,923.26	-279.27
148.68 FHLMC GOLD C01187 7.5	06/09/2010	06/15/2011	148.68	167.26	-18.58
538.84 FEDERAL HOME LN MTG CORP					
POOL #A30638 7%03-01-2032	01/05/2010	06/15/2011	538.84	604.17	-65.33
797.48 FED HOME LN MTG CORP					
MULTICLASS MTG GTD SER 41	01/04/2010	06/15/2011	797.48	885.20	-87.72
1247.94 GNMA POOL #416745 7.5%	01/13/2010	06/15/2011	1,247.94	1,391.45	-143.51
252.44 GNMA POOL #455990 7%					
01-15-2029 BEO	03/08/2010	06/15/2011	252.44	281.79	-29.35
577.09 GNMA POOL #509787 7.5%	01/13/2010	06/15/2011	577.09	643.46	-66.37
340.79 GNMA POOL #300445 8.45%					
10-15-2020 BEO	01/14/2010	06/15/2011	340.79	371.46	-30.67
918.5 GOVERNMENT NATIONAL					
MORTGAGE ASSOC 7.5% POOL#3	01/14/2010	06/15/2011	918.50	1,028.15	-109.65
808.2 FNMA REMIC VAR RT					
02-17-2031	01/04/2010	06/17/2011	808.20	905.18	-96.98
209.46 GNMA POOL #605004 7%					
03-20-2034 BEO	01/14/2010	06/20/2011	209.46	223.60	-14.14
183.44 GNMA POOL #605068 7%					
01-20-2034 BEO	01/14/2010	06/20/2011	183.44	195.82	-12.38
116.61 GNMAII POOL #002445 SER					
2027 8% DUE 06-20-2027 REG	05/27/2010	06/20/2011	116.61	134.10	-17.49
112.98 GNMAII POOL #003071 SER					
2031 8% DUE 04-20-2031 REG	01/07/2010	06/20/2011	112.98	127.67	-14.69
251.76 GNMA POOL #454505 7.1%	01/07/2010	06/20/2011	251.76	274.89	-23.13
156.55 GNMA POOL #518819 6.3%	12/30/2009	06/20/2011	156.55	167.95	-11.40
247.84 GNMA POOL #526707 6.3%	12/30/2009	06/20/2011	247.84	265.89	-18.05
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
221.8 GNMA POOL #526708 6.3%	12/30/2009	06/20/2011	221.80	237.95	-16.15
148.27 GNMA POOL #526836 6.3%	12/30/2009	06/20/2011	148.27	159.07	-10.80
190.59 GNMA POOL #526958 6.3%	12/30/2009	06/20/2011	190.59	204.47	-13.88
559.05 GNMA POOL #532123 6.3%	12/30/2009	06/20/2011	559.05	599.76	-40.71
1317.7 GNMA POOL #781051 8.5%	01/14/2010	06/20/2011	1,317.70	1,501.35	-183.65
665.28 FNMA POOL #253293 8% DUE 03-01-2020 REG	01/26/2010	06/27/2011	665.28	758.42	-93.14
170.18 FNMA POOL #253406 8% 06-01-2030 BEO	06/09/2010	06/27/2011	170.18	195.51	-25.33
1944.7 FNMA POOL #253448 7.5%	06/09/2010	06/27/2011	1,944.70	2,202.54	-257.84
490.35 FNMA POOL #257562 7.5%	01/04/2010	06/27/2011	490.35	538.47	-48.12
669.72 FNMA POOL #397740 6.65% 10-01-2027 BEO	01/04/2010	06/27/2011	669.72	716.60	-46.88
268.55 FNMA POOL #402886 6.65% 10-01-2027 BEO	01/04/2010	06/27/2011	268.55	287.35	-18.80
513.27 FNMA POOL #513874 6.3%	12/30/2009	06/27/2011	513.27	550.64	-37.37
620.48 FNMA POOL #547542 8.5%	01/06/2010	06/27/2011	620.48	714.33	-93.85
769.59 FNMA POOL #555355 9% 11-01-2030 BEO	03/01/2010	06/27/2011	769.59	863.86	-94.27
3143.61 FNMA POOL #555203 7% DUE 09-01-2032 REG	01/08/2010	06/27/2011	3,143.61	3,442.25	-298.64
5424.52 FNMA POOL #567840 7% DUE 10-01-2030 REG	01/19/2010	06/27/2011	5,424.52	6,048.34	-623.82
223.2 FNMA POOL #589584 7% 05-01-2031 BEO	01/08/2010	06/27/2011	223.20	244.82	-21.62
320.93 FNMA POOL #612047 8.5%	01/26/2010	06/27/2011	320.93	369.07	-48.14
3714.05 FNMA POOL #644863 7% 06-01-2032 BEO	05/28/2010	06/27/2011	3,714.05	4,217.77	-503.72
1652.45 FNMA PREASSIGN 00713 7.5% 01-25-2028	01/05/2010	06/27/2011	1,652.45	1,844.55	-192.10
550.35 FNMA REMIC SER 2003-W1 CL 2A 12-25-2042 7.3087000	01/11/2010	06/27/2011	550.35	616.39	-66.04
1445.2 FHLMC MULTICLASS SER T-41 CL 2A 6.65092992783 07-25-	01/12/2010	06/27/2011	1,445.20	1,593.33	-148.13
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
3565.52 FHLMC MULTICLASS SERIES T-54 CLASS-3A 7 02-25-2043	01/19/2010	06/27/2011	3,565.52	3,993.38	-427.86
1026.1 FHLMC MULTICLASS SER T-57 CL 1A3 7.5 07-25-2043	01/25/2010	06/27/2011	1,026.10	1,138.97	-112.87
9577.41 FNMA POOL #851350 7.5%	01/11/2010	06/27/2011	9,577.41	10,642.90	-1,065.49
386.08 FNMA POOL #931821 7% 08-01-2039 BEO	05/28/2010	06/27/2011	386.08	438.44	-52.36
1670.93 FNMA POOL #995003 7.5%	05/26/2010	06/27/2011	1,670.93	1,903.82	-232.89
6524.19 FNMA POOL #AD0725 7% 12-01-2032 BEO	05/27/2010	06/27/2011	6,524.19	7,396.80	-872.61
6399.93 FNMA POOL #AE0079 7% 07-01-2034 BEO	05/28/2010	06/27/2011	6,399.93	7,267.92	-867.99
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			13846004.00	13627672.00	218,332.00
Totals			13846004.00	13627672.00	218,332.00 ✓

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
1300. SCHLUMBERGER LTD ISIN #AN8068571086	11/25/2008	07/13/2010	76,561.03	59,098.00	17,463.03
6200. DEVON ENERGY CORP NEW	05/23/2005	07/15/2010	390,474.97	272,960.58	117,514.39
12200. AVON PRODS INC	03/03/2008	07/27/2010	365,226.44	471,414.10	-106,187.66
6300. ELI LILLY & CO	08/24/2009	10/26/2010	220,271.36	352,692.39	-132,421.03
300. CATERPILLAR INC	06/15/2006	11/26/2010	25,231.55	21,074.52	4,157.03
500. EMERSON ELECTRIC CO	04/05/2005	11/26/2010	27,814.47	16,184.18	11,630.29
500. LOEWS CORP	03/17/2005	11/26/2010	18,873.13	12,080.00	6,793.13
3800. JOHNSON & JOHNSON	11/26/2008	12/06/2010	236,683.17	223,305.66	13,377.51
7900. EMERSON ELECTRIC CO	11/20/2008	12/10/2010	451,854.98	254,482.90	197,372.08
3600. PROCTER & GAMBLE CO	02/12/2009	12/10/2010	228,234.70	183,105.16	45,129.54
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			2041226.00	1866397.00	174,828.00
Totals			2041226.00	1866397.00	174,828.00 ✓

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
70. AKAMAI TECHNOLOGIES INC	03/22/2010	07/08/2010	3,008.84	2,183.29	825.55
173. BJS WHOLESALE CLUB INC	06/04/2010	07/12/2010	7,614.49	6,524.66	1,089.83
307. BJS WHOLESALE CLUB INC	06/04/2010	07/13/2010	13,526.19	11,447.02	2,079.17
60. MCAFEE INC	09/02/2009	07/13/2010	1,900.36	2,350.47	-450.11
276. WHITNEY HOLDING CORP	02/04/2010	07/14/2010	2,454.54	3,340.77	-886.23
1068. WHITNEY HOLDING CORP	03/10/2010	07/14/2010	9,379.23	13,604.54	-4,225.31
246. HUDSON CITY BANCORP	12/17/2009	07/23/2010	2,976.45	3,228.96	-252.51
560. BUCKLE INC COM	12/23/2009	07/30/2010	15,392.06	16,767.63	-1,375.57
40. CITRIX SYS INC	03/22/2010	08/02/2010	2,242.62	1,931.48	311.14
150. URS CORP NEW	12/22/2009	08/11/2010	5,790.59	6,682.62	-892.03
151. BJS WHOLESALE CLUB INC	05/07/2010	08/13/2010	6,500.07	5,584.91	915.16
164. BJS WHOLESALE CLUB INC	04/14/2010	08/13/2010	7,055.39	6,066.20	989.19
135. BJS WHOLESALE CLUB INC	05/07/2010	08/16/2010	5,793.33	4,991.65	801.68
770. DEVRY INC DEL	04/23/2010	08/20/2010	28,550.11	50,378.18	-21,828.07
430. #REORG/ATHEROS COMMUNICATI ONS INC COM CASH MERGER EF	05/04/2010	08/31/2010	10,589.16	17,163.56	-6,574.40
129. TEKELEC	10/21/2009	08/31/2010	1,414.66	2,183.22	-768.56
233. TEKELEC	10/22/2009	09/01/2010	2,614.15	3,891.88	-1,277.73
258. TEKELEC	10/23/2009	09/02/2010	2,890.43	4,276.42	-1,385.99
468. #REORG/ATHEROS COMMUNICATI ONS INC COM CASH MERGER EF	05/04/2010	09/10/2010	10,954.71	17,659.17	-6,704.46
80. INFORMATICA CORP	03/22/2010	09/10/2010	2,755.31	2,218.98	536.33
343. TEKELEC	10/13/2009	09/10/2010	3,830.86	5,649.67	-1,818.81
608. TEKELEC	12/31/2009	09/10/2010	6,866.33	9,491.52	-2,625.19
152. TEKELEC	12/28/2009	09/13/2010	1,725.79	2,324.98	-599.19
633. QUANTA SERVICES INC	10/12/2009	09/14/2010	11,171.69	13,994.88	-2,823.19
88. LUBRIZOL CORP COM	09/10/2010	09/21/2010	9,238.06	8,333.79	904.27
102. LUBRIZOL CORP COM	03/24/2010	09/21/2010	10,776.21	9,485.30	1,290.91
459. MBIA INC COM	05/04/2010	09/29/2010	4,732.65	4,223.47	509.18
101. MBIA INC COM	04/16/2010	09/29/2010	1,037.02	894.79	142.23
763. MBIA INC COM	04/16/2010	09/29/2010	7,852.19	6,759.65	1,092.54
158. MBIA INC COM	04/16/2010	09/29/2010	1,621.11	1,399.77	221.34
149. MBIA INC COM	09/10/2010	09/29/2010	1,541.66	1,493.94	47.72
155. PARKER HANNIFIN CORP	09/10/2010	09/29/2010	10,942.26	9,832.04	1,110.22
148. PARKER HANNIFIN CORP	05/07/2010	09/29/2010	10,434.83	9,359.50	1,075.33
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
87. PARKER HANNIFIN CORP	05/07/2010	09/29/2010	6,177.62	5,135.73	1,041.89
9. CITRIX SYS INC	09/10/2010	09/30/2010	615.23	567.08	48.15
1834. MBIA INC COM	06/09/2010	09/30/2010	18,565.62	14,348.51	4,217.11
2. NETFLIX INC COM STK	09/10/2010	09/30/2010	335.15	290.67	44.48
318. BIG LOTS INC	09/10/2010	10/05/2010	10,531.47	8,659.41	1,872.06
75. ROPER INDS INC NEW	09/10/2010	10/05/2010	4,956.26	4,191.58	764.68
47. ROPER INDS INC NEW	12/21/2009	10/05/2010	3,125.89	2,569.68	556.21
24. ALTERA CORP	09/10/2010	10/07/2010	699.45	619.83	79.62
8. CERNER CORP	09/10/2010	10/07/2010	679.93	633.89	46.04
644. ATMEL CORP	04/16/2010	10/12/2010	5,526.19	3,818.08	1,708.11
1466. ATMEL CORP	09/10/2010	10/12/2010	12,521.03	8,761.15	3,759.88
35. SKYWORKS SOLUTIONS INC	09/10/2010	10/13/2010	744.00	626.49	117.51
351. SKYWORKS SOLUTIONS INC	07/13/2010	10/13/2010	7,463.92	6,103.75	1,360.17
14. CABOT OIL & GAS CORP CL A	09/10/2010	10/14/2010	430.90	406.84	24.06
96. ALEXION PHARMACEUTICALS INC COM	09/10/2010	11/10/2010	6,887.79	5,219.46	1,668.33
5. ALEXION PHARMACEUTICALS INC COM	05/05/2010	11/10/2010	358.73	268.27	90.46
33. BUCYRUS INTL INC NEW COM	04/13/2010	11/10/2010	2,285.93	2,359.43	-73.50
67. BUCYRUS INTL INC NEW COM	04/14/2010	11/10/2010	4,640.25	4,767.51	-127.26
77. WATSON PHARMACEUTICALS INC	12/23/2009	11/10/2010	3,917.45	3,062.55	854.90
153. WATSON PHARMACEUTICALS INC	10/07/2010	11/10/2010	7,764.96	6,739.86	1,025.10
293. NETLOGIC MICROSYSTEMS INC	11/17/2009	11/11/2010	8,482.63	6,246.10	2,236.53
744. NETLOGIC MICROSYSTEMS INC	09/10/2010	11/11/2010	21,593.65	16,215.65	5,378.00
149. NETLOGIC MICROSYSTEMS INC	11/13/2009	11/11/2010	4,222.66	3,101.44	1,121.22
123. BUCYRUS INTL INC NEW COM	04/23/2010	11/15/2010	11,015.82	8,623.13	2,392.69
147. BUCYRUS INTL INC NEW COM	04/13/2010	11/15/2010	13,163.96	10,450.26	2,713.70
164. BUCYRUS INTL INC NEW COM	09/10/2010	11/18/2010	14,650.37	9,838.51	4,811.86
146. BUCYRUS INTL INC NEW COM	04/23/2010	11/18/2010	13,031.28	10,150.94	2,880.34
659. GENWORTH FINANCIAL INC	09/10/2010	11/22/2010	7,404.59	10,389.26	-2,984.67
865. GENWORTH FINANCIAL INC	05/04/2010	11/22/2010	9,738.35	14,417.69	-4,679.34
308. PEOPLES UTD FINL INC COM	12/16/2009	11/22/2010	3,832.22	5,121.57	-1,289.35
157. PEOPLES UTD FINL INC COM	12/16/2009	11/22/2010	1,945.74	2,614.11	-668.37
52. CORN PRODUCTS INTERNATIONAL L INC COM	11/18/2010	11/23/2010	2,265.89	2,158.22	107.67
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
15% RATE CAPITAL GAINS (LOSSES)					
1785. PERKINELMER INC	04/29/2009	07/01/2010	35,450.03	37,942.38	-2,492.35
400. TELEDYNE TECHNOLOGIES INC	07/09/2007	07/01/2010	15,296.18	18,916.24	-3,620.06
163. TELEDYNE TECHNOLOGIES INC	07/09/2007	07/02/2010	6,144.35	7,708.37	-1,564.02
80. F5 NETWORKS INC	12/18/2008	07/06/2010	5,596.85	1,794.59	3,802.26
76. TELEDYNE TECHNOLOGIES INC	11/12/2008	07/06/2010	2,839.45	3,491.90	-652.45
40. TELEDYNE TECHNOLOGIES INC	03/04/2009	07/07/2010	1,469.25	1,144.44	324.81
207. AKAMAI TECHNOLOGIES INC	01/18/2008	07/08/2010	8,897.57	5,730.52	3,167.05
26. TELEDYNE TECHNOLOGIES INC	03/05/2009	07/08/2010	997.61	610.66	386.95
20. AKAMAI TECHNOLOGIES INC	01/18/2008	07/09/2010	863.77	553.67	310.10
120. F5 NETWORKS INC	12/18/2008	07/09/2010	8,978.73	2,682.22	6,296.51
330. ILLUMINA INC	07/01/2009	07/09/2010	14,668.11	11,334.38	3,333.73
590. MCAFEE INC	03/05/2009	07/13/2010	18,705.11	19,366.08	-660.97
169. MCAFEE INC	09/17/2008	07/13/2010	5,352.69	6,049.64	-696.95
1923. HUDSON CITY BANCORP	11/12/2008	07/22/2010	23,389.04	34,674.89	-11,285.85
60. NETFLIX INC COM STK	05/15/2009	07/22/2010	6,307.54	2,322.65	3,984.89
699. HUDSON CITY BANCORP	05/06/2009	07/23/2010	8,457.47	8,856.77	-399.30
1260. HUDSON CITY BANCORP	12/08/2008	07/23/2010	15,163.71	21,124.13	-5,960.42
60. NETFLIX INC COM STK	05/15/2009	07/23/2010	6,343.05	2,315.07	4,027.98
160. AKAMAI TECHNOLOGIES INC	01/18/2008	07/26/2010	7,255.54	4,401.52	2,854.02
470. CORN PRODUCTS INTERNATIONA L INC COM	10/01/2008	07/28/2010	15,959.47	17,420.55	-1,461.08
392. BUCKLE INC COM	07/08/2009	07/30/2010	10,774.45	12,095.78	-1,321.33
148. BUCKLE INC COM	05/15/2009	07/30/2010	4,046.75	4,847.45	-800.70
110. CITRIX SYS INC	07/09/2007	08/02/2010	6,167.22	3,737.80	2,429.42
73. PRICELINE COM INC COM	04/13/2009	08/09/2010	21,243.19	6,002.11	15,241.08
282. URS CORP NEW	07/15/2008	08/11/2010	10,781.43	11,475.02	-693.59
88. URS CORP NEW	04/13/2009	08/11/2010	3,397.15	3,661.31	-264.16
45. NETFLIX INC COM STK	05/15/2009	08/17/2010	6,039.57	1,736.30	4,303.27
73. PRICELINE COM INC COM	03/23/2009	08/20/2010	21,771.70	5,952.55	15,819.15
199. URS CORP NEW	04/02/2008	09/07/2010	7,607.36	7,641.53	-34.17
41. URS CORP NEW	04/02/2008	09/07/2010	1,566.94	1,458.37	108.57
147. URS CORP NEW	03/05/2009	09/08/2010	5,573.17	4,257.31	1,315.86
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
79. AMETEK INC NEW	07/09/2007	09/09/2010	3,549.64	3,245.45	304.19
150. W W GRAINGER INC	11/20/2007	09/09/2010	16,915.70	12,840.95	4,074.75
150. HASBRO INC	04/22/2009	09/09/2010	6,463.89	4,171.22	2,292.67
175. HASBRO INC	04/22/2009	09/09/2010	7,550.85	4,891.57	2,659.28
86. MCCORMICK & CO INC NON-VTG	12/13/2007	09/09/2010	3,526.52	3,261.68	264.84
30. MCCORMICK & CO INC NON-VTG	12/13/2007	09/09/2010	1,227.85	1,137.80	90.05
150. AKAMAI TECHNOLOGIES INC	08/14/2008	09/10/2010	7,473.10	3,843.00	3,630.10
181. AMETEK INC NEW	07/09/2007	09/10/2010	8,165.17	7,435.79	729.38
40. F5 NETWORKS INC	12/17/2008	09/10/2010	3,787.35	885.20	2,902.15
185. HASBRO INC	04/17/2009	09/10/2010	7,965.61	5,105.10	2,860.51
90. INFORMATICA CORP	12/19/2008	09/10/2010	3,099.73	1,243.80	1,855.93
54. MCCORMICK & CO INC NON-VTG	12/13/2007	09/10/2010	2,213.17	2,047.79	165.38
560. QUANTA SERVICES INC	07/09/2007	09/13/2010	9,883.77	17,495.99	-7,612.22
256. QUANTA SERVICES INC	07/09/2007	09/13/2010	4,516.83	7,998.17	-3,481.34
644. QUANTA SERVICES INC	06/30/2009	09/14/2010	11,365.82	17,318.05	-5,952.23
151. QUANTA SERVICES INC	03/05/2009	09/14/2010	2,676.62	2,718.37	-41.75
141. CITRIX SYS INC	07/09/2007	09/30/2010	9,638.59	4,791.18	4,847.41
48. NETFLIX INC COM STK	05/15/2009	09/30/2010	8,043.55	1,852.05	6,191.50
251. BIG LOTS INC	08/07/2009	10/05/2010	8,312.57	6,222.34	2,090.23
372. ROPER INDS INC NEW	09/03/2008	10/05/2010	24,583.05	22,904.82	1,678.23
66. ROPER INDS INC NEW	01/18/2008	10/05/2010	4,389.55	3,382.69	1,006.86
110. BIG LOTS INC	09/02/2009	10/06/2010	3,581.32	2,711.56	869.76
111. BIG LOTS INC	09/02/2009	10/06/2010	3,647.81	2,717.27	930.54
60. F5 NETWORKS INC	03/05/2009	10/06/2010	6,420.32	1,284.51	5,135.81
200. ALEXANDER & BALDWIN INC	07/09/2007	10/07/2010	6,944.36	10,887.06	-3,942.70
236. ALTERA CORP	09/10/2008	10/07/2010	6,877.89	4,556.14	2,321.75
15. CERNER CORP	07/09/2007	10/07/2010	1,272.46	873.20	399.26
68. CERNER CORP	07/09/2007	10/07/2010	5,779.41	3,958.48	1,820.93
182. ROPER INDS INC NEW	03/05/2009	10/07/2010	12,056.36	8,916.16	3,140.20
35. CERNER CORP	07/09/2007	10/08/2010	2,980.74	2,037.45	943.29
4. CERNER CORP	07/09/2007	10/08/2010	342.82	232.85	109.97
214. CABOT OIL & GAS CORP CL A	07/09/2007	10/12/2010	6,574.30	8,121.43	-1,547.13
199. CABOT OIL & GAS CORP CL A	07/09/2007	10/12/2010	6,112.51	7,552.17	-1,439.66
310. ALTERA CORP	03/31/2008	10/13/2010	9,172.31	5,727.41	3,444.90
339. CABOT OIL & GAS CORP CL A	07/09/2007	10/13/2010	10,553.56	12,865.26	-2,311.70
Totals					

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Long-term Gain/Loss
137. CABOT OIL & GAS CORP CL A	03/05/2009	10/14/2010	4,216.71	4,456.53	-239.82
93. AKAMAI TECHNOLOGIES INC	08/14/2008	11/01/2010	4,703.20	2,164.92	2,538.28
97. AKAMAI TECHNOLOGIES INC	08/14/2008	11/01/2010	4,929.93	2,252.18	2,677.75
24. ALEXION PHARMACEUTICALS INC COM	10/09/2009	11/10/2010	1,721.88	1,072.48	649.40
116. PEOPLES UTD FINL INC COM	09/10/2009	11/22/2010	1,434.65	1,892.11	-457.46
167. PEOPLES UTD FINL INC COM	05/13/2009	11/22/2010	2,077.86	2,768.96	-691.10
139. PEOPLES UTD FINL INC COM	08/07/2009	11/22/2010	1,722.67	2,402.16	-679.49
883. PEOPLES UTD FINL INC COM	08/24/2009	11/22/2010	10,932.66	14,543.55	-3,610.89
TOTAL 15% RATE CAPITAL GAINS (LOSSES)			576,509.00	510,093.00	66,416.00
Totals			576,509.00	510,093.00	66,416.00 ✓

Period Ended June 30, 2011

YEAR TO DATE GAINS AND LOSSES

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR CMN	Dec 22 2010	Jan 04 2011	334 00	15,376 97	16,054 11	0 00	(677 14)	(677 14)	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 04 2011	159 00	2,828 75	2,830 20	0 00	(1 45)	(1 45)	ST
REED ELSEVIER GROUP PLC SPONSORED ADR CMN	Dec 22 2010	Jan 04 2011	201 00	6,750 61	6,558 57	0 00	192 04	192 04	ST
TEVA PHARMACEUTICAL IND LTD ADS	Dec 22 2010	Jan 04 2011	134 00	7,028 18	6,875 22	0 00	152 96	152 96	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 05 2011	110 00	1,913 69	1,958 00	0 00	(44 31)	(44 31)	ST
ENI S P A SPON ADR SPONSORED ADR CMN	Dec 22 2010	Jan 18 2011	124 00	5,825 49	5,403 85	0 00	421 64	421 64	ST
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	Dec 22 2010	Jan 18 2011	399 00	12,101 91	11,846 11	0 00	255 80	255 80	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 18 2011	150 00	2,679 00	2,670 00	0 00	9 00	9 00	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 19 2011	171 00	3,086 01	3,043 80	0 00	42 21	42 21	ST
COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO ADR	Dec 22 2010	Jan 21 2011	360 00	17,511 75	18,768.24	0 00	(1,256 49)	(1,256 49)	ST
ICICI BANK LIMITED SPONS ADR	Dec 22 2010	Jan 21 2011	144 00	6,621 11	7,224 16	0 00	(603 05)	(603 05)	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 21 2011	244 00	4,491 32	4,343 20	0 00	148 12	148 12	ST
COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO ADR	Dec 22 2010	Jan 24 2011	254 00	12,537 01	13,242 04	0 00	(705 03)	(705 03)	ST
GAFISA, S A SPONSORED ADR CMN	Dec 22 2010	Jan 27 2011	427 00	5,516 30	5,872.19	0 00	(355 89)	(355 89)	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 27 2011	138 00	2,678 71	2,456 40	0 00	222 31	222 31	ST
SANOFI SPONSORED ADR CMN	Dec 22 2010	Jan 27 2011	151 00	5,333 56	4,910 37	0 00	423 19	423 19	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 28 2011	59 00	1,140 19	1,050 20	0 00	89 99	89 99	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Jan 31 2011	57 00	1,108 55	1,014 60	0 00	93 95	93 95	ST
APERAM CMN	Dec 22 2010	Feb 01 2011	0 25	9 38	0 00	0 00	9 38	9 38	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Feb 01 2011	214 00	4,199 34	3,809 20	0 00	390 14	390 14	ST
SANOFI SPONSORED ADR CMN	Dec 22 2010	Feb 01 2011	135 00	4,709 48	4,390 07	0 00	319 42	319 42	ST
APERAM CMN	Dec 22 2010	Feb 02 2011	47 00	1,878 08	1,866 91	0 00	11 17	11 17	ST
BANCO SANTANDER BRASIL SA ADR CMN	Dec 22 2010	Feb 04 2011	1,109 00	12,369 66	14,616 62	0 00	(2,246 96)	(2,246 96)	ST
GAFISA, S A SPONSORED ADR CMN	Dec 22 2010	Feb 04 2011	1,082 00	12,969 14	14,879 88	0 00	(1,910 74)	(1,910 74)	ST
ICICI BANK LIMITED SPONS ADR	Dec 22 2010	Feb 04 2011	158 00	6,804 21	7,926 51	0 00	(1,122 30)	(1,122 30)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ITAU UNIBANCO BANCO HLONG S A SPONSORED ADR CMN	Dec 22 2010	Feb 04 2011	504 00	10,495 09	11,814 11	0 00	(1,319 02)	(1,319 02)	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Feb 04 2011	162 00	3,150 07	2,883 60	0 00	266 47	266 47	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	Feb 09 2011	416 00	7,934 58	8,447 09	0 00	(512 51)	(512 51)	ST
ITAU UNIBANCO BANCO HLONG S A SPONSORED ADR CMN	Dec 22 2010	Feb 09 2011	487 00	10,426 65	11,415 62	0 00	(988 97)	(988 97)	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Feb 09 2011	230 00	4,640 80	4,094 00	0 00	546 80	546 80	ST
SECOM LTD (ADR) ADR CMN	Dec 22 2010	Feb 09 2011	667 00	8,305 52	7,683 84	0 00	621 68	621 68	ST
SILICONWARE PRECISION IND CO L SPONSORED ADR	Dec 22 2010	Feb 09 2011	819 00	5,683 59	4,741 11	0 00	942 48	942 48	ST
TEVA PHARMACEUTICAL IND LTD ADS	Dec 22 2010	Feb 09 2011	131 00	6,712 59	6,721 30	0 00	(8 71)	(8.71)	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Feb 11 2011	341 00	7,177 91	7,399 70	0 00	(221 79)	(221 79)	ST
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	Dec 22 2010	Feb 11 2011	188 00	11,721 44	10,691 43	0 00	1,030 01	1,030 01	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Feb 11 2011	207 00	4,102 76	3,684 60	0 00	418 16	418 16	ST
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	Feb 18 2011	121 00	14,343 74	12,346 84	0 00	1,996 90	1,996 90	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Feb 18 2011	482 00	10,270 98	10,459 40	0 00	(188 42)	(188 42)	ST
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	Dec 22 2010	Feb 18 2011	166 00	10,662 05	9,440 30	0 00	1,221 75	1,221 75	ST
MEDIASET SPA ADR CMN	Dec 22 2010	Feb 18 2011	282 00	5,404 42	5,019 60	0 00	384 82	384 82	ST
SANOFI SPONSORED ADR CMN	Dec 22 2010	Feb 18 2011	108 00	3,756 01	3,512 05	0 00	243 96	243 96	ST
WPP PLC ADR CMN	Dec 22 2010	Feb 18 2011	101 00	6,914 93	6,161 48	0 00	753 46	753 46	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Feb 25 2011	144 00	2,914 95	3,124 80	0 00	(209 85)	(209 85)	ST
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	Dec 22 2010	Feb 25 2011	51 00	3,333 52	2,900 33	0 00	433 19	433 19	ST
KT CORPORATION SPONSORED ADR CMN	Dec 22 2010	Feb 25 2011	684 00	13,596 08	14,517 56	0 00	(921 48)	(921 48)	ST
	Dec 23 2010	Feb 25 2011	1,553 00	30,869 47	33,064 30	0 00	(2,194 83)	(2,194 83)	ST
SILICONWARE PRECISION IND CO L SPONSORED ADR	Dec 22 2010	Feb 25 2011	830 00	5,546 28	4,804 79	0 00	741 49	741 49	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ANGLO AMERICAN PLC ADR CMN	Dec 22 2010	Mar 04 2011	496 00	13,270 57	12,548 80	0 00	721 77	721 77	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Mar 04 2011	288 00	5,789 69	6,249 60	0 00	(459 91)	(459 91)	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	Mar 04 2011	1,539 00	29,047 30	31,250 17	0 00	(2,202 87)	(2,202 87)	ST
RIO TINTO PLC SPONSORED ADR	Dec 22 2010	Mar 04 2011	66 00	4,613 18	4,677 67	0 00	(64 49)	(64 49)	ST
SANOFI SPONSORED ADR CMN	Dec 22 2010	Mar 04 2011	458 00	16,265 87	14,893 70	0 00	1,372 17	1,372 17	ST
SYNGENTA AG SPONSORED ADR CMN	Dec 22 2010	Mar 04 2011	112 00	7,479 06	6,467 13	0 00	1,011 93	1,011 93	ST
ANGLO AMERICAN PLC ADR CMN	Dec 22 2010	Mar 07 2011	554 00	14,878 99	14,016 20	0 00	862 79	862 79	ST
BAYER AG-SPONSORED ADR SPONSORED ADR CMN	Feb 01 2011	Mar 09 2011	14 00	1,087 21	1,046 83	0 00	40 39	40 39	ST
	Feb 11 2011	Mar 09 2011	64 00	4,970 11	4,831 60	0 00	138 51	138 51	ST
	Feb 14 2011	Mar 09 2011	56 00	4,348 85	4,212 69	0 00	136 16	136 16	ST
DBS GROUP HOLDINGS SPONSORED ADR CMN	Dec 22 2010	Mar 09 2011	69 00	3,136 71	3,031 65	0 00	105 06	105 06	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Mar 09 2011	327 00	6,801 46	7,095 90	0 00	(294 44)	(294 44)	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 09 2011	120 00	4,976 02	4,729 79	0 00	246 23	246 23	ST
ICICI BANK LIMITED SPONS ADR	Dec 22 2010	Mar 09 2011	262 00	11,938 01	13,143 96	0 00	(1,205 95)	(1,205 95)	ST
DBS GROUP HOLDINGS SPONSORED ADR CMN	Dec 22 2010	Mar 10 2011	29 00	1,304 97	1,274 17	0 00	30 80	30 80	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 10 2011	102 00	4,162 99	4,020 32	0 00	142 67	142 67	ST
DBS GROUP HOLDINGS SPONSORED ADR CMN	Dec 22 2010	Mar 11 2011	125 00	5,630 37	5,492 13	0 00	138 25	138 25	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Dec 22 2010	Mar 11 2011	186 00	3,831 86	4,036 20	0 00	(204 34)	(204 34)	ST
	Jan 21 2011	Mar 11 2011	147 00	3,028.41	3,170 64	0 00	(142 23)	(142 23)	ST
	Jan 24 2011	Mar 11 2011	46 00	947 66	985 09	0 00	(37 43)	(37.43)	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 11 2011	178 00	7,073 60	7,015 85	0 00	57 75	57 75	ST
ICICI BANK LIMITED SPONS ADR	Dec 22 2010	Mar 11 2011	422 00	19,074 24	21,170 81	0 00	(2,096.57)	(2,096 57)	ST
PEARSON PLC SPON ADR SPONSORED ADR CMN	Dec 22 2010	Mar 11 2011	337 00	5,929 33	5,346 07	0 00	583 26	583 26	ST
DEUTSCHE LUFTHANSA AG SPONSORED ADR CMN	Jan 24 2011	Mar 14 2011	96 00	1,986 49	2,055 85	0 00	(69 36)	(69 36)	ST
	Jan 25 2011	Mar 14 2011	182 00	3,766 05	3,887 17	0 00	(121 13)	(121 13)	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 14 2011	335 00	12,744 56	13,203 99	0 00	(459 43)	(459 43)	ST
PEARSON PLC SPON ADR SPONSORED ADR CMN	Dec 22 2010	Mar 14 2011	465 00	8,167 47	7,376 62	0 00	790 85	790 85	ST
	Dec 22 2010	Mar 15 2011	227 00	3,911 90	3,601 06	0 00	310 84	310 84	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 23 2011	560 00	21,457 66	22,072 35	0 00	(614 69)	(614 69)	ST
RESMED INC CMN	Dec 22 2010	Mar 23 2011	361 00	10,752 75	12,868 42	0 00	(2,115 67)	(2,115 67)	ST
SILICONWARE PRECISION IND CO L	Dec 22 2010	Mar 23 2011	476 00	2,912.58	2,755 52	0 00	157 06	157 06	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SONY CORPORATION ADR CMN	Dec 22 2010	Mar 23 2011	244 00	7,852 65	8,634 21	0 00	(781 56)	(781 56)	ST
	Feb 18 2011	Mar 23 2011	277 00	8,914 68	10,074 79	0 00	(1,160 11)	(1,160 11)	ST
RESMED INC CMN	Dec 22 2010	Mar 24 2011	153 00	4,517 94	5,453 93	0 00	(935 99)	(935 99)	ST
SILICONWARE PRECISION IND CO L SPONSORED ADR	Dec 22 2010	Mar 24 2011	330 00	2,035 80	1,910 34	0 00	125 46	125 46	ST
SONY CORPORATION ADR CMN	Dec 22 2010	Mar 24 2011	422 00	13,609 06	14,932 93	0 00	(1,323 87)	(1,323 87)	ST
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	Mar 29 2011	96 00	11,824 38	9,795 84	0 00	2,028 54	2,028 54	ST
ENI S P A SPON ADR SPONSORED ADR CMN	Dec 22 2010	Mar 29 2011	284 00	13,879 72	12,376 55	0 00	1,503 17	1,503 17	ST
HONDA MTR LTD (AMER SHS) ADR CMN	Dec 22 2010	Mar 29 2011	241 00	9,000 16	9,498 99	0 00	(498 83)	(498 83)	ST
RIO TINTO PLC SPONSORED ADR	Dec 22 2010	Mar 29 2011	159 00	11,112 72	11,268 93	0 00	(156 21)	(156 21)	ST
SILICONWARE PRECISION IND CO L SPONSORED ADR	Dec 22 2010	Mar 29 2011	547 00	3,265 03	3,166 53	0 00	98 50	98 50	ST
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	Mar 30 2011	28 00	3,513 20	2,857 12	0 00	656 08	656 08	ST
ERICSSON (LM) TEL CO ADR CMN CLASS B	Dec 22 2010	Apr 01 2011	689 00	8,852 24	7,858 73	0 00	993 51	993 51	ST
NATIONAL GRID PLC SPONSORED ADR CMN	Dec 22 2010	Apr 04 2011	181 00	8,804 81	8,078 45	0 00	726 36	726 36	ST
RESMED INC CMN	Dec 22 2010	Apr 04 2011	472 00	13,993 73	16,825 20	0 00	(2,831 47)	(2,831 47)	ST
SAP AG (SPON ADR)	Dec 22 2010	Apr 04 2011	245 00	15,256 59	12,288 20	0 00	2,968 39	2,968 39	ST
SECOM LTD (ADR) ADR CMN	Dec 22 2010	Apr 04 2011	337 00	3,794 98	3,882 24	0 00	(87 26)	(87 26)	ST
	Dec 22 2010	Apr 06 2011	314 00	3,501 03	3,617 28	0 00	(116 25)	(116 25)	ST
ACCENTURE PLC CMN	Dec 22 2010	Apr 12 2011	165 00	9,251 78	8,032 78	0 00	1,219 00	1,219 00	ST
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR CMN	Dec 22 2010	Apr 12 2011	247 00	9,868 13	11,872 35	0 00	(2,004 22)	(2,004 22)	ST
DAIMLER AG CMN ISIN DE0007100000	Dec 22 2010	Apr 12 2011	143 00	10,443 94	10,191 61	0 00	252 33	252 33	ST
GAFISA, S A SPONSORED ADR CMN	Dec 22 2010	Apr 12 2011	281 00	3,730 95	3,864 37	0 00	(133 42)	(133 42)	ST
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	Dec 22 2010	Apr 12 2011	233 00	9,366 58	9,105 34	0 00	261 24	261 24	ST
RESMED INC. CMN	Dec 22 2010	Apr 12 2011	219 00	6,935 04	7,806 61	0 00	(871 57)	(871 57)	ST
SAP AG (SPON ADR)	Dec 22 2010	Apr 12 2011	92 00	5,789 96	4,614 34	0 00	1,175 62	1,175 62	ST
ABB LTD SPONSORED ADR CMN	Jan 21 2011	Apr 20 2011	147 00	3,662 69	3,441 62	0 00	221 06	221 06	ST
	Mar 04 2011	Apr 20 2011	312 00	7,773 86	7,578 48	0 00	195 38	195 38	ST
ENI S P A SPON ADR SPONSORED ADR CMN	Dec 22 2010	Apr 20 2011	186 00	9,312 84	8,105 77	0 00	1,207 07	1,207 07	ST
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	Dec 22 2010	Apr 20 2011	193 00	7,980 14	7,542 19	0 00	437 95	437 95	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
RESMED INC CMN	Dec 22 2010	Apr 20 2011	139 00	4,597 91	4,954 88	0 00	(356 96)	(356 96)	ST
	Feb 25 2011	Apr 20 2011	70 00	2,315 50	2,195 71	0 00	119 79	119 79	ST
SEADRILL LTD CMN	Jan 04 2011	Apr 20 2011	60 00	2,134 77	2,027 50	0 00	107 27	107 27	ST
	Mar 11 2011	Apr 20 2011	254 00	9,037 19	8,977 22	0 00	59 97	59 97	ST
WPP PLC ADR CMN	Dec 22 2010	Apr 20 2011	25 00	1,546 94	1,525 12	0 00	21 82	21 82	ST
	Mar 24 2011	Apr 20 2011	83 00	5,135 85	5,085 39	0 00	50 46	50 46	ST
	Mar 25 2011	Apr 20 2011	83 00	5,135 85	5,090 47	0 00	45 38	45 38	ST
COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO ADR	Mar 11 2011	Apr 26 2011	77 00	4,614 29	4,025 04	0 00	589 25	589 25	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	Apr 26 2011	585 00	11,725 33	11,878 72	0 00	(153 39)	(153 39)	ST
ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	Dec 22 2010	Apr 26 2011	235 00	5,779 63	5,508 56	0 00	271 07	271 07	ST
RESMED INC CMN	Feb 01 2011	Apr 26 2011	386 00	12,930 86	11,741 62	0 00	1,189 24	1,189 24	ST
	Feb 25 2011	Apr 26 2011	36 00	1,205 99	1,129 22	0 00	76 77	76 77	ST
RIO TINTO PLC SPONSORED ADR	Dec 22 2010	Apr 26 2011	143 00	10,442 55	10,134 95	0 00	307 60	307 60	ST
WPP PLC ADR CMN	Dec 22 2010	Apr 26 2011	120 00	7,355 48	7,320 57	0 00	34 92	34 92	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	Apr 27 2011	84 00	1,270 33	1,299 55	0 00	(29 22)	(29 22)	ST
SECOM LTD (ADR) ADR CMN	Dec 22 2010	Apr 27 2011	1,300 00	15,672 23	14,976 00	0 00	696 23	696 23	ST
ABB LTD SPONSORED ADR CMN	Dec 22 2010	Apr 29 2011	285 00	7,840 05	6,338 77	0 00	1,501 28	1,501 28	ST
	Jan 21 2011	Apr 29 2011	41 00	1,127 87	959 91	0 00	167 96	167 96	ST
	Feb 11 2011	Apr 29 2011	284 00	7,812 54	6,642 70	0 00	1,169 84	1,169 84	ST
ACCENTURE PLC CMN	Dec 22 2010	Apr 29 2011	341 00	19,675 18	16,601 07	0 00	3,074 11	3,074 11	ST
BAYER AG-SPONSORED ADR SPONSORED ADR CMN	Feb 01 2011	Apr 29 2011	148 00	12,706 67	11,066 44	0 00	1,640 23	1,640 23	ST
DAIMLER AG CMN ISIN DE0007100000	Dec 22 2010	Apr 29 2011	76 00	5,846 56	5,416 52	0 00	430 04	430 04	ST
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	Dec 22 2010	Apr 29 2011	129 00	5,619 85	5,041 15	0 00	578 70	578 70	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	Apr 29 2011	352 00	7,000 54	7,147 54	0 00	(147 00)	(147 00)	ST
HSBC HOLDINGS PLC SPONSORED ADR CMN	Dec 22 2010	Apr 29 2011	445 00	24,201 39	22,920 39	0 00	1,281 00	1,281 00	ST
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	Mar 25 2011	Apr 29 2011	57 00	2,014 92	1,979 67	0 00	35 25	35 25	ST
KUBOTA CORP ADR ADR CMN	Feb 01 2011	Apr 29 2011	111 00	5,280 11	5,840 03	0 00	(559 93)	(559 93)	ST
	Mar 23 2011	Apr 29 2011	30 00	1,427 06	1,544 87	0 00	(117 82)	(117 82)	ST
DAIMLER AG CMN ISIN DE0007100000	Dec 22 2010	May 02 2011	258 00	20,072 37	18,387 66	0 00	1,684 71	1,684 71	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	May 02 2011	1,115 00	22,276 71	22,640 63	0 00	(363 92)	(363 92)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CMN	Mar 25 2011	May 02 2011	79 00	2,831 14	2,743 75	0 00	87 39	87 39	ST
KUBOTA CORP ADR ADR CMN	Mar 23 2011	May 02 2011	199 00	9,431 92	10,247 67	0 00	(815 75)	(815 75)	ST
	Mar 24 2011	May 02 2011	61 00	2,891 19	3,119 20	0 00	(228 01)	(228 01)	ST
SECOM LTD (ADR) ADR CMN	Dec 22 2010	May 02 2011	3,411 00	42,921 83	39,294 72	0 00	3,627 11	3,627 11	ST
SUMITOMO CORPORATION SPONSORED ADR	Feb 07 2011	May 02 2011	334 00	4,585 50	5,217 48	0 00	(631 99)	(631 99)	ST
CMN	Feb 08 2011	May 02 2011	128 00	1,757 32	1,988 01	0 00	(230 69)	(230 69)	ST
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	May 03 2011	79 00	9,737 85	8,061 16	0 00	1,676 49	1,676 49	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	May 03 2011	240 00	4,717 96	4,873 32	0 00	(155 36)	(155 36)	ST
KOMATSU LTD ADR (NEW) SPONSORED GDS	Mar 24 2011	May 03 2011	77 00	2,741 97	2,584 26	0 00	157 71	157 71	ST
CMN									
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	May 04 2011	88 00	10,616 95	8,979 52	0 00	1,637 43	1,637 43	ST
GUGGENHEIM CHINA REAL ESTATE ETF	Dec 22 2010	May 04 2011	316 00	6,129 52	6,416 54	0 00	(287 02)	(287 02)	ST
KOMATSU LTD ADR (NEW) SPONSORED GDS	Mar 23 2011	May 04 2011	64 00	2,271 02	2,115 77	0 00	155 25	155 25	ST
CMN	Mar 24 2011	May 04 2011	46 00	1,632 29	1,543 84	0 00	88 45	88 45	ST
ABB LTD SPONSORED ADR CMN	Dec 22 2010	May 05 2011	707 00	18,427 74	15,724 60	0 00	2,703 14	2,703 14	ST
BANCO SANTANDER BRASIL SA ADR CMN	Dec 22 2010	May 05 2011	1,751 00	19,474 42	23,078 18	0 00	(3,603 76)	(3,603 76)	ST
	Apr 01 2011	May 05 2011	953 00	10,599 16	11,867 71	0 00	(1,268 55)	(1,268 55)	ST
E ON AG SPONSORED ADR CMN	Mar 24 2011	May 05 2011	257 00	8,046 26	7,764 23	0 00	282 03	282 03	ST
	Mar 25 2011	May 05 2011	96 00	3,005 61	2,897 27	0 00	108 34	108 34	ST
ENI S P A SPON ADR SPONSORED ADR CMN	Dec 22 2010	May 05 2011	610 00	30,914 26	26,583 44	0 00	4,330 83	4,330 83	ST
ERICSSON (LM) TEL CO ADR CMN CLASS B	Dec 22 2010	May 05 2011	927 00	13,834 83	10,573 36	0 00	3,261 47	3,261 47	ST
PETROLEO BRASILEIRO S A SPON ADR	Jan 21 2011	May 05 2011	171 00	5,355 42	5,631 37	0 00	(275 95)	(275 95)	ST
AXA-UAP AMERICAN DEPOSITARY SHARES	Mar 04 2011	May 12 2011	231 00	4,861 58	4,809 77	0 00	51 81	51 81	ST
	Mar 09 2011	May 12 2011	237 00	4,987 85	4,982 29	0 00	5 56	5 56	ST
BG GROUP PLC SPON ADR ADR CMN	Dec 22 2010	May 12 2011	91 00	9,954 98	9,285 64	0 00	669 34	669 34	ST
COMPANIA DE MINAS BUENAVENTURA	Dec 22 2010	May 12 2011	338 00	13,243 12	16,246 38	0 00	(3,003 26)	(3,003 26)	ST
SPONSORED ADR CMN									
KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	Dec 22 2010	May 12 2011	64 00	1,879 36	1,915 09	0 00	(35 73)	(35 73)	ST
	Jan 27 2011	May 12 2011	220 00	6,460 30	7,010 10	0 00	(549 80)	(549 80)	ST
	Mar 29 2011	May 12 2011	22 00	646 03	699 16	0 00	(53 13)	(53 13)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
KUBOTA CORP ADR ADR CMN	Jan 18 2011	May 12 2011	96 00	4,365 91	4,769 41	0 00	(403 50)	(403 50)	ST
	Mar 24 2011	May 12 2011	43 00	1,955 56	2,198 78	0 00	(243 22)	(243 22)	ST
	Mar 29 2011	May 12 2011	6 00	272 87	286 38	0 00	(13 51)	(13 51)	ST
	Mar 30 2011	May 12 2011	54 00	2,455 82	2,614 96	0 00	(159 14)	(159 14)	ST
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR CMN	Dec 22 2010	May 13 2011	167 00	6,467 16	8,027 06	0 00	(1,559 90)	(1,559 90)	ST
E ON AG SPONSORED ADR CMN	Mar 23 2011	May 13 2011	170 00	4,980 96	5,097 65	0 00	(116 70)	(116 70)	ST
	Mar 25 2011	May 13 2011	575 00	16,847 35	17,353 44	0 00	(506 09)	(506 09)	ST
	Mar 28 2011	May 13 2011	546 00	15,997 66	16,366 40	0 00	(368 74)	(368 74)	ST
GLAXOSMITHKLINE PLC SPONSORED ADR CMN	Dec 22 2010	May 13 2011	113 00	4,919 94	4,415 89	0 00	504 05	504 05	ST
ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	Dec 22 2010	May 13 2011	319 00	7,064 82	7,477 58	0 00	(412 76)	(412 76)	ST
KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	Dec 22 2010	May 13 2011	120 00	3,509 52	3,590 78	0 00	(81 26)	(81 26)	ST
KUBOTA CORP ADR ADR CMN	Dec 22 2010	May 13 2011	76 00	3,394 12	3,549 76	0 00	(155 63)	(155 63)	ST
	Mar 29 2011	May 13 2011	90 00	4,019 36	4,295 74	0 00	(276 38)	(276 38)	ST
PETROLEO BRASILEIRO S A SPON ADR	Dec 22 2010	May 13 2011	179 00	5,240 37	5,499 90	0 00	(259 53)	(259 53)	ST
	Jan 21 2011	May 13 2011	96 00	2,810 48	3,161 47	0 00	(350 99)	(350 99)	ST
SEADRILL LTD CMN	Jan 04 2011	May 13 2011	147 00	4,807 21	4,967 37	0 00	(160 16)	(160 16)	ST
BNP PARIBAS SPONSORED ADR CMN	Dec 22 2010	May 16 2011	238 00	8,933 11	7,746 90	0 00	1,186 21	1,186 21	ST
	Feb 09 2011	May 16 2011	222 00	8,332 56	8,689 10	0 00	(356 54)	(356 54)	ST
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR CMN	Dec 22 2010	Jun 01 2011	74 00	3,128 79	3,556 90	0 00	(428 11)	(428 11)	ST
KUBOTA CORP ADR ADR CMN	Dec 22 2010	Jun 01 2011	112 00	4,964 74	5,231 22	0 00	(266 48)	(266 48)	ST
	Dec 22 2010	Jun 02 2011	680 00	29,734 80	31,760 96	0 00	(2,026 16)	(2,026 16)	ST
	Dec 22 2010	Jun 03 2011	135 00	6,035 76	6,305 49	0 00	(269 73)	(269 73)	ST
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR CMN	Dec 22 2010	Jun 06 2011	424 00	15,812 85	20,380 07	0 00	(4,567 22)	(4,567 22)	ST
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	Dec 22 2010	Jun 07 2011	163 00	4,749 70	4,839 39	0 00	(89 69)	(89 69)	ST
	Mar 11 2011	Jun 07 2011	228 00	6,643 75	7,046 86	0 00	(403 12)	(403 12)	ST
	Mar 14 2011	Jun 07 2011	110 00	3,205 32	3,492 42	0 00	(287 11)	(287 11)	ST
	Mar 15 2011	Jun 07 2011	54 00	1,573 52	1,631 62	0 00	(58 10)	(58 10)	ST
	Mar 23 2011	Jun 07 2011	82 00	2,389 42	2,710 83	0 00	(321 41)	(321 41)	ST
ERICSSON (LM) TEL CO ADR CMN CLASS B	Dec 22 2010	Jun 10 2011	678 00	9,406 18	7,733 27	0 00	1,672 91	1,672 91	ST
BASF SE ADR SPONSORED ADR CMN	Dec 22 2010	Jun 13 2011	175 00	15,915 96	14,127 75	0 00	1,788 21	1,788 21	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO ADR	Dec 22 2010	Jun 13 2011	126 00	7,374 38	6,568 88	0 00	805 50	805 50	ST
	Mar 11 2011	Jun 13 2011	47 00	2,750 76	2,456 84	0 00	293 92	293 92	ST
VINCI S A ADR CMN	Dec 22 2010	Jun 13 2011	474 00	7,150 96	6,364 64	0 00	786 33	786 33	ST
ACCENTURE PLC CMN	Dec 22 2010	Jun 17 2011	283 00	15,286 00	13,777 43	0 00	1,508 57	1,508 57	ST
FRESCNIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	May 12 2011	Jun 17 2011	72 00	5,185 09	5,164 93	0 00	20 16	20 16	ST
	May 13 2011	Jun 17 2011	44 00	3,168 67	3,151.57	0 00	17 10	17 10	ST
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	Dec 22 2010	Jun 17 2011	6,896 00	30,763 84	36,478 46	0 00	(5,714 62)	(5,714 62)	ST
SONY CORPORATION ADR CMN	Dec 22 2010	Jun 17 2011	567 00	14,161 40	20,063 92	0 00	(5,902 52)	(5,902 52)	ST
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	Dec 22 2010	Jun 20 2011	717 00	3,201 13	3,792 79	0 00	(591 66)	(591 66)	ST
	Apr 26 2011	Jun 20 2011	1,137 00	5,076 26	5,317 41	0 00	(241 15)	(241 15)	ST
SUMITOMO CORPORATION SPONSORED ADR CMN	Dec 22 2010	Jun 20 2011	956 00	12,201 29	13,384 00	0 00	(1,182 71)	(1,182 71)	ST
	Feb 04 2011	Jun 20 2011	60 00	765 77	923 77	0 00	(158 00)	(158 00)	ST
	Feb 08 2011	Jun 20 2011	18 00	229 73	279 56	0 00	(49 83)	(49 83)	ST
DAIMLER AG CMN ISIN DE0007100000	Dec 22 2010	Jun 21 2011	83 00	5,812 64	5,915 41	0 00	(102 77)	(102 77)	ST
LUKOIL OIL CO SPONS ADR SPONSORED ADR CMN CLASS	Feb 25 2011	Jun 21 2011	37 00	2,300 16	2,562 86	0 00	(262 71)	(262 71)	ST
	Mar 09 2011	Jun 21 2011	133 00	8,268 14	9,591 83	0 00	(1,323 69)	(1,323 69)	ST
	Mar 11 2011	Jun 21 2011	150 00	9,324 97	10,455 96	0 00	(1,130 99)	(1,130 99)	ST
SILICONWARE PRECISION IND CO L SPONSORED ADR	Dec 22 2010	Jun 21 2011	1,186 00	7,281 78	6,865 64	0 00	416 14	416 14	ST
TELECOM ITALIA SPA SPONSORED ADR CMN	Dec 23 2010	Jun 21 2011	72 00	959 39	937 07	0 00	22.31	22 31	ST
	Feb 25 2011	Jun 21 2011	319 00	4,250 61	4,816 77	0 00	(566 16)	(566 16)	ST
ANGLO AMERICAN PLC ADR CMN	Dec 22 2010	Jun 22 2011	759 00	17,842 68	19,202 70	0 00	(1,360 02)	(1,360 02)	ST
BAYER AG-SPONSORED ADR SPONSORED ADR CMN	Jun 13 2011	Jun 22 2011	100 00	8,354 60	8,042 34	0 00	312 26	312 26	ST
LUKOIL OIL CO SPONS ADR SPONSORED ADR CMN CLASS	Jan 06 2011	Jun 22 2011	41 00	2,562 02	2,436 54	0 00	125 49	125 49	ST
	Feb 01 2011	Jun 22 2011	115 00	7,186 16	7,376 67	0 00	(190 51)	(190 51)	ST
	Feb 25 2011	Jun 22 2011	42 00	2,624 51	2,909 20	0 00	(284 68)	(284 68)	ST
BASF SE ADR SPONSORED ADR CMN USDO 7322	Dec 22 2010	Jun 23 2011	125 00	11,328 62	10,091 25	0 00	1,237 37	1,237 37	ST
COMPANIA DE MINAS BUENAVENTURA	Dec 22 2010	Jun 23 2011	4 00	142 66	192 27	0 00	(49 61)	(49 61)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SPONSORED ADR CMN	Feb 18 2011	Jun 23 2011	364.00	12,981.70	16,409.99	0.00	(3,428.29)	(3,428.29)	ST
	Mar 04 2011	Jun 23 2011	154.00	5,492.26	7,085.23	0.00	(1,592.97)	(1,592.97)	ST
GAZPROM ADR SPONSORED ADR CMN	Mar 29 2011	Jun 23 2011	362.00	5,007.67	5,770.61	0.00	(762.94)	(762.94)	ST
	Mar 30 2011	Jun 23 2011	1,108.00	15,327.33	17,847.72	0.00	(2,520.39)	(2,520.39)	ST
	Mar 31 2011	Jun 23 2011	1,014.00	14,027.00	16,411.24	0.00	(2,384.24)	(2,384.24)	ST
KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	Dec 22 2010	Jun 23 2011	899.00	20,720.92	26,900.96	0.00	(6,180.04)	(6,180.04)	ST
SUMITOMO CORPORATION SPONSORED ADR CMN	Dec 22 2010	Jun 24 2011	662.00	8,707.05	9,268.00	0.00	(560.95)	(560.95)	ST
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM GAINS				859,194.75	781,192.52	0.00	78,002.23	78,002.23	
SHORT TERM LOSSES				945,382.70	1,045,410.74	0.00	(100,028.04)	(100,028.04)	
NET SHORT TERM GAINS (LOSSES)				1,804,577.44	1,826,603.26	0.00	(22,025.82)	(22,025.82)	

Period Ended June 30, 2011

YEAR TO DATE GAINS AND LOSSES

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
FIRSTSERVICE CORPORATION PFD USD1 7500(7.00%) SERIES 1	Jun 13 2005	Jan 07 2011	260 00	6,428 08	2,931 50	0 00	3,496 58	3,496 58	LT
	Apr 10 2006	Jan 07 2011	580 00	14,339 57	9,353 08	0 00	4,986 49	4,986 49	LT
	Oct 25 2006	Jan 07 2011	60 00	1,483 40	917 46	0 00	565 94	565 94	LT
	Dec 20 2006	Jan 07 2011	100 00	2,472 34	1,425 90	0 00	1,046 44	1,046 44	LT
INMET MINING CORP CMN	Apr 13 2010	Jan 07 2011	100 00	7,437 15	5,832 22	86 73	1,518 20	1,604 93	ST
	Apr 14 2010	Jan 07 2011	100 00	7,437 15	5,878 94	69 57	1,488 64	1,558 21	ST
	Apr 16 2010	Jan 07 2011	100 00	7,437 15	5,700 96	156 35	1,579 85	1,736 19	ST
	Apr 21 2010	Jan 07 2011	100 00	7,437 15	5,718 98	72 31	1,645 86	1,718 17	ST
	Jul 20 2010	Jan 07 2011	100 00	7,437 15	4,544 93	272 70	2,619 52	2,892 23	ST
	Jul 21 2010	Jan 07 2011	200 00	14,874 30	9,071 47	567 63	5,235 20	5,802 83	ST
	Jul 23 2010	Jan 07 2011	200 00	14,874 30	9,341 08	462 23	5,071 00	5,533 22	ST
	Jul 26 2010	Jan 07 2011	100 00	7,437 15	4,703 35	220 98	2,512 82	2,733 80	ST
	Jul 27 2010	Jan 07 2011	100 00	7,437 15	4,708 41	231 61	2,497 13	2,728 74	ST
	Aug 10 2010	Jan 07 2011	100 00	7,437 15	4,936 71	219 45	2,281 00	2,500 44	ST
Aug 11 2010	Jan 07 2011	200 00	14,874 30	9,516 13	567 99	4,790 18	5,358 17	ST	
ISRAEL CHEMICALS LTD UNSPONSORED ADR CMN	Oct 04 2010	Jan 07 2011	1,400 00	24,597 16	20,066 20	0 00	4,530 96	4,530 96	ST
	Oct 05 2010	Jan 07 2011	100 00	1,756 94	1,462 70	0 00	294 24	294 24	ST
	Oct 07 2010	Jan 07 2011	2,500 00	43,923 50	36,707 50	0 00	7,216 00	7,216 00	ST
	Oct 07 2010	Jan 07 2011	300 00	5,270 82	4,401 30	0 00	869 52	869 52	ST
	Oct 11 2010	Jan 07 2011	1,300 00	22,840 22	19,969 30	0 00	2,870 92	2,870 92	ST
	Oct 11 2010	Jan 07 2011	600 00	10,541 64	9,221 40	0 00	1,320 24	1,320 24	ST
	Oct 14 2010	Jan 07 2011	1,200 00	21,083 28	18,904 80	0 00	2,178 48	2,178 48	ST
SGS S A ADR CMN	Apr 01 2009	Jan 07 2011	14,000 00	223,273 81	150,458 00	0 00	72,815 81	72,815 81	LT
	May 08 2009	Jan 07 2011	10,000 00	159,481 29	114,830 00	0 00	44,651 29	44,651 29	LT
	Jul 20 2009	Jan 07 2011	8,000 00	127,585 04	94,472 00	0 00	33,113 04	33,113 04	LT
	Nov 12 2009	Jan 07 2011	3,000 00	47,844 39	38,397 00	0 00	9,447 39	9,447 39	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
GS HIGH YIELD FUND INSTITUTIONAL SHARES	Dec 21 2010	Mar 18 2011	608,108 11	4,500,000 00	4,414,864 87	0 00	85,135 14	85,135 14	ST
VANGUARD SHORT TERM CMN SERIES . CLASS CORPORATE BOND ETF	Jan 06 2011	Mar 23 2011	25,850 00	2,009,904 86	2,000,790 00	0 00	9,114 86	9,114 86	ST
GS HIGH YIELD FUND INSTITUTIONAL SHARES	Dec 21 2010	Apr 14 2011	380,133 08	2,824,388 76	2,759,766 14	0 00	64,622 62	64,622 62	ST
	Dec 31 2010	Apr 14 2011	1,675 80	12,451 16	12,233 30	0 00	217 86	217 86	ST
	Jan 31 2011	Apr 14 2011	10,669 09	79,271 31	78,951 24	0 00	320 07	320 07	ST
	Feb 28 2011	Apr 14 2011	10,929 38	81,205 27	81,423 86	0 00	(218 59)	(218 59)	ST
	Mar 31 2011	Apr 14 2011	10,455 38	77,683 50	77,369 84	0 00	313 66	313 66	ST
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM GAINS				9,737,833 26	9,524,661 76	2,927 54	210,243 96	213,171 50	
SHORT TERM LOSSES				81,205 27	81,423 86	0 00	(218 59)	(218 59)	
NET SHORT TERM GAINS (LOSSES)				9,819,038.53	9,606,085.62	2,927.54	210,025.37	212,952.91	
LONG TERM GAINS				582,907 93	412,784 94	0 00	170,122 99	170,122 99	
NET LONG TERM GAINS (LOSSES)				582,907.93	412,784.94	0.00	170,122.99	170,122.99	

383,075.90

Period Ended June 30, 2011

YEAR TO DATE GAINS AND LOSSES

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TEREX CORP (NEW) CMN	Dec 23 2010	Feb 01 2011	110 00	3,808 15	3,386 34	0 00	421 81	421 81	ST
CISCO SYSTEMS, INC CMN	Dec 22 2010	Feb 10 2011	3,690 00	69,551 11	72,116 25	0 00	(2,565 15)	(2,565 15)	ST
	Dec 23 2010	Feb 10 2011	3,685 00	69,456 86	72,481 00	0 00	(3,024 14)	(3,024 14)	ST
	Dec 27 2010	Feb 10 2011	3,500 00	65,969 88	70,505 40	0 00	(4,535 52)	(4,535 52)	ST
REHABCARE GROUP, INC CMN	Jan 04 2011	Feb 10 2011	380 00	13,975 37	9,281 99	0 00	4,693 38	4,693 38	ST
	Jan 04 2011	Feb 11 2011	2,135 00	78,193 51	52,150 15	0 00	26,043.36	26,043 36	ST
	Jan 05 2011	Feb 11 2011	1,355 00	49,700 85	32,897 10	0 00	16,803 75	16,803 75	ST
	Jan 05 2011	Feb 11 2011	445 00	16,297 94	10,803 84	0 00	5,494 10	5,494 10	ST
TEREX CORP (NEW) CMN	Dec 23 2010	Feb 17 2011	550 00	20,925 66	16,931 70	0 00	3,993 96	3,993 96	ST
MARATHON OIL CORPORATION CMN	Dec 22 2010	Mar 24 2011	1,235 00	62,788 41	45,045 89	0 00	17,742 53	17,742 53	ST
PATTERSON-UTI ENERGY, INC ORD CMN	Dec 23 2010	Mar 24 2011	1,270 00	34,648 61	27,736 29	0 00	6,912 32	6,912 32	ST
VALERO ENERGY CORPORATION CMN	Dec 27 2010	Mar 24 2011	1,155 00	33,247 54	26,474 79	0 00	6,772 75	6,772 75	ST
CONOCOPHILLIPS CMN	Dec 27 2010	Apr 20 2011	270 00	21,575 28	18,126 04	0 00	3,449 24	3,449 24	ST
PATTERSON-UTI ENERGY, INC ORD CMN	Dec 23 2010	Apr 20 2011	1,005 00	30,690 30	21,948 80	0 00	8,741 50	8,741 50	ST
PFIZER INC CMN	Dec 23 2010	Apr 20 2011	985 00	20,332 36	17,348 61	0 00	2,983 75	2,983 75	ST
UNITEDHEALTH GROUP INCORPORATE CMN	Dec 22 2010	Apr 20 2011	775 00	34,423 59	27,717 88	0 00	6,705 72	6,705 72	ST
BOEING COMPANY CMN	Dec 23 2010	Apr 26 2011	225 00	16,989 42	14,585 94	0 00	2,403 48	2,403 48	ST
CHESAPEAKE ENERGY CORPORATION CMN	Feb 11 2011	Apr 26 2011	375 00	12,296 01	11,537 43	0 00	758 58	758 58	ST
HEALTH NET, INC CMN	Dec 23 2010	Apr 26 2011	790 00	26,131 90	21,556 18	0 00	4,575 72	4,575 72	ST
MARATHON OIL CORPORATION CMN	Dec 22 2010	Apr 26 2011	260 00	13,651 47	9,483 34	0 00	4,168 13	4,168 13	ST
UNITEDHEALTH GROUP INCORPORATE CMN	Dec 22 2010	Apr 26 2011	380 00	18,025 03	13,590 70	0 00	4,434 33	4,434 33	ST
LOWES COMPANIES INC CMN	Dec 22 2010	May 04 2011	1,865 00	47,976 02	47,865 60	0 00	110 42	110 42	ST
	Dec 23 2010	May 04 2011	1,845 00	47,461 53	47,034 95	0 00	426 58	426 58	ST
	Dec 27 2010	May 04 2011	1,930 00	49,648 10	49,134 91	0 00	513 19	513 19	ST
NOKIA CORP SPON ADR SPONSORED ADR CMN	Dec 22 2010	May 04 2011	4,640 00	39,896 27	47,668 58	0 00	(7,772 31)	(7,772 31)	ST
	Dec 23 2010	May 04 2011	4,715 00	40,541 15	48,287 73	0 00	(7,746 58)	(7,746 58)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TALBOTS, INC CMN	Dec 27 2010	May 04 2011	4,645 00	39,939 26	47,414 30	0 00	(7,475 04)	(7,475 04)	ST
	Feb 08 2011	Jun 08 2011	7,835 00	19,203 22	45,140 57	0 00	(25,937 35)	(25,937 35)	ST
	Mar 24 2011	Jun 08 2011	2,225 00	5,453 37	13,339 32	0 00	(7,885 95)	(7,885 95)	ST
	May 05 2011	Jun 08 2011	3,195 00	7,830 79	16,658 41	0 00	(8,827 62)	(8,827 62)	ST
UNITEDHEALTH GROUP INCORPORATE CMN	Dec 22 2010	Jun 14 2011	865 00	42,813 30	30,936 73	0 00	11,876 58	11,876 58	ST
	Dec 23 2010	Jun 14 2011	585 00	28,954 66	20,913 11	0 00	8,041 56	8,041 56	ST
	May 05 2011	Jun 14 2011	695 00	34,399 13	34,819 50	0 00	(420 37)	(420 37)	ST
	Dec 23 2010	Jun 16 2011	1,405 00	69,517 08	50,227 20	0 00	19,289 88	19,289 88	ST
	Dec 27 2010	Jun 16 2011	2,045 00	101,183 23	72,700 16	0 00	28,483 07	28,483 07	ST
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM GAINS				895,255 32	699,415 66	0 00	195,839 66	195,839 66	
SHORT TERM LOSSES				392,241 04	468,431 06	0 00	(76,190 02)	(76,190 02)	
NET SHORT TERM GAINS (LOSSES)				1,287,496.36	1,167,846.72	0.00	119,649.64	119,649.64	

Period Ended June 30, 2011

YEAR TO DATE GAINS AND LOSSES

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
3M COMPANY CMN	Jan 21 2010	Jan 14 2011	380 00	33,378 75	31,548 74	0 00	1,830 01	1,830 01	ST
	Apr 14 2010	Jan 14 2011	1,700 00	149,325 98	143,126 40	0 00	6,199 58	6,199 58	ST
A KON KPN N.V. CMN	Apr 28 2005	Jan 14 2011	32 00	482 18	266 70	11 68	203 81	215 48	LT
	Jan 18 2007	Jan 14 2011	4,200 00	63,286 40	63,574 92	2,450 47	(2,738 99)	(288 52)	LT
	May 19 2010	Jan 14 2011	2,800 00	43,697 75	36,745 29	3,220 48	3,731 98	6,952 47	ST
	Jul 07 2010	Jan 14 2011	3,700 00	55,752 31	48,996 58	3,124 10	3,631 63	6,755 73	ST
ADTRAN INC CMN	Jun 13 2005	Jan 14 2011	500 00	19,704 77	13,523 50	0 00	6,181 27	6,181 27	LT
	Jan 24 2006	Jan 14 2011	250 00	9,852 38	6,670 00	0 00	3,182 38	3,182 38	LT
	Apr 10 2006	Jan 14 2011	3,900 00	153,697 17	100,542 00	0 00	53,155 18	53,155 18	LT
	Oct 25 2006	Jan 14 2011	350 00	13,793 34	8,126 30	0 00	5,667 04	5,667 04	LT
AIR LIQUIDE (ORD) EUR11	Sep 05 2005	Jan 14 2011	1,503 00	189,817 85	84,169 70	6,309 37	99,338 79	105,648 15	LT
ALBEMARLE CORP CMN	Mar 27 2008	Jan 14 2011	208 00	12,414 64	7,517 54	0 00	4,897 10	4,897 10	LT
	Mar 28 2008	Jan 14 2011	82 00	4,894 24	2,956 10	0 00	1,938 14	1,938 14	LT
	Apr 17 2008	Jan 14 2011	234 00	13,966 48	8,607 92	0 00	5,358 56	5,358 56	LT
	Apr 17 2008	Jan 14 2011	98 00	5,849 21	3,611 99	0 00	2,237 22	2,237 22	LT
	Sep 10 2010	Jan 14 2011	16 00	954 97	659 36	0 00	295 61	295 61	ST
	Sep 13 2010	Jan 14 2011	23 00	1,372 77	969 61	0 00	403 16	403 16	ST
	Sep 14 2010	Jan 14 2011	30 00	1,790 57	1,268 43	0 00	522 14	522 14	ST
	Nov 15 2010	Jan 14 2011	20 00	1,193 72	1,050 72	0 00	143 00	143 00	ST
	Nov 18 2010	Jan 14 2011	9 00	537 17	478 03	0 00	59 14	59 14	ST
ALEXANDER & BALDWIN INC CMN	Jul 09 2007	Jan 14 2011	1,155 00	48,137 04	62,872 42	0 00	(14,735 38)	(14,735 38)	LT
	Jan 15 2008	Jan 14 2011	120 00	5,001 25	5,330 16	0 00	(328 91)	(328 91)	LT
	Jan 18 2008	Jan 14 2011	9 00	375 09	390 29	0 00	(15 19)	(15 19)	LT
	Feb 22 2008	Jan 14 2011	23 00	958 57	1,044 87	0 00	(86 30)	(86 30)	LT
	Feb 22 2008	Jan 14 2011	33 00	1,375 34	1,501 14	0 00	(125 80)	(125 80)	LT
	May 12 2008	Jan 14 2011	150 00	6,251 56	7,277 40	0 00	(1,025 84)	(1,025 84)	LT
	Sep 03 2008	Jan 14 2011	90 00	3,750 94	4,003 47	0 00	(252 53)	(252 53)	LT
ALEXION PHARMACEUTICALS INC CMN	Jun 30 2009	Jan 14 2011	38 00	3,119 80	1,528 02	0 00	1,591 78	1,591 78	LT
	Jun 30 2009	Jan 14 2011	229 00	18,800 90	9,330 83	0 00	9,470 07	9,470 07	LT
	Jul 08 2009	Jan 14 2011	40 00	3,284 00	1,485 04	0 00	1,798 96	1,798 96	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jul 10 2009	Jan 14 2011	120.00	9,852.00	4,486.92	0.00	5,365.08	5,365.08	LT
	Oct 09 2009	Jan 14 2011	166.00	13,628.60	7,417.88	0.00	6,210.72	6,210.72	LT
	Nov 18 2010	Jan 14 2011	6.00	492.60	442.24	0.00	50.36	50.36	ST
	Dec 07 2010	Jan 14 2011	10.00	821.00	758.68	0.00	62.32	62.32	ST
ALIGN TECHNOLOGY INC CMN	Jun 13 2005	Jan 14 2011	2,225.00	45,548.32	17,056.85	0.00	28,491.47	28,491.47	LT
	Apr 10 2006	Jan 14 2011	6,150.00	125,897.59	55,042.50	0.00	70,855.09	70,855.09	LT
	Jan 22 2008	Jan 14 2011	1,275.00	26,100.72	16,664.25	0.00	9,436.47	9,436.47	LT
	Jan 30 2008	Jan 14 2011	875.00	17,912.26	10,486.88	0.00	7,425.38	7,425.38	LT
	May 20 2008	Jan 14 2011	1,000.00	20,471.15	12,977.00	0.00	7,494.15	7,494.15	LT
	Jul 10 2008	Jan 14 2011	900.00	18,424.04	9,373.50	0.00	9,050.54	9,050.54	LT
	Jul 11 2008	Jan 14 2011	300.00	6,141.35	3,160.50	0.00	2,980.85	2,980.85	LT
	Aug 07 2008	Jan 14 2011	1,275.00	26,100.72	14,908.57	0.00	11,192.15	11,192.15	LT
ALLEGHANY CORP (DELAWARE) CMN	Nov 27 2007	Jan 14 2011	44.00	13,381.42	16,618.93	0.00	(3,237.51)	(3,237.51)	LT
	Nov 28 2007	Jan 14 2011	22.00	6,690.71	8,356.90	0.00	(1,666.19)	(1,666.19)	LT
	Dec 03 2007	Jan 14 2011	10.00	3,041.23	3,836.93	0.00	(795.70)	(795.70)	LT
	Dec 04 2007	Jan 14 2011	4.00	1,216.49	1,539.12	0.00	(322.63)	(322.63)	LT
AMERICAN ELECTRIC POWER INC CMN	Jul 21 2010	Jan 14 2011	5,500.00	195,122.40	195,101.50	0.00	20.90	20.90	ST
AMERICAN FINANCIAL GROUP INC CMN	Jul 13 2007	Jan 14 2011	77.00	2,509.60	2,589.28	0.00	(79.69)	(79.69)	LT
	Jul 16 2007	Jan 14 2011	250.00	8,148.04	8,330.75	0.00	(182.72)	(182.72)	LT
	Aug 02 2007	Jan 14 2011	130.00	4,236.98	3,960.32	0.00	276.66	276.66	LT
	Sep 26 2007	Jan 14 2011	194.00	6,322.88	5,495.24	0.00	827.64	827.64	LT
	Sep 26 2007	Jan 14 2011	182.00	5,931.77	5,168.25	0.00	763.52	763.52	LT
	Sep 27 2007	Jan 14 2011	204.00	6,648.80	5,864.80	0.00	784.00	784.00	LT
	Jul 15 2008	Jan 14 2011	90.00	2,933.29	2,349.00	0.00	584.29	584.29	LT
	Sep 16 2008	Jan 14 2011	130.00	4,236.98	3,626.09	0.00	610.89	610.89	LT
	Nov 12 2008	Jan 14 2011	15.00	488.88	295.35	0.00	193.53	193.53	LT
	Nov 20 2008	Jan 14 2011	15.00	488.88	266.00	0.00	222.88	222.88	LT
	Feb 23 2009	Jan 14 2011	108.00	3,519.95	1,728.11	0.00	1,791.84	1,791.84	LT
	Feb 23 2009	Jan 14 2011	1.00	32.59	16.13	0.00	16.46	16.46	LT
	Sep 10 2010	Jan 14 2011	24.00	782.21	709.37	0.00	72.84	72.84	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
AMERICAN MEDICAL SYSTEMS HOLDI CMN	Jun 13 2005	Jan 14 2011	1,550 00	29,641.54	31,238 70	0 00	(1,597 16)	(1,597 16)	LT
	Nov 01 2005	Jan 14 2011	300 00	5,737 07	4,953 00	0 00	784 07	784 07	LT
	Apr 10 2006	Jan 14 2011	2,650 00	50,677 48	57,361 90	0 00	(6,684 42)	(6,684.42)	LT
	Jul 31 2007	Jan 14 2011	1,000 00	19,123.58	18,276 00	0 00	847 58	847 58	LT
	Aug 01 2007	Jan 14 2011	700 00	13,386 50	12,787 60	0 00	598 90	598 90	LT
	Aug 28 2007	Jan 14 2011	800 00	15,298.86	14,588 00	0 00	710 86	710 86	LT
	Oct 08 2007	Jan 14 2011	1,120 00	21,418 41	18,408 32	0 00	3,010 09	3,010 09	LT
AMERICAN SUPERCONDUCTOR CORP CMN	Aug 06 2007	Jan 14 2011	325 00	9,368 06	6,253.32	0 00	3,114 74	3,114 74	LT
	Jan 18 2008	Jan 14 2011	120 00	3,458 98	2,207 04	0 00	1,251 94	1,251 94	LT
	Oct 10 2008	Jan 14 2011	26 00	749 45	312 52	0 00	436 93	436 93	LT
	Nov 12 2008	Jan 14 2011	27 00	778 27	302 00	0 00	476 27	476 27	LT
	Nov 20 2008	Jan 14 2011	30 00	864 74	256 14	0 00	608 60	608 60	LT
	Nov 21 2008	Jan 14 2011	30 00	864 74	260 22	0 00	604 52	604 52	LT
	Mar 05 2009	Jan 14 2011	18 00	518 85	241 06	0 00	277 79	277 79	LT
AMERISTAR CASINOS INC CMN	Oct 07 2005	Jan 14 2011	200 00	3,117 67	4,011 60	0 00	(893.93)	(893 93)	LT
	Oct 19 2005	Jan 14 2011	200 00	3,117 67	4,000 00	0 00	(882 33)	(882 33)	LT
	Apr 10 2006	Jan 14 2011	2,700.00	42,088 51	64,413 90	0 00	(22,325 39)	(22,325 39)	LT
	Aug 06 2007	Jan 14 2011	550 00	8,573 59	14,311 00	0 00	(5,737 42)	(5,737 42)	LT
	Aug 09 2007	Jan 14 2011	200 00	3,117 67	5,010 80	0 00	(1,893 13)	(1,893 13)	LT
	Aug 10 2007	Jan 14 2011	200 00	3,117 67	4,925 00	0 00	(1,807 33)	(1,807 33)	LT
	Aug 16 2007	Jan 14 2011	400 00	6,235 34	9,884 40	0 00	(3,649 07)	(3,649 07)	LT
	Jan 22 2008	Jan 14 2011	10 00	155 88	195 22	0 00	(39 34)	(39 34)	LT
AMETEK INC (NEW) CMN	Jul 09 2007	Jan 14 2011	773 00	31,092 70	21,180 57	0 00	9,912 13	9,912 13	LT
	Nov 15 2010	Jan 14 2011	60 00	2,413 41	2,210.80	0 00	202 61	202 61	ST
	Nov 18 2010	Jan 14 2011	12 00	482 68	448 81	0 00	33 87	33 87	ST
	Dec 07 2010	Jan 14 2011	15 00	603 35	604 55	0 00	(1 20)	(1 20)	ST
AMPHENOL CORP CL-A (NEW) CMN CLASS A	Nov 13 2007	Jan 14 2011	38 00	1,987 31	1,579 28	0 00	408 03	408 03	LT
	Nov 13 2007	Jan 14 2011	145 00	7,583.15	6,014 46	0 00	1,568 70	1,568.70	LT
	Nov 14 2007	Jan 14 2011	120 00	6,275 71	5,082 36	0 00	1,193 35	1,193 35	LT
	Mar 22 2010	Jan 14 2011	50 00	2,614 88	2,151 50	0 00	463 38	463 38	ST
	Sep 10 2010	Jan 14 2011	18 00	941.36	825 84	0 00	115 52	115 52	ST
	Nov 18 2010	Jan 14 2011	9 00	470 68	455 90	0 00	14 78	14 78	ST
AMYLIN PHARMACEUTICALS, INC CMN	Jun 13 2005	Jan 14 2011	1,800 00	26,355 34	30,664 80	0 00	(4,309 47)	(4,309 47)	LT
	Apr 10 2006	Jan 14 2011	1,800 00	26,355 34	80,638 20	0 00	(54,282 87)	(54,282 87)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Oct 25 2006	Jan 14 2011	200 00	2,928 37	8,777 80	0 00	(5,849 43)	(5,849 43)	LT
	Dec 15 2006	Jan 14 2011	300 00	4,392 56	11,499 00	0 00	(7,106 44)	(7,106 44)	LT
	May 20 2008	Jan 14 2011	325 00	4,758 60	10,260 25	0 00	(5,501 65)	(5,501 65)	LT
	Oct 29 2008	Jan 14 2011	600 00	8,785 11	5,418 60	0 00	3,366 51	3,366 51	LT
	Nov 04 2008	Jan 14 2011	935 00	13,690 13	7,447 28	0 00	6,242 86	6,242 86	LT
	Jan 14 2009	Jan 14 2011	1,100 00	16,106 04	12,205 60	0 00	3,900 44	3,900 44	LT
	Sep 28 2009	Jan 14 2011	1,800 00	26,355 34	23,601 60	0 00	2,753 74	2,753 74	LT
	Sep 29 2009	Jan 14 2011	1,000 00	14,641 85	13,302 00	0 00	1,339 85	1,339 85	LT
	Nov 03 2010	Jan 14 2011	200 00	2,928 37	2,542 00	0 00	386 37	386 37	ST
	Dec 09 2010	Jan 14 2011	1,400 00	20,498 59	17,666 60	0 00	2,831 99	2,831 99	ST
ANDRITZ AG CMN	Mar 22 2010	Jan 14 2011	80 00	7,188 04	4,899 55	(30 57)	2,319 06	2,288 49	ST
	Mar 22 2010	Jan 14 2011	81 00	7,277 89	4,932 73	(30 78)	2,375 94	2,345 16	ST
	Mar 22 2010	Jan 14 2011	183 00	16,442 63	11,203 19	(69 90)	5,309 35	5,239 44	ST
	Mar 23 2010	Jan 14 2011	77 00	6,918 49	4,777 19	(10 45)	2,151 74	2,141 29	ST
	Mar 24 2010	Jan 14 2011	249 00	22,372 76	15,043 92	135 91	7,192 93	7,328 84	ST
	Mar 29 2010	Jan 14 2011	127 00	11,411 01	7,857 56	(3 21)	3,556 65	3,553 44	ST
	Mar 30 2010	Jan 14 2011	232 00	20,845 31	14,025 70	40 24	6,779 37	6,819 61	ST
	Apr 09 2010	Jan 14 2011	49 00	4,402 67	3,102 40	0 81	1,299 47	1,300 27	ST
	Apr 12 2010	Jan 14 2011	172 00	15,454 28	11,088 84	(104 87)	4,470 31	4,365 44	ST
	Apr 14 2010	Jan 14 2011	43 00	3,863 57	2,773 43	(39 71)	1,129 85	1,090 14	ST
	Apr 15 2010	Jan 14 2011	48 00	4,312 82	3,067 14	(26 10)	1,271 78	1,245 68	ST
	Apr 16 2010	Jan 14 2011	17 00	1,527 46	1,081 69	(3 01)	448 77	445 77	ST
	Apr 16 2010	Jan 14 2011	38 00	3,414 32	2,415 85	(6 71)	1,005 18	998 47	ST
APOLLO GROUP CLASS A COMMON STOCK	Aug 20 2010	Jan 14 2011	328 00	13,945 83	13,164 28	0 00	781 55	781 55	ST
	Sep 10 2010	Jan 14 2011	12 00	510 21	567 02	0 00	(56 81)	(56 81)	ST
ARCH COAL INC CMN	Jul 16 2008	Jan 14 2011	30 00	1,043 04	1,782 75	0 00	(739 71)	(739 71)	LT
	Aug 13 2008	Jan 14 2011	100 00	3,476 79	4,814 30	0 00	(1,337 51)	(1,337 51)	LT
	Sep 05 2008	Jan 14 2011	30 00	1,043 04	1,295 97	0 00	(252 93)	(252 93)	LT
ASML HOLDING NV CMN	May 19 2010	Jan 14 2011	1,031 00	40,331 03	29,871 38	2,618 03	7,841 62	10,459 65	ST
	Jun 25 2010	Jan 14 2011	290 00	11,344 32	8,568 42	740 81	2,035 09	2,775 90	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 25 2010	Jan 14 2011	760 00	29,729 95	22,542 36	1,948 97	5,238 62	7,187 59	ST
	Jun 28 2010	Jan 14 2011	787 00	30,786 15	23,048 52	2,198 58	5,539 05	7,737 63	ST
ASSA ABLOY B SHS SEK1	Sep 17 2009	Jan 14 2011	2,600 00	73,948 40	43,391 23	1,685 50	28,871 67	30,557 17	LT
	Sep 18 2009	Jan 14 2011	981 00	27,901 30	16,347 96	610 32	10,943 03	11,553 34	LT
	May 19 2010	Jan 14 2011	1,100 00	31,285 86	22,852 61	4,137 74	4,295 51	8,433 26	ST
ATHENAHEALTH, INC CMN	Apr 12 2010	Jan 14 2011	200 00	8,690 55	7,241 60	0 00	1,448 95	1,448 95	ST
	Apr 13 2010	Jan 14 2011	500 00	21,726 38	18,079 00	0 00	3,647 38	3,647 38	ST
	Apr 14 2010	Jan 14 2011	600 00	26,071 66	21,623 40	0 00	4,448 26	4,448 26	ST
	Apr 15 2010	Jan 14 2011	200 00	8,690 55	7,351 80	0 00	1,338 75	1,338 75	ST
	Apr 16 2010	Jan 14 2011	400 00	17,381 11	14,924 80	0 00	2,456 31	2,456 31	ST
	Apr 19 2010	Jan 14 2011	200 00	8,690 55	7,467 60	0 00	1,222 95	1,222 95	ST
	Apr 20 2010	Jan 14 2011	100 00	4,345 28	3,805 90	0 00	539 38	539 38	ST
	Apr 22 2010	Jan 14 2011	500 00	21,726 38	18,788 00	0 00	2,938 38	2,938 38	ST
	Apr 23 2010	Jan 14 2011	200 00	8,690 55	7,469 60	0 00	1,220 95	1,220 95	ST
	May 20 2010	Jan 14 2011	1,000 00	43,452 77	25,680 00	0 00	17,772 77	17,772 77	ST
	Jun 04 2010	Jan 14 2011	360 00	15,643 00	8,562 24	0 00	7,080 76	7,080 76	ST
ATMEL CORP CMN	Apr 16 2010	Jan 14 2011	139 00	1,924 33	823 99	0 00	1,100 34	1,100 34	ST
	Apr 19 2010	Jan 14 2011	1,072 00	14,840 84	6,234 75	0 00	8,606 09	8,606 09	ST
	Apr 19 2010	Jan 14 2011	794 00	10,992 19	4,521 83	0 00	6,470 36	6,470 36	ST
	May 07 2010	Jan 14 2011	141 00	1,952 01	764 78	0 00	1,187 23	1,187 23	ST
	Aug 16 2010	Jan 14 2011	1,060 00	14,674 71	6,036 70	0 00	8,638 01	8,638 01	ST
	Aug 31 2010	Jan 14 2011	1,086 00	15,034 65	6,294 46	0 00	8,740 19	8,740 19	ST
	Nov 15 2010	Jan 14 2011	100 00	1,384 41	994 50	0 00	389 91	389 91	ST
	Nov 18 2010	Jan 14 2011	46 00	636 83	473 34	0 00	163 49	163 49	ST
	Dec 07 2010	Jan 14 2011	42 00	581 45	510 01	0 00	71 44	71 44	ST
AUTOMATIC DATA PROCESSING, INC CMN	Apr 01 2009	Jan 14 2011	1,140 00	55,512 16	39,610 44	0 00	15,901 72	15,901 72	LT
	May 18 2009	Jan 14 2011	3,500 00	170,432 07	126,798 00	0 00	43,634 07	43,634 07	LT
	Nov 04 2009	Jan 14 2011	600 00	29,216 93	24,618 60	0 00	4,598 33	4,598 33	LT
AVNET INC CMN	Feb 21 2008	Jan 14 2011	326 00	11,033 84	11,207 55	0 00	(173 71)	(173 71)	LT
	Feb 22 2008	Jan 14 2011	108 00	3,655 38	3,669 95	0 00	(14 57)	(14 57)	LT
	Feb 27 2008	Jan 14 2011	46 00	1,556 92	1,666 76	0 00	(109 84)	(109 84)	LT
	Feb 27 2008	Jan 14 2011	48 00	1,624 61	1,738 08	0 00	(113 47)	(113 47)	LT
	Feb 28 2008	Jan 14 2011	96 00	3,249 23	3,340 13	0 00	(90 90)	(90 90)	LT
	Feb 29 2008	Jan 14 2011	109 00	3,689 23	3,677 12	0 00	12 11	12 11	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jul 02 2009	Jan 14 2011	2,200 00	46,238.34	38,260 75	(1,011 85)	8,989 44	7,977 59	LT
	Aug 13 2009	Jan 14 2011	4,400 00	92,476 68	76,280 39	(2,613 95)	18,810 23	16,196 29	LT
	Aug 25 2009	Jan 14 2011	900 00	18,915 68	15,477 88	(338 35)	3,776 15	3,437 80	LT
	Sep 15 2009	Jan 14 2011	100 00	2,101.74	1,855 01	(56 62)	303 35	246 74	LT
	Aug 18 2010	Jan 14 2011	1,300 00	27,322 65	21,136 68	516 42	5,669 55	6,185 97	ST
BIG LOTS INC CMN	Jun 26 2009	Jan 14 2011	73 00	2,332 69	1,549 35	0 00	783 34	783 34	LT
	Jun 26 2009	Jan 14 2011	254 00	8,116 48	5,371 08	0 00	2,745 40	2,745 40	LT
	Jun 29 2009	Jan 14 2011	62 00	1,981 19	1,315 83	0 00	665 36	665 36	LT
	Jun 29 2009	Jan 14 2011	168 00	5,368 38	3,541 94	0 00	1,826 44	1,826 44	LT
	Jun 30 2009	Jan 14 2011	75 00	2,396 60	1,576 20	0 00	820 40	820 40	LT
	Aug 24 2009	Jan 14 2011	161 00	5,144 70	3,861 91	0 00	1,282 79	1,282 79	LT
	Aug 24 2009	Jan 14 2011	47 00	1,501 87	1,126 12	0 00	375 75	375 75	LT
BJ'S WHOLESALE CLUB INC CMN	Apr 15 2010	Jan 14 2011	200 00	8,834 95	7,366 80	0 00	1,468 15	1,468 15	ST
	Apr 16 2010	Jan 14 2011	113 00	4,991 75	4,166 88	0 00	824 87	824 87	ST
	May 07 2010	Jan 14 2011	167 00	7,377 18	6,174 82	0 00	1,202 36	1,202 36	ST
	Sep 10 2010	Jan 14 2011	8 00	353 40	328 93	0 00	24 47	24 47	ST
	Sep 13 2010	Jan 14 2011	104 00	4,594 17	4,309 24	0 00	284 93	284 93	ST
	Sep 14 2010	Jan 14 2011	170 00	7,509 71	7,234 01	0 00	275 70	275 70	ST
	Dec 07 2010	Jan 14 2011	11 00	485 92	519 65	0 00	(33 73)	(33 73)	ST
BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0	Feb 24 2005	Jan 14 2011	200 00	15,421 78	8,479 11	116 94	6,825 74	6,942 67	LT
	Feb 13 2008	Jan 14 2011	300 00	23,132 67	15,623 05	(1,276 36)	8,785 99	7,509 63	LT
	Mar 16 2009	Jan 14 2011	203 00	15,653 11	5,924 68	184.89	9,543 53	9,728 42	LT
BNP PARIBAS EUR4 00	Mar 25 2008	Jan 14 2011	100 00	6,953 93	10,044 94	(1,375 59)	(1,715.41)	(3,091 00)	LT
	Mar 28 2008	Jan 14 2011	309 00	21,487 66	31,445 35	(4,586 99)	(5,370 71)	(9,957 69)	LT
	Sep 27 2010	Jan 14 2011	1,104 00	76,771 43	82,788 99	(97 69)	(5,919 86)	(6,017 55)	ST
BOC HONG KONG (HOLDINGS) LTD CMN	Apr 09 2010	Jan 14 2011	9,500 00	34,169 10	23,038 54	(63 99)	11,194 54	11,130 56	ST
	Jun 21 2010	Jan 14 2011	4,500 00	16,185 36	10,417 66	(7 51)	5,775 21	5,767 70	ST
	Jun 22 2010	Jan 14 2011	15,000 00	53,951 21	34,956 38	(1 79)	18,996 62	18,994 83	ST
BOUYGUES S A (ORD) EUR10 00	Mar 06 2006	Jan 14 2011	200 00	8,935 42	10,216 32	1,224 55	(2,505.45)	(1,280 90)	LT
	Mar 06 2006	Jan 14 2011	254 00	11,347 98	13,126 53	1,573 37	(3,351 92)	(1,778 55)	LT
	Mar 07 2006	Jan 14 2011	100 00	4,467 71	5,061 68	669 17	(1,263 14)	(593 97)	LT
	Mar 08 2006	Jan 14 2011	700 00	31,273 96	35,281 82	4,570 50	(8,578 35)	(4,007 85)	LT
	Sep 12 2006	Jan 14 2011	1,045 00	46,687 56	54,168 05	3,271 34	(10,751 83)	(7,480 49)	LT
	Sep 26 2008	Jan 14 2011	377 00	16,843 26	18,957 43	(1,502 51)	(611 65)	(2,114 16)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Safe Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
C H ROBINSON WORLDWIDE INC CMN	Apr 01 2009	Jan 14 2011	3,140 00	248,834 16	140,819 58	0 00	108,014 58	108,014 58	LT
	May 21 2009	Jan 14 2011	2,500 00	198,116 37	123,645 00	0 00	74,471 37	74,471 37	LT
	Oct 21 2009	Jan 14 2011	500 00	39,623 27	29,621 00	0 00	10,002 27	10,002 27	LT
	Mar 19 2010	Jan 14 2011	1,000 00	79,246 55	56,610 00	0 00	22,636 55	22,636 55	ST
CABOT CORP CMN	Sep 15 2009	Jan 14 2011	65 00	2,710 36	1,412 12	0 00	1,298 24	1,298 24	LT
	Sep 16 2009	Jan 14 2011	67 00	2,793 75	1,588 57	0 00	1,205 18	1,205 18	LT
	Sep 16 2009	Jan 14 2011	67 00	2,793 75	1,556 81	0 00	1,236 94	1,236 94	LT
	Sep 17 2009	Jan 14 2011	50 00	2,084 89	1,166 80	0 00	918 09	918 09	LT
	Sep 17 2009	Jan 14 2011	45 00	1,876 40	1,022 04	0 00	854 36	854 36	LT
	Sep 18 2009	Jan 14 2011	51 00	2,126 59	1,173 76	0 00	952 83	952 83	LT
	Sep 21 2009	Jan 14 2011	28 00	1,167 54	638 79	0 00	528 75	528 75	LT
	Sep 22 2009	Jan 14 2011	77 00	3,210 73	1,792 02	0 00	1,418 71	1,418 71	LT
	Sep 23 2009	Jan 14 2011	79 00	3,294 13	1,876 96	0 00	1,417 17	1,417 17	LT
	Sep 24 2009	Jan 14 2011	67 00	2,793 75	1,528 27	0 00	1,265 48	1,265 48	LT
	Sep 25 2009	Jan 14 2011	60 00	2,501 87	1,384 92	0 00	1,116 95	1,116 95	LT
	Sep 28 2009	Jan 14 2011	52 00	2,168 29	1,258 30	0 00	909 99	909 99	LT
	Sep 30 2009	Jan 14 2011	38 00	1,584 52	883 16	0 00	701 36	701 36	LT
	Oct 01 2009	Jan 14 2011	42 00	1,751 31	925 81	0 00	825 50	825 50	LT
	Oct 02 2009	Jan 14 2011	38 00	1,584 52	813 01	0 00	771 51	771 51	LT
	Oct 02 2009	Jan 14 2011	62 00	2,585 26	1,336 91	0 00	1,248 35	1,248 35	LT
	Oct 09 2009	Jan 14 2011	69 00	2,877 15	1,540 91	0 00	1,336 24	1,336 24	LT
	Oct 12 2009	Jan 14 2011	148 00	6,171 27	3,336 66	0 00	2,834 61	2,834 61	LT
	Oct 12 2009	Jan 14 2011	111 00	4,628 46	2,506 94	0 00	2,121 52	2,121 52	LT
	Sep 10 2010	Jan 14 2011	19 00	792 26	586 15	0 00	206 11	206 11	ST
Nov 18 2010	Jan 14 2011	14 00	583 77	488 91	0 00	94 86	94 86	ST	
Dec 07 2010	Jan 14 2011	13 00	542 07	486 58	0 00	55 49	55 49	ST	
CABOT MICROELECTRONICS CORP CMN	Jun 13 2005	Jan 14 2011	1,150 00	51,326 51	35,399 30	0 00	15,927 21	15,927 21	LT
	Sep 06 2006	Jan 14 2011	300 00	13,389 52	9,283 50	0 00	4,106 02	4,106 02	LT
	Jan 18 2007	Jan 14 2011	200 00	8,926 35	6,196 60	0 00	2,729 75	2,729 75	LT
	Jan 19 2007	Jan 14 2011	100 00	4,463 17	3,100 10	0 00	1,363 07	1,363 07	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 18 2007	Jan 14 2011	50 00	2,231.59	1,757.50	0 00	474 09	474 09	LT
	Jan 03 2008	Jan 14 2011	200 00	8,926 35	7,030 00	0 00	1,896 35	1,896 35	LT
	Jan 04 2008	Jan 14 2011	300 00	13,389 52	10,514 70	0 00	2,874 82	2,874 82	LT
	Jan 23 2008	Jan 14 2011	200 00	8,926 35	6,513 00	0 00	2,413 35	2,413 35	LT
CALGON CARBON CORPORATION CMN	Apr 15 2009	Jan 14 2011	23 00	333.43	406 00	0 00	(72 57)	(72 57)	LT
	Apr 15 2009	Jan 14 2011	25 00	362 43	439 48	0 00	(77 05)	(77 05)	LT
	Apr 15 2009	Jan 14 2011	175 00	2,536 98	3,132 15	0 00	(595 17)	(595 17)	LT
	Apr 16 2009	Jan 14 2011	29 00	420 41	537 11	0 00	(116 70)	(116 70)	LT
	Apr 16 2009	Jan 14 2011	384 00	5,566 87	7,214 59	0 00	(1,647 72)	(1,647 72)	LT
	May 15 2009	Jan 14 2011	171 00	2,479 00	2,190 85	0 00	288 15	288 15	LT
	May 15 2009	Jan 14 2011	189 00	2,739.94	2,444.72	0 00	295 22	295 22	LT
	Dec 23 2009	Jan 14 2011	560 00	8,118 35	8,021 44	0 00	96 91	96 91	LT
CAMECO CORPORATION CMN	Jan 28 2009	Jan 14 2011	1,240 00	48,812 75	26,491 73	0 00	22,321 02	22,321 02	LT
	Apr 27 2009	Jan 14 2011	400 00	15,746 05	10,067 80	0 00	5,678 25	5,678 25	LT
	Apr 28 2009	Jan 14 2011	200 00	7,873 03	5,090 46	0 00	2,782 57	2,782 57	LT
	Jul 07 2010	Jan 14 2011	1,500 00	59,047 68	35,104 05	0 00	23,943 63	23,943 63	ST
	Jul 08 2010	Jan 14 2011	1,700 00	66,920 71	39,716 59	0 00	27,204 12	27,204 12	ST
	Jul 09 2010	Jan 14 2011	400 00	15,746 05	9,280 60	0 00	6,465 45	6,465 45	ST
	Sep 01 2010	Jan 14 2011	1,500 00	59,047 69	39,517 35	0 00	19,530 34	19,530 34	ST
	Sep 02 2010	Jan 14 2011	300 00	11,809 54	8,047 29	0 00	3,762 25	3,762 25	ST
	Sep 03 2010	Jan 14 2011	2,200 00	86,603 27	59,369 64	0 00	27,233 63	27,233 63	ST
	Sep 24 2010	Jan 14 2011	1,000 00	39,365 12	28,231 30	0 00	11,133 82	11,133.82	ST
	Sep 27 2010	Jan 14 2011	300 00	11,809.54	8,437 44	0 00	3,372 10	3,372 10	ST
	Jan 14 2011	Jan 14 2011	800 00	31,492 10	31,427 67	0 01	64 43	64 43	ST
CANADIAN NATIONAL RAILWAY CO CMN	Mar 12 2007	Jan 14 2011	240 00	16,399 79	12,489 53	0 00	3,910 26	3,910 26	LT
	Jan 14 2011	Jan 14 2011	900 00	61,499 20	61,154 43	(0 00)	344 77	344 76	ST
CANADIAN NATURAL RESOURCES CMN	Jan 14 2011	Jan 14 2011	760 00	31,674 89	31,526 27	0 00	148 62	148 62	ST
CANON CMN	Nov 24 2010	Jan 14 2011	400 00	20,442 18	19,263 71	367 34	811 14	1,178 47	ST
	Nov 25 2010	Jan 14 2011	400 00	20,442 18	19,330 56	360 22	751 41	1,111 62	ST
CAPELLA EDUCATION COMPANY CMN	Nov 08 2010	Jan 14 2011	100 00	5,524 28	5,491.70	0 00	32 58	32 58	ST
	Nov 09 2010	Jan 14 2011	100 00	5,524 28	5,555 90	0 00	(31 62)	(31 62)	ST
	Nov 10 2010	Jan 14 2011	100 00	5,524 28	5,513.60	0 00	10 68	10 68	ST
	Nov 11 2010	Jan 14 2011	100 00	5,524 28	5,516 40	0 00	7 88	7 88	ST
	Nov 12 2010	Jan 14 2011	20 00	1,104.86	1,087 54	0 00	17 32	17 32	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Nov 15 2007	Jan 14 2011	48 00	1,165 91	1,094 16	0 00	71 75	71 75	LT
	Dec 04 2007	Jan 14 2011	213 00	5,173 72	4,552 45	0 00	621 27	621 27	LT
	Dec 04 2007	Jan 14 2011	207 00	5,027 99	4,426 07	0 00	601 92	601 92	LT
	Apr 21 2008	Jan 14 2011	165 00	4,007 81	3,313 04	0 00	694 77	694 77	LT
	Apr 21 2008	Jan 14 2011	95 00	2,307 53	1,896 58	0 00	410 95	410 95	LT
	Oct 01 2008	Jan 14 2011	385 00	9,351 57	5,434 66	0 00	3,916 91	3,916 91	LT
	Oct 10 2008	Jan 14 2011	33 00	801 56	308 52	0 00	493 04	493 04	LT
	Nov 12 2008	Jan 14 2011	21 00	510 09	286 80	0 00	223 29	223 29	LT
	Nov 21 2008	Jan 14 2011	23 00	558 67	244 44	0 00	314 23	314 23	LT
	Sep 10 2010	Jan 14 2011	24 00	582 96	420 12	0 00	162 84	162 84	ST
	Nov 18 2010	Jan 14 2011	23.00	558 67	484 43	0 00	74 24	74 24	ST
	Dec 07 2010	Jan 14 2011	23 00	558 67	512 46	0 00	46 21	46 21	ST
CERNER CORP CMN	Jul 09 2007	Jan 14 2011	146 00	13,974 31	8,499 10	0 00	5,475 21	5,475 21	LT
	Jan 15 2008	Jan 14 2011	150 00	14,357 17	8,127 75	0 00	6,229 42	6,229 42	LT
	Nov 12 2008	Jan 14 2011	8 00	765 72	297 61	0 00	468 11	468 11	LT
	Mar 02 2009	Jan 14 2011	9 00	861 43	317 31	0 00	544 12	544 12	LT
	Mar 05 2009	Jan 14 2011	7 00	670 00	255 58	0 00	414 42	414 42	LT
	Nov 15 2010	Jan 14 2011	10 00	957.15	868 06	0 00	89 09	89 09	ST
	Nov 18 2010	Jan 14 2011	5 00	478 57	436 84	0 00	41.73	41 73	ST
	Dec 07 2010	Jan 14 2011	5 00	478 57	464 40	0 00	14 17	14 17	ST
CHARLES RIV LABS INTL INC CMN	Jun 13 2005	Jan 14 2011	850 00	31,810 71	39,910 05	0 00	(8,099 34)	(8,099 34)	LT
	Apr 10 2006	Jan 14 2011	1,125 00	42,102 41	54,621 00	0 00	(12,518 59)	(12,518 59)	LT
	Nov 11 2008	Jan 14 2011	325 00	12,162 92	8,362 58	0 00	3,800 34	3,800 34	LT
	Dec 12 2008	Jan 14 2011	30 00	1,122 73	691 74	0 00	430 99	430 99	LT
	Jan 14 2009	Jan 14 2011	275 00	10,291 70	6,749 88	0 00	3,541 82	3,541 82	LT
	Jan 23 2009	Jan 14 2011	200 00	7,484 87	4,745 20	0 00	2,739 67	2,739 67	LT
	Apr 13 2009	Jan 14 2011	300 00	11,227 31	8,706 60	0 00	2,520 71	2,520 71	LT
	Apr 14 2009	Jan 14 2011	350 00	13,098 53	10,146 85	0 00	2,951 68	2,951 68	LT
	Apr 23 2009	Jan 14 2011	625 00	23,390 23	15,786 25	0 00	7,603 98	7,603 98	LT
CHRISTOPHER & BANKS CORPORATIO CMN	Nov 03 2006	Jan 14 2011	125 00	786 37	2,740 62	0 00	(1,954 25)	(1,954 25)	LT
	Dec 04 2006	Jan 14 2011	1,700 00	10,694 69	31,677 80	0 00	(20,983 11)	(20,983 11)	LT
	Feb 02 2007	Jan 14 2011	400 00	2,516 40	7,295 60	0 00	(4,779 20)	(4,779 20)	LT
	Feb 05 2007	Jan 14 2011	400 00	2,516 40	7,341 20	0 00	(4,824 80)	(4,824 80)	LT
	Feb 06 2007	Jan 14 2011	100.00	629 10	1,848 10	0 00	(1,219 00)	(1,219 00)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Oct 06 2009	Jan 14 2011	448 00	5,107 05	3,751 49	464 57	890 99	1,355 56	LT
	Apr 06 2010	Jan 14 2011	526 00	5,996 22	5,390 63	418 70	186 89	605 59	ST
COCHLEAR LIMITED ORDINARY FULLY PAID	Mar 16 2009	Jan 14 2011	417 00	34,360 40	13,770 92	7,034 08	13,555 40	20,589 48	LT
COINSTAR INC CMN	Oct 01 2010	Jan 14 2011	204 00	8,704 04	8,920 72	0 00	(216 67)	(216 67)	ST
	Oct 01 2010	Jan 14 2011	150 00	6,400 03	6,567 90	0 00	(167 87)	(167 87)	ST
	Oct 12 2010	Jan 14 2011	44 00	1,877 34	1,944 89	0 00	(67 55)	(67 55)	ST
	Oct 12 2010	Jan 14 2011	58 00	2,474 68	2,562 85	0 00	(88 17)	(88 17)	ST
	Oct 12 2010	Jan 14 2011	188 00	8,021 37	8,317 87	0 00	(296 50)	(296 50)	ST
	Nov 18 2010	Jan 14 2011	8 00	341 34	487 62	0 00	(146 29)	(146 29)	ST
	Dec 07 2010	Jan 14 2011	8 00	341 34	527 74	0 00	(186 41)	(186 41)	ST
COLDWATER CREEK INC CMN	Sep 10 2007	Jan 14 2011	1,275 00	3,735 56	14,759 40	0 00	(11,023 84)	(11,023 84)	LT
	Oct 08 2007	Jan 14 2011	1,300 00	3,808 81	13,936 00	0 00	(10,127 20)	(10,127 20)	LT
	Oct 23 2007	Jan 14 2011	5,400 00	15,821 19	45,489 60	0 00	(29,668 41)	(29,668 41)	LT
	Mar 24 2008	Jan 14 2011	1,500 00	4,394 78	8,589 00	0 00	(4,194 23)	(4,194 23)	LT
	Mar 25 2008	Jan 14 2011	800 00	2,343 88	4,572 00	0 00	(2,228 12)	(2,228 12)	LT
	Apr 04 2008	Jan 14 2011	595 00	1,743 26	3,258 82	0 00	(1,515 55)	(1,515 55)	LT
	May 20 2008	Jan 14 2011	1,200 00	3,515 82	6,808 80	0 00	(3,292 98)	(3,292 98)	LT
	May 21 2008	Jan 14 2011	1,500 00	4,394 78	8,467 50	0 00	(4,072 72)	(4,072 72)	LT
	May 22 2008	Jan 14 2011	650 00	1,904 40	3,690 05	0 00	(1,785 65)	(1,785 65)	LT
COMPASS MINERALS INTL, INC CMN	Jul 01 2010	Jan 14 2011	333 00	29,487 38	23,841 14	0 00	5,646 24	5,646 24	ST
	Jul 02 2010	Jan 14 2011	107 00	9,474 93	7,852 09	0 00	1,622 84	1,622 84	ST
	Sep 10 2010	Jan 14 2011	7 00	619 86	510 00	0 00	109 86	109 86	ST
	Nov 18 2010	Jan 14 2011	6 00	531 30	490 70	0 00	40 60	40 60	ST
	Dec 07 2010	Jan 14 2011	6 00	531 30	524 22	0 00	7 08	7 08	ST
CONSOLIDATED EDISON INC CMN	Dec 09 2003	Jan 14 2011	180 00	8,954 17	7,428 60	0 00	1,525 57	1,525 57	LT
	Dec 17 2003	Jan 14 2011	750 00	37,309 02	31,117 50	0 00	6,191 52	6,191 52	LT
	Mar 10 2005	Jan 14 2011	3,050 00	151,723 35	127,520 50	0 00	24,202 85	24,202 85	LT
	May 16 2008	Jan 14 2011	1,500 00	74,618 04	62,550 00	0 00	12,068 04	12,068 04	LT
	Mar 24 2010	Jan 14 2011	1,000 00	49,745 36	43,982 00	0 00	5,763 36	5,763 36	ST
COOPER TIRE & RUBBER CO CMN	Mar 22 2010	Jan 14 2011	416 00	9,786 73	8,569 60	0 00	1,217 13	1,217 13	ST
	Mar 23 2010	Jan 14 2011	112 00	2,634 89	2,322 88	0 00	312 01	312 01	ST
	Mar 23 2010	Jan 14 2011	200 00	4,705 16	4,157 20	0 00	547 96	547 96	ST
	Mar 23 2010	Jan 14 2011	86 00	2,023 22	1,786 65	0 00	236 57	236 57	ST
	Mar 24 2010	Jan 14 2011	283 00	6,657 80	5,838 01	0 00	819 79	819 79	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 25 2010	Jan 14 2011	60.00	1,411.55	1,250.16	0.00	161.39	161.39	ST
	Mar 25 2010	Jan 14 2011	100.00	2,352.58	2,088.40	0.00	264.18	264.18	ST
	Nov 18 2010	Jan 14 2011	22.00	517.57	468.34	0.00	49.23	49.23	ST
	Dec 07 2010	Jan 14 2011	21.00	494.04	493.54	0.00	0.50	0.50	ST
CORINTHIAN COLLEGES INC CMN	Aug 15 2005	Jan 14 2011	100.00	511.36	1,303.50	0.00	(792.14)	(792.14)	LT
	Apr 10 2006	Jan 14 2011	2,625.00	13,423.23	37,248.75	0.00	(23,825.52)	(23,825.52)	LT
	Dec 20 2006	Jan 14 2011	950.00	4,857.93	12,852.55	0.00	(7,994.62)	(7,994.62)	LT
	Feb 27 2007	Jan 14 2011	400.00	2,045.45	5,617.20	0.00	(3,571.76)	(3,571.76)	LT
	Feb 28 2007	Jan 14 2011	200.00	1,022.72	2,799.60	0.00	(1,776.88)	(1,776.88)	LT
	Mar 12 2007	Jan 14 2011	100.00	511.36	1,354.80	0.00	(843.44)	(843.44)	LT
	Mar 13 2007	Jan 14 2011	300.00	1,534.08	4,050.00	0.00	(2,515.92)	(2,515.92)	LT
	Mar 14 2007	Jan 14 2011	300.00	1,534.08	4,052.70	0.00	(2,518.62)	(2,518.62)	LT
	May 01 2007	Jan 14 2011	100.00	511.36	1,350.70	0.00	(839.34)	(839.34)	LT
	May 02 2007	Jan 14 2011	300.00	1,534.08	4,194.90	0.00	(2,660.82)	(2,660.82)	LT
	May 03 2007	Jan 14 2011	100.00	511.36	1,395.20	0.00	(883.84)	(883.84)	LT
	May 04 2007	Jan 14 2011	200.00	1,022.72	2,784.80	0.00	(1,762.08)	(1,762.08)	LT
	May 08 2007	Jan 14 2011	600.00	3,068.17	8,334.00	0.00	(5,265.83)	(5,265.83)	LT
	May 09 2007	Jan 14 2011	400.00	2,045.45	5,598.40	0.00	(3,552.96)	(3,552.96)	LT
	May 10 2007	Jan 14 2011	300.00	1,534.08	4,173.60	0.00	(2,639.52)	(2,639.52)	LT
	May 11 2007	Jan 14 2011	100.00	511.36	1,395.00	0.00	(883.64)	(883.64)	LT
	May 14 2007	Jan 14 2011	400.00	2,045.45	5,580.40	0.00	(3,534.96)	(3,534.96)	LT
	May 15 2007	Jan 14 2011	800.00	4,090.89	11,104.80	0.00	(7,013.91)	(7,013.91)	LT
	May 16 2007	Jan 14 2011	200.00	1,022.72	2,778.80	0.00	(1,756.08)	(1,756.08)	LT
	May 17 2007	Jan 14 2011	100.00	511.36	1,407.00	0.00	(895.64)	(895.64)	LT
	Aug 15 2007	Jan 14 2011	100.00	511.36	1,352.20	0.00	(840.84)	(840.84)	LT
	Aug 16 2007	Jan 14 2011	200.00	1,022.72	2,702.20	0.00	(1,679.48)	(1,679.48)	LT
	Aug 27 2007	Jan 14 2011	200.00	1,022.72	2,701.80	0.00	(1,679.08)	(1,679.08)	LT
	Aug 28 2007	Jan 14 2011	400.00	2,045.45	5,382.40	0.00	(3,336.96)	(3,336.96)	LT
	Feb 05 2008	Jan 14 2011	570.00	2,914.76	5,237.73	0.00	(2,322.97)	(2,322.97)	LT
	Feb 06 2008	Jan 14 2011	1,225.00	6,264.18	11,288.38	0.00	(5,024.20)	(5,024.20)	LT



Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jul 07 2008	Jan 14 2011	675 00	3,451 69	7,909 65	0 00	(4,457 96)	(4,457 96)	LT
	Jun 28 2010	Jan 14 2011	3,975 00	20,326 61	41,542 72	0 00	(21,216 11)	(21,216 11)	ST
CORN PRODUCTS INTL INC CMN	Sep 30 2008	Jan 14 2011	104 00	4,964 87	3,224 10	0 00	1,740 77	1,740 77	LT
	Oct 01 2008	Jan 14 2011	106 00	5,060 34	3,383 41	0 00	1,676 93	1,676 93	LT
	Oct 31 2008	Jan 14 2011	60 00	2,864 35	1,452 00	0 00	1,412 35	1,412 35	LT
	Nov 11 2008	Jan 14 2011	40 00	1,909 56	999 64	0 00	909 92	909 92	LT
	Nov 11 2008	Jan 14 2011	41 00	1,957 30	986 09	0 00	971 21	971 21	LT
	Nov 12 2008	Jan 14 2011	65 00	3,103 04	1,572 61	0 00	1,530 43	1,530 43	LT
	Nov 12 2008	Jan 14 2011	35 00	1,670 87	847 07	0 00	823 80	823 80	LT
	Nov 20 2008	Jan 14 2011	11 00	525 13	267 63	0 00	257 50	257 50	LT
	Dec 30 2008	Jan 14 2011	70 00	3,341 74	1,957 20	0 00	1,384 54	1,384 54	LT
	May 25 2010	Jan 14 2011	141 00	6,731 21	4,443 76	0 00	2,287 45	2,287 45	ST
	Sep 10 2010	Jan 14 2011	17 00	811 56	614 46	0 00	197 10	197 10	ST
	Sep 13 2010	Jan 14 2011	19 00	907 04	692 49	0 00	214 55	214 55	ST
	Dec 07 2010	Jan 14 2011	11 00	525 13	497 01	0 00	28 12	28 12	ST
CORPORATE EXECUTIVE BOARD CO CMN	May 06 2009	Jan 14 2011	900 00	33,729 45	14,724 00	0 00	19,005 45	19,005 45	LT
	May 08 2009	Jan 14 2011	400 00	14,990 87	6,532 00	0 00	8,458 87	8,458 87	LT
	May 12 2009	Jan 14 2011	270 00	10,118 84	4,407 48	0 00	5,711 36	5,711 36	LT
	May 14 2009	Jan 14 2011	200 00	7,495 43	3,265 20	0 00	4,230 23	4,230 23	LT
	May 18 2009	Jan 14 2011	200 00	7,495 43	3,276 20	0 00	4,219 23	4,219 23	LT
	May 19 2009	Jan 14 2011	250 00	9,369 29	4,165 75	0 00	5,203 54	5,203 54	LT
	Jun 26 2009	Jan 14 2011	700 00	26,234 02	13,644 40	0 00	12,589 62	12,589 62	LT
	Jul 07 2009	Jan 14 2011	700 00	26,234 02	13,759 20	0 00	12,474 82	12,474 82	LT
	Aug 04 2009	Jan 14 2011	200 00	7,495 43	4,331 60	0 00	3,163 83	3,163 83	LT
	Aug 05 2009	Jan 14 2011	200 00	7,495 43	4,566 60	0 00	2,928 83	2,928 83	LT
	Aug 06 2009	Jan 14 2011	200 00	7,495 43	4,525 00	0 00	2,970 43	2,970 43	LT
	Aug 25 2009	Jan 14 2011	200 00	7,495 43	4,915 20	0 00	2,580 23	2,580 23	LT
	Aug 26 2009	Jan 14 2011	100 00	3,747 72	2,439 80	0 00	1,307 92	1,307 92	LT
	Aug 27 2009	Jan 14 2011	100 00	3,747 72	2,422 50	0 00	1,325 22	1,325 22	LT
	Aug 28 2009	Jan 14 2011	100 00	3,747 72	2,427 10	0 00	1,320 62	1,320 62	LT
	Aug 31 2009	Jan 14 2011	100 00	3,747 72	2,421 90	0 00	1,325 82	1,325 82	LT
	Mar 03 2010	Jan 14 2011	200 00	7,495 43	4,860 40	0 00	2,635 03	2,635 03	ST
CORPORATE OFFICE PROPERTIES TRUST (MD)	Sep 10 2007	Jan 14 2011	30 00	1,041 34	1,223 58	0 00	(182 24)	(182 24)	LT
	Sep 11 2007	Jan 14 2011	104 00	3,609 97	4,211 38	0 00	(601 41)	(601 41)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 12 2007	Jan 14 2011	170 00	5,900 92	6,856 95	0 00	(956 03)	(956 03)	LT
	Dec 13 2007	Jan 14 2011	178 00	6,178 61	5,942 00	0 00	236 61	236 61	LT
	Jul 30 2008	Jan 14 2011	19 00	659 52	713 20	0 00	(53 69)	(53 69)	LT
	Jul 30 2008	Jan 14 2011	51 00	1,770 28	1,918 82	0 00	(148 54)	(148 54)	LT
	Sep 10 2010	Jan 14 2011	28 00	971 92	1,055 01	0 00	(83 09)	(83 09)	ST
COSTAR GROUP INC CMN	Mar 03 2009	Jan 14 2011	400 00	23,670 56	10,042 00	0 00	13,628 56	13,628 56	LT
	Mar 05 2009	Jan 14 2011	525 00	31,067 61	13,293 53	0 00	17,774 08	17,774 08	LT
	Jul 24 2009	Jan 14 2011	100 00	5,917 64	3,452 90	0 00	2,464 74	2,464 74	LT
	Sep 25 2009	Jan 14 2011	100 00	5,917 64	4,014 50	0 00	1,903 14	1,903 14	LT
	Sep 28 2009	Jan 14 2011	100 00	5,917 64	4,127 10	0 00	1,790 54	1,790 54	LT
	Sep 30 2009	Jan 14 2011	100 00	5,917 64	4,107 30	0 00	1,810 34	1,810 34	LT
	Oct 02 2009	Jan 14 2011	100 00	5,917 64	3,940 00	0 00	1,977 64	1,977 64	LT
	Oct 06 2009	Jan 14 2011	100 00	5,917 64	4,126 30	0 00	1,791 34	1,791 34	LT
	Oct 20 2009	Jan 14 2011	100 00	5,917 64	4,202 40	0 00	1,715 24	1,715 24	LT
	Oct 21 2009	Jan 14 2011	100 00	5,917 64	4,191 70	0 00	1,725 94	1,725 94	LT
	Oct 22 2009	Jan 14 2011	100 00	5,917 64	3,986 60	0 00	1,931 04	1,931 04	LT
	Oct 23 2009	Jan 14 2011	100 00	5,917 64	4,071 90	0 00	1,845 74	1,845 74	LT
	Oct 26 2009	Jan 14 2011	25 00	1,479 41	1,024 12	0 00	455 29	455 29	LT
	May 27 2010	Jan 14 2011	450 00	26,629 38	18,229 05	0 00	8,400 33	8,400 33	ST
CSL LIMITED ORDINARY FULLY PAID	Feb 16 2010	Jan 14 2011	210 00	7,596 40	6,120 82	669 42	806 16	1,475 57	ST
	Feb 17 2010	Jan 14 2011	691 00	24,995 76	20,989 06	2,323 98	1,682 72	4,006 70	ST
	Feb 18 2010	Jan 14 2011	425 00	15,373 66	13,007 80	1,398 64	967 22	2,365 87	ST
	Feb 19 2010	Jan 14 2011	410 00	14,831 06	12,537 81	1,414 59	878 66	2,293 25	ST
	Feb 22 2010	Jan 14 2011	646 00	23,367 96	20,259 79	2,213 27	894 91	3,108 17	ST
	Apr 07 2010	Jan 14 2011	413 00	14,939 58	13,930 56	1,069 07	(60 05)	1,009 02	ST
	Apr 08 2010	Jan 14 2011	278 00	10,056 18	9,352 79	711 25	(7 86)	703 40	ST
	Apr 09 2010	Jan 14 2011	635 00	22,970 06	21,338 16	1,543 88	88 02	1,631 89	ST
	Apr 12 2010	Jan 14 2011	337 00	12,190 41	11,372 69	870 13	(52 41)	817 72	ST
	Apr 13 2010	Jan 14 2011	1,713 00	61,964 90	57,553 53	4,470 25	(58 88)	4,411 37	ST
CULLEN FROST BANKERS INC CMN	Jul 09 2007	Jan 14 2011	650 00	40,001 30	34,789 30	0 00	5,212 00	5,212 00	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 02 2007	Jan 14 2011	97 00	5,969 42	4,902 86	0 00	1,066 56	1,066 56	LT
	Aug 02 2007	Jan 14 2011	103 00	6,338 67	5,200 88	0 00	1,137 79	1,137 79	LT
	Dec 12 2007	Jan 14 2011	120 00	7,384 86	6,067 56	0 00	1,317 30	1,317 30	LT
	Oct 10 2008	Jan 14 2011	6 00	369 24	292 79	0 00	76 45	76 45	LT
	Nov 12 2008	Jan 14 2011	6 00	369 24	314 14	0 00	55 10	55 10	LT
	Nov 20 2008	Jan 14 2011	6 00	369 24	295 05	0 00	74 19	74 19	LT
	Nov 21 2008	Jan 14 2011	6 00	369 24	277 99	0 00	91 25	91 25	LT
	Feb 23 2009	Jan 14 2011	20 00	1,230 81	804 00	0 00	426 81	426 81	LT
	Mar 03 2009	Jan 14 2011	90 00	5,538.64	3,724 83	0 00	1,813 81	1,813 81	LT
	Mar 05 2009	Jan 14 2011	7 00	430 78	260 62	0 00	170 16	170 16	LT
	Mar 12 2009	Jan 14 2011	60 00	3,692 43	2,453 16	0 00	1,239 27	1,239 27	LT
	Jul 02 2009	Jan 14 2011	30 00	1,846 21	1,374 33	0 00	471 88	471 88	LT
	Jul 14 2010	Jan 14 2011	120 00	7,384 86	6,427 32	0 00	957 54	957 54	ST
	Sep 10 2010	Jan 14 2011	21 00	1,292 35	1,121 02	0 00	171 33	171 33	ST
	Nov 15 2010	Jan 14 2011	20 00	1,230 81	1,103 50	0 00	127 31	127 31	ST
	Nov 18 2010	Jan 14 2011	9 00	553 86	492 48	0 00	61 38	61 38	ST
	Dec 07 2010	Jan 14 2011	9 00	553 86	513 51	0 00	40 35	40 35	ST
CVS CAREMARK CORPORATION CMN	Jul 29 2010	Jan 14 2011	6,340 00	221,592.56	196,375 17	0.00	25,217 39	25,217 39	ST
CYPRESS SEMICONDUCTOR CORPORAT CMN	Nov 23 2007	Jan 14 2011	21 00	448 05	99 29	0 00	348 76	348 76	LT
	Oct 06 2008	Jan 14 2011	1,800 00	38,403 97	7,943 40	0 00	30,460 57	30,460 57	LT
	Oct 09 2008	Jan 14 2011	300 00	6,400 66	1,286 70	0 00	5,113 96	5,113 96	LT
	Oct 10 2008	Jan 14 2011	62 00	1,322 80	225.62	0 00	1,097 18	1,097 18	LT
	Nov 12 2008	Jan 14 2011	74 00	1,578 83	296 74	0 00	1,282 09	1,282 09	LT
	Oct 21 2009	Jan 14 2011	391 00	8,342 20	3,748 91	0 00	4,593 29	4,593 29	LT
	Oct 21 2009	Jan 14 2011	214 00	4,565 81	2,058 68	0 00	2,507 13	2,507 13	LT
	Oct 22 2009	Jan 14 2011	315 00	6,720 70	2,980 22	0 00	3,740 48	3,740 48	LT
	Mar 22 2010	Jan 14 2011	34 00	725 41	405 62	0 00	319 79	319 79	ST
	Mar 22 2010	Jan 14 2011	146 00	3,114 99	1,744 12	0 00	1,370 87	1,370.87	ST
	Jun 17 2010	Jan 14 2011	9 00	192.02	103 36	0 00	88 66	88 66	ST
	Jun 17 2010	Jan 14 2011	71 00	1,514 82	818 49	0 00	696 33	696 33	ST
	Sep 10 2010	Jan 14 2011	65 00	1,386 81	760 18	0 00	626 63	626 63	ST
	Sep 13 2010	Jan 14 2011	67 00	1,429 48	793.48	0 00	636 00	636 00	ST
	Sep 14 2010	Jan 14 2011	53 00	1,130 78	630 01	0 00	500 77	500 77	ST
	Nov 18 2010	Jan 14 2011	30 00	640 07	470 55	0 00	169 52	169 52	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 07 2010	Jan 14 2011	28.00	597.40	500.00	0.00	97.40	97.40	ST
DANAHER CORPORATION CMN	Jan 23 2007	Jan 14 2011	6,040.00	283,551.46	225,581.92	0.00	57,969.54	57,969.54	LT
DARDEN RESTAURANTS INC CMN	Aug 09 2010	Jan 14 2011	50.00	2,303.74	2,131.00	0.00	172.74	172.74	ST
	Sep 10 2010	Jan 14 2011	10.00	460.75	445.74	0.00	15.01	15.01	ST
	Oct 07 2010	Jan 14 2011	150.00	6,911.22	6,631.95	0.00	279.27	279.27	ST
	Dec 02 2010	Jan 14 2011	260.00	11,979.45	13,017.68	0.00	(1,038.23)	(1,038.23)	ST
	Dec 07 2010	Jan 14 2011	10.00	460.75	505.43	0.00	(44.68)	(44.68)	ST
DBS GROUP HOLDINGS LTD (N/C FROM DBS BK LTD NEW)	Jan 06 2009	Jan 14 2011	2,000.00	22,834.75	12,755.62	1,871.38	8,207.75	10,079.13	LT
	Jan 07 2009	Jan 14 2011	3,000.00	34,252.12	19,821.22	2,946.60	11,484.29	14,430.90	LT
	Jan 08 2009	Jan 14 2011	6,000.00	68,504.24	36,339.28	5,543.81	26,621.15	32,164.96	LT
	Mar 11 2009	Jan 14 2011	841.00	9,602.01	3,889.80	742.00	4,970.21	5,712.21	LT
	Oct 13 2010	Jan 14 2011	159.00	1,815.36	1,601.52	27.15	186.69	213.84	ST
DEALERTRACK HOLDINGS, INC CMN	Aug 06 2009	Jan 14 2011	300.00	6,653.14	5,574.90	0.00	1,078.24	1,078.24	LT
	Aug 07 2009	Jan 14 2011	100.00	2,217.71	1,967.20	0.00	250.51	250.51	LT
	Sep 02 2009	Jan 14 2011	900.00	19,959.41	16,800.30	0.00	3,159.11	3,159.11	LT
	Sep 03 2009	Jan 14 2011	425.00	9,425.28	7,759.65	0.00	1,665.63	1,665.63	LT
	Sep 18 2009	Jan 14 2011	300.00	6,653.14	5,361.30	0.00	1,291.84	1,291.84	LT
	Sep 21 2009	Jan 14 2011	350.00	7,761.99	6,311.20	0.00	1,450.79	1,450.79	LT
	Feb 19 2010	Jan 14 2011	1,305.00	28,941.15	19,657.22	0.00	9,283.93	9,283.93	ST
DEVRY INC DEL CMN	Jun 13 2005	Jan 14 2011	1,660.00	76,949.15	35,323.14	0.00	41,626.01	41,626.01	LT
DIAGEO PLC ORD GBPO 28935	Sep 17 2009	Jan 14 2011	2,819.00	54,689.19	45,375.20	(1,269.83)	10,583.82	9,313.99	LT
DICE HOLDINGS, INC. CMN	Dec 10 2010	Jan 14 2011	1,800.00	25,636.78	19,350.00	0.00	6,286.78	6,286.78	ST
DIEBOLD INCORPORATED CMN	Aug 11 2009	Jan 14 2011	200.00	6,415.93	6,036.20	0.00	379.73	379.73	LT
	Aug 13 2009	Jan 14 2011	100.00	3,207.97	3,021.60	0.00	186.37	186.37	LT
	Aug 14 2009	Jan 14 2011	200.00	6,415.93	6,034.80	0.00	381.13	381.13	LT
	Aug 17 2009	Jan 14 2011	500.00	16,039.83	14,900.00	0.00	1,139.83	1,139.83	LT
	Aug 18 2009	Jan 14 2011	400.00	12,831.86	11,990.00	0.00	841.86	841.86	LT
	Aug 19 2009	Jan 14 2011	100.00	3,207.97	2,981.00	0.00	226.97	226.97	LT
	Aug 20 2009	Jan 14 2011	100.00	3,207.97	3,018.30	0.00	189.67	189.67	LT
	Aug 21 2009	Jan 14 2011	100.00	3,207.97	3,018.20	0.00	189.77	189.77	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 24 2009	Jan 14 2011	100 00	3,207 97	3,021 90	0 00	186 07	186 07	LT
	Aug 26 2009	Jan 14 2011	275 00	8,821 91	8,304 45	0 00	517 46	517 46	LT
	Aug 27 2009	Jan 14 2011	100 00	3,207 97	3,003 30	0 00	204 67	204 67	LT
	Aug 31 2009	Jan 14 2011	100 00	3,207 97	3,016 40	0 00	191 57	191 57	LT
	Sep 01 2009	Jan 14 2011	100 00	3,207 97	3,010 80	0 00	197 17	197 17	LT
	Sep 02 2009	Jan 14 2011	100 00	3,207 97	3,006 90	0 00	201 07	201 07	LT
	Nov 02 2009	Jan 14 2011	300 00	9,623 90	8,979 00	0 00	644 90	644 90	LT
	Mar 02 2010	Jan 14 2011	5 00	160 40	147 43	0 00	12 97	12 97	ST
DIGITAL REALTY TRUST, INC CMN	Dec 22 2009	Jan 14 2011	73 00	3,920 88	3,547 87	0 00	373 01	373 01	LT
	Dec 22 2009	Jan 14 2011	115 00	6,176 73	5,616 60	0 00	560 13	560 13	LT
	Dec 28 2009	Jan 14 2011	65 00	3,491 20	3,238 62	0 00	252 58	252 58	LT
	Dec 28 2009	Jan 14 2011	90 00	4,833 96	4,481 01	0 00	352 95	352 95	LT
	Dec 29 2009	Jan 14 2011	85 00	4,565 41	4,206 74	0 00	358 67	358 67	LT
	Mar 01 2010	Jan 14 2011	77 00	4,135 72	4,035 18	0 00	100 54	100 54	ST
	Mar 01 2010	Jan 14 2011	83 00	4,457 99	4,348 37	0 00	109 62	109 62	ST
	Aug 20 2010	Jan 14 2011	11 00	590 82	640 06	0 00	(49 24)	(49 24)	ST
	Aug 20 2010	Jan 14 2011	64 00	3,437 48	3,727 23	0 00	(289 75)	(289 75)	ST
	Aug 23 2010	Jan 14 2011	110 00	5,908 18	6,435 55	0 00	(527 37)	(527 37)	ST
	Sep 10 2010	Jan 14 2011	18 00	966 79	1,116 90	0 00	(150 11)	(150 11)	ST
	Nov 18 2010	Jan 14 2011	9 00	483 40	478 73	0 00	4 67	4 67	ST
DIXONS RETAIL PLC CMN	Nov 23 2010	Jan 14 2011	29,800 00	10,207 46	11,912 00	156 64	(1,861 17)	(1,704 54)	ST
	Nov 29 2010	Jan 14 2011	28,200 00	9,659 41	11,667 09	315 69	(2,323 37)	(2,007 68)	ST
	Nov 29 2010	Jan 14 2011	600 00	205 52	247 29	6 69	(48 46)	(41 77)	ST
	Nov 29 2010	Jan 14 2011	31,500 00	10,789 77	13,027 45	352 50	(2,590 18)	(2,237 68)	ST
	Nov 29 2010	Jan 14 2011	9,100 00	3,117 04	3,763 58	101 84	(748 37)	(646 53)	ST
	Nov 29 2010	Jan 14 2011	36,300 00	12,433 92	14,904 63	403 29	(2,874 00)	(2,470 70)	ST
	Dec 08 2010	Jan 14 2011	16,600 00	5,686 04	6,693 99	77 30	(1,085 25)	(1,007 96)	ST
	Dec 10 2010	Jan 14 2011	17,700 00	6,062 82	7,174 62	84 73	(1,196 52)	(1,111 79)	ST
	Dec 15 2010	Jan 14 2011	500 00	171 27	201 87	5 83	(36 43)	(30 60)	ST
	Dec 15 2010	Jan 14 2011	27,100 00	9,282 63	10,993 09	317 51	(2,027 97)	(1,710 46)	ST
	Dec 27 2010	Jan 14 2011	48,100 00	16,475 81	19,195 00	727 48	(3,446 68)	(2,719 19)	ST
DOLBY LABORATORIES, INC CMN CLASS A	Sep 09 2005	Jan 14 2011	700 00	43,448 61	11,120 90	0 00	32,327 71	32,327 71	LT
	Sep 13 2005	Jan 14 2011	185 00	11,482 85	2,892 48	0 00	8,590 37	8,590 37	LT
	Oct 25 2005	Jan 14 2011	75 00	4,655 21	1,194 82	0 00	3,460 39	3,460 39	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
DONALDSON CO INC CMN	Apr 01 2009	Jan 14 2011	2,860.00	170,248.31	77,746.24	0.00	92,502.07	92,502.07	LT
	Oct 07 2009	Jan 14 2011	5,000.00	297,636.91	167,995.00	0.00	129,641.91	129,641.91	LT
DOVER CORPORATION CMN	Apr 09 2010	Jan 14 2011	90.00	5,313.33	4,285.08	0.00	1,028.25	1,028.25	ST
	Apr 23 2010	Jan 14 2011	210.00	12,397.77	11,501.07	0.00	896.70	896.70	ST
	May 17 2010	Jan 14 2011	85.00	5,018.15	4,186.25	0.00	831.90	831.90	ST
	May 17 2010	Jan 14 2011	315.00	18,596.66	15,537.38	0.00	3,059.28	3,059.28	ST
	Aug 11 2010	Jan 14 2011	17.00	1,003.63	806.92	0.00	196.71	196.71	ST
	Sep 10 2010	Jan 14 2011	23.00	1,357.85	1,129.99	0.00	227.86	227.86	ST
DUKE ENERGY CORPORATION CMN	Feb 01 2007	Jan 14 2011	11,600.00	207,128.41	232,916.40	0.00	(25,787.99)	(25,787.99)	LT
ENBRIDGE INC. CMN	Jan 14 2011	Jan 14 2011	480.00	26,936.42	26,799.38	0.00	137.04	137.04	ST
ENCANA CORPORATION CMN	Apr 01 2009	Jan 14 2011	1,440.00	44,706.49	31,314.24	0.00	13,392.25	13,392.25	LT
	Apr 28 2009	Jan 14 2011	2,000.00	62,092.35	46,368.00	0.00	15,724.35	15,724.35	LT
	Jul 07 2009	Jan 14 2011	1,500.00	46,569.26	35,968.50	0.00	10,600.76	10,600.76	LT
	Dec 14 2009	Jan 14 2011	1,000.00	31,046.17	29,689.00	0.00	1,357.17	1,357.17	LT
	Nov 23 2010	Jan 14 2011	1,500.00	46,569.26	41,878.50	0.00	4,690.76	4,690.76	ST
	Jan 14 2011	Jan 14 2011	1,500.00	46,569.26	46,348.79	0.00	220.47	220.48	ST
ENERGEN CORP CMN	Jul 10 2008	Jan 14 2011	266.00	14,499.89	20,273.99	0.00	(5,774.10)	(5,774.10)	LT
	Jul 10 2008	Jan 14 2011	174.00	9,484.89	13,264.89	0.00	(3,780.00)	(3,780.00)	LT
	Jul 30 2008	Jan 14 2011	50.00	2,725.54	3,045.40	0.00	(319.86)	(319.86)	LT
	Oct 10 2008	Jan 14 2011	12.00	654.13	312.24	0.00	341.89	341.89	LT
	Nov 12 2008	Jan 14 2011	11.00	599.62	304.69	0.00	294.93	294.93	LT
	Nov 20 2008	Jan 14 2011	10.00	545.11	272.05	0.00	273.06	273.06	LT
	Dec 30 2008	Jan 14 2011	120.00	6,541.30	3,394.08	0.00	3,147.22	3,147.22	LT
	Mar 05 2009	Jan 14 2011	9.00	490.60	221.61	0.00	268.99	268.99	LT
	Mar 10 2009	Jan 14 2011	240.00	13,082.61	6,010.08	0.00	7,072.53	7,072.53	LT
	May 08 2009	Jan 14 2011	60.00	3,270.65	2,245.38	0.00	1,025.27	1,025.27	LT
	May 17 2010	Jan 14 2011	33.00	1,798.86	1,507.21	0.00	291.65	291.65	ST
	May 18 2010	Jan 14 2011	15.00	817.66	697.72	0.00	119.94	119.94	ST
	May 19 2010	Jan 14 2011	20.00	1,090.22	912.66	0.00	177.56	177.56	ST
	May 20 2010	Jan 14 2011	42.00	2,289.46	1,855.69	0.00	433.77	433.77	ST

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 10 2010	Jan 14 2011	20 00	1,090 22	898 18	0 00	192 04	192 04	ST
	Sep 13 2010	Jan 14 2011	18 00	981 20	817 33	0 00	163 87	163 87	ST
	Sep 14 2010	Jan 14 2011	40 00	2,180 44	1,812 24	0 00	368 20	368 20	ST
ESSILOR INTL S A (ORD) EUR 3 50	Feb 23 2005	Jan 14 2011	1,184 00	77,744 87	42,167 38	721 80	34,855 68	35,577 49	LT
	Sep 02 2005	Jan 14 2011	400 00	26,265 16	16,099 80	1,177 86	8,987 50	10,165 36	LT
	Mar 16 2007	Jan 14 2011	200 00	13,132 58	11,272 16	126 62	1,733 79	1,860 41	LT
	Mar 26 2007	Jan 14 2011	400 00	26,265 16	22,853 50	220 31	3,191 35	3,411 66	LT
	Apr 12 2007	Jan 14 2011	1,000 00	65,662 89	58,419 99	(101 83)	7,344 74	7,242 91	LT
	Oct 25 2007	Jan 14 2011	500 00	32,831 45	32,155 59	(1,934 50)	2,610 36	675 86	LT
	May 28 2010	Jan 14 2011	500 00	32,831 45	28,419 56	2,619 72	1,792 16	4,411 88	ST
ESTERLINE TECHNOLOGIES CORP CMN	Apr 28 2008	Jan 14 2011	196 00	13,512 21	10,615 94	0 00	2,896 26	2,896 26	LT
	Apr 28 2008	Jan 14 2011	174 00	11,995 53	9,428 19	0 00	2,567 34	2,567 34	LT
	Apr 29 2008	Jan 14 2011	86 00	5,928 83	4,682 18	0 00	1,246 65	1,246 65	LT
	Apr 29 2008	Jan 14 2011	94 00	6,480 34	5,119 71	0 00	1,360 63	1,360 63	LT
	May 05 2008	Jan 14 2011	17 00	1,171 98	959 75	0 00	212 23	212 23	LT
	May 05 2008	Jan 14 2011	43 00	2,964 41	2,437 07	0 00	527 34	527 34	LT
	May 13 2008	Jan 14 2011	30 00	2,068 20	1,741 20	0 00	327 00	327 00	LT
	Dec 01 2010	Jan 14 2011	17 00	1,171 98	1,043 65	0 00	128 33	128 33	ST
	Dec 02 2010	Jan 14 2011	40 00	2,757 59	2,479 44	0 00	278 15	278 15	ST
	Dec 03 2010	Jan 14 2011	45 00	3,102 29	2,861 87	0 00	240 42	240 42	ST
	Dec 06 2010	Jan 14 2011	58 00	3,998 51	3,732 13	0 00	266 38	266 38	ST
EXPRESS SCRIPTS COMMON CMN	Apr 01 2009	Jan 14 2011	4,720 00	271,969 29	108,753 52	0 00	163,215 77	163,215 77	LT
	Jun 02 2009	Jan 14 2011	4,600 00	265,054 82	147,954 40	0 00	117,100 42	117,100 42	LT
FAIRCHILD SEMICON INTL CMN	Jun 13 2005	Jan 14 2011	2,150 00	36,306 22	31,910 30	0 00	4,395 92	4,395 92	LT
	Apr 10 2006	Jan 14 2011	3,300 00	55,725 83	61,894 80	0 00	(6,168 97)	(6,168 97)	LT
	Oct 17 2008	Jan 14 2011	870 00	14,691 35	5,628 90	0 00	9,062 45	9,062 45	LT
FANUC CORP CMN	Mar 23 2005	Jan 14 2011	100 00	15,704 94	6,324 63	1,845 58	7,534 73	9,380 31	LT
	Jul 01 2005	Jan 14 2011	1,000 00	157,049 41	63,402 95	22,827 61	70,818 85	93,646 46	LT
	Jun 30 2008	Jan 14 2011	200 00	31,409 88	19,959 61	5,826 85	5,623 42	11,450 27	LT
	Feb 01 2010	Jan 14 2011	800 00	125,639 53	79,904 67	8,342 67	37,392 19	45,734 86	ST
FEDERAL RLTY INVT TR SBI CMN	Nov 22 2010	Jan 14 2011	60 00	4,555 03	4,719 66	0 00	(164 63)	(164 63)	ST
FIFTH THIRD BANCORP CMN	Jan 21 2010	Jan 14 2011	31 00	457 78	383 87	0 00	73 91	73 91	ST
	Jan 21 2010	Jan 14 2011	271 00	4,001 90	3,325 98	0 00	675 91	675 91	ST
	Jul 14 2010	Jan 14 2011	150 00	2,215 07	2,009 40	0 00	205 67	205 67	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Nov 15 2010	Jan 14 2011	70.00	1,033.70	931.70	0.00	102.00	102.00	ST
	Dec 07 2010	Jan 14 2011	38.00	561.15	504.07	0.00	57.08	57.08	ST
FIRST JUKEN CMN	Aug 29 2008	Jan 14 2011	4,900.00	52,061.77	12,622.56	4,104.74	35,334.48	39,439.22	LT
FIRSTSERVICE CORP CMN	Apr 10 2006	Jan 14 2011	2,900.00	88,212.15	66,085.20	0.00	22,126.95	22,126.95	LT
	Oct 25 2006	Jan 14 2011	280.00	8,517.04	6,049.96	0.00	2,467.08	2,467.08	LT
FMC CORPORATION CMN	Jul 18 2007	Jan 14 2011	148.00	11,482.52	6,875.19	0.00	4,607.33	4,607.33	LT
	Jul 20 2007	Jan 14 2011	232.00	17,999.62	10,842.06	0.00	7,157.56	7,157.56	LT
	Jul 23 2007	Jan 14 2011	178.00	13,810.06	8,210.78	0.00	5,599.27	5,599.27	LT
	Sep 10 2010	Jan 14 2011	17.00	1,318.94	1,093.85	0.00	225.09	225.09	ST
	Sep 13 2010	Jan 14 2011	8.00	620.68	526.45	0.00	94.23	94.23	ST
	Sep 14 2010	Jan 14 2011	11.00	853.43	726.51	0.00	126.92	126.92	ST
	Nov 18 2010	Jan 14 2011	6.00	465.51	462.56	0.00	2.95	2.95	ST
FORMFACTOR INC CMN	Jun 13 2005	Jan 14 2011	400.00	4,007.57	11,292.80	0.00	(7,285.23)	(7,285.23)	LT
	Sep 29 2005	Jan 14 2011	500.00	5,009.46	11,151.50	0.00	(6,142.04)	(6,142.04)	LT
	Oct 25 2007	Jan 14 2011	400.00	4,007.57	14,015.20	0.00	(10,007.63)	(10,007.63)	LT
	Nov 21 2007	Jan 14 2011	300.00	3,005.68	11,200.80	0.00	(8,195.12)	(8,195.12)	LT
	Jan 09 2008	Jan 14 2011	425.00	4,258.05	12,168.60	0.00	(7,910.56)	(7,910.56)	LT
	Jan 23 2008	Jan 14 2011	200.00	2,003.79	4,939.80	0.00	(2,936.01)	(2,936.01)	LT
	Feb 05 2008	Jan 14 2011	725.00	7,263.72	17,641.42	0.00	(10,377.70)	(10,377.70)	LT
	Feb 11 2008	Jan 14 2011	500.00	5,009.47	9,923.00	0.00	(4,913.54)	(4,913.54)	LT
	Feb 19 2008	Jan 14 2011	200.00	2,003.79	3,831.40	0.00	(1,827.61)	(1,827.61)	LT
	Feb 29 2008	Jan 14 2011	500.00	5,009.46	9,080.50	0.00	(4,071.04)	(4,071.04)	LT
	Mar 03 2008	Jan 14 2011	300.00	3,005.68	5,283.60	0.00	(2,277.92)	(2,277.92)	LT
	Jul 07 2008	Jan 14 2011	825.00	8,265.62	15,438.22	0.00	(7,172.60)	(7,172.60)	LT
	Sep 01 2010	Jan 14 2011	1,225.00	12,273.19	8,624.00	0.00	3,649.19	3,649.19	ST
FTI CONSULTING, INC. CMN	Apr 12 2010	Jan 14 2011	200.00	7,351.80	7,899.60	0.00	(547.81)	(547.81)	ST
	Apr 13 2010	Jan 14 2011	300.00	11,027.69	11,933.10	0.00	(905.41)	(905.41)	ST
	Apr 14 2010	Jan 14 2011	300.00	11,027.69	11,919.30	0.00	(891.61)	(891.61)	ST
	Apr 15 2010	Jan 14 2011	300.00	11,027.69	11,764.20	0.00	(736.51)	(736.51)	ST
	Apr 16 2010	Jan 14 2011	300.00	11,027.69	11,671.80	0.00	(644.11)	(644.11)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Apr 19 2010	Jan 14 2011	400 00	14,703.59	15,954.40	0 00	(1,250.81)	(1,250.81)	ST
	Apr 20 2010	Jan 14 2011	200 00	7,351.80	8,055.00	0 00	(703.21)	(703.21)	ST
	Apr 21 2010	Jan 14 2011	100 00	3,675.90	4,076.20	0 00	(400.30)	(400.30)	ST
	Apr 22 2010	Jan 14 2011	75 00	2,756.92	3,089.55	0 00	(332.63)	(332.63)	ST
	Sep 28 2010	Jan 14 2011	300 00	11,027.69	10,200.00	0 00	827.69	827.69	ST
	Sep 29 2010	Jan 14 2011	165 00	6,065.23	5,605.05	0 00	460.18	460.18	ST
	Oct 07 2010	Jan 14 2011	200 00	7,351.80	6,882.00	0 00	469.80	469.80	ST
	Oct 08 2010	Jan 14 2011	100 00	3,675.90	3,439.70	0 00	236.20	236.20	ST
GATX CORPORATION CMN	Sep 04 2008	Jan 14 2011	170 00	5,802.05	7,093.76	0 00	(1,291.71)	(1,291.71)	LT
	Sep 05 2008	Jan 14 2011	100 00	3,412.97	4,134.60	0 00	(721.63)	(721.63)	LT
	Oct 09 2008	Jan 14 2011	90 00	3,071.67	2,982.24	0 00	89.43	89.43	LT
	Oct 10 2008	Jan 14 2011	10 00	341.30	296.68	0 00	44.62	44.62	LT
	Nov 12 2008	Jan 14 2011	12 00	409.56	300.14	0 00	109.42	109.42	LT
	Nov 20 2008	Jan 14 2011	12 00	409.56	282.38	0 00	127.18	127.18	LT
	Nov 21 2008	Jan 14 2011	12 00	409.56	261.84	0 00	147.72	147.72	LT
	Mar 05 2009	Jan 14 2011	16 00	546.08	243.47	0 00	302.61	302.61	LT
	Jun 30 2009	Jan 14 2011	339 00	11,569.97	8,670.94	0 00	2,899.03	2,899.03	LT
	Jun 30 2009	Jan 14 2011	101 00	3,447.10	2,595.70	0 00	851.40	851.40	LT
	Aug 12 2009	Jan 14 2011	40 00	1,365.19	1,077.40	0 00	287.79	287.79	LT
	Aug 24 2009	Jan 14 2011	20 00	682.59	528.84	0 00	153.75	153.75	LT
	Oct 09 2009	Jan 14 2011	50 00	1,706.49	1,425.00	0 00	281.49	281.49	LT
	Dec 16 2009	Jan 14 2011	148 00	5,051.20	4,515.78	0 00	535.42	535.42	LT
	Dec 28 2009	Jan 14 2011	53 00	1,808.88	1,572.62	0 00	236.26	236.26	LT
	Dec 29 2009	Jan 14 2011	217 00	7,406.15	6,466.60	0 00	939.55	939.55	LT
	Sep 10 2010	Jan 14 2011	22 00	750.85	647.42	0 00	103.43	103.43	ST
GDF SUEZ CMN CLASS	Sep 17 2009	Jan 14 2011	821 00	31,256.02	37,386.60	(3,268.92)	(2,861.66)	(6,130.58)	LT
GEN-PROBE INCORPORATED CMN	Mar 30 2010	Jan 14 2011	3,200 00	189,657.59	157,267.20	0 00	32,390.39	32,390.39	ST
	Apr 15 2010	Jan 14 2011	1,800 00	106,682.40	87,573.60	0 00	19,108.80	19,108.80	ST
	Oct 01 2010	Jan 14 2011	40 00	2,370.72	1,935.92	0 00	434.80	434.80	ST
GENTEX CORP CMN	Apr 10 2006	Jan 14 2011	1,650 00	53,206.82	27,390.00	0 00	25,816.82	25,816.82	LT
	Jan 23 2008	Jan 14 2011	1,000 00	32,246.56	14,643.00	0 00	17,603.56	17,603.56	LT
	Oct 02 2008	Jan 14 2011	900 00	29,021.90	11,096.10	0 00	17,925.80	17,925.80	LT
	Oct 03 2008	Jan 14 2011	350 00	11,286.29	4,239.20	0 00	7,047.09	7,047.09	LT
	Oct 08 2008	Jan 14 2011	100 00	3,224.66	1,098.80	0 00	2,125.86	2,125.86	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Oct 28 2008	Jan 14 2011	1,100.00	35,471.21	9,279.60	0.00	26,191.61	26,191.61	LT
	Nov 11 2008	Jan 14 2011	1,500.00	48,369.83	12,604.50	0.00	35,765.33	35,765.33	LT
GLOBAL PMTS INC CMN	Jun 04 2009	Jan 14 2011	2,780.00	131,274.94	102,273.42	0.00	29,001.52	29,001.52	LT
	Jul 31 2009	Jan 14 2011	1,500.00	70,831.80	63,891.00	0.00	6,940.80	6,940.80	LT
	Aug 26 2009	Jan 14 2011	1,500.00	70,831.80	65,674.50	0.00	5,157.30	5,157.30	LT
GRAFTECH INTERNATIONAL LTD CMN	Jul 10 2008	Jan 14 2011	704.00	14,450.41	15,872.38	0.00	(1,421.97)	(1,421.97)	LT
	Jul 11 2008	Jan 14 2011	91.00	1,867.88	2,131.40	0.00	(263.52)	(263.52)	LT
	Jul 11 2008	Jan 14 2011	349.00	7,163.63	7,986.52	0.00	(822.89)	(822.89)	LT
	Aug 14 2008	Jan 14 2011	97.00	1,991.04	1,820.69	0.00	170.35	170.35	LT
	Aug 14 2008	Jan 14 2011	114.00	2,339.98	2,134.42	0.00	205.56	205.56	LT
	Aug 14 2008	Jan 14 2011	119.00	2,442.61	2,282.54	0.00	160.07	160.07	LT
	Oct 09 2008	Jan 14 2011	480.00	9,852.55	4,001.28	0.00	5,851.27	5,851.27	LT
	Oct 10 2008	Jan 14 2011	11.00	225.79	77.63	0.00	148.16	148.16	LT
	Sep 10 2010	Jan 14 2011	35.00	718.42	532.21	0.00	186.21	186.21	ST
GREENHILL & CO. CMN	Nov 09 2009	Jan 14 2011	23.00	1,900.98	2,007.88	0.00	(106.90)	(106.90)	LT
	Nov 10 2009	Jan 14 2011	17.00	1,405.07	1,509.43	0.00	(104.36)	(104.36)	LT
	Nov 10 2009	Jan 14 2011	73.00	6,033.54	6,509.26	0.00	(475.72)	(475.72)	LT
	Nov 11 2009	Jan 14 2011	63.00	5,207.03	5,857.02	0.00	(449.99)	(449.99)	LT
	Nov 12 2009	Jan 14 2011	19.00	1,570.37	1,694.52	0.00	(124.15)	(124.15)	LT
	Nov 12 2009	Jan 14 2011	75.00	6,198.84	6,699.67	0.00	(500.83)	(500.83)	LT
	Dec 17 2009	Jan 14 2011	64.00	5,289.68	5,154.69	0.00	134.99	134.99	LT
	Dec 18 2009	Jan 14 2011	21.00	1,735.68	1,730.40	0.00	5.28	5.28	LT
	Dec 18 2009	Jan 14 2011	38.00	3,140.75	3,074.39	0.00	66.36	66.36	LT
	Dec 21 2009	Jan 14 2011	10.00	826.51	838.99	0.00	(12.48)	(12.48)	LT
	Mar 25 2010	Jan 14 2011	27.00	2,231.58	2,316.14	0.00	(84.56)	(84.56)	ST
	May 04 2010	Jan 14 2011	110.00	9,091.63	9,252.54	0.00	(160.91)	(160.91)	ST
	Sep 10 2010	Jan 14 2011	9.00	743.86	700.16	0.00	43.70	43.70	ST
GREIF INC CMN CLASS A	Apr 16 2009	Jan 14 2011	73.00	4,564.03	3,013.81	0.00	1,550.22	1,550.22	LT
	Apr 17 2009	Jan 14 2011	70.00	4,376.46	3,011.05	0.00	1,365.41	1,365.41	LT
	Jun 30 2009	Jan 14 2011	43.00	2,688.40	1,900.17	0.00	788.23	788.23	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 30 2009	Jan 14 2011	47 00	2,938 48	2,077 40	0 00	861 08	861 08	LT
	Sep 10 2010	Jan 14 2011	7 00	437 65	406 92	0 00	30 73	30 73	ST
GROUPE DANONE EUR 0 5	Aug 21 2008	Jan 14 2011	446 00	27,036 73	31,437 93	(2,993 74)	(1,407 46)	(4,401 20)	LT
	Aug 22 2008	Jan 14 2011	400 00	24,248 19	27,873 50	(2,483 62)	(1,141 69)	(3,625 31)	LT
	Oct 26 2009	Jan 14 2011	426 00	25,824 32	26,558 43	(2,503 20)	1,769 09	(734 11)	LT
	Nov 09 2009	Jan 14 2011	1,019 00	61,772 26	63,490 04	(6,513 26)	4,795 48	(1,717 78)	LT
	Feb 22 2010	Jan 14 2011	390 00	23,641 98	23,127 81	(252 41)	766 58	514 17	ST
HAEMONETICS CORP CMN	Feb 09 2010	Jan 14 2011	100 00	5,834 50	5,284 10	0 00	550 40	550 40	ST
	Feb 10 2010	Jan 14 2011	200 00	11,669 00	10,556 40	0 00	1,112 60	1,112 60	ST
	Apr 13 2010	Jan 14 2011	100 00	5,834 50	5,782 40	0 00	52 10	52 10	ST
	Apr 14 2010	Jan 14 2011	200 00	11,669 00	11,674 40	0 00	(5 40)	(5 40)	ST
	Apr 15 2010	Jan 14 2011	100 00	5,834 50	5,907 20	0 00	(72 70)	(72 70)	ST
	Apr 16 2010	Jan 14 2011	50 00	2,917 25	2,983 50	0 00	(66 25)	(66 25)	ST
	May 11 2010	Jan 14 2011	300 00	17,503 50	17,105 40	0 00	398 10	398 10	ST
	May 14 2010	Jan 14 2011	350 00	20,420 76	19,943 70	0 00	477 06	477 06	ST
	Aug 13 2010	Jan 14 2011	325 00	18,962 13	17,183 72	0 00	1,778 41	1,778 41	ST
	Oct 01 2010	Jan 14 2011	150 00	8,751 75	8,742 45	0 00	9 30	9 30	ST
HAMAMATSU PHOTONICS K K CMN	Mar 16 2009	Jan 14 2011	600 00	22,568 02	10,991 27	2,169 52	9,407 24	11,576 76	LT
	Apr 13 2009	Jan 14 2011	200 00	7,522 68	4,028 44	884 48	2,609 76	3,494 23	LT
	Apr 14 2009	Jan 14 2011	200 00	7,522 67	4,072 73	832 15	2,617 80	3,449 95	LT
	Apr 15 2009	Jan 14 2011	200 00	7,522 68	4,028 48	841 78	2,652 42	3,494 20	LT
HASBRO, INC CMN	Apr 17 2009	Jan 14 2011	80 00	3,522 93	2,205 60	0 00	1,317 33	1,317 33	LT
	Nov 15 2010	Jan 14 2011	20 00	880 73	940 98	0 00	(60 25)	(60 25)	ST
	Nov 18 2010	Jan 14 2011	10 00	440 37	474 82	0 00	(34 45)	(34 45)	ST
	Dec 02 2010	Jan 14 2011	260 00	11,449 52	12,638 08	0 00	(1,188 56)	(1,188 56)	ST
	Dec 07 2010	Jan 14 2011	10 00	440 37	497 62	0 00	(57 25)	(57 25)	ST
HEINEKEN NV CMN	Mar 23 2005	Jan 14 2011	66 00	3,267 79	2,227 97	82 31	957 52	1,039 83	LT
HELMERICH & PAYNE INC CMN	Apr 25 2008	Jan 14 2011	25 00	1,251 87	1,391 38	0 00	(139 51)	(139 51)	LT
	Apr 25 2008	Jan 14 2011	153 00	7,661 46	8,504 96	0 00	(843 50)	(843 50)	LT
	Apr 25 2008	Jan 14 2011	79 00	3,955 92	4,402 12	0 00	(446 20)	(446 20)	LT
	Apr 25 2008	Jan 14 2011	103 00	5,157 72	5,693 43	0 00	(535 71)	(535 71)	LT
	Apr 28 2008	Jan 14 2011	80 00	4,006 00	4,477 20	0 00	(471 21)	(471 21)	LT
HENNES & MAURITZ AB SEKO 25	Nov 13 2009	Jan 14 2011	2,162 00	74,212 34	68,670 75	2,420 43	3,121 16	5,541 58	LT
	Jan 29 2010	Jan 14 2011	650 00	22,311 76	19,244 25	2,245 55	821 96	3,067 51	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
HEXCEL CORPORATION (NEW) CMN	Jun 22 2009	Jan 14 2011	100 00	1,898 34	996 20	0 00	902 14	902 14	LT
	Jun 23 2009	Jan 14 2011	525 00	9,966 27	4,767 00	0 00	5,199 27	5,199 27	LT
	Jul 06 2009	Jan 14 2011	4,895 00	92,923 63	44,245 91	0 00	48,677 72	48,677 72	LT
HONG KONG & CHINA GAS ORD CMN	Mar 11 2004	Jan 14 2011	2,884 00	6,691 29	3,610 51	7 20	3,073 58	3,080 78	LT
	Apr 07 2004	Jan 14 2011	6,655 00	15,440 54	8,658 45	18 37	6,763 72	6,782 09	LT
	Feb 25 2005	Jan 14 2011	6,897 00	16,002 01	11,029 64	31 06	4,941 32	4,972 37	LT
	Sep 02 2005	Jan 14 2011	26,620 00	61,762 15	40,617 72	(51 71)	21,196 14	21,144 42	LT
	Sep 09 2005	Jan 14 2011	31,944 00	74,114 58	50,001 09	(85 53)	24,199 01	24,113 49	LT
HSBC HLDGS PLC ORD USD0 50	Dec 09 2003	Jan 14 2011	1,866 00	20,987 56	28,793 43	(2,427 98)	(5,377 89)	(7,805 87)	LT
	Apr 26 2004	Jan 14 2011	548 00	6,163 55	8,185 01	(865 84)	(1,155 63)	(2,021 46)	LT
	Apr 28 2005	Jan 14 2011	600 00	6,748 41	9,656 21	(1,563 71)	(1,344 08)	(2,907 79)	LT
	Mar 25 2008	Jan 14 2011	3,049 00	34,293 17	51,148 76	(10,261 21)	(6,594 38)	(16,855 59)	LT
ICON PLC INC ADS (1 ADS=1 ORD)	Apr 12 2010	Jan 14 2011	300 00	6,921 60	7,946 40	0 00	(1,024 80)	(1,024 80)	ST
	Apr 13 2010	Jan 14 2011	200 00	4,614 40	5,256 80	0 00	(642 40)	(642 40)	ST
	Apr 14 2010	Jan 14 2011	200 00	4,614 40	5,309 20	0 00	(694 80)	(694 80)	ST
	Apr 15 2010	Jan 14 2011	300 00	6,921 60	8,118 90	0 00	(1,197 30)	(1,197 30)	ST
	Apr 16 2010	Jan 14 2011	200 00	4,614 40	5,400 60	0 00	(786 20)	(786 20)	ST
	Apr 19 2010	Jan 14 2011	200 00	4,614 40	5,574 80	0 00	(960 40)	(960 40)	ST
	Apr 20 2010	Jan 14 2011	200 00	4,614 40	5,596 40	0 00	(982 00)	(982 00)	ST
	Apr 21 2010	Jan 14 2011	200 00	4,614 40	5,565 40	0 00	(951 00)	(951 00)	ST
	Apr 22 2010	Jan 14 2011	300 00	6,921 60	8,166 00	0 00	(1,244 40)	(1,244 40)	ST
	Apr 23 2010	Jan 14 2011	1,125 00	25,956 01	30,497 63	0 00	(4,541 62)	(4,541 62)	ST
	Sep 02 2010	Jan 14 2011	200 00	4,614 40	4,519 00	0 00	95 40	95 40	ST
	Sep 03 2010	Jan 14 2011	100 00	2,307 20	2,300 00	0 00	7 20	7 20	ST
	Sep 07 2010	Jan 14 2011	100 00	2,307 20	2,299 90	0 00	7 30	7 30	ST
	Sep 17 2010	Jan 14 2011	100 00	2,307 20	2,299 00	0 00	8 20	8 20	ST
	Sep 20 2010	Jan 14 2011	200 00	4,614 40	4,576 00	0 00	38 40	38 40	ST
	Sep 21 2010	Jan 14 2011	150 00	3,460 80	3,384 60	0 00	76 20	76 20	ST
	Nov 15 2010	Jan 14 2011	400 00	9,228 80	8,057 60	0 00	1,171 20	1,171 20	ST
Nov 16 2010	Jan 14 2011	475 00	10,959 20	9,568 40	0 00	1,390 80	1,390 80	ST	

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 09 2010	Jan 14 2011	770 00	17,765 45	15,040 41	0 00	2,725 04	2,725 04	ST
IDEXX LABORATORIES CMN	Apr 01 2009	Jan 14 2011	3,220 00	222,179 14	110,449 22	0 00	111,729 92	111,729 92	LT
ILLUMINA INC CMN	Sep 10 2007	Jan 14 2011	456 00	31,366 16	10,969 54	0 00	20,396 62	20,396 62	LT
	Dec 13 2007	Jan 14 2011	360 00	24,762 76	9,964 80	0 00	14,797 96	14,797 96	LT
	Oct 10 2008	Jan 14 2011	11 00	756 64	297 79	0 00	458 85	458 85	LT
	Nov 12 2008	Jan 14 2011	80 00	5,502 83	1,960 32	0 00	3,542 51	3,542 51	LT
	Jul 01 2009	Jan 14 2011	177 00	12,175 02	5,490 89	0 00	6,684 13	6,684 13	LT
	Sep 10 2010	Jan 14 2011	20 00	1,375 71	885 40	0 00	490 31	490 31	ST
	Nov 15 2010	Jan 14 2011	20 00	1,375 71	1,157 52	0 00	218 19	218 19	ST
	Nov 18 2010	Jan 14 2011	8 00	550 28	470 34	0 00	79 94	79 94	ST
	Dec 07 2010	Jan 14 2011	8 00	550 28	505 14	0 00	45 14	45 14	ST
IMPERIAL OIL LIMITED CMN	Jan 14 2011	Jan 14 2011	240 00	10,177 26	10,140 54	0 00	36 72	36 72	ST
IMPERIAL TOBACCO GROUP PLC GBPO 10	May 23 2008	Jan 14 2011	1,300 00	39,560 05	54,362 38	(10,491 33)	(4,311 00)	(14,802 33)	LT
	May 27 2008	Jan 14 2011	300 00	9,129 24	12,656 04	(2,417 15)	(1,109 65)	(3,526 80)	LT
	May 27 2008	Jan 14 2011	600 00	18,258 48	24,748 45	(4,726 65)	(1,763 31)	(6,489 96)	LT
	May 28 2008	Jan 14 2011	400 00	12,172 32	16,255 12	(3,130 43)	(952 37)	(4,082 79)	LT
	May 29 2008	Jan 14 2011	200 00	6,086 16	8,043 58	(1,532 60)	(424 81)	(1,957 41)	LT
	May 30 2008	Jan 14 2011	300 00	9,129 24	12,043 86	(2,324 33)	(590 29)	(2,914 62)	LT
	Jun 02 2008	Jan 14 2011	300 00	9,129 24	11,674 80	(2,178 33)	(367 23)	(2,545 55)	LT
	Jun 03 2008	Jan 14 2011	200 00	6,086 16	7,839 08	(1,461 35)	(291 57)	(1,752 92)	LT
	Jun 04 2008	Jan 14 2011	200 00	6,086 16	7,946 04	(1,448 22)	(411 66)	(1,859 87)	LT
	Jun 04 2008	Jan 14 2011	200 00	6,086 16	7,887 34	(1,437 52)	(363 66)	(1,801 18)	LT
	Jun 05 2008	Jan 14 2011	200 00	6,086 16	7,820 20	(1,439 32)	(294 72)	(1,734 04)	LT
	Jun 06 2008	Jan 14 2011	300 00	9,129 24	11,640 11	(2,199 23)	(311 64)	(2,510 87)	LT
	Aug 19 2008	Jan 14 2011	700 00	21,301 56	24,316 41	(3,481 24)	466 39	(3,014 85)	LT
	Oct 29 2008	Jan 14 2011	500 00	15,215 40	13,396 11	(275 98)	2,095 27	1,819 29	LT
	Jun 03 2009	Jan 14 2011	1,518 00	46,193 96	39,991 32	(713 20)	6,915 85	6,202 65	LT
	May 19 2010	Jan 14 2011	906 00	27,570 31	23,451 42	2,591 11	1,527 79	4,118 89	ST
INDUSTRIA DE DISENO TEXTIL S A CMN	Feb 23 2005	Jan 14 2011	300 00	23,720 29	9,247 14	158 29	14,314 86	14,473 15	LT
	May 03 2005	Jan 14 2011	157 00	12,413 62	4,715 79	217 55	7,480 27	7,697 83	LT
	May 17 2005	Jan 14 2011	886 00	70,053 92	25,590 31	1,704 60	42,759 02	44,463 62	LT
	Mar 26 2008	Jan 14 2011	281 00	22,218 01	15,601 06	(2,325 46)	8,942 41	6,616 94	LT
INFORMATICA CORP CMN	Dec 19 2008	Jan 14 2011	137 00	6,076 79	1,885 39	0 00	4,191 40	4,191 40	LT
	Dec 19 2008	Jan 14 2011	238 00	10,556 76	3,289 16	0 00	7,267 60	7,267 60	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 30 2008	Jan 14 2011	100.00	4,435.62	1,362.20	0.00	3,073.42	3,073.42	LT
	Jan 07 2009	Jan 14 2011	102.00	4,524.33	1,396.79	0.00	3,127.54	3,127.54	LT
	Feb 23 2009	Jan 14 2011	50.00	2,217.81	645.20	0.00	1,572.61	1,572.61	LT
	Feb 27 2009	Jan 14 2011	70.00	3,104.93	910.35	0.00	2,194.58	2,194.58	LT
	Nov 15 2010	Jan 14 2011	20.00	887.12	795.78	0.00	91.34	91.34	ST
	Nov 18 2010	Jan 14 2011	12.00	532.27	485.52	0.00	46.75	46.75	ST
	Dec 07 2010	Jan 14 2011	11.00	487.92	481.68	0.00	6.24	6.24	ST
INTEL CORPORATION CMN	May 28 2010	Jan 14 2011	4,980.00	105,083.69	107,548.08	0.00	(2,464.39)	(2,464.39)	ST
INTERNAP NETWORK SERVICES CORP CMN	Oct 11 2007	Jan 14 2011	1,100.00	7,717.25	18,437.10	0.00	(10,719.85)	(10,719.85)	LT
	Oct 12 2007	Jan 14 2011	500.00	3,507.84	8,237.50	0.00	(4,729.66)	(4,729.66)	LT
	Oct 15 2007	Jan 14 2011	600.00	4,209.41	10,019.40	0.00	(5,809.99)	(5,809.99)	LT
	Oct 16 2007	Jan 14 2011	600.00	4,209.41	9,982.80	0.00	(5,773.39)	(5,773.39)	LT
	Oct 17 2007	Jan 14 2011	500.00	3,507.84	8,371.50	0.00	(4,863.66)	(4,863.66)	LT
	Oct 18 2007	Jan 14 2011	500.00	3,507.84	8,371.00	0.00	(4,863.16)	(4,863.16)	LT
	Oct 19 2007	Jan 14 2011	700.00	4,910.98	11,657.10	0.00	(6,746.12)	(6,746.12)	LT
	Oct 23 2007	Jan 14 2011	200.00	1,403.14	3,341.40	0.00	(1,938.26)	(1,938.26)	LT
	Nov 01 2007	Jan 14 2011	1,180.00	8,278.50	19,334.30	0.00	(11,055.80)	(11,055.80)	LT
	Nov 02 2007	Jan 14 2011	900.00	6,314.11	14,864.40	0.00	(8,550.29)	(8,550.29)	LT
ITC HOLDINGS CORP CMN	Jun 29 2009	Jan 14 2011	375.00	24,131.97	16,983.38	0.00	7,148.59	7,148.59	LT
	Jun 30 2009	Jan 14 2011	375.00	24,131.97	16,960.88	0.00	7,171.09	7,171.09	LT
	Jul 02 2009	Jan 14 2011	60.00	3,861.12	2,728.32	0.00	1,132.80	1,132.80	LT
	Sep 10 2010	Jan 14 2011	13.00	836.58	783.90	0.00	52.68	52.68	ST
	Oct 07 2010	Jan 14 2011	270.00	17,375.02	16,698.15	0.00	676.87	676.87	ST
	Nov 18 2010	Jan 14 2011	8.00	514.82	488.66	0.00	26.16	26.16	ST
	Dec 07 2010	Jan 14 2011	8.00	514.82	488.13	0.00	26.69	26.69	ST
JEFFERIES GROUP INC (NEW) CMN	Apr 12 2010	Jan 14 2011	380.00	10,172.65	10,279.38	0.00	(106.73)	(106.73)	ST
JERONIMO MARTINS ESTAB CMN EUR5.00	May 13 2009	Jan 14 2011	3,038.00	47,091.45	19,484.14	(216.89)	27,824.20	27,607.31	LT
	May 19 2009	Jan 14 2011	2,100.00	32,551.69	13,615.55	(192.99)	19,129.13	18,936.15	LT
	May 22 2009	Jan 14 2011	1,500.00	23,251.21	9,963.44	(396.31)	13,684.07	13,287.77	LT
	May 29 2009	Jan 14 2011	500.00	7,750.40	3,301.26	(157.55)	4,606.70	4,449.15	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 03 2009	Jan 14 2011	900 00	13,950 73	5,989 90	(286 27)	8,247 09	7,960 82	LT
	Jun 03 2009	Jan 14 2011	1,100 00	17,050 89	7,315 55	(349 63)	10,084 97	9,735 34	LT
	Jun 10 2009	Jan 14 2011	900 00	13,950 73	6,209 44	(226 93)	7,968 21	7,741 28	LT
	Jun 11 2009	Jan 14 2011	100 00	1,550 08	698 88	(33 17)	884 37	851 20	LT
	Jun 16 2009	Jan 14 2011	100 00	1,550 08	685 47	(19 18)	883 79	864 61	LT
	Jun 17 2009	Jan 14 2011	300 00	4,650 24	2,050 48	(74 37)	2,674 13	2,599 76	LT
	Jun 18 2009	Jan 14 2011	200 00	3,100 16	1,362 21	(43 27)	1,781 22	1,737 95	LT
JGC CMN	Mar 28 2008	Jan 14 2011	5,000 00	117,939 82	77,416 70	16,375 03	24,148 09	40,523 12	LT
	Mar 31 2008	Jan 14 2011	1,000 00	23,587 96	15,468 03	3,328 21	4,791 73	8,119 93	LT
	Jun 05 2009	Jan 14 2011	3,000 00	70,763 89	47,024 55	9,333 49	14,405 85	23,739 35	LT
KENNAMETAL INC CMN	Oct 05 2010	Jan 14 2011	600 00	25,479 17	18,841 80	0 00	6,637 37	6,637 37	ST
	Oct 06 2010	Jan 14 2011	144 00	6,115 00	4,630 32	0 00	1,484 68	1,484 68	ST
	Oct 07 2010	Jan 14 2011	184 00	7,813 61	5,942 28	0 00	1,871 33	1,871 33	ST
	Oct 07 2010	Jan 14 2011	55 00	2,335 59	1,782 22	0 00	553 37	553 37	ST
	Oct 08 2010	Jan 14 2011	27 00	1,146 56	871 53	0 00	275 03	275 03	ST
	Oct 08 2010	Jan 14 2011	44 00	1,868 47	1,434 97	0 00	433 50	433 50	ST
	Nov 15 2010	Jan 14 2011	70 00	2,972 57	2,394 35	0 00	578 22	578 22	ST
	Nov 18 2010	Jan 14 2011	14 00	594 51	473 03	0 00	121 48	121 48	ST
	Dec 07 2010	Jan 14 2011	13 00	552 05	488 09	0 00	63 96	63 96	ST
KEYENCE CORP CMN	Jul 15 2008	Jan 14 2011	220 00	61,679 66	45,138 80	12,627 45	3,913 41	16,540 86	LT
	Jul 16 2008	Jan 14 2011	110 00	30,839 83	22,968 24	6,403 09	1,468 50	7,871 59	LT
	Aug 27 2008	Jan 14 2011	110 00	30,839 83	19,929 03	6,695 01	4,215 79	10,910 80	LT
	Jan 08 2009	Jan 14 2011	220 00	61,679 66	39,963 70	4,503 83	17,212 13	21,715 97	LT
	Jan 09 2009	Jan 14 2011	110 00	30,839 83	19,567 17	2,004 84	9,267 83	11,272 66	LT
	Jan 14 2009	Jan 14 2011	110 00	30,839 83	19,461 52	1,676 34	9,701 97	11,378 31	LT
	Jan 15 2009	Jan 14 2011	110 00	30,839 83	18,663 66	1,732 70	10,443 47	12,176 17	LT
	Feb 19 2009	Jan 14 2011	110 00	30,839 83	20,607 26	3,098 26	7,134 31	10,232 57	LT
	Jul 16 2009	Jan 14 2011	100 00	28,036 21	19,361 30	2,752 88	5,922 03	8,674 91	LT
	Sep 15 2009	Jan 14 2011	200 00	56,072 42	40,117 61	4,413 82	11,541 00	15,954 81	LT
KNOT INC CMN	May 14 2007	Jan 14 2011	520 00	5,649 60	9,703 20	0 00	(4,053 60)	(4,053 60)	LT
	May 15 2007	Jan 14 2011	600 00	6,518 77	11,368 20	0 00	(4,849 43)	(4,849 43)	LT
	May 17 2007	Jan 14 2011	600 00	6,518 77	11,289 60	0 00	(4,770 83)	(4,770 83)	LT
	May 18 2007	Jan 14 2011	500 00	5,432 31	9,541 50	0 00	(4,109 19)	(4,109 19)	LT
	May 22 2007	Jan 14 2011	800 00	8,691 69	15,116 00	0 00	(6,424 31)	(6,424 31)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	May 23 2007	Jan 14 2011	300 00	3,259 39	5,653 50	0 00	(2,394 12)	(2,394 12)	LT
KORN/FERRY INTERNATIONAL CMN	Jul 28 2005	Jan 14 2011	1,100 00	25,007 97	21,706 30	0 00	3,301 67	3,301 67	LT
	Sep 21 2005	Jan 14 2011	200 00	4,546 90	3,167 20	0 00	1,379 70	1,379 70	LT
	Apr 10 2006	Jan 14 2011	3,550 00	80,707 53	72,047 25	0 00	8,660 28	8,660 28	LT
	Oct 25 2006	Jan 14 2011	700 00	15,914 16	15,906 80	0 00	7 36	7 36	LT
	Sep 07 2007	Jan 14 2011	300 00	6,820 35	5,715 90	0 00	1,104 45	1,104 45	LT
	Sep 10 2007	Jan 14 2011	700 00	15,914 16	13,008 10	0 00	2,906 06	2,906 06	LT
	Sep 11 2007	Jan 14 2011	400 00	9,093 81	7,170 00	0 00	1,923 81	1,923 81	LT
	Jul 07 2008	Jan 14 2011	650 00	14,777 44	11,045 45	0 00	3,731 99	3,731 99	LT
KROGER COMPANY CMN	Sep 18 2009	Jan 14 2011	14,440 00	309,729 87	299,341 20	0 00	10,388 67	10,388.67	LT
KURITA WATER INDS LTD CMN	Jun 02 2010	Jan 14 2011	700 00	22,347 12	18,087 67	2,229 36	2,030 09	4,259 46	ST
	Jun 03 2010	Jan 14 2011	400 00	12,769 79	10,449 20	1,351 54	969 05	2,320 59	ST
	Jun 04 2010	Jan 14 2011	200 00	6,384 89	5,290 55	603 45	490 90	1,094 34	ST
	Jun 07 2010	Jan 14 2011	300 00	9,577 34	7,783 60	914 05	879.69	1,793 74	ST
	Jun 08 2010	Jan 14 2011	200 00	6,384 89	5,173 77	582 13	629 00	1,211 12	ST
	Jun 10 2010	Jan 14 2011	100 00	3,192 45	2,606 24	290 86	295 35	586 21	ST
	Jun 11 2010	Jan 14 2011	300 00	9,577 34	8,096 84	937 99	542 51	1,480 50	ST
	Jun 17 2010	Jan 14 2011	100 00	3,192 45	2,837 86	301 64	52 94	354 58	ST
	Jun 21 2010	Jan 14 2011	100 00	3,192 45	2,892 61	314.25	(14.41)	299 84	ST
	Jun 23 2010	Jan 14 2011	100 00	3,192 45	2,830 03	267 40	95 01	362 41	ST
	Jun 24 2010	Jan 14 2011	100 00	3,192 45	2,833.10	257 59	101 76	359 35	ST
	Jun 28 2010	Jan 14 2011	200 00	6,384 89	5,557 81	495 40	331 68	827 08	ST
	Jun 30 2010	Jan 14 2011	200 00	6,384 89	5,530 94	432 51	421 44	853 95	ST
	Jul 05 2010	Jan 14 2011	100 00	3,192 45	2,797 26	193 57	201 61	395 18	ST
	Jul 07 2010	Jan 14 2011	100 00	3,192 45	2,836 23	185 21	171 01	356 22	ST
	Jul 09 2010	Jan 14 2011	100 00	3,192 45	2,794 32	220 72	177 40	398 13	ST
	Jul 13 2010	Jan 14 2011	100 00	3,192 45	2,841 32	225 03	126 09	351 13	ST
	Jul 14 2010	Jan 14 2011	100.00	3,192 45	2,906 70	218 61	67 13	285 75	ST
	Jul 15 2010	Jan 14 2011	200 00	6,384 89	5,723 85	376 28	284 76	661 04	ST
	Jul 16 2010	Jan 14 2011	300 00	9,577 34	8,505 83	479.95	591 56	1,071 51	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jul 20 2010	Jan 14 2011	200 00	6,384 89	5,556 44	348 34	480 11	828 45	ST
	Jul 21 2010	Jan 14 2011	100 00	3,192 45	2,794 17	166 98	231 30	398 28	ST
	Jul 22 2010	Jan 14 2011	100 00	3,192 45	2,770 54	167 13	254 78	421 90	ST
	Jul 23 2010	Jan 14 2011	100 00	3,192 45	2,806 59	182 60	203 26	385 85	ST
	Jul 26 2010	Jan 14 2011	100 00	3,192 45	2,844 91	166 53	181 01	347 54	ST
	Jul 30 2010	Jan 14 2011	200 00	6,384 89	5,584 74	291 18	508 98	800 16	ST
	Aug 02 2010	Jan 14 2011	100 00	3,192 45	2,807 92	151 77	232 76	384 52	ST
	Aug 03 2010	Jan 14 2011	100 00	3,192 45	2,901 52	134 94	155 98	290 93	ST
	Aug 04 2010	Jan 14 2011	100 00	3,192 45	2,877 32	146 96	168 17	315 13	ST
	Aug 05 2010	Jan 14 2011	100 00	3,192 45	2,916 27	134 71	141 46	276 17	ST
	Aug 06 2010	Jan 14 2011	100 00	3,192 45	2,900 94	118 99	172 52	291 51	ST
	Aug 10 2010	Jan 14 2011	100 00	3,192 45	2,878 76	112 95	200 74	313 68	ST
	Aug 11 2010	Jan 14 2011	200 00	6,384 89	5,685 97	218 95	479 97	698 92	ST
	Aug 12 2010	Jan 14 2011	200 00	6,384 89	5,521 21	256 93	606 75	863 68	ST
	Aug 13 2010	Jan 14 2011	100 00	3,192 45	2,760 04	139 80	292 61	432 41	ST
	Aug 16 2010	Jan 14 2011	100 00	3,192 45	2,843 58	112 14	236 72	348 86	ST
	Aug 17 2010	Jan 14 2011	100 00	3,192 45	2,874 10	122 22	196 13	318 35	ST
	Aug 18 2010	Jan 14 2011	100 00	3,192 45	2,881 90	119 26	191 28	310 54	ST
	Aug 20 2010	Jan 14 2011	200 00	6,384 89	5,642 04	253 44	489 41	742 85	ST
	Aug 24 2010	Jan 14 2011	100 00	3,192 45	2,790 62	73 55	328 27	401 83	ST
	Sep 07 2010	Jan 14 2011	100 00	3,192 45	2,751 80	57 13	383 52	440 64	ST
	Sep 08 2010	Jan 14 2011	200 00	6,384 89	5,455 81	126 17	802 92	929 09	ST
	Sep 09 2010	Jan 14 2011	200 00	6,384 89	5,457 15	121 51	806 23	927 75	ST
	Sep 10 2010	Jan 14 2011	100 00	3,192 45	2,769 02	69 61	353 81	423 42	ST
	Sep 27 2010	Jan 14 2011	400 00	12,769 79	10,982 80	289 66	1,497 32	1,786 99	ST
	Sep 28 2010	Jan 14 2011	500 00	15,962 23	13,772 18	310 91	1,879 14	2,190 05	ST
L'OREAL EUR2 00 CMN	Jul 17 2007	Jan 14 2011	400 00	44,572 62	47,084 80	(1,108 54)	(1,403 64)	(2,512 18)	LT
	Sep 17 2007	Jan 14 2011	100 00	11,143 16	12,203 52	(359 50)	(700 86)	(1,060 36)	LT
	Sep 18 2007	Jan 14 2011	100 00	11,143 16	12,412 45	(457 89)	(811 40)	(1,269 29)	LT
	Oct 10 2007	Jan 14 2011	100 00	11,143 16	13,070 14	(621 13)	(1,305 85)	(1,926 98)	LT
	Dec 17 2007	Jan 14 2011	300 00	33,429 46	40,765 16	(2,649 42)	(4,686 27)	(7,335 70)	LT
	Mar 06 2008	Jan 14 2011	100 00	11,143 16	11,804 68	(1,464 73)	803 21	(661 53)	LT
	May 26 2008	Jan 14 2011	200 00	22,286 31	24,358 20	(3,597 97)	1,526 08	(2,071 89)	LT
	May 27 2008	Jan 14 2011	600 00	66,858 93	72,386 83	(10,346 57)	4,818 68	(5,527 90)	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Feb 23 2009	Jan 14 2011	195 00	8,239 16	1,846 65	0 00	6,392 51	6,392 51	LT
	Apr 23 2009	Jan 14 2011	500 00	21,126 04	8,419 00	0 00	12,707 04	12,707 04	LT
	Apr 24 2009	Jan 14 2011	1,075 00	45,420 99	18,714 68	0 00	26,706 31	26,706 31	LT
	May 21 2009	Jan 14 2011	200 00	8,450.42	3,394 40	0 00	5,056 02	5,056 02	LT
	May 22 2009	Jan 14 2011	575 00	24,294 95	9,631 82	0 00	14,663 13	14,663 13	LT
LINDE AG NPV	Aug 06 2009	Jan 14 2011	32 00	4,633 05	3,194 88	(212 94)	1,651 11	1,438 17	LT
	Oct 26 2009	Jan 14 2011	42 00	6,080 87	4,721 42	(468 01)	1,827 47	1,359 45	LT
	Jul 07 2010	Jan 14 2011	132 00	19,111 31	14,135 67	820 42	4,155 22	4,975 65	ST
	Aug 19 2010	Jan 14 2011	583.00	84,408 30	70,017 39	3,077 55	11,313 36	14,390 91	ST
LOEWS CORPORATION CMN	Dec 12 2003	Jan 14 2011	2,580 00	104,082 92	38,276 88	0 00	65,806 04	65,806 04	LT
	Dec 17 2003	Jan 14 2011	3,000 00	121,026 65	45,429 00	0 00	75,597 65	75,597 65	LT
	Mar 17 2005	Jan 14 2011	1,800 00	72,615.99	43,488 00	0 00	29,127 99	29,127.99	LT
LOUISIANA PACIFIC CORP CMN	Dec 23 2009	Jan 14 2011	652 00	6,384 08	4,673 54	0 00	1,710 54	1,710 54	LT
	Dec 24 2009	Jan 14 2011	231 00	2,261 85	1,691 15	0 00	570 70	570 70	LT
	Dec 28 2009	Jan 14 2011	231 00	2,261 85	1,696 00	0 00	565 85	565 85	LT
	Dec 28 2009	Jan 14 2011	231.00	2,261 84	1,703 62	0 00	558 22	558 22	LT
	Dec 29 2009	Jan 14 2011	231 00	2,261 84	1,700 16	0 00	561 68	561 68	LT
	Dec 30 2009	Jan 14 2011	459 00	4,494 31	3,370 44	0 00	1,123 87	1,123 87	LT
	Jan 29 2010	Jan 14 2011	126 00	1,233.73	912 24	0 00	321 49	321 49	ST
	Jan 29 2010	Jan 14 2011	83.00	812 70	594 11	0 00	218 58	218 58	ST
	Jul 26 2010	Jan 14 2011	102 00	998 74	811 61	0 00	187 13	187 13	ST
	Jul 27 2010	Jan 14 2011	915 00	8,959 25	7,295 30	0 00	1,663 95	1,663 95	ST
	Sep 10 2010	Jan 14 2011	107 00	1,047 69	813 52	0 00	234 17	234 17	ST
	Nov 18 2010	Jan 14 2011	58 00	567 91	469 28	0 00	98 63	98 63	ST
	Dec 07 2010	Jan 14 2011	54 00	528 74	501 77	0 00	26 97	26 97	ST
LUBRIZOL CORPORATION CMN	Jul 09 2007	Jan 14 2011	71 00	7,461 57	4,690 26	0 00	2,771 31	2,771 31	LT
	Apr 28 2008	Jan 14 2011	92 00	9,668.51	5,465 72	0 00	4,202 79	4,202 79	LT
	Mar 23 2010	Jan 14 2011	73 00	7,671 75	6,564 09	0 00	1,107 66	1,107 66	ST
	Nov 18 2010	Jan 14 2011	4 00	420 37	426 61	0 00	(6 24)	(6 24)	ST
LULULEMON ATHLETICA INC. CMN	Nov 18 2010	Jan 14 2011	5 00	358 64	241.83	0 00	116 81	116 81	ST
	Nov 18 2010	Jan 14 2011	87 00	6,240 27	4,208 36	0 00	2,031 91	2,031 91	ST
	Nov 19 2010	Jan 14 2011	24 00	1,721 45	1,199 88	0 00	521 57	521 57	ST
	Nov 19 2010	Jan 14 2011	175 00	12,552 27	8,597 92	0.00	3,954 35	3,954 35	ST
	Dec 07 2010	Jan 14 2011	9 00	645 55	501 72	0 00	143 83	143 83	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
LUMINEX CORP DEL CMN	Apr 28 2009	Jan 14 2011	85 00	1,542 89	1,369 95	0 00	172 94	172 94	LT
	Apr 29 2009	Jan 14 2011	38 00	689 76	633 27	0 00	56 49	56 49	LT
	Apr 30 2009	Jan 14 2011	46 00	834 98	769 81	0 00	85 17	65 17	LT
	Apr 30 2009	Jan 14 2011	104 00	1,887 78	1,735 24	0 00	152 54	152 54	LT
	May 01 2009	Jan 14 2011	30 00	544 55	486 06	0 00	58 49	58 49	LT
	May 01 2009	Jan 14 2011	54 00	980 19	880 09	0 00	100 10	100 10	LT
	May 01 2009	Jan 14 2011	45 00	816 83	735 21	0 00	81 62	81 62	LT
	May 04 2009	Jan 14 2011	27 00	490 10	447 44	0 00	42 66	42 66	LT
	May 05 2009	Jan 14 2011	102 00	1,851 47	1,698 91	0 00	152 56	152 56	LT
	May 05 2009	Jan 14 2011	67 00	1,216 16	1,115 42	0 00	100 74	100 74	LT
	May 06 2009	Jan 14 2011	88 00	1,597 35	1,481 30	0 00	116 05	116 05	LT
	May 07 2009	Jan 14 2011	52 00	943 89	896 74	0 00	47 15	47 15	LT
	May 07 2009	Jan 14 2011	101 00	1,833 32	1,716 90	0 00	116 42	116 42	LT
	Aug 07 2009	Jan 14 2011	161 00	2,922 42	2,519 97	0 00	402 45	402 45	LT
LVMH MOET-HENNESSY LOUIS VUITTON FF10	Oct 26 2009	Jan 14 2011	175 00	27,527 91	18,889 25	(1,780 36)	10,419 02	8,638 66	LT
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	Dec 16 2010	Jan 14 2011	1,807 00	71,326 30	66,993 55	858 73	3,474 03	4,332 75	ST
MANHATTAN ASSOCIATES INC CMN	Jun 13 2005	Jan 14 2011	1,140 00	34,614 60	25,532 58	0 00	9,082 02	9,082 02	LT
MARKEL CORPORATION CMN	Sep 05 2008	Jan 14 2011	13 00	5,071 33	4,748 64	0 00	322 69	322 69	LT
	Sep 10 2008	Jan 14 2011	14 00	5,461 43	5,243 57	0 00	217 86	217 86	LT
	Sep 10 2008	Jan 14 2011	39 00	15,213 97	14,430 31	0 00	783 66	783 66	LT
	Sep 16 2008	Jan 14 2011	18 00	7,021 83	6,614 10	0 00	407 73	407 73	LT
	Sep 17 2008	Jan 14 2011	16 00	6,241 63	6,071 74	0 00	169 89	169 89	LT
MARKETAXESS HOLDINGS INC CMN	May 31 2007	Jan 14 2011	600 00	12,796 70	10,509 60	0 00	2,287 10	2,287 10	LT
	Jun 11 2007	Jan 14 2011	200 00	4,265 57	3,388 00	0 00	877 57	877 57	LT
	Jun 12 2007	Jan 14 2011	100 00	2,132 78	1,690 40	0 00	442 38	442 38	LT
	Jun 13 2007	Jan 14 2011	100 00	2,132 78	1,677 70	0 00	455 08	455 08	LT
	Jun 15 2007	Jan 14 2011	100 00	2,132 78	1,734 20	0 00	398 58	398 58	LT
	Jun 18 2007	Jan 14 2011	100 00	2,132 78	1,739 90	0 00	392 88	392 88	LT
	Jun 19 2007	Jan 14 2011	200 00	4,265 57	3,475 40	0 00	790 17	790 17	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 20 2007	Jan 14 2011	100 00	2,132 78	1,706 10	0 00	426 68	426 68	LT
	Jun 20 2007	Jan 14 2011	200 00	4,265 57	3,434 60	0 00	830 97	830 97	LT
	Jun 21 2007	Jan 14 2011	200 00	4,265 57	3,369 00	0 00	896 57	896 57	LT
	Jun 22 2007	Jan 14 2011	100 00	2,132 78	1,709 20	0 00	423 58	423 58	LT
	Jun 25 2007	Jan 14 2011	100 00	2,132 78	1,741 50	0 00	391 28	391 28	LT
	Jun 26 2007	Jan 14 2011	300 00	6,398 35	5,229 00	0 00	1,169 35	1,169 35	LT
	Sep 07 2007	Jan 14 2011	100 00	2,132 78	1,576 20	0 00	556 58	556 58	LT
	Sep 10 2007	Jan 14 2011	200 00	4,265 57	3,162 40	0 00	1,103 17	1,103 17	LT
	Sep 12 2007	Jan 14 2011	400 00	8,531.14	6,278 00	0 00	2,253 14	2,253 14	LT
	Sep 13 2007	Jan 14 2011	300 00	6,398 35	4,525.80	0 00	1,872 55	1,872 55	LT
	Oct 11 2007	Jan 14 2011	440 00	9,384 25	6,603 08	0 00	2,781 17	2,781 17	LT
	Oct 12 2007	Jan 14 2011	500 00	10,663 92	7,530 00	0 00	3,133 92	3,133 92	LT
MC DONALDS CORP CMN	Apr 29 2004	Jan 14 2011	960 00	70,598 74	26,693 76	0 00	43,904 98	43,904 98	LT
MCCORMICK & CO NON VTG SHRS CMN	Dec 13 2007	Jan 14 2011	153 00	7,005.23	5,800 84	0 00	1,204 39	1,204 39	LT
	Dec 14 2007	Jan 14 2011	71 00	3,250 79	2,689 48	0 00	561 31	561 31	LT
	Jan 02 2008	Jan 14 2011	200 00	9,157 17	7,424 00	0 00	1,733 17	1,733 17	LT
	Jan 08 2008	Jan 14 2011	200 00	9,157 17	7,504 80	0 00	1,652 37	1,652 37	LT
	Jan 15 2008	Jan 14 2011	170 00	7,783 59	6,261 95	0 00	1,521 64	1,521 64	LT
	Jan 18 2008	Jan 14 2011	206 00	9,431 88	7,394 78	0 00	2,037 10	2,037 10	LT
	May 22 2008	Jan 14 2011	80 00	3,662 87	2,947.36	0 00	715 51	715 51	LT
MCDERMOTT INTL CMN	Jun 04 2010	Jan 14 2011	215 00	4,376 44	2,344 15	0 00	2,032 30	2,032.30	ST
	Aug 16 2010	Jan 14 2011	153 00	3,114 40	2,038 11	0 00	1,076 29	1,076 29	ST
	Aug 16 2010	Jan 14 2011	727 00	14,798 49	9,603 67	0 00	5,194 82	5,194 82	ST
	Aug 25 2010	Jan 14 2011	200 00	4,071 11	2,560 40	0 00	1,510 71	1,510 71	ST
	Sep 10 2010	Jan 14 2011	40 00	814 22	540 20	0 00	274 02	274 02	ST
	Sep 13 2010	Jan 14 2011	53 00	1,078 84	717 41	0 00	361 43	361 43	ST
	Sep 14 2010	Jan 14 2011	110 00	2,239 11	1,485 22	0 00	753 89	753 89	ST
	Nov 15 2010	Jan 14 2011	50 00	1,017 78	875 50	0 00	142 28	142 28	ST
	Nov 18 2010	Jan 14 2011	26 00	529 24	467 53	0 00	61 71	61 71	ST
	Dec 07 2010	Jan 14 2011	26 00	529 24	514 77	0 00	14 47	14 47	ST
MEDICIS PHARMACEUTICAL CORP CL-A (NEW) CLASS A	Dec 29 2005	Jan 14 2011	50 00	1,320 13	1,625 05	0 00	(304 92)	(304 92)	LT
	Apr 04 2007	Jan 14 2011	600 00	15,841 53	18,029 40	0 00	(2,187 87)	(2,187 87)	LT
	May 01 2007	Jan 14 2011	400 00	10,561 02	11,990 00	0 00	(1,428 98)	(1,428 98)	LT
	Jul 27 2007	Jan 14 2011	410 00	10,825 05	11,883 03	0 00	(1,057 99)	(1,057 99)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
METHANEX CORPORATION CMN	Jul 09 2007	Jan 14 2011	1,105.00	32,673.85	28,976.41	0.00	3,697.44	3,697.44	LT
	Dec 13 2007	Jan 14 2011	36.00	1,064.49	1,015.16	0.00	49.33	49.33	LT
	Dec 13 2007	Jan 14 2011	44.00	1,301.04	1,239.92	0.00	61.12	61.12	LT
	Sep 03 2008	Jan 14 2011	50.00	1,478.46	1,202.45	0.00	276.01	276.01	LT
	Sep 03 2008	Jan 14 2011	120.00	3,548.29	2,948.04	0.00	600.25	600.25	LT
	Sep 03 2008	Jan 14 2011	250.00	7,392.27	6,022.75	0.00	1,369.52	1,369.52	LT
	Oct 10 2008	Jan 14 2011	22.00	650.52	303.75	0.00	346.77	346.77	LT
	Nov 12 2008	Jan 14 2011	26.00	768.80	295.36	0.00	473.44	473.44	LT
	Nov 20 2008	Jan 14 2011	29.00	857.50	269.82	0.00	587.68	587.68	LT
	Nov 21 2008	Jan 14 2011	29.00	857.50	259.00	0.00	598.50	598.50	LT
	Mar 05 2009	Jan 14 2011	39.00	1,153.19	246.91	0.00	906.28	906.28	LT
	Sep 10 2010	Jan 14 2011	28.00	827.94	661.44	0.00	166.50	166.50	ST
	Nov 18 2010	Jan 14 2011	16.00	473.11	466.18	0.00	6.93	6.93	ST
METRO AG NPV	Feb 13 2008	Jan 14 2011	600.00	41,720.70	49,265.96	(4,024.89)	(3,520.37)	(7,545.26)	LT
	May 19 2010	Jan 14 2011	800.00	55,627.61	42,432.20	3,470.64	9,724.77	13,195.40	ST
	Dec 27 2010	Jan 14 2011	168.00	11,681.80	8,041.04	148.92	3,491.84	3,640.76	ST
METTLER-TOLEDO INTL CMN	Apr 01 2009	Jan 14 2011	2,520.00	380,427.36	127,995.84	0.00	252,431.52	252,431.52	LT
MID-AMERICA APT CMNTYS INC CMN	Mar 16 2009	Jan 14 2011	117.00	7,210.41	3,473.03	0.00	3,737.38	3,737.38	LT
	Jun 30 2009	Jan 14 2011	30.00	1,848.82	1,090.05	0.00	758.77	758.77	LT
	Dec 21 2009	Jan 14 2011	69.00	4,252.29	3,354.92	0.00	897.37	897.37	LT
	Dec 21 2009	Jan 14 2011	71.00	4,375.55	3,445.98	0.00	929.57	929.57	LT
	Sep 10 2010	Jan 14 2011	13.00	801.16	740.18	0.00	60.98	60.98	ST
MKS INSTRUMENTS INC CMN	Jun 13 2005	Jan 14 2011	1,900.00	50,545.41	33,662.30	0.00	16,883.11	16,883.11	LT
	Apr 10 2006	Jan 14 2011	4,250.00	113,062.11	94,987.50	0.00	18,074.61	18,074.61	LT
	Aug 07 2007	Jan 14 2011	600.00	15,961.71	12,398.40	0.00	3,563.31	3,563.31	LT
	Aug 09 2007	Jan 14 2011	100.00	2,660.29	2,071.50	0.00	588.79	588.79	LT
	Oct 23 2007	Jan 14 2011	600.00	15,961.71	12,021.00	0.00	3,940.71	3,940.71	LT
	Oct 24 2007	Jan 14 2011	600.00	15,961.71	11,937.60	0.00	4,024.11	4,024.11	LT
	Sep 24 2008	Jan 14 2011	200.00	5,320.57	3,992.40	0.00	1,328.17	1,328.17	LT
	Sep 26 2008	Jan 14 2011	100.00	2,660.29	1,998.70	0.00	661.59	661.59	LT

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 29 2008	Jan 14 2011	200 00	5,320 57	3,969 40	0 00	1,351 17	1,351 17	LT
	Sep 30 2008	Jan 14 2011	100 00	2,660 29	1,987 90	0 00	672 39	672 39	LT
	Apr 16 2009	Jan 14 2011	230 00	6,118 66	3,581 56	0 00	2,537 10	2,537 10	LT
MONSTER WORLDWIDE INC CMN	Aug 10 2009	Jan 14 2011	1,100 00	25,609 88	16,172 20	0 00	9,437 68	9,437 68	LT
	Aug 11 2009	Jan 14 2011	924 00	21,512 30	13,525 51	0 00	7,986 79	7,986 79	LT
	Aug 12 2009	Jan 14 2011	100 00	2,328 17	1,498 30	0 00	829 87	829 87	LT
	Aug 14 2009	Jan 14 2011	100 00	2,328 17	1,508 10	0 00	820 07	820 07	LT
	Aug 17 2009	Jan 14 2011	1,200 00	27,938 05	17,529 60	0 00	10,408 45	10,408 45	LT
	Aug 18 2009	Jan 14 2011	500 00	11,640 85	7,323 00	0 00	4,317 85	4,317 85	LT
	Aug 19 2009	Jan 14 2011	200 00	4,656 34	2,958 20	0 00	1,698 14	1,698 14	LT
	Aug 20 2009	Jan 14 2011	100 00	2,328 17	1,508 30	0 00	819 87	819 87	LT
	Aug 20 2009	Jan 14 2011	100 00	2,328 17	1,502 90	0 00	825 27	825 27	LT
	Aug 21 2009	Jan 14 2011	200 00	4,656 34	3,070 00	0 00	1,586 34	1,586 34	LT
	Aug 24 2009	Jan 14 2011	201 00	4,679 62	3,149 67	0 00	1,529 95	1,529 95	LT
	Mar 03 2010	Jan 14 2011	2,300 00	53,547 92	33,860 60	0 00	19,687 32	19,687 32	ST
	Mar 04 2010	Jan 14 2011	300 00	6,984 51	4,511 40	0 00	2,473 11	2,473 11	ST
	Apr 09 2010	Jan 14 2011	100 00	2,328 17	1,505 00	0 00	823 17	823 17	ST
	May 20 2010	Jan 14 2011	100 00	2,328 17	1,504 20	0 00	823 97	823 97	ST
	Sep 07 2010	Jan 14 2011	1,675 00	38,986 86	20,208 88	0 00	18,787 98	18,787 98	ST
MORNINGSTAR, INC CMN	Feb 23 2009	Jan 14 2011	300 00	16,256 06	8,376 30	0 00	7,879 76	7,879 76	LT
	Feb 24 2009	Jan 14 2011	80 00	4,334 95	2,231 84	0 00	2,103 11	2,103 11	LT
	Mar 04 2009	Jan 14 2011	300 00	16,256 06	8,482 80	0 00	7,773 26	7,773 26	LT
	Mar 05 2009	Jan 14 2011	100 00	5,418 69	2,843 10	0 00	2,575 59	2,575 59	LT
	Mar 06 2009	Jan 14 2011	500 00	27,093 44	14,308 50	0 00	12,784 94	12,784 94	LT
	Mar 10 2009	Jan 14 2011	300 00	16,256 06	8,458 20	0 00	7,797 86	7,797 86	LT
MUENCHENER RUECKVERS GES AG NPV	Dec 05 2008	Jan 14 2011	333 00	50,033.45	48,150 90	2,629 28	(746 72)	1,882 55	LT
MURATA MFG CO., LTD CMN	Mar 18 2009	Jan 14 2011	300 00	22,077 56	13,218 94	2,293 53	6,565 09	8,858 61	LT
	Mar 19 2009	Jan 14 2011	800 00	58,873 48	36,374 75	5,513 16	16,985 57	22,498 73	LT
	Jun 08 2009	Jan 14 2011	300 00	22,077 56	12,918 55	2,567 14	6,591 87	9,159 00	LT
	Jun 09 2009	Jan 14 2011	400 00	29,436 74	17,056 24	3,191 96	9,188 54	12,380 50	LT
	Jul 16 2009	Jan 14 2011	400 00	29,436 74	18,314 62	2,604 06	8,518 06	11,122 12	LT
	Dec 07 2009	Jan 14 2011	400 00	29,436 74	20,102 58	1,809 88	7,524 27	9,334 16	LT
	Dec 08 2009	Jan 14 2011	400 00	29,436 74	20,389 72	1,555 00	7,492 02	9,047 02	LT
	Jan 18 2010	Jan 14 2011	1,000 00	73,591 85	56,065 33	5,949 78	11,576 74	17,526 52	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 24 2008	Jan 14 2011	100 00	2,706 59	2,017 30	0 00	689 29	689 29	LT
	Oct 10 2008	Jan 14 2011	1,100 00	29,772 54	16,284 40	0 00	13,488 14	13,488 14	LT
	Oct 16 2008	Jan 14 2011	25 00	676 65	339 05	0 00	337 60	337 60	LT
	Nov 05 2008	Jan 14 2011	575 00	15,562 92	9,225 30	0 00	6,337 62	6,337 62	LT
	Jan 29 2009	Jan 14 2011	250 00	6,766 49	3,286 50	0 00	3,479 99	3,479 99	LT
NEW JERSEY RESOURCES CORPORATI CMN	Apr 24 2009	Jan 14 2011	72 00	3,150 96	2,244 60	0 00	906 36	906 36	LT
	Apr 24 2009	Jan 14 2011	107 00	4,682 68	3,332 84	0 00	1,349 84	1,349 84	LT
	Apr 27 2009	Jan 14 2011	371 00	16,236 21	11,852 71	0 00	4,383 50	4,383 50	LT
	Apr 28 2009	Jan 14 2011	199 00	8,708 91	6,460 93	0 00	2,247 98	2,247 98	LT
	Sep 10 2009	Jan 14 2011	88 00	3,851.18	3,200 56	0 00	650 62	650 62	LT
	Sep 10 2009	Jan 14 2011	35 00	1,531 72	1,269 06	0 00	262 66	262 66	LT
	Sep 10 2009	Jan 14 2011	264 00	11,553 53	9,624 12	0 00	1,929 41	1,929 41	LT
	Sep 18 2009	Jan 14 2011	75 00	3,282 25	2,748 00	0 00	534 25	534 25	LT
	Sep 18 2009	Jan 14 2011	135 00	5,908 05	4,986 22	0 00	921 83	921 83	LT
	Sep 10 2010	Jan 14 2011	21 00	919 03	800 44	0 00	118 59	118 59	ST
NEWMONT MINING LIMITED ORDINARY FULLY PAID	Jan 16 2006	Jan 14 2011	904 00	34,505 09	17,162 48	5,573 88	11,768 73	17,342 61	LT
	Jan 17 2006	Jan 14 2011	357 00	13,626 46	6,847 95	2,250 55	4,527 97	6,778 51	LT
	May 14 2007	Jan 14 2011	391 00	14,924 22	7,454 73	1,499 01	5,970 48	7,469 49	LT
	Sep 26 2008	Jan 14 2011	1,492 00	56,948 67	33,918 33	6,923 41	16,106 93	23,030 34	LT
	Dec 17 2008	Jan 14 2011	2,441 00	93,171 39	51,205 53	21,859 39	20,106 46	41,965 85	LT
NEWMONT MINING CORPORATION CMN	Jan 28 2010	Jan 14 2011	1,120 00	62,369 28	49,132 16	0 00	13,237 12	13,237 12	ST
NIDEC CORPORATION ORD CMN	Aug 01 2008	Jan 14 2011	600 00	62,398 60	42,201 87	13,173 80	7,022 94	20,196 74	LT
NOVO-NORDISK A/S CMN SERIES B	Jun 03 2009	Jan 14 2011	167 00	18,610 90	8,802 52	(426 37)	10,234 74	9,808 37	LT
	Jun 04 2009	Jan 14 2011	200 00	22,288 50	10,581 48	(543 51)	12,250 53	11,707 02	LT
	Jul 16 2009	Jan 14 2011	200 00	22,288 50	11,089 28	(548 75)	11,747 97	11,199 22	LT
	Feb 16 2010	Jan 14 2011	300 00	33,432 74	21,709 55	(495 18)	12,218 37	11,723 19	ST
	Feb 17 2010	Jan 14 2011	800 00	89,153 99	57,615 81	(729 34)	32,267 51	31,538 17	ST
	Feb 23 2010	Jan 14 2011	700 00	78,009 74	49,376 98	(289 72)	28,922 49	28,632 76	ST
NUANCE COMMUNICATIONS, INC CMN	Jul 09 2010	Jan 14 2011	513 00	10,582 34	8,025 88	0 00	2,556 46	2,556 46	ST
	Jul 12 2010	Jan 14 2011	68 00	1,402 73	1,059 92	0 00	342 81	342 81	ST
	Jul 13 2010	Jan 14 2011	88 00	1,815 30	1,418 21	0 00	397 09	397 09	ST
	Jul 13 2010	Jan 14 2011	364 00	7,508 72	5,891 70	0 00	1,617 02	1,617 02	ST
	Dec 07 2010	Jan 14 2011	27 00	556 97	496 04	0 00	60 93	60 93	ST
O'REILLY AUTOMOTIVE INC CMN	Apr 16 2009	Jan 14 2011	30 00	1,709 01	1,141 80	0 00	567 21	567 21	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Apr 10 2006	Jan 14 2011	1,700 00	43,788 54	78,451 60	0 00	(34,663 06)	(34,663 06)	LT
	Oct 17 2007	Jan 14 2011	500 00	12,878 98	12,406 00	0 00	472 98	472 98	LT
	Oct 18 2007	Jan 14 2011	330 00	8,500 13	8,066 19	0 00	433 94	433 94	LT
	Oct 24 2007	Jan 14 2011	500 00	12,878 98	12,454 50	0 00	424 48	424 48	LT
	Nov 01 2007	Jan 14 2011	200 00	5,151 59	4,993 40	0 00	158 19	158 19	LT
PANERA BREAD COMPANY CL-A CMN CLASS A	Nov 06 2007	Jan 14 2011	225 00	22,925 02	8,386 88	0 00	14,538 14	14,538 14	LT
	Nov 07 2007	Jan 14 2011	500 00	50,944 49	18,543 50	0 00	32,400 99	32,400 99	LT
	Nov 08 2007	Jan 14 2011	300 00	30,566 69	11,131 80	0 00	19,434 89	19,434 89	LT
	Jan 09 2008	Jan 14 2011	375 00	38,208 37	12,039 00	0 00	26,169 37	26,169 37	LT
	Jan 15 2008	Jan 14 2011	500 00	50,944 49	16,069 00	0 00	34,875 49	34,875 49	LT
PARKER-HANNIFIN CORP CMN	Jan 25 2010	Jan 14 2011	14 00	1,244 69	805 25	0 00	439 44	439 44	ST
	Nov 18 2010	Jan 14 2011	6 00	533 44	481.88	0 00	51 56	51 56	ST
PATTERSON COMPANIES INC CMN	Apr 14 2009	Jan 14 2011	5,300 00	166,483 96	104,982 40	0 00	61,501 56	61,501 56	LT
	Nov 17 2009	Jan 14 2011	2,000 00	62,824 14	51,724 00	0 00	11,100 14	11,100 14	LT
PENGROWTH ENERGY CORP CMN	Mar 12 2010	Jan 14 2011	600 00	7,962 21	7,060 43	0 00	901 78	901 78	ST
	May 15 2010	Jan 14 2011	1,400 00	18,578 50	16,641 50	0 00	1,937 00	1,937 00	ST
	May 18 2010	Jan 14 2011	3,200 00	42,465 14	33,510 97	(0 00)	8,954 17	8,954 16	ST
PEOPLES UNITED FINANCIAL INC CMN	May 22 2009	Jan 14 2011	249 00	3,570 52	3,867 72	0 00	(297 20)	(297 20)	LT
	May 22 2009	Jan 14 2011	314 00	4,502 59	4,898 40	0 00	(395 81)	(395 81)	LT
	Sep 10 2009	Jan 14 2011	137 00	1,964 51	2,189 67	0 00	(225 17)	(225 17)	LT
	Oct 09 2009	Jan 14 2011	160 00	2,294 31	2,508 00	0 00	(213 69)	(213 69)	LT
PERNOD-RICARD EUR 3 10	Oct 19 2007	Jan 14 2011	200 00	18,857 12	21,692 84	(1,272 25)	(1,563 47)	(2,835 72)	LT
	Nov 09 2007	Jan 14 2011	200 00	18,857 12	22,176 77	(1,830 05)	(1,489 60)	(3,319 65)	LT
	Nov 09 2007	Jan 14 2011	200 00	18,857 12	22,151 70	(1,827 98)	(1,466 60)	(3,294 58)	LT
	Nov 12 2007	Jan 14 2011	200 00	18,857 12	21,981 75	(1,635 03)	(1,489 60)	(3,124 63)	LT
	Nov 21 2007	Jan 14 2011	200 00	18,857 12	22,051 37	(2,055 52)	(1,138 73)	(3,194 25)	LT
	Nov 22 2007	Jan 14 2011	200 00	18,857.12	22,008 17	(2,055 53)	(1,095 53)	(3,151 05)	LT
	Dec 04 2007	Jan 14 2011	200 00	18,857.12	22,221 69	(1,966 32)	(1,398 26)	(3,364 58)	LT
	Dec 13 2007	Jan 14 2011	200 00	18,857.12	22,052 65	(1,753 38)	(1,442 15)	(3,195 53)	LT
	Jan 10 2008	Jan 14 2011	106 00	9,994 27	4,176 57	(376 52)	6,194 23	5,817 71	LT
	Jan 10 2008	Jan 14 2011	600 00	56,571 36	67,586 38	(6,092 92)	(4,922 11)	(11,015 02)	LT
	Jan 25 2008	Jan 14 2011	52 00	4,902 85	2,022 99	(167 57)	3,047 43	2,879 86	LT
	Jan 25 2008	Jan 14 2011	400 00	37,714 24	42,076 59	(3,485 35)	(877 00)	(4,362 36)	LT
	Feb 29 2008	Jan 14 2011	36 00	3,394 28	1,429 73	(163 06)	2,127 61	1,964 55	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Feb 29 2008	Jan 14 2011	200.00	18,857.12	21,597.11	(2,463.10)	(276.88)	(2,739.99)	LT
	Nov 24 2008	Jan 14 2011	400.00	37,714.24	21,773.01	983.23	14,958.00	15,941.23	LT
PF CHANG'S CHINA BISTRO CMN	Apr 26 2006	Jan 14 2011	200.00	9,582.32	8,933.40	0.00	648.92	648.92	LT
	May 05 2006	Jan 14 2011	200.00	9,582.32	8,579.20	0.00	1,003.12	1,003.12	LT
	May 08 2006	Jan 14 2011	200.00	9,582.32	8,926.20	0.00	656.12	656.12	LT
	May 09 2006	Jan 14 2011	150.00	7,186.74	6,700.35	0.00	486.39	486.39	LT
	Jul 10 2006	Jan 14 2011	1,100.00	52,702.75	39,395.40	0.00	13,307.35	13,307.35	LT
	Aug 18 2006	Jan 14 2011	900.00	43,120.43	32,269.50	0.00	10,850.93	10,850.93	LT
	Dec 20 2006	Jan 14 2011	300.00	14,373.48	10,834.80	0.00	3,538.68	3,538.68	LT
	Jul 27 2007	Jan 14 2011	200.00	9,582.32	6,577.80	0.00	3,004.52	3,004.52	LT
	Oct 05 2007	Jan 14 2011	500.00	23,955.80	14,670.00	0.00	9,285.80	9,285.80	LT
	Oct 23 2007	Jan 14 2011	500.00	23,955.79	14,557.00	0.00	9,398.79	9,398.79	LT
	Oct 24 2007	Jan 14 2011	10.00	479.12	282.79	0.00	196.33	196.33	LT
PHARMACEUTICAL PRODUCT DEVELOPMENT INC	Jun 13 2005	Jan 14 2011	900.00	25,113.98	20,742.30	0.00	4,371.68	4,371.68	LT
	Apr 10 2006	Jan 14 2011	3,750.00	104,641.60	117,243.75	0.00	(12,602.15)	(12,602.15)	LT
	Dec 20 2006	Jan 14 2011	250.00	6,976.11	7,762.50	0.00	(786.39)	(786.39)	LT
POTASH CORP OF SASKATCHEWAN INC	Jan 14 2011	Jan 14 2011	80.00	13,602.05	13,685.00	0.00	(82.95)	(82.95)	ST
PRIDE INTERNATIONAL, INC CMN	May 07 2008	Jan 14 2011	190.00	6,400.71	7,683.41	0.00	(1,282.70)	(1,282.70)	LT
	Jun 06 2008	Jan 14 2011	310.00	10,443.26	13,097.50	0.00	(2,654.25)	(2,654.25)	LT
PROGRESS SOFTWARE CORPORATION CMN	May 25 2010	Jan 14 2011	26.00	1,130.77	799.84	0.00	330.93	330.93	ST
	May 25 2010	Jan 14 2011	91.00	3,957.69	2,835.56	0.00	1,122.13	1,122.13	ST
	May 26 2010	Jan 14 2011	266.00	11,568.62	8,355.06	0.00	3,213.56	3,213.56	ST
	May 28 2010	Jan 14 2011	70.00	3,044.37	2,239.23	0.00	805.14	805.14	ST
	Jun 01 2010	Jan 14 2011	74.00	3,218.34	2,374.36	0.00	843.98	843.98	ST
	Jun 04 2010	Jan 14 2011	156.00	6,784.61	5,069.38	0.00	1,715.23	1,715.23	ST
	Jun 07 2010	Jan 14 2011	94.00	4,088.16	3,051.43	0.00	1,036.73	1,036.73	ST
	Jun 17 2010	Jan 14 2011	42.00	1,826.62	1,392.01	0.00	434.61	434.61	ST
	Jun 17 2010	Jan 14 2011	101.00	4,392.60	3,328.05	0.00	1,064.55	1,064.55	ST
	Jun 17 2010	Jan 14 2011	67.00	2,913.90	2,213.68	0.00	700.22	700.22	ST
	Aug 16 2010	Jan 14 2011	13.00	565.38	359.59	0.00	205.79	205.79	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 16 2010	Jan 14 2011	24 00	1,043 79	665 33	0 00	378 46	378 46	ST
	Sep 10 2010	Jan 14 2011	16.00	695 86	453 31	0 00	242 55	242 55	ST
PSS WORLD MEDICAL INC CMN	May 25 2006	Jan 14 2011	400 00	9,198 52	6,995 60	0 00	2,202 92	2,202 92	LT
	May 26 2006	Jan 14 2011	200 00	4,599 26	3,564 60	0 00	1,034 66	1,034 66	LT
	May 31 2006	Jan 14 2011	800 00	18,397 05	14,168 00	0 00	4,229 05	4,229 05	LT
	Jun 08 2006	Jan 14 2011	600 00	13,797 79	10,555 80	0 00	3,241 99	3,241 99	LT
	Jun 09 2006	Jan 14 2011	400 00	9,198 52	7,018 40	0 00	2,180 12	2,180 12	LT
	Jun 12 2006	Jan 14 2011	300 00	6,898 89	5,261 10	0 00	1,637 79	1,637 79	LT
	Jun 13 2006	Jan 14 2011	50 00	1,149 82	856 05	0 00	293 77	293 77	LT
	Oct 25 2006	Jan 14 2011	300 00	6,898 89	5,797 50	0 00	1,101 39	1,101 39	LT
	Dec 19 2006	Jan 14 2011	700 00	16,097 42	13,446 30	0 00	2,651 12	2,651 12	LT
	May 18 2007	Jan 14 2011	100 00	2,299 63	1,915 00	0 00	384 63	384 63	LT
	May 24 2007	Jan 14 2011	300 00	6,898 89	5,769 30	0 00	1,129 59	1,129 59	LT
	Oct 08 2007	Jan 14 2011	250 00	5,749 08	4,878 00	0 00	871 08	871 08	LT
	Oct 10 2007	Jan 14 2011	600 00	13,797 79	11,687 40	0.00	2,110 39	2,110 39	LT
QEP RESOURCES, INC CMN	Mar 04 2009	Jan 14 2011	145 00	5,516 21	2,724 12	0 00	2,792.09	2,792 09	LT
	Mar 04 2009	Jan 14 2011	159.00	6,048 81	2,977 28	0 00	3,071 53	3,071 53	LT
	May 06 2009	Jan 14 2011	50 00	1,902 14	1,153 50	0 00	748 64	748 64	LT
	May 07 2009	Jan 14 2011	130 00	4,945 57	3,045 90	0 00	1,899 67	1,899 67	LT
	May 17 2010	Jan 14 2011	96 00	3,652 11	3,019 39	0 00	632 72	632 72	ST
	May 18 2010	Jan 14 2011	41 00	1,559.76	1,315 28	0 00	244 48	244 48	ST
	May 19 2010	Jan 14 2011	54 00	2,054 31	1,671 35	0 00	382 96	382 96	ST
	May 20 2010	Jan 14 2011	109 00	4,146 67	3,228 36	0 00	918 31	918 31	ST
	Aug 16 2010	Jan 14 2011	175 00	6,657 50	5,307 22	0 00	1,350 28	1,350 28	ST
	Sep 10 2010	Jan 14 2011	27.00	1,027 16	809 00	0 00	218 16	218 16	ST
	Nov 18 2010	Jan 14 2011	14 00	532 60	484 19	0 00	48 41	48 41	ST
QUESTAR CORPORATION CMN	Aug 13 2010	Jan 14 2011	129 00	2,313 25	2,177 39	0 00	135 86	135 86	ST
	Aug 13 2010	Jan 14 2011	222 00	3,980 95	3,758 24	0 00	222 71	222 71	ST
	Aug 16 2010	Jan 14 2011	156 00	2,797 42	2,641 86	0 00	155 56	155 56	ST
	Sep 09 2010	Jan 14 2011	280 00	5,021 01	4,776 80	0 00	244 21	244 21	ST
	Sep 10 2010	Jan 14 2011	53 00	950 41	910 06	0 00	40 35	40 35	ST
RAYONIER INC CMN	Jul 09 2007	Jan 14 2011	589 00	33,530 32	28,104 72	0 00	5,425 60	5,425 60	LT
	May 12 2008	Jan 14 2011	50 00	2,846 38	2,167 00	0 00	679 38	679 38	LT
	Sep 10 2010	Jan 14 2011	15 00	853 91	722 04	0 00	131 87	131 87	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Apr 29 2009	Jan 14 2011	28 00	1,454 28	1,346 21	0 00	108 07	108 07	LT
	Apr 30 2009	Jan 14 2011	23 00	1,194 59	1,116 67	0 00	77 92	77 92	LT
	Apr 30 2009	Jan 14 2011	156 00	8,102 41	7,573 33	0 00	529 08	529 08	LT
	May 22 2009	Jan 14 2011	123 00	6,388 44	5,556 28	0 00	832 16	832 16	LT
	Aug 07 2009	Jan 14 2011	33 00	1,713 97	1,699 27	0 00	14 70	14.70	LT
	Aug 10 2009	Jan 14 2011	80 00	4,155 08	4,134 32	0 00	20 76	20 76	LT
	Sep 10 2010	Jan 14 2011	11 00	571 32	597 20	0 00	(25 88)	(25 88)	ST
ROCK-TENN CO CL A CMN CLASS A	Dec 16 2009	Jan 14 2011	32 00	1,839 66	1,641 98	0 00	197 68	197 68	LT
	Dec 16 2009	Jan 14 2011	36 00	2,069 61	1,843 85	0 00	225 76	225 76	LT
	Dec 17 2009	Jan 14 2011	20 00	1,149 79	1,023 56	0 00	126 23	126 23	LT
	Dec 17 2009	Jan 14 2011	122 00	7,013 69	6,239 57	0 00	774 12	774 12	LT
	Dec 21 2009	Jan 14 2011	104 00	5,978 88	5,420 69	0 00	558 19	558 19	LT
	Dec 22 2009	Jan 14 2011	36 00	2,069 61	1,856 88	0 00	212 73	212.73	LT
	Sep 10 2010	Jan 14 2011	10 00	574 89	524 74	0 00	50 15	50 15	ST
ROGERS COMMUNICATIONS INC CMN CLASS B	Mar 25 2009	Jan 14 2011	300 00	10,824 87	9,223 59	0 00	1,601 28	1,601 28	LT
	Jan 14 2011	Jan 14 2011	900 00	32,474.60	32,298 11	0 01	176 49	176 49	ST
ROVI CORPORATION CMN	Sep 21 2010	Jan 14 2011	282 00	19,267 49	13,532 62	0 00	5,734 87	5,734 87	ST
	Sep 21 2010	Jan 14 2011	198 00	13,528.24	9,383 62	0 00	4,144 62	4,144 62	ST
	Nov 01 2010	Jan 14 2011	150 00	10,248 67	7,755 00	0 00	2,493 67	2,493 67	ST
	Nov 15 2010	Jan 14 2011	20 00	1,366 49	1,058 84	0 00	307 65	307 65	ST
	Nov 18 2010	Jan 14 2011	9 00	614 92	489 93	0 00	124 99	124 99	ST
	Dec 07 2010	Jan 14 2011	9 00	614 92	504 09	0 00	110 83	110 83	ST
SAMPO PLC CMN CLASS A	Apr 09 2010	Jan 14 2011	626 00	17,318 82	16,940 25	4 41	374 16	378 56	ST
SANDVIK AB CMN	Aug 03 2009	Jan 14 2011	605 00	12,045 67	5,960 81	426 07	5,658 80	6,084 86	LT
	Aug 05 2009	Jan 14 2011	800 00	15,928 16	7,940 78	634 81	7,352 57	7,987 38	LT
	Oct 26 2009	Jan 14 2011	1,600 00	31,856 31	18,504 34	715 99	12,635 99	13,351 97	LT
SEMTECH CORP CMN	Aug 15 2005	Jan 14 2011	300 00	7,012 20	5,184 90	0 00	1,827 30	1,827 30	LT
	Apr 10 2006	Jan 14 2011	850.00	19,867 90	15,249 00	0 00	4,618 90	4,618 90	LT
	Oct 25 2006	Jan 14 2011	200 00	4,674 80	2,558 00	0 00	2,116 80	2,116 80	LT
	Jan 23 2008	Jan 14 2011	1,145 00	26,763 24	13,728 55	0 00	13,034 69	13,034 69	LT
	Jan 24 2008	Jan 14 2011	1,500 00	35,061 01	19,311 00	0 00	15,750 01	15,750 01	LT
	Jan 25 2008	Jan 14 2011	1,500 00	35,061 01	18,889 50	0 00	16,171 51	16,171 51	LT
	Jan 28 2008	Jan 14 2011	600 00	14,024 40	7,518.60	0 00	6,505 80	6,505 80	LT
	Jan 31 2008	Jan 14 2011	400 00	9,349 60	5,018 80	0 00	4,330 80	4,330 80	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 03 2010	Jan 14 2011	600 00	73,014 85	72,516 23	39 03	459 59	498 61	ST
SKYWORKS SOLUTIONS INC CMN	Jul 01 2010	Jan 14 2011	355 00	11,379 93	5,867 80	0 00	5,512 14	5,512 14	ST
	Jul 13 2010	Jan 14 2011	53 00	1,698 98	921 09	0 00	777 89	777 89	ST
	Jul 13 2010	Jan 14 2011	75 00	2,404 21	1,302 82	0 00	1,101 39	1,101 39	ST
	Jul 13 2010	Jan 14 2011	99 00	3,173 56	1,721 51	0 00	1,452 05	1,452 05	ST
	Nov 15 2010	Jan 14 2011	40 00	1,282 25	927 04	0 00	355 21	355 21	ST
	Nov 18 2010	Jan 14 2011	20 00	641 12	474 56	0 00	166 56	166 56	ST
	Dec 07 2010	Jan 14 2011	18 00	577 01	506 54	0 00	70 47	70 47	ST
SMC CMN	Aug 18 2008	Jan 14 2011	300 00	53,192 92	30,764 93	10,540 87	11,887 12	22,427 99	LT
	Aug 19 2008	Jan 14 2011	100 00	17,730 97	9,876 55	3,339 40	4,515 02	7,854 42	LT
	Aug 20 2008	Jan 14 2011	100 00	17,730 97	10,054 47	3,399 56	4,276 94	7,676 50	LT
	Aug 21 2008	Jan 14 2011	100 00	17,730 97	10,256 51	3,317 90	4,156 56	7,474 46	LT
	Aug 22 2008	Jan 14 2011	100 00	17,730 97	9,929 51	3,379 09	4,422 38	7,801 47	LT
	Aug 25 2008	Jan 14 2011	100 00	17,730 97	10,256 23	3,401 48	4,073 27	7,474 75	LT
	Aug 27 2008	Jan 14 2011	100 00	17,730 97	10,030 98	3,369 84	4,330 16	7,699 99	LT
	Aug 28 2008	Jan 14 2011	100 00	17,730 97	10,013 77	3,355 26	4,361 94	7,717 20	LT
	Sep 01 2008	Jan 14 2011	100 00	17,730 97	10,333 78	3,290 07	4,107 13	7,397 20	LT
	Sep 02 2008	Jan 14 2011	500 00	88,654 86	49,161 12	15,908 90	23,584 85	39,493 75	LT
	Sep 04 2008	Jan 14 2011	100 00	17,730 97	10,053 84	3,053 87	4,623 27	7,677 13	LT
	Sep 08 2008	Jan 14 2011	100 00	17,730 97	9,952 08	3,145 44	4,633 45	7,778 90	LT
	Sep 09 2008	Jan 14 2011	100 00	17,730 97	10,004 36	3,037 58	4,689 03	7,726 61	LT
	Jan 18 2010	Jan 14 2011	100 00	17,730 97	12,595 41	1,336 65	3,798 91	5,135 56	ST
SOFTBANK CORP CMN	May 18 2006	Jan 14 2011	400 00	13,829 20	10,168 28	3,570 66	90 26	3,660 92	LT
	Jun 27 2006	Jan 14 2011	4,600 00	159,035 77	98,786 68	41,139 87	19,109 21	60,249 08	LT
	Sep 27 2006	Jan 14 2011	1,000 00	34,572 99	18,854 95	8,127 90	7,590 15	15,718 04	LT
	Oct 10 2006	Jan 14 2011	1,800 00	62,231 39	36,845 86	16,916 35	8,469 18	25,385 53	LT
	Dec 06 2006	Jan 14 2011	900 00	31,115 69	19,345 91	7,818 84	3,950 94	11,769 79	LT
	Jan 18 2007	Jan 14 2011	300 00	10,371 90	6,165 03	2,942 33	1,264 54	4,206 87	LT
	May 01 2007	Jan 14 2011	2,800 00	96,804 38	61,733 13	28,312 18	6,759 08	35,071 25	LT
	Sep 21 2007	Jan 14 2011	2,300 00	79,517 88	39,865 22	16,193 98	23,458 68	39,652 66	LT
	Apr 09 2008	Jan 14 2011	2,900 00	100,261 68	56,554 28	13,512 35	30,195 05	43,707 40	LT
SONOVA HOLDING AG (THE) RG SHS (NOM CHF 0 05)	Aug 21 2009	Jan 14 2011	224 00	27,812 51	19,741 56	2,104 64	5,966 31	8,070 95	LT
	Aug 24 2009	Jan 14 2011	154 00	19,121 10	13,657 90	1,530 41	3,932 78	5,463 20	LT
	Aug 24 2009	Jan 14 2011	173 00	21,480 20	15,356 86	1,720 79	4,402 55	6,123 34	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ST. JOE COMPANY CMN	Jul 09 2007	Jan 14 2011	380.00	9,575.61	17,681.02	0.00	(8,105.41)	(8,105.41)	LT
	Jul 23 2007	Jan 14 2011	620.00	15,623.36	26,054.26	0.00	(10,430.90)	(10,430.90)	LT
	Oct 10 2008	Jan 14 2011	10.00	251.99	305.39	0.00	(53.40)	(53.40)	LT
	Nov 12 2008	Jan 14 2011	12.00	302.39	301.72	0.00	0.67	0.67	LT
	Nov 20 2008	Jan 14 2011	12.00	302.39	255.31	0.00	47.08	47.08	LT
	Nov 21 2008	Jan 14 2011	13.00	327.59	258.44	0.00	69.15	69.15	LT
	Mar 05 2009	Jan 14 2011	15.00	377.98	235.80	0.00	142.18	142.18	LT
	Sep 10 2010	Jan 14 2011	17.00	428.38	430.58	0.00	(2.20)	(2.20)	ST
STANDARD CHARTERED PLC CMN	Dec 02 2003	Jan 14 2011	49.00	1,337.00	1,093.99	(82.28)	325.29	243.01	LT
	Dec 02 2003	Jan 14 2011	150.00	4,092.95	3,318.67	(249.61)	1,023.78	774.17	LT
	Dec 04 2003	Jan 14 2011	54.00	1,473.42	1,180.83	(84.82)	377.42	292.60	LT
	Dec 04 2003	Jan 14 2011	162.00	4,420.27	3,582.11	(257.31)	1,095.47	838.16	LT
	Feb 23 2005	Jan 14 2011	21.00	573.00	503.70	(82.19)	151.48	69.30	LT
	Feb 23 2005	Jan 14 2011	62.00	1,691.71	1,528.13	(249.34)	412.92	163.58	LT
	Dec 05 2006	Jan 14 2011	29.00	791.28	728.75	(138.62)	201.15	62.53	LT
	Dec 05 2006	Jan 14 2011	87.00	2,373.85	2,210.82	(420.52)	583.55	163.03	LT
	Mar 14 2007	Jan 14 2011	194.00	5,293.41	4,796.30	(833.82)	1,330.94	497.12	LT
	Mar 30 2009	Jan 14 2011	75.00	2,046.42	1,362.56	171.97	511.89	683.86	LT
	May 15 2009	Jan 14 2011	50.00	1,364.28	974.96	53.16	336.16	389.32	LT
	Oct 01 2009	Jan 14 2011	88.00	2,401.14	1,786.08	4.22	610.83	615.06	LT
	Dec 27 2010	Jan 14 2011	387.00	10,559.54	7,638.89	289.51	2,631.14	2,920.66	ST
	Dec 27 2010	Jan 14 2011	3,100.00	84,585.47	72,047.78	2,730.58	9,807.11	12,537.68	ST
	Dec 27 2010	Jan 14 2011	500.00	13,642.82	7,503.55	284.38	5,854.89	6,139.27	ST
	Dec 27 2010	Jan 14 2011	587.00	16,016.67	11,581.58	438.94	3,996.16	4,435.09	ST
	Dec 27 2010	Jan 14 2011	4,700.00	128,242.48	99,564.37	3,773.44	24,904.67	28,678.11	ST
	Dec 27 2010	Jan 14 2011	1,016.00	27,722.21	14,619.26	554.06	12,548.89	13,102.95	ST
	Dec 27 2010	Jan 14 2011	1,200.00	32,742.76	17,294.13	655.44	14,793.20	15,448.63	ST
	Dec 27 2010	Jan 14 2011	700.00	19,099.94	16,661.54	631.46	1,806.94	2,438.41	ST
Dec 27 2010	Jan 14 2011	700.00	19,099.94	16,008.00	606.70	2,485.25	3,091.95	ST	
STRYKER CORP CMN	Apr 01 2009	Jan 14 2011	2,700.00	155,835.42	88,554.60	0.00	67,280.82	67,280.82	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 26 2009	Jan 14 2011	1,000 00	57,716 82	41,639 00	0 00	16,077.82	16,077 82	LT
	Mar 30 2010	Jan 14 2011	500 00	28,858 41	28,664 00	0 00	194 41	194 41	ST
	Oct 05 2010	Jan 14 2011	500 00	28,858 41	25,390 50	0 00	3,467 91	3,467 91	ST
SUMITOMO REALTY & DEV CO LTD CMN	May 26 2008	Jan 14 2011	2,000 00	49,899 39	50,592 68	12,951 17	(13,644 46)	(693 29)	LT
	May 19 2010	Jan 14 2011	1,000 00	24,949 70	18,559 85	2,145 93	4,243 92	6,389 85	ST
SUN HUNG KAI PROPERTIES LTD CMN PRIV PL REG S/144A	Apr 20 2009	Jan 14 2011	4,000 00	70,030 87	44,281 92	(157 15)	25,906.10	25,748 95	LT
	Jun 01 2009	Jan 14 2011	1,000 00	17,507 72	12,786 69	(43 08)	4,764 11	4,721 03	LT
	Oct 06 2009	Jan 14 2011	2,000 00	35,015 43	28,166 24	(99 24)	6,948 43	6,849 19	LT
	May 19 2010	Jan 14 2011	2,000 00	35,015 43	26,071 93	72 41	8,871 09	8,943 50	ST
SUNCOR ENERGY INC CMN	Jan 14 2011	Jan 14 2011	280 00	10,797 39	10,753 77	0 00	43 62	43 62	ST
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	Aug 01 2008	Jan 14 2011	5,000 00	81,121 80	52,609 26	178 56	28,333 99	28,512 55	LT
SWISSCOM AG RG SHS (NOM CHF 1) VAL 874 251	Aug 14 2009	Jan 14 2011	138 00	59,371 24	45,356 86	5,671 15	8,343 22	14,014 38	LT
SYNGENTA AG CMN	Jul 07 2010	Jan 14 2011	84 00	26,629 79	18,405 09	1,847 91	6,376 79	8,224 70	ST
	Sep 23 2010	Jan 14 2011	46 00	14,582 98	11,695 30	369 01	2,518 67	2,887 68	ST
	Sep 29 2010	Jan 14 2011	267 00	84,644 69	67,715 71	1,530 46	15,398 53	16,928 99	ST
	Sep 30 2010	Jan 14 2011	244 00	77,353 20	61,208 24	1,685 82	14,459 15	16,144 97	ST
	Oct 01 2010	Jan 14 2011	44 00	13,948 94	11,047 23	230 60	2,671 11	2,901 71	ST
	Oct 01 2010	Jan 14 2011	147 00	46,602 13	36,910 27	770 46	8,921 41	9,691 87	ST
	Oct 04 2010	Jan 14 2011	38 00	12,046 81	9,501 11	172 96	2,372 74	2,545 70	ST
SYNTHES INC ORD CMN PRIVATE PLACEMENT/AI	Jun 27 2008	Jan 14 2011	104 00	14,287 54	14,132 31	944 46	(789 23)	155 23	LT
	Jun 27 2008	Jan 14 2011	244 00	33,520 78	33,191.15	2,218 16	(1,888 54)	329 63	LT
	Jun 30 2008	Jan 14 2011	118 00	16,210 87	16,198 42	1,099 50	(1,087 05)	12 45	LT
	Jun 30 2008	Jan 14 2011	111 00	15,249 21	15,089 79	1,024 25	(864 84)	159 41	LT
	Jul 03 2008	Jan 14 2011	43 00	5,907.35	5,897 20	439 79	(429 65)	10 15	LT
SYSMEX CORP	Aug 31 2007	Jan 14 2011	400 00	27,223 76	14,279.35	5,889 45	7,054 95	12,944 40	LT
	Sep 03 2007	Jan 14 2011	500 00	34,029 69	17,810 67	7,330 48	8,888 54	16,219 02	LT
	Sep 04 2007	Jan 14 2011	300 00	20,417 82	10,574 08	4,397 16	5,446 58	9,843 73	LT
TECHNE CORP CMN	Nov 12 2009	Jan 14 2011	2,500 00	165,742 70	167,595 00	0 00	(1,852 31)	(1,852.31)	LT
	Apr 15 2010	Jan 14 2011	1,000.00	66,297 08	63,749 00	0 00	2,548 08	2,548 08	ST
	Apr 20 2010	Jan 14 2011	100 00	6,629 71	6,500 90	0 00	128 81	128 81	ST
	Apr 21 2010	Jan 14 2011	100 00	6,629 71	6,538 80	0 00	90 91	90 91	ST
	Apr 27 2010	Jan 14 2011	200 00	13,259 42	12,988 60	0 00	270 82	270 82	ST
	Apr 29 2010	Jan 14 2011	100 00	6,629 71	6,583 40	0 00	46 31	46 31	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Apr 30 2010	Jan 14 2011	100 00	6,629 71	6,640 60	0 00	(10 89)	(10 89)	ST
	May 04 2010	Jan 14 2011	100 00	6,629 71	6,460 10	0 00	169 61	169 61	ST
	May 05 2010	Jan 14 2011	200 00	13,259 42	12,712 80	0 00	546 62	546 62	ST
	May 06 2010	Jan 14 2011	200 00	13,259 42	12,437 00	0 00	822 42	822 42	ST
	May 10 2010	Jan 14 2011	125 00	8,287 14	7,888 13	0 00	399 01	399 01	ST
	Oct 01 2010	Jan 14 2011	135 00	8,950 11	8,378 37	0 00	571 74	571 74	ST
	Dec 03 2010	Jan 14 2011	400 00	26,518 83	24,977 60	0 00	1,541 23	1,541 23	ST
TELLABS INC CMN	Mar 22 2010	Jan 14 2011	240 00	1,731 40	1,827 12	0 00	(95 72)	(95 72)	ST
TELSTRA CORPORATION LIMITED ORD CMN	Sep 13 2007	Jan 14 2011	34,495 00	98,272 46	126,385 46	23,878 99	(51,991 99)	(28,113 00)	LT
	Dec 18 2008	Jan 14 2011	10,249 00	29,198 27	25,471 84	11,193 08	(7,466 64)	3,726 44	LT
TELUS CORPORATION CLASS A NON-VOTING	Jun 17 2010	Jan 14 2011	60 00	2,675 26	2,285 76	0 00	389 50	389 50	ST
	Jul 20 2010	Jan 14 2011	100 00	4,458 76	3,970 21	0 00	488 55	488 55	ST
	Jul 21 2010	Jan 14 2011	100 00	4,458 76	3,992 66	0 00	466 10	466 10	ST
	Jul 21 2010	Jan 14 2011	500 00	22,293 82	20,022 50	0 00	2,271 32	2,271 32	ST
	Jul 22 2010	Jan 14 2011	300 00	13,376 29	12,056 91	0 00	1,319 38	1,319 38	ST
	Jul 23 2010	Jan 14 2011	100 00	4,458 76	4,024 41	0 00	434 35	434 35	ST
	Jul 26 2010	Jan 14 2011	100 00	4,458 76	4,038 80	0 00	419 96	419 96	ST
	Jan 14 2011	Jan 14 2011	200 00	8,917 53	8,846 64	0 00	70 89	70 89	ST
TERUMO CORP CMN	Sep 17 2009	Jan 14 2011	300 00	16,599 17	16,080 42	1,780 92	(1,262 17)	518 75	LT
	Oct 08 2009	Jan 14 2011	200 00	11,066 11	9,821 28	772 97	471 87	1,244 83	LT
	Oct 30 2009	Jan 14 2011	600 00	33,198 33	31,822 73	3,078 33	(1,702 72)	1,375 60	LT
TESCO PLC (ORD) CMN	Aug 22 2007	Jan 14 2011	6,100 00	39,526 95	48,858 29	(9,636 98)	305 64	(9,331 34)	LT
	Feb 18 2008	Jan 14 2011	8,200 00	53,134 59	65,312 16	(11,818 76)	(358 81)	(12,177 57)	LT
	Jul 15 2008	Jan 14 2011	1,700 00	11,015 71	12,017 13	(2,420 41)	1,419 00	(1,001 42)	LT
	Aug 01 2008	Jan 14 2011	11,500 00	74,518 03	82,131 62	(15,595 23)	7,981 63	(7,613 60)	LT
	Aug 22 2008	Jan 14 2011	5,100 00	33,047 13	35,166 08	(4,803 45)	2,684 50	(2,118 95)	LT
	Oct 13 2008	Jan 14 2011	1,000 00	6,479 83	6,157 36	(503 02)	825 49	322 47	LT
	Jul 28 2009	Jan 14 2011	1,320 00	8,553 37	8,070 31	(221 08)	704 14	483 06	LT
	Jul 29 2009	Jan 14 2011	7,100 00	46,006 78	43,584 99	(986 64)	3,408 44	2,421 79	LT
	Nov 12 2009	Jan 14 2011	7,500 00	48,598 71	52,577 53	(1,850 73)	(2,128 08)	(3,978 82)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TETRA TECHNOLOGIES INC (DEL) CMN	Oct 12 2010	Jan 14 2011	50.00	571.94	514.90	0.00	57.04	57.04	ST
	Oct 13 2010	Jan 14 2011	419.00	4,792.86	4,336.23	0.00	456.63	456.63	ST
	Oct 13 2010	Jan 14 2011	684.00	7,824.14	7,067.77	0.00	756.37	756.37	ST
	Oct 14 2010	Jan 14 2011	507.00	5,799.47	5,288.52	0.00	510.95	510.95	ST
	Nov 10 2010	Jan 14 2011	306.00	3,500.27	3,218.51	0.00	281.76	281.76	ST
	Nov 10 2010	Jan 14 2011	234.00	2,676.68	2,474.32	0.00	202.36	202.36	ST
THE SOUTHERN CO CMN	Mar 16 2005	Jan 14 2011	5,100.00	195,774.47	163,562.10	0.00	32,212.37	32,212.37	LT
	Jul 22 2009	Jan 14 2011	600.00	23,032.29	19,134.60	0.00	3,897.69	3,897.69	LT
	Sep 04 2009	Jan 14 2011	460.00	17,658.09	14,432.50	0.00	3,225.59	3,225.59	LT
THERMO FISHER SCIENTIFIC INC CMN	Oct 28 2010	Jan 14 2011	4,020.00	226,405.79	205,168.74	0.00	21,237.05	21,237.05	ST
TORONTO DOMINION BANK CMN	Jan 14 2011	Jan 14 2011	980.00	74,104.48	73,796.14	0.00	308.34	308.34	ST
TRIMBLE NAVIGATION LTD CMN	Jul 09 2007	Jan 14 2011	475.00	20,299.11	15,549.12	0.00	4,749.99	4,749.99	LT
	Jan 14 2008	Jan 14 2011	55.00	2,350.42	1,482.96	0.00	867.46	867.46	LT
	Mar 22 2010	Jan 14 2011	80.00	3,418.80	2,274.56	0.00	1,144.24	1,144.24	ST
	Sep 10 2010	Jan 14 2011	15.00	641.03	445.17	0.00	195.86	195.86	ST
	Nov 15 2010	Jan 14 2011	30.00	1,282.05	1,098.09	0.00	183.96	183.96	ST
	Nov 18 2010	Jan 14 2011	13.00	555.56	479.52	0.00	76.04	76.04	ST
	Dec 07 2010	Jan 14 2011	12.00	512.82	483.18	0.00	29.64	29.64	ST
TRIQUINT SEMICONDUCTOR INC CMN	Oct 13 2010	Jan 14 2011	998.00	14,048.91	9,407.15	0.00	4,641.76	4,641.76	ST
	Oct 13 2010	Jan 14 2011	154.00	2,167.87	1,443.91	0.00	723.96	723.96	ST
	Oct 13 2010	Jan 14 2011	596.00	8,389.93	5,594.65	0.00	2,795.28	2,795.28	ST
	Nov 15 2010	Jan 14 2011	90.00	1,266.94	942.12	0.00	324.82	324.82	ST
	Nov 18 2010	Jan 14 2011	44.00	619.39	478.54	0.00	140.85	140.85	ST
	Dec 07 2010	Jan 14 2011	38.00	534.93	501.56	0.00	33.37	33.37	ST
TUPPERWARE BRANDS CORPORATION CMN	Sep 10 2007	Jan 14 2011	149.00	6,991.36	4,656.55	0.00	2,334.81	2,334.81	LT
	Apr 14 2010	Jan 14 2011	140.00	6,569.06	6,707.40	0.00	(138.34)	(138.34)	ST
	May 25 2010	Jan 14 2011	206.00	9,665.91	8,204.57	0.00	1,461.34	1,461.34	ST
	Sep 10 2010	Jan 14 2011	15.00	703.83	640.52	0.00	63.31	63.31	ST
	Dec 07 2010	Jan 14 2011	10.00	469.22	479.29	0.00	(10.07)	(10.07)	ST
UGI CORPORATION (HOLDING CO) CMN	Sep 05 2008	Jan 14 2011	490.00	15,958.10	13,270.18	0.00	2,687.92	2,687.92	LT
	Sep 16 2008	Jan 14 2011	330.00	10,747.29	8,729.49	0.00	2,017.80	2,017.80	LT
	Oct 01 2008	Jan 14 2011	80.00	2,605.40	2,059.04	0.00	546.36	546.36	LT
	Oct 03 2008	Jan 14 2011	200.00	6,513.51	5,295.20	0.00	1,218.31	1,218.31	LT
	Oct 03 2008	Jan 14 2011	262.00	8,532.70	6,856.02	0.00	1,676.68	1,676.68	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Oct 03 2008	Jan 14 2011	238 00	7,751 08	6,195 38	0 00	1,555 70	1,555 70	LT
	Oct 06 2008	Jan 14 2011	80 00	2,605 40	1,960 56	0 00	644 84	644 84	LT
	Feb 23 2009	Jan 14 2011	137 00	4,461 76	3,279 37	0 00	1,182 39	1,182 39	LT
	Sep 15 2009	Jan 14 2011	137 00	4,461 75	3,562 00	0 00	899 75	899 75	LT
	Sep 15 2009	Jan 14 2011	137 00	4,461 75	3,579 12	0 00	882 63	882 63	LT
	Sep 15 2009	Jan 14 2011	306 00	9,965 67	8,007 71	0 00	1,957 96	1,957 96	LT
	May 17 2010	Jan 14 2011	89 00	2,898 51	2,374 88	0 00	523 63	523 63	ST
	May 18 2010	Jan 14 2011	42 00	1,367 84	1,125 56	0 00	242 28	242 28	ST
	May 19 2010	Jan 14 2011	54 00	1,758 65	1,407 46	0 00	351 19	351 19	ST
	May 20 2010	Jan 14 2011	105 00	3,419 59	2,700 60	0 00	718 99	718 99	ST
	Sep 10 2010	Jan 14 2011	57 00	1,856 35	1,620 40	0 00	235 95	235 95	ST
	Nov 18 2010	Jan 14 2011	16 00	521 08	481 73	0 00	39 35	39 35	ST
UNITED TECHNOLOGIES CORP CMN	Jan 22 2010	Jan 14 2011	920 00	72,650 53	64,321 80	0 00	8,328 73	8,328 73	ST
UNITED THERAPEUTICS CORP CMN	May 04 2010	Jan 14 2011	176 00	11,764 15	9,669 62	0 00	2,094 53	2,094 53	ST
	May 04 2010	Jan 14 2011	304 00	20,319 89	16,702 37	0 00	3,617 52	3,617 52	ST
	May 05 2010	Jan 14 2011	60 00	4,010 51	3,311 04	0 00	699 47	699 47	ST
	Aug 16 2010	Jan 14 2011	40 00	2,673 67	1,991 96	0 00	681 71	681 71	ST
	Sep 10 2010	Jan 14 2011	9 00	601 58	457 20	0 00	144 38	144 38	ST
	Nov 18 2010	Jan 14 2011	8 00	534 73	498 74	0 00	35 99	35 99	ST
	Dec 07 2010	Jan 14 2011	8 00	534 73	507 02	0 00	27 71	27 71	ST
UNIVERSAL HEALTH SVC CL B CMN CLASS B	Dec 22 2009	Jan 14 2011	10 00	457 97	312 24	0 00	145 73	145 73	LT
	Dec 22 2009	Jan 14 2011	301 00	13,785 03	9,408 96	0 00	4,376 07	4,376 07	LT
	Dec 23 2009	Jan 14 2011	168 00	7,693 97	5,377 34	0 00	2,316 63	2,316 63	LT
	Dec 23 2009	Jan 14 2011	57 00	2,610 45	1,833 86	0 00	776 59	776 59	LT
	Dec 23 2009	Jan 14 2011	67 00	3,068 43	2,119 28	0 00	949 15	949 15	LT
	Mar 22 2010	Jan 14 2011	222 00	10,167 03	8,037 07	0 00	2,129 96	2,129 96	ST
	Mar 23 2010	Jan 14 2011	148 00	6,778 02	5,328 30	0 00	1,449 72	1,449 72	ST
	Aug 25 2010	Jan 14 2011	80 00	3,663 79	2,640 64	0 00	1,023 15	1,023 15	ST
	Sep 10 2010	Jan 14 2011	20 00	915 95	679 92	0 00	236 03	236 03	ST
	Sep 13 2010	Jan 14 2011	15 00	686 96	511 13	0 00	175 83	175 83	ST

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 14 2010	Jan 14 2011	60.00	2,747.85	2,038.20	0.00	709.65	709.65	ST
	Nov 18 2010	Jan 14 2011	12.00	549.57	493.79	0.00	55.78	55.78	ST
UNIVERSAL TECHNICAL INSTITUTE CMN	Apr 09 2009	Jan 14 2011	15.00	291.02	191.09	0.00	99.93	99.93	LT
	Apr 13 2009	Jan 14 2011	100.00	1,940.13	1,276.20	0.00	663.93	663.93	LT
	May 06 2009	Jan 14 2011	300.00	5,820.38	3,989.40	0.00	1,830.98	1,830.98	LT
	May 20 2009	Jan 14 2011	100.00	1,940.13	1,449.20	0.00	490.93	490.93	LT
	May 22 2009	Jan 14 2011	100.00	1,940.13	1,451.70	0.00	488.43	488.43	LT
	May 27 2009	Jan 14 2011	100.00	1,940.13	1,453.00	0.00	487.13	487.13	LT
	May 28 2009	Jan 14 2011	300.00	5,820.38	4,195.50	0.00	1,624.88	1,624.88	LT
	May 29 2009	Jan 14 2011	300.00	5,820.38	4,156.80	0.00	1,663.58	1,663.58	LT
	Jun 01 2009	Jan 14 2011	100.00	1,940.13	1,448.90	0.00	491.23	491.23	LT
	Jun 15 2009	Jan 14 2011	190.00	3,686.24	2,693.25	0.00	992.99	992.99	LT
	Jun 16 2009	Jan 14 2011	200.00	3,880.25	2,872.00	0.00	1,008.25	1,008.25	LT
	Jun 17 2009	Jan 14 2011	200.00	3,880.25	2,876.80	0.00	1,003.45	1,003.45	LT
	Jun 22 2009	Jan 14 2011	200.00	3,880.25	2,890.80	0.00	989.45	989.45	LT
	Jun 23 2009	Jan 14 2011	100.00	1,940.13	1,446.00	0.00	494.13	494.13	LT
	Jun 24 2009	Jan 14 2011	300.00	5,820.38	4,345.80	0.00	1,474.58	1,474.58	LT
	Jun 26 2009	Jan 14 2011	100.00	1,940.13	1,442.10	0.00	498.03	498.03	LT
	Jul 02 2009	Jan 14 2011	100.00	1,940.13	1,442.10	0.00	498.03	498.03	LT
	Jul 06 2009	Jan 14 2011	100.00	1,940.13	1,426.20	0.00	513.93	513.93	LT
	Jul 07 2009	Jan 14 2011	100.00	1,940.13	1,432.10	0.00	508.03	508.03	LT
	Jul 08 2009	Jan 14 2011	100.00	1,940.13	1,416.30	0.00	523.83	523.83	LT
	Jul 09 2009	Jan 14 2011	100.00	1,940.13	1,391.50	0.00	548.63	548.63	LT
	Jul 10 2009	Jan 14 2011	135.00	2,619.17	1,869.08	0.00	750.09	750.09	LT
VALMONT INDUSTRIES INC CMN	Oct 23 2009	Jan 14 2011	100.00	9,243.57	7,618.90	0.00	1,624.67	1,624.67	LT
	Oct 26 2009	Jan 14 2011	275.00	25,419.83	20,807.32	0.00	4,612.51	4,612.51	LT
	Oct 27 2009	Jan 14 2011	125.00	11,554.47	9,472.38	0.00	2,082.09	2,082.09	LT
	Nov 30 2009	Jan 14 2011	100.00	9,243.57	7,614.00	0.00	1,629.57	1,629.57	LT
	Jan 06 2010	Jan 14 2011	75.00	6,932.68	5,705.62	0.00	1,227.06	1,227.06	LT
VANGUARD MSCI EAFE ETF CMN ETF	Dec 27 2010	Jan 14 2011	26,700.00	980,124.09	955,440.81	0.00	24,683.28	24,683.28	ST
	Dec 27 2010	Jan 14 2011	3,300.00	121,138.57	118,088.19	0.00	3,050.38	3,050.38	ST
	Dec 28 2010	Jan 14 2011	15,000.00	550,631.51	537,621.00	0.00	13,010.51	13,010.51	ST
	Dec 29 2010	Jan 14 2011	58,300.00	2,140,121.13	2,112,757.02	0.00	27,364.11	27,364.11	ST
VARIAN MEDICAL SYSTEMS INC CMN	Apr 01 2009	Jan 14 2011	3,280.00	229,363.85	98,603.36	0.00	130,760.49	130,760.49	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	May 06 2009	Jan 14 2011	4,000 00	279,712 02	136,808 00	0 00	142,904 02	142,904 02	LT
VCA ANTECH, INC CMN	Dec 02 2009	Jan 14 2011	200 00	4,917 68	4,615 60	0 00	302 08	302 08	LT
	Dec 03 2009	Jan 14 2011	200 00	4,917 68	4,668 20	0 00	249 48	249 48	LT
	Jan 27 2010	Jan 14 2011	200 00	4,917 68	5,055 20	0 00	(137 52)	(137 52)	ST
	Jan 28 2010	Jan 14 2011	300 00	7,376 52	7,587 60	0 00	(211 09)	(211 09)	ST
	Jan 29 2010	Jan 14 2011	450 00	11,064 77	11,508 30	0 00	(443 53)	(443 53)	ST
	Feb 01 2010	Jan 14 2011	200 00	4,917 68	5,097 80	0 00	(180 12)	(180 12)	ST
	Feb 11 2010	Jan 14 2011	1,100 00	27,047 22	27,280 00	0 00	(232 78)	(232 78)	ST
	Feb 12 2010	Jan 14 2011	275 00	6,761 81	6,824 95	0 00	(63 14)	(63 14)	ST
	Mar 02 2010	Jan 14 2011	400 00	9,835 35	9,661 60	0 00	173 75	173 75	ST
	Sep 29 2010	Jan 14 2011	300 00	7,376 52	6,189 00	0 00	1,187 52	1,187 52	ST
	Oct 04 2010	Jan 14 2011	400 00	9,835 35	8,281.60	0 00	1,553 75	1,553 75	ST
	Oct 05 2010	Jan 14 2011	100 00	2,458 84	2,077 50	0 00	381 34	381 34	ST
	Oct 06 2010	Jan 14 2011	300 00	7,376 52	6,241 50	0 00	1,135 02	1,135 02	ST
	Oct 07 2010	Jan 14 2011	200 00	4,917 68	4,168 00	0 00	749 68	749 68	ST
	Oct 08 2010	Jan 14 2011	150 00	3,688 26	3,118 50	0 00	569 76	569.76	ST
	Oct 25 2010	Jan 14 2011	585 00	14,384 21	11,773 13	0 00	2,611 08	2,611 08	ST
VERISK ANALYTICS INC CMN CLASS A	Feb 09 2010	Jan 14 2011	5,000 00	169,647 13	140,240 00	0 00	29,407 13	29,407 13	ST
	Apr 28 2010	Jan 14 2011	1,860 00	63,108 73	52,152 54	0 00	10,956 19	10,956 19	ST
VF CORP CMN	Jan 22 2008	Jan 14 2011	9 00	745 95	642 95	0 00	103 00	103 00	LT
	May 13 2008	Jan 14 2011	3 00	248.65	228 04	0 00	20 61	20 61	LT
	May 13 2008	Jan 14 2011	77 00	6,382.03	5,863 86	0 00	518 17	518 17	LT
	Apr 09 2010	Jan 14 2011	85 00	7,045 10	7,032 31	0 00	12 79	12 79	ST
	Apr 09 2010	Jan 14 2011	35 00	2,900 92	2,900 73	0 00	0 19	0 19	ST
	Sep 10 2010	Jan 14 2011	11 00	911 72	828 92	0 00	82 80	82 80	ST
W W. GRAINGER INCORPORATED CMN	Nov 20 2007	Jan 14 2011	113 00	15,242 99	9,673 48	0 00	5,569 51	5,569 51	LT
	Jan 18 2008	Jan 14 2011	90 00	12,140 43	6,443 73	0 00	5,696 70	5,696 70	LT
	Oct 10 2008	Jan 14 2011	4 00	539 58	281 73	0 00	257 85	257 85	LT
	Nov 12 2008	Jan 14 2011	4 00	539 58	263 21	0 00	276 37	276 37	LT
	Mar 12 2009	Jan 14 2011	25 00	3,372 34	1,598 33	0 00	1,774 02	1,774 02	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 07 2010	Jan 14 2011	4 00	539 58	531 91	0 00	7 67	7 67	ST
WADDELL & REED FIN , INC CLASS A COMMON	Sep 05 2008	Jan 14 2011	393 00	14,579 90	11,022 08	0 00	3,557 82	3,557 82	LT
	Sep 05 2008	Jan 14 2011	157 00	5,824 54	4,386 42	0 00	1,438 12	1,438 12	LT
	Sep 18 2008	Jan 14 2011	90 00	3,338 91	2,164 50	0 00	1,174 41	1,174 41	LT
	Oct 09 2008	Jan 14 2011	170 00	6,306 83	2,835 26	0 00	3,471 57	3,471 57	LT
	Oct 10 2008	Jan 14 2011	20 00	741 98	303 60	0 00	438 38	438 38	LT
	Oct 29 2008	Jan 14 2011	200 00	7,419 80	2,526 00	0 00	4,893 80	4,893 80	LT
	Oct 29 2008	Jan 14 2011	500 00	18,549 49	6,120 00	0 00	12,429 49	12,429 49	LT
	Nov 11 2008	Jan 14 2011	200 00	7,419 80	2,233 60	0 00	5,186 20	5,186 20	LT
	Nov 14 2008	Jan 14 2011	400 00	14,839 59	4,509 60	0 00	10,329 99	10,329 99	LT
	Nov 17 2008	Jan 14 2011	726 00	26,933 86	8,015 77	0 00	18,918 09	18,918 09	LT
	Dec 09 2008	Jan 14 2011	1,450 00	53,793 51	18,735 45	0 00	35,058 06	35,058 06	LT
	Dec 10 2008	Jan 14 2011	1,600 00	59,358 36	20,665 60	0 00	38,692 76	38,692 76	LT
	Feb 23 2009	Jan 14 2011	170 00	6,306 83	2,415 53	0 00	3,891 30	3,891 30	LT
	Mar 05 2009	Jan 14 2011	19 00	704 88	243 45	0 00	461 43	461 43	LT
	Mar 12 2009	Jan 14 2011	90 00	3,338 91	1,325 25	0 00	2,013 66	2,013 66	LT
	May 04 2010	Jan 14 2011	110 00	4,080 89	4,000 26	0 00	80 63	80 63	ST
	Sep 10 2010	Jan 14 2011	20 00	741 98	517 52	0 00	224 46	224 46	ST
	Nov 15 2010	Jan 14 2011	30 00	1,112 97	942 75	0 00	170 22	170 22	ST
	Nov 18 2010	Jan 14 2011	15 00	556 49	469 89	0 00	86 60	86 60	ST
WAL MART STORES INC CMN	Apr 14 2010	Jan 14 2011	880 00	48,184 02	48,216 95	0 00	(32 94)	(32 94)	ST
WATSON PHARMACEUTICALS INC CMN	Oct 14 2009	Jan 14 2011	136 00	7,028 15	5,145 83	0 00	1,882 32	1,882 32	LT
	Dec 23 2009	Jan 14 2011	54 00	2,790 59	2,147 74	0 00	642 85	642 85	LT
	Jan 28 2010	Jan 14 2011	100 00	5,167 76	3,857 90	0 00	1,309 86	1,309 86	ST
	Dec 07 2010	Jan 14 2011	10 00	516 78	500 79	0 00	15 99	15 99	ST
WMS INDS INC CMN	Apr 10 2006	Jan 14 2011	5,125 00	241,849 78	100,419 25	0 00	141,430 53	141,430 53	LT
	Dec 13 2007	Jan 14 2011	192 00	9,060 52	6,126 91	0 00	2,933 61	2,933 61	LT
	Dec 13 2007	Jan 14 2011	449 00	21,188 40	14,154 73	0 00	7,033 67	7,033 67	LT
	Oct 10 2008	Jan 14 2011	14 00	660 66	301 70	0 00	358 96	358 96	LT
	Nov 12 2008	Jan 14 2011	14 00	660 66	299 05	0 00	361 61	361 61	LT
	Nov 20 2008	Jan 14 2011	14 00	660 66	272 90	0 00	387 76	387 76	LT
	Nov 21 2008	Jan 14 2011	14 00	660 66	255 33	0 00	405 33	405 33	LT
	Feb 23 2009	Jan 14 2011	500 00	23,595 10	9,312 50	0 00	14,282 60	14,282 60	LT
	Feb 24 2009	Jan 14 2011	200 00	9,438 04	3,753 20	0 00	5,684 84	5,684 84	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 05 2009	Jan 14 2011	447 00	21,094 02	7,046 51	0 00	14,047 51	14,047 51	LT
	Mar 06 2009	Jan 14 2011	500 00	23,595 10	7,941 00	0 00	15,654 10	15,654 10	LT
	Sep 10 2010	Jan 14 2011	11 00	519 09	424 74	0 00	94 35	94 35	ST
WRIGHT MED GROUP INC CMN	Oct 19 2005	Jan 14 2011	500 00	8,210 56	10,174 00	0 00	(1,963 44)	(1,963 44)	LT
	Apr 10 2006	Jan 14 2011	2,120 00	34,812 78	42,143 48	0 00	(7,330 70)	(7,330 70)	LT
WTS/AMERICAN INTERNATIONAL GRO 45 0000 EXP01/19/2021	Jan 20 2011	Jan 14 2011	0 93	13 51	0 00	0 00	13 51	13 51	ST
EURO	Jan 14 2011	Jan 18 2011	44,749 25	59,901 79	59,901 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	87,367 27	116,950 70	116,950 70	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	77,179 52	103,313 28	103,313 28	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	77,179 52	103,134 99	103,313 28	178 29	0 00	178 29	ORD
	Jan 14 2011	Jan 18 2011	18,486 01	24,745 56	24,745 56	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	91,231 54	122,123 45	122,123 45	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	77,158 63	103,107 08	103,285 31	178 24	0 00	178 24	ORD
	Jan 14 2011	Jan 18 2011	77,158 63	103,285 31	103,285 31	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	11,170 34	14,952 73	14,952 73	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	7,243 67	9,696 45	9,696 45	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	20,375 43	27,274 75	27,274 75	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	27,816 64	37,235 63	37,235 63	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	30,938 64	41,414 77	41,414 77	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	30,938 64	41,414 77	41,414 77	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	15,302 55	20,484 15	20,484 15	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	13,371 51	17,899 24	17,899 24	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	37,047 54	49,592 21	49,592 21	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	37,047 54	49,592 21	49,592 21	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	13,046 22	17,463 80	17,463 80	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	14,505 47	19,417 17	19,417 17	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 18 2011	21,309 65	28,525 31	28,525 31	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	63,804 47	85,409 30	85,409 30	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 18 2011	3,980 54	5,319 20	5,328 39	9 20	0 00	9 20	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 18 2011	61,158.39	81,725.96	81,867.23	141.28	0.00	141.28	ORD
	Jan 14 2011	Jan 18 2011	61,158.39	81,867.23	81,867.23	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	6,922.82	9,266.96	9,266.96	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	12,208.12	16,313.71	16,341.91	28.20	0.00	28.20	ORD
	Jan 14 2011	Jan 18 2011	12,208.12	16,341.91	16,341.91	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	3,103.77	4,154.74	4,154.74	(0.00)	0.00	(0.00)	ORD
	Jan 14 2011	Jan 18 2011	5,322.79	7,125.14	7,125.14	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	7,637.53	10,223.67	10,223.67	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	93,846.91	125,407.63	125,624.41	216.79	0.00	216.79	ORD
	Jan 14 2011	Jan 18 2011	93,846.91	125,624.41	125,624.41	0.00	0.00	0.00	ORD
HONG KONG DOLLAR	Jan 14 2011	Jan 18 2011	29,550.75	3,799.42	3,799.42	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	23,970.71	3,081.98	3,081.98	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	12,475.98	1,604.07	1,604.07	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	59,097.84	7,598.37	7,598.37	(0.00)	0.00	(0.00)	ORD
	Jan 14 2011	Jan 18 2011	28,025.84	3,603.36	3,603.36	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	33,433.35	4,298.62	4,298.62	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	13,042.65	1,676.93	1,676.93	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	62,930.60	8,091.16	8,091.16	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	1,225,528.02	157,640.40	157,569.45	70.96	0.00	70.96	ORD
	Jan 14 2011	Jan 18 2011	31,960.93	4,109.30	4,109.30	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	357,139.38	45,918.37	45,918.37	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	56,536.37	7,269.03	7,269.03	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	55,896.62	7,186.78	7,186.78	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	630,941.11	81,158.33	81,121.80	36.53	0.00	36.53	ORD
	Jan 14 2011	Jan 18 2011	52,617.71	6,765.20	6,765.20	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	24,081.73	3,096.25	3,096.25	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	46,087.63	5,925.61	5,925.61	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	29,930.36	3,848.23	3,848.23	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	203,994.38	26,239.92	26,228.11	11.81	0.00	11.81	ORD
	Jan 14 2011	Jan 18 2011	16,140.91	2,075.28	2,075.28	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	43,025.23	5,531.87	5,531.87	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	12,056.37	1,550.12	1,550.12	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	61,674.48	7,929.65	7,929.65	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 18 2011	83,927.46	10,790.78	10,790.78	(0.00)	0.00	(0.00)	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 18 2011	83,927 46	10,790 78	10,790 78	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	12,071 37	1,552 05	1,552 05	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	14,223 87	1,828 80	1,828 80	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	120,254 30	15,461 42	15,461 42	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	71,992 14	9,256 22	9,256 22	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	1,219,536 49	156,869 71	156,799 10	70 61	0 00	70 61	ORD
	Jan 14 2011	Jan 18 2011	10,934 06	1,405 82	1,405 82	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	10,934 06	1,405 82	1,405 82	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	28,136 87	3,617 63	3,617 63	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	41,953 74	5,394 11	5,394 11	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	28,020 83	3,602 71	3,602 71	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	32,521 58	4,181 39	4,181 39	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	85,993 82	11,056 46	11,056 46	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	258,165 64	33,193 05	33,193 05	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	265,339 53	34,115 42	34,115 42	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	373,210 89	47,984 73	47,984 73	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	373,210 89	47,984 73	47,984 73	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	36,046 08	4,634 54	4,634 54	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 18 2011	27,867 29	3,582 97	3,582 97	0 00	0 00	0 00	ORD
AUSTRALIAN DOLLAR	Jan 14 2011	Jan 19 2011	9,693 25	9,688 79	9,688 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	13,320 23	13,314 10	13,314 10	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	16,238 73	16,231 26	16,231 26	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	15,036 96	15,030 04	15,030 04	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	6,436 73	6,433 77	6,433 77	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	31,858 63	31,843 98	31,843 98	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	19,085 84	18,871 13	19,077 06	205 94	0 00	205 94	ORD
	Jan 14 2011	Jan 19 2011	19,085 84	19,077 06	19,077 06	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	65,924 04	65,893 72	65,893 72	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,469 88	10,465 06	10,465 06	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,177 88	10,173 20	10,173 20	0 00	0 00	0 00	ORD

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	146,244 26	146,176 99	146,176 99	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	28,780 72	28,767 48	28,767 48	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,829 36	13,823 00	13,823 00	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,973 61	11,968 10	11,968 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,045 59	13,039 59	13,039 59	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,653 07	9,648 63	9,648 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,768 10	23,757.17	23,757 17	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	20,343 81	20,334 45	20,334 45	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,489 24	10,484 42	10,484 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,876 22	13,869 84	13,869 84	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	18,244.44	18,236 05	18,236 05	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	40,290 88	40,272 35	40,272 35	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	40,290 88	40,272 35	40,272 35	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	28,346 69	28,027 79	28,333 65	305 86	0 00	305 86	ORD
Jan 14 2011	Jan 19 2011	25,305.15	25,293 51	25,293 51	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	25,305.15	25,020 47	25,293 51	273 04	0 00	273 04	ORD
Jan 14 2011	Jan 19 2011	45,487 55	45,466.63	45,466 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	134,446 63	134,384 79	134,384 79	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	21,789 86	21,779 84	21,779 84	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,072 93	10,068 30	10,068 30	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	24,615 61	24,604 29	24,604 29	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	17,216 57	17,208 65	17,208.65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	48,161 89	48,139 74	48,139 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	48,161 89	48,139 74	48,139 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	100,455 28	100,409 07	100,409 07	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	100,455 28	100,409 07	100,409 07	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,286 82	7,283 47	7,283 47	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,322 12	12,316 45	12,316 45	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,714 83	11,583 04	11,709 44	126 40	0 00	126 40	ORD
Jan 14 2011	Jan 19 2011	11,714 83	11,709 44	11,709 44	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	16,238 81	16,231 34	16,231 34	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	16,238 81	16,056 12	16,231 34	175 22	0 00	175 22	ORD
Jan 14 2011	Jan 19 2011	66,510 73	66,480 13	66,480 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	66,510 73	65,762 48	66,480 13	717 65	0 00	717 65	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CANADIAN DOLLAR	Jan 14 2011	Jan 19 2011	12,018 00	12,125 31	12,063 60	(61 71)	0 00	(61 71)	ORD
	Jan 14 2011	Jan 19 2011	12,018 00	12,063 60	12,063 60	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,003 75	7,030 32	7,030 32	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,003 75	7,066 29	7,030 32	(35 96)	0 00	(35 96)	ORD
	Jan 14 2011	Jan 19 2011	2,473 62	2,495 71	2,483 01	(12 70)	0 00	(12 70)	ORD
	Jan 14 2011	Jan 19 2011	2,473 62	2,483 01	2,483 01	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	20,791 21	20,976 86	20,870 10	(106 76)	0 00	(106 76)	ORD
	Jan 14 2011	Jan 19 2011	20,791 21	20,870 10	20,870 10	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	4,509 48	4,549 75	4,526 59	(23 16)	0 00	(23 16)	ORD
	Jan 14 2011	Jan 19 2011	4,509 48	4,526 59	4,526 59	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	17,694 42	17,852 41	17,761 56	(90 86)	0 00	(90 86)	ORD
	Jan 14 2011	Jan 19 2011	17,694 42	17,761 56	17,761 56	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	46,173 59	46,585 88	46,348 79	(237 09)	0 00	(237 09)	ORD
	Jan 14 2011	Jan 19 2011	46,173 59	46,348 79	46,348 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	9,847 46	9,935 39	9,884 82	(50 56)	0 00	(50 56)	ORD
	Jan 14 2011	Jan 19 2011	9,847 46	9,884 82	9,884 82	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	3,975 99	4,011 49	3,991 08	(20 42)	0 00	(20 42)	ORD
	Jan 14 2011	Jan 19 2011	3,975 99	3,991 08	3,991 08	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	86,782 77	87,557 66	87,112 05	(445 61)	0 00	(445 61)	ORD
	Jan 14 2011	Jan 19 2011	86,782 77	87,112 05	87,112 05	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,900 97	7,971 52	7,930 95	(40 57)	0 00	(40 57)	ORD
	Jan 14 2011	Jan 19 2011	7,900 97	7,930 95	7,930 95	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	24,357 09	24,449 51	24,449 51	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	24,357 09	24,574 58	24,449 51	(125 07)	0 00	(125 07)	ORD
	Jan 14 2011	Jan 19 2011	18,301 09	18,370 53	18,370 53	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	18,301 09	18,464 50	18,370 53	(93 97)	0 00	(93 97)	ORD
	Jan 14 2011	Jan 19 2011	48,411 10	48,594 79	48,594 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	48,411 10	48,843 36	48,594 79	(248 58)	0 00	(248 58)	ORD
	Jan 14 2011	Jan 19 2011	6,802 70	6,828 51	6,828 51	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	6,802 70	6,863 44	6,828 51	(34 93)	0 00	(34 93)	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	60,923 27	61,154 43	61,154 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	60,923 27	61,467 26	61,154 43	(312 82)	0 00	(312 82)	ORD
Jan 14 2011	Jan 19 2011	2,883 72	2,909 47	2,894 66	(14 81)	0 00	(14 81)	ORD
Jan 14 2011	Jan 19 2011	2,883 72	2,894 66	2,894 66	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	21,046 26	21,126 12	21,126 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	21,046 26	21,234 18	21,126 12	(108 07)	0 00	(108 07)	ORD
Jan 14 2011	Jan 19 2011	102,249 54	102,637 51	102,637 51	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	102,249 54	103,162 53	102,637 51	(525 02)	0 00	(525 02)	ORD
Jan 14 2011	Jan 19 2011	112,332 88	113,335 90	112,759 11	(576 80)	0 00	(576 80)	ORD
Jan 14 2011	Jan 19 2011	112,332 88	112,759 11	112,759 11	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	21,887 47	21,970 52	21,970 52	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	21,887 47	22,082 90	21,970 52	(112 39)	0 00	(112 39)	ORD
Jan 14 2011	Jan 19 2011	87,951 13	88,736 45	88,284 84	(451 61)	0 00	(451 61)	ORD
Jan 14 2011	Jan 19 2011	87,951 13	88,284 84	88,284 84	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,378 09	12,425 06	12,425 06	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,378 09	12,488 61	12,425 06	(63 56)	0 00	(63 56)	ORD
Jan 14 2011	Jan 19 2011	4,677 17	4,718 93	4,694 92	(24 02)	0 00	(24 02)	ORD
Jan 14 2011	Jan 19 2011	4,677 17	4,694 92	4,694 92	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,678 17	4,695 92	4,695 92	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,678 17	4,719 94	4,695 92	(24 02)	0 00	(24 02)	ORD
Jan 14 2011	Jan 19 2011	17,120 68	17,273 55	17,185 64	(87 91)	0 00	(87 91)	ORD
Jan 14 2011	Jan 19 2011	17,120 68	17,185 64	17,185 64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	29,310 43	29,572 14	29,421 64	(150 50)	0 00	(150 50)	ORD
Jan 14 2011	Jan 19 2011	29,310 43	29,421 64	29,421 64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	22,810 68	23,014 36	22,897 23	(117 13)	0 00	(117 13)	ORD
Jan 14 2011	Jan 19 2011	22,810 68	22,897 23	22,897 23	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,829 96	3,844 49	3,844 49	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,829 96	3,864 16	3,844 49	(19 67)	0 00	(19 67)	ORD
Jan 14 2011	Jan 19 2011	4,599 15	4,616 60	4,616 60	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,599 15	4,640 22	4,616 60	(23 62)	0 00	(23 62)	ORD
Jan 14 2011	Jan 19 2011	5,597 40	5,647 38	5,618 64	(28 74)	0 00	(28 74)	ORD
Jan 14 2011	Jan 19 2011	5,597 40	5,618 64	5,618 64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	57,923 45	58,440 65	58,143 23	(297 42)	0 00	(297 42)	ORD
Jan 14 2011	Jan 19 2011	57,923 45	58,143 23	58,143 23	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	16,390 10	16,452 29	16,452 29	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	16,390 10	16,536 45	16,452 29	(84 16)	0 00	(84 16)	ORD
Jan 14 2011	Jan 19 2011	21,386 35	21,577 31	21,467 50	(109 81)	0 00	(109 81)	ORD
Jan 14 2011	Jan 19 2011	21,386 35	21,467 50	21,467 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	38,934.70	39,082 43	39,082 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	38,934 70	39,282 35	39,082 43	(199 92)	0 00	(199 92)	ORD
Jan 14 2011	Jan 19 2011	3,262 82	3,275 20	3,275 20	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,262 82	3,291 95	3,275 20	(16 75)	0 00	(16.75)	ORD
Jan 14 2011	Jan 19 2011	6,577 64	6,602 60	6,602 60	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,577 64	6,636 37	6,602 60	(33 77)	0 00	(33 77)	ORD
Jan 14 2011	Jan 19 2011	6,584 64	6,643 43	6,609 62	(33 81)	0 00	(33 81)	ORD
Jan 14 2011	Jan 19 2011	6,584 64	6,609 62	6,609 62	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,561 89	7,590 58	7,590 58	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,561 89	7,629 41	7,590 58	(38 83)	0 00	(38 83)	ORD
Jan 14 2011	Jan 19 2011	32,176 02	32,298 11	32,298 11	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	32,176 02	32,463 32	32,298 11	(165 22)	0 00	(165 22)	ORD
Jan 14 2011	Jan 19 2011	127,529 83	128,668 55	128,013 72	(654 83)	0 00	(654 83)	ORD
Jan 14 2011	Jan 19 2011	127,529 83	128,013 72	128,013 72	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	61,167 29	61,713 45	61,399 38	(314 08)	0 00	(314 08)	ORD
Jan 14 2011	Jan 19 2011	61,167 29	61,399 38	61,399 38	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,471.12	4,488.09	4,488 09	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,471.12	4,511 04	4,488 09	(22 96)	0 00	(22 96)	ORD
Jan 14 2011	Jan 19 2011	4,493 12	4,510 17	4,510 17	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,239 81	3,268 74	3,252 10	(16 64)	0 00	(16 64)	ORD
Jan 14 2011	Jan 19 2011	3,239 81	3,252 10	3,252 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,959 24	13,008 41	13,008 41	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,959 24	13,074 95	13,008.41	(66 54)	0 00	(66 54)	ORD
Jan 14 2011	Jan 19 2011	20,927 23	21,114 09	21,006 63	(107 46)	0 00	(107 46)	ORD
Jan 14 2011	Jan 19 2011	20,927 23	21,006 63	21,006 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	48,473 13	48,657 05	48,657 05	0 00	0 00	0 00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	48,473 13	48,905 95	48,657 05	(248 90)	0 00	(248 90)	ORD
Jan 14 2011	Jan 19 2011	45,525 38	45,698 12	45,698 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	45,525 38	45,931 88	45,698 12	(233 76)	0 00	(233 76)	ORD
Jan 14 2011	Jan 19 2011	3,721 93	3,755 16	3,736 05	(19 11)	0 00	(19 11)	ORD
Jan 14 2011	Jan 19 2011	3,721 93	3,736 05	3,736 05	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	27,719 94	27,825 12	27,825 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	27,719 94	27,967 45	27,825 12	(142 33)	0 00	(142 33)	ORD
Jan 14 2011	Jan 19 2011	11,839 97	11,884 89	11,884 89	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,839 97	11,945 69	11,884 89	(60 80)	0 00	(60 80)	ORD
Jan 14 2011	Jan 19 2011	34,184 55	34,314 26	34,314 26	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	34,184 55	34,489 79	34,314 26	(175 53)	0 00	(175 53)	ORD
Jan 14 2011	Jan 19 2011	4,417 10	4,433 86	4,433 86	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,417 10	4,456 54	4,433 86	(22 68)	0 00	(22 68)	ORD
Jan 14 2011	Jan 19 2011	118,609 60	119,668 67	119,059 64	(609 03)	0 00	(609 03)	ORD
Jan 14 2011	Jan 19 2011	118,609 60	119,059 64	119,059 64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,888 70	10,985 93	10,930 02	(55 91)	0 00	(55 91)	ORD
Jan 14 2011	Jan 19 2011	10,888 70	10,930 02	10,930 02	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,813 20	8,891 89	8,846 64	(45 25)	0 00	(45 25)	ORD
Jan 14 2011	Jan 19 2011	8,813 20	8,846 64	8,846 64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,377 34	5,425 35	5,397 74	(27 61)	0 00	(27 61)	ORD
Jan 14 2011	Jan 19 2011	5,377 34	5,397 74	5,397 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,368 34	5,416 27	5,388 71	(27 57)	0 00	(27 57)	ORD
Jan 14 2011	Jan 19 2011	5,368 34	5,388 71	5,388 71	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,373 34	5,421 32	5,393 73	(27 59)	0 00	(27 59)	ORD
Jan 14 2011	Jan 19 2011	5,373 34	5,393 73	5,393 73	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	96,808 44	97,672 85	97,175 76	(497 09)	0 00	(497 09)	ORD
Jan 14 2011	Jan 19 2011	36,860 97	37,190 10	37,000 83	(189 27)	0 00	(189 27)	ORD
Jan 14 2011	Jan 19 2011	36,860 97	37,000 83	37,000 83	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,355 43	8,387 13	8,387 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,355 43	8,430 04	8,387 13	(42 90)	0 00	(42 90)	ORD
Jan 14 2011	Jan 19 2011	8,622 16	8,654 88	8,654 88	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,622 16	8,699 15	8,654 88	(44 27)	0 00	(44 27)	ORD
Jan 14 2011	Jan 19 2011	12,640 66	12,688 62	12,688 62	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,640 66	12,753 53	12,688 62	(64 91)	0 00	(64 91)	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	23,266 82	23,355 10	23,355 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,266 82	23,474 57	23,355 10	(119 47)	0 00	(119 47)	ORD
Jan 14 2011	Jan 19 2011	4,265 07	4,303 15	4,281 25	(21 90)	0 00	(21 90)	ORD
Jan 14 2011	Jan 19 2011	4,265 07	4,281 25	4,281 25	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	20,089 03	20,165 25	20,165 25	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	20,089 03	20,268 41	20,165 25	(103 15)	0 00	(103 15)	ORD
Jan 14 2011	Jan 19 2011	7,271 32	7,298 91	7,298 91	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,271 32	7,336 25	7,298 91	(37 34)	0 00	(37 34)	ORD
Jan 14 2011	Jan 19 2011	6,261 57	6,317 48	6,285 33	(32 15)	0 00	(32 15)	ORD
Jan 14 2011	Jan 19 2011	6,261 57	6,285 33	6,285 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,321 06	4,359 64	4,337 46	(22 19)	0 00	(22 19)	ORD
Jan 14 2011	Jan 19 2011	4,321 06	4,337 46	4,337 46	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,946 99	24,037 85	24,037 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,946 99	24,160 81	24,037 85	(122 96)	0 00	(122 96)	ORD
Jan 14 2011	Jan 19 2011	65,006 23	65,252 88	65,252 88	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	65,006 23	65,586 67	65,252 88	(333 79)	0 00	(333 79)	ORD
Jan 14 2011	Jan 19 2011	8,390 10	8,465 02	8,421 94	(43 08)	0 00	(43 08)	ORD
Jan 14 2011	Jan 19 2011	8,390 10	8,421 94	8,421 94	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,410 35	13,530 09	13,461 23	(68 86)	0 00	(68 86)	ORD
Jan 14 2011	Jan 19 2011	13,410 35	13,461 23	13,461 23	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,209 30	5,229 07	5,229 07	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,209 30	5,255 81	5,229 07	(26 75)	0 00	(26 75)	ORD
Jan 14 2011	Jan 19 2011	8,403 10	8,434 98	8,434 98	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,403 10	8,478 13	8,434 98	(43 15)	0 00	(43 15)	ORD
Jan 14 2011	Jan 19 2011	3,603 90	3,636 08	3,617 57	(18 51)	0 00	(18 51)	ORD
Jan 14 2011	Jan 19 2011	3,603 90	3,617 57	3,617 57	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	17,751 45	17,909 95	17,818 80	(91 15)	0 00	(91 15)	ORD
Jan 14 2011	Jan 19 2011	17,751 45	17,818 80	17,818 80	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,167 04	8,198 03	8,198 03	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,167 04	8,239 96	8,198 03	(41 94)	0 00	(41 94)	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period	
Jan 14 2011	Jan 19 2011	10,288 58	10,327 62	10,327 62	0.00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	10,288 58	10,380 45	10,327 62	(52 83)	0 00	(52 83)	ORD	
Jan 14 2011	Jan 19 2011	11,340 83	11,442 09	11,383 86	(58 23)	0 00	(58 23)	ORD	
Jan 14 2011	Jan 19 2011	11,340 83	11,383.86	11,383 86	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	12,246 83	12,293 30	12,293 30	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	12,246 83	12,356 18	12,293 30	(62 88)	0 00	(62 88)	ORD	
Jan 14 2011	Jan 19 2011	20,966 66	21,046 21	21,046 21	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	20,966 66	21,153 87	21,046 21	(107 66)	0 00	(107 66)	ORD	
Jan 14 2011	Jan 19 2011	16,492 12	16,554 70	16,554 70	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	31,308 87	31,588 43	31,427 67	(160 76)	0 00	(160 76)	ORD	
Jan 14 2011	Jan 19 2011	31,308 87	31,427 67	31,427 67	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	6,134 53	6,189 31	6,157 81	(31 50)	0 00	(31 50)	ORD	
Jan 14 2011	Jan 19 2011	6,134 53	6,157 81	6,157 81	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	56,012 99	56,225.52	56,225 52	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	56,012 99	56,513 13	56,225 52	(287 61)	0 00	(287 61)	ORD	
Jan 14 2011	Jan 19 2011	62,037 74	62,591 68	62,273 13	(318 55)	0 00	(318 55)	ORD	
Jan 14 2011	Jan 19 2011	62,037 74	62,273 13	62,273 13	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	144,568 21	145,116 75	145,116 75	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	6,957.78	7,019 91	6,984 18	(35 73)	0 00	(35 73)	ORD	
Jan 14 2011	Jan 19 2011	6,957 78	6,984 18	6,984 18	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	3,610 89	3,643 13	3,624 59	(18 54)	0 00	(18 54)	ORD	
Jan 14 2011	Jan 19 2011	3,610 89	3,624 59	3,624 59	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	10,154 54	10,245 21	10,193 07	(52 14)	0 00	(52 14)	ORD	
Jan 14 2011	Jan 19 2011	10,154 54	10,193 07	10,193 07	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	13,171 29	13,288 90	13,221 27	(67 63)	0 00	(67 63)	ORD	
Jan 14 2011	Jan 19 2011	13,171 29	13,221 27	13,221 27	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	16,090 02	16,151 07	16,151 07	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	16,090 02	16,233 69	16,151 07	(82 62)	0 00	(82 62)	ORD	
Jan 14 2011	Jan 19 2011	5,027 26	5,072 15	5,046 34	(25 81)	0 00	(25 81)	ORD	
Jan 14 2011	Jan 19 2011	5,027 26	5,046 34	5,046 34	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	60,943 58	61,174 82	61,174 82	0 00	0 00	0 00	ORD	
Jan 14 2011	Jan 19 2011	60,943 58	61,487 75	61,174 82	(312 93)	0 00	(312 93)	ORD	
DANISH KRONER	Jan 14 2011	Jan 19 2011	720,000 00	129,139 87	130,039 27	(899 40)	0.00	(899 40)	ORD
	Jan 14 2011	Jan 19 2011	61,621 18	11,129 41	11,129 41	0 00	0 00	0 00	ORD

Danish Kroner

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	142,250.80	25,691.93	25,691.93	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	57,386.54	10,364.59	10,364.59	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	58,252.79	10,521.04	10,521.04	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	50,748.88	9,165.76	9,165.76	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	102,522.94	18,516.68	18,516.68	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	78,893.87	14,249.03	14,249.03	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	56,667.91	10,234.80	10,234.80	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	104,698.32	18,909.57	18,909.57	0.00	0.00	0.00	ORD
EURO	Jan 14 2011	Jan 19 2011	5,691.00	7,659.23	7,659.23	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	14,074.25	18,941.83	18,941.83	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	10,893.25	14,660.68	14,660.68	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	71,578.00	96,333.25	96,333.25	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	7,224.24	9,722.74	9,722.74	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	15,775.23	21,231.09	21,231.09	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	5,438.74	7,319.73	7,319.73	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	6,659.99	8,963.35	8,963.35	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	6,659.99	8,899.75	8,963.35	63.60	0.00	63.60	ORD
	Jan 14 2011	Jan 19 2011	13,432.46	18,078.08	18,078.08	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	11,794.96	15,761.61	15,874.25	112.64	0.00	112.64	ORD
	Jan 14 2011	Jan 19 2011	11,794.96	15,874.25	15,874.25	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	12,638.96	17,010.14	17,010.14	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	20,453.92	27,527.91	27,527.91	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	34,068.09	45,850.54	45,850.54	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	22,950.92	30,888.50	30,888.50	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	13,519.71	18,195.50	18,195.50	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	8,947.44	12,041.91	12,041.91	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	64,079.76	85,629.78	86,241.75	611.96	0.00	611.96	ORD
	Jan 14 2011	Jan 19 2011	64,079.76	86,241.75	86,241.75	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	13,208.17	17,776.22	17,776.22	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	170,948.97	230,071.67	230,071.67	0.00	0.00	0.00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	6,848 21	9,216 66	9,216 66	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,182 96	8,321 34	8,321 34	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,771 15	11,720 89	11,804 65	83 76	0 00	83 76	ORD
Jan 14 2011	Jan 19 2011	8,771 15	11,804 65	11,804 65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,817 15	18,595 81	18,595 81	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,817 15	18,463 86	18,595.81	131 95	0 00	131 95	ORD
Jan 14 2011	Jan 19 2011	49,773.10	66,511 79	66,987 13	475 33	0 00	475 33	ORD
Jan 14 2011	Jan 19 2011	49,773 10	66,987 13	66,987 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,594 13	15,603 96	15,603 96	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,862.19	10,581 33	10,581 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	19,633 76	26,424 10	26,424 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	57,276 52	77,085 60	77,085 60	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	57,276 52	76,538 61	77,085 60	546 99	0 00	546 99	ORD
Jan 14 2011	Jan 19 2011	41,798 02	56,253 87	56,253 87	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	61,279 52	82,473 04	82,473 04	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	61,279 52	81,887 82	82,473 04	585 22	0 00	585 22	ORD
Jan 14 2011	Jan 19 2011	10,592 61	14,154 91	14,256 06	101 16	0 00	101 16	ORD
Jan 14 2011	Jan 19 2011	13,776 61	18,541 25	18,541 25	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,813.68	6,478 49	6,478 49	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,386 09	15,323 97	15,323 97	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	11,690.34	15,733 44	15,733 44	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	128,024 22	172,301 40	172,301 40	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,223 09	12,324 82	12,412 90	88 08	0 00	88 08	ORD
Jan 14 2011	Jan 19 2011	9,223 09	12,412 90	12,412 90	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,569 34	12,878 90	12,878 90	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,796 92	10,493 49	10,493 49	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,796 92	10,419 02	10,493 49	74 46	0 00	74 46	ORD
Jan 14 2011	Jan 19 2011	8,949 84	12,045 14	12,045 14	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	68,498 31	92,188 45	92,188 45	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	5,602 16	7,486 17	7,539 67	53 50	0 00	53 50	ORD
Jan 14 2011	Jan 19 2011	5,602 16	7,539 67	7,539 67	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	32,858 03	44,221 98	44,221 98	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,418 41	7,292 37	7,292 37	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,418 41	7,240 62	7,292 37	51 75	0 00	51 75	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	33,621.28	45,249.20	45,249.20	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	8,390.05	11,291.75	11,291.75	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	12,058.30	16,228.66	16,228.66	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	4,499.65	6,055.85	6,055.85	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	15,429.80	20,766.20	20,766.20	(0.00)	0.00	(0.00)	ORD
Jan 14 2011	Jan 19 2011	4,467.89	6,013.11	5,970.44	42.67	0.00	42.67	ORD
Jan 14 2011	Jan 19 2011	5,629.89	7,576.99	7,576.99	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	43,864.54	59,035.09	59,035.09	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	35,618.29	47,936.88	47,936.88	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	35,618.29	47,936.88	47,936.88	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	11,721.01	15,774.72	15,774.72	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	9,357.26	12,593.47	12,593.47	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	40,557.04	54,583.69	54,583.69	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	40,557.04	54,196.37	54,583.69	387.32	0.00	387.32	DRD
Jan 14 2011	Jan 19 2011	19,563.77	26,329.90	26,329.90	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	41,544.96	55,913.28	55,913.28	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	41,544.96	55,913.28	55,913.29	(0.00)	0.00	(0.00)	ORD
Jan 14 2011	Jan 19 2011	62,970.46	84,748.79	84,748.79	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	54,412.96	73,231.68	73,231.68	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	60,494.71	81,416.80	81,416.80	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	60,494.71	80,839.08	81,416.80	577.72	0.00	577.72	ORD
Jan 14 2011	Jan 19 2011	13,355.99	17,975.16	17,975.16	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	15,280.22	20,564.88	20,564.88	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	14,920.97	20,081.39	20,081.39	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	16,360.97	21,863.16	22,019.41	156.25	0.00	156.25	ORD
Jan 14 2011	Jan 19 2011	16,360.97	22,019.41	22,019.41	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	100,320.10	135,015.81	135,015.81	0.00	0.00	0.00	DRD
Jan 14 2011	Jan 19 2011	50,553.55	68,037.50	68,037.50	(0.00)	0.00	(0.00)	ORD
Jan 14 2011	Jan 19 2011	50,553.55	68,037.50	68,037.50	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	4,838.35	6,511.69	6,511.69	0.00	0.00	0.00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	1,121 90	1,509 91	1,509 91	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,479 45	14,103 77	14,103 77	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,643 18	12,978 27	12,978 27	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	60,716 97	81,136 09	81,715 93	579 85	0 00	579 85	ORD
Jan 14 2011	Jan 19 2011	13,453 43	18,106 30	18,106 30	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,366 16	12,605 45	12,605.45	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	135,536 06	181,116 84	182,411 21	1,294 37	0 00	1,294 37	ORD
Jan 14 2011	Jan 19 2011	135,536 06	182,411 21	182,411 21	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,273 16	12,480 28	12,480 28	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,851 16	14,604 03	14,604 03	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,851 16	14,500 41	14,604 03	103 63	0 00	103 63	ORD
Jan 14 2011	Jan 19 2011	8,474 39	11,405 26	11,405 26	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	17,886 53	24,072 59	24,072.59	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,759 28	31,976 43	31,976 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,816 82	10,520 27	10,520 27	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,816 82	10,445 62	10,520 27	74 65	0 00	74 65	ORD
Jan 14 2011	Jan 19 2011	90,814 87	122,223 19	122,223 19	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,466 62	14,086 50	14,086 50	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	14,612 35	19,666 03	19,666 03	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	14,612 35	19,526 48	19,666 03	139 55	0 00	139 55	ORD
Jan 14 2011	Jan 19 2011	11,169 60	15,032 61	15,032 61	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	60,318 90	81,180 19	81,180 19	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	743 13	1,000 14	1,000 14	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	7,607 29	10,238 27	10,238 27	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	41,251 82	55,518 76	55,518 76	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,676 54	10,331 47	10,331 47	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,879 33	11,950 25	11,950 25	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	16,599 41	22,340 32	22,340 32	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	19,139 66	25,759 11	25,759 11	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	18,240 37	24,548 80	24,548 80	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,367 14	4,531.67	4,531 67	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,600 56	12,920 91	12,920 91	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,778 81	18,544.21	18,544 21	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	13,778 81	18,544.21	18,544 21	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	13,399 81	18,034 13	18,034 13	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	5,243 02	7,056 32	7,056 32	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,469 04	15,435 61	15,435 61	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,469 04	15,435 61	15,435 61	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 19 2011	12,579 04	16,809 37	16,929 50	120 13	0 00	120 13	ORD
	Jan 14 2011	Jan 19 2011	12,579 04	16,929 50	16,929 50	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,121 04	13,621 40	13,621 40	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	51,637 66	69,496 55	69,496 55	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	8,389 54	11,291 06	11,291 06	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	8,389 54	11,210 94	11,291 06	80 12	0 00	80 12	ORD
	Jan 14 2011	Jan 19 2011	10,650 77	14,334 34	14,334 34	0 00	0 00	0 00	ORD
JAPANESE YEN	Jan 14 2011	Jan 19 2011	227,040 00	2,766 39	2,766 39	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	1,558,273 00	18,986 93	18,986 93	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	978,305 00	11,920 26	11,920 26	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	297,985 00	3,630 83	3,630 83	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	297,985 00	3,598 42	3,630 83	32 41	0 00	32 41	ORD
	Jan 14 2011	Jan 19 2011	924,162 00	11,260 54	11,260 54	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	924,162 00	11,160 03	11,260 54	100 52	0 00	100 52	ORD
	Jan 14 2011	Jan 19 2011	1,790,980 00	21,822 38	21,822 38	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	1,790,980 00	21,627 58	21,822 38	194 79	0 00	194 79	ORD
	Jan 14 2011	Jan 19 2011	983,172 00	11,979 56	11,979 56	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	983,172 00	11,979 56	11,979 56	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	2,890,256 00	35,216 61	35,216 61	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	250,913 00	3,029 98	3,057 28	27 29	0 00	27 29	ORD
	Jan 14 2011	Jan 19 2011	250,913 00	3,057 28	3,057 28	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	1,618,184 00	19,540 93	19,716 93	176 00	0 00	176 00	ORD
	Jan 14 2011	Jan 19 2011	1,618,184 00	19,716 93	19,716 93	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	911,492 00	11,007 03	11,106 17	99 14	0 00	99 14	ORD
	Jan 14 2011	Jan 19 2011	911,492 00	11,106 17	11,106 17	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	1,103,368 00	13,444 10	13,444 10	0 00	0 00	0 00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	1,103,368 00	13,324 09	13,444 10	120 01	0 00	120 01	ORD
Jan 14 2011	Jan 19 2011	405,571 00	4,941 72	4,941 72	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,785,820 00	33,944 10	33,944 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,785,820 00	33,641 11	33,944 10	303 00	0 00	303 00	ORD
Jan 14 2011	Jan 19 2011	768,135 00	9,359 42	9,359 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,321,231 00	16,098 67	16,098 67	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	238,242 00	2,902 88	2,902 88	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	478,084 00	5,773 26	5,825 26	52 00	0 00	52 00	ORD
Jan 14 2011	Jan 19 2011	478,084 00	5,825 26	5,825 26	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	796,040 00	9,699 43	9,699 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	567,432 00	6,913 93	6,913 93	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	567,432 00	6,852 22	6,913 93	61 72	0 00	61 72	ORD
Jan 14 2011	Jan 19 2011	870,152 00	10,602 45	10,602 45	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	278,212 00	3,389 90	3,389 90	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,451,028 00	17,680 20	17,680 20	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	698,122 00	8,506 34	8,506 34	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	698,122 00	8,430 41	8,506 34	75 93	0 00	75 93	ORD
Jan 14 2011	Jan 19 2011	612,107 00	7,391 70	7,458 28	66 58	0 00	66 58	ORD
Jan 14 2011	Jan 19 2011	612,107 00	7,458 28	7,458 28	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	306,054 00	3,729 15	3,729 15	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,057,753 00	25,072 90	25,072 90	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,003,533 00	12,227 65	12,227 65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	518,791 00	6,264 84	6,321 26	56 43	0 00	56 43	ORD
Jan 14 2011	Jan 19 2011	518,791 00	6,321 26	6,321 26	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,696,797 00	20,490 24	20,674 79	184 55	0 00	184 55	ORD
Jan 14 2011	Jan 19 2011	1,696,797 00	20,674 79	20,674 79	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,125,372 00	25,896 81	25,896 81	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,524,767 00	18,578 68	18,578 68	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,524,767 00	18,412 84	18,578 68	165 84	0 00	165 84	ORD
Jan 14 2011	Jan 19 2011	221,572 00	2,699 77	2,699 77	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	221,572 00	2,675 67	2,699 77	24 10	0 00	24 10	ORD
Jan 14 2011	Jan 19 2011	897,424 00	10,934 75	10,934 75	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,651,714 00	32,310 07	32,310 07	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,700,130 00	20,715 40	20,715 40	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	1,058,852.00	12,901.69	12,901.69	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,313,830.00	15,865.60	16,008.49	142.90	0.00	142.90	ORD
Jan 14 2011	Jan 19 2011	1,313,830.00	16,008.49	16,008.49	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,406,246.00	17,134.55	17,134.55	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,320,231.00	16,086.49	16,086.49	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	692,372.00	8,360.97	8,436.28	75.31	0.00	75.31	ORD
Jan 14 2011	Jan 19 2011	692,372.00	8,436.28	8,436.28	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	422,794.00	5,151.58	5,151.58	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	422,794.00	5,105.59	5,151.58	45.99	0.00	45.99	ORD
Jan 14 2011	Jan 19 2011	1,036,181.00	12,625.45	12,625.45	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,036,181.00	12,512.75	12,625.45	112.70	0.00	112.70	ORD
Jan 14 2011	Jan 19 2011	845,077.00	10,296.93	10,296.93	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	547,095.00	6,666.13	6,666.13	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,198,127.00	14,598.70	14,598.70	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,734,703.00	21,136.66	21,136.66	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,434,418.00	17,477.81	17,477.81	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,434,418.00	17,321.80	17,477.81	156.01	0.00	156.01	ORD
Jan 14 2011	Jan 19 2011	5,500,104.00	67,016.57	67,016.57	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	440,077.00	5,362.16	5,362.16	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,760,308.00	21,257.19	21,448.65	191.46	0.00	191.46	ORD
Jan 14 2011	Jan 19 2011	1,760,308.00	21,448.65	21,448.65	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	2,437,226.00	29,696.62	29,696.62	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	2,437,226.00	29,431.54	29,696.62	265.08	0.00	265.08	ORD
Jan 14 2011	Jan 19 2011	1,158,203.00	14,112.24	14,112.24	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	292,751.00	3,535.21	3,567.05	31.84	0.00	31.84	ORD
Jan 14 2011	Jan 19 2011	292,751.00	3,567.05	3,567.05	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,534,269.00	18,694.45	18,694.45	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	2,779,772.00	33,568.07	33,870.41	302.34	0.00	302.34	ORD
Jan 14 2011	Jan 19 2011	2,779,772.00	33,870.41	33,870.41	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	797,472.00	9,716.88	9,716.88	0.00	0.00	0.00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	473,360 00	5,716 22	5,767 70	51 48	0 00	51 48	ORD
Jan 14 2011	Jan 19 2011	473,360 00	5,767 70	5,767 70	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,033,154 00	49,142 37	49,142 37	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	783,137 00	9,457 03	9,542 21	85 18	0 00	85 18	ORD
Jan 14 2011	Jan 19 2011	783,137 00	9,542 21	9,542 21	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	928,162 00	11,309 28	11,309 28	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	305,553 00	3,723 04	3,723 04	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	305,553 00	3,689 81	3,723 04	33 23	0 00	33 23	ORD
Jan 14 2011	Jan 19 2011	2,648,714 00	32,273 52	32,273 52	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	540,195 00	6,523 31	6,582 06	58 75	0 00	58 75	ORD
Jan 14 2011	Jan 19 2011	540,195 00	6,582 06	6,582 06	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,532,428 00	42,657 02	43,041 22	384 20	0 00	384 20	ORD
Jan 14 2011	Jan 19 2011	3,532,428 00	43,041 22	43,041 22	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,179,206 00	14,368 15	14,368 15	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,562,440 00	18,867 77	19,037 71	169 94	0 00	169 94	ORD
Jan 14 2011	Jan 19 2011	1,562,440 00	19,037 71	19,037 71	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,073,162 00	25,260 65	25,260 65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,303,628 00	15,884 19	15,884 19	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,303,628 00	15,742 40	15,884 19	141 79	0 00	141 79	ORD
Jan 14 2011	Jan 19 2011	1,125,197 00	13,587 70	13,710 08	122 38	0 00	122 38	ORD
Jan 14 2011	Jan 19 2011	1,125,197 00	13,710 08	13,710 08	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,412,942 00	17,216 13	17,216 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,412,942 00	17,062 46	17,216 13	153 68	0 00	153 68	ORD
Jan 14 2011	Jan 19 2011	2,371,232 00	28,892 51	28,892 51	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	729,128 00	8,884 13	8,884 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	729,128 00	8,804 83	8,884 13	79 30	0 00	79 30	ORD
Jan 14 2011	Jan 19 2011	671,784 00	8,185 42	8,185 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	686,120 00	8,360 10	8,360 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	686,120 00	8,285 47	8,360 10	74 63	0 00	74 63	ORD
Jan 14 2011	Jan 19 2011	831,145 00	10,127 17	10,127 17	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	351,061 00	4,239 36	4,277 54	38 18	0 00	38 18	ORD
Jan 14 2011	Jan 19 2011	351,061 00	4,277 54	4,277 54	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	598,061 00	7,287 13	7,287 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	598,061 00	7,222 09	7,287 13	65 05	0 00	65 05	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	757,550 00	9,230 44	9,230 44	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	498,647 00	6,075 81	6,075 81	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	813,742 00	9,915 12	9,915 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	813,742 00	9,826 62	9,915 12	88 51	0 00	88 51	ORD
Jan 14 2011	Jan 19 2011	1,235,292 00	15,051 54	15,051 54	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	634,671 00	7,664 18	7,733 21	69 03	0 00	69 03	ORD
Jan 14 2011	Jan 19 2011	634,671 00	7,733 21	7,733 21	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	589,103 00	7,177 98	7,177 98	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	589,103 00	7,113.91	7,177 98	64 07	0 00	64 07	ORD
Jan 14 2011	Jan 19 2011	410,072 00	4,996 56	4,996 56	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	410,072 00	4,951 96	4,996 56	44 60	0 00	44 60	ORD
Jan 14 2011	Jan 19 2011	395,544 00	4,819 55	4,819 55	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	395,544 00	4,776 53	4,819 55	43 02	0 00	43 02	ORD
Jan 14 2011	Jan 19 2011	1,107,554 00	13,495 10	13,495 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,107,554 00	13,374 64	13,495 10	120 46	0 00	120 46	ORD
Jan 14 2011	Jan 19 2011	461,081 00	5,618 09	5,618 09	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,013,298 00	12,346 63	12,346 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	814,643 00	9,926 10	9,926 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	814,643 00	9,837.50	9,926 10	88 60	0 00	88 60	ORD
Jan 14 2011	Jan 19 2011	269,914 00	3,288 79	3,288 79	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	269,914 00	3,259.44	3,288 79	29 36	0 00	29 36	ORD
Jan 14 2011	Jan 19 2011	490,586 00	5,977 59	5,977 59	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	490,586 00	5,924 24	5,977 59	53 36	0 00	53 36	ORD
Jan 14 2011	Jan 19 2011	852,149 00	10,383 10	10,383 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	859,317 00	10,470 43	10,470 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	861,365 00	10,495 39	10,495 39	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	520,091 00	6,337.10	6,337 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	405,404 00	4,939 69	4,939 69	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	405,404 00	4,895 59	4,939 69	44 09	0 00	44 09	ORD
Jan 14 2011	Jan 19 2011	638,137 00	7,775 44	7,775 44	0 00	0 00	0 00	ORD

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	1,321,331 00	16,099 89	16,099.89	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	326,557 00	3,943.45	3,978 97	35 52	0 00	35 52	ORD
Jan 14 2011	Jan 19 2011	326,557 00	3,978 97	3,978 97	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	911,035 00	11,001 51	11,100 60	99 09	0 00	99 09	ORD
Jan 14 2011	Jan 19 2011	911,035 00	11,100 60	11,100 60	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,134,199 00	13,819 76	13,819 76	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,390,236 00	77,862 47	77,862 47	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,101,943 00	13,426 74	13,426 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,628,535 00	19,843 05	19,843 05	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,628,535 00	19,665 92	19,843 05	177 13	0 00	177 13	ORD
Jan 14 2011	Jan 19 2011	3,731,696 00	45,063 35	45,469 22	405 87	0 00	405 87	ORD
Jan 14 2011	Jan 19 2011	3,731,696 00	45,469 22	45,469 22	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	484,510 00	5,903 56	5,903.56	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	484,510 00	5,850.86	5,903 56	52 70	0 00	52 70	ORD
Jan 14 2011	Jan 19 2011	2,223,856.00	27,096 80	27,096 80	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,223,856 00	26,854 92	27,096 80	241 88	0 00	241 88	ORD
Jan 14 2011	Jan 19 2011	7,411,172 00	90,302 17	90,302 17	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,615,482 00	19,684 00	19,684 00	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,258,620 00	15,335 78	15,335 78	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	604,606 00	7,366 88	7,366 88	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	699,455.00	8,522 58	8,522 58	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	699,455 00	8,446 50	8,522 58	76 08	0 00	76 08	ORD
Jan 14 2011	Jan 19 2011	646,463 00	7,876 89	7,876.89	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	646,463 00	7,806 58	7,876 89	70 31	0 00	70 31	ORD
Jan 14 2011	Jan 19 2011	1,413,247 00	17,219 85	17,219 85	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	1,413,247 00	17,219 85	17,219 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	905,408 00	11,032 03	11,032 03	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	905,408 00	10,933 56	11,032 03	98 48	0 00	98 48	ORD
Jan 14 2011	Jan 19 2011	1,004,096 00	12,234 51	12,234 51	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,191,809 00	14,521 72	14,521 72	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,671,688 00	117,845 65	117,845 65	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	830,145 00	10,114 99	10,114 99	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	404,321 00	4,926 49	4,926 49	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	404,321.00	4,882 51	4,926 49	43 98	0 00	43 98	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	776,386 00	9,459 95	9,459.95	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,034,051 00	12,487.03	12,599.50	112 47	0.00	112.47	ORD
Jan 14 2011	Jan 19 2011	1,034,051 00	12,599 50	12,599 50	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,673,608 00	20,392 24	20,392.24	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	517,346 00	6,303 65	6,303.65	0.00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	2,771,218 00	33,766.18	33,766 18	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,249,418 00	15,087 77	15,223 66	135 89	0.00	135 89	ORD
Jan 14 2011	Jan 19 2011	1,249,418 00	15,223 66	15,223 66	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	573,254 00	6,984 87	6,984.87	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,272,973 00	15,510 67	15,510 67	0 00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	6,355,512.00	76,748.12	77,439.37	691 25	0 00	691 25	ORD
Jan 14 2011	Jan 19 2011	6,355,512 00	77,439.37	77,439 37	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,309,404 00	28,139.16	28,139.16	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,309,404 00	27,887 99	28,139.16	251.18	0.00	251 18	ORD
Jan 14 2011	Jan 19 2011	776,136 00	9,456 91	9,456 91	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	690,121.00	8,408.85	8,408 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	690,121 00	8,333 79	8,408 85	75.06	0 00	75 06	ORD
Jan 14 2011	Jan 19 2011	3,265,322.00	39,786 64	39,786.64	(0 00)	0.00	(0.00)	ORD
Jan 14 2011	Jan 19 2011	3,265,322.00	39,786 64	39,786.64	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	884,555 00	10,681.74	10,777 95	96.21	0.00	96 21	ORD
Jan 14 2011	Jan 19 2011	884,555.00	10,777 95	10,777 95	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	491,686 00	5,991.00	5,991.00	0 00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	468,582 00	5,709.48	5,709.48	0 00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	1,147,801 00	13,985.50	13,985 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,147,801 00	13,860.66	13,985 50	124.84	0 00	124 84	ORD
Jan 14 2011	Jan 19 2011	2,295,602 00	27,970 99	27,970 99	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,339,034 00	16,169 96	16,315 59	145 64	0.00	145 64	ORD
Jan 14 2011	Jan 19 2011	1,339,034 00	16,315 59	16,315.59	0.00	0.00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,422,749 00	17,335 63	17,335 63	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	960,335.00	11,701.30	11,701 30	0 00	0.00	0.00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	960,335 00	11,596 85	11,701 30	104 45	0 00	104 45	ORD
Jan 14 2011	Jan 19 2011	550,096 00	6,702 70	6,702 70	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	550,096 00	6,642 87	6,702 70	59 83	0 00	59 83	ORD
Jan 14 2011	Jan 19 2011	1,390,243 00	16,939 56	16,939 56	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,390,243 00	16,788 35	16,939 56	151 21	0 00	151 21	ORD
Jan 14 2011	Jan 19 2011	1,185,958 00	14,450 42	14,450 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,185,958 00	14,321 44	14,450 42	128 99	0 00	128 99	ORD
Jan 14 2011	Jan 19 2011	1,056,935 00	12,763 37	12,878 33	114 96	0 00	114 96	ORD
Jan 14 2011	Jan 19 2011	1,056,935 00	12,878 33	12,878 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,199,310 00	38,982 31	38,982 31	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,199,310 00	38,634 34	38,982 31	347 97	0 00	347 97	ORD
Jan 14 2011	Jan 19 2011	725,460 00	8,839 44	8,839 44	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	725,460 00	8,760 54	8,839 44	78 90	0 00	78 90	ORD
Jan 14 2011	Jan 19 2011	514,090 00	6,263 98	6,263 98	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	259,445 00	3,161 23	3,161 23	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	650,964 00	7,931 74	7,931 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,350,570 00	16,456 16	16,456 16	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,350,570 00	16,309 26	16,456 16	146 89	0 00	146 89	ORD
Jan 14 2011	Jan 19 2011	884,822 00	10,781 20	10,781 20	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	585,302 00	7,068 01	7,131 67	63 66	0 00	63 66	ORD
Jan 14 2011	Jan 19 2011	585,302 00	7,131 67	7,131 67	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,045,358 00	24,921 87	24,921 87	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,044,567 00	12,727 63	12,727 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,044,567 00	12,614 02	12,727 63	113 61	0 00	113 61	ORD
Jan 14 2011	Jan 19 2011	529,368 00	6,392 56	6,450 14	57 58	0 00	57 58	ORD
Jan 14 2011	Jan 19 2011	529,368 00	6,450 14	6,450 14	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	442,220 00	5,340 18	5,388 27	48 10	0 00	48 10	ORD
Jan 14 2011	Jan 19 2011	442,220 00	5,388 27	5,388 27	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,223,089 00	14,769 82	14,902 85	133 03	0 00	133 03	ORD
Jan 14 2011	Jan 19 2011	1,223,089 00	14,902 85	14,902 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	721,626 00	8,792 72	8,792 72	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	721,626 00	8,714 24	8,792 72	78 49	0 00	78 49	ORD
Jan 14 2011	Jan 19 2011	798,426 00	9,728 50	9,728 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	798,426 00	9,641 66	9,728 50	86 84	0 00	86 84	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	576,101 00	6,956 90	7,019 56	62 66	0 00	62 66	ORD
Jan 14 2011	Jan 19 2011	576,101 00	7,019 56	7,019 56	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,152,202 00	14,039 12	14,039 12	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	1,152,202 00	14,039 12	14,039 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	378,291.00	4,609 33	4,609 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	378,291 00	4,609 33	4,609 32	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	382,067 00	4,655 33	4,655 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	592,104 00	7,150 15	7,214 55	64 40	0 00	64 40	ORD
Jan 14 2011	Jan 19 2011	592,104 00	7,214 55	7,214 55	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,575,890 00	19,201 59	19,201 59	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	780,137 00	9,505 66	9,505 66	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	780,137 00	9,420 81	9,505 66	84 85	0 00	84 85	ORD
Jan 14 2011	Jan 19 2011	299,253.00	3,613 73	3,646 28	32 55	0 00	32 55	ORD
Jan 14 2011	Jan 19 2011	299,253 00	3,646 28	3,646 28	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	484,085 00	5,898 38	5,898 38	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	536,427 00	6,536 15	6,536 15	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,894,617 00	23,085 15	23,085 15	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	855,150 00	10,419 66	10,419 66	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	855,150 00	10,326 65	10,419 66	93 01	0 00	93 01	ORD
Jan 14 2011	Jan 19 2011	265,847 00	3,210 33	3,239 24	28 91	0 00	28 91	ORD
Jan 14 2011	Jan 19 2011	265,847 00	3,239 24	3,239 24	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	431,159 00	5,253 50	5,253 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	431,159 00	5,206 61	5,253 50	46 90	0 00	46 90	ORD
Jan 14 2011	Jan 19 2011	287,863 00	3,476.19	3,507 50	31 31	0 00	31 31	ORD
Jan 14 2011	Jan 19 2011	287,863 00	3,507 50	3,507 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	754,799 00	9,114 83	9,196 92	82 10	0 00	82 10	ORD
Jan 14 2011	Jan 19 2011	754,799 00	9,196 92	9,196 92	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,576,926.00	19,214 21	19,214 21	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,576,926 00	19,042 70	19,214 21	171 51	0 00	171 51	ORD
Jan 14 2011	Jan 19 2011	363,064 00	4,384 30	4,423 79	39 49	0 00	39 49	ORD
Jan 14 2011	Jan 19 2011	363,064 00	4,423 79	4,423 79	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	414,072 00	5,045 30	5,045 30	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,409,346 00	41,170 70	41,541.52	370 81	0 00	370 81	ORD
Jan 14 2011	Jan 19 2011	3,409,346 00	41,541 52	41,541 52	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	919,161 00	11,199 61	11,199 61	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,229,734 00	26,925 90	27,168 42	242 51	0 00	242 51	ORD
Jan 14 2011	Jan 19 2011	2,229,734 00	27,168 42	27,168 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,128,947 00	13,755 77	13,755 77	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	559,098 00	6,812 39	6,812 39	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	411,005 00	4,963 23	5,007 93	44 70	0 00	44 70	ORD
Jan 14 2011	Jan 19 2011	411,005 00	5,007 93	5,007 93	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	521,341 00	6,295 63	6,352 33	56 70	0 00	56 70	ORD
Jan 14 2011	Jan 19 2011	521,341 00	6,352 33	6,352 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	7,883,732 00	96,060 12	96,060 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	634,236 00	7,727 91	7,727 91	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	929,788 00	11,329 10	11,329 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,647,904 00	56,632 85	56,632 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	986,493 00	11,912 73	12,020 02	107 30	0 00	107 30	ORD
Jan 14 2011	Jan 19 2011	986,493 00	12,020 02	12,020 02	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	646,013 00	7,871 41	7,871 41	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	646,013 00	7,801 15	7,871 41	70 26	0 00	70 26	ORD
Jan 14 2011	Jan 19 2011	849,149 00	10,254 18	10,346 54	92 36	0 00	92 36	ORD
Jan 14 2011	Jan 19 2011	849,149 00	10,346 54	10,346 54	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,198,843 00	14,607 42	14,607 42	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,742,076 00	21,226 50	21,226 50	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	1,742,076 00	21,037 03	21,226 50	189 47	0 00	189 47	ORD
Jan 14 2011	Jan 19 2011	591,103 00	7,202 35	7,202 35	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	634,111 00	7,726 39	7,726 39	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	634,111 00	7,657 42	7,726 39	68 97	0 00	68 97	ORD
Jan 14 2011	Jan 19 2011	9,187,425 00	111,945 10	111,945 10	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,570,474 00	116,612 40	116,612 40	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,570,474 00	115,571 48	116,612 40	1,040 92	0 00	1,040 92	ORD
Jan 14 2011	Jan 19 2011	6,908,125 00	83,421 39	84,172 74	751 35	0 00	751 35	ORD
Jan 14 2011	Jan 19 2011	7,155,025 00	87,181 12	87,181 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,026,578 00	146,539 04	146,539 04	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,584,241 00	67,434 38	68,041 74	607 36	0 00	607 36	ORD
Jan 14 2011	Jan 19 2011	5,584,241 00	68,041 74	68,041 74	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,691,321 00	56,651 62	57,161 87	510 25	0 00	510 25	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	4,691,321 00	57,161 87	57,161.87	0 00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	5,704,373 00	69,505.50	69,505.50	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	4,291,465.00	52,289.78	52,289 78	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,291,465.00	52,289 78	52,289.79	(0 00)	0 00	(0.00)	ORD
Jan 14 2011	Jan 19 2011	16,780,629 00	204,465 25	204,465.25	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	8,696,539 00	105,963.85	105,963 85	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	8,696,539 00	105,017 98	105,963 85	945 87	0 00	945 87	ORD
Jan 14 2011	Jan 19 2011	5,522,466 00	66,688 40	67,289 04	600.64	0 00	600.64	ORD
Jan 14 2011	Jan 19 2011	5,522,466 00	67,289.04	67,289 04	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,843,665.00	34,648 92	34,648 92	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,997,781.00	36,200.71	36,526.76	326 05	0.00	326.05	ORD
Jan 14 2011	Jan 19 2011	2,997,781 00	36,526 76	36,526 76	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,776,988 00	167,867.09	167,867.09	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	13,776,988.00	166,368.65	167,867.09	1,498.44	0 00	1,498.44	ORD
Jan 14 2011	Jan 19 2011	2,390,555 00	29,127 96	29,127 96	(0 00)	0.00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	2,390,555 00	29,127.96	29,127 96	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,212,387 00	26,957 05	26,957 05	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,212,387 00	26,716 42	26,957.05	240 63	0 00	240.63	ORD
Jan 14 2011	Jan 19 2011	2,998,859 00	36,539.90	36,539 90	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	2,998,859.00	36,213 73	36,539 90	326.17	0 00	326.17	ORD
Jan 14 2011	Jan 19 2011	2,741,849.00	33,110.12	33,408 33	298.21	0 00	298.21	ORD
Jan 14 2011	Jan 19 2011	2,741,849 00	33,408 33	33,408 33	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,508,829 00	42,753 68	42,753 68	0 00	0.00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,613,893 00	31,849.24	31,849.24	0.00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,613,893 00	31,564.94	31,849.24	284 30	0 00	284 30	ORD
Jan 14 2011	Jan 19 2011	2,464,931 00	30,034.20	30,034 20	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,163,379 00	26,359.91	26,359 91	0 00	0 00	0.00	ORD
Jan 14 2011	Jan 19 2011	3,709,119 00	44,790.71	45,194.13	403.42	0 00	403.42	ORD
Jan 14 2011	Jan 19 2011	3,709,119 00	45,194 13	45,194.13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,166,345 00	50,312 10	50,765.25	453.15	0 00	453.15	ORD

1 1000000 1000000 1000000 1000000 1000000 1000000 1000000 1000000 1000000 1000000

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	4,166,345 00	50,765 25	50,765 25	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,169,997 00	38,625 15	38,625 15	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,982,543 00	48,525 69	48,525 69	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,982,543 00	48,092 54	48,525 69	433 16	0 00	433 16	ORD
Jan 14 2011	Jan 19 2011	2,753,235 00	33,547 07	33,547 07	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,633,486 00	68,641 77	68,641 77	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,235,166 00	63,219.01	63,788.40	569 40	0 00	569 40	ORD
Jan 14 2011	Jan 19 2011	5,235,166 00	63,788 40	63,788 40	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,226,562 00	51,498 97	51,498 97	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,383,155 00	29,037 79	29,037 79	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	2,383,155 00	29,037.79	29,037 79	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,420,487 00	41,677 27	41,677 27	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,420,487 00	41,305 24	41,677 27	372 03	0 00	372 03	ORD
Jan 14 2011	Jan 19 2011	2,298,695.00	27,758 66	28,008 68	250 02	0 00	250 02	ORD
Jan 14 2011	Jan 19 2011	2,298,695 00	28,008 68	28,008 68	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,902,843 00	47,130 09	47,554 58	424 49	0 00	424 49	ORD
Jan 14 2011	Jan 19 2011	3,902,843 00	47,554 58	47,554 58	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,154,837 00	38,440 43	38,440 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,773,626 00	82,533 92	82,533 92	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,316,098 00	52,589 93	52,589 93	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,316,098 00	52,120 49	52,589 93	469 44	0 00	469 44	ORD
Jan 14 2011	Jan 19 2011	2,580,451 00	31,161 10	31,441 76	280 66	0 00	280 66	ORD
Jan 14 2011	Jan 19 2011	2,580,451 00	31,441 76	31,441 76	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,300,403 00	28,029 49	28,029 49	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,300,403 00	27,779 29	28,029 49	250 20	0 00	250.20	ORD
Jan 14 2011	Jan 19 2011	9,728,645 00	118,539 65	118,539 65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,728,645 00	117,481 52	118,539 65	1,058 12	0 00	1,058 12	ORD
Jan 14 2011	Jan 19 2011	4,316,255 00	52,122 39	52,591 84	469 45	0 00	469 45	ORD
Jan 14 2011	Jan 19 2011	4,316,255 00	52,591 84	52,591 84	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,034,539 00	73,528 44	73,528 44	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,034,539 00	72,872.11	73,528 44	656 34	0 00	656 34	ORD
Jan 14 2011	Jan 19 2011	5,116,351 00	62,340 69	62,340 69	(0 00)	0 00	(0 00)	ORD
Jan 14 2011	Jan 19 2011	5,116,351 00	62,340 69	62,340.69	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	6,164,123 00	75,107 37	75,107 37	0 00	0 00	0 00	ORD

Duffield No. VVV VV650 2

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	6,164,123 00	74,436 94	75,107 37	670 43	0 00	670 43	ORD
	Jan 14 2011	Jan 19 2011	6,315,883 00	76,269 57	76,956 51	686 94	0 00	686 94	ORD
	Jan 14 2011	Jan 19 2011	6,315,883 00	76,956 51	76,956 51	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	4,783,999 00	57,770 79	58,291 11	520 33	0 00	520 33	ORD
	Jan 14 2011	Jan 19 2011	4,783,999 00	58,291 11	58,291 11	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	30,027,933 00	365,878 35	365,878 35	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	30,027,933 00	362,612 40	365,878 35	3,265 95	0 00	3,265 95	ORD
	Jan 14 2011	Jan 19 2011	21,317,854 00	257,430 91	259,749 52	2,318 61	0 00	2,318 61	ORD
	Jan 14 2011	Jan 19 2011	21,317,854 00	259,749 52	259,749 52	0 00	0 00	0 00	ORD
NEW ZEALAND DOLLAR	Jan 14 2011	Jan 19 2011	26,012 22	20,008 08	20,008 08	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	26,012 22	19,943 57	20,008 08	64 51	0 00	64 51	ORD
	Jan 14 2011	Jan 19 2011	9,226 56	7,074 00	7,096 89	22 88	0 00	22 88	ORD
	Jan 14 2011	Jan 19 2011	9,226 56	7,096 89	7,096 89	0 00	0 00	0 00	ORD
NORWEGIAN KRONE	Jan 14 2011	Jan 19 2011	132,845 25	22,659 98	22,824 90	164 92	0 00	164 92	ORD
	Jan 14 2011	Jan 19 2011	132,845 25	22,824 90	22,824 90	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	63,824 92	10,966 12	10,966 12	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	63,824 92	10,886 89	10,966 12	79 24	0 00	79 24	ORD
	Jan 14 2011	Jan 19 2011	133,876 61	22,835 90	23,002 10	166 20	0 00	166 20	ORD
	Jan 14 2011	Jan 19 2011	133,876 61	23,002 10	23,002 10	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	96,780 93	16,508 33	16,628 48	120 15	0 00	120 15	ORD
	Jan 14 2011	Jan 19 2011	96,780 93	16,628 48	16,628 48	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	45,351 93	7,792 17	7,792 17	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	45,351 93	7,735 87	7,792 17	56 30	0 00	56 30	ORD
	Jan 14 2011	Jan 19 2011	97,344 47	16,604 46	16,725 31	120 85	0 00	120 85	ORD
	Jan 14 2011	Jan 19 2011	97,344 47	16,725 31	16,725 31	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	29,665 43	5,096 99	5,096 99	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	29,665 43	5,060 16	5,096 99	36 83	0 00	36 83	ORD
	Jan 14 2011	Jan 19 2011	41,069 79	7,005 45	7,056 44	50 99	0 00	50 99	ORD
	Jan 14 2011	Jan 19 2011	41,069 79	7,056 44	7,056 44	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	86,707 35	14,897 68	14,897 68	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	86,707 35	14,790 04	14,897 68	107 64	0 00	107 64	ORD
	Jan 14 2011	Jan 19 2011	119,950 69	20,609 41	20,609 41	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	119,950 69	20,460 50	20,609 41	148 92	0 00	148 92	ORD
	Jan 14 2011	Jan 19 2011	34,742 98	5,926 26	5,969 39	43 13	0 00	43 13	ORD
	Jan 14 2011	Jan 19 2011	34,742 98	5,969 39	5,969 39	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	35,151 15	6,039 52	6,039 52	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	35,151 15	5,995 88	6,039 52	43 64	0 00	43 64	ORD
	Jan 14 2011	Jan 19 2011	276,816 56	47,561 43	47,561 43	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	276,816 56	47,217 77	47,561 43	343 66	0 00	343 66	ORD
	Jan 14 2011	Jan 19 2011	118,553 16	20,369 29	20,369 29	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	118,553 16	20,222 12	20,369 29	147 18	0 00	147 18	ORD
SINGAPORE DOLLAR	Jan 14 2011	Jan 19 2011	885 53	690 31	690 31	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	885 53	687 50	690 31	2 81	0 00	2 81	ORD
	Jan 14 2011	Jan 19 2011	8,490 69	6,618.87	6,618 87	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	8,490 69	6,591 90	6,618 87	26 98	0 00	26 98	ORD
	Jan 14 2011	Jan 19 2011	4,947 97	3,857 16	3,857 16	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	4,947 97	3,841 44	3,857 16	15 72	0 00	15 72	ORD
	Jan 14 2011	Jan 19 2011	11,939 65	9,307 49	9,307 49	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,939 65	9,269 56	9,307 49	37 94	0 00	37 94	ORD
	Jan 14 2011	Jan 19 2011	4,900 44	3,820 11	3,820 11	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	4,900 44	3,804 54	3,820 11	15 57	0 00	15 57	ORD
	Jan 14 2011	Jan 19 2011	22,873 72	17,831 09	17,831 09	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	22,873 72	17,758 41	17,831 09	72.68	0 00	72 68	ORD
	Jan 14 2011	Jan 19 2011	2,841 71	2,215 24	2,215 24	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	2,841 71	2,206 21	2,215 24	9 03	0 00	9 03	ORD
	Jan 14 2011	Jan 19 2011	2,861 71	2,221 74	2,230 83	9 09	0 00	9 09	ORD
	Jan 14 2011	Jan 19 2011	2,861 71	2,230 83	2,230 83	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	6,536 41	5,095 42	5,095 42	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	6,536 41	5,074 66	5,095 42	20 77	0 00	20 77	ORD
	Jan 14 2011	Jan 19 2011	18,752 85	14,559 10	14,618 69	59 58	0 00	59 58	ORD
	Jan 14 2011	Jan 19 2011	18,752 85	14,618 69	14,618 69	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	43,346 20	33,790 30	33,790 30	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,332 80	8,054 88	8,054 88	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,332 80	8,022 05	8,054 88	32 83	0 00	32 83	ORD

Part 1 of Form 990-PF

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	15,509 30	12,090 19	12,090 19	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	15,509 30	12,090 19	12,090 19	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,056 03	7,839 13	7,839 13	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	10,056 03	7,807 17	7,839 13	31 95	0 00	31 95	ORD
Jan 14 2011	Jan 19 2011	1,931 16	1,499 29	1,505 43	6 14	0 00	6 14	ORD
Jan 14 2011	Jan 19 2011	1,931 16	1,505 43	1,505 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	12,137 28	9,422 99	9,461 55	38 56	0 00	38 56	ORD
Jan 14 2011	Jan 19 2011	12,137 28	9,461 55	9,461 55	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,221 53	7,188 60	7,188 60	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,221 53	7,159 30	7,188 60	29 30	0 00	29 30	ORD
Jan 14 2011	Jan 19 2011	2,821 69	2,190 67	2,199 63	8 97	0 00	8 97	ORD
Jan 14 2011	Jan 19 2011	2,821 69	2,199 63	2,199 63	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	4,629 38	3,594 10	3,608 81	14 71	0 00	14 71	ORD
Jan 14 2011	Jan 19 2011	4,629 38	3,608 81	3,608 81	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	24,214 52	18,876 30	18,876 30	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	24,214 52	18,799 36	18,876 30	76 94	0 00	76 94	ORD
Jan 14 2011	Jan 19 2011	34,213 04	26,561 89	26,670 59	108 71	0 00	108 71	ORD
Jan 14 2011	Jan 19 2011	23,067 23	17,981 94	17,981 94	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	23,067 23	17,908 65	17,981 94	73 29	0 00	73 29	ORD
Jan 14 2011	Jan 19 2011	2,791 68	2,176 24	2,176 24	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	2,381 43	1,856 43	1,856 43	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	38,142 88	29,734 08	29,734 08	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	9,955 97	7,761 12	7,761 12	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,822 30	2,979 65	2,979 65	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	3,822 30	2,967 51	2,979 65	12 15	0 00	12 15	ORD
Jan 14 2011	Jan 19 2011	4,752 85	3,689 96	3,705 06	15 10	0 00	15 10	ORD
Jan 14 2011	Jan 19 2011	4,752 85	3,705 06	3,705 06	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	5,983 59	4,645 46	4,664 48	19 01	0 00	19 01	ORD
Jan 14 2011	Jan 19 2011	5,983 59	4,664 48	4,664 48	0 00	0 00	0 00	ORD
Jan 14 2011	Jan 19 2011	50,815 97	39,613 32	39,613 32	0 00	0 00	0 00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	2,571 54	1,996 46	2,004 63	8 17	0 00	8 17	ORD
	Jan 14 2011	Jan 19 2011	2,571 54	2,004 63	2,004 63	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	9,267 16	7,194 72	7,224 17	29 44	0 00	29 44	ORD
	Jan 14 2011	Jan 19 2011	9,267 16	7,224 17	7,224 17	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	12,941 16	10,088.21	10,088 21	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	12,941 16	10,047 09	10,088 21	41 12	0 00	41 12	ORD
	Jan 14 2011	Jan 19 2011	9,133 16	7,119 71	7,119 71	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 19 2011	10,206.12	7,956.13	7,956 13	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	16,823 49	13,114 66	13,114 66	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	2,741 65	2,137 24	2,137 24	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	22,296 16	17,310 01	17,380 85	70 84	0 00	70 84	ORD
	Jan 14 2011	Jan 19 2011	22,296 16	17,380 85	17,380 85	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	9,688 31	7,552 47	7,552 47	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,564 53	5,896 89	5,896 89	0 00	0 00	0 00	ORD
SWEDISH KRONA	Jan 14 2011	Jan 19 2011	73,349 84	11,086 89	11,086 89	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	106,494 84	16,096 78	16,096.78	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	154,487 04	23,350 84	23,350 84	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	154,487 04	23,079 64	23,350 84	271 20	0 00	271 20	ORD
	Jan 14 2011	Jan 19 2011	128,058 11	19,356 09	19,356 09	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	433,407 05	64,748 99	65,509 82	760 84	0 00	760 84	ORD
	Jan 14 2011	Jan 19 2011	433,407.05	65,509 82	65,509 82	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	62,152 27	9,394 37	9,394 37	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	53,073 28	8,022 07	8,022.07	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	206,884 80	31,270 80	31,270 80	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	102,743 90	15,529 82	15,529 82	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	102,743 90	15,349 46	15,529 82	180 37	0 00	180 37	ORD
	Jan 14 2011	Jan 19 2011	115,700 17	17,488 17	17,488 17	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	115,700 17	17,285 06	17,488 17	203 11	0 00	203 11	ORD
	Jan 14 2011	Jan 19 2011	190,831 59	28,844 35	28,844 35	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	16,739 23	2,500 76	2,530 15	29 39	0 00	29 39	ORD
	Jan 14 2011	Jan 19 2011	58,492 63	8,738 53	8,841 21	102 68	0 00	102 68	ORD
	Jan 14 2011	Jan 19 2011	58,492 63	8,841 21	8,841 21	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	87,294 44	13,194 62	13,194 62	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	87,294 44	13,041 38	13,194 62	153 24	0 00	153 24	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 19 2011	97,154.53	14,684.99	14,684.99	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	97,154.53	14,514.43	14,684.99	170.55	0.00	170.55	ORD
Jan 14 2011	Jan 19 2011	209,605.81	31,314.13	31,682.09	367.96	0.00	367.96	ORD
Jan 14 2011	Jan 19 2011	209,605.81	31,682.09	31,682.09	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	451,446.62	68,236.52	68,236.52	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	84,977.12	12,695.18	12,844.36	149.18	0.00	149.18	ORD
Jan 14 2011	Jan 19 2011	84,977.12	12,844.36	12,844.36	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	259,298.74	39,193.21	39,193.21	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	178,980.24	27,053.01	27,053.01	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	69,567.37	10,515.16	10,515.16	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	182,982.35	27,657.93	27,657.93	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	182,982.35	27,336.71	27,657.93	321.22	0.00	321.22	ORD
Jan 14 2011	Jan 19 2011	82,208.39	12,425.86	12,425.86	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	69,631.39	10,524.84	10,524.84	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	74,164.98	11,210.10	11,210.10	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	74,164.98	11,079.90	11,210.10	130.20	0.00	130.20	ORD
Jan 14 2011	Jan 19 2011	120,072.07	17,938.21	18,148.99	210.78	0.00	210.78	ORD
Jan 14 2011	Jan 19 2011	120,072.07	18,148.99	18,148.99	0.00	0.00	0.00	ORD
SWISS FRANC								
Jan 14 2011	Jan 19 2011	12,791.73	13,390.84	13,390.84	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	53,875.34	56,398.61	56,398.61	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	15,789.96	16,529.49	16,529.49	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	92,165.88	96,482.51	96,482.51	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	118,499.08	124,049.03	124,049.03	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	33,565.54	35,137.60	35,137.60	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	137,640.59	142,773.29	144,087.04	(1,313.76)	0.00	(1,313.76)	ORD
Jan 14 2011	Jan 19 2011	168,071.13	175,942.81	175,942.81	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	34,954.73	36,591.85	36,591.85	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	81,364.98	85,175.74	85,175.74	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	53,043.74	55,528.07	55,528.06	0.00	0.00	0.00	ORD
Jan 14 2011	Jan 19 2011	77,285.82	80,905.53	80,905.53	0.00	0.00	0.00	ORD

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	52,359 41	54,311 92	54,811.68	(499 76)	0 00	(499 76)	ORD
UK POUND STERLING	Jan 14 2011	Jan 19 2011	5,713 00	9,133 77	9,133 77	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,640 74	12,215 79	12,215 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,620 21	18,578 04	18,578 04	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	154,631 29	245,554 49	247,219 87	(1,665 38)	0 00	(1,665 38)	ORD
	Jan 14 2011	Jan 19 2011	73,060 02	116,806 17	116,806 17	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	219,728 54	348,928 92	351,295 40	(2,366 48)	0 00	(2,366 48)	ORD
	Jan 14 2011	Jan 19 2011	7,949.21	12,708 96	12,708 96	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 19 2011	24,646 80	39,404 56	39,404 56	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	12,581 63	20,115 13	20,115 13	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	41,576 19	66,470 77	66,470 77	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 19 2011	11,238 11	17,967 15	17,967 15	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	15,810.36	25,277 13	25,277 13	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	24,678 97	39,456 00	39,456 00	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	33,584 36	53,693 67	53,693 67	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	4,337 92	6,935 34	6,935 34	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	24,668 39	39,439 08	39,439 08	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	37,057 20	59,245 94	59,245 94	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	7,777 15	12,433 87	12,433 87	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,972 30	19,140.95	19,140 95	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	179,940 48	285,745 48	287,683 44	(1,937 96)	0 00	(1,937 96)	ORD
	Jan 14 2011	Jan 19 2011	13,818 28	22,092 25	22,092 25	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	16,036 78	25,639.12	25,639 12	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	66,874 49	106,916 93	106,916 93	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	16,892 23	27,006 79	27,006 79	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,608 74	16,960 94	16,960 94	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	11,271 49	18,020 52	18,020 52	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,087 74	16,127 98	16,127 98	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	12,838 95	20,526 53	20,526 53	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	10,121 20	16,181 47	16,181 47	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	65,699 69	104,331 11	105,038.69	(707 59)	0 00	(707 59)	ORD
	Jan 14 2011	Jan 19 2011	29,583 36	47,296 99	47,296 99	0 00	0 00	0 00	ORD
	Jan 14 2011	Jan 19 2011	29,583 36	47,296 99	47,296 99	(0 00)	0 00	(0 00)	ORD
	Jan 14 2011	Jan 19 2011	81,072 78	129,616 73	129,616 73	0 00	0 00	0 00	ORD

Duffield Family Foundation

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 14 2011	Jan 19 2011	30,270.57	48,395.68	48,395.68	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	69,414.12	110,977.21	110,977.21	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	33,632.73	53,771.00	53,771.00	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	14,983.37	23,954.96	23,954.96	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	11,921.37	19,059.53	19,059.53	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	21,767.49	34,801.21	34,801.21	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	14,548.58	23,259.83	23,259.83	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	4,529.03	7,240.88	7,240.88	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	56,625.24	90,530.74	90,530.74	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	7,735.28	12,366.93	12,366.93	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	12,545.06	20,056.67	20,056.67	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	19,638.62	31,397.64	31,397.64	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	17,345.33	27,731.19	27,731.19	0.00	0.00	0.00	ORD
	Jan 14 2011	Jan 19 2011	9,091.04	14,534.48	14,534.48	0.00	0.00	0.00	ORD
3M COMPANY CMN	Jan 21 2010	Jan 20 2011	400.00	35,146.72	33,209.20	0.00	1,937.52	1,937.52	ST
A KON KPN N.V. CMN	Apr 28 2005	Jan 20 2011	1,399.00	21,448.09	11,659.82	702.99	9,085.28	9,788.27	LT
ABBOTT LABORATORIES CMN	Feb 22 2005	Jan 20 2011	260.00	12,385.38	12,062.70	0.00	322.68	322.68	LT
ADTRAN INC CMN	Oct 25 2006	Jan 20 2011	350.00	14,521.82	8,126.30	0.00	6,395.52	6,395.52	LT
	Oct 14 2008	Jan 20 2011	425.00	17,633.63	7,345.28	0.00	10,288.35	10,288.35	LT
AFFILIATED MANAGERS GROUP INC CMN	Nov 22 2010	Jan 20 2011	75.00	7,651.99	6,723.23	0.00	928.76	928.76	ST
	Dec 07 2010	Jan 20 2011	5.00	510.13	478.99	0.00	31.14	31.14	ST
AIR LIQUIDE (ORD) EUR11	Sep 05 2005	Jan 20 2011	26.00	3,305.06	1,456.03	133.90	1,715.13	1,849.03	LT
ALBEMARLE CORP CMN	Mar 27 2008	Jan 20 2011	86.00	4,891.89	3,062.46	0.00	1,829.43	1,829.43	LT
	Mar 28 2008	Jan 20 2011	12.00	682.59	432.60	0.00	249.99	249.99	LT
	Mar 28 2008	Jan 20 2011	149.00	8,475.48	5,366.98	0.00	3,108.50	3,108.50	LT
	Mar 28 2008	Jan 20 2011	67.00	3,811.12	2,375.95	0.00	1,435.17	1,435.17	LT
	Nov 12 2008	Jan 20 2011	6.00	341.29	132.66	0.00	208.64	208.64	LT
ALCOA INC. CMN	Jan 14 2011	Jan 20 2011	520.00	8,220.05	8,295.20	0.00	(75.15)	(75.15)	ST
ALEXANDER & BALDWIN INC CMN	Jan 18 2008	Jan 20 2011	131.00	5,303.26	5,680.82	0.00	(377.56)	(377.56)	LT
	Oct 10 2008	Jan 20 2011	9.00	364.35	295.45	0.00	68.90	68.90	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Nov 12 2008	Jan 20 2011	11 00	445 31	292 25	0 00	153 06	153 06	LT
	Nov 20 2008	Jan 20 2011	11 00	445 31	266 82	0 00	178 49	178 49	LT
	Nov 21 2008	Jan 20 2011	12 00	485 80	256 92	0 00	228 88	228 88	LT
	Mar 05 2009	Jan 20 2011	15 00	607 24	252 93	0 00	354 31	354 31	LT
	Apr 22 2009	Jan 20 2011	130 00	5,262 78	3,245 19	0 00	2,017 59	2,017 59	LT
	Sep 10 2010	Jan 20 2011	33 00	1,335 94	1,151 14	0 00	184 80	184 80	ST
ALIGN TECHNOLOGY INC CMN	Jun 13 2005	Jan 20 2011	925 00	18,898 21	7,091 05	0 00	11,807 16	11,807 16	LT
ALLEGHANY CORP (DELAWARE) CMN	Nov 27 2007	Jan 20 2011	4 00	1,221 79	1,510 81	0 00	(289 03)	(289 03)	LT
	Nov 29 2007	Jan 20 2011	14 00	4,276 25	5,271 08	0 00	(994 83)	(994 83)	LT
	Jan 15 2008	Jan 20 2011	11 00	3,359 91	3,889 70	0 00	(529 79)	(529 79)	LT
	Apr 28 2008	Jan 20 2011	34 00	10,385 18	11,377 69	0 00	(992 51)	(992 51)	LT
	May 14 2008	Jan 20 2011	29 00	8,857 95	10,342 70	0 00	(1,484 75)	(1,484 75)	LT
	Jun 05 2008	Jan 20 2011	12 00	3,665 36	4,225 24	0 00	(559 88)	(559 88)	LT
	Jul 11 2008	Jan 20 2011	15 00	4,581 70	4,461 30	0 00	120 40	120 40	LT
	Nov 12 2008	Jan 20 2011	1 00	305 45	243 81	0 00	61 64	61 64	LT
	Mar 05 2009	Jan 20 2011	1 00	305 45	240 15	0 00	65 30	65 30	LT
	Sep 10 2010	Jan 20 2011	3 00	916 34	892 43	0 00	23 91	23 91	ST
AMERICAN ELECTRIC POWER INC CMN	Jul 21 2010	Jan 20 2011	4,080 00	148,218 65	144,729 84	0 00	3,488 81	3,488 81	ST
AMERICAN EXPRESS CO CMN	Jan 14 2011	Jan 20 2011	80 00	3,584 61	3,681 03	0 00	(96 42)	(96 42)	ST
AMERICAN FINANCIAL GROUP INC CMN	Oct 10 2008	Jan 20 2011	21 00	681 27	311 47	0 00	369 80	369 80	LT
	Nov 21 2008	Jan 20 2011	17 00	551 50	258 88	0 00	292 62	292 62	LT
	Feb 23 2009	Jan 20 2011	81 00	2,627 75	1,296 08	0 00	1,331 67	1,331 67	LT
	Mar 05 2009	Jan 20 2011	17 00	551 50	237 32	0 00	314 18	314 18	LT
AMERICAN MEDICAL SYSTEMS HOLDI CMN	Oct 08 2007	Jan 20 2011	680 00	12,885 75	11,176 48	0 00	1,709 27	1,709 27	LT
AMERISTAR CASINOS INC CMN	Jan 22 2008	Jan 20 2011	590 00	9,058 10	11,517 98	0 00	(2,459 89)	(2,459 89)	LT
	May 20 2008	Jan 20 2011	300 00	4,605 81	5,377 50	0 00	(771 69)	(771 69)	LT
	Jul 10 2008	Jan 20 2011	725 00	11,130 71	9,456 90	0 00	1,673 81	1,673 81	LT
	Aug 31 2009	Jan 20 2011	1,325 00	20,342 33	22,116 90	0 00	(1,774 57)	(1,774 57)	LT
AMYLIN PHARMACEUTICALS, INC CMN	Nov 04 2008	Jan 20 2011	865 00	12,724 33	6,889 73	0 00	5,834 61	5,834 61	LT
ANDRITZ AG CMN	Mar 24 2010	Jan 20 2011	4 00	354 06	241 67	6 04	106 35	112 39	ST
	Mar 25 2010	Jan 20 2011	43 00	3,806 13	2,594 91	74 27	1,136 96	1,211 22	ST
APOLLO GROUP CLASS A COMMON STOCK	Aug 20 2010	Jan 20 2011	80 00	3,396 61	3,210 80	0 00	185 81	185 81	ST
ARCH COAL INC CMN	Jul 09 2007	Jan 20 2011	290 00	9,196 73	10,631 98	0 00	(1,435 25)	(1,435 25)	LT
	Jul 13 2007	Jan 20 2011	80 00	2,537 03	2,915 92	0 00	(378 89)	(378 89)	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 18 2008	Jan 20 2011	80.00	2,537.03	2,886.16	0.00	(349.13)	(349.13)	LT
	Sep 05 2008	Jan 20 2011	70.00	2,219.90	3,023.93	0.00	(804.03)	(804.03)	LT
	Aug 16 2010	Jan 20 2011	40.00	1,268.52	995.92	0.00	272.60	272.60	ST
ASML HOLDING NV CMN	May 19 2010	Jan 20 2011	6.00	225.80	173.84	18.23	33.74	51.96	ST
	Jun 29 2010	Jan 20 2011	86.00	3,236.49	2,437.48	292.12	506.89	799.01	ST
ASSA ABLOY B SHS SEK1	Sep 18 2009	Jan 20 2011	276.00	7,587.99	4,599.43	231.60	2,756.97	2,988.57	LT
ATHENAHEALTH, INC CMN	Jun 04 2010	Jan 20 2011	415.00	19,190.02	9,870.36	0.00	9,319.66	9,319.66	ST
ATMEL CORP. CMN	May 07 2010	Jan 20 2011	680.00	9,124.74	3,688.32	0.00	5,436.42	5,436.42	ST
	May 07 2010	Jan 20 2011	309.00	4,146.39	1,670.14	0.00	2,476.25	2,476.25	ST
AUTOMATIC DATA PROCESSING, INC CMN	Apr 01 2009	Jan 20 2011	3,180.00	155,540.03	110,492.28	0.00	45,047.75	45,047.75	LT
AVNET INC. CMN	Apr 24 2008	Jan 20 2011	66.00	2,293.49	1,756.59	0.00	536.90	536.90	LT
	Apr 24 2008	Jan 20 2011	103.00	3,579.23	2,745.88	0.00	833.35	833.35	LT
	Apr 24 2008	Jan 20 2011	107.00	3,718.23	2,860.86	0.00	857.37	857.37	LT
	Apr 25 2008	Jan 20 2011	74.00	2,571.49	1,965.07	0.00	606.42	606.42	LT
	May 13 2008	Jan 20 2011	100.00	3,474.98	2,763.40	0.00	711.58	711.58	LT
	Jul 30 2008	Jan 20 2011	130.00	4,517.48	3,647.67	0.00	869.81	869.81	LT
	Sep 17 2008	Jan 20 2011	32.00	1,111.99	805.76	0.00	306.23	306.23	LT
	Sep 18 2008	Jan 20 2011	14.00	486.50	353.01	0.00	133.49	133.49	LT
	Sep 18 2008	Jan 20 2011	66.00	2,293.49	1,669.87	0.00	623.62	623.62	LT
	Oct 09 2009	Jan 20 2011	4.00	139.00	105.36	0.00	33.64	33.64	LT
	Oct 09 2009	Jan 20 2011	6.00	208.50	155.63	0.00	52.87	52.87	LT
	Mar 22 2010	Jan 20 2011	70.00	2,432.49	2,061.71	0.00	370.78	370.78	ST
	Apr 14 2010	Jan 20 2011	43.00	1,494.24	1,380.64	0.00	113.60	113.60	ST
	Jun 17 2010	Jan 20 2011	79.00	2,745.24	2,180.64	0.00	564.60	564.60	ST
	Jun 17 2010	Jan 20 2011	91.00	3,162.24	2,532.17	0.00	630.07	630.07	ST
	Nov 18 2010	Jan 20 2011	15.00	521.25	469.30	0.00	51.95	51.95	ST
BABCOCK & WILCOX COMPANY (THE) CMN	Jun 04 2010	Jan 20 2011	414.00	11,620.88	8,999.76	0.00	2,721.12	2,721.12	ST
BAE SYSTEMS PLC CMN	Dec 02 2009	Jan 20 2011	1,735.00	9,448.74	9,858.67	(502.56)	92.63	(409.93)	LT
BANK OF EAST ASIA CMN	Feb 25 2008	Jan 20 2011	660.00	2,965.83	3,115.03	0.00	(149.20)	(149.20)	LT
	Apr 08 2008	Jan 20 2011	820.00	3,684.82	3,998.90	(4.26)	(309.83)	(314.09)	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 25 2008	Jan 20 2011	2,420 00	10,874 71	8,546 60	11 84	2,316 27	2,328 10	LT
	Nov 05 2008	Jan 20 2011	1,100 00	4,943 05	2,261 53	(13 46)	2,694 98	2,681 52	LT
BARRICK GOLD CORPORATION CMN	Jan 20 2011	Jan 20 2011	200 00	9,252 52	9,318 15	0 00	(65 63)	(65 63)	ST
BIG LOTS INC CMN	Jun 30 2009	Jan 20 2011	175 00	5,632 88	3,677 80	0 00	1,955 08	1,955 08	LT
BMW-BAYERISCHE MOTOREN WERKE AG EUR1 0	Mar 16 2009	Jan 20 2011	29 00	2,215 73	846 38	42 65	1,326 70	1,369 35	LT
BOC HONG KONG (HOLDINGS) LTD CMN	Jun 21 2010	Jan 20 2011	2,000 00	6,984 51	4,630 07	(14 49)	2,368 93	2,354 44	ST
BOEING COMPANY CMN	Jan 14 2011	Jan 20 2011	140 00	9,948 19	9,787 76	0 00	160 43	160 43	ST
BOUYGUES S A (ORD) EUR10 00	Sep 26 2008	Jan 20 2011	329 00	15,327 57	16,543 75	(1,070 25)	(145 94)	(1,216 18)	LT
C H ROBINSON WORLDWIDE INC CMN	Apr 01 2009	Jan 20 2011	360 00	28,111 10	16,144 92	0 00	11,966 18	11,966 18	LT
CABOT MICROELECTRONICS CORP CMN	Aug 29 2006	Jan 20 2011	200 00	8,862 61	6,149 80	0 00	2,712 81	2,712 81	LT
	Sep 07 2006	Jan 20 2011	200 00	8,862 61	6,106 20	0 00	2,756 41	2,756 41	LT
	Oct 17 2006	Jan 20 2011	500 00	22,156 52	14,961 50	0 00	7,195 02	7,195 02	LT
	Oct 25 2006	Jan 20 2011	200 00	8,862 61	5,718 00	0 00	3,144 61	3,144 61	LT
	Nov 10 2006	Jan 20 2011	100 00	4,431 31	2,935 00	0 00	1,496 31	1,496 31	LT
	Jan 25 2007	Jan 20 2011	100 00	4,431 31	3,077 30	0 00	1,354 01	1,354 01	LT
CAMECO CORPORATION CMN	Nov 21 2008	Jan 20 2011	20 00	769 00	321 32	0 00	447 68	447 68	LT
	Jan 28 2009	Jan 20 2011	160 00	6,151 98	3,418 29	0 00	2,733 69	2,733 69	LT
	Jan 20 2011	Jan 20 2011	100 00	3,844 99	3,817 52	0 01	27 47	27 47	ST
CANADIAN NATIONAL RAILWAY CO CMN	Jun 01 2004	Jan 20 2011	80 00	5,412 84	2,144 00	0 00	3,268 84	3,268 84	LT
	Mar 12 2007	Jan 20 2011	60 00	4,059 63	3,122 38	0 00	937 25	937 25	LT
	Jan 20 2011	Jan 20 2011	100 00	6,766 05	6,765 46	(0 00)	0 59	0 58	ST
CANADIAN NATURAL RESOURCES CMN	Jan 14 2011	Jan 20 2011	140 00	5,889 28	5,807 47	0 00	81 81	81 81	ST
	Jan 20 2011	Jan 20 2011	300 00	12,619 88	12,611 32	(0 00)	8 56	8 56	ST
CAPELLA EDUCATION COMPANY CMN	Nov 12 2010	Jan 20 2011	80 00	4,476 59	4,350 16	0 00	126 43	126 43	ST
CAPITAL ONE FINANCIAL CORP CMN	Jan 14 2011	Jan 20 2011	160 00	7,504 01	7,680 48	0 00	(176 47)	(176 47)	ST
CAREER EDUCATION CORP CMN	Jun 04 2009	Jan 20 2011	410 00	8,892 92	8,485 36	0 00	407 56	407 56	LT
CATERPILLAR INC (DELAWARE) CMN	Nov 18 2008	Jan 20 2011	1,420 00	133,427 30	49,861 88	0 00	83,565 42	83,565 42	LT
CBS CORPORATION CMN CLASS B	Jan 14 2011	Jan 20 2011	40 00	810 32	792 70	0 00	17 62	17 62	ST
CELGENE CORPORATION CMN	Dec 09 2010	Jan 20 2011	40 00	2,255 34	2,283 04	0 00	(27 70)	(27 70)	ST
CENOVUS ENERGY INC CMN	Apr 01 2009	Jan 20 2011	1,260 00	39,627 49	25,283 16	0 00	14,344 33	14,344 33	LT
	Jan 20 2011	Jan 20 2011	200 00	6,290 08	6,315 17	0 00	(25 09)	(25 09)	ST
CHARLES RIV LABS INTL INC CMN	Dec 12 2008	Jan 20 2011	145 00	5,401 30	3,343 41	0 00	2,057 89	2,057 89	LT
	Dec 18 2008	Jan 20 2011	235 00	8,753 84	5,269 88	0 00	3,483 96	3,483 96	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CORINTHIAN COLLEGES INC CMN	Feb 05 2008	Jan 20 2011	2,630 00	13,370 92	24,167 07	0 00	(10,796 15)	(10,796 15)	LT
CORN PRODUCTS INTL INC CMN	Nov 11 2008	Jan 20 2011	37 00	1,793 54	889 89	0 00	903 65	903 65	LT
	Nov 11 2008	Jan 20 2011	90 00	4,362 65	2,163 60	0 00	2,199 05	2,199 05	LT
	Nov 12 2008	Jan 20 2011	12 00	581 69	286 21	0 00	295 48	295 48	LT
	Apr 13 2009	Jan 20 2011	141 00	6,834 82	3,317 45	0 00	3,517 38	3,517 38	LT
CORPORATE EXECUTIVE BOARD CO CMN	May 05 2009	Jan 20 2011	500 00	19,364 72	8,008 00	0 00	11,356 72	11,356 72	LT
	May 07 2009	Jan 20 2011	600 00	23,237 67	9,737 40	0 00	13,500 27	13,500 27	LT
	May 11 2009	Jan 20 2011	200 00	7,745 89	3,252 80	0 00	4,493 09	4,493 09	LT
	May 12 2009	Jan 20 2011	130 00	5,034 83	2,122 12	0 00	2,912 71	2,912 71	LT
	May 15 2009	Jan 20 2011	200 00	7,745 89	3,260 80	0 00	4,485 09	4,485 09	LT
CORPORATE OFFICE PROPERTIES TRUST (MD)	Dec 13 2007	Jan 20 2011	442 00	15,174 32	14,754 84	0 00	419 47	419 47	LT
	Jan 17 2008	Jan 20 2011	150 00	5,149 65	4,109 85	0 00	1,039 80	1,039 80	LT
	Oct 09 2008	Jan 20 2011	100 00	3,433 10	2,931 40	0 00	501 70	501 70	LT
	Oct 10 2008	Jan 20 2011	11 00	377 64	292 45	0 00	85 19	85 19	LT
	Oct 16 2008	Jan 20 2011	40 00	1,373 24	1,089 60	0 00	283 64	283 64	LT
	Nov 12 2008	Jan 20 2011	12 00	411.97	282 82	0 00	129 15	129 15	LT
	Mar 02 2009	Jan 20 2011	140 00	4,806 35	3,329 20	0 00	1,477 15	1,477 15	LT
	Mar 03 2009	Jan 20 2011	125 00	4,291 38	2,877 88	0 00	1,413 50	1,413 50	LT
CSL LIMITED ORDINARY FULLY PAID	Feb 15 2010	Jan 20 2011	154 00	5,778 79	4,371 14	509 49	898 16	1,407 65	ST
	Feb 16 2010	Jan 20 2011	290 00	10,882 13	8,452 56	859 52	1,570 05	2,429 57	ST
CVS CAREMARK CORPORATION CMN	Jul 29 2010	Jan 20 2011	1,100 00	38,584 61	34,071 40	0 00	4,513 21	4,513 21	ST
CYPRESS SEMICONDUCTOR CORPORAT CMN	Feb 12 2008	Jan 20 2011	190 00	3,859 45	687 04	0 00	3,172 41	3,172 41	LT
	Mar 17 2008	Jan 20 2011	161 00	3,270 38	500.71	0 00	2,769 67	2,769 67	LT
	Mar 17 2008	Jan 20 2011	149 00	3,026 62	466 82	0 00	2,559 80	2,559 80	LT
	Oct 10 2008	Jan 20 2011	22 00	446 88	80 06	0 00	366 83	366 83	LT
	Nov 20 2008	Jan 20 2011	92 00	1,868 79	282 62	0 00	1,586 17	1,586 17	LT
	Nov 21 2008	Jan 20 2011	94 00	1,909 41	263 20	0 00	1,646 21	1,646.21	LT
DANAHER CORPORATION CMN	Jan 23 2007	Jan 20 2011	1,600 00	74,257 13	59,756 80	0 00	14,500 33	14,500 33	LT
DARDEN RESTAURANTS INC CMN	May 26 2010	Jan 20 2011	50 00	2,310 44	2,122 70	0 00	187 73	187 73	ST
	Aug 09 2010	Jan 20 2011	130 00	6,007 13	5,540 60	0 00	466 53	466 53	ST
DEALERTRACK HOLDINGS, INC CMN	May 20 2009	Jan 20 2011	200 00	4,287 24	2,754 80	0 00	1,532 44	1,532 44	LT
	May 21 2009	Jan 20 2011	566 00	12,132 88	7,624 59	0 00	4,508 29	4,508 29	LT
	May 22 2009	Jan 20 2011	100 00	2,143 62	1,365 00	0 00	778 62	778.62	LT
	May 26 2009	Jan 20 2011	300 00	6,430 86	4,179 60	0 00	2,251 26	2,251 26	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	May 28 2009	Jan 20 2011	100 00	2,143 62	1,399 80	0 00	743 82	743 82	LT
	May 29 2009	Jan 20 2011	400 00	8,574 48	5,578 40	0 00	2,996 08	2,996 08	LT
	Feb 19 2010	Jan 20 2011	1,020 00	21,864 91	15,364 26	0 00	6,500 65	6,500 65	ST
	Feb 22 2010	Jan 20 2011	250 00	5,359 05	3,685 50	0 00	1,673 55	1,673 55	ST
DEVRY INC DEL CMN	Jun 13 2005	Jan 20 2011	90 00	4,117 94	1,915 11	0 00	2,202 83	2,202 83	LT
DIEBOLD INCORPORATED CMN	Nov 03 2009	Jan 20 2011	150 00	4,730 69	4,314 00	0 00	416 69	416 69	LT
	Mar 02 2010	Jan 20 2011	145 00	4,573 00	4,275 33	0 00	297 67	297 67	ST
DIGITAL REALTY TRUST, INC CMN	Dec 22 2009	Jan 20 2011	140 00	7,266 45	6,804 14	0 00	462 31	462 31	LT
DOLBY LABORATORIES, INC CMN CLASS A	Sep 13 2005	Jan 20 2011	200 00	12,065 46	3,127 00	0 00	8,938 46	8,938 46	LT
DONALDSON CO INC CMN	Apr 01 2009	Jan 20 2011	2,140 00	125,796 62	58,173 76	0 00	67,622 86	67,622 86	LT
DOVER CORPORATION CMN	Mar 30 2010	Jan 20 2011	21 00	1,191 28	987 11	0 00	204 17	204 17	ST
	Aug 11 2010	Jan 20 2011	79 00	4,481 47	3,749 82	0 00	731 65	731 65	ST
DUKE ENERGY CORPORATION CMN	Feb 01 2007	Jan 20 2011	6,700 00	121,020 44	134,529 30	0 00	(13,508 86)	(13,508 86)	LT
	Oct 01 2008	Jan 20 2011	1,440 00	26,010 36	25,555 68	0 00	454 68	454 68	LT
EL PASO CORP CMN	Sep 10 2010	Jan 20 2011	676 00	9,523 98	8,277 62	0 00	1,246 36	1,246 36	ST
	Sep 10 2010	Jan 20 2011	134 00	1,887 89	1,638 82	0 00	249 07	249 07	ST
	Nov 18 2010	Jan 20 2011	34 00	479 02	474 37	0 00	4 65	4 65	ST
	Dec 07 2010	Jan 20 2011	36 00	507 19	505 73	0 00	1 46	1 46	ST
ENBRIDGE INC CMN	Apr 09 2010	Jan 20 2011	160 00	8,843 72	7,885 60	0 00	958 12	958 12	ST
	Jan 14 2011	Jan 20 2011	220 00	12,160 11	12,283 05	0 00	(122 94)	(122 94)	ST
	Jan 20 2011	Jan 20 2011	100 00	5,527 32	5,545 66	(0 00)	(18 34)	(18 34)	ST
ENCANA CORPORATION CMN	Apr 01 2009	Jan 20 2011	820 00	25,852 54	17,831 72	0 00	8,020 82	8,020 82	LT
	Jan 20 2011	Jan 20 2011	100 00	3,152 75	3,119 06	0 00	33 69	33 69	ST
ESSILOR INTL S A (ORD) EUR 3 50	Feb 23 2005	Jan 20 2011	173 00	11,223 73	6,161 28	204 60	4,857 85	5,062 45	LT
ESTERLINE TECHNOLOGIES CORP CMN	Apr 28 2008	Jan 20 2011	22 00	1,549 94	1,191 59	0 00	358 36	358 36	LT
	Oct 10 2008	Jan 20 2011	10 00	704 52	293 59	0 00	410 93	410 93	LT
	Nov 12 2008	Jan 20 2011	10 00	704 52	312 63	0 00	391 89	391 89	LT
	Nov 20 2008	Jan 20 2011	10 00	704 52	276 40	0 00	428 12	428 12	LT
	Mar 05 2009	Jan 20 2011	11 00	774 97	233 42	0 00	541 55	541 55	LT
	Dec 21 2009	Jan 20 2011	30 00	2,113 56	1,226 16	0 00	887 40	887 40	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 28 2010	Jan 20 2011	60 00	4,227 11	2,265 72	0 00	1,961 39	1,961 39	ST
	Sep 10 2010	Jan 20 2011	12 00	845 42	635 94	0 00	209 48	209 48	ST
EURO	Jan 14 2011	Jan 20 2011	22,950 92	30,888 50	30,921 09	(32 59)	0 00	(32 59)	ORD
	Jan 14 2011	Jan 20 2011	39,603 13	53,299 87	53,356 11	(56 24)	0 00	(56 24)	ORD
EXPRESS SCRIPTS COMMON CMN	Apr 01 2009	Jan 20 2011	680 00	39,383 00	15,667 88	0 00	23,715 12	23,715 12	LT
FAIRCHILD SEMICON INTL CMN	Oct 17 2008	Jan 20 2011	1,580 00	25,681 29	10,222 60	0 00	15,458 69	15,458 69	LT
FIFTH THIRD BANCORP CMN	Jan 21 2010	Jan 20 2011	1,280 00	18,352 54	15,709 44	0 00	2,643 10	2,643 10	ST
FIRSTSERVICE CORP CMN	Jun 13 2005	Jan 20 2011	1,300 00	38,653 46	20,711 60	0 00	17,941 86	17,941 86	LT
	Oct 25 2006	Jan 20 2011	20 00	594.67	432 14	0 00	162 53	162 53	LT
	Dec 20 2006	Jan 20 2011	500 00	14,866 71	10,074 50	0 00	4,792 21	4,792 21	LT
FLETCHER BUILDING LIMITED (NZ) CMN	Jan 14 2011	Jan 20 2011	673 00	4,011 92	4,116 61	(27 72)	(76 97)	(104 69)	ST
FMC CORPORATION CMN	Jul 23 2007	Jan 20 2011	260 00	19,655 02	11,993 28	0 00	7,661 74	7,661 74	LT
FORMFACTOR INC CMN	Sep 01 2010	Jan 20 2011	2,475 00	22,554 98	17,424 00	0 00	5,130 98	5,130 98	ST
FREEMONT-MCMORAN COPPER & GOLD CMN	Jan 14 2011	Jan 20 2011	240 00	26,524 72	28,254 65	0 00	(1,729 93)	(1,729 93)	ST
FTI CONSULTING, INC CMN	Sep 29 2010	Jan 20 2011	135 00	4,972 65	4,585 95	0 00	386 70	386 70	ST
	Nov 05 2010	Jan 20 2011	100 00	3,683 45	3,383 30	0 00	300 15	300 15	ST
	Nov 08 2010	Jan 20 2011	50 00	1,841 72	1,676 00	0 00	165 72	165 72	ST
GDF SUEZ CMN CLASS	Sep 17 2009	Jan 20 2011	182 00	7,398 54	8,287 89	(605 01)	(284 34)	(889 36)	LT
GEN-PROBE INCORPORATED CMN	Oct 01 2010	Jan 20 2011	960 00	58,209 44	46,462 08	0 00	11,747 36	11,747 36	ST
GENTEX CORP CMN	Nov 11 2008	Jan 20 2011	650 00	19,988 73	5,461 95	0 00	14,526 78	14,526 78	LT
GLOBAL PMTS INC CMN	Jun 04 2009	Jan 20 2011	1,140 00	53,766 60	41,939 46	0 00	11,827 14	11,827 14	LT
GRAFTECH INTERNATIONAL LTD CMN	Oct 10 2008	Jan 20 2011	32 00	638 33	225 82	0 00	412 50	412 50	LT
	Nov 12 2008	Jan 20 2011	61 00	1,216 81	296 16	0 00	920 65	920 65	LT
	Nov 20 2008	Jan 20 2011	69 00	1,376 39	267 44	0 00	1,108 95	1,108 95	LT
	Nov 21 2008	Jan 20 2011	62 00	1,236 76	257 86	0 00	978 90	978 90	LT
	Mar 05 2009	Jan 20 2011	46 00	917 59	247 07	0 00	670 52	670 52	LT
GREIF INC CMN CLASS A	Apr 15 2009	Jan 20 2011	31 00	1,948 04	1,212 97	0 00	735 07	735 07	LT
	Apr 15 2009	Jan 20 2011	46 00	2,890 63	1,814 79	0 00	1,075 84	1,075 84	LT
	Apr 15 2009	Jan 20 2011	76 00	4,775 83	3,000 63	0 00	1,775 20	1,775 20	LT
	Apr 16 2009	Jan 20 2011	25 00	1,571 00	1,032 13	0 00	538 87	538 87	LT
	Apr 16 2009	Jan 20 2011	50 00	3,141 99	2,033 40	0 00	1,108 59	1,108 59	LT
GROUPE DANONE EUR 0 5	Feb 22 2010	Jan 20 2011	59 00	3,593 45	3,498 82	16 56	78 06	94 62	ST
HALLIBURTON COMPANY CMN	Jan 14 2011	Jan 20 2011	140 00	5,430 69	5,507 21	0 00	(76 52)	(76 52)	ST
HASBRO, INC. CMN	Apr 17 2009	Jan 20 2011	250 00	11,142 46	6,892 50	0 00	4,249 96	4,249 96	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 18 2011	Jan 20 2011	50,927 50	14,405 02	14,064.49	(340 53)	0 00	(340 53)	ORD
	Jan 18 2011	Jan 20 2011	4,349 21	1,201 11	1,201 11	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	4,349 21	1,230 19	1,201 11	(29 08)	0 00	(29 08)	ORD
	Jan 18 2011	Jan 20 2011	45,766 68	12,639.24	12,639 24	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	45,766 68	12,945 26	12,639 24	(306 03)	0 00	(306 03)	ORD
	Jan 18 2011	Jan 20 2011	9,347 38	2,581 44	2,581 44	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	9,347 38	2,643 94	2,581 44	(62 50)	0 00	(62 50)	ORD
	Jan 18 2011	Jan 20 2011	6,607 17	1,824 68	1,824 68	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	6,607 17	1,868 86	1,824 68	(44 18)	0 00	(44 18)	ORD
	Jan 18 2011	Jan 20 2011	22,615 68	6,245 70	6,245 70	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	22,615.68	6,396 92	6,245 70	(151 22)	0 00	(151 22)	ORD
	Jan 18 2011	Jan 20 2011	8,738 07	2,471 59	2,413 17	(58 43)	0 00	(58 43)	ORD
	Jan 18 2011	Jan 20 2011	8,738 07	2,413 17	2,413 17	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	5,588 66	1,580 77	1,543 40	(37 37)	0 00	(37 37)	ORD
	Jan 18 2011	Jan 20 2011	5,588 66	1,543 40	1,543 40	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	11,739 01	3,320 42	3,241 93	(78 49)	0 00	(78 49)	ORD
	Jan 18 2011	Jan 20 2011	11,739 01	3,241 93	3,241 93	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	4,227 87	1,195 87	1,167 60	(28 27)	0 00	(28 27)	ORD
	Jan 18 2011	Jan 20 2011	4,227 87	1,167 60	1,167 60	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	7,009 35	1,935 75	1,935 75	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	7,009 35	1,982 62	1,935 75	(46 87)	0 00	(46 87)	ORD
	Jan 18 2011	Jan 20 2011	38,554 47	10,905 26	10,647 47	(257 80)	0 00	(257 80)	ORD
	Jan 18 2011	Jan 20 2011	38,554 47	10,647 47	10,647.47	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	6,743 08	1,862.22	1,862 22	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	6,743 08	1,907 30	1,862 22	(45 09)	0 00	(45 09)	ORD
	Jan 18 2011	Jan 20 2011	35,432 74	9,785 35	9,785 35	0 00	0 00	0 00	ORD
	Jan 18 2011	Jan 20 2011	35,432 74	10,022 27	9,785 35	(236 93)	0 00	(236 93)	ORD
	Jan 18 2011	Jan 20 2011	14,245 56	4,029 41	3,934 15	(95 26)	0 00	(95 26)	ORD
	Jan 18 2011	Jan 20 2011	14,245 56	3,934 15	3,934 15	0 00	0 00	0 00	ORD
JEFFERIES GROUP INC (NEW) CMN	Apr 09 2010	Jan 20 2011	88 00	2,294 64	2,325 40	0 00	(30 76)	(30 76)	ST
	Apr 12 2010	Jan 20 2011	42 00	1,095 17	1,136 14	0 00	(40 97)	(40 97)	ST
	May 04 2010	Jan 20 2011	510 00	13,298 50	13,545 60	0 00	(247 10)	(247 10)	ST
JERONIMO MARTINS ESTAB CMN EUR5 00	May 13 2009	Jan 20 2011	62 00	957 06	397 64	1 79	557 64	559 43	LT
	May 15 2009	Jan 20 2011	200 00	3,087 31	1,249 77	18 40	1,819 13	1,837 54	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
LOEWS CORPORATION CMN	Dec 03 2003	Jan 20 2011	1,820 00	72,561 64	26,426 40	0 00	46,135 24	46,135 24	LT
	Dec 12 2003	Jan 20 2011	420 00	16,744 99	6,231 12	0 00	10,513 87	10,513 87	LT
LOUISIANA PACIFIC CORP CMN	Dec 22 2009	Jan 20 2011	511 00	4,770 40	3,586 20	0 00	1,184 20	1,184 20	LT
	Jan 28 2010	Jan 20 2011	633 00	5,909 32	4,400 62	0 00	1,508 70	1,508 70	ST
	Jan 29 2010	Jan 20 2011	1,148 00	10,717 06	8,217 39	0 00	2,499 68	2,499 68	ST
	Aug 11 2010	Jan 20 2011	808 00	7,543 02	5,520 26	0 00	2,022 76	2,022 76	ST
LUBRIZOL CORPORATION CMN	Apr 28 2008	Jan 20 2011	16 00	1,662 66	950 56	0 00	712 10	712 10	LT
	Apr 28 2008	Jan 20 2011	144 00	14,963 98	8,497 44	0 00	6,466 54	6,466 54	LT
LULULEMON ATILETICA INC CMN	Nov 18 2010	Jan 20 2011	120 00	8,246 06	5,803 92	0 00	2,442 14	2,442 14	ST
LUMINEX CORP DEL CMN	May 08 2009	Jan 20 2011	48 00	866 01	741 94	0 00	124 07	124 07	LT
	May 08 2009	Jan 20 2011	134 00	2,417 61	2,057 84	0 00	359 77	359 77	LT
	May 18 2009	Jan 20 2011	72 00	1,299 01	1,122 12	0 00	176 89	176 89	LT
	May 19 2009	Jan 20 2011	58 00	1,046 43	899 29	0 00	147 14	147 14	LT
	Aug 07 2009	Jan 20 2011	57 00	1,028 39	860 98	0 00	167 41	167 41	LT
	Aug 07 2009	Jan 20 2011	212 00	3,824 87	3,318 23	0 00	506 65	506 65	LT
	Sep 10 2010	Jan 20 2011	25 00	451 05	378 10	0 00	72 95	72 95	ST
LVMH MOET-HENNESSY LOUIS VUITTON FF10	Oct 26 2009	Jan 20 2011	10 00	1,536 37	1,079 39	(86 27)	543 25	456 98	LT
MABUCHI MOTOR CO LTD CMN	Jan 14 2011	Jan 20 2011	100 00	5,049 62	5,045 30	(6 09)	10 41	4 32	ST
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	Dec 16 2010	Jan 20 2011	520 00	20,716 22	19,278 72	111 93	1,325 56	1,437 50	ST
MACY'S INC CMN	Jan 14 2011	Jan 20 2011	520 00	12,251 17	11,934 88	0 00	316 29	316 29	ST
MANHATTAN ASSOCIATES INC CMN	Jun 13 2005	Jan 20 2011	60 00	1,795 02	1,343 82	0 00	451 20	451 20	LT
	Apr 10 2006	Jan 20 2011	3,350 00	100,221 70	64,725 35	0 00	35,496 35	35,496 35	LT
MARKEL CORPORATION CMN	Sep 05 2008	Jan 20 2011	15 00	5,850 02	5,479 20	0 00	370 82	370 82	LT
	Sep 05 2008	Jan 20 2011	32 00	12,480 03	11,580 96	0 00	899 07	899 07	LT
	Sep 16 2008	Jan 20 2011	10 00	3,900 01	3,588 82	0 00	311 19	311 19	LT
	Nov 12 2008	Jan 20 2011	1 00	390 00	301 45	0 00	88 55	88 55	LT
	Dec 18 2008	Jan 20 2011	6 00	2,340 01	1,833 64	0 00	506 37	506 37	LT
	Mar 02 2009	Jan 20 2011	6 00	2,340 01	1,576 42	0 00	763 59	763 59	LT
	Mar 03 2009	Jan 20 2011	2 00	780 00	512 36	0 00	267 64	267 64	LT
	Mar 05 2009	Jan 20 2011	1 00	390 00	233 48	0 00	156 52	156 52	LT
	Sep 10 2010	Jan 20 2011	3 00	1,170 00	1,007 46	0 00	162 54	162 54	ST
MARKETAXESS HOLDINGS INC CMN	Sep 14 2007	Jan 20 2011	400 00	8,296 56	5,579 20	0 00	2,717 36	2,717 36	LT
	Sep 17 2007	Jan 20 2011	200 00	4,148 28	2,906 40	0 00	1,241 88	1,241 88	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Safe Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Oct 11 2007	Jan 20 2011	60 00	1,244 48	900 42	0 00	344 06	344 06	LT
	Oct 16 2007	Jan 20 2011	200 00	4,148 28	2,997 80	0 00	1,150 48	1,150 48	LT
	Dec 19 2007	Jan 20 2011	200 00	4,148 28	2,498 20	0 00	1,650 08	1,650 08	LT
	Dec 20 2007	Jan 20 2011	650 00	13,481 91	8,129 55	0 00	5,352 36	5,352 36	LT
	Jan 09 2008	Jan 20 2011	500 00	10,370 70	4,998 50	0 00	5,372 20	5,372 20	LT
	Jan 10 2008	Jan 20 2011	500 00	10,370 70	5,185 00	0 00	5,185 70	5,185 70	LT
	Jan 11 2008	Jan 20 2011	275 00	5,703 89	2,886 40	0 00	2,817 49	2,817 49	LT
MC DONALDS CORP CMN	Apr 29 2004	Jan 20 2011	900 00	67,583 39	25,025 40	0 00	42,557 99	42,557 99	LT
MCCORMICK & CO NON VTG SHRS CMN	Jan 18 2008	Jan 20 2011	114 00	5,302 64	4,092 26	0 00	1,210 38	1,210 38	LT
	Jan 22 2008	Jan 20 2011	66 00	3,069 95	2,291 19	0 00	778 76	778 76	LT
	Feb 12 2008	Jan 20 2011	126 00	5,860 81	4,384 42	0 00	1,476 39	1,476 39	LT
	Feb 12 2008	Jan 20 2011	134 00	6,232 93	4,681 42	0 00	1,551 51	1,551 51	LT
MCDERMOTT INTL CMN	Jun 04 2010	Jan 20 2011	116 00	2,252 62	1,251 52	0 00	1,001 09	1,001 09	ST
	Jun 04 2010	Jan 20 2011	304 00	5,903 41	3,314 51	0 00	2,588 90	2,588 90	ST
MEDICIS PHARMACEUTICAL CORP CL-A (NEW) CLASS A	Jul 27 2007	Jan 20 2011	90 00	2,278 18	2,608 47	0 00	(330 29)	(330 29)	LT
	Nov 08 2007	Jan 20 2011	100 00	2,531 31	2,759 70	0 00	(228 39)	(228 39)	LT
	May 20 2008	Jan 20 2011	550 00	13,922 21	12,581 25	0 00	1,340 96	1,340 96	LT
METLIFE, INC CMN	Jan 14 2011	Jan 20 2011	100 00	4,527 76	4,622 80	0 00	(95 04)	(95 04)	ST
METRO AG NPV	Dec 27 2010	Jan 20 2011	78 00	5,541 93	3,733 34	139 87	1,668 72	1,808 59	ST
METTLER-TOLEDO INTL CMN	Apr 01 2009	Jan 20 2011	460 00	69,384 97	23,364 32	0 00	46,020 65	46,020 65	LT
MID-AMERICA APT CMNTYS INC CMN	Mar 16 2009	Jan 20 2011	16 00	977 94	457 82	0 00	520 12	520 12	LT
	Mar 16 2009	Jan 20 2011	137 00	8,373 57	4,066 71	0 00	4,306 86	4,306 86	LT
	Mar 16 2009	Jan 20 2011	290 00	17,725 07	8,587 48	0 00	9,137 59	9,137 59	LT
	Mar 17 2009	Jan 20 2011	100 00	6,112 09	2,921 90	0 00	3,190 19	3,190 19	LT
MKS INSTRUMENTS INC CMN	Apr 08 2009	Jan 20 2011	800 00	21,040 39	11,632 80	0 00	9,407 59	9,407 59	LT
	Apr 14 2009	Jan 20 2011	550 00	14,465 27	8,349 55	0 00	6,115 72	6,115 72	LT
	Apr 16 2009	Jan 20 2011	70 00	1,841 04	1,090 04	0 00	751 00	751 00	LT
MONSTER WORLDWIDE INC CMN	Sep 07 2010	Jan 20 2011	580 00	12,594 86	6,997 70	0 00	5,597 16	5,597 16	ST
MORNINGSTAR, INC CMN	Feb 24 2009	Jan 20 2011	120 00	6,502 49	3,347 76	0 00	3,154 73	3,154 73	LT
	Feb 25 2009	Jan 20 2011	300 00	16,256 24	8,291 40	0 00	7,964 84	7,964 84	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Feb 27 2009	Jan 20 2011	500 00	27,093 73	13,821 00	0 00	13,272 73	13,272 73	LT
	Mar 03 2009	Jan 20 2011	100 00	5,418 75	2,788 60	0 00	2,630 15	2,630 15	LT
MUENCHENER RUECKVERS GES AG NPV	Dec 05 2008	Jan 20 2011	98 00	15,298 30	14,170 54	1,051 77	76 00	1,127 76	LT
N V R INC CMN	Mar 17 2010	Jan 20 2011	5 00	3,957 61	3,757 81	0 00	199 79	199 79	ST
	Mar 19 2010	Jan 20 2011	9 00	7,123 69	6,756 27	0 00	367 42	367 42	ST
	Mar 25 2010	Jan 20 2011	7 00	5,540 65	5,240 39	0 00	300 26	300 26	ST
	Sep 10 2010	Jan 20 2011	1 00	791 52	620 95	0 00	170 57	170 57	ST
	Sep 13 2010	Jan 20 2011	2 00	1,583 04	1,267 79	0 00	315 25	315 25	ST
	Sep 14 2010	Jan 20 2011	4 00	3,166 08	2,556 79	0 00	609 29	609 29	ST
	Nov 18 2010	Jan 20 2011	1 00	791 52	625 77	0 00	165 75	165 75	ST
	Dec 07 2010	Jan 20 2011	1 00	791 52	675 11	0 00	116 41	116 41	ST
NATIONAL GRID PLC CMN	Jan 29 2010	Jan 20 2011	843 00	7,165 81	8,542 17	(105 93)	(1,270 43)	(1,376 36)	ST
NATIONAL INSTRUMENTS CORP CMN	Jun 13 2005	Jan 20 2011	275 00	10,779 00	5,903 43	0 00	4,875 57	4,875 57	LT
	Jan 14 2009	Jan 20 2011	525 00	20,578 08	10,911 60	0 00	9,666 48	9,666 48	LT
	Feb 05 2009	Jan 20 2011	400 00	15,678 54	8,302 40	0 00	7,376 14	7,376 14	LT
	Feb 06 2009	Jan 20 2011	200 00	7,839 27	4,193 40	0 00	3,645 87	3,645 87	LT
	Feb 09 2009	Jan 20 2011	75 00	2,939 73	1,578 45	0 00	1,361 28	1,361 28	LT
NEUSTAR INC CMN CLASS A	Jan 29 2009	Jan 20 2011	625 00	17,148 23	8,216 25	0 00	8,931 98	8,931 98	LT
NEWCREST MINING LIMITED ORDINARY FULLY PAID	Jan 16 2006	Jan 20 2011	99 00	3,701 52	1,879 52	593 18	1,228 83	1,822 00	LT
	May 15 2007	Jan 20 2011	1 00	37 39	18 63	3 59	15 17	18 76	LT
NEWMONT MINING CORPORATION CMN	Jan 28 2010	Jan 20 2011	120 00	6,662 29	5,264 16	0 00	1,398 13	1,398 13	ST
NUJANCE COMMUNICATIONS, INC CMN	Jul 12 2010	Jan 20 2011	240 00	4,806 93	3,740 88	0 00	1,066 05	1,066 05	ST
O'REILLY AUTOMOTIVE INC CMN	Jul 09 2007	Jan 20 2011	80 00	4,646 59	2,916 48	0 00	1,730 11	1,730 11	LT
	Jul 18 2007	Jan 20 2011	45 00	2,613 71	1,572 48	0 00	1,041 23	1,041 23	LT
	Jul 18 2007	Jan 20 2011	95 00	5,517 83	3,325 00	0 00	2,192 83	2,192 83	LT
	Dec 06 2007	Jan 20 2011	13 00	755 07	447 15	0 00	307 92	307 92	LT
	Sep 18 2009	Jan 20 2011	7 00	406 58	260 13	0 00	146 44	146 44	LT
OXFORD IND INC CMN	Oct 18 2007	Jan 20 2011	70 00	1,673 02	1,711 01	0 00	(37 99)	(37 99)	LT
	Jan 23 2008	Jan 20 2011	700 00	16,730 23	15,379 70	0 00	1,350 53	1,350 53	LT
PANERA BREAD COMPANY CL-A CMN CLASS A	Jan 09 2008	Jan 20 2011	325 00	32,805 87	10,433 80	0 00	22,372 07	22,372 07	LT
PARKER-HANNIFIN CORP CMN	Dec 21 2009	Jan 20 2011	8 00	701 65	436 59	0 00	265 06	265 06	LT
	Jan 25 2010	Jan 20 2011	52 00	4,560 75	2,990 94	0 00	1,569 81	1,569 81	ST
PATTERSON COMPANIES INC CMN	Apr 14 2009	Jan 20 2011	2,400 00	75,244 07	47,539 20	0 00	27,704 87	27,704 87	LT
PEOPLES UNITED FINANCIAL INC CMN	May 22 2009	Jan 20 2011	47 00	643 48	730 05	0 00	(86 57)	(86 57)	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 25 2010	Jan 20 2011	280 00	5,010 98	4,552 80	0 00	458 18	458 18	ST
	Aug 31 2010	Jan 20 2011	390 00	6,979 58	6,349 98	0 00	629 60	629 60	ST
RAYONIER INC CMN	May 12 2008	Jan 20 2011	30 00	1,691 07	1,300 20	0 00	390 87	390 87	LT
	Oct 10 2008	Jan 20 2011	9 00	507 32	287 96	0 00	219 36	219 36	LT
	Nov 12 2008	Jan 20 2011	10 00	563 69	296 21	0 00	267 48	267 48	LT
	Nov 20 2008	Jan 20 2011	9 00	507 32	258 70	0 00	248 62	248 62	LT
	Nov 21 2008	Jan 20 2011	9 00	507 32	244 81	0 00	262 51	262 51	LT
	Mar 02 2009	Jan 20 2011	63 00	3,551 24	1,600 26	0 00	1,950 98	1,950 98	LT
	Jun 30 2009	Jan 20 2011	80 00	4,509 51	2,884 16	0 00	1,625 35	1,625 35	LT
	Jul 02 2009	Jan 20 2011	50 00	2,818 44	1,765 85	0 00	1,052 59	1,052 59	LT
RECKITT BENCKISER GROUP PLC CMN	Feb 23 2005	Jan 20 2011	178 00	9,530 56	5,589 96	(969 15)	4,909 76	3,940 60	LT
RELIANCE STEEL & ALUMINUM CO CMN	Jun 04 2010	Jan 20 2011	80 00	4,163 37	3,426 16	0 00	737 21	737 21	ST
	Jul 28 2010	Jan 20 2011	9 00	468 38	362 41	0 00	105 97	105 97	ST
	Jul 28 2010	Jan 20 2011	16 00	832 68	644 90	0 00	187 78	187 78	ST
	Jul 28 2010	Jan 20 2011	85 00	4,423 58	3,442 24	0 00	981 34	981 34	ST
	Aug 25 2010	Jan 20 2011	40 00	2,081 69	1,449 40	0 00	632 29	632 29	ST
	Sep 10 2010	Jan 20 2011	15 00	780 63	604 81	0 00	175 82	175 82	ST
RLI CORP CMN	May 22 2009	Jan 20 2011	11 00	567 46	492 69	0 00	74 77	74 77	LT
	May 22 2009	Jan 20 2011	16 00	825 40	722 77	0 00	102 63	102 63	LT
	Jul 02 2009	Jan 20 2011	60 00	3,095 25	2,681 76	0 00	413 49	413 49	LT
ROCK-TENN CO CL A CMN CLASS A	Dec 15 2009	Jan 20 2011	54 00	3,125 42	2,754 11	0 00	371 31	371 31	LT
	Dec 17 2009	Jan 20 2011	51 00	2,951 79	2,608 34	0 00	343 44	343 44	LT
	Dec 18 2009	Jan 20 2011	82 00	4,746 01	4,192 99	0 00	553 02	553 02	LT
	Jan 11 2010	Jan 20 2011	3 00	173 64	147 27	0 00	26 37	26 37	LT
	Jan 12 2010	Jan 20 2011	30 00	1,736 35	1,501 83	0 00	234 52	234 52	LT
	Aug 16 2010	Jan 20 2011	20 00	1,157 56	999 30	0 00	158 26	158 26	ST
ROGERS COMMUNICATIONS INC CMN CLASS B	Mar 25 2009	Jan 20 2011	700 00	24,936 88	21,521 71	0 00	3,415 17	3,415 17	LT
	Jan 20 2011	Jan 20 2011	100 00	3,562 41	3,559 35	0 00	3 06	3 06	ST
SAMPO PLC CMN CLASS A	Apr 09 2010	Jan 20 2011	246 00	7,054 75	6,657 03	107 07	290 65	397 72	ST
	May 19 2010	Jan 20 2011	325 00	9,320 30	7,004 45	734 41	1,581 44	2,315 85	ST
SANDVIK AB CMN	Aug 03 2009	Jan 20 2011	333 00	6,330 63	3,280 91	278 64	2,771 08	3,049 73	LT
SEMTECH CORP CMN	Jan 23 2008	Jan 20 2011	355 00	7,912 05	4,256 45	0 00	3,655 60	3,655 60	LT
	Feb 05 2008	Jan 20 2011	800 00	17,829 98	9,584 00	0 00	8,245 98	8,245 98	LT
SHANGRI-LA ASIA ORD CMN	Sep 07 2004	Jan 20 2011	6,000 00	16,857 69	5,903 77	2 57	10,951 34	10,953 92	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SHIRE PLC CMN	Mar 05 2009	Jan 20 2011	314 00	8,189 79	3,543.91	422.35	4,223 54	4,645 89	LT
	Apr 20 2009	Jan 20 2011	164 00	4,277 47	2,081 04	178 52	2,017 92	2,196.44	LT
SKYWORKS SOLUTIONS INC CMN	Jul 01 2010	Jan 20 2011	420 00	12,611.13	6,942.18	0.00	5,668 95	5,668.95	ST
SPDR S&P 500 ETF TRUST SPDR	Jan 07 2011	Jan 20 2011	6,460 00	825,650 31	819,972 97	0 00	5,677 34	5,677.34	ST
STATE STREET CORPORATION (NEW) CMN	Jan 14 2011	Jan 20 2011	20 00	952 95	992 84	0 00	(39 89)	(39 89)	ST
STRYKER CORP CMN	Apr 01 2009	Jan 20 2011	240 00	13,742 78	7,871 52	0 00	5,871.26	5,871.26	LT
SUN HUNG KAI PROPERTIES LTD CMN PRIV PL REG S/144A	Dec 02 2003	Jan 20 2011	3,000 00	52,456 28	25,082.57	(109 39)	27,483.10	27,373.71	LT
SUNCOR ENERGY INC. CMN	Jan 14 2011	Jan 20 2011	760 00	28,511.91	29,188 82	0 00	(676 91)	(676 91)	ST
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	Aug 01 2008	Jan 20 2011	1,500.00	24,133 68	15,782 78	15 38	8,335.52	8,350 91	LT
SWISSCOM AG RG SHS (NOM CHF 1) VAL	Aug 14 2009	Jan 20 2011	10 00	4,370.57	3,286 73	462 01	621.83	1,083 84	LT
874 251	Aug 17 2009	Jan 20 2011	55 00	24,038 14	17,994 84	2,594 43	3,448 87	6,043 30	LT
SYNTHES INC ORD CMN PRIVATE	Jun 27 2008	Jan 20 2011	46 00	6,169.39	6,250.83	509 82	(591 26)	(81 44)	LT
PLACEMENT/AI	May 28 2010	Jan 20 2011	21 00	2,816 46	2,178 99	495.99	141 48	637 47	ST
TECHNE CORP CMN	Feb 08 2010	Jan 20 2011	500.00	33,491 00	30,713.50	0.00	2,777 50	2,777 50	ST
	May 07 2010	Jan 20 2011	100.00	6,698 20	6,180 30	0 00	517.90	517 90	ST
	Sep 07 2010	Jan 20 2011	300 00	20,094 60	17,939 70	0 00	2,154 90	2,154 90	ST
	Oct 01 2010	Jan 20 2011	265 00	17,750 23	16,446 43	0 00	1,303 80	1,303 80	ST
	Nov 02 2010	Jan 20 2011	200.00	13,396 40	12,291 60	0 00	1,104.80	1,104 80	ST
	Nov 03 2010	Jan 20 2011	100 00	6,698 20	6,113 60	0 00	584 60	584 60	ST
TELLABS INC. CMN	Oct 22 2009	Jan 20 2011	760 00	5,229 15	5,147.48	0.00	81 67	81 67	LT
	Oct 23 2009	Jan 20 2011	700 00	4,816 33	4,720 10	0 00	96 23	96 23	LT
	Oct 29 2009	Jan 20 2011	651 00	4,479 18	4,057 03	0 00	422 15	422 15	LT
	Oct 29 2009	Jan 20 2011	759.00	5,222 27	4,804.47	0 00	417 80	417 80	LT
	Oct 30 2009	Jan 20 2011	200 00	1,376.09	1,236 60	0.00	139 49	139 49	LT
	Nov 24 2009	Jan 20 2011	701.00	4,823.21	4,077 72	0 00	745 49	745 49	LT
	Mar 22 2010	Jan 20 2011	40.00	275 22	304 52	0.00	(29 30)	(29 30)	ST
	Jun 17 2010	Jan 20 2011	100 00	688 05	691 00	0 00	(2 95)	(2 95)	ST
	Jun 17 2010	Jan 20 2011	132.00	908 22	916 08	0 00	(7.86)	(7.86)	ST
Jun 17 2010	Jan 20 2011	198 00	1,362 33	1,377 09	0.00	(14.76)	(14 76)	ST	

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 10 2010	Jan 20 2011	79 00	543 56	569 20	0 00	(25 64)	(25 64)	ST
TELSTRA CORPORATION LIMITED ORD CMN	Dec 18 2008	Jan 20 2011	6,979 00	19,443 46	17,344 91	7,449 02	(5,350 46)	2,098 55	LT
TELUS CORPORATION CLASS A NON-VOTING	Jun 16 2010	Jan 20 2011	400 00	18,060 41	15,077 44	0 00	2,982 97	2,982 97	ST
	Jun 17 2010	Jan 20 2011	540 00	24,381 56	20,571 84	0 00	3,809 72	3,809 72	ST
TETRA TECHNOLOGIES INC (DEL) CMN	Oct 12 2010	Jan 20 2011	971 00	11,004 90	9,999 36	0 00	1,005 54	1,005 54	ST
	Oct 12 2010	Jan 20 2011	254 00	2,878 73	2,601 21	0 00	277 52	277 52	ST
THE SOUTHERN CO CMN	Dec 09 2003	Jan 20 2011	1,200 00	46,186 27	35,964 00	0 00	10,222 27	10,222 27	LT
	Dec 16 2003	Jan 20 2011	920 00	35,409 48	27,347 92	0 00	8,061 56	8,061 56	LT
	Sep 04 2009	Jan 20 2011	840 00	32,330 39	26,355 00	0 00	5,975 39	5,975 39	LT
THERMO FISHER SCIENTIFIC INC CMN	Oct 28 2010	Jan 20 2011	180 00	9,958 48	9,186 66	0 00	771 82	771 82	ST
TORONTO DOMINION BANK CMN	Jan 14 2011	Jan 20 2011	20 00	1,516 76	1,506 04	0 00	10 71	10 71	ST
	Jan 20 2011	Jan 20 2011	200 00	15,167 58	15,175 01	(0 00)	(7 43)	(7 43)	ST
TRIQUINT SEMICONDUCTOR INC CMN	Oct 13 2010	Jan 20 2011	442 00	5,753 71	4,144 20	0 00	1,609 52	1,609 52	ST
TUPPERWARE BRANDS CORPORATION CMN	Sep 10 2007	Jan 20 2011	211 00	9,775 67	6,594 17	0 00	3,181 50	3,181 50	LT
	Jan 18 2008	Jan 20 2011	169 00	7,829 81	4,307 47	0 00	3,522 33	3,522 33	LT
UGI CORPORATION (HOLDING CO) CMN	Oct 23 2008	Jan 20 2011	17 00	552 15	385 53	0 00	166 62	166 62	LT
	Oct 23 2008	Jan 20 2011	28 00	909 43	630 90	0 00	278 53	278 53	LT
	Oct 23 2008	Jan 20 2011	50 00	1,623 98	1,118 85	0 00	505 13	505 13	LT
	Nov 11 2008	Jan 20 2011	60 00	1,948 77	1,376 40	0 00	572 37	572 37	LT
	Nov 20 2008	Jan 20 2011	12 00	389 76	273 48	0 00	116 28	116 28	LT
	Dec 17 2008	Jan 20 2011	150 00	4,871 93	3,547 95	0 00	1,323 98	1,323 98	LT
	Feb 23 2009	Jan 20 2011	13 00	422 23	311 18	0 00	111 05	111 05	LT
	Apr 22 2009	Jan 20 2011	490 00	15,914 99	11,249 91	0 00	4,665 08	4,665 08	LT
UNITED TECHNOLOGIES CORP CMN	Nov 20 2008	Jan 20 2011	500 00	39,700 79	22,686 50	0 00	17,014 29	17,014 29	LT
	Mar 05 2009	Jan 20 2011	420 00	33,348 66	15,981 00	0 00	17,367 66	17,367 66	LT
	Jan 22 2010	Jan 20 2011	480 00	38,112 75	33,559 20	0 00	4,553 55	4,553 55	ST
UNIVERSAL HEALTH SVC CL B CMN CLASS B	Dec 21 2009	Jan 20 2011	54 00	2,350 26	1,682 10	0 00	668 16	668 16	LT
	Dec 22 2009	Jan 20 2011	86 00	3,743 01	2,685 26	0 00	1,057 75	1,057 75	LT
UNIVERSAL TECHNICAL INSTITUTE CMN	Apr 07 2009	Jan 20 2011	500 00	9,606 66	6,215 50	0 00	3,391 16	3,391 16	LT
	Apr 08 2009	Jan 20 2011	500 00	9,606 66	6,214 50	0 00	3,392 16	3,392 16	LT
	Apr 09 2009	Jan 20 2011	185 00	3,554 47	2,356 72	0 00	1,197 75	1,197 75	LT
VANGUARD MSCI EAFE ETF CMN ETF	Jan 05 2011	Jan 20 2011	179,000 00	6,537,294 57	6,482,968 30	0 00	54,326 27	54,326 27	ST
VARIAN MEDICAL SYSTEMS INC CMN	Apr 01 2009	Jan 20 2011	1,260 00	88,697 00	37,878 12	0 00	50,818 88	50,818 88	LT
VCA ANTECH, INC CMN	Oct 25 2010	Jan 20 2011	465 00	11,086 91	9,358 13	0 00	1,728 79	1,728 79	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
VERISK ANALYTICS INC CMN CLASS A	Apr 28 2010	Jan 20 2011	1,760 00	58,747.67	49,348.64	0.00	9,399.03	9,399.03	ST
VF CORP CMN	Jan 22 2008	Jan 20 2011	120 00	10,033.55	8,572.68	0 00	1,460.87	1,460.87	LT
VMWARE INC. CMN CLASS A	Jan 14 2011	Jan 20 2011	40 00	3,551.47	3,862.65	0 00	(311.18)	(311.18)	ST
WADDELL & REED FIN , INC CLASS A COMMON	Nov 12 2008	Jan 20 2011	28 00	997.46	293.38	0 00	704.08	704.08	LT
	Nov 12 2008	Jan 20 2011	600.00	21,374.05	6,391.20	0 00	14,982.85	14,982.85	LT
	Nov 13 2008	Jan 20 2011	400 00	14,249.36	4,301.20	0 00	9,948.16	9,948.16	LT
	Nov 17 2008	Jan 20 2011	99 00	3,526.72	1,093.06	0 00	2,433.66	2,433.66	LT
	Nov 18 2008	Jan 20 2011	300 00	10,687.02	3,157.20	0 00	7,529.82	7,529.82	LT
	Nov 19 2008	Jan 20 2011	13 00	463.10	135.63	0 00	327.48	327.48	LT
WAL MART STORES INC CMN	Apr 14 2010	Jan 20 2011	420 00	23,459.86	23,012.64	0.00	447.22	447.22	ST
	Oct 26 2010	Jan 20 2011	300 00	16,757.05	16,326.00	0 00	431.05	431.05	ST
WATSON PHARMACEUTICALS INC CMN	Oct 14 2009	Jan 20 2011	140.00	7,333.04	5,297.18	0 00	2,035.86	2,035.86	LT
WMS INDS INC CMN	Nov 02 2005	Jan 20 2011	600 00	27,252.49	8,727.00	0.00	18,525.49	18,525.49	LT
	Mar 05 2009	Jan 20 2011	253 00	11,491.47	3,988.29	0.00	7,503.18	7,503.18	LT
WRIGHT MED GROUP INC CMN	Oct 07 2005	Jan 20 2011	500 00	7,831.20	9,620.50	0 00	(1,789.30)	(1,789.30)	LT
	Apr 10 2006	Jan 20 2011	130 00	2,036.11	2,584.27	0 00	(548.16)	(548.16)	LT
	Feb 23 2009	Jan 20 2011	700 00	10,963.68	11,671.10	0 00	(707.42)	(707.42)	LT
	Feb 24 2009	Jan 20 2011	400 00	6,264.96	6,669.20	0 00	(404.24)	(404.24)	LT
	Feb 25 2009	Jan 20 2011	100 00	1,566.24	1,627.10	0 00	(60.86)	(60.86)	LT
	Mar 03 2009	Jan 20 2011	300.00	4,698.72	3,798.90	0 00	899.82	899.82	LT
	Mar 04 2009	Jan 20 2011	75.00	1,174.68	936.75	0 00	237.93	237.93	LT
ZIONS BANCORP CMN	Jan 28 2010	Jan 20 2011	154 00	3,643.06	2,997.61	0 00	645.45	645.45	ST
	Jan 28 2010	Jan 20 2011	154 00	3,643.06	3,006.23	0 00	636.83	636.83	ST
	Jan 29 2010	Jan 20 2011	20.00	473.13	380.54	0 00	92.58	92.58	ST
	Jan 29 2010	Jan 20 2011	154 00	3,643.06	2,989.29	0 00	653.77	653.77	ST
	Jul 14 2010	Jan 20 2011	90.00	2,129.06	2,132.37	0 00	(3.31)	(3.31)	ST
	Sep 10 2010	Jan 20 2011	15 00	354.84	298.79	0 00	56.05	56.05	ST
	Oct 07 2010	Jan 20 2011	188.00	4,447.37	4,105.54	0 00	341.83	341.83	ST
	Oct 07 2010	Jan 20 2011	182.00	4,305.44	3,967.42	0 00	338.02	338.02	ST
	Nov 15 2010	Jan 20 2011	40 00	946.25	879.20	0 00	67.05	67.05	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Nov 18 2010	Jan 20 2011	23 00	544 09	481 46	0 00	62 63	62 63	ST
EURO	Jan 14 2011	Jan 24 2011	10,408 26	14,191 77	14,022 74	169 03	0 00	169 03	ORD
	Jan 20 2011	Jan 24 2011	521 53	711 11	699 53	11 58	0 00	11 58	ORD
	Jan 20 2011	Jan 24 2011	629 78	858 71	844 72	13 99	0 00	13 99	ORD
	Jan 20 2011	Jan 24 2011	629 78	858 71	858 71	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	2,330 74	3,177 99	3,177 99	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	2,330 74	3,177 99	3,126 22	51 77	0 00	51 77	ORD
	Jan 20 2011	Jan 24 2011	9,508 19	12,964 51	12,753 34	211 18	0 00	211 18	ORD
	Jan 20 2011	Jan 24 2011	9,508 19	12,964 51	12,964 51	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	7,462 22	10,174 81	10,174 81	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	7,462 22	10,174 81	10,009 08	165 74	0 00	165 74	ORD
	Jan 20 2011	Jan 24 2011	4,677 47	6,377 78	6,273 89	103 89	0 00	103 89	ORD
	Jan 20 2011	Jan 24 2011	4,677 47	6,377 78	6,377 78	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	4,197 72	5,723 63	5,723 63	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	6,913 21	9,426 23	9,426 23	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	6,913 21	9,426 23	9,272 69	153 54	0 00	153 54	ORD
	Jan 20 2011	Jan 24 2011	6,872 19	9,370 30	9,370 30	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	6,872 19	9,370 30	9,217 67	152 63	0 00	152 63	ORD
	Jan 20 2011	Jan 24 2011	4,064 46	5,541 93	5,541 93	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	3,185 96	4,344 09	4,344 09	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	3,185 96	4,344 09	4,273 33	70 76	0 00	70 76	ORD
	Jan 20 2011	Jan 24 2011	1,648 79	2,248 14	2,211 52	36 62	0 00	36 62	ORD
	Jan 20 2011	Jan 24 2011	1,648 79	2,248 14	2,248 14	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	2,167 58	2,955 52	2,955 52	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	12,042 57	16,420 17	16,152 70	267 47	0 00	267 47	ORD
	Jan 20 2011	Jan 24 2011	12,042 57	16,420 17	16,420 17	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	5,198 66	7,088 43	6,972 96	115 46	0 00	115 46	ORD
	Jan 20 2011	Jan 24 2011	5,198 66	7,088 43	7,088 43	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	2,575 32	3,511 48	3,511 48	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	2,575.32	3,511 48	3,454 28	57 20	0 00	57 20	ORD
	Jan 20 2011	Jan 24 2011	13,383.01	18,247 87	18,247 87	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	13,383 01	18,247 87	17,950 63	297 24	0 00	297 24	ORD
	Jan 20 2011	Jan 24 2011	1,625 02	2,215 73	2,215 73	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 24 2011	815 01	1,111 27	1,111 27	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 24 2011	4,312.08	5,879.56	5,783.79	95.77	0.00	95.77	ORD
	Jan 20 2011	Jan 24 2011	4,312.08	5,879.56	5,879.56	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	10,981.66	14,973.60	14,973.60	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	19,362.95	26,401.58	25,971.53	430.05	0.00	430.05	ORD
	Jan 20 2011	Jan 24 2011	19,362.95	26,401.58	26,401.58	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	3,205.02	4,370.08	4,298.89	71.18	0.00	71.18	ORD
	Jan 20 2011	Jan 24 2011	3,205.02	4,370.08	4,370.08	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	15,082.58	20,565.25	20,565.25	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	15,082.58	20,565.25	20,230.26	334.99	0.00	334.99	ORD
	Jan 20 2011	Jan 24 2011	14,538.04	19,822.76	19,499.87	322.89	0.00	322.89	ORD
	Jan 20 2011	Jan 24 2011	14,538.04	19,822.76	19,822.76	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	2,114.01	2,882.47	2,835.52	46.95	0.00	46.95	ORD
	Jan 20 2011	Jan 24 2011	2,114.01	2,882.47	2,882.47	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	7,664.27	10,450.31	10,450.31	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	2,906.76	3,963.40	3,963.40	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	2,906.76	3,963.40	3,898.84	64.56	0.00	64.56	ORD
	Jan 20 2011	Jan 24 2011	1,711.38	2,333.48	2,333.48	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	1,711.38	2,333.48	2,295.47	38.01	0.00	38.01	ORD
	Jan 20 2011	Jan 24 2011	11,219.79	15,298.30	15,298.30	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	8,184.01	11,158.98	10,977.21	181.77	0.00	181.77	ORD
	Jan 20 2011	Jan 24 2011	8,184.01	11,158.98	11,158.98	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	1,241.94	1,693.40	1,693.40	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	1,241.94	1,693.40	1,665.81	27.58	0.00	27.58	ORD
HONG KONG DOLLAR	Jan 14 2011	Jan 24 2011	14,155.71	1,815.65	1,820.04	(4.39)	0.00	(4.39)	ORD
	Jan 14 2011	Jan 24 2011	19,975.59	2,562.12	2,568.32	(6.19)	0.00	(6.19)	ORD
	Jan 14 2011	Jan 24 2011	29,073.22	3,729.01	3,738.02	(9.01)	0.00	(9.01)	ORD
	Jan 14 2011	Jan 24 2011	245.31	31.46	31.54	(0.08)	0.00	(0.08)	ORD
	Jan 14 2011	Jan 24 2011	20,958.89	2,688.24	2,694.74	(6.50)	0.00	(6.50)	ORD
	Jan 14 2011	Jan 24 2011	10,280.87	1,318.65	1,321.84	(3.19)	0.00	(3.19)	ORD
	Jan 20 2011	Jan 24 2011	93,269.59	11,979.76	11,963.01	(16.75)	0.00	(16.75)	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 24 2011	93,269.59	11,963.01	11,963.01	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	58,425.34	7,493.79	7,493.79	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	12,376.46	1,587.44	1,587.44	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	51,266.34	6,575.56	6,575.56	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	22,809.38	2,925.59	2,925.59	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	50,965.26	6,536.94	6,536.94	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	7,049.97	904.25	904.25	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	42,074.86	5,404.19	5,396.64	(7.56)	0.00	(7.56)	ORD
Jan 20 2011	Jan 24 2011	42,074.86	5,396.64	5,396.64	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	58,200.28	7,464.93	7,464.93	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	6,128.40	786.05	786.05	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	44,532.45	5,719.85	5,711.85	(8.00)	0.00	(8.00)	ORD
Jan 20 2011	Jan 24 2011	44,532.45	5,711.85	5,711.85	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	69,689.49	8,938.56	8,938.56	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	11,735.28	-1,505.20	1,505.20	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	48,082.54	6,167.20	6,167.20	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	117,512.83	15,093.61	15,072.51	(21.10)	0.00	(21.10)	ORD
Jan 20 2011	Jan 24 2011	117,512.83	15,072.51	15,072.51	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	41,228.54	5,288.08	5,288.08	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	29,538.27	3,788.66	3,788.66	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	26,874.52	3,451.82	3,447.00	(4.83)	0.00	(4.83)	ORD
Jan 20 2011	Jan 24 2011	26,874.52	3,447.00	3,447.00	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	63,406.79	8,144.11	8,132.73	(11.39)	0.00	(11.39)	ORD
Jan 20 2011	Jan 24 2011	63,406.79	8,132.73	8,132.73	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	99,126.92	12,714.29	12,714.29	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	99,126.92	12,714.29	12,714.29	(0.00)	0.00	(0.00)	ORD
Jan 20 2011	Jan 24 2011	37,398.46	4,803.54	4,796.83	(6.72)	0.00	(6.72)	ORD
Jan 20 2011	Jan 24 2011	37,398.46	4,796.83	4,796.83	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	50,160.30	6,433.70	6,433.70	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	50,160.30	6,442.70	6,433.70	(9.01)	0.00	(9.01)	ORD
Jan 20 2011	Jan 24 2011	39,561.05	5,074.21	5,074.21	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	55,571.55	7,127.76	7,127.76	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	61,879.30	7,936.81	7,936.81	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 24 2011	132,770.13	17,029.46	17,029.46	0.00	0.00	0.00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 24 2011	48,162.47	6,177.45	6,177.45	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	44,797.72	5,745.88	5,745.88	(0.00)	0.00	(0.00)	ORD
	Jan 20 2011	Jan 24 2011	183,715.31	23,563.82	23,563.82	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	24,356.82	3,124.07	3,124.07	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	19,905.57	2,553.14	2,553.14	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	10,323.89	1,324.17	1,324.17	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	73,504.55	9,427.89	9,427.89	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	9,212.58	1,183.29	1,181.63	(1.66)	0.00	(1.66)	ORD
	Jan 20 2011	Jan 24 2011	9,212.58	1,181.63	1,181.63	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	11,871.08	1,522.62	1,522.62	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	10,773.83	1,383.82	1,381.88	(1.93)	0.00	(1.93)	ORD
	Jan 20 2011	Jan 24 2011	64,041.91	8,214.19	8,214.19	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	64,041.91	8,225.69	8,214.19	(11.50)	0.00	(11.50)	ORD
	Jan 20 2011	Jan 24 2011	225,112.89	28,873.59	28,873.59	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 24 2011	29,658.29	3,804.05	3,804.05	0.00	0.00	0.00	ORD
ISRAEL SHEKEL	Jan 18 2011	Jan 24 2011	7,005.50	1,942.20	1,981.53	(39.33)	0.00	(39.33)	ORD
	Jan 18 2011	Jan 24 2011	1,457.87	404.18	412.36	(8.19)	0.00	(8.19)	ORD
	Jan 18 2011	Jan 24 2011	844.84	234.22	238.97	(4.74)	0.00	(4.74)	ORD
	Jan 18 2011	Jan 24 2011	682.37	189.18	193.01	(3.83)	0.00	(3.83)	ORD
	Jan 18 2011	Jan 24 2011	682.90	189.33	193.16	(3.84)	0.00	(3.84)	ORD
	Jan 18 2011	Jan 24 2011	1,362.86	377.84	385.49	(7.65)	0.00	(7.65)	ORD
	Jan 18 2011	Jan 24 2011	6,448.69	1,787.83	1,824.03	(36.21)	0.00	(36.21)	ORD
	Jan 18 2011	Jan 24 2011	4,644.64	1,287.67	1,313.75	(26.08)	0.00	(26.08)	ORD
	Jan 18 2011	Jan 24 2011	1,026.03	284.46	290.22	(5.76)	0.00	(5.76)	ORD
	Jan 18 2011	Jan 24 2011	677.48	187.82	191.63	(3.80)	0.00	(3.80)	ORD
	Jan 18 2011	Jan 24 2011	5,148.07	1,427.24	1,456.15	(28.91)	0.00	(28.91)	ORD
	Jan 18 2011	Jan 24 2011	1,685.51	467.29	476.75	(9.46)	0.00	(9.46)	ORD
	Jan 18 2011	Jan 24 2011	1,367.82	379.21	386.89	(7.68)	0.00	(7.68)	ORD
	Jan 18 2011	Jan 24 2011	5,660.53	1,569.32	1,601.10	(31.78)	0.00	(31.78)	ORD
AUSTRALIAN DOLLAR	Jan 14 2011	Jan 25 2011	1,498.48	1,487.42	1,481.62	5.80	0.00	5.80	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 14 2011	Jan 25 2011	1,299 47	1,289 88	1,284 85	5 03	0 00	5 03	ORD
Jan 20 2011	Jan 25 2011	0 00	2,254 20	0 00	2,254 20	0 00	2,254 20	ORD
Jan 20 2011	Jan 25 2011	22,323 67	22,158 92	22,158 92	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	13,087 19	12,990 61	12,990 61	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	13,113 19	13,016 42	13,016 42	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,787 48	3,759 53	3,759 53	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,172 05	1,163 40	1,163 40	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	895 40	888 79	888 79	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	925 18	918 35	918 35	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	18,245 97	18,111 32	18,111 32	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	12,561 61	12,468 91	12,468 91	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,904 17	5,860 60	5,860 60	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,544 17	5,503 25	5,503 25	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,129 79	1,121 45	1,121 45	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,855 15	7,797 18	7,797 18	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	897 05	890 43	890 43	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,046 40	6,994 40	6,994 40	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	29,141 31	28,926 25	28,926 25	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	10,585 51	10,507 39	10,507 39	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,367 94	3,343 09	3,343 09	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,936 06	3,907 01	3,907 01	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,551 87	6,503 52	6,503 52	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	23,075 98	22,905 68	22,905 68	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,020 17	1,012 64	1,012 64	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,949 43	2,927 66	2,927 66	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	21,584 40	21,425 11	21,425 11	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	10,166 20	10,091 17	10,091 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	31,322 15	31,090 99	31,090 99	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	31,322 15	31,090 99	31,090 99	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,540 85	4,507 34	4,507 34	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	20,636.11	20,483 82	20,483 82	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	20,636 11	20,483 82	20,483 82	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	21,089 61	20,933 97	20,933 97	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,038 84	6,986 89	6,986 89	(0 00)	0 00	(0 00)	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	3,562.92	3,536.63	3,536.63	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	5,132.31	5,094.43	5,094.43	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	12,700.10	12,606.37	12,606.37	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	3,334.65	3,310.04	3,310.04	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	2,853.15	2,832.09	2,832.09	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	2,227.14	2,210.70	2,210.70	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	1,770.07	1,757.01	1,757.01	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	4,637.77	4,603.54	4,603.54	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	4,204.26	4,173.23	4,173.23	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	4,204.26	4,173.23	4,173.23	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	1,774.44	1,761.35	1,761.35	0.00	0.00	0.00	ORD
CANADIAN DOLLAR	Jan 14 2011	Jan 25 2011	2,347.59	2,348.55	2,368.55	(20.00)	0.00	(20.00)	ORD
	Jan 14 2011	Jan 25 2011	3,370.83	3,372.21	3,400.93	(28.72)	0.00	(28.72)	ORD
	Jan 14 2011	Jan 25 2011	2,614.31	2,615.38	2,637.65	(22.27)	0.00	(22.27)	ORD
	Jan 20 2011	Jan 25 2011	0.00	859.60	0.00	859.60	0.00	859.60	ORD
	Jan 20 2011	Jan 25 2011	12,006.00	12,010.93	12,010.93	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	3,009.75	3,010.99	3,010.99	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	7,008.75	7,011.63	7,011.63	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	16,852.21	16,859.12	16,859.12	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	6,928.73	6,931.57	6,931.57	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	1,735.43	1,736.14	1,736.14	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	3,440.86	3,442.27	3,442.27	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	4,824.21	4,826.19	4,826.19	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	4,833.21	4,835.19	4,835.19	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	5,842.46	5,844.86	5,844.86	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	12,606.15	12,611.32	12,611.32	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	6,762.69	6,765.46	6,765.46	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	3,145.59	3,146.88	3,146.88	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	10,444.59	10,448.87	10,448.87	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	3,829.96	3,831.53	3,831.53	0.00	0.00	0.00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	6,651 66	6,654 39	6,654 39	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,628 91	7,632 04	7,632 04	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,797 70	2,798 85	2,798 85	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,796 95	3,798 51	3,798 51	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,798 95	3,800 51	3,800 51	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	3,798 95	3,800 51	3,800 51	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,815 95	3,817 52	3,817 52	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,275 57	2,276 50	2,276 50	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,576 14	4,578 02	4,578 02	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,543 39	5,545 66	5,545 66	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,279 82	3,281 17	3,281 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,296 82	3,298 17	3,298 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,557 63	6,560 32	6,560 32	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	9,045 26	9,048 97	9,048 97	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	15,041 76	15,047 93	15,047 93	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,490 12	4,491 96	4,491 96	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	13,971 49	13,977 22	13,977 22	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,436 11	4,437 93	4,437 93	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	11,869 97	11,874 84	11,874 84	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	21,596 40	21,605 26	21,605 26	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,209 80	3,211 12	3,211 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,401 85	7,404 89	7,404 89	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,306 08	4,307 85	4,307 85	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	666 51	666 78	666 78	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,309 58	6,312 17	6,312 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,312 58	6,315 17	6,315 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,312 58	6,315 17	6,315 17	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	6,673 07	6,675 81	6,675 81	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,622 66	2,623 74	2,623 74	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,117 78	3,119 06	3,119 06	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,214 55	6,217 10	6,217 10	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,802 95	1,803 69	1,803 69	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,070 52	2,071 37	2,071 37	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,085 02	2,085 88	2,085 88	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	6,671 72	9,121 18	9,121 18	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,823 97	10,696 46	10,696 46	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,412 23	3,297 86	3,297 86	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,248 49	1,706 86	1,706 86	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,208 55	1,652 26	1,652 26	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,339 20	5,932 29	5,932 29	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,300 45	5,879 32	5,879 32	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	20,345 80	27,815 56	27,815 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,526 35	4,821 01	4,821 01	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,938 85	5,384 96	5,384 96	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	11,167 65	15,267 74	15,267 74	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	11,767 90	16,088 37	16,088 37	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,437 19	6,066 26	6,066 26	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,706 44	7,801 50	7,801 50	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	9,831 88	13,441 56	13,441 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,827 97	5,233 37	5,233 37	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	11,776 86	16,100 62	16,100 62	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,270 43	7,205 42	7,205 42	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,108 17	1,515 02	1,515 02	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,611 34	3,570 07	3,502 59	67 48	0 00	67 48	ORD
Jan 20 2011	Jan 25 2011	1,636 42	2,237 22	2,237 22	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,605 68	7,663 75	7,663 75	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,611 17	6,304 12	6,304 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,727 17	7,829 84	7,681 85	147 99	0 00	147 99	ORD
Jan 20 2011	Jan 25 2011	3,295 71	4,505 70	4,505 70	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,084 21	5,583 69	5,583 69	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,943 21	4,023 78	4,023 78	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	12,329 84	16,856 62	16,856 62	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,258 46	4,454 77	4,454 77	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,910 23	2,611 55	2,611 55	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,745 58	5,120 73	5,120 73	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,776 15	6,529 67	6,529 67	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,660 57	3,637 37	3,637 37	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	9,887 28	13,517 30	13,517 30	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	5,276.38	7,213.55	7,213.55	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	996.61	1,362.51	1,362.51	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,897.22	2,593.77	2,593.77	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,778.72	2,431.76	2,431.76	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	5,170.12	7,068.28	7,068.28	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	3,760.56	5,141.21	5,141.21	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,123.78	1,536.37	1,536.37	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,123.78	1,536.36	1,536.37	(0.00)	0.00	(0.00)	ORD
Jan 20 2011	Jan 25 2011	5,239.62	7,163.29	7,163.29	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	9,157.74	12,519.91	12,519.91	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	4,234.36	5,788.96	5,788.96	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	4,278.36	5,849.12	5,849.12	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	4,266.61	5,833.05	5,833.05	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	3,379.05	4,619.63	4,619.63	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	12,046.70	16,469.53	16,469.53	(0.00)	0.00	(0.00)	ORD
Jan 20 2011	Jan 25 2011	12,046.70	16,469.53	16,469.53	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	2,436.80	3,331.45	3,331.45	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	4,998.60	6,833.79	6,833.79	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	8,881.95	12,142.87	12,142.87	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	13,554.43	18,530.80	18,530.80	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	862.23	1,178.79	1,178.79	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,953.83	2,671.16	2,671.16	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,021.79	1,396.93	1,396.93	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	33,852.31	46,280.85	46,280.85	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	3,397.41	4,644.74	4,644.74	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	2,523.03	3,449.34	3,449.34	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	19,817.24	27,092.94	27,092.94	(0.00)	0.00	(0.00)	ORD
Jan 20 2011	Jan 25 2011	19,817.24	27,092.94	27,092.94	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	10,226.87	13,981.56	13,981.56	0.00	0.00	0.00	ORD
Jan 20 2011	Jan 25 2011	1,383.64	1,891.63	1,891.63	0.00	0.00	0.00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	5,162 81	7,058 28	7,058 28	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,391 15	4,636 18	4,636 18	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	2,140 65	2,926 57	2,926 57	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,699 40	5,057 60	5,057 60	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	20,651 95	28,234 11	28,234 11	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	2,166 52	2,961 94	2,961 94	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	5,525 54	7,554 19	7,554 19	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,144 79	5,666 51	5,666 51	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	7,871 03	10,760 80	10,760 80	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	5,391 28	7,370 64	7,370 64	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	738 66	1,009 85	1,009 85	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	10,441 06	14,274 39	14,274 39	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,904 02	6,704 48	6,704 48	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,993 02	6,826 16	6,826 16	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	7,033 27	9,615 47	9,615 47	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	1,092 63	1,493 78	1,493 78	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,217 52	5,765 94	5,765 94	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	2,127 76	2,908 95	2,908 95	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	5,568 77	7,613 29	7,613 29	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	6,130 77	8,381 62	8,223 20	158 42	0 00	158 42	ORD
	Jan 20 2011	Jan 25 2011	10,268 77	14,038 85	14,038 85	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	8,418 77	11,509 64	11,509 64	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	306 36	418 84	410 92	7 92	0 00	7 92	ORD
	Jan 20 2011	Jan 25 2011	1,530 19	2,091 98	2,091 98	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	20,863 29	28,523 04	28,523 04	(0 00)	0 00	(0 00)	ORD
	Jan 20 2011	Jan 25 2011	20,863 29	28,523 04	28,523 04	0 00	0 00	0 00	ORD
JAPANESE YEN	Jan 14 2011	Jan 25 2011	37,197 00	452 68	449 19	3 50	0 00	3 50	ORD
	Jan 14 2011	Jan 25 2011	175,031 00	2,130 11	2,113 65	16 46	0 00	16 46	ORD
	Jan 20 2011	Jan 25 2011	0 00	11,087 55	0 00	11,087 55	0 00	11,087 55	ORD
	Jan 20 2011	Jan 25 2011	231,040 00	2,811 73	2,811 73	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	227,040 00	2,763 05	2,763 05	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	113,920 00	1,386 40	1,386 40	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	314,305 00	3,825 06	3,825 06	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	576,770 00	7,019 23	6,990 22	(29 01)	0 00	(29 01)	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	2,095,367 00	25,500 41	25,500 41	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,273,099 00	15,493 49	15,429 45	(64 04)	0 00	(64 04)	ORD
Jan 20 2011	Jan 25 2011	2,105,368 00	25,622 12	25,622 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,188,108 00	14,459 16	14,459 16	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,736,204 00	21,129 43	21,129 43	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	405,571 00	4,935 76	4,935 76	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	239,042 00	2,909 12	2,909 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	239,042 00	2,909 12	2,909 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	413,572 00	5,033 13	5,033 13	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	240,642 00	2,928 59	2,928 59	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	435,076 00	5,294 83	5,294 83	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	549,896 00	6,692 18	6,692 18	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	118,673 00	1,444 24	1,438 27	(5 97)	0 00	(5 97)	ORD
Jan 20 2011	Jan 25 2011	349,061 00	4,248 04	4,248 04	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	494,086 00	6,012 98	6,012 98	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	346,822 00	4,220 79	4,220 79	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	243,043 00	2,957 81	2,957 81	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	202,435 00	2,463 61	2,463 61	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	421,574 00	5,130 51	5,130 51	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	945,165 00	11,502 56	11,502 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	314,055 00	3,822 02	3,822 02	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	404,871 00	4,927 24	4,927 24	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	292,551 00	3,560 32	3,560 32	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,191,709 00	14,502 98	14,502 98	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	647,313 00	7,877 73	7,877 73	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	647,313 00	7,877 74	7,877 73	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	1,178,406 00	14,341 08	14,341 08	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	283,850 00	3,454 43	3,454 43	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	535,700 00	6,519 42	6,519 42	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	167,429 00	2,037 59	2,037 59	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	598,805 00	7,287 40	7,287 40	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	336,523 00	4,095 45	4,078 52	(16 93)	0 00	(16 93)	ORD
Jan 20 2011	Jan 25 2011	404,171 00	4,918 72	4,918 72	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	633,111 00	7,704 90	7,704 90	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	205,094 00	2,495 97	2,485 66	(10 32)	0 00	(10 32)	ORD
Jan 20 2011	Jan 25 2011	205,094 00	2,495 97	2,495 97	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	410,572 00	4,996 62	4,996 62	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	559,384 00	6,807 65	6,807 65	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	173,030 00	2,105 76	2,105 76	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	318,156 00	3,871 93	3,871 93	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	114,163 00	1,389 35	1,389 35	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	261,446 00	3,181 77	3,181 77	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	196,134 00	2,386 93	2,386 93	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	397,069 00	4,832 29	4,832 29	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	751,131 00	9,141 19	9,141 19	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	960,668 00	11,691 23	11,691 23	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	579,101 00	7,047 60	7,047 60	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	362,063 00	4,406 27	4,406 27	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	413,072 00	5,027 05	5,027 05	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	111,700 00	1,359 38	1,359 38	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	183,432 00	2,232 35	2,232 35	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	116,420 00	1,416 82	1,416 82	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	147,048 00	1,789 56	1,789 56	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	147,048 00	1,789 56	1,782 16	(7 40)	0 00	(7 40)	ORD
Jan 20 2011	Jan 25 2011	753,825 00	9,173 98	9,173 98	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	826,145 00	10,054 10	10,054 10	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	442,577 00	5,386 12	5,386 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	756,132 00	9,202 05	9,202 05	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	255,529 00	3,109 76	3,096 91	(12 85)	0 00	(12 85)	ORD
Jan 20 2011	Jan 25 2011	142,825 00	1,738 17	1,738 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	627,110 00	7,631 87	7,631 87	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	437,076 00	5,319 17	5,319 17	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	523,092 00	6,365 98	6,365 98	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	347,861 00	4,233 43	4,233 43	0 00	0 00	0 00	ORD

Portfolio No. YYY.YY650.3

Date: 6/30/2011

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	924,362 00	11,249 39	11,249 39	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,072,788 00	13,055 72	13,055 72	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,079,189 00	13,133 62	13,133 62	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	221,939 00	2,700 98	2,700 98	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	202,035 00	2,458 75	2,458 75	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	350,119 00	4,260 91	4,260 91	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	473,383 00	5,761.02	5,761 02	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	863,951 00	10,514.20	10,514 20	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	679,119 00	8,264 81	8,264 81	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,648,288 00	20,059 50	20,059 50	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	157,428 00	1,915 88	1,915 88	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	249,844 00	3,040 58	3,040 58	(0 00)	0 00	(0 00)	ORD
Jan 20 2011	Jan 25 2011	249,844 00	3,040 58	3,040 58	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	566,099 00	6,889 37	6,889 37	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	840,147 00	10,224 51	10,224 51	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	164,629 00	2,003 52	2,003 52	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	892,756 00	10,864 75	10,864 75	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	827,348 00	10,068 74	10,068 74	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	312,555 00	3,803.76	3,803 76	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	582,102 00	7,084 12	7,084 12	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	107,019 00	1,302 41	1,302 41	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	151,126 00	1,839 19	1,839 19	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	241,942 00	2,944 41	2,944 41	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	936,664 00	11,399 11	11,399 11	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	442,477 00	5,384 90	5,384 90	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	393,069 00	4,783 61	4,783 61	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	635,611 00	7,735 32	7,735 32	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	132,823 00	1,616 44	1,616 44	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	175,031 00	2,130 11	2,130 11	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	759,133 00	9,238 57	9,238 57	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	762,333 00	9,277 52	9,277 52	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	367,664 00	4,474 43	4,474 43	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	791,138 00	9,628 07	9,628 07	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	191,033 00	2,324 85	2,324 85	0 00	0 00	0 00	ORD

Portfolio No. XXX XXXX

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	309,054 00	3,761 16	3,761 16	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	155,327 00	1,890 31	1,890 31	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	1,017,853 00	12,387 17	12,387.17	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	290,751 00	3,538 41	3,538 41	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	293,951 00	3,577 35	3,577 35	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,153,931 00	38,383 03	38,383 03	0 00	0 00	0 00	ORD
NEW ZEALAND DOLLAR	Jan 14 2011	Jan 25 2011	3,846 98	2,939 09	2,949 48	(10 39)	0 00	(10 39)	ORD
	Jan 14 2011	Jan 25 2011	6,645 12	5,076 87	5,094 81	(17 94)	0 00	(17 94)	ORD
NORWEGIAN KRONE	Jan 14 2011	Jan 25 2011	9,460 15	1,641 15	1,613 66	27 49	0 00	27 49	ORD
	Jan 14 2011	Jan 25 2011	21,748 48	3,772.92	3,709 73	63 19	0 00	63 19	ORD
	Jan 14 2011	Jan 25 2011	14,395 41	2,497 31	2,455 49	41 83	0 00	41 83	ORD
	Jan 14 2011	Jan 25 2011	31,714 74	5,501 87	5,409 72	92 15	0 00	92 15	ORD
	Jan 20 2011	Jan 25 2011	0 00	679 25	0 00	679 25	0 00	679 25	ORD
	Jan 20 2011	Jan 25 2011	7,601 50	1,318 71	1,318 71	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	10,671 67	1,851 32	1,851 32	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	21 70	3 77	3.77	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	22,088 56	3,831 92	3,831 92	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	20,613 15	3,575 97	3,575 97	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	35,202 14	6,106 86	6,106 86	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	16,443 58	2,852 63	2,852 63	0 00	0 00	0 00	ORD
RTS/BANCO POPOLARE SOCIETA COO EXPO2/11/2011	Jan 14 2011	Jan 25 2011	1,597 00	2,272 05	1,785 36	21 00	465 69	486 69	ST
RTS/BANCO SANTANDER, S A EXPO1/31/2011	Jan 17 2011	Jan 25 2011	15,870 00	2,910 35	0 00	0 00	2,910 35	2,910 35	ST
RTS/SHANGRI-LA ASIA LIMITED EXPO2/07/2011	Sep 07 2004	Jan 25 2011	1,000 00	102 54	0 00	0 00	102 54	102 54	LT
	Dec 07 2004	Jan 25 2011	10 00	1 03	0.00	0 00	1 03	1 03	LT
	Sep 09 2005	Jan 25 2011	167 00	17 13	0 00	0 00	17 13	17 13	LT
	Aug 25 2008	Jan 25 2011	333 00	34 15	0 00	0 00	34 15	34 15	LT
SINGAPORE DOLLAR	Jan 14 2011	Jan 25 2011	858 99	670 98	666 89	4 09	0 00	4 09	ORD
	Jan 14 2011	Jan 25 2011	4,342 61	3,392 13	3,371 46	20 67	0 00	20 67	ORD
	Jan 14 2011	Jan 25 2011	1,495 90	1,168 49	1,161 37	7 12	0 00	7 12	ORD
	Jan 14 2011	Jan 25 2011	1,901 14	1,485 03	1,475 98	9 05	0 00	9 05	ORD
	Jan 14 2011	Jan 25 2011	2,111 26	1,649 16	1,639 11	10 05	0 00	10 05	ORD
	Jan 20 2011	Jan 25 2011	0 00	436 41	0 00	436 41	0 00	436 41	ORD
	Jan 20 2011	Jan 25 2011	6,583 95	5,142.91	5,142 91	0 00	0 00	0 00	ORD

Beneficial No. VVV VV550 9

D. - 550 4 001

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	3,712 22	2,899 72	2,899 72	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	6,123 68	4,783 38	4,783 38	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	10,066 03	7,862 86	7,862 86	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	5,623 38	4,392 58	4,392 58	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	11,626 97	9,082 15	9,082 15	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	11,626 97	9,082 15	9,082 15	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,191 92	2,493 30	2,493 30	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	1,452 39	1,134 50	1,134 50	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,622 77	3,610 98	3,610 98	0 00	0 00	0 00	ORD
SWEDISH KRONA	Jan 14 2011	Jan 25 2011	40,896 02	6,259 06	6,109 67	149 39	0 00	149 39	ORD
	Jan 14 2011	Jan 25 2011	21,282 66	3,257 27	3,179 53	77 74	0 00	77 74	ORD
	Jan 20 2011	Jan 25 2011	0 00	2,472 18	0 00	2,472 18	0 00	2,472 18	ORD
	Jan 20 2011	Jan 25 2011	16,053 71	2,456 99	2,456 99	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	9,398 44	1,438 41	1,438 41	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	33,598 76	5,142 23	5,142 23	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	23,843 63	3,649 23	3,649 23	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	69,858 11	10,691 66	10,691 66	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	2,458 60	376 28	376 28	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	9,028 38	1,381 78	1,381 78	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	29,777 26	4,557 36	4,557 36	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	33,435 02	5,117 17	5,117 17	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	33,435 02	5,117 17	5,117 17	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	49,579 11	7,587 99	7,587 99	(0 00)	0 00	(0 00)	ORD
	Jan 20 2011	Jan 25 2011	43,748 86	6,695 68	6,695 68	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	54,758 78	8,380 73	8,380 73	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	18,877 10	2,889 11	2,889 11	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	24,077 81	3,685 07	3,685 07	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	36,981 87	5,660 01	5,660 01	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	69,648 33	10,659 55	10,659 55	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	49,354 54	7,553 62	7,553 62	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	16,738 23	2,561 76	2,561 76	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	40,767 63	6,239 41	6,239 41	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	68,184 35	10,435 49	10,435 49	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	6,452 07	987 48	987 48	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	19,994 45	3,060 12	3,060 12	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	21,756 12	3,329 74	3,329 74	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	11,779 06	1,802 76	1,802 76	0 00	0 00	0 00	ORD
SWISS FRANC	Jan 14 2011	Jan 25 2011	4,355 56	4,622 51	4,559 55	62 96	0 00	62 96	ORD
	Jan 20 2011	Jan 25 2011	0 00	5,984 67	0 00	5,984 67	0 00	5,984 67	ORD
	Jan 20 2011	Jan 25 2011	36,096 52	38,308 86	38,308 86	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,583 19	4,864 09	4,864 09	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	13,530 63	14,359 92	14,359 92	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	7,599 68	8,065 46	8,065 46	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	17,251 72	18,309 07	18,309 07	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	34,680 54	36,806 09	36,806 09	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	48,233 46	51,189 67	51,189 67	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	14,257 49	15,131 32	15,131 32	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	9,273 72	9,842 10	9,842 10	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	18,368 11	19,493 88	19,493 88	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	15,610 35	16,567 10	16,567 10	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	4,473 53	4,747 71	4,747 71	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	6,576 27	6,979 33	6,979 33	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	11,899 54	12,628 86	12,628 86	0 00	0 00	0 00	ORD
UK POUND STERLING	Jan 14 2011	Jan 25 2011	3,432 93	5,421 52	5,488 47	(66 94)	0 00	(66 94)	ORD
	Jan 20 2011	Jan 25 2011	0 00	1,673 60	0 00	(1,673 60)	0 00	(1,673 60)	ORD
	Jan 20 2011	Jan 25 2011	3,332 50	5,262 92	5,262 92	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	13,883 00	21,925 01	21,925 01	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	16,696 71	26,368 61	26,368 61	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	1,974 81	3,118 76	3,118 76	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,921 24	6,192 70	6,192 70	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	2,685 24	4,240 72	4,240 72	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	37,759 01	59,631 67	59,631 67	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	17,599 09	27,793 72	27,793 72	0 00	0 00	0 00	ORD
	Jan 20 2011	Jan 25 2011	3,413 48	5,390 81	5,390 81	(0 00)	0 00	(0 00)	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jan 20 2011	Jan 25 2011	4,791 96	7,567 80	7,567 80	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,324 85	3,671 57	3,671 57	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,591 95	10,410 47	10,410 47	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	10,248 13	16,184 56	16,184 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,159 44	8,148 15	8,148 15	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	9,956 61	15,724 18	15,724 18	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	10,059 11	15,886 05	15,886 05	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,464 68	7,050 94	7,050 94	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,630 67	2,575 27	2,575 27	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,790 42	2,827 56	2,827 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	6,782 93	10,712 08	10,712 08	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	19,276 85	30,443 35	30,443 35	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,154 57	4,981 92	4,981 92	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,870 14	12,429 08	12,429 08	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	20,029 02	31,631 23	31,631 23	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,355 19	5,298 75	5,298 75	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	17,873 15	28,226 53	28,226 53	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	7,257 09	11,460 91	11,460 91	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,054 79	6,403 61	6,403 61	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	12,252 87	19,350 59	19,350 59	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	9,186 35	14,507 73	14,507 73	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,674 70	2,644 80	2,644 80	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,927 90	6,203 22	6,203 22	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	1,905 70	3,009 62	3,009 62	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	20,840 66	32,913 03	32,913 03	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	3,252 64	5,136 80	5,136 80	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	4,458 02	7,040 42	7,040 42	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	2,164 01	3,417 56	3,417 56	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,063 52	7,996 67	7,996 67	0 00	0 00	0 00	ORD
Jan 20 2011	Jan 25 2011	5,928 01	9,361 93	9,361 93	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Jan 25 2011	5,862.26	9,258.09	9,258.09	0.00	0.00	0.00	ORD
	Jan 20 2011	Jan 25 2011	7,277.51	11,493.15	11,493.15	0.00	0.00	0.00	ORD
AUSTRALIAN DOLLAR	Jan 20 2011	Jan 31 2011	9.00	8.98	8.93	0.05	0.00	0.05	ORD
CANADIAN DOLLAR	Jan 20 2011	Jan 31 2011	2.00	2.00	2.00	(0.00)	0.00	(0.00)	ORD
NEW ZEALAND DOLLAR	Jan 14 2011	Jan 31 2011	8.00	6.18	6.13	0.05	0.00	0.05	ORD
NORWEGIAN KRONE	Jan 20 2011	Jan 31 2011	36.00	6.23	6.25	(0.02)	0.00	(0.02)	ORD
SWEDISH KRONA	Jan 20 2011	Jan 31 2011	23.00	3.57	3.52	0.05	0.00	0.05	ORD
AUSTRALIAN DOLLAR	Jan 20 2011	Feb 28 2011	34.00	34.65	33.75	0.90	0.00	0.90	ORD
CANADIAN DOLLAR	Jan 20 2011	Feb 28 2011	6.00	6.18	6.00	0.18	0.00	0.18	ORD
DANISH KRONER	Jan 20 2011	Feb 28 2011	13.00	2.41	2.38	0.03	0.00	0.03	ORD
EURO	Jan 20 2011	Feb 28 2011	5.00	6.90	6.84	0.06	0.00	0.06	ORD
ISRAEL SHEKEL	Jan 18 2011	Feb 28 2011	24.00	6.62	6.79	(0.17)	0.00	(0.17)	ORD
NEW ZEALAND DOLLAR	Jan 14 2011	Feb 28 2011	16.00	12.05	12.27	(0.22)	0.00	(0.22)	ORD
NORWEGIAN KRONE	Jan 20 2011	Feb 28 2011	88.00	15.71	15.27	0.44	0.00	0.44	ORD
SWEDISH KRONA	Jan 20 2011	Feb 28 2011	80.00	12.64	12.24	0.40	0.00	0.40	ORD
MCAFEE, INC CMN	Jan 14 2011	Mar 01 2011	540.00	25,920.00	25,573.00	0.00	347.00	347.00	ST
FIRSTENERGY CORP CMN	Jan 20 2011	Mar 03 2011	0.46	16.78	0.00	0.00	16.78	16.78	ST
RTS/THE WHARF (HOLDINGS) LIMIT	Jan 14 2011	Mar 03 2011	200.00	327.74	0.00	(0.00)	327.74	327.74	ST
EXP03/11/2011	Jan 20 2011	Mar 03 2011	100.00	163.87	0.00	0.00	163.87	163.87	ST
RTS/TELIASONERA AKTIEBOLAG EXP04/08/2011	Jan 14 2011	Mar 07 2011	3,960.00	238.71	0.00	(0.00)	238.71	238.71	ST
	Jan 20 2011	Mar 07 2011	781.00	47.08	0.00	0.00	47.08	47.08	ST
AXA ASIA PACIFIC HOLDINGS LIM N/C FROM NATIONAL MUTUAL EFF 3/17/00	Jan 20 2011	Mar 17 2011	1,653.00	10,424.10	10,507.39	(127.34)	44.06	(83.29)	ST
3M COMPANY CMN	Jan 21 2010	Mar 18 2011	100.00	8,916.08	8,302.30	0.00	613.78	613.78	LT
77 BANK CMN	Jan 14 2011	Mar 18 2011	1,000.00	4,510.97	5,508.40	76.34	(1,073.78)	(997.43)	ST
A KON KPN N V CMN	Apr 28 2005	Mar 18 2011	207.00	3,346.83	1,725.22	164.39	1,457.22	1,621.61	LT
ACCENTURE PLC CMN	Jan 20 2011	Mar 18 2011	520.00	26,103.49	26,276.54	0.00	(173.05)	(173.05)	ST
ACE LIMITED CMN	Jan 20 2011	Mar 18 2011	440.00	26,883.48	26,750.46	0.00	133.02	133.02	ST
ACOM CMN	Jan 14 2011	Mar 18 2011	250.00	3,018.47	4,304.36	59.66	(1,345.54)	(1,285.88)	ST
ACTIVISION BLIZZARD INC CMN	Jan 20 2011	Mar 18 2011	80.00	850.80	918.06	0.00	(67.26)	(67.26)	ST
ADOBE SYSTEMS INC CMN	Jan 14 2011	Mar 18 2011	440.00	14,129.22	14,837.24	0.00	(708.02)	(708.02)	ST
ADVANTEST CORP CMN	Jan 14 2011	Mar 18 2011	200.00	3,279.71	4,481.37	62.11	(1,263.76)	(1,201.66)	ST
AEGON N V CMN	Jan 14 2011	Mar 18 2011	162.00	1,153.11	1,123.58	55.44	(25.91)	29.53	ST
	Jan 20 2011	Mar 18 2011	193.00	1,373.77	1,396.93	46.10	(69.26)	(23.16)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
AEON CREDIT SERVICE CO LTD	Jan 14 2011	Mar 18 2011	400.00	5,261.11	6,075.81	84.21	(898.91)	(814.71)	ST
AEON MALL CMN	Jan 14 2011	Mar 18 2011	100.00	2,112.52	2,823.67	39.13	(750.28)	(711.15)	ST
AES CORP CMN	Jan 20 2011	Mar 18 2011	780.00	9,742.09	10,054.28	0.00	(312.19)	(312.19)	ST
AFFILIATED MANAGERS GROUP INC CMN	Nov 22 2010	Mar 18 2011	22.00	2,212.02	1,971.09	0.00	240.93	240.93	ST
	Nov 22 2010	Mar 18 2011	58.00	5,831.70	5,199.29	0.00	632.40	632.40	ST
AFLAC INCORPORATED CMN	Jan 14 2011	Mar 18 2011	600.00	30,486.79	34,414.74	0.00	(3,927.95)	(3,927.95)	ST
AGEAS SA/NV CMN	Jan 14 2011	Mar 18 2011	175.00	519.12	455.18	22.46	41.48	63.94	ST
AGL ENERGY LIMITED ORDINARY FULLY PAID	Jan 20 2011	Mar 18 2011	277.00	3,873.09	4,181.46	94.45	(402.82)	(308.37)	ST
AIA GROUP LIMITED CMN	Jan 20 2011	Mar 18 2011	4,000.00	11,587.36	11,164.82	2.15	420.39	422.53	ST
AIR PRODUCTS & CHEMICALS INC CMN	Jan 14 2011	Mar 18 2011	100.00	8,790.41	8,856.15	0.00	(65.74)	(65.74)	ST
	Jan 20 2011	Mar 18 2011	20.00	1,758.08	1,747.98	0.00	10.10	10.10	ST
AIRGAS INC CMN	Jan 20 2011	Mar 18 2011	100.00	6,193.18	6,364.15	0.00	(170.97)	(170.97)	ST
AISIN SEIKI CO LTD CMN	Jan 20 2011	Mar 18 2011	100.00	3,433.55	3,803.76	57.38	(427.59)	(370.21)	ST
AKAMAI TECHNOLOGIES INC CMN	Aug 14 2008	Mar 18 2011	40.00	1,441.93	921.40	0.00	520.53	520.53	LT
	Nov 18 2010	Mar 18 2011	10.00	360.48	489.17	0.00	(128.69)	(128.69)	ST
	Dec 07 2010	Mar 18 2011	10.00	360.48	536.18	0.00	(175.70)	(175.70)	ST
	Jan 20 2011	Mar 18 2011	120.00	4,325.78	6,037.58	0.00	(1,711.80)	(1,711.80)	ST
ALBEMARLE CORP CMN	Oct 10 2008	Mar 18 2011	14.00	760.03	303.16	0.00	456.87	456.87	LT
	Nov 12 2008	Mar 18 2011	7.00	380.01	154.77	0.00	225.25	225.25	LT
	Nov 20 2008	Mar 18 2011	15.00	814.31	279.21	0.00	535.10	535.10	LT
	Nov 21 2008	Mar 18 2011	16.00	868.60	265.71	0.00	602.89	602.89	LT
	Mar 05 2009	Mar 18 2011	15.00	814.31	238.32	0.00	575.99	575.99	LT
ALCOA INC. CMN	Jan 14 2011	Mar 18 2011	1,220.00	19,724.34	19,461.81	0.00	262.53	262.53	ST
ALLEGHENY TECHNOLOGIES INC CMN	Jan 20 2011	Mar 18 2011	60.00	3,702.93	3,501.19	0.00	201.74	201.74	ST
ALLIANCE DATA SYSTEMS CORPORAT CMN	Jan 20 2011	Mar 18 2011	60.00	4,961.81	4,306.19	0.00	655.62	655.62	ST
ALLIANZ SE NPV	Jan 14 2011	Mar 18 2011	27.00	3,614.72	3,421.72	209.35	(16.35)	193.00	ST
	Jan 20 2011	Mar 18 2011	138.00	18,475.22	18,247.87	762.83	(535.48)	227.35	ST
ALLSTATE CORPORATION COMMON STOCK	Jan 14 2011	Mar 18 2011	700.00	21,867.86	21,489.23	0.00	378.63	378.63	ST
	Jan 20 2011	Mar 18 2011	120.00	3,748.78	3,754.98	0.00	(6.21)	(6.21)	ST
ALPHA NATURAL RESOURCES, INC. CMN	Jan 14 2011	Mar 18 2011	20.00	1,113.94	1,232.23	0.00	(118.29)	(118.29)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Safe Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ALTERA CORP CMN	Mar 31 2008	Mar 18 2011	246 00	9,832 94	4,544 85	0 00	5,288 09	5,288 09	LT
	Nov 15 2010	Mar 18 2011	30 00	1,199 14	977 52	0 00	221 62	221 62	ST
	Nov 18 2010	Mar 18 2011	14 00	559 60	461 82	0 00	97 78	97 78	ST
	Dec 07 2010	Mar 18 2011	10 00	399 71	376 43	0 00	23 28	23 28	ST
AMDOCS LIMITED ORDINARY SHARES	Jan 20 2011	Mar 18 2011	40 00	1,128 66	1,145 73	0 00	(17 07)	(17 07)	ST
AMEREN CORPORATION CMN	Jan 20 2011	Mar 18 2011	20 00	544 13	575 93	0 00	(31 80)	(31.80)	ST
AMERICAN ELECTRIC POWER INC CMN	Jul 21 2010	Mar 18 2011	1,260 00	42,570 93	44,695 98	0 00	(2,125 05)	(2,125 05)	ST
AMERICAN EXPRESS CO CMN	Jan 14 2011	Mar 18 2011	1,660 00	73,296 39	76,381 41	0 00	(3,085 02)	(3,085 02)	ST
AMERICAN INTL GROUP, INC CMN	Jan 14 2011	Mar 18 2011	200 00	7,231 48	11,021 40	0 00	(3,789 92)	(3,789 92)	ST
AMERICAN TOWER CORPORATION CMN CLASS A	Jan 14 2011	Mar 18 2011	500 00	25,415 76	25,222 55	0 00	193 21	193 21	ST
AMERIPRISE FINANCIAL, INC CMN	Jan 14 2011	Mar 18 2011	400 00	24,370 21	24,182 44	0 00	187 77	187 77	ST
AMPHENOL CORP CL-A (NEW) CMN CLASS A	Nov 13 2007	Mar 18 2011	248 00	13,697 94	10,286 79	0 00	3,411 15	3,411 15	LT
	Jul 06 2010	Mar 18 2011	32 00	1,767 48	1,247 33	0 00	520 15	520 15	ST
ANADARKO PETROLEUM CORP CMN	Jan 14 2011	Mar 18 2011	100 00	7,760 97	7,767 85	0 00	(6 88)	(6 88)	ST
ANALOG DEVICES, INC CMN	Jan 20 2011	Mar 18 2011	320 00	12,057 49	12,445 28	0 00	(387 79)	(387 79)	ST
AON CORPORATION CMN	Jan 20 2011	Mar 18 2011	260 00	13,555 09	11,659 05	0 00	1,896 04	1,896 04	ST
AOZORA BANK, LTD CMN	Jan 14 2011	Mar 18 2011	2,000 00	4,388 83	4,188 17	58 05	142 61	200 66	ST
APACHE CORP CMN	Jan 14 2011	Mar 18 2011	100 00	11,969 68	12,457 80	0 00	(488 12)	(488 12)	ST
APPLE, INC. CMN	Jan 14 2011	Mar 18 2011	840 00	279,069 10	291,201 62	0 00	(12,132 52)	(12,132 52)	ST
APPLIED MATERIALS INC CMN	Jan 14 2011	Mar 18 2011	1,080 00	16,076 46	16,234 56	0 00	(158 10)	(158.10)	ST
ARCH COAL INC CMN	Aug 16 2010	Mar 18 2011	100 00	3,537 78	2,489 80	0 00	1,047 98	1,047 98	ST
ASAHI GLASS CO LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	12,502 00	11,738 87	162 70	600 43	763 13	ST
ASAHI KASEI CMN	Jan 14 2011	Mar 18 2011	1,000 00	6,313 07	6,739 26	93 40	(519 60)	(426 19)	ST
ASCENDAS REAL ESTATE INVESTMEN CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,493 48	1,698 48	24 58	(229 58)	(205 00)	ST
ASSICURAZIONI GENERALI-SOCIETA CMN	Jan 14 2011	Mar 18 2011	190 00	3,949 12	3,800 26	187 52	(38 66)	148 86	ST
	Jan 20 2011	Mar 18 2011	335 00	6,962 92	7,058 28	232 95	(328 31)	(95 36)	ST
ASSURANT, INC CMN	Jan 20 2011	Mar 18 2011	80 00	3,126 96	3,079 83	0 00	47 13	47 13	ST
AT&T INC CMN	Jan 14 2011	Mar 18 2011	4,720 00	131,410 77	133,436 29	0 00	(2,025 52)	(2,025 52)	ST
	Jan 20 2011	Mar 18 2011	4,520 00	125,842 52	127,853 62	0 00	(2,011 10)	(2,011 10)	ST
AUSTRALIA & NEW ZEALAND BK ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	1,068 00	24,517 53	24,604 29	381 54	(468 30)	(86 76)	ST
	Jan 20 2011	Mar 18 2011	642 00	14,738.07	14,726 33	332 62	(320 88)	11 74	ST
AUTODESK INC CMN	Jan 14 2011	Mar 18 2011	180 00	7,078 92	7,412 37	0 00	(333 45)	(333 45)	ST
AUTOMATIC DATA PROCESSING, INC CMN	Apr 01 2009	Mar 18 2011	680 00	33,563 74	23,627 28	0 00	9,936 46	9,936 46	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 25 2009	Mar 18 2011	220 00	10,858 86	7,609 80	0 00	3,249 06	3,249 06	LT
AVALONBAY COMMUNITIES INC CMN	Jan 20 2011	Mar 18 2011	60 00	7,065 88	6,719 79	0 00	346 09	346 09	ST
AVIVA PC ORD GBPO 25	Jan 14 2011	Mar 18 2011	726 00	5,181 37	4,979 35	80 26	121.76	202 02	ST
AVNET INC. CMN	Sep 17 2008	Mar 18 2011	155 00	4,973 32	3,902 90	0 00	1,070 42	1,070 42	LT
	Sep 10 2010	Mar 18 2011	25 00	802 15	622 27	0 00	179 88	179 88	ST
AXA CMN	Jan 14 2011	Mar 18 2011	40 00	792 09	769 00	37 95	(14 86)	23 09	ST
	Jan 20 2011	Mar 18 2011	624 00	12,356 58	12,519 91	413 20	(576 54)	(163.34)	ST
AXIS CAPITAL HOLDINGS, LTD CMN	Jan 20 2011	Mar 18 2011	80 00	2,617 94	2,784 92	0 00	(166 98)	(166 98)	ST
BAKER HUGHES INC CMN	Jan 14 2011	Mar 18 2011	80 00	5,582 97	4,711 11	0 00	871 86	871 86	ST
BALL CORPORATION CMN	Jan 20 2011	Mar 18 2011	20 00	684 95	694 92	0 00	(9 97)	(9 97)	ST
BANCA INTESA SPA RISP NON CNV 0 52 EUR	Jan 20 2011	Mar 18 2011	160 00	431 38	438.24	14 46	(21 33)	(6 86)	ST
BANCA MONTE DEI PASCHI DI SIENA SPA 0 52 EUR	Jan 20 2011	Mar 18 2011	1,839 00	2,414 92	2,345 37	77 40	(7 86)	69 55	ST
BANCO BILBAO VIZCAYA ARGENTARIA	Jan 14 2011	Mar 18 2011	1,004 00	12,180 40	11,099 22	547 68	533 50	1,081 18	ST
	Jan 20 2011	Mar 18 2011	1,338 00	16,232 45	16,088 37	530 97	(386 89)	144 08	ST
BANCO COMERCIAL PORTUGUES REGD PTES 1000	Jan 14 2011	Mar 18 2011	6,643 00	6,055 74	5,159 55	254 60	641 60	896 19	ST
BANCO ESPIRITO SANTO REG SHS EUR5 00	Jan 20 2011	Mar 18 2011	1,550 00	6,904.44	6,066 26	200.21	637 97	838 18	ST
BANCO POPULAR EURO 50	Jan 14 2011	Mar 18 2011	1,131 00	6,733 85	6,204.03	306 13	223 70	529 83	ST
BANCO SANTANDER CENTRAL HISPANO SA EURO 50	Jan 14 2011	Mar 18 2011	2,310 00	27,041 53	26,551 35	1,310 16	(819 97)	490 18	ST
	Jan 20 2011	Mar 18 2011	2,365 00	27,685.38	28,234 11	931 82	(1,480 54)	(548 73)	ST
BANK OF AMERICA CORP CMN	Jan 14 2011	Mar 18 2011	13,440 00	189,685 82	202,251 84	0 00	(12,566 02)	(12,566.02)	ST
BANK OF EAST ASIA CMN	Nov 05 2008	Mar 18 2011	1,600 00	6,581 55	3,289 50	(18 95)	3,311.00	3,292 05	LT
BANK OF MONTREAL CMN	Jan 14 2011	Mar 18 2011	100 00	6,324.03	5,932 08	(0.00)	391 95	391 95	ST
	Jan 20 2011	Mar 18 2011	200 00	12,648 05	11,874 84	(0 00)	773 21	773 21	ST
BANK OF NOVA SCOTIA CMN	Jan 14 2011	Mar 18 2011	500 00	29,577 19	28,189 78	0 00	1,387.41	1,387.41	ST
BANK OF YOKOHAMA CMN	Jan 14 2011	Mar 18 2011	3,000 00	13,774 80	16,086 49	222 95	(2,534 64)	(2,311 69)	ST
BARCLAYS PLC ORD 25P CMN	Jan 14 2011	Mar 18 2011	6,555 00	29,918 99	32,063 34	516 82	(2,661 17)	(2,144 35)	ST
BB&T CORPORATION CMN	Jan 14 2011	Mar 18 2011	420 00	11,462 21	11,525 22	0 00	(63 01)	(63 01)	ST
	Jan 20 2011	Mar 18 2011	480 00	13,099 66	13,024 99	0 00	74 67	74 67	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
BERKSHIRE HATHAWAY INC CLASS B	Jan 14 2011	Mar 18 2011	2,200 00	184,045 38	178,355 54	0 00	5,689 84	5,689 84	ST
BLACKROCK, INC CMN	Jan 14 2011	Mar 18 2011	140 00	25,832 02	27,599 37	0 00	(1,767 35)	(1,767 35)	ST
BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	254.00	501 32	562 25	8 72	(69 65)	(60 93)	ST
BMC SOFTWARE INC CMN	Jan 20 2011	Mar 18 2011	100 00	4,772 60	4,839 90	0 00	(67 30)	(67 30)	ST
BNP PARIBAS EUR4 00	Feb 23 2005	Mar 18 2011	355 00	26,099 09	25,662 53	1,727 26	(1,290 70)	436 56	LT
	Sep 27 2010	Mar 18 2011	63 00	4,631 67	4,724 37	227 27	(319 97)	(92 70)	ST
	Jan 20 2011	Mar 18 2011	76 00	5,587 41	5,551 27	183 21	(147 07)	36 14	ST
BOC HONG KONG (HOLDINGS) LTD CMN	Jun 21 2010	Mar 18 2011	2,500 00	7,545 59	5,787 59	(17 01)	1,775 01	1,758 00	ST
BOEING COMPANY CMN	Jan 14 2011	Mar 18 2011	140 00	9,670 44	9,787 76	0 00	(117 32)	(117 32)	ST
BOSTON PROPERTIES INC COMMON STOCK	Jan 20 2011	Mar 18 2011	160 00	14,728 78	14,439 71	0 00	289 07	289 07	ST
BRIDGESTONE CORP CMN	Jan 14 2011	Mar 18 2011	100 00	2,046 61	1,922 46	26 64	97 51	124 15	ST
BROADCOM CORP CL-A CMN CLASS A	Jan 14 2011	Mar 18 2011	440 00	17,398 93	20,587 21	0 00	(3,188 28)	(3,188 28)	ST
BROOKFIELD ASSET MANAGEMENT IN CMN	Jan 14 2011	Mar 18 2011	100 00	3,147 20	3,269 07	0 00	(121 87)	(121 87)	ST
	Jan 20 2011	Mar 18 2011	100 00	3,147 20	3,298 17	(0 00)	(150 97)	(150 97)	ST
BROTHER INDUSTRIES LTD CMN	Jan 14 2011	Mar 18 2011	100 00	1,420 19	1,543 33	21 39	(144 53)	(123 14)	ST
C H ROBINSON WORLDWIDE INC CMN	Apr 01 2009	Mar 18 2011	40 00	2,903 88	1,793 88	0 00	1,110 00	1,110 00	LT
CA, INC CMN	Jan 20 2011	Mar 18 2011	100 00	2,296 66	2,545 55	0 00	(248 89)	(248 89)	ST
CALPINE CORPORATION CMN	Jan 20 2011	Mar 18 2011	380 00	5,588 74	5,400 22	0 00	188 52	188 52	ST
CAMECO CORPORATION CMN	Mar 18 2011	Mar 18 2011	80 00	2,349 43	2,369 08	0 00	(19 65)	(19 65)	ST
CAMERON INTERNATIONAL CORP CMN	Jan 14 2011	Mar 18 2011	40.00	2,419.49	2,054 22	0 00	365 27	365 27	ST
CANADIAN IMPERIAL BANK OF COMMERCE CMN	Jan 14 2011	Mar 18 2011	200 00	16,690 19	15,568 28	0 00	1,121 91	1,121 91	ST
CANADIAN NATURAL RESOURCES CMN	Mar 18 2011	Mar 18 2011	120 00	5,897 50	5,873 86	0 00	23 64	23 64	ST
CANON CMN	Nov 29 2010	Mar 18 2011	300 00	12,942 72	14,383 24	584 20	(2,024 71)	(1,440 52)	ST
	Jan 20 2011	Mar 18 2011	500 00	21,571 20	25,001 34	377 12	(3,807 27)	(3,430 14)	ST
CAPITACOMMERCIAL TRUST CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,079 95	1,166 12	16 88	(103 04)	(86 17)	ST
CAPITAL ONE FINANCIAL CORP CMN	Jan 14 2011	Mar 18 2011	800 00	41,272 24	38,402 40	0 00	2,869 84	2,869 84	ST
CAPITALAND LTD CMN	Jan 20 2011	Mar 18 2011	1,000 00	2,498 90	2,899 72	36 00	(436 82)	(400 82)	ST
CAPITAMALL TRUST CMN	Jan 20 2011	Mar 18 2011	1,000 00	1,372 02	1,485 03	18 44	(131 45)	(113 01)	ST
CAPITAMALLS ASIA LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,347 27	1,489 83	21 56	(164 12)	(142 56)	ST
CASIO COMPUTER CO, LTD CMN	Jan 14 2011	Mar 18 2011	100 00	776 07	823 96	11 42	(59 31)	(47 89)	ST
CATERPILLAR INC (DELAWARE) CMN	Nov 18 2008	Mar 18 2011	200 00	21,079 13	7,022 80	0 00	14,056 33	14,056 33	LT
CELANESE CORPORATION CMN SERIES A	Jan 20 2011	Mar 18 2011	120 00	4,796 49	4,930 74	0 00	(134 25)	(134 25)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CENOVUS ENERGY INC CMN	Mar 18 2011	Mar 18 2011	160.00	5,969.14	5,950.55	(0.00)	18.59	18.59	ST
CENTERPOINT ENERGY, INC. CMN	Jan 20 2011	Mar 18 2011	160.00	2,585.09	2,566.85	0.00	18.24	18.24	ST
CENTRAL JAPAN RAILWAY COMPANY CMN	Jan 14 2011	Mar 18 2011	1.00	7,723.28	8,429.16	116.82	(822.70)	(705.88)	ST
CENTURYLINK INC CMN	Jan 20 2011	Mar 18 2011	500.00	20,779.05	21,416.65	0.00	(637.60)	(637.60)	ST
CF INDUSTRIES HOLDINGS, INC. CMN	Jan 14 2011	Mar 18 2011	60.00	7,910.65	8,612.49	0.00	(701.84)	(701.84)	ST
CFS RETAIL PROPERTY TRUST UNITS FULLY PAID	Jan 20 2011	Mar 18 2011	1,831.00	3,419.84	3,310.04	74.76	35.04	109.80	ST
CHARLES RIV LABS INTL INC CMN	Dec 18 2008	Mar 18 2011	65.00	2,508.25	1,457.63	0.00	1,048.63	1,048.63	LT
CHARLES SCHWAB CORPORATION CMN	Jan 14 2011	Mar 18 2011	1,440.00	25,293.83	26,676.72	0.00	(1,382.89)	(1,382.89)	ST
CHESAPEAKE ENERGY CORPORATION CMN	Jan 14 2011	Mar 18 2011	400.00	13,429.50	11,057.32	0.00	2,372.18	2,372.18	ST
CHEUNG KONG HLDGS LTD (ORD) CMN	Jan 14 2011	Mar 18 2011	1,000.00	14,933.07	17,057.71	(37.86)	(2,086.78)	(2,124.64)	ST
CHEVRON CORPORATION CMN	Mar 24 2010	Mar 18 2011	380.00	39,207.79	28,154.58	0.00	11,053.21	11,053.21	ST
CHIBA BANK LTD CMN	Jan 14 2011	Mar 18 2011	2,000.00	11,070.73	13,228.70	183.34	(2,341.32)	(2,157.97)	ST
CHIYODA CORP CMN	Jan 20 2011	Mar 18 2011	1,000.00	8,602.69	9,238.57	139.36	(775.24)	(635.89)	ST
CHUBB CORP CMN	Jan 20 2011	Mar 18 2011	280.00	16,315.70	16,256.69	0.00	59.01	59.01	ST
CHUBU ELECTRIC POWER COMPANY CMN	Jan 14 2011	Mar 18 2011	900.00	21,956.25	21,836.56	302.64	(182.96)	119.69	ST
	Jan 20 2011	Mar 18 2011	300.00	7,318.75	7,287.40	109.92	(78.57)	31.35	ST
CHUGOKU ELECTRIC POWER COMPANY ORD CMN	Jan 14 2011	Mar 18 2011	400.00	8,131.56	8,157.80	113.06	(139.30)	(26.24)	ST
Ciena Corporation CMN	Oct 22 2009	Mar 18 2011	125.00	2,974.83	1,665.75	0.00	1,309.08	1,309.08	LT
CISCO SYSTEMS, INC. CMN	Jan 14 2011	Mar 18 2011	4,300.00	74,048.44	91,056.80	0.00	(17,008.36)	(17,008.36)	ST
	Jan 20 2011	Mar 18 2011	580.00	9,987.93	11,998.11	0.00	(2,010.18)	(2,010.18)	ST
CIT GROUP INC. CMN CLASS	Jan 20 2011	Mar 18 2011	180.00	7,684.79	8,525.43	0.00	(840.64)	(840.64)	ST
CITIGROUP INC. CMN	Jan 14 2011	Mar 18 2011	37,320.00	168,056.19	190,634.29	0.00	(22,578.10)	(22,578.10)	ST
CITIZEN HOLDINGS CO., LTD. CMN	Jan 14 2011	Mar 18 2011	100.00	530.90	700.41	9.71	(179.21)	(169.50)	ST
CITRIX SYSTEMS INC CMN	Nov 18 2010	Mar 18 2011	7.00	470.13	461.65	0.00	8.48	8.48	ST
	Dec 07 2010	Mar 18 2011	7.00	470.13	493.65	0.00	(23.52)	(23.52)	ST
	Jan 20 2011	Mar 18 2011	146.00	9,805.58	9,545.16	0.00	260.42	260.42	ST
CLEARWIRE CORPORATION CMN CLASS A	Jan 20 2011	Mar 18 2011	360.00	1,916.10	1,998.83	0.00	(82.73)	(82.73)	ST
CLIFFS NATURAL RESOURCES INC. CMN	Jan 14 2011	Mar 18 2011	120.00	10,744.34	10,402.51	0.00	341.83	341.83	ST
CLP HOLDINGS LIMITED CMN	Jan 20 2011	Mar 18 2011	500.00	3,861.94	4,124.80	0.79	(263.65)	(262.86)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CME GROUP INC CMN CLASS A	Apr 01 2009	Mar 18 2011	120 00	34,390 36	28,356 24	0 00	6,034 12	6,034 12	LT
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	Jan 14 2011	Mar 18 2011	260 00	19,384 70	19,441 32	0 00	(56 62)	(56 62)	ST
COMERICA INCORPORATED CMN	Jan 20 2011	Mar 18 2011	300 00	11,337 02	11,520 66	0 00	(183 64)	(183 64)	ST
COMMERZBANK A G (ORD) NPV	Jan 14 2011	Mar 18 2011	183 00	1,474 80	1,356 61	83 00	35 19	118 19	ST
COMMONWEALTH BANK OF AUSTRALIA ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	264 00	13,453 22	13,535 86	209 90	(292 54)	(82 63)	ST
COMPUTER SCIENCES CORP CMN	Jan 20 2011	Mar 18 2011	563 00	28,690 02	28,926 25	653 35	(889 58)	(236 23)	ST
CONOCOPHILLIPS CMN	Jan 20 2011	Mar 18 2011	60 00	2,832 02	3,169 51	0 00	(337 49)	(337 49)	ST
CONOPHILLIPS CMN	Jan 14 2011	Mar 18 2011	340 00	26,128 29	22,868 98	0 00	3,259 31	3,259 31	ST
CONSOL ENERGY INC CMN	Jan 14 2011	Mar 18 2011	140 00	7,660 44	7,315 32	0 00	345 12	345 12	ST
CONSOLIDATED EDISON INC CMN	Dec 03 2003	Mar 18 2011	240 00	11,910 23	9,770 64	0 00	2,139 59	2,139 59	LT
	Jul 22 2009	Mar 18 2011	560 00	27,790 53	21,233 52	0 00	6,557 01	6,557 01	LT
CONSTELLATION ENERGY GROUP CMN	Jan 20 2011	Mar 18 2011	240 00	7,282 80	7,704 12	0 00	(421 32)	(421 32)	ST
CORIO NV CMN	Jan 14 2011	Mar 18 2011	41 00	2,681 94	2,677 10	132 10	(127 27)	4 83	ST
CORNING INCORPORATED CMN	Jan 14 2011	Mar 18 2011	1,380 00	28,653 76	27,331 73	0 00	1,322 03	1,322 03	ST
CORPORACION MAFFRE SA CMN	Jan 20 2011	Mar 18 2011	528 00	1,883 48	1,714 98	56 60	111 90	168 50	ST
CORPORATE OFFICE PROPERTIES TRUST (MD)	Nov 20 2008	Mar 18 2011	100 00	3,428 81	2,063 60	0 00	1,365 21	1,365 21	LT
	Mar 03 2009	Mar 18 2011	85 00	2,914 49	1,956 96	0 00	957 53	957 53	LT
	Mar 05 2009	Mar 18 2011	11 00	377 17	241 74	0 00	135 43	135 43	LT
CREDIT AGRICOLE S A CMN	Jan 14 2011	Mar 18 2011	61 00	970 10	846 67	41 78	81 65	123 43	ST
	Jan 20 2011	Mar 18 2011	425 00	6,758 86	6,304 12	208 06	246 69	454 75	ST
CREDIT SAISON CMN	Jan 14 2011	Mar 18 2011	700 00	11,392 58	12,706 50	176 11	(1,490 03)	(1,313 92)	ST
CREDIT SUISSE GROUP RG SHS(NOM CHF 1) VAL 1213 853	Jan 14 2011	Mar 18 2011	148 00	6,189 19	6,589 99	343 38	(744 18)	(400 80)	ST
	Jan 20 2011	Mar 18 2011	320 00	13,382 04	14,359 92	542 48	(1,520 36)	(977 88)	ST
CREE, INC CMN	Jan 20 2011	Mar 18 2011	80 00	3,909 40	4,214 12	0 00	(304 72)	(304 72)	ST
CROWN CASTLE INTL CORP COMMON STOCK	Jan 20 2011	Mar 18 2011	320 00	12,592 52	13,409 70	0 00	(817 18)	(817 18)	ST
DAI-ICHI LIFE INSURANCE CMN	Jan 14 2011	Mar 18 2011	17 00	27,415 10	28,872 42	400 16	(1,857 48)	(1,457 33)	ST
DAIKIN INDUSTRIES CMN	Jan 14 2011	Mar 18 2011	200 00	5,952 46	7,077 61	98 09	(1,223 24)	(1,125 15)	ST
DAITO TRUST CONSTRUCTION CMN	Jan 14 2011	Mar 18 2011	100 00	7,814 28	7,056 12	97 79	660 36	758 16	ST
DAIWA HOUSE INDUSTRY CO, LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	12,454 24	12,599 50	174 62	(319 88)	(145 26)	ST
DAIWA SECURITIES CMN	Jan 14 2011	Mar 18 2011	4,000 00	18,696 66	21,515 68	298 20	(3,117 22)	(2,819 02)	ST
DANAHER CORPORATION CMN	Jan 23 2007	Mar 18 2011	300 00	15,124 95	11,204 40	0 00	3,920 55	3,920 55	LT
DANSKE BANK AG DKK100 CMN	Jan 14 2011	Mar 18 2011	157 00	3,541 67	3,908 56	189 73	(556 61)	(366 89)	ST
	Jan 20 2011	Mar 18 2011	143 00	3,225 86	3,691 87	120 00	(586 02)	(466 01)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
DEERE & COMPANY CMN	Jan 14 2011	Mar 18 2011	20.00	1,814.93	1,788.23	0.00	26.70	26.70	ST
DELL INC CMN	Jan 14 2011	Mar 18 2011	1,460.00	20,983.15	20,576.07	0.00	407.08	407.08	ST
DENSO CORP CMN	Jan 14 2011	Mar 18 2011	200.00	6,422.57	7,286.39	100.99	(964.81)	(863.82)	ST
DEUTSCHE BANK REG SHS CMN	Jan 14 2011	Mar 18 2011	151.00	8,753.70	8,662.02	529.97	(438.29)	91.68	ST
	Jan 20 2011	Mar 18 2011	219.00	12,695.77	12,964.51	541.97	(810.71)	(268.74)	ST
DEUTSCHE BOERSE AG CMN -	Jan 20 2011	Mar 18 2011	23.00	1,746.97	1,743.00	72.86	(68.89)	3.98	ST
DEVON ENERGY CORPORATION (NEW) CMN	Jan 14 2011	Mar 18 2011	40.00	3,640.67	3,279.20	0.00	361.47	361.47	ST
DEXIA CMN CLASS	Jan 14 2011	Mar 18 2011	271.00	1,111.19	998.10	49.25	63.84	113.09	ST
DEXUS PROPERTY GROUP UNITS FULLY PAID STAPLED	Jan 20 2011	Mar 18 2011	1,889.00	1,590.03	1,544.01	34.87	11.15	46.02	ST
DIGITAL REALTY TRUST, INC CMN	Dec 22 2009	Mar 18 2011	180.00	10,001.39	8,748.18	0.00	1,253.21	1,253.21	LT
DISCOVER FINANCIAL SERVICES CMN	Jan 20 2011	Mar 18 2011	860.00	18,955.75	17,569.89	0.00	1,385.86	1,385.86	ST
DNB NOR ASA CMN	Jan 14 2011	Mar 18 2011	261.00	3,938.16	3,605.74	150.01	182.42	332.42	ST
	Jan 20 2011	Mar 18 2011	181.00	2,731.06	2,501.08	79.06	150.92	229.98	ST
DOLBY LABORATORIES, INC. CMN CLASS A	Sep 13 2005	Mar 18 2011	60.00	2,886.35	938.10	0.00	1,948.25	1,948.25	LT
DOMINION RESOURCES, INC CMN	Jan 20 2011	Mar 18 2011	520.00	22,823.19	22,524.27	0.00	298.92	298.92	ST
DOVER CORPORATION CMN	Mar 30 2010	Mar 18 2011	80.00	5,146.98	3,760.40	0.00	1,386.58	1,386.58	ST
DOW CHEMICAL CO CMN	Jan 14 2011	Mar 18 2011	940.00	33,862.28	33,558.75	0.00	303.53	303.53	ST
DUKE ENERGY CORPORATION CMN	Oct 01 2008	Mar 18 2011	1,660.00	29,292.13	29,460.02	0.00	(167.89)	(167.89)	LT
	Feb 24 2010	Mar 18 2011	920.00	16,234.19	15,114.68	0.00	1,119.51	1,119.51	LT
E I DU PONT DE NEMOURS AND C CMN	Jan 14 2011	Mar 18 2011	820.00	43,516.23	40,692.66	0.00	2,823.57	2,823.57	ST
E.ON AG CMN	Jan 14 2011	Mar 18 2011	628.00	18,735.05	20,034.11	1,225.74	(2,524.80)	(1,299.06)	ST
	Jan 20 2011	Mar 18 2011	609.00	18,168.22	20,565.25	859.71	(3,256.73)	(2,397.03)	ST
EAST JAPAN RAILWAY CO CMN	Jan 14 2011	Mar 18 2011	200.00	11,330.64	13,154.71	182.32	(2,006.38)	(1,824.07)	ST
EASTMAN CHEM CO CMN	Jan 20 2011	Mar 18 2011	20.00	1,907.33	1,826.16	0.00	81.17	81.17	ST
EATON VANCE CORP (NON-VTG) CMN	Jan 20 2011	Mar 18 2011	160.00	4,924.64	4,906.85	0.00	17.79	17.79	ST
EBAY INC CMN	Jan 20 2011	Mar 18 2011	1,000.00	30,649.41	30,449.90	0.00	199.51	199.51	ST
EDISON INTERNATIONAL CMN	Jan 20 2011	Mar 18 2011	360.00	12,890.31	13,568.94	0.00	(678.63)	(678.63)	ST
EL PASO CORP CMN	Sep 10 2010	Mar 18 2011	880.00	15,383.77	10,762.40	0.00	4,621.37	4,621.37	ST
ELECTRIC POWER DEVELOPMENT ORD CMN	Jan 14 2011	Mar 18 2011	200.00	6,346.60	6,117.25	84.78	144.56	229.34	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ELECTRICITE DE FRANCE CMN	Jan 20 2011	Mar 18 2011	117 00	4,576 41	5,179 54	170 94	(774 07)	(603 13)	ST
ELECTRONIC ARTS CMN	Jan 20 2011	Mar 18 2011	140 00	2,612 03	2,206 26	0 00	405 77	405 77	ST
ELPIDA MEMORY INC CMN	Jan 20 2011	Mar 18 2011	100 00	1,207 75	1,386 40	20 91	(199 56)	(178 65)	ST
EMC CORPORATION MASS CMN	Jan 14 2011	Mar 18 2011	1,700 00	43,754 43	41,583 02	0 00	2,171 41	2,171 41	ST
ENBRIDGE INC CMN	Mar 18 2011	Mar 18 2011	40 00	2,352 29	2,360 34	0 00	(8 05)	(8 05)	ST
ENCANA CORPORATION CMN	Mar 18 2011	Mar 18 2011	140 00	4,769 49	4,808 58	0 00	(39 09)	(39 09)	ST
ENEL GREEN POWER SPA CMN	Jan 20 2011	Mar 18 2011	1,466 00	3,765 35	3,271 27	107 96	386 13	494 09	ST
ENEL SPA EUR 1 CMN	Jan 14 2011	Mar 18 2011	2,725 00	15,838 43	14,114 79	696 48	1,027 16	1,723 65	ST
	Jan 20 2011	Mar 18 2011	1,361 00	7,910 50	7,554 19	249 31	107 00	356 31	ST
ENERGEN CORP CMN	Mar 05 2009	Mar 18 2011	1 00	61 17	24 62	0 00	36 54	36 54	LT
	Mar 09 2009	Mar 18 2011	39 00	2,385 52	930 07	0 00	1,455 45	1,455 45	LT
ENERGIAS DE PORTUGAL SA ORDS EUR1 00	Jan 14 2011	Mar 18 2011	2,702 00	10,460 29	9,492 89	468 42	498 97	967 39	ST
ENERGY CORPORATION CMN	Jan 20 2011	Mar 18 2011	220 00	14,435 15	16,144 15	0 00	(1,709 00)	(1,709 00)	ST
EOG RESOURCES INC CMN	Jan 20 2011	Mar 18 2011	20 00	2,175 81	2,013 20	0 00	162 61	162 61	ST
EQUITY RESIDENTIAL CMN	Jan 20 2011	Mar 18 2011	400 00	21,901 93	20,426 76	0 00	1,475 17	1,475 17	ST
ERSTE GROUP BANK AG DER	Jan 14 2011	Mar 18 2011	36 00	1,751 40	1,690 19	83 40	(22 20)	61 21	ST
OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	Jan 20 2011	Mar 18 2011	49 00	2,383 84	2,431 76	80 26	(128 17)	(47 92)	ST
EVEREST RE GROUP LTD CMN	Jan 20 2011	Mar 18 2011	20 00	1,650 13	1,666 63	0 00	(16 50)	(16 50)	ST
EXELON CORPORATION CMN	Jan 20 2011	Mar 18 2011	860 00	34,469 33	37,061 01	0 00	(2,591 68)	(2,591 68)	ST
EXXON MOBIL CORPORATION CMN	Jan 20 2011	Mar 18 2011	1,060 00	86,559 41	82,207 56	0 00	4,351 85	4,351 85	ST
F5 NETWORKS INC CMN	Feb 23 2009	Mar 18 2011	61 00	6,069 88	1,177 00	0 00	4,892 89	4,892 89	LT
	Mar 05 2009	Mar 18 2011	1 00	99 51	19 36	0 00	80 15	80 15	LT
	Nov 15 2010	Mar 18 2011	10 00	995 06	1,209 07	0 00	(214 01)	(214 01)	ST
	Nov 18 2010	Mar 18 2011	4 00	398 03	481 48	0 00	(83 46)	(83 46)	ST
	Dec 07 2010	Mar 18 2011	4 00	398 03	562 42	0 00	(164 40)	(164 40)	ST
FAIRCHILD SEMICON INTL CMN	Oct 17 2008	Mar 18 2011	250 00	4,324 58	1,617 50	0 00	2,707 08	2,707 08	LT
FANUC CORP CMN	Jan 20 2011	Mar 18 2011	100 00	14,247 24	15,429 45	297 74	(1,479 96)	(1,182 22)	ST
FEDERAL RLTY INVT TR SBI CMN	Nov 22 2010	Mar 18 2011	80 00	6,487 09	6,292 88	0 00	194 21	194 21	ST
FIDELITY NATL INFO SVCS INC CMN	Jan 20 2011	Mar 18 2011	100 00	3,096 96	2,987 74	0 00	109 22	109 22	ST
FIFTH THIRD BANCORP CMN	Jan 21 2010	Mar 18 2011	628 00	8,867 44	7,707 45	0 00	1,160 00	1,160 00	LT
	Jul 22 2010	Mar 18 2011	545 00	7,695 47	6,558 53	0 00	1,136 94	1,136 94	ST
	Sep 10 2010	Mar 18 2011	67 00	946 05	807 82	0 00	138 23	138 23	ST
FIRST SOLAR, INC. CMN	Jan 20 2011	Mar 18 2011	40 00	6,069 02	5,707 66	0 00	361 36	361 36	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
GUOCOLAND LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,880 66	2,199 63	31 83	(350 80)	(318 97)	ST
HACHIJUNI BANK, LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	5,632 20	5,898 38	81 75	(347 94)	(266 19)	ST
HALLIBURTON COMPANY CMN	Jan 14 2011	Mar 18 2011	460 00	20,395 82	18,095.11	0 00	2,300.71	2,300 71	ST
HANG LUNG GROUP LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	5,916 19	6,765 20	(15 01)	(834 00)	(849 01)	ST
HANG LUNG PROPERTIES LIMITED CMN	Jan 14 2011	Mar 18 2011	1,000 00	4,020 83	4,628 11	(10 27)	(597 02)	(607 29)	ST
HANG SENG BANK (ORD) CMN	Jan 20 2011	Mar 18 2011	300 00	4,686 35	5,049 39	0 97	(364 02)	(363 04)	ST
HARVEY NORMAN HDLG LTD (AUD) ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	274 00	807 69	835 71	12 96	(40 98)	(28 02)	ST
HCP, INC CMN	Jan 14 2011	Mar 18 2011	260 00	9,788 78	9,466 39	0 00	322 39	322 39	ST
	Jan 20 2011	Mar 18 2011	300 00	11,294 75	10,887 30	0 00	407 45	407 45	ST
HELMERICH & PAYNE INC CMN	Aug 25 2010	Mar 18 2011	76 00	4,851 63	2,807 36	0 00	2,044 27	2,044 27	ST
	Sep 09 2010	Mar 18 2011	44 00	2,808 84	1,727 48	0 00	1,081 36	1,081 36	ST
HESS CORPORATION CMN	Jan 14 2011	Mar 18 2011	60 00	4,881.52	4,839 05	0 00	42 47	42 47	ST
HEWLETT-PACKARD CO CMN	Aug 22 2007	Mar 18 2011	540 00	22,459 25	24,933 42	0 00	(2,474 17)	(2,474 17)	LT
	Aug 29 2007	Mar 18 2011	1,400 00	58,227 68	67,937.80	0 00	(9,710 12)	(9,710 12)	LT
HITACHI CAPITAL CMN	Jan 14 2011	Mar 18 2011	100 00	1,275 48	1,645 52	22 81	(392 84)	(370 03)	ST
HITACHI CHEMICAL COMPANY, LTD CMN	Jan 14 2011	Mar 18 2011	100 00	1,999 00	2,099 08	29 09	(129 17)	(100 08)	ST
HITACHI CONSTRUCTION MACHINE CMN	Jan 14 2011	Mar 18 2011	100 00	2,437 75	2,503 97	34 70	(100 92)	(66 22)	ST
HITACHI LTD CMN	Jan 20 2011	Mar 18 2011	2,000 00	10,061 03	11,210 44	169 10	(1,318 51)	(1,149 41)	ST
HOKUHOKU FINANCIAL GROUP CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,949 04	2,130 65	29 53	(211 13)	(181 60)	ST
HOKURIKU ELEC POWER CMN	Jan 14 2011	Mar 18 2011	200 00	4,854 07	4,891 06	67 79	(104 78)	(36 99)	ST
	Jan 20 2011	Mar 18 2011	100 00	2,427 03	2,457 53	37 07	(67 57)	(30 50)	ST
HONDA MOTOR CO, LTD CMN	Jan 14 2011	Mar 18 2011	300 00	11,409 25	12,267 92	170 03	(1,028 70)	(858 67)	ST
HONG KONG & CHINA GAS ORD CMN	Jan 30 2004	Mar 18 2011	5,000 00	11,543 26	6,163 66	(16 76)	5,396 36	5,379 60	LT
HONG KONG EXCHANGES & CLEAR CMN	Jan 14 2011	Mar 18 2011	400 00	8,230 00	9,667 03	(21 45)	(1,415 58)	(1,437 03)	ST
HOST HOTELS & RESORTS INC CMN	Jan 14 2011	Mar 18 2011	1,120 00	19,646 21	20,690 21	0 00	(1,044 00)	(1,044 00)	ST
HOYA CORP CMN	Jan 14 2011	Mar 18 2011	300 00	6,853 13	7,424.77	102 90	(674 55)	(571 64)	ST
HSBC HLDGS PLC ORD USDO 50	Apr 26 2004	Mar 18 2011	552 00	5,612 93	8,244 75	(753 32)	(1,878 50)	(2,631 83)	LT
	Aug 17 2009	Mar 18 2011	3,754 00	38,171 99	39,168 85	(224 38)	(772 48)	(996 86)	LT
	Jan 20 2011	Mar 18 2011	2,550 00	25,929 29	28,226 53	809 12	(3,106 35)	(2,297 24)	ST
HUDSON CITY BANCORP INC CMN	Jan 20 2011	Mar 18 2011	40 00	394 09	462 41	0 00	(68 32)	(68 32)	ST
IBERDROLA RENOVABLES, S A CMN	Jan 20 2011	Mar 18 2011	717 00	3,030 24	2,683 78	88 57	257 89	346 46	ST
IBERDROLA, S A CMN	Jan 14 2011	Mar 18 2011	1,851 00	15,395 62	14,780 45	729 33	(114 15)	615 18	ST
	Jan 20 2011	Mar 18 2011	1,261 00	10,488 32	10,760 80	355 14	(627 62)	(272 48)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
JTEKT CORPORATION CMN	Jan 14 2011	Mar 18 2011	100.00	1,281 57	1,295 91	17 96	(32 29)	(14 33)	ST
JULIUS BAER GROUP LTD CMN	Jan 14 2011	Mar 18 2011	35 00	1,501 71	1,557 07	81 13	(136 50)	(55 36)	ST
	Jan 20 2011	Mar 18 2011	109.00	4,676 76	4,864 09	183 75	(371 09)	(187 33)	ST
JUNIPER NETWORKS, INC CMN	Jan 14 2011	Mar 18 2011	380 00	15,353 64	14,585 24	0 00	768 40	768 40	ST
JX HOLDINGS, INC CMN	Jan 14 2011	Mar 18 2011	1,600 00	10,385 50	11,440 06	158 55	(1,213 11)	(1,054 55)	ST
JYSKE BANK DNKR100 (REGD) CMN	Jan 20 2011	Mar 18 2011	116 00	4,889 42	5,191 60	168 75	(470 93)	(302 18)	ST
KAJIMA CORPORATION CMN	Jan 14 2011	Mar 18 2011	1,000 00	2,951 96	2,812 09	38 97	100 90	139 87	ST
KANSAI ELECTRIC POWER COMPANY CMN	Jan 14 2011	Mar 18 2011	700 00	17,144 86	17,166 32	237 92	(259 38)	(21 47)	ST
	Jan 20 2011	Mar 18 2011	200 00	4,898 53	4,918 72	74 20	(94 39)	(20 19)	ST
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,814 09	3,495 56	48 45	270 08	318 52	ST
KBC GROUP NV CMN	Jan 14 2011	Mar 18 2011	41 00	1,588 98	1,417 96	69 97	101 05	171 02	ST
KDDI CMN	Jan 14 2011	Mar 18 2011	5 00	30,696 44	29,217 69	404 94	1,073 81	1,478 75	ST
KEPPEL LAND LTD (SGD)FORMERLY STRAIT STEAMSHIP	Jan 14 2011	Mar 18 2011	1,000 00	3,245 09	3,705 06	53 62	(513 59)	(459 97)	ST
KERRY PROPERTIES CO CMN	Jan 20 2011	Mar 18 2011	500 00	2,412 51	2,710 91	0 52	(298 92)	(298 40)	ST
KEYCORP CMN	Mar 04 2009	Mar 18 2011	707 00	6,375 95	4,507 84	0 00	1,868 12	1,868 12	LT
	Mar 04 2009	Mar 18 2011	873 00	7,873 00	5,472 84	0 00	2,400 16	2,400 16	LT
KIMCO REALTY CORPORATION CMN	Jan 20 2011	Mar 18 2011	320 00	5,657 59	5,701 34	0 00	(43 75)	(43 75)	ST
KINTETSU CORP CMN	Jan 14 2011	Mar 18 2011	2,000 00	6,496 79	6,328 98	87 72	80 10	167 81	ST
KLA-TENCOR CORPORATION CMN	Jan 20 2011	Mar 18 2011	140 00	6,313 00	5,812 14	0 00	500 86	500 86	ST
KOBE STEEL CMN	Jan 14 2011	Mar 18 2011	3,000 00	7,333 31	7,926 25	109 85	(702 80)	(592 94)	ST
KOMATSU LTD CMN	Jan 14 2011	Mar 18 2011	500 00	15,801 44	15,568 06	215 77	17 62	233 38	ST
KONICA MINOLTA HOLDINGS CMN	Jan 14 2011	Mar 18 2011	500 00	3,813 47	5,170 22	71 66	(1,428 41)	(1,356 75)	ST
KUBOTA CORP CMN	Jan 20 2011	Mar 18 2011	1,000 00	9,640 19	10,054 10	151 66	(565 57)	(413 91)	ST
KURARAY CMN	Jan 14 2011	Mar 18 2011	300 00	3,695 43	4,290 48	59 46	(654 51)	(595 05)	ST
KYOCERA CORPORATION CMN	Jan 14 2011	Mar 18 2011	100 00	9,640 19	10,457 96	144 94	(962 71)	(817 76)	ST
KYUSHU ELEC POWER CO INC CMN	Jan 14 2011	Mar 18 2011	400 00	8,584 43	8,934 71	123 83	(474 11)	(350 28)	ST
	Jan 20 2011	Mar 18 2011	100 00	2,146 11	2,253 04	33 99	(140 92)	(106 93)	ST
LAM RESEARCH CORP CMN	Jan 20 2011	Mar 18 2011	80 00	4,068 60	4,006 52	0 00	62 08	62 08	ST
LAND SECURITIES PLC CMN CLASS GBPO 10	Jan 14 2011	Mar 18 2011	440 00	5,167 97	4,978 26	80 24	109 46	189 71	ST
LEGAL & GENERAL GROUP ORD GBPO Q25	Jan 14 2011	Mar 18 2011	120 00	214 11	210 41	3 39	0 32	3 71	ST
LEGG MASON INC CMN	Jan 20 2011	Mar 18 2011	260 00	8,740 41	9,050 24	0 00	(309 83)	(309 83)	ST
LEND LEASE CORP (ORD) ORDINARY FULLY PAID	Jan 20 2011	Mar 18 2011	228 00	1,988 14	2,014 03	45 49	(71 38)	(25 89)	ST
LEUCADIA NATIONAL CORP CMN	Jan 20 2011	Mar 18 2011	100.00	3,470 95	3,104 78	0 00	366 17	366 17	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
LINCOLN NATL CORP INC CMN	Jan 14 2011	Mar 18 2011	560 00	16,655 26	16,360 07	0 00	295 19	295 19	ST
LINEAR TECHNOLOGY CORP CMN	Jan 14 2011	Mar 18 2011	200 00	6,472 62	7,033 30	0 00	(560 68)	(560 68)	ST
	Jan 20 2011	Mar 18 2011	40 00	1,294 52	1,388 70	0 00	(94 18)	(94 18)	ST
LLOYDS BANKING GROUP PLC ORD 25P	Jul 28 2010	Mar 18 2011	25,775 00	24,897 36	29,616 81	1,256 57	(5,976 02)	(4,719 45)	ST
LOEWS CORPORATION CMN	Dec 03 2003	Mar 18 2011	520 00	21,996 25	7,550 40	0 00	14,445 85	14,445 85	LT
LOUISIANA PACIFIC CORP CMN	Aug 11 2010	Mar 18 2011	100 00	982 83	683 20	0 00	299 63	299 63	ST
LUBRIZOL CORPORATION CMN	Aug 16 2007	Mar 18 2011	62 00	8,312 71	3,476 96	0 00	4,835 75	4,835 75	LT
	Apr 28 2008	Mar 18 2011	38 00	5,094 88	2,242 38	0 00	2,852 50	2,852 50	LT
LULULEMON ATHLETICA INC CMN	Nov 18 2010	Mar 18 2011	32 00	2,466 14	1,547 71	0 00	918 43	918 43	ST
M&T BANK CORPORATION CMN	Jan 20 2011	Mar 18 2011	160 00	14,050 39	13,697 84	0 00	352 55	352 55	ST
MACERICH COMPANY CMN	Jan 14 2011	Mar 18 2011	100 00	4,721 82	4,685 15	0 00	36 67	36 67	ST
	Jan 20 2011	Mar 18 2011	60 00	2,833 09	2,799 27	0 00	33 83	33 83	ST
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	Dec 16 2010	Mar 18 2011	121 00	4,319 60	4,486 01	127 96	(294 37)	(166 41)	ST
MANULIFE FINANCIAL CORP CMN	Jan 14 2011	Mar 18 2011	900 00	15,303 06	15,788 41	(0 00)	(485 35)	(485 35)	ST
MARATHON OIL CORPORATION CMN	Jan 14 2011	Mar 18 2011	120 00	6,003 23	5,125 48	0 00	877 75	877 75	ST
MARSH & MCLENNAN CO INC CMN	Jan 20 2011	Mar 18 2011	440 00	12,861 13	12,034 00	0 00	827 13	827 13	ST
MARUBENI CORPORATION CMN	Jan 20 2011	Mar 18 2011	1,000 00	6,931 15	7,704 90	116 22	(889 97)	(773 75)	ST
MARVELL TECHNOLOGY GROUP LTD. CMN	Jan 14 2011	Mar 18 2011	520 00	8,102 01	11,254 52	0 00	(3,152 51)	(3,152 51)	ST
MASTERCARD INCORPORATED CMN CLASS A	Jan 14 2011	Mar 18 2011	80 00	19,486 89	18,760 81	0 00	726 08	726 08	ST
MAXIM INTEGRATED PRODUCTS INC CMN	Jan 20 2011	Mar 18 2011	220 00	5,334 27	5,622 94	0 00	(288 67)	(288 67)	ST
MCDERMOTT INTL CMN	Jun 04 2010	Mar 18 2011	140 00	3,321 15	1,510 46	0 00	1,810 69	1,810 69	ST
MEDICIS PHARMACEUTICAL CORP CL -A (NEW) CLASS A	May 20 2008	Mar 18 2011	20 00	600 95	457 50	0 00	143 45	143 45	LT
MEDIOBANCA SPA EURD 50	Jan 14 2011	Mar 18 2011	325 00	3,286 68	3,145 95	155 24	(14 50)	140 74	ST
METLIFE, INC CMN	Jan 14 2011	Mar 18 2011	1,340 00	59,008 57	61,945 52	0 00	(2,936 95)	(2,936 95)	ST
METROPCS COMMUNICATIONS, INC CMN	Jan 14 2011	Mar 18 2011	340 00	5,121 86	4,450 12	0 00	671 74	671 74	ST
	Jan 20 2011	Mar 18 2011	80 00	1,205 14	1,012 24	0 00	192 90	192 90	ST
MICRON TECHNOLOGY, INC CMN	Jan 14 2011	Mar 18 2011	720 00	7,314 69	7,019 71	0 00	294 98	294 98	ST
MICROSOFT CORPORATION CMN	Jan 14 2011	Mar 18 2011	2,560 00	63,969 59	72,072 19	0 00	(8,102 60)	(8,102 60)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Mar 18 2011	3,900 00	97,453 67	110,344 26	0 00	(12,890 59)	(12,890 59)	ST
MIRVAC GROUP STAPLED SECURITIES	Jan 14 2011	Mar 18 2011	2,022 00	2,507 60	2,598 74	40 30	(131 45)	(91 15)	ST
MITSUBISHI CHEMICAL HOLDINGS CMN	Jan 14 2011	Mar 18 2011	1,500 00	8,946 22	10,712 14	148 46	(1,914 38)	(1,765 91)	ST
MITSUBISHI CORP CMN	Jan 14 2011	Mar 18 2011	700 00	18,232 08	20,392 24	282 63	(2,442 79)	(2,160 17)	ST
	Jan 20 2011	Mar 18 2011	200 00	5,209 17	5,777 66	87 15	(655 64)	(568 49)	ST
MITSUBISHI ELEC CORP CMN	Jan 20 2011	Mar 18 2011	1,000 00	11,202 64	11,356 50	171 30	(325 17)	(153 87)	ST
MITSUBISHI ESTATE CMN	Jan 14 2011	Mar 18 2011	2,000 00	37,339 15	38,719 69	536 64	(1,917 18)	(1,380 54)	ST
	Jan 20 2011	Mar 18 2011	1,000 00	18,669 57	20,059 50	302 58	(1,692 51)	(1,389 93)	ST
MITSUBISHI GAS CHEMICAL CMN	Jan 20 2011	Mar 18 2011	1,000 00	6,848 80	7,084 12	106 86	(342 18)	(235 32)	ST
MITSUBISHI HEAVY IND CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,927 72	3,886 70	53 87	(12 85)	41 02	ST
	Jan 20 2011	Mar 18 2011	1,000 00	3,927 72	4,041 11	60 96	(174 35)	(113 39)	ST
MITSUBISHI MATERIALS CORP CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,137 23	3,308 70	45 86	(217 33)	(171 47)	ST
MITSUBISHI UFJ FINANCIAL GROUP CMN	Jan 14 2011	Mar 18 2011	27,900 00	128,273 49	157,886 97	2,188 23	(31,801 71)	(29,613 48)	ST
MITSUBISHI UFJ LEASE & FINANCE CMN	Jan 14 2011	Mar 18 2011	90 00	3,512 48	3,695 12	51 21	(233 86)	(182 64)	ST
mitsui & co ltd cmn	Jan 14 2011	Mar 18 2011	300 00	5,100 68	5,239 64	72 62	(211 58)	(138 96)	ST
	Jan 20 2011	Mar 18 2011	800 00	13,601 81	14,008 78	211 31	(618 28)	(406 97)	ST
mitsui chemical inc cmn	Jan 14 2011	Mar 18 2011	1,000 00	3,194 35	3,607 27	50 00	(462 92)	(412 92)	ST
mitsui fudosan co, ltd cmn	Jan 14 2011	Mar 18 2011	2,000 00	35,769 39	42,525 60	589 38	(7,345 59)	(6,756 21)	ST
mitsui o s k lines ltd cmn	Jan 14 2011	Mar 18 2011	1,000 00	5,764 97	6,992 75	96 82	(1,324 69)	(1,227 78)	ST
mizuho financial group cmn	Jan 14 2011	Mar 18 2011	39,200 00	66,582 19	82,297 00	1,140 60	(16,855 40)	(15,714 81)	ST
mizuho securities co, ltd cmn	Jan 14 2011	Mar 18 2011	2,000 00	5,418 11	5,861 82	81 24	(524 95)	(443 71)	ST
mizuho trust & banking cmn	Jan 14 2011	Mar 18 2011	3,000 00	2,694 84	3,232 96	44 81	(582 94)	(538 13)	ST
MOLEX INC CMN	Jan 20 2011	Mar 18 2011	60 00	1,475 81	1,490 78	0 00	(14 97)	(14 97)	ST
MONSANTO COMPANY CMN	Jan 14 2011	Mar 18 2011	460 00	31,399 96	34,190 70	0 00	(2,790 74)	(2,790 74)	ST
MONSTER WORLDWIDE INC CMN	Sep 07 2010	Mar 18 2011	95 00	1,448 58	1,146 18	0 00	302 41	302 41	ST
MOODY'S CORP CMN	Jan 20 2011	Mar 18 2011	240 00	7,693 75	6,967 56	0 00	726 19	726 19	ST
MORGAN STANLEY CMN	Jan 14 2011	Mar 18 2011	2,280 00	62,840 61	65,874 67	0 00	(3,034 06)	(3,034 06)	ST
MOTOROLA MOBILITY HOLDINGS INC CMN	Jan 20 2011	Mar 18 2011	200 00	5,263 19	7,072 46	0 00	(1,809 27)	(1,809 27)	ST
MS&AD INSURANCE GROUP HOLDINGS CMN	Jan 14 2011	Mar 18 2011	1,100 00	23,350 61	27,618 64	382 78	(4,650 81)	(4,268 03)	ST
MUENCHENER RUECKVERS GES AG NPV	Dec 05 2008	Mar 18 2011	19 00	2,926 77	2,747 35	327 29	(147 87)	179 42	LT
	Mar 19 2009	Mar 18 2011	89 00	13,709 59	11,884 57	472 44	1,352 58	1,825 03	LT
MURATA MFG CO, LTD CMN	Jan 20 2011	Mar 18 2011	100 00	6,816 16	7,400 59	111 63	(696 06)	(584 43)	ST
MURPHY OIL CORPORATION CMN	Jan 20 2011	Mar 18 2011	60 00	4,270 02	4,329 39	0 00	(59 37)	(59 37)	ST
NABORS INDUSTRIES LTD CMN	Jan 14 2011	Mar 18 2011	80 00	2,208 63	1,770 80	0 00	437 83	437 83	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
NASDAQ OMX GROUP, INC CMN	Jan 20 2011	Mar 18 2011	180 00	4,494 91	4,305 87	0 00	189 04	189 04	ST
NATIONAL AUSTRALIA BK -ORD ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	1,161 00	28,626 42	28,301 76	438 88	(114 21)	324 67	ST
NATIONAL BANK CDA MONTREAL QUE CMN	Jan 20 2011	Mar 18 2011	100 00	7,832 94	7,011 63	136 00	685 32	821 32	ST
NATIONAL FUEL GAS CO CMN	Jan 20 2011	Mar 18 2011	60 00	4,187 22	4,025 79	0 00	161 43	161 43	ST
NATIONAL GRID PLC CMN	Jan 29 2010	Mar 18 2011	250 00	2,301 84	2,533 27	40 30	(271 73)	(231 43)	LT
	May 19 2010	Mar 18 2011	3,300 00	30,384 27	29,630 96	3,804 26	(3,050 95)	753 31	ST
	Jul 07 2010	Mar 18 2011	575 00	5,294 23	4,342 01	297 16	655 06	952 22	ST
NATIONAL OILWELL VARCO, INC COMMON STOCK CMN	Jan 14 2011	Mar 18 2011	80 00	6,247 66	5,438 00	0 00	809 66	809 66	ST
NATIXIS EUR1 6 CMN	Jan 20 2011	Mar 18 2011	290 00	1,631 19	1,549 64	51 14	30 41	81 55	ST
NATL SEMICONDUCTOR CORP CMN	Jan 20 2011	Mar 18 2011	260 00	3,625 29	3,723 85	0 00	(98 56)	(98 56)	ST
NETAPP, INC CMN	Jan 14 2011	Mar 18 2011	320 00	15,378 39	19,002 85	0 00	(3,624 46)	(3,624 46)	ST
NEW YORK COMMUNITY BANCORP INC CMN	Jan 20 2011	Mar 18 2011	420 00	7,385 09	7,660 55	0 00	(275 46)	(275 46)	ST
NEWCREST MINING LIMITED ORDINARY FULLY PAID	May 15 2007	Mar 18 2011	65 00	2,419 88	1,211 01	265 71	943 15	1,208 86	LT
NEWMONT MINING CORPORATION CMN	Jan 28 2010	Mar 18 2011	480 00	24,611 95	21,056 64	0 00	3,555 31	3,555 31	LT
NEXTERA ENERGY INC CMN	Jan 20 2011	Mar 18 2011	380 00	20,129 84	20,680 59	0 00	(550 75)	(550 75)	ST
NIDEC CORPORATION ORD CMN	Jan 20 2011	Mar 18 2011	100 00	8,846 27	10,041 92	151 47	(1,347 12)	(1,195 65)	ST
NII HOLDINGS, INC CMN CLASS B	Jan 14 2011	Mar 18 2011	280 00	10,731 41	11,908 49	0 00	(1,177 08)	(1,177 08)	ST
NIKON CMN	Jan 14 2011	Mar 18 2011	100 00	1,927 74	2,279 35	31 59	(383 21)	(351 62)	ST
NINTENDO CO, LTD ORD CMN CLASS A TAXBL	Jan 14 2011	Mar 18 2011	100 00	26,647 39	29,153 10	404 05	(2,909 76)	(2,505 71)	ST
NIPPON BUILDING FUND REIT	Jan 20 2011	Mar 18 2011	1 00	9,911 04	10,224 51	154 23	(467 69)	(313 46)	ST
NIPPON ELEC GLASS CO LTD	Jan 14 2011	Mar 18 2011	1,000 00	14,327 52	14,069 58	195 00	62 94	257 94	ST
NIPPON EXPRESS CO LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,646 49	4,292 78	59 50	(705 79)	(646 29)	ST
NIPPON STEEL CORPORATION CMN	Jan 14 2011	Mar 18 2011	7,000 00	21,965 64	25,669 70	355 77	(4,059 83)	(3,704 06)	ST
NIPPON TELEGRAPH & TELE CMN	Jan 14 2011	Mar 18 2011	700 00	31,166 76	32,032 83	443 96	(1,310 03)	(866 07)	ST
NIPPON YUSEN CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,940 07	4,617 03	63 99	(740 95)	(676 96)	ST
NISHI-NIPPON CITY BANK LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	2,732 74	3,180 74	44 08	(492 08)	(448 00)	ST
NISOURCE INC CMN	Jan 20 2011	Mar 18 2011	80 00	1,486 59	1,490 95	0 00	(4 36)	(4 36)	ST
NISSAN CHEMICAL IND CMN	Jan 14 2011	Mar 18 2011	200 00	2,011 29	2,623 80	36 37	(648 87)	(612 51)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
NISSAN MOTOR CMN	Jan 14 2011	Mar 18 2011	400 00	3,603 19	4,142 45	57 41	(596 67)	(539 26)	ST
NITTO DENKO CMN	Jan 14 2011	Mar 18 2011	100 00	5,102 86	4,984 37	69 08	49 40	118 48	ST
	Jan 20 2011	Mar 18 2011	100 00	5,102 86	5,033 13	75 92	(6 20)	69 73	ST
NKSJ HOLDINGS CMN	Jan 14 2011	Mar 18 2011	3,000 00	18,964 56	21,923 94	303 86	(3,263 24)	(2,959 38)	ST
NOBLE CORPORATION (CH) CMN	Jan 14 2011	Mar 18 2011	40 00	1,764 63	1,508 32	0 00	256 31	256 31	ST
NOMURA HOLDINGS CMN	Jan 14 2011	Mar 18 2011	7,400 00	40,071 42	49,254 12	682 64	(9,865 34)	(9,182 70)	ST
NOMURA REAL ESTATE HOLDINGS CMN	Jan 14 2011	Mar 18 2011	300 00	4,749 79	5,903 56	81 82	(1,235 59)	(1,153 77)	ST
	Jan 14 2011	Mar 18 2011	645 00	6,946 14	7,366 12	323 51	(743 49)	(419 97)	ST
NORDEA BANK AB SEK3 50	Jan 20 2011	Mar 18 2011	886 00	9,541 52	10,659 55	330 20	(1,448 23)	(1,118 03)	ST
	Jan 20 2011	Mar 18 2011	220 00	4,536 62	4,488 53	0 00	48 09	48 09	ST
NRG ENERGY, INC CMN	Jan 14 2011	Mar 18 2011	1 00	2,935 25	3,291 23	45 62	(401 60)	(355 98)	ST
NTT DATA CMN	Jan 14 2011	Mar 18 2011	16 00	28,112 81	28,649 16	397 06	(933 41)	(536 35)	ST
NTT URBAN DEVELOPMENT CMN	Jan 14 2011	Mar 18 2011	1 00	861 26	1,057 81	14 66	(211 21)	(196 55)	ST
NUANCE COMMUNICATIONS, INC CMN	Jul 12 2010	Mar 18 2011	99 00	1,722 41	1,543 11	0 00	179 30	179 30	ST
	Sep 10 2010	Mar 18 2011	22 00	382 76	341 31	0 00	41 45	41 45	ST
NUCOR CORPORATION CMN	Jan 14 2011	Mar 18 2011	240 00	10,914 01	10,647 81	0 00	266 20	266 20	ST
NVIDIA CORP CMN	Jan 14 2011	Mar 18 2011	520 00	9,248 49	12,232 27	0 00	(2,983 78)	(2,983 78)	ST
NYSE EURONEXT CMN	Jan 20 2011	Mar 18 2011	280 00	9,865 47	9,007 10	0 00	858 37	858 37	ST
OBAYASHI CORP CMN	Jan 14 2011	Mar 18 2011	1,000 00	4,532 93	4,858 44	67 34	(392 84)	(325 51)	ST
OCBC LTD CMN	Jan 14 2011	Mar 18 2011	2,000 00	14,214 01	15,845 33	229 32	(1,860 63)	(1,631 32)	ST
OCCIDENTAL PETROLEUM CORP CMN	Jan 14 2011	Mar 18 2011	140 00	13,859 65	13,514 28	0 00	345 37	345 37	ST
OLD MUTUAL PLC ORD GBPO.10	Jan 14 2011	Mar 18 2011	665 00	1,377 17	1,357 88	21 89	(2 59)	19 29	ST
OMRON CORPORATION CMN	Jan 14 2011	Mar 18 2011	100 00	2,758 05	2,719 67	37 69	0 68	38 38	ST
ONEOK INC CMN	Jan 20 2011	Mar 18 2011	180 00	11,570 80	10,426 72	0 00	1,144 08	1,144 08	ST
ORACLE CORPORATION CMN	Dec 06 2010	Mar 18 2011	320 00	9,869 22	9,209 92	0 00	659 30	659 30	ST
	Jan 14 2011	Mar 18 2011	1,220 00	37,626 40	37,991 41	0 00	(365 02)	(365 02)	ST
	Jan 20 2011	Mar 18 2011	1,780 00	54,897 53	56,964 81	0 00	(2,067 28)	(2,067 28)	ST
OSAKA GAS CO LTD CMN	Jan 14 2011	Mar 18 2011	2,000 00	7,497 25	7,667 89	106 27	(276 92)	(170 64)	ST
OWENS-ILLINOIS INC CMN	Jan 14 2011	Mar 18 2011	120 00	3,535 78	3,830 58	0 00	(294 80)	(294 80)	ST
P G & E CORPORATION CMN	Jan 20 2011	Mar 18 2011	300 00	12,931 31	14,112 06	0 00	(1,180 75)	(1,180 75)	ST
PANASONIC CMN	Jan 14 2011	Mar 18 2011	400 00	4,706 88	5,733 47	79 46	(1,106 05)	(1,026 59)	ST
PARKER-HANNIFIN CORP CMN	Dec 21 2009	Mar 18 2011	60 00	5,386 60	3,274 44	0 00	2,112 16	2,112 16	LT
PAYCHEX, INC CMN	Jan 20 2011	Mar 18 2011	220 00	6,970 01	7,125 82	0 00	(155 81)	(155 81)	ST
PEABODY ENERGY CORPORATION CMN	Jan 14 2011	Mar 18 2011	160 00	11,471 53	10,015 82	0 00	1,455 71	1,455 71	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
PEOPLES UNITED FINANCIAL INC CMN	Jul 02 2009	Mar 18 2011	577 00	7,165 50	8,817 14	0 00	(1,651 63)	(1,651 63)	LT
	Sep 10 2010	Mar 18 2011	57 00	707 86	747 33	0 00	(39 47)	(39 47)	ST
PEPCO HOLDINGS INC CMN	Jan 20 2011	Mar 18 2011	280 00	5,061.01	5,178 21	0.00	(117 20)	(117.20)	ST
PLUM CREEK TIMBER COMPANY INC CMN	Jan 20 2011	Mar 18 2011	40 00	1,700.70	1,595 75	0 00	104 95	104 95	ST
PNC FINANCIAL SERVICES GROUP CMN	Jan 14 2011	Mar 18 2011	740 00	46,633 16	46,825 20	0.00	(192 04)	(192 04)	ST
POTASH CORP OF SASKATCHEWAN INC	Jan 14 2011	Mar 18 2011	60 00	3,359.84	3,421 25	0 00	(61 41)	(61.41)	ST
POWER CORP CANADA (COM) CMN	Jan 14 2011	Mar 18 2011	100 00	2,848 31	2,759.12	44 04	45 16	89 20	ST
PPG INDUSTRIES INC CMN	Jan 20 2011	Mar 18 2011	60 00	5,320.90	4,855 93	0 00	464.98	464.98	ST
PPL CORPORATION CMN	Jan 20 2011	Mar 18 2011	500 00	12,300 26	12,986 05	0 00	(685.79)	(685 79)	ST
PRAXAIR, INC CMN SERIES	Jan 14 2011	Mar 18 2011	140.00	13,636 26	12,986 61	0.00	649 65	649 65	ST
PRICE T ROWE GROUP INC CMN	Jan 20 2011	Mar 18 2011	360 00	22,513 74	23,720 87	0.00	(1,207.13)	(1,207.13)	ST
PRIDE INTERNATIONAL, INC. CMN	Jul 10 2008	Mar 18 2011	180.00	7,577 22	7,086 60	0 00	490 62	490.62	LT
	Sep 05 2008	Mar 18 2011	20 00	841.91	667 68	0.00	174.23	174.23	LT
PROGRESS ENERGY INC CMN	Jan 20 2011	Mar 18 2011	320 00	14,158.57	14,417 09	0 00	(258 52)	(258 52)	ST
PROGRESSIVE CORPORATION (THE) CMN	Jan 20 2011	Mar 18 2011	640.00	13,292 73	12,687.36	0 00	605.37	605 37	ST
PROLOGIS CMN	Jan 14 2011	Mar 18 2011	700 00	10,526.39	10,265 71	0 00	260.68	260.68	ST
PROLOGIS, INC. CMN	Jan 20 2011	Mar 18 2011	220 00	7,466 06	7,250 72	0 00	215 35	215 35	ST
PRUDENTIAL CORP (ORD) CMN	Jan 14 2011	Mar 18 2011	828 00	9,442.80	9,168 56	147.79	126 45	274.24	ST
PRUDENTIAL FINANCIAL INC CMN	Jan 14 2011	Mar 18 2011	900 00	54,867 08	55,096 02	0 00	(228.94)	(228 94)	ST
PUBLIC STORAGE CMN	Jan 20 2011	Mar 18 2011	120.00	12,990 85	12,483 78	0.00	507 07	507 07	ST
PUBLIC-SVC ENTERPRISE GROUP HOLDING CO	Jan 20 2011	Mar 18 2011	540 00	16,436 52	17,356.95	0.00	(920 43)	(920 43)	ST
OBE INSURANCE GROUP LIMITED ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	367.00	6,269.37	6,697 27	103 86	(531.75)	(427.90)	ST
QEP RESOURCES, INC. CMN	Mar 10 2009	Mar 18 2011	40 00	1,565 90	722.20	0 00	843 70	843 70	LT
QUALCOMM INC CMN	Jan 14 2011	Mar 18 2011	1,500.00	77,649.30	77,641 35	0 00	7 95	7 95	ST
QUESTAR CORPORATION CMN	Mar 04 2009	Mar 18 2011	145.00	2,464 56	1,317.18	0 00	1,147.38	1,147.38	LT
	Mar 04 2009	Mar 18 2011	122 00	2,073 63	1,103.37	0 00	970.26	970 26	LT
	Mar 04 2009	Mar 18 2011	183 00	3,110 45	1,656.88	0 00	1,453 57	1,453.57	LT
	Mar 10 2009	Mar 18 2011	47 00	798 86	410.31	0 00	388 55	388.55	LT
	Mar 12 2009	Mar 18 2011	50 00	849 85	441.85	0 00	408 00	408.00	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	May 06 2009	Mar 18 2011	50 00	849 85	557 70	0 00	292 15	292 15	LT
	May 07 2009	Mar 18 2011	23 00	390 93	260 57	0 00	130 36	130 36	LT
QWEST COMMUNICATIONS INT'L INC COMMON STOCK	Jan 20 2011	Mar 18 2011	2,100 00	14,429 66	14,761 53	0 00	(331 87)	(331 87)	ST
RAYONIER INC CMN	Mar 02 2009	Mar 18 2011	7 00	417 04	177 81	0 00	239 23	239 23	LT
	Mar 03 2009	Mar 18 2011	30 00	1,787 32	757 65	0 00	1,029 67	1,029 67	LT
	Mar 05 2009	Mar 18 2011	10 00	595 77	232 23	0 00	363 54	363 54	LT
RED HAT, INC CMN	Jan 20 2011	Mar 18 2011	120 00	4,722 12	5,268 37	0 00	(546 25)	(546 25)	ST
REGENCY CTRS CORP CMN	Jan 20 2011	Mar 18 2011	20 00	855 35	827 43	0 00	27 92	27 92	ST
REGIONS FINANCIAL CORPORATION CMN	Jan 14 2011	Mar 18 2011	1,020 00	7,440 34	7,524 64	0 00	(84 30)	(84 30)	ST
	Jan 20 2011	Mar 18 2011	500 00	3,647 23	3,577 65	0 00	69 58	69 58	ST
RENESAS ELECTRONICS CORPORATIO CMN	Jan 20 2011	Mar 18 2011	300 00	2,414 07	3,454 43	52 11	(1,092 47)	(1,040 36)	ST
RICOH CO ,LTD CMN	Jan 20 2011	Mar 18 2011	1,000 00	11,095 59	14,277 79	215 37	(3,397 56)	(3,182 20)	ST
RIOCAN REAL ESTATE INVESTMENT TRUST	Jan 20 2011	Mar 18 2011	100 00	2,406 16	2,276 50	44 16	85 50	129 66	ST
ROCK-TENN CO CL A CMN CLASS A	Jan 11 2010	Mar 18 2011	67 00	4,418 46	3,289 03	0 00	1,129 43	1,129 43	LT
ROHM CO LTD ORD CMN	Jan 14 2011	Mar 18 2011	100 00	6,260 05	6,891 60	95 51	(727 06)	(631 55)	ST
ROYAL BANK OF CANADA CMN	Jan 14 2011	Mar 18 2011	300 00	18,206 95	16,124 08	0 00	2,082 87	2,082 87	ST
	Jan 20 2011	Mar 18 2011	400 00	24,275 93	21,605 26	0 00	2,670 67	2,670 67	ST
ROYAL BANK OF SCOTLAND GROUP ORD 25P	Jan 14 2011	Mar 18 2011	11,176 00	7,427 17	7,656 70	123 42	(352 94)	(229 53)	ST
RWE AG CMN	Jan 14 2011	Mar 18 2011	91 00	5,619 22	6,512 11	398 43	(1,291 32)	(892 89)	ST
	Jan 20 2011	Mar 18 2011	141 00	8,706 71	10,450 31	436 86	(2,180 47)	(1,743 60)	ST
SALESFORCE COM, INC CMN	Jan 14 2011	Mar 18 2011	120 00	14,544 80	17,295 53	0 00	(2,750 73)	(2,750 73)	ST
SAMPO PLC CMN CLASS A	May 19 2010	Mar 18 2011	327 00	9,944 47	7,047 55	995 91	1,901 01	2,896 92	ST
SANDISK CORP CMN	Jan 14 2011	Mar 18 2011	260 00	11,269 71	13,498 99	0 00	(2,229 28)	(2,229 28)	ST
SAPPORO HOKUYO HOLDINGS CMN	Jan 14 2011	Mar 18 2011	500 00	2,281 63	2,507 93	34 76	(261 06)	(226 30)	ST
SBA COMMUNICATIONS CORP CMN	Jan 20 2011	Mar 18 2011	200 00	8,141 32	7,902 94	0 00	238 38	238 38	ST
SBI HOLDINGS, INC CMN	Jan 14 2011	Mar 18 2011	42 00	5,576 57	6,765 55	93 77	(1,282 75)	(1,188 98)	ST
SCHLUMBERGER LTD CMN	Jan 14 2011	Mar 18 2011	300 00	25,899 28	25,646 91	0 00	252 37	252 37	ST
SCOTTISH AND SOUTHERN ENERGY PLC ORD GBPO 50	Jan 20 2011	Mar 18 2011	360 00	7,136 34	6,943 61	199 04	(6 30)	192 74	ST
SEAGATE TECHNOLOGY PLC CMN	Jan 14 2011	Mar 18 2011	440 00	5,784 47	6,250 91	0 00	(466 44)	(466 44)	ST
SEIKO EPSON CMN	Jan 14 2011	Mar 18 2011	100 00	1,531 56	1,846 09	25 59	(340 12)	(314 53)	ST
SEMPRA ENERGY CMN	Jan 20 2011	Mar 18 2011	340 00	17,555 76	17,768 13	0 00	(212 37)	(212 37)	ST
SHERWIN-WILLIAMS CO CMN	Jan 20 2011	Mar 18 2011	20 00	1,626 93	1,643 86	0 00	(16 93)	(16 93)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SHIKOKU ELECTRIC POWER CMN	Jan 14 2011	Mar 18 2011	300.00	8,909.16	8,759.22	121.40	28.55	149.95	ST
SHIMIZU CORP CMN	Jan 14 2011	Mar 18 2011	1,000.00	4,569.98	4,419.72	61.26	89.01	150.26	ST
SHIN-ETSU CHEMICAL CMN	Jan 14 2011	Mar 18 2011	400.00	19,412.07	23,168.50	321.10	(4,077.53)	(3,756.43)	ST
	Jan 20 2011	Mar 18 2011	200.00	9,706.04	11,691.23	176.35	(2,161.55)	(1,985.20)	ST
SHINKO ELEC IND CO LTD CMN	Jan 14 2011	Mar 18 2011	100.00	1,002.92	1,129.97	15.66	(142.71)	(127.05)	ST
SHINSEI BANK ORD CMN	Jan 14 2011	Mar 18 2011	3,000.00	3,779.51	3,811.40	52.82	(84.72)	(31.89)	ST
SHIZUOKA BANK LTD CMN	Jan 14 2011	Mar 18 2011	1,000.00	7,959.54	9,289.34	128.75	(1,458.54)	(1,329.80)	ST
SHOWA DENKO K K. CMN	Jan 14 2011	Mar 18 2011	1,000.00	1,872.11	2,364.23	32.77	(524.89)	(492.12)	ST
SIMON PROPERTY GROUP INC CMN	Jan 14 2011	Mar 18 2011	540.00	56,154.60	53,160.30	0.00	2,994.30	2,994.30	ST
SINGAPORE TELECOMMUNICATIONS CMN	Jan 14 2011	Mar 18 2011	1,000.00	2,248.10	2,413.59	34.93	(200.43)	(165.50)	ST
SKANDINAVISKA ENSKILDA BANKEN SER 'A' SEK10	Jan 14 2011	Mar 18 2011	942.00	8,170.54	8,480.45	372.45	(682.37)	(309.92)	ST
SKYWORKS SOLUTIONS INC CMN	Jul 01 2010	Mar 18 2011	65.00	1,989.51	1,074.39	0.00	915.13	915.13	ST
SL GREEN REALTY CORP CMN	Jan 14 2011	Mar 18 2011	80.00	5,699.34	5,648.92	0.00	50.42	50.42	ST
	Jan 20 2011	Mar 18 2011	20.00	1,424.84	1,396.39	0.00	28.45	28.45	ST
SNAM RETE GAS ORD CMN	Jan 20 2011	Mar 18 2011	1,160.00	6,161.92	6,082.60	200.75	(121.43)	79.31	ST
SOCIETE GENERALE EUR1.25	Jan 14 2011	Mar 18 2011	99.00	6,449.01	5,977.18	294.94	176.89	471.83	ST
	Jan 20 2011	Mar 18 2011	239.00	15,568.82	15,267.74	503.88	(202.81)	301.08	ST
SOFTBANK CORP. CMN	Sep 21 2007	Mar 18 2011	900.00	33,201.43	15,599.44	6,640.80	10,961.20	17,602.00	LT
	Jan 20 2011	Mar 18 2011	400.00	14,756.19	13,476.10	260.05	1,020.05	1,280.09	ST
SONY CORPORATION CMN	Jan 14 2011	Mar 18 2011	200.00	6,198.79	7,184.22	99.57	(1,085.00)	(985.43)	ST
SONY FINANCIAL HOLDINGS CMN	Jan 14 2011	Mar 18 2011	1.00	3,847.43	3,776.37	52.34	18.72	71.06	ST
SPRINT NEXTEL CORPORATION CMN	Jan 14 2011	Mar 18 2011	4,300.00	21,866.80	19,100.60	0.00	2,766.20	2,766.20	ST
STANDARD CHARTERED PLC CMN	Dec 27 2010	Mar 18 2011	284.00	7,320.63	4,086.49	223.24	3,010.91	3,234.15	ST
	Dec 27 2010	Mar 18 2011	600.00	15,466.13	7,768.25	424.37	7,273.50	7,697.88	ST
STATE STREET CORPORATION (NEW) CMN	Jan 14 2011	Mar 18 2011	800.00	35,315.56	39,713.76	0.00	(4,398.20)	(4,398.20)	ST
STEEL DYNAMICS, INC. CMN	Jan 20 2011	Mar 18 2011	60.00	1,099.08	1,060.07	0.00	39.01	39.01	ST
STOCKLAND TRUST GROUP (ORD) UNITS/ORDINARY FULLY PAID STAP	Jan 14 2011	Mar 18 2011	1,236.00	4,497.03	4,581.16	71.04	(155.17)	(84.13)	ST
STOREBRAND ASA SHS NOK5	Jan 14 2011	Mar 18 2011	78.00	641.82	628.11	26.13	(12.42)	13.71	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SUEZ ENVIRONNEMENT SA CMN	Jan 20 2011	Mar 18 2011	179 00	3,605 44	3,758 01	124 03	(276 59)	(152 57)	ST
SUMCO CORPORATION CMN	Jan 20 2011	Mar 18 2011	100 00	1,674 83	1,652 96	24 93	(3 06)	21 87	ST
SUMITOMO CHEMICAL COMPANY CMN	Jan 14 2011	Mar 18 2011	1,000 00	4,595 64	5,179.36	71 78	(655 51)	(583 72)	ST
	Jan 20 2011	Mar 18 2011	1,000 00	4,595 64	5,428 73	81 89	(914 97)	(833 09)	ST
SUMITOMO CORPORATION CMN	Jan 14 2011	Mar 18 2011	200 00	2,704 16	2,980 68	41 31	(317 83)	(276 52)	ST
	Jan 20 2011	Mar 18 2011	700 00	9,464 55	10,514.20	158 60	(1,208 25)	(1,049.65)	ST
SUMITOMO ELECTRIC INDUSTRIES CMN	Jan 14 2011	Mar 18 2011	500 00	6,689 33	7,340 48	101 74	(752 88)	(651 14)	ST
SUMITOMO METAL INDUSTRIES CMN	Jan 14 2011	Mar 18 2011	4,000 00	8,265 88	9,853 38	136 56	(1,724 06)	(1,587 50)	ST
SUMITOMO METAL MNG CMN	Jan 14 2011	Mar 18 2011	1,000.00	16,195 65	16,972 05	235 22	(1,011 63)	(776 40)	ST
SUMITOMO MITSUI FIN GROUP, INC CMN	Jan 14 2011	Mar 18 2011	3,100 00	96,925 84	115,641 77	1,602 74	(20,318 67)	(18,715 93)	ST
SUMITOMO MITSUI TRUST HOLDINGS CMN	Jan 14 2011	Mar 18 2011	3,000 00	10,689 53	12,936 94	179 30	(2,426 70)	(2,247 40)	ST
SUMITOMO REALTY & DEV CO LTD CMN	Jan 20 2011	Mar 18 2011	1,000 00	20,863 43	25,500.41	384 65	(5,021 63)	(4,636 97)	ST
SUMITOMO TRUST & BANKING CO CMN	Jan 14 2011	Mar 18 2011	4,000 00	21,368 41	25,988 21	360 18	(4,979 99)	(4,619 80)	ST
SUN HUNG KAI PROPERTIES LTD CMN PRIV PL REG S/144A	Nov 24 2008	Mar 18 2011	1,000 00	15,208 56	6,527 89	(36 26)	8,716 94	8,680 67	LT
SUN LIFE FINANCIAL INC CMN	Jan 14 2011	Mar 18 2011	300 00	9,335 87	9,358 43	(0 00)	(22 57)	(22 57)	ST
SUNCOR ENERGY INC CMN	Mar 18 2011	Mar 18 2011	260 00	11,613 68	11,563 91	0 00	49 77	49 77	ST
SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	698 00	5,629 31	5,851 55	90 74	(312 98)	(222 24)	ST
SUNOCO INC CMN	Jan 20 2011	Mar 18 2011	20 00	874 11	812 00	0 00	62 11	62.11	ST
SURUGA BANK LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	8,571 82	9,505 66	131 74	(1,065 59)	(933 84)	ST
SUZUKI MOTOR CORP CMN	Jan 14 2011	Mar 18 2011	100 00	2,138 46	2,546 24	35 29	(443 07)	(407 78)	ST
SVENSKA HANDELSBANKEN AB SEK4	Jan 14 2011	Mar 18 2011	195 00	6,372 88	6,513 64	286 07	(426 83)	(140 76)	ST
	Jan 20 2011	Mar 18 2011	109 00	3,562 28	3,685 07	114 15	(236 94)	(122 79)	ST
SWEDBANK AB CMN CLASS A	Jan 14 2011	Mar 18 2011	192 00	3,214 29	2,863 38	125 76	225 15	350 91	ST
	Jan 20 2011	Mar 18 2011	214 00	3,582 60	3,329 74	103 15	149 72	252.86	ST
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	Aug 01 2008	Mar 18 2011	500 00	6,930 01	5,260 93	6 14	1,662 95	1,669 09	LT
SWISS REINSURANCE COMPANY REGD SHS NOM CHF0.10	Jan 14 2011	Mar 18 2011	181 00	9,964 47	10,268 41	535 05	(838 99)	(303 94)	ST
SWISSCOM AG RG SHS (NOM CHF 1) VAL 874 251	Aug 17 2009	Mar 18 2011	18 00	7,791 80	5,889 22	1,103 64	798 93	1,902 57	LT
SYMANTEC CORP CMN	Jan 20 2011	Mar 18 2011	680 00	11,747 93	12,148 40	0 00	(400 47)	(400 47)	ST
T&D HOLDINGS CMN	Jan 14 2011	Mar 18 2011	550 00	13,453 24	14,563 98	201 85	(1,312 59)	(1,110 74)	ST
	Jan 20 2011	Mar 18 2011	150 00	3,669 07	3,985 00	60 11	(376 04)	(315 93)	ST
TAISEI CORPORATION CMN	Jan 14 2011	Mar 18 2011	1,000.00	2,482 62	2,478 78	34 36	(30 52)	3 84	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TAKASHIMAYA CO LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	6,307 41	8,567 27	118 74	(2,378 60)	(2,259 86)	ST
TD AMERITRADE HOLDING CORPORAT CMN	Jan 20 2011	Mar 18 2011	400 00	8,190 12	8,191 72	0 00	(1 60)	(1 60)	ST
TELJIN LTD CMN	Jan 20 2011	Mar 18 2011	1,000 00	4,316 79	4,996 62	75 37	(755 21)	(679 84)	ST
TELEPHONE AND DATA SYSTEMS, IN CMN	Jan 20 2011	Mar 18 2011	60 00	1,904 27	2,150 49	0 00	(246 22)	(246 22)	ST
TELSTRA CORPORATION LIMITED ORD CMN	Dec 18 2008	Mar 18 2011	1,521 00	4,061 24	3,780 14	1,745 48	(1,464 39)	281 10	LT
TERADATA CORPORATION CMN	Jan 20 2011	Mar 18 2011	60 00	2,977 05	2,742 49	0 00	234 56	234 56	ST
TEXAS INSTRUMENTS INC CMN	Jan 20 2011	Mar 18 2011	1,000 00	33,350 25	33,883 10	0 00	(532 85)	(532 85)	ST
THE BANK OF NY MELLON CORP CMN	Jan 14 2011	Mar 18 2011	1,680 00	48,689 32	54,013 85	0 00	(5,324 53)	(5,324 53)	ST
THE LINK REAL ESTATE INVT TR UNIT TRUST	Jan 14 2011	Mar 18 2011	1,500 00	4,534 96	4,738 48	(10 52)	(193 01)	(203 53)	ST
THE MOSAIC COMPANY CMN	Jan 14 2011	Mar 18 2011	120 00	9,269 30	9,794 58	0 00	(525 28)	(525 28)	ST
THE SOUTHERN CO CMN	Dec 04 2003	Mar 18 2011	810 00	30,096 99	24,040 80	0 00	6,056 19	6,056 19	LT
	Dec 16 2003	Mar 18 2011	930 00	34,555 81	27,645 18	0 00	6,910 63	6,910 63	LT
THE TRAVELERS COMPANIES, INC CMN	Jan 14 2011	Mar 18 2011	200 00	11,732 56	10,877 24	0 00	855 32	855 32	ST
	Jan 20 2011	Mar 18 2011	420 00	24,638 37	22,897 22	0 00	1,741 15	1,741 15	ST
THK CO , LTD CMN	Jan 14 2011	Mar 18 2011	100 00	2,462 44	2,523 39	34 97	(95 92)	(60 94)	ST
TOHOKU ELECTRIC POWER CO INC CMN	Jan 14 2011	Mar 18 2011	700 00	12,759 39	15,590 56	216 08	(3,047 25)	(2,831 17)	ST
	Jan 20 2011	Mar 18 2011	300 00	5,468 31	6,692 18	100 95	(1,324 82)	(1,223 87)	ST
TOKIO MARINE HOLDINGS CMN	Jan 14 2011	Mar 18 2011	1,500 00	39,272 47	46,942 11	650 59	(8,320 24)	(7,669 64)	ST
TOKYO ELECTRIC POWER CMN	Jan 14 2011	Mar 18 2011	2,400 00	27,907 98	57,798 46	801 06	(30,691 54)	(29,890 49)	ST
	Jan 20 2011	Mar 18 2011	600 00	6,976 99	14,459 16	218 10	(7,700 27)	(7,482 16)	ST
TOKYO ELECTRON LTD CMN	Jan 20 2011	Mar 18 2011	100 00	5,376 19	6,889 37	103 92	(1,617 09)	(1,513 17)	ST
TOKYO GAS CO LTD CMN	Jan 14 2011	Mar 18 2011	4,000 00	17,422 61	17,573 27	243 56	(394 22)	(150 66)	ST
TOKYU LAND CORP CMN	Jan 14 2011	Mar 18 2011	1,000 00	4,397 07	5,410 91	74 99	(1,088 84)	(1,013 84)	ST
TORAY INDUSTRIES CMN	Jan 14 2011	Mar 18 2011	1,000 00	6,904 39	6,315 16	87 52	501 70	589 22	ST
	Jan 20 2011	Mar 18 2011	1,000 00	6,904 39	6,743 31	101 72	59 37	161 08	ST
TORONTO DOMINION BANK CMN	Jan 14 2011	Mar 18 2011	100 00	8,425 68	7,530 22	0 00	895 46	895 46	ST
	Jan 14 2011	Mar 18 2011	500 00	42,241 44	37,651 09	0 00	4,590 35	4,590 35	ST
TOSHIBA CORP CMN	Jan 14 2011	Mar 18 2011	1,000 00	4,383 73	5,989 42	83 01	(1,688 70)	(1,605 69)	ST
	Jan 20 2011	Mar 18 2011	1,000 00	4,383 74	6,012 98	90 70	(1,719 94)	(1,629 24)	ST
TOYO SEIKAN KAISHA LTD CMN	Jan 14 2011	Mar 18 2011	100 00	1,430 83	1,945 70	26 97	(541 84)	(514 87)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TOYOTA INDUSTRIES CMN	Jan 14 2011	Mar 18 2011	100 00	2,965 69	3,286 15	45 55	(366 01)	(320 47)	ST
TOYOTA MOTOR CORPORATION CMN	Jan 14 2011	Mar 18 2011	300 00	12,083 80	13,067 08	181 10	(1,164 39)	(983 29)	ST
TOYOTA TSUSHO CMN	Jan 20 2011	Mar 18 2011	100 00	1,499 53	1,839 19	27 74	(367 41)	(339 66)	ST
TUPPERWARE BRANDS CORPORATION CMN	Jan 18 2008	Mar 18 2011	1 00	57 19	25 49	0 00	31 70	31 70	LT
	Oct 10 2008	Mar 18 2011	5 00	285 94	98 07	0 00	187 87	187 87	LT
	Nov 12 2008	Mar 18 2011	14 00	800 62	287 10	0 00	513 52	513 52	LT
U.S. BANCORP CMN	Jan 14 2011	Mar 18 2011	2,620 00	70,379 44	71,291 51	0 00	(912 07)	(912 07)	ST
UBE INDUSTRIES LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	3,041 51	3,153 32	43 70	(155 51)	(111 81)	ST
UBS AG CMN VAL 1074 074	Jan 14 2011	Mar 18 2011	678 00	12,251 59	11,896 07	619 86	(264 34)	355 52	ST
	Jan 20 2011	Mar 18 2011	1,201 00	21,702 30	21,189 61	800 49	(287 79)	512 69	ST
UGI CORPORATION (HOLDING CO) CMN	Oct 10 2008	Mar 18 2011	16 00	504 24	315 54	0 00	188 70	188 70	LT
	Oct 22 2008	Mar 18 2011	11 00	346 66	241 78	0 00	104 88	104 88	LT
	Oct 22 2008	Mar 18 2011	25 00	787 87	549 50	0 00	238 37	238 37	LT
	Oct 23 2008	Mar 18 2011	52 00	1,638 78	1,163 60	0 00	475 17	475 17	LT
	Nov 12 2008	Mar 18 2011	13 00	409 69	289 93	0 00	119 76	119 76	LT
	Nov 21 2008	Mar 18 2011	12 00	378 18	263 14	0 00	115 04	115 04	LT
	Mar 05 2009	Mar 18 2011	11 00	346 67	239 67	0 00	107 00	107 00	LT
UNIBAIL-RODAMCO SICOVAM 12471	Jan 14 2011	Mar 18 2011	18 00	3,681 99	3,496 81	172 55	12 63	185 18	ST
UNICREDIT SPA EUR 0 50	Jan 14 2011	Mar 18 2011	4,366 00	10,667 66	9,983 86	492 65	191 15	683 79	ST
	Jan 20 2011	Mar 18 2011	4,971 00	12,145 88	12,295 52	405 79	(555 44)	(149 64)	ST
UNIONE DI BANCHE ITALIANE SCPA CMN	Jan 14 2011	Mar 18 2011	705 00	6,992 07	6,678 33	329 54	(15 80)	313 74	ST
UNITED STATES STEEL CORP CMN	Jan 14 2011	Mar 18 2011	180 00	9,758 24	9,905 28	0 00	(147 04)	(147 04)	ST
UNITED TECHNOLOGIES CORP CMN	Mar 05 2009	Mar 18 2011	160 00	12,851 24	6,088 00	0 00	6,763 24	6,763 24	LT
UNUM GROUP CMN	Jan 20 2011	Mar 18 2011	200 00	5,166 38	4,964 84	0 00	201 54	201 54	ST
VALERO ENERGY CORPORATION CMN	Jan 14 2011	Mar 18 2011	120 00	3,364 55	2,970 62	0 00	393 93	393 93	ST
VENTAS, INC CMN	Jan 20 2011	Mar 18 2011	180 00	9,398 40	9,667 86	0 00	(269 46)	(269 46)	ST
VEDLIA ENVIRONNEMENT CMN	Jan 14 2011	Mar 18 2011	94 00	2,894 35	2,878 18	142 02	(125 85)	16 17	ST
	Jan 20 2011	Mar 18 2011	187 00	5,757 91	5,932 29	195 78	(370 17)	(174 39)	ST
VERBUND AG CMN CLASS A NPV	Jan 14 2011	Mar 18 2011	82 00	3,477 61	3,045 36	150 27	281 98	432 25	ST
VERISIGN INC CMN	Jan 20 2011	Mar 18 2011	160 00	5,634 16	5,213 78	0 00	420 39	420 39	ST
VERIZON COMMUNICATIONS INC CMN	Jan 14 2011	Mar 18 2011	4,600 00	163,679 11	163,879 60	0 00	(200 49)	(200 49)	ST
VF CORP CMN	Jan 22 2008	Mar 18 2011	20 00	1,879 13	1,428 78	0 00	450 35	450 35	LT
VISA INC CMN CLASS A	Jan 14 2011	Mar 18 2011	420 00	29,960 46	29,842 39	0 00	118 08	118 08	ST
VMWARE INC CMN CLASS A	Jan 14 2011	Mar 18 2011	100 00	7,486 95	9,656 62	0 00	(2,169 67)	(2,169 67)	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
VORNADO REALTY TRUST CMN	Jan 20 2011	Mar 18 2011	240 00	20,718 46	20,693 95	0 00	24 51	24.51	ST
VULCAN MATERIALS CO CMN	Jan 20 2011	Mar 18 2011	20 00	859 37	812.10	0 00	47.27	47 27	ST
WADDELL & REED FIN., INC. CLASS A COMMON	Nov 19 2008	Mar 18 2011	220.00	8,375 89	2,295.26	0 00	6,080 63	6,080.63	LT
WALTER ENERGY INC CMN	Jan 20 2011	Mar 18 2011	40 00	4,733.84	4,828 80	0 00	(94 96)	(94 96)	ST
WEATHERFORD INTERNATIONAL LTD CMN	Jan 14 2011	Mar 18 2011	360.00	7,410.95	8,465 69	0 00	(1,054 74)	(1,054.74)	ST
WELLS FARGO & CO (NEW) CMN	Jan 14 2011	Mar 18 2011	7,000 00	223,304.81	228,041 80	0.00	(4,736.99)	(4,736.99)	ST
WESTERN DIGITAL CORP CMN	Jan 14 2011	Mar 18 2011	200.00	6,767 75	6,640 74	0 00	127 01	127 01	ST
WESTERN UNION COMPANY (THE) CMN	Jan 14 2011	Mar 18 2011	540 00	11,360 57	10,361 36	0 00	999.21	999.21	ST
WESTFIELD GROUP ORDINARY/UNITS FULLY PAID STAP	Jan 14 2011	Mar 18 2011	484 00	4,561.42	4,648.66	72 09	(159.33)	(87.24)	ST
WESTFIELD RETAIL TRUST CMN	Jan 14 2011	Mar 18 2011	2,484.00	6,479 76	6,645.54	103 05	(268 83)	(165 78)	ST
WESTPAC BANKING CORP- AU ORDINARY FULLY PAID	Jan 14 2011	Mar 18 2011	1,901 00	43,454.12	42,655 78	661 47	136.87	798 33	ST
WEYERHAEUSER CO CMN	Jan 20 2011	Mar 18 2011	620.00	15,240 91	13,339.30	0 00	1,901.61	1,901.61	ST
WHEELOCK PROPERTIES (S) LTD CMN	Jan 14 2011	Mar 18 2011	1,000 00	1,469 77	1,505 43	21 79	(57 45)	(35.66)	ST
WILLIAMS COMPANIES INC. (THE) CMN	Jan 14 2011	Mar 18 2011	100 00	2,997 29	2,634.25	0 00	363 04	363.04	ST
WINDSTREAM CORPORATION CMN	Jan 20 2011	Mar 18 2011	760 00	9,721.35	9,796 55	0 00	(75 20)	(75.20)	ST
XEROX CORPORATION CMN	Jan 14 2011	Mar 18 2011	680 00	6,953.95	7,781 31	0.00	(827.36)	(827 36)	ST
XILINX INCORPORATED CMN	Jan 20 2011	Mar 18 2011	120 00	3,810 20	3,739.58	0.00	70 62	70 62	ST
XL GROUP PLC CMN	Jan 14 2011	Mar 18 2011	380.00	8,365.76	8,889.04	0 00	(523 28)	(523 28)	ST
YAHOO INC CMN	Jan 14 2011	Mar 18 2011	1,060 00	17,057 93	17,725.53	0.00	(667 60)	(667 60)	ST
YAHOO JAPAN CMN	Jan 14 2011	Mar 18 2011	14 00	5,074 82	5,356.13	74 23	(355 55)	(281 31)	ST
YAMATO HOLDINGS CO, LTD CMN	Jan 20 2011	Mar 18 2011	200 00	2,892.27	2,966.33	44 74	(118.80)	(74 06)	ST
YAMATO KOGYO CMN	Jan 14 2011	Mar 18 2011	100 00	3,163 17	3,057.28	42 37	63 52	105 89	ST
ZIONS BANCORP CMN	Jan 29 2010	Mar 18 2011	135.00	3,095 59	2,568 65	0 00	526.94	526.94	LT
	Feb 03 2010	Mar 18 2011	123.00	2,820 42	2,337 25	0 00	483 17	483 17	LT
	Feb 04 2010	Mar 18 2011	123 00	2,820 42	2,197 40	0 00	623 02	623.02	LT
ZURICH FINANCIAL SERVICES REG SHS (NOM CHF 10) VAL 1107 539	Jan 14 2011	Mar 18 2011	1 00	271 06	263.55	13 73	(6 22)	7.51	ST
	Jan 20 2011	Mar 18 2011	68 00	18,431 88	18,309.07	691 67	(568 86)	122 81	ST
BANK HAPOLIM B.M. (ORD) ORD CMN	Jan 18 2011	Mar 21 2011	391 00	1,897 04	1,978 32	42.98	(124 26)	(81 28)	ST

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
BANK LEUMI LE-ISRAEL B M DRD ILS1	Jan 18 2011	Mar 21 2011	598 00	2,967 02	2,940 96	63 90	(37 84)	26 06	ST
UNITED MIZRAHI BANK ILS0 01 CMN	Jan 18 2011	Mar 21 2011	32 00	337 42	334 65	7 27	(4 50)	2 77	ST
EURO	Jan 20 2011	Mar 22 2011	8,526 44	12,111.89	11,656 84	455 06	0 00	455 06	ORD
	Jan 20 2011	Mar 22 2011	5,107 46	7,255 20	6,982 61	272 59	0 00	272 59	ORD
	Jan 20 2011	Mar 22 2011	4,892 68	6,950 10	6,688 98	261 12	0 00	261 12	ORD
	Jan 20 2011	Mar 22 2011	4,541 85	6,451 74	6,209 35	242 40	0 00	242 40	ORD
	Jan 20 2011	Mar 22 2011	946 23	1,344 13	1,293 63	50 50	0 00	50 50	ORD
	Jan 25 2011	Mar 22 2011	1,668 56	2,370 21	2,272 05	98 16	0 00	98 16	ORD
	Jan 25 2011	Mar 22 2011	2,137 32	3,036 08	2,910 35	125 74	0 00	125 74	ORD
	Feb 28 2011	Mar 22 2011	5 00	7 10	6 90	0 20	0 00	0 20	ORD
	Mar 18 2011	Mar 22 2011	16,610 25	23,595 03	23,595 03	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	16,610 25	23,595 03	23,550 01	45 01	0 00	45 01	ORD
	Mar 18 2011	Mar 22 2011	15,550 71	22,089 94	22,089 94	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	12,387 19	17,596 13	17,596 13	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	5,683 21	8,073 06	8,073 06	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	5,683 21	8,073 06	8,057 66	15 40	0 00	15 40	ORD
	Mar 18 2011	Mar 22 2011	73,660 95	104,636 12	104,436 50	199 62	0 00	199 62	ORD
	Mar 18 2011	Mar 22 2011	73,660 95	104,636 12	104,636 12	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	22,124 22	31,427 68	31,427 68	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	22,124 22	31,427 68	31,367 72	59 96	0 00	59 96	ORD
	Mar 18 2011	Mar 22 2011	17,084 93	24,269 31	24,223 01	46 30	0 00	46 30	ORD
	Mar 18 2011	Mar 22 2011	17,084 93	24,269 31	24,269 31	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	9,253.59	13,144 82	13,144 82	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	15,099 84	21,449 47	21,449 47	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	8,340 82	11,848 22	11,848 22	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 22 2011	21,718 64	30,851 55	30,851 55	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	25,978 89	36,903 27	36,903 27	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	4,364 90	6,200 38	6,200 38	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	6,846 14	9,725 01	9,725 01	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 22 2011	6,846.14	9,725 01	9,725 01	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	4,823 13	6,851 30	6,851 30	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	1,038 22	1,474 80	1,474 80	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	59,163 96	84,043 00	83,882 66	160 33	0 00	160 33	ORD
	Mar 18 2011	Mar 22 2011	59,163 96	84,043 00	84,043 00	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 22 2011	2,179 67	3,096 24	3,096 24	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	111,625 62	158,565 31	158,262 81	302 50	0 00	302 50	ORD
	Mar 18 2011	Mar 22 2011	111,625 62	158,565 31	158,565 31	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	20,270 53	28,794 49	28,794 49	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	2,421 41	3,439 64	3,433 08	6 56	0 00	6 56	ORD
	Mar 18 2011	Mar 22 2011	1,271 70	1,806 46	1,806 46	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	8,878 33	12,611 76	12,587 70	24 06	0 00	24 06	ORD
	Mar 18 2011	Mar 22 2011	8,878 33	12,611 76	12,611 76	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	8,038 79	11,419 18	11,397 40	21 79	0 00	21 79	ORD
	Mar 18 2011	Mar 22 2011	8,038 79	11,419 18	11,419 18	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	1,229 82	1,746 97	1,746 97	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	10,085 06	14,325 93	14,325 93	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	19,952 58	28,342 84	28,288 77	54 07	0 00	54 07	ORD
	Mar 18 2011	Mar 22 2011	11,711 54	16,636 36	16,636 36	0 00	0 00	0 00	ORD
HONG KONG DOLLAR	Jan 20 2011	Mar 22 2011	39,891 68	5,117 60	5,123 78	(6 18)	0 00	(6 18)	ORD
	Jan 20 2011	Mar 22 2011	28,970 89	3,716 60	3,721 09	(4 49)	0 00	(4 49)	ORD
	Jan 20 2011	Mar 22 2011	12,398 01	1,590 51	1,592 43	(1 92)	0 00	(1 92)	ORD
	Jan 20 2011	Mar 22 2011	6,950 78	891 70	892 77	(1 08)	0 00	(1 08)	ORD
	Jan 20 2011	Mar 22 2011	12,530 52	1,607 51	1,609 45	(1 94)	0 00	(1 94)	ORD
	Jan 25 2011	Mar 22 2011	1,206 39	154 77	154 84	(0 08)	0 00	(0 08)	ORD
	Mar 03 2011	Mar 22 2011	3,828 01	491 09	491 62	(0 53)	0 00	(0 53)	ORD
	Mar 18 2011	Mar 22 2011	171,546 25	22,007 22	22,007 22	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	25,932 59	3,326 82	3,326 82	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	24,051 10	3,085 45	3,085 45	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	17,644 48	2,263 56	2,263 56	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	66,320 35	8,508 06	8,508 06	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	18,517 40	2,375 55	2,375 55	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	57,723 47	7,405 19	7,405 19	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	42,273 06	5,423 10	5,423 10	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	42,273 06	5,419 80	5,423 10	3 30	0 00	3 30	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 22 2011	8,380 12	1,075 06	1,075 06	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 22 2011	4,287 31	550 01	550 01	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	60,319 15	7,738 19	7,738 19	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	16,504 16	2,115 99	2,117 28	1 29	0 00	1 29	ORD
	Mar 18 2011	Mar 22 2011	111,282 39	14,276 12	14,276 12	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	36,530 07	4,686 35	4,686 35	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	35,340 82	4,533 78	4,533 78	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	42,178 24	5,410 94	5,410 94	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	25,577 12	3,281 22	3,281 22	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	169,822.96	21,786 14	21,786 14	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	94,079 73	12,069 24	12,069 24	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	38,425 41	4,929 49	4,929 50	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 22 2011	38,425 41	4,926 50	4,929 49	3 00	0 00	3 00	ORD
AUSTRALIAN DOLLAR	Jan 20 2011	Mar 23 2011	2,591 37	2,630 34	2,572 25	58 10	0 00	58 10	ORD
	Jan 20 2011	Mar 23 2011	6,408 69	6,505 08	6,361 39	143 68	0 00	143 68	ORD
	Jan 20 2011	Mar 23 2011	1,233 71	1,252 27	1,224 61	27 66	0 00	27 66	ORD
	Jan 31 2011	Mar 23 2011	9 00	9 14	8 98	0 16	0 00	0 16	ORD
	Feb 28 2011	Mar 23 2011	34 00	34 51	34 65	(0 14)	0 00	(0 14)	ORD
	Mar 17 2011	Mar 23 2011	546 21	554 43	535 61	18 82	0 00	18 82	ORD
	Mar 17 2011	Mar 23 2011	2,466 46	2,503 56	2,418 59	84 97	0 00	84 97	ORD
	Mar 17 2011	Mar 23 2011	1,196.53	1,214 53	1,173 31	41 22	0 00	41 22	ORD
	Mar 18 2011	Mar 23 2011	0 00	3,178 24	0 00	3,178 24	0 00	3,178 24	ORD
	Mar 18 2011	Mar 23 2011	4,286 25	4,350 72	4,350 72	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	5,831 50	5,919 21	5,919 21	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,129 48	13,326 95	13,326 95	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	77,531 77	78,697 85	78,697 85	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,073 73	3,119 96	3,119 96	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,197 71	4,260 84	4,260 84	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	11,543 67	11,717 29	11,717 29	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	22,863 30	23,207 16	23,207 16	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	28,202 26	28,626 42	28,626 42	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,852.97	3,910 92	3,910 92	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	17,156 43	17,414 46	17,414 46	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	5,772 17	5,858 98	5,858 98	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	1,553 29	1,576 65	1,576 65	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	1,553 29	1,576 65	1,576 65	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	1,363 04	1,383 54	1,383 54	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	1,555 10	1,578 49	1,578 49	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	66,336 49	67,334 19	67,334 19	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	918 14	931 95	931 95	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	8,162 61	8,285 38	8,285 38	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,255 60	4,319 60	4,319 60	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	41,518 80	42,143 24	42,143 24	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	7,351 09	7,461 65	7,461 65	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	44,314 06	44,980 54	44,980 54	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	44,314 06	44,980 54	44,980 54	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	9,357 39	9,498 13	9,498 13	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	12,187 37	12,370 67	12,370 67	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	17,132 20	17,389 87	17,389 87	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	17,641 95	17,907 29	17,907 29	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	1,211 70	1,229 92	1,229 92	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,384 02	2,419 88	2,419 88	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,259 02	2,293 00	2,293 00	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	6,234 79	6,328 56	6,328 56	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	9,435 04	9,576 94	9,576 94	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,877 88	2,921 16	2,921 16	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,412 88	2,449 17	2,449 17	0 00	0 00	0 00	ORD
CANADIAN DOLLAR	Jan 20 2011	Mar 23 2011	7,456 13	7,603 87	7,459 19	144 68	0 00	144 68	ORD
	Jan 20 2011	Mar 23 2011	3,763 65	3,838 23	3,765 19	73 03	0 00	73 03	ORD
	Jan 20 2011	Mar 23 2011	3,693 14	3,766 32	3,694 66	71 67	0 00	71 67	ORD
	Jan 31 2011	Mar 23 2011	2.00	2 04	2.00	0 04	0 00	0 04	ORD
	Feb 28 2011	Mar 23 2011	6 00	6 12	6 18	(0 06)	0 00	(0 06)	ORD
	Mar 18 2011	Mar 23 2011	0 00	1,439 29	0 00	1,439 29	0 00	1,439 29	ORD
	Mar 18 2011	Mar 23 2011	5,945 75	6,063 57	6,063 57	0 00	0 00	0 00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 23 2011	6,226 75	6,350 13	6,350 13	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	3,029 12	3,089 14	3,089 14	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,847 74	8,003 24	8,003 24	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,528 87	2,578 98	2,578 98	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	9,853 46	10,048 71	10,048 71	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	19,360 63	19,744 26	19,744 26	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	10,155 44	10,356 67	10,356 67	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	43,198 01	44,053 98	44,053 98	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	8,711 42	8,884 04	8,884 04	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	5,457 96	5,566 11	5,566 11	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	17,358 55	17,702 51	17,702 51	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	12,238 38	12,480 88	12,480 88	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	16,541 01	16,868 77	16,868 77	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	12,777 88	13,031 07	13,031 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	18,682 47	19,052 66	19,052 66	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 23 2011	18,682 47	19,052 66	19,052 66	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	8,859 34	9,034 89	9,034 89	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	8,859 34	9,034 89	9,034 89	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	36,024 20	36,738 02	36,738 02	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,624 90	7,775 99	7,775 99	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	26,081 81	26,598 62	26,598 62	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	6,350 13	6,475 96	6,475 96	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,920 69	2,978 56	2,978 56	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 23 2011	3,853 44	3,929 80	3,929 80	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	20,207 77	20,608 19	20,608 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,804 11	7,958 75	7,958 75	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,804 11	7,958 75	7,958 75	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 23 2011	31,557 19	32,182 50	32,182 50	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	52,334 88	53,371 90	53,371 90	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	8,798 20	8,972 54	8,972 54	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,032 65	2,072 93	2,072 93	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	6,679 34	6,811 69	6,811 69	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,412 84	4,500 28	4,500 28	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,528 84	4,618 58	4,618 58	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	1,951.77	1,990.44	1,990.44	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	180.94	184.53	184.53	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,704.79	2,758.39	2,758.39	(0.00)	0.00	(0.00)	ORD
	Mar 18 2011	Mar 23 2011	2,704.79	2,758.39	2,758.39	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,522.79	2,572.78	2,572.78	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	21,880.99	22,314.56	22,314.56	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	19,738.99	20,130.12	20,130.12	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	5,044.05	5,144.00	5,144.00	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	13,615.35	13,885.14	13,885.14	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,830.45	1,866.72	1,866.72	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	11,007.85	11,225.97	11,225.97	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	24,095.70	24,573.16	24,573.16	(0.00)	0.00	(0.00)	ORD
	Mar 18 2011	Mar 23 2011	2,028.51	2,068.71	2,068.71	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,526.77	2,576.84	2,576.84	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	9,259.83	9,443.31	9,443.31	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	5,690.52	5,803.28	5,803.28	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	11,177.79	11,399.28	11,399.28	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	27,484.04	28,028.64	28,028.64	(0.00)	0.00	(0.00)	ORD
	Mar 18 2011	Mar 23 2011	21,598.04	22,026.01	22,026.01	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,837.94	1,874.36	1,874.36	(0.00)	0.00	(0.00)	ORD
DANISH KRONER	Jan 20 2011	Mar 23 2011	26,036.00	4,930.62	4,775.40	155.22	0.00	155.22	ORD
	Jan 20 2011	Mar 23 2011	9,793.67	1,854.70	1,796.31	58.39	0.00	58.39	ORD
	Jan 20 2011	Mar 23 2011	36,535.57	6,919.00	6,701.18	217.82	0.00	217.82	ORD
	Feb 28 2011	Mar 23 2011	13.00	2.46	2.41	0.06	0.00	0.06	ORD
	Mar 18 2011	Mar 23 2011	0.00	616.76	0.00	(616.76)	0.00	(616.76)	ORD
	Mar 18 2011	Mar 23 2011	100,772.18	19,083.94	19,083.94	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,352.72	445.55	445.55	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	59,439.36	11,256.45	11,256.45	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	125,738.03	23,811.90	23,811.90	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	552,082.78	104,551.83	104,551.83	0.00	0.00	0.00	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
EURO	Mar 18 2011	Mar 23 2011	1,362 50	1,924.20	1,931 75	(7 55)	0 00	(7 55)	ORD
	Mar 18 2011	Mar 23 2011	1,789 25	2,526 89	2,526 89	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	14,250 25	20,125 06	20,125 06	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,393 25	4,792 15	4,810 95	(18 80)	0 00	(18 80)	ORD
	Mar 18 2011	Mar 23 2011	13,139 00	18,555 68	18,555 68	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	775,000 00	1,094,501 50	1,098,783.38	(4,281 88)	0 00	(4,281 88)	ORD
	Mar 18 2011	Mar 23 2011	22,679 25	32,029 00	32,029 00	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	841 53	1,188 46	1,188 46	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	20,118 71	28,412 85	28,412 85	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,821 87	3,985 21	3,985 21	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,496 87	3,526 23	3,526 23	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	8,798 96	12,426 42	12,426 42	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	8,104 73	11,445 99	11,445 99	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	54,814 34	77,412 10	77,412.10	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,240 49	4,576 41	4,576 41	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,864 49	4,045 41	4,045 41	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,765 98	6,730 80	6,730 80	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,287 98	6,055 74	6,055 74	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	2,529 99	3,573 00	3,573 00	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	5,052 22	7,135 05	7,135 05	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,676 94	19,315 40	19,315 40	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	5,094 47	7,194 72	7,194 72	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,604 36	5,090 29	5,090 29	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	3,604 36	5,090 29	5,090 29	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	16,153.92	22,813 54	22,813 54	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	1,967 74	2,778 96	2,789 86	(10 90)	0 00	(10 90)	ORD
	Mar 18 2011	Mar 23 2011	1,967 74	2,778 96	2,778 96	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	305 45	431 38	431 38	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	1,260 30	1,779 87	1,779 87	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	2,928 10	4,135 24	4,135 24	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	2,928 10	4,135 24	4,135 24	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	32,981 10	46,577 89	46,577 89	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,050 35	4,307 89	4,307 89	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	8,639 40	12,201 08	12,201 08	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 23 2011	24,055 80	33,973 04	33,973 04	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	16,816 26	23,748 93	23,748 93	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	9,901 38	13,983 32	13,983 32	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	24,784 22	35,001 76	35,001 76	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,089 59	5,775 56	5,775 56	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	5,897 68	8,329 06	8,329 06	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,960 68	11,242 55	11,242 55	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,961 68	7,007 18	7,007 18	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,369 84	3,346 83	3,346 83	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	10,897 61	15,390 26	15,390 26	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	10,113 61	14,283 05	14,283 05	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,888 93	6,904 44	6,904 44	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,105 21	2,973 10	2,973 10	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,161 48	1,640 31	1,640 31	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,552 96	3,605 44	3,605 44	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,363 16	6,161 92	6,161 92	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,001 02	1,413 70	1,413 70	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,001 02	1,413 70	1,413 70	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,050 08	5,719 77	5,719 77	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,655 04	2,337 35	2,337 35	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,189 66	5,916 89	5,916 89	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,523 33	3,563 60	3,563 60	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	21,482 89	30,339 43	30,339 43	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,854 91	6,856 40	6,856 40	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	25,716 35	36,318 17	36,318 17	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,467 15	10,545 56	10,545 56	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,254 15	10,244 75	10,244 75	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	18,753 85	26,485 31	26,485 31	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	7,726 65	10,912 04	10,912 04	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	20,870 60	29,474 71	29,474 71	0 00	0 00	0 00	ORD

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Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 23 2011	80,365 40	113,496 84	113,496 84	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,768 14	6,733 85	6,733 85	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,333 66	1,883 48	1,883 48	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	3,637 69	5,137 36	5,137 36	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,666 19	3,765 35	3,765 35	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	9,007 01	12,720 24	12,720 24	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	11,987 51	16,929 48	16,929 48	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,028 97	2,865 43	2,865 43	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,910 47	2,698 08	2,698 08	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	66,938 42	94,534.45	94,534 45	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	41,294 46	58,318 51	58,318 51	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,508 87	6,367 70	6,367 70	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	6,245 36	8,820 07	8,820 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	10,458 97	14,770 79	14,770 79	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	16,827 19	23,764 37	23,857 59	(93 22)	0 00	(93 22)	ORD
Mar 18 2011	Mar 23 2011	3,133 93	4,425 92	4,425.92	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	9,506 20	13,425 23	13,477 89	(52 66)	0 00	(52 66)	ORD
Mar 18 2011	Mar 23 2011	34,322 80	48,472 72	48,472 72	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,326 35	6,109 93	6,109 93	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,056 40	1,491 91	1,491 91	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,081 40	1,527 22	1,527 22	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	38,751 30	54,726 91	54,726 91	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	4,101 09	5,791.81	5,791 81	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	74,721 69	105,526 45	105,526 45	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	6,573 34	9,283 27	9,283 27	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,145 67	3,030 24	3,030 24	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,155 02	1,631 19	1,631 19	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 23 2011	1,155 02	1,631 19	1,631 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,696 77	2,396 28	2,396 28	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	1,581 52	2,233 52	2,233 52	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	2,062 29	2,912 49	2,912 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	5,853 83	8,267 13	8,267 13	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	18,328 03	25,883 94	25,883 94	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 23 2011	3,398 66	4,799 79	4,799 79	(0 00)	0 00	(0 00)	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	5,771.82	8,151.31	8,151.31	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	5,771.82	8,151.31	8,151.31	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	132,098.92	186,558.02	186,558.02	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	9,310.37	13,148.66	13,148.66	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	6,568.31	9,276.16	9,276.16	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	786.82	1,111.19	1,111.19	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	31,122.49	43,953.05	43,953.05	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	16,181.87	22,853.01	22,853.01	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	7,687.05	10,856.11	10,856.11	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	6,188.30	8,739.49	8,739.49	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	3,678.15	5,194.50	5,194.50	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,469.20	2,074.89	2,074.89	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	784.88	1,108.46	1,112.80	(4.35)	0.00	(4.35)	ORD
	Mar 18 2011	Mar 23 2011	18,588.66	26,252.02	26,252.02	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	34,517.82	48,748.14	48,748.14	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	813.66	1,149.10	1,149.10	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	367.58	519.12	519.12	(0.00)	0.00	(0.00)	ORD
	Mar 18 2011	Mar 23 2011	367.58	519.12	519.12	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	7,041.53	9,944.47	9,944.47	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	6,126.53	8,652.25	8,652.25	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,125.13	1,588.98	1,588.98	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,518.13	2,143.99	2,143.99	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,343.38	1,897.20	1,897.20	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	35,725.41	50,453.57	50,453.57	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	7,406.77	10,460.29	10,460.29	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	14,850.77	20,973.15	20,973.15	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	5,472.76	7,728.96	7,728.96	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,185.69	1,674.50	1,674.50	0.00	0.00	0.00	ORD
ISRAEL SHEKEL	Jan 18 2011	Mar 23 2011	68.71	19.39	19.44	(0.05)	0.00	(0.05)	ORD
	Jan 20 2011	Mar 23 2011	1,157.12	326.50	319.95	6.55	0.00	6.55	ORD

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jan 20 2011	Mar 23 2011	1,894 93	534 69	523 96	10 73	0 00	10 73	ORD
	Jan 20 2011	Mar 23 2011	2,660 73	750 77	735 71	15 06	0 00	15 06	ORD
	Jan 20 2011	Mar 23 2011	1,350 47	381 06	373 41	7 64	0 00	7 64	ORD
	Jan 20 2011	Mar 23 2011	3,234 68	912 72	894 41	18 31	0 00	18 31	ORD
	Jan 20 2011	Mar 23 2011	2,937 54	828 88	812 25	16 63	0 00	16 63	ORD
NEW ZEALAND DOLLAR	Jan 14 2011	Mar 23 2011	847 83	629 51	650 03	(20 53)	0 00	(20 53)	ORD
	Jan 14 2011	Mar 23 2011	3,397 29	2,522 45	2,604 70	(82 25)	0 00	(82 25)	ORD
	Jan 20 2011	Mar 23 2011	3,327 90	2,470 93	2,542 52	(71 58)	0 00	(71 58)	ORD
NORWEGIAN KRONE	Jan 20 2011	Mar 23 2011	27,379 00	4,899 84	4,749 70	150 14	0 00	150 14	ORD
	Jan 20 2011	Mar 23 2011	37,466 52	6,705 14	6,499 68	205 46	0 00	205 46	ORD
	Jan 20 2011	Mar 23 2011	12,388 18	2,217 03	2,149 10	67 93	0 00	67 93	ORD
	Jan 31 2011	Mar 23 2011	36 00	6 44	6 23	0 21	0 00	0 21	ORD
	Feb 28 2011	Mar 23 2011	88 00	15 75	15 71	0 04	0 00	0 04	ORD
	Mar 18 2011	Mar 23 2011	0 00	155 79	0 00	(155 79)	0 00	(155 79)	ORD
	Mar 18 2011	Mar 23 2011	142,585 75	25,517 65	25,517 65	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,223 11	576 82	576 82	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	3,048 59	545 59	545 59	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,416 84	2,401 13	2,401 13	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,758 03	2,462 19	2,462 19	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	31,858 82	5,701 57	5,701 57	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	17,240 49	3,085 42	3,085 42	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	54,119 57	9,685 43	9,685 43	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	20,289 08	3,631 01	3,631 01	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,076 79	2,340 27	2,340 27	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	10,194 77	1,824 49	1,824 49	0 00	0 00	0 00	ORD
RTS/DANSKE BANK A/S EXPO4/04/2011	Jan 14 2011	Mar 23 2011	1,032 00	1,912 06	0 00	(0 00)	1,912 06	1,912 06	ST
	Jan 20 2011	Mar 23 2011	143 00	264 95	0 00	0 00	264 95	264 95	ST
SINGAPORE DOLLAR	Jan 20 2011	Mar 23 2011	1,508 50	1,192 96	1,178 33	14 63	0 00	14 63	ORD
	Jan 20 2011	Mar 23 2011	8,340 98	6,596 27	6,515 37	80 90	0 00	80 90	ORD
	Jan 20 2011	Mar 23 2011	1,164 24	920 71	909 42	11 29	0 00	11 29	ORD
	Jan 20 2011	Mar 23 2011	1,826 96	1,444 81	1,427 09	17 72	0 00	17 72	ORD
	Jan 20 2011	Mar 23 2011	4,156 01	3,286 68	3,246 38	40 31	0 00	40 31	ORD
	Mar 18 2011	Mar 23 2011	0 00	439 81	0 00	439 81	0 00	439 81	ORD
	Mar 18 2011	Mar 23 2011	1,888 50	1,493 48	1,493 48	(0 00)	0 00	(0 00)	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	8,191.74	6,478.24	6,478.24	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,153.72	1,703.22	1,703.22	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	10,984.11	8,686.52	8,686.52	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	1,734.92	1,372.02	1,372.02	(0.00)	0.00	(0.00)	ORD
	Mar 18 2011	Mar 23 2011	2,553.34	2,019.25	2,019.25	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	20,202.14	15,976.39	15,976.39	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	4,868.88	3,850.44	3,850.44	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	7,614.88	6,022.05	6,022.05	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	2,458.68	1,944.39	1,944.39	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	5,337.36	4,220.93	4,220.93	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	3,128.80	2,474.34	2,474.34	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	7,744.08	6,124.22	6,124.22	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	3,926.14	3,104.90	3,104.90	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	11,526.52	9,115.48	9,115.48	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	13,165.52	10,411.64	10,411.64	0.00	0.00	0.00	ORD
SWEDISH KRONA	Jan 20 2011	Mar 23 2011	21,300.99	3,361.07	3,260.08	100.99	0.00	100.99	ORD
	Jan 20 2011	Mar 23 2011	68,967.66	10,882.35	10,555.38	326.97	0.00	326.97	ORD
	Jan 31 2011	Mar 23 2011	23.00	3.63	3.57	0.06	0.00	0.06	ORD
	Feb 28 2011	Mar 23 2011	80.00	12.62	12.64	(0.02)	0.00	(0.02)	ORD
	Mar 07 2011	Mar 23 2011	1,828.76	288.56	285.79	2.77	0.00	2.77	ORD
	Mar 18 2011	Mar 23 2011	0.00	1,271.45	0.00	(1,271.45)	0.00	(1,271.45)	ORD
	Mar 18 2011	Mar 23 2011	39,539.25	6,238.87	6,238.87	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	137,568.43	21,706.81	21,706.81	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	12,237.23	1,930.90	1,930.90	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	92,173.27	14,543.95	14,543.95	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	57,712.10	9,106.35	9,106.35	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	21,176.51	3,341.42	3,341.42	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	65,257.94	10,297.00	10,297.00	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	31,669.97	4,997.18	4,997.18	0.00	0.00	0.00	ORD
	Mar 18 2011	Mar 23 2011	236,065.55	37,248.59	37,248.59	0.00	0.00	0.00	ORD

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	236,065 55	37,248 59	37,248 59	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	78,070 58	12,318 69	12,318 69	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	74,654 67	11,779 70	11,779 70	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	33,305 80	5,255 30	5,255 30	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	116,832 37	18,434 88	18,434 89	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	73,115 21	11,536 79	11,536 79	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	13,355 33	2,107 33	2,107 33	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	28,537 62	4,502 93	4,502 93	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	159,332 64	25,140 97	25,140 97	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	159,332 64	25,140 97	25,140 97	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	48,231 08	7,610 34	7,610 34	0 00	0 00	0 00	ORD
SWISS FRANC	Jan 20 2011	Mar 23 2011	11,519 51	12,687 38	12,225 54	461 85	0 00	461 85	ORD
	Mar 18 2011	Mar 23 2011	0 00	8,709 27	0 00	(8,709 27)	0 00	(8,709 27)	ORD
	Mar 18 2011	Mar 23 2011	223,048 75	245,661 93	245,661 93	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	10,056 15	11,075 67	11,075 67	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	18,029 26	19,857 11	19,857 11	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	5,613 91	6,183 06	6,183 06	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,580 13	5,044 47	5,044 47	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	19,087 52	21,022 66	21,022 66	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	325,292 29	358,271 15	358,271 15	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	325,292 29	358,271 15	358,271 15	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	361,773 90	398,451 35	398,451 35	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	6,753 09	7,437 73	7,437 73	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	4,154 82	4,576 05	4,576 05	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	34,531 74	38,032 65	38,032 64	(0 00)	0 00	(0 00)	ORD
	Mar 18 2011	Mar 23 2011	34,531 74	38,032 64	38,032 65	0 00	0 00	0 00	ORD
UK POUND STERLING	Jan 20 2011	Mar 23 2011	7,362 40	11,960 51	11,627 22	333 30	0 00	333 30	ORD
	Jan 20 2011	Mar 23 2011	2,336 94	3,796 45	3,690 66	105 79	0 00	105 79	ORD
	Jan 20 2011	Mar 23 2011	6,432 87	10,450 46	10,159 24	291 22	0 00	291 22	ORD
	Mar 18 2011	Mar 23 2011	0 00	1,726 40	0 00	1,726 40	0 00	1,726 40	ORD
	Mar 18 2011	Mar 23 2011	2,000 00	3,262 80	3,249 08	(13 72)	0 00	(13 72)	ORD
	Mar 18 2011	Mar 23 2011	2,270 00	3,687 71	3,687 71	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	17,437 75	28,328 32	28,328 32	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	8,758 48	14,228 50	14,228 50	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 23 2011	102,361.59	166,290.50	166,290.50	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	7,488.23	12,164.93	12,164.93	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	5,204.97	8,455.68	8,455.68	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	25,341.09	41,167.61	41,167.61	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	4,569.71	7,423.68	7,423.68	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	4,605.70	7,482.14	7,482.14	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	2,389.22	3,881.38	3,881.38	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	4,950.94	8,043.00	8,043.00	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	2,895.09	4,703.19	4,703.19	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	9,616.86	15,622.97	15,622.97	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	11,525.09	18,722.97	18,722.97	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	3,758.57	6,102.70	6,102.70	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	25,922.56	42,112.24	42,112.24	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	13,659.28	22,190.05	22,190.05	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	3,071.32	4,989.48	4,989.48	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	51,886.87	84,292.30	84,292.30	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	16,716.52	27,156.66	27,156.66	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	3,647.06	5,924.80	5,924.80	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	56,321.96	91,497.28	91,497.28	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	3,554.81	5,774.93	5,774.93	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	4,093.31	6,649.75	6,649.75	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	4,366.11	7,092.92	7,092.92	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	12,666.72	20,577.59	20,577.59	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	12,914.95	20,980.85	20,980.85	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	3,158.80	5,131.60	5,131.60	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	34,307.31	55,733.60	55,733.60	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	2,342.91	3,806.15	3,806.15	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	10,883.12	17,680.06	17,680.06	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	6,431.55	10,448.31	10,448.31	0.00	0.00	0.00	ORD
Mar 18 2011	Mar 23 2011	10,663.10	17,322.63	17,322.63	(0.00)	0.00	(0.00)	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 23 2011	2,885 40	4,687 45	4,687 45	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	12,916 06	20,982 66	20,982 66	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	7,833 28	12,725 48	12,725 48	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	99,393 91	161,469 38	161,469 38	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	45,537 08	73,976 81	73,976 81	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	87,795 66	142,627 56	142,627 56	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	7,872 76	12,789 61	12,789 61	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	7,872 76	12,789 61	12,789 61	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 23 2011	54,159 58	87,984 40	87,984 40	0 00	0 00	0 00	ORD
JAPANESE YEN	Jan 01 1900	Mar 24 2011 ²	0 00	2,037 59	No Cost	(2,037 59)	0 00	(2,037 59) ⁵	ORD
	Jan 20 2011	Mar 24 2011	291,395 00	3,599 74	3,546 25	53 49	0 00	53 49	ORD
	Jan 20 2011	Mar 24 2011	179,810 00	2,221 28	2,188 27	33 01	0 00	33 01	ORD
	Jan 20 2011	Mar 24 2011	1,018,379 00	12,580 51	12,393 57	186 94	0 00	186 94	ORD
	Jan 20 2011	Mar 24 2011	200,014 00	2,470 87	2,434 15	36 72	0 00	36 72	ORD
	Mar 18 2011	Mar 24 2011	140,544 00	1,736 21	1,736 21	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	115,824 00	1,430 83	1,430 83	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	898,176 00	11,095 59	11,095 59	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	42,976 00	530 90	530 90	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	1,513,474 00	18,696 66	18,696 66	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	554,753 00	6,853 13	6,853 13	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	326,657 00	4,035 35	4,035 35	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	310,722 00	3,838 50	3,838 50	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	103,249 00	1,275 48	1,275 48	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	81,185 00	1,002 92	1,002 92	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	1,153,298 00	14,247 23	14,247 23	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	299,141 00	3,695 43	3,695 43	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	605,450 00	7,479 41	7,479 41	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	1,566,484 00	19,351 51	19,351 51	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	410,822 00	5,075 08	5,075 08	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	199,332 00	2,462 44	2,462 44	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	868,625 00	10,730 53	10,730 53	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	1,410,341 00	17,422 61	17,422 61	0 00	0 00	0 00	ORD

² Indicates A Short Position

⁵ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 24 2011	7,846,040 00	96,925 82	96,925 82	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	237,605 00	2,935 25	2,935 25	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	240,069 00	2,965 69	2,965 69	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,688,872 00	20,863 43	20,863 43	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	308,746 00	3,814 08	3,814 08	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	642,837 00	7,941 27	7,941 27	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,311,020 00	16,195 65	16,195 65	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	295,179 00	3,646 49	3,646 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	114,963 00	1,420 19	1,420 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,386,032 00	17,122 31	17,122 31	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	865,306 00	10,689 53	10,689 53	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,151,798 00	14,228 70	14,228 70	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	165,671 00	2,046 61	2,046 61	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	826,141 00	10,205 71	10,205 71	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,008,157 00	12,454 24	12,454 24	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	369,935 00	4,569 98	4,569 98	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	265,489 00	3,279 71	3,279 71	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,784,388 00	22,043 38	22,043 38	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	721,187 00	8,909 16	8,909 16	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	896,163 00	11,070 72	11,070 72	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	554,403 00	6,848 80	6,848 80	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,897,543 00	23,441 24	23,441 24	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	280,146 00	3,460 78	3,460 78	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	446,610 00	5,517 18	5,517 18	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	226,249 00	2,794 96	2,794 96	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	625,191 00	7,723 28	7,723 28	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	311,445 00	3,847 43	3,847 43	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	808,234 00	9,984 50	9,984 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	513,750 00	6,346 60	6,346 60	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	561,069 00	6,931 15	6,931 15	0 00	0 00	0 00	ORD

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 24 2011	923,566 00	11,409 25	11,409 25	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	606,894 00	7,497 25	7,497 25	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	69,718 00	861 26	861 26	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	366,936 00	4,532 93	4,532.93	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	308,696 00	3,813 47	3,813 47	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	97,766 00	1,207 75	1,207.75	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	381,017 00	4,706 88	4,706 88	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	451,417 00	5,576 57	5,576 57	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	501,785 00	6,198 79	6,198 79	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	421,593 00	5,208 14	5,208 14	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	425,881 00	5,261 11	5,261 11	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	258,093 00	3,188 34	3,188 34	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	291,674 00	3,603 19	3,603 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	291,866 00	3,605 56	3,605 56	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	2,219,222 00	27,415 09	27,415 09	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	541,494 00	6,689 33	6,689 33	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,117,805 00	13,808 77	13,808 77	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	2,823,900 00	34,884 96	34,884 96	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,012,023 00	12,502 00	12,502 00	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	234,126 00	2,892 27	2,892 27	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	519,900 00	6,422 57	6,422 57	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	696,378 00	8,602 69	8,602 69	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	669,114 00	8,265 88	8,265 88	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 24 2011	1,159,797 00	14,327 52	14,327 52	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	156,048 00	1,927 73	1,927 73	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	634,944 00	7,843 76	7,843 76	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	318,944 00	3,940 07	3,940 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	716,096 00	8,846 27	8,846 27	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	658,241 00	8,131 56	8,131 56	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	377,313 00	4,661 13	4,661 13	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,279,109 00	15,801 44	15,801 44	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	200,145 00	2,472 49	2,472 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	355,938 00	4,397 07	4,397 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	146,225 00	1,806 39	1,806 39	0 00	0 00	0 00	ORD

Duffield's No. XXX XXXXX

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 24 2011	294,051 00	3,632 55	3,632 55	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	949,318 00	11,727 37	11,727 37	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	173,106 00	2,138 46	2,138 46	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	121,385 00	1,499 53	1,499 53	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	4,533,844 00	56,008 71	56,008 71	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	780,363 00	9,640 19	9,640 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	780,363 00	9,640 19	9,640 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	365,158 00	4,510 97	4,510 97	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	414,822 00	5,124 49	5,124 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	258,579 00	3,194 35	3,194 35	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	924,623 00	11,422 30	11,422 30	(0 00)	0 00	(0 00)	ORD
Mar 18 2011	Mar 24 2011	924,623 00	11,422 30	11,422 31	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,890,206 00	23,350 60	23,350 60	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	123,978 00	1,531 56	1,531 56	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	551,761 00	6,816 16	6,816 16	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	985,043 00	12,168 70	12,168 70	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,203,878 00	14,872 07	14,872 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	917,203 00	11,330 64	11,330 64	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	525,908 00	6,496 79	6,496 79	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	197,333 00	2,437 75	2,437 75	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	384,490 00	4,749 79	4,749 79	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	709,717 00	8,767 47	8,767 47	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	589,397 00	7,281 10	7,281 10	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	284,331 00	3,512 47	3,512 47	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	337,259 00	4,166 32	4,166 32	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,115,055 00	13,774 80	13,774 80	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	466,668 00	5,764 97	5,764 97	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	744,024 00	9,191 28	9,191 28	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	244,342 00	3,018 47	3,018 47	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	906,841 00	11,202 63	11,202 63	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Mar 18 2011	Mar 24 2011	385,133 00	4,757 73	4,757 73	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	724,187 00	8,946 22	8,946 22	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,164,982 00	14,391 57	14,391 57	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	256,055 00	3,163 17	3,163 17	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,535,160 00	18,964 55	18,964 55	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,475,512 00	18,227 69	18,227 69	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	184,695 00	2,281 62	2,281 62	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	242,199 00	2,992 00	2,992 00	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	644,316 00	7,959 54	7,959 54	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	673,117 00	8,315 33	8,315 33	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	814,429 00	10,061 02	10,061 02	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	315,055 00	3,892 02	3,892 02	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	135,576 00	1,674 83	1,674 83	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	62,822 00	776.07	776 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	455,920 00	5,632.19	5,632 19	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	195,416 00	2,414 07	2,414 07	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	410,801 00	5,074 82	5,074 82	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	2,793,864 00	34,513 92	34,513 92	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	510,578 00	6,307 41	6,307 41	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	161,817 00	1,999 00	1,999 00	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	239,642 00	2,960 41	2,960 41	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	922,217 00	11,392 58	11,392 58	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	481,845 00	5,952 46	5,952 46	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,729,749 00	21,368 40	21,368.40	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	277,942 00	3,433 55	3,433 55	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	1,513,946 00	18,702 49	18,702 49	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	632,557 00	7,814 27	7,814 27	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	103,742 00	1,281 57	1,281 57	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	802,288 00	9,911 04	9,911 04	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	162,812 00	2,011 29	2,011 29	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	506,744 00	6,260 05	6,260 05	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	635,889 00	7,855 44	7,855 44	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	316,473.00	3,909 54	3,909.54	0 00	0 00	0 00	ORD
Mar 18 2011	Mar 24 2011	223,261 00	2,758 05	2,758 05	0 00	0 00	0 00	ORD

Portfolio No. VVV.VV650.2

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Mar 18 2011	Mar 24 2011	693,879 00	8,571 81	8,571 81	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	840,695 00	10,385 50	10,385 50	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	511,036 00	6,313 07	6,313 07	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	194,206 00	2,399 12	2,399 12	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	171,006 00	2,112 52	2,112 52	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	435,197 00	5,376 19	5,376 19	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	978,170 00	12,083 79	12,083 79	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	836,604 00	10,334 96	10,334 96	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	349,439 00	4,316 78	4,316 78	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,157,077 00	26,647 39	26,647 39	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	3,179,063 00	39,272 46	39,272 46	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,484,843 00	30,696 43	30,696 43	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,895,493 00	35,769 39	35,769 39	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	3,882,117 00	47,957 62	47,957 62	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,658,465 00	32,841 27	32,841 27	0 01	0 00	0 01	ORD
	Mar 18 2011	Mar 24 2011	3,243,737 00	40,071 41	40,071 41	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,369,779 00	29,274 99	29,274 99	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,522,915 00	31,166 76	31,166 76	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,357,079 00	29,118 11	29,118 11	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	2,275,701 00	28,112 80	28,112 80	0 00	0 00	0 00	ORD
	Mar 18 2011	Mar 24 2011	6,082,571 00	75,140 86	75,140 86	0 00	0 00	0 00	ORD
UK POUND STERLING	Mar 18 2011	Mar 24 2011	154 63	249 06	251 20	(2 14)	0 00	(2 14)	ORD
DANISH KRONER	Jan 01 1900	Mar 25 2011 ²	0 00	67 62	No Cost	67 62	0 00	67 62 ⁵	ORD
	Mar 18 2011	Mar 25 2011	61,000 00	11,557 41	11,552 00	5 41	0 00	5 41	ORD
	Mar 18 2011	Mar 25 2011	169 08	31 90	32 02	(0 12)	0 00	(0 12)	ORD
ISRAEL SHEKEL	Jan 01 1900	Mar 25 2011 ²	0 00	128 91	No Cost	128 91	0 00	128 91 ⁵	ORD
	Jan 20 2011	Mar 25 2011	36,541 95	10,257 39	10,104 09	153 30	0 00	153 30	ORD
	Jan 20 2011	Mar 25 2011	222.58	62 48	61 55	0 94	0 00	0 94	ORD

² Indicates A Short Position

⁵ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Feb 28 2011	Mar 25 2011	24 00	6 74	6 62	0 11	0 00	0 11	ORD
	Mar 21 2011	Mar 25 2011	10,515 11	2,951 61	2,967 02	(15 41)	0 00	(15 41)	ORD
	Mar 21 2011	Mar 25 2011	6,723 12	1,887 19	1,897 04	(9 85)	0 00	(9 85)	ORD
	Mar 21 2011	Mar 25 2011	1,195 82	335 67	337 42	(1 75)	0 00	(1 75)	ORD
JAPANESE YEN	Jan 01 1900	Mar 25 2011 ²	0 00	111 11	No Cost	111 11	0 00	111 11 ⁵	ORD
	Mar 18 2011	Mar 25 2011	6,027 00	74 03	74 45	(0 42)	0 00	(0 42)	ORD
	Mar 18 2011	Mar 25 2011	4,295,000 00	52,926 68	53,058 15	(131 47)	0 00	(131 47)	ORD
NORWEGIAN KRONE	Jan 01 1900	Mar 25 2011 ²	0 00	25.57	No Cost	25 57	0 00	25 57 ⁵	ORD
	Mar 18 2011	Mar 25 2011	58,000 00	10,390 54	10,379 89	10 66	0 00	10 66	ORD
	Mar 18 2011	Mar 25 2011	329 34	58.71	58 94	(0 23)	0 00	(0 23)	ORD
SINGAPORE DOLLAR	Jan 01 1900	Mar 25 2011 ²	0 00	25 10	No Cost	(25 10)	0 00	(25 10) ⁵	ORD
	Mar 18 2011	Mar 25 2011	16,000 00	12,688 34	12,653 22	35 12	0 00	35 12	ORD
SWEDISH KRONA	Jan 01 1900	Mar 25 2011 ²	0 00	81 84	No Cost	81 84	0 00	81 84 ⁵	ORD
	Mar 18 2011	Mar 25 2011	63,000 00	9,918 14	9,940 72	(22 58)	0 00	(22 58)	ORD
	Mar 18 2011	Mar 25 2011	478 06	74 88	75 43	(0 55)	0 00	(0 55)	ORD
SWISS FRANC	Mar 18 2011	Mar 25 2011	4,389 45	4,773 84	4,834 46	(60 62)	0 00	(60 62)	ORD
	Mar 22 2011	Mar 25 2011	0 00	179 74	0 00	179 74	0 00	179 74	ORD
	Mar 22 2011	Mar 25 2011	3,610 55	3,926 73	3,926 73	0 00	0 00	0 00	ORD
	Mar 23 2011	Mar 25 2011	1,000 00	1,087 57	1,101 44	(13 87)	0 00	(13 87)	ORD
AUSTRALIAN DOLLAR	Mar 18 2011	Mar 31 2011	33 00	34 20	33 50	0 70	0 00	0 70	ORD
CANADIAN DOLLAR	Mar 18 2011	Mar 31 2011	5 00	5 16	5 10	0 06	0 00	0 06	ORD
DANISH KRONER	Mar 23 2011	Mar 31 2011	13 00	2 48	2 46	0 02	0 00	0 02	ORD
EURO	Mar 18 2011	Mar 31 2011	3 00	4 26	4 24	0 02	0 00	0 02	ORD
HUNTINGTON INGALLS INDUSTRIES, INC.	Jan 20 2011	Mar 31 2011	0 33	13 00	0 00	0 00	13 00	13 00	ST
ISRAEL SHEKEL	Mar 31 2011	Mar 31 2011	35 00	10 06	10 06	0 00	0 00	0 00	ORD
NEW ZEALAND DOLLAR	Jan 20 2011	Mar 31 2011	13 00	9 93	9 93	(0 00)	0 00	(0 00)	ORD
NORWEGIAN KRONE	Mar 31 2011	Mar 31 2011	78 00	14 13	14 13	(0 00)	0 00	(0 00)	ORD
SWEDISH KRONA	Mar 31 2011	Mar 31 2011	88 00	13 97	13 97	0 00	0 00	0 00	ORD
SWISS FRANC	Mar 22 2011	Mar 31 2011	3,610 55	3,928 78	3,926 73	(2 05)	0 00	(2 05)	ORD
CENTURYLINK INC CMN	Jan 20 2011	Apr 01 2011	0 73	29 43	0 00	0 00	29 43	29 43	ST
SUMITOMO TRUST & BANKING CO CMN	Jan 14 2011	Apr 01 2011	2,000 00	10,524 78	12,994 10	(312 47)	(2,156 86)	(2,469 33)	ST
	Jan 20 2011	Apr 01 2011	1,000 00	5,262 39	6,378 15	(145 85)	(969 90)	(1,115 76)	ST

² Indicates A Short Position

⁵ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ATLAS COPCO AKTIEBOLAG CMN SER A NPV (REDEMPTION SHS)	May 11 2011	May 24 2011	881 00	703.72	693 08	10 76	(0 12)	10 63	ST
	May 11 2011	May 24 2011	1,251 00	999 26	984 16	15 28	(0 18)	15 10	ST
	May 11 2011	May 24 2011	316 00	252 41	248 60	3 86	(0 04)	3 82	ST
ATLAS COPCO AKTIEBOLAG CMN CLASS B RDMP	Jan 14 2011	May 24 2011	646 00	516 01	0 00	0 00	516 01	516 01	ST
	Jan 20 2011	May 24 2011	235 00	187 71	0 00	0 00	187 71	187 71	ST
	Mar 18 2011	May 24 2011	412 00	329 09	0 00	0 00	329 09	329 09	ST
RTS/BROOKFIELD PROPERTIES CRP EXP06/10/2011	Jan 14 2011	May 27 2011	400 00	16 35	0 00	0 00	16 35	16 35	ST
	Jan 20 2011	May 27 2011	100 00	4 09	0 00	0 00	4 09	4 09	ST
AUSTRALIAN DOLLAR	Apr 05 2011	May 31 2011	3 00	3 20	3 16	0 04	0 00	0 04	ORD
CANADIAN DOLLAR	Mar 18 2011	May 31 2011	1 00	1 03	1 02	0 01	0 00	0 01	ORD
NEW ZEALAND DOLLAR	Jan 20 2011	May 31 2011	5 00	4 12	3 82	0 30	0 00	0 30	ORD
RTS/COMMERZBANK AKTIENGESELLSC EXP06/06/2011	Jan 14 2011	May 31 2011	1,125 00	1,431 43	0 00	0 00	1,431 43	1,431 43	ST
GENZYME CORP CMN	Jan 14 2011	Jun 01 2011	300 00	22,906.20	21,628 44	0 00	1,277 76	1,277 76	ST
	Jan 20 2011	Jun 01 2011	320 00	24,433 28	23,009 89	0 00	1,423 39	1,423 39	ST
	Mar 18 2011	Jun 01 2011	360 00	27,487 44	27,247 79	0 00	239 65	239 65	ST
RTS/BANCO COMERCIAL PORTUGUES, EXP06/09/2011	Jan 14 2011	Jun 01 2011	3,043 00	43 50	0 00	0 00	43 50	43 50	ST
RTS/INTESA SANPAOLO SPA EXP06/10/2011	Jan 14 2011	Jun 02 2011	16,335 00	2,603 85	0 00	0 00	2,603 85	2,603 85	ST
	Jan 20 2011	Jun 02 2011	2,531 00	403 45	0 00	0 00	403 45	403 45	ST
PROLOGIS INC CMN	Jan 14 2011	Jun 06 2011	0 83	27 35	0 00	0 00	27 35	27 35	ST
RTS/GAS NATURAL SDG, S A EXP06/14/2011	May 31 2011	Jun 10 2011	292 00	194 65	200 32	(2 90)	(2 76)	(5 67)	ST
RTS/SANOFI-AVENTIS EXP12/31/2020	Jun 01 2011	Jun 14 2011	320 00	771.49	753 28	0 00	18 21	18 21	ST
	Jun 01 2011	Jun 14 2011	360 00	867.92	847 44	0 00	20 48	20 48	ST
	Jun 01 2011	Jun 14 2011	300 00	723 27	706 20	0 00	17 07	17 07	ST
RTS/DEXIA SA EXP06/08/2011 NON TRADABLE	Jan 14 2011	Jun 15 2011	10 00	1 70	0 00	0 00	1 70	1 70	ST
RTS/UNIONE DI BANCHE ITALIANE EXP07/05/2011	Jan 14 2011	Jun 16 2011	659 00	41 60	0 00	0 00	41 60	41 60	ST
RTS/MAPFRE, S A EXP06/21/2011	Jan 20 2011	Jun 21 2011	902 00	1 28	0 00	0 00	1 28	1 28	ST
SINO-FOREST CORPORATION CL-A SUB VTG SH	Jan 14 2011	Jun 22 2011	500 00	1,221 65	11,383 86	105 53	(10,267 74)	(10,162 22)	ST
3M COMPANY CMN	Jan 21 2010	Jun 23 2011	20 00	1,836 53	1,660 46	0 00	176 07	176 07	LT
A KON KPN N V CMN	Apr 28 2005	Jun 23 2011	946 00	13,665 83	7,884 34	898 68	4,882 80	5,781 49	LT
ACE LIMITED CMN	Jan 14 2011	Jun 23 2011	80 00	5,125 38	4,851 48	0 00	273 90	273 90	ST
AGL ENERGY LIMITED ORDINARY FULLY PAID	Jan 20 2011	Jun 23 2011	406 00	6,100 97	6,128 78	378 36	(406 17)	(27 81)	ST
AIR LIQUIDE (ORD) EUR11	Sep 05 2005	Jun 23 2011	46 00	6,208 44	2,576 05	379 35	3,253 04	3,632 38	LT

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ALCOA INC. CMN	Jan 14 2011	Jun 23 2011	100.00	1,526.82	1,595.23	0.00	(68.41)	(68.41)	ST
ALLERGAN INC CMN	Jan 20 2011	Jun 23 2011	80.00	6,486.15	5,705.81	0.00	780.34	780.34	ST
ALLIANZ SE NPV	Jan 14 2011	Jun 23 2011	5.00	670.69	633.65	41.59	(4.55)	37.04	ST
ALLSTATE CORPORATION COMMON STOCK	Jan 14 2011	Jun 23 2011	160.00	4,728.67	4,911.82	0.00	(183.15)	(183.15)	ST
ALTERA CORP CMN	Mar 31 2008	Jun 23 2011	40.00	1,716.70	739.00	0.00	977.70	977.70	LT
AMDOCS LIMITED ORDINARY SHARES	Jan 20 2011	Jun 23 2011	40.00	1,175.91	1,145.73	0.00	30.18	30.18	ST
AMEREN CORPORATION CMN	Jan 20 2011	Jun 23 2011	40.00	1,126.31	1,151.85	0.00	(25.54)	(25.54)	ST
AMERICAN ELECTRIC POWER INC CMN	Jul 21 2010	Jun 23 2011	140.00	5,228.48	4,966.22	0.00	262.26	262.26	ST
AMERICAN TOWER CORPORATION CMN CLASS A	Jan 14 2011	Jun 23 2011	20.00	1,027.75	1,008.90	0.00	18.85	18.85	ST
AMERISOURCEBERGEN CORPORATION CMN	Mar 18 2011	Jun 23 2011	20.00	817.55	746.36	0.00	71.19	71.19	ST
ANHEUSER-BUSCH INBEV S A CMN	Jan 14 2011	Jun 23 2011	15.00	858.99	871.66	58.63	(71.29)	(12.66)	ST
AON CORPORATION CMN	Jan 20 2011	Jun 23 2011	360.00	17,708.52	16,143.30	0.00	1,565.22	1,565.22	ST
APOLLO GROUP CLASS A COMMON STOCK	Aug 20 2010	Jun 23 2011	40.00	1,689.90	1,605.40	0.00	84.50	84.50	ST
ASCENDAS REAL ESTATE INVESTMEN CMN	Jan 14 2011	Jun 23 2011	2,000.00	3,267.47	3,396.95	121.51	(250.99)	(129.48)	ST
AT&T INC CMN	Jan 14 2011	Jun 23 2011	340.00	10,409.21	9,611.94	0.00	797.27	797.27	ST
ATHABASCA OIL SANDS CORP. CMN	Mar 18 2011	Jun 23 2011	100.00	1,547.85	1,714.67	(3.21)	(163.61)	(166.82)	ST
AUCKLAND INTNL AIRPORT-NZ ORD CMN	Jan 20 2011	Jun 23 2011	1,697.00	3,058.70	2,939.09	148.11	(28.50)	119.61	ST
	Mar 18 2011	Jun 23 2011	1,577.00	2,842.41	2,522.45	203.87	116.09	319.96	ST
AUTOMATIC DATA PROCESSING, INC CMN	Jun 25 2009	Jun 23 2011	80.00	4,137.40	2,767.20	0.00	1,370.20	1,370.20	LT
AXIS CAPITAL HOLDINGS, LTD. CMN	Jan 20 2011	Jun 23 2011	20.00	607.55	696.23	0.00	(88.68)	(88.68)	ST
BANK HAPOLIM B M (ORD) ORD CMN	Jan 18 2011	Jun 23 2011	87.00	428.70	440.19	22.29	(33.78)	(11.49)	ST
BANK LEUMI LE-ISRAEL B M. ORD ILS1	Jan 18 2011	Jun 23 2011	55.00	259.06	270.49	13.70	(25.12)	(11.43)	ST
BAXTER INTERNATIONAL INC CMN	Mar 18 2011	Jun 23 2011	20.00	1,176.34	1,034.82	0.00	141.52	141.52	ST
BECKMAN COULTER, INC. CMN	Jan 20 2011	Jun 23 2011	180.00	15,021.56	12,933.27	0.00	2,088.29	2,088.29	ST
	Mar 18 2011	Jun 23 2011	60.00	5,007.19	4,972.07	0.00	35.12	35.12	ST
BECTON DICKINSON & CO CMN	Jan 20 2011	Jun 23 2011	80.00	6,829.34	6,641.49	0.00	187.85	187.85	ST
BED BATH & BEYOND INC CMN	Jan 20 2011	Jun 23 2011	20.00	1,104.74	966.02	0.00	138.72	138.72	ST
BELGACOM SA CMN	Jan 20 2011	Jun 23 2011	102.00	3,547.50	3,602.32	182.42	(237.23)	(54.81)	ST
BERKSHIRE HATHAWAY INC CLASS B	Jan 14 2011	Jun 23 2011	20.00	1,507.34	1,621.41	0.00	(114.07)	(114.07)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
BHP BILLITON LIMITED ORDINARY FULLY PAID	Mar 18 2011	Jun 23 2011	23 00	1,021 30	1,039 99	39 82	(58 50)	(18 68)	ST
BNP PARIBAS EUR4 00	Feb 23 2005	Jun 23 2011	17 00	1,270 76	1,228 91	105 11	(63 26)	41 85	LT
BUCYRUS INTERNATIONAL INC CMN	Jan 14 2011	Jun 23 2011	20 00	1,832 53	1,806 03	0 00	26 50	26 50	ST
C H ROBINSON WORLDWIDE INC CMN	Apr 01 2009	Jun 23 2011	120 00	9,271 64	5,381 64	0 00	3,890 00	3,890 00	LT
CAMERON INTERNATIONAL CORP CMN	Jan 14 2011	Jun 23 2011	40 00	1,833 10	2,054 22	0 00	(221 12)	(221 12)	ST
CANADIAN NATIONAL RAILWAY CO CMN	Mar 18 2011	Jun 23 2011	80 00	6,058 96	5,878 08	0 00	180 88	180 88	ST
CAPITAMALL TRUST CMN	Jan 14 2011	Jun 23 2011	4,000 00	6,099 28	5,896 89	210 93	(8 54)	202 39	ST
CAPITAMALLS ASIA LTD CMN	Jan 14 2011	Jun 23 2011	1,000 00	1,145 63	1,489 83	53 29	(397 49)	(344 20)	ST
CARDINAL HEALTH INC CMN	Mar 18 2011	Jun 23 2011	40 00	1,759 10	1,625 85	0 00	133 25	133 25	ST
CBS CORPORATION CMN CLASS B	Jan 14 2011	Jun 23 2011	80 00	2,092 63	1,585 41	0 00	507 22	507 22	ST
CENOVUS ENERGY INC CMN	Mar 18 2011	Jun 23 2011	80 00	2,653 42	2,975 28	0 00	(321 86)	(321 86)	ST
CENTERPOINT ENERGY, INC. CMN	Jan 20 2011	Jun 23 2011	100 00	1,874 31	1,604 28	0 00	270 03	270 03	ST
CENTRICA PLC CMN	Jan 14 2011	Jun 23 2011	257 00	1,319 61	1,362 62	0 09	(43 09)	(43 01)	ST
CENTURYLINK INC CMN	Jan 20 2011	Jun 23 2011	100 00	3,971 77	4,283 33	0 00	(311 56)	(311 56)	ST
CHUBB CORP CMN	Jan 20 2011	Jun 23 2011	220 00	13,487 61	12,773 11	0 00	714 50	714 50	ST
CHUGOKU BANK LTD CMN	Jan 14 2011	Jun 23 2011	1,000 00	11,890 93	12,625 45	144 82	(879 34)	(734 52)	ST
CIT GROUP INC CMN CLASS	Jan 20 2011	Jun 23 2011	40 00	1,704 30	1,894 54	0 00	(190 24)	(190 24)	ST
CITIGROUP INC CMN	Jan 14 2011	Jun 23 2011	120 00	4,675 73	6,129 72	0 00	(1,453 99)	(1,453 99)	ST
COCA COLA AMATIL LTD ORD(AUD) ORDINARY FULLY PAID	Mar 18 2011	Jun 23 2011	76 00	923 08	880 31	33 70	9 07	42 77	ST
CONCOPHILLIPS CMN	Jan 14 2011	Jun 23 2011	40 00	2,875 48	2,690 47	0 00	185 01	185 01	ST
CONSOLIDATED EDISON INC CMN	Jul 22 2009	Jun 23 2011	240 00	12,504 78	9,100 08	0 00	3,404 70	3,404 70	LT
CONSTELLATION ENERGY GROUP CMN	Jan 20 2011	Jun 23 2011	40 00	1,458 71	1,284 02	0 00	174 69	174 69	ST
CORIO NV CMN	Jan 14 2011	Jun 23 2011	16 00	1,033 73	1,044 72	70 27	(81 26)	(11 00)	ST
CORN PRODUCTS INTL INC CMN	Nov 21 2008	Jun 23 2011	1 00	53 45	22 64	0 00	30 80	30 80	LT
	Apr 13 2009	Jun 23 2011	19 00	1,015 49	447 03	0 00	568 46	568 46	LT
COVIDIEN PUBLIC LIMITED COMPAN CMN	Mar 18 2011	Jun 23 2011	120 00	6,295 69	6,196 66	0 00	99 03	99 03	ST
CSX CORPORATION CMN	Jan 14 2011	Jun 23 2011	40 00	999 12	921 70	0 00	77 42	77 42	ST
DANAHER CORPORATION CMN	Jan 23 2007	Jun 23 2011	80 00	4,151 80	2,987 84	0 00	1,163 96	1,163 96	LT
DARDEN RESTAURANTS INC CMN	May 26 2010	Jun 23 2011	31 00	1,480 48	1,313 25	0 00	167 23	167 23	LT
	May 26 2010	Jun 23 2011	49 00	2,340 12	2,080 25	0 00	259 87	259 87	LT
DEERE & COMPANY CMN	Jan 14 2011	Jun 23 2011	20 00	1,592 13	1,788 23	0 00	(196 10)	(196 10)	ST
DELHAIZE GROUP CMN	Mar 18 2011	Jun 23 2011	88 00	6,709 59	7,082 31	120 91	(493 63)	(372 73)	ST
DELL INC CMN	Jan 14 2011	Jun 23 2011	80 00	1,280 65	1,127 46	0 00	153 19	153 19	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Safe Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Dec 07 2010	Jun 23 2011	6 00	507 09	471 34	0 00	35 75	35 75	ST
FIAT INDUSTRIAL SPA CMN	Jan 20 2011	Jun 23 2011	6 00	73 67	81 90	4 15	(12 37)	(8 23)	ST
FIAT S P A CMN	Jan 14 2011	Jun 23 2011	270 00	2,752 72	2,846 67	191 46	(285 41)	(93 95)	ST
FIDELITY NATL INFO SVCS INC CMN	Jan 20 2011	Jun 23 2011	20 00	613 55	597 55	0 00	16 00	16 00	ST
FIRST SOLAR, INC CMN	Jan 20 2011	Jun 23 2011	20 00	2,412 12	2,853 83	0 00	(441 71)	(441 71)	ST
FIRSTENERGY CORP CMN	Jan 20 2011	Jun 23 2011	80 00	3,463 24	3,143 52	0 00	319 72	319 72	ST
FISHER & PAYKEL HEALTHCARE COR CMN	Mar 18 2011	Jun 23 2011	1,382 00	3,119 41	3,100 44	250 59	(231 62)	18 97	ST
FLETCHER BUILDING LIMITED (NZ) CMN	Jan 14 2011	Jun 23 2011	1,326 00	9,171 88	8,110 89	351 36	709 64	1,060 99	ST
FMC CORPORATION CMN	Jul 23 2007	Jun 23 2011	20 00	1,611 13	922 56	0 00	688 57	688 57	LT
FOREST LABORATORIES INC CMN	Jan 20 2011	Jun 23 2011	100 00	3,988 77	3,181 39	0 00	807 38	807 38	ST
FORTUM OYJ EUR3.4	Jan 14 2011	Jun 23 2011	57 00	1,600 59	1,721 63	123 85	(244 90)	(121 04)	ST
FRONTIER COMMUNICATIONS CORPORATION CMN	Jan 20 2011	Jun 23 2011	720 00	5,714 03	6,627 10	0 00	(913 07)	(913 07)	ST
FRONTLINE LTD USD2 50	Jan 20 2011	Jun 23 2011	108 00	1,762 39	2,852 63	176 96	(1,267 20)	(1,090 24)	ST
GILEAD SCIENCES CMN	Mar 18 2011	Jun 23 2011	40 00	1,588 70	1,618 34	0 00	(29 64)	(29 64)	ST
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT	Jan 14 2011	Jun 23 2011	12,513 00	9,450 30	7,944 74	432 07	1,073 49	1,505 56	ST
GROUPE DANONE EUR 0 5	Mar 18 2011	Jun 23 2011	19 00	1,405 13	1,165 48	19 90	219 76	239 65	ST
H & R BLOCK INC CMN	Jan 20 2011	Jun 23 2011	100 00	1,605 81	1,316 79	0 00	289 02	289 02	ST
HAKUHODO DY HOLDINGS INC CMN	Jan 20 2011	Jun 23 2011	20 00	1,006 73	1,172 17	14 88	(180 32)	(165 44)	ST
HASBRO, INC CMN	May 18 2009	Jun 23 2011	80 00	3,473 41	1,903 68	0 00	1,569 73	1,569 73	LT
HCP, INC CMN	Jan 20 2011	Jun 23 2011	40 00	1,485 11	1,451 64	0 00	33 47	33 47	ST
HEWLETT-PACKARD CO CMN	Aug 22 2007	Jun 23 2011	400 00	13,913 13	18,469 20	0 00	(4,556 07)	(4,556 07)	LT
HITACHI CAPITAL CMN	Jan 14 2011	Jun 23 2011	100 00	1,293 84	1,645 52	18 88	(370 55)	(351 68)	ST
HOLCIM CHF2(REGD)	Nov 11 2008	Jun 23 2011	21 00	1,538 96	1,061 20	448 26	29 51	477 76	LT
HONEYWELL INTL INC CMN	Jan 14 2011	Jun 23 2011	20 00	1,123 94	1,095 37	0 00	28 57	28 57	ST
HONG KONG SHANGHI HOTEL (ORD) CMN	Jan 20 2011	Jun 23 2011	500 00	824 43	904 25	1 09	(80 91)	(79 82)	ST
HOYA CORP CMN	Jan 14 2011	Jun 23 2011	100 00	2,183 50	2,474 92	28 39	(319 82)	(291 43)	ST
HSBC HLDGS PLC ORD USDO 50	May 19 2010	Jun 23 2011	927 00	8,974 35	8,591 58	949 87	(567 10)	382 77	LT
	May 05 2011	Jun 23 2011	439 00	4,249 99	4,646 12	(110 41)	(285 72)	(396 13)	ST
HUNTINGTON INGALLS INDUSTRIES, INC	Jan 20 2011	Jun 23 2011	113 00	4,057 75	4,550 13	0 00	(492 38)	(492 38)	ST
IBERDROLA RENOVABLES, S A CMN	Jan 20 2011	Jun 23 2011	1,208 00	5,227 04	4,521 63	228 97	476 44	705 41	ST
IDEXX LABORATORIES CMN	Apr 01 2009	Jun 23 2011	40 00	2,984 28	1,372 04	0 00	1,612 24	1,612 24	LT
IMPERIAL OIL LIMITED CMN	Mar 18 2011	Jun 23 2011	60 00	2,641 05	3,107 00	0 00	(465 95)	(465 95)	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ING GROEP NV EUR.24 CMN	Jan 14 2011	Jun 23 2011	58.00	675.87	604.17	40.64	31.07	71.70	ST
INSURANCE AUSTRALIA GROUP LIMI ORDINARY FULLY PAID	Jan 14 2011	Jun 23 2011	211.00	752.00	808.39	43.96	(100.35)	(56.39)	ST
INTEL CORPORATION CMN	Sep 03 2010	Jun 23 2011	880.00	18,747.69	16,170.88	0.00	2,576.81	2,576.81	ST
INTERCONTINENTALEXCHANGE INC CMN	Jan 20 2011	Jun 23 2011	20.00	2,363.92	2,287.63	0.00	76.29	76.29	ST
INTL BUSINESS MACHINES CORP CMN	Jan 14 2011	Jun 23 2011	120.00	19,697.54	17,933.92	0.00	1,763.63	1,763.63	ST
INTUIT INC CMN	Jan 20 2011	Jun 23 2011	20.00	997.15	943.72	0.00	53.43	53.43	ST
INVESTOR SER B FREE SHS SEK6.25	Jan 14 2011	Jun 23 2011	1,037.00	22,486.62	23,350.84	958.61	(1,822.83)	(864.22)	ST
	Mar 18 2011	Jun 23 2011	85.00	1,843.17	1,930.90	(5.30)	(82.44)	(87.74)	ST
ISHARES MSCI JAPAN INDEX FD MARKET INDEX	Mar 15 2011	Jun 23 2011	30,608.00	305,293.63	309,630.53	0.00	(4,336.90)	(4,336.90)	ST
ITT CORPORATION CMN	Jan 14 2011	Jun 23 2011	100.00	5,692.74	5,910.48	0.00	(217.74)	(217.74)	ST
J.C. PENNEY CO INC (HLDNG CO) CMN	Jan 14 2011	Jun 23 2011	100.00	3,500.78	3,042.04	0.00	458.74	458.74	ST
JULIUS BAER GROU LP LTD. CMN	Jan 14 2011	Jun 23 2011	34.00	1,384.43	1,512.59	224.01	(352.16)	(128.16)	ST
KBC GROUP NV CMN	Jan 14 2011	Jun 23 2011	32.00	1,229.32	1,106.70	74.44	48.18	122.62	ST
KONINKLIJKE PHILIPS ELECTRONICS NV EURO 20	Jan 20 2011	Jun 23 2011	78.00	1,802.99	2,616.25	132.48	(945.75)	(813.26)	ST
L-3 COMMUNICATIONS HLDGS INC CMN	Apr 14 2005	Jun 23 2011	60.00	5,116.01	4,326.60	0.00	789.41	789.41	LT
LEGGETT & PLATT INC CMN	Oct 05 2010	Jun 23 2011	40.00	918.32	942.52	0.00	(24.20)	(24.20)	ST
LINDE AG NPV	Aug 05 2009	Jun 23 2011	27.00	4,534.92	2,691.22	(30.66)	1,874.37	1,843.70	LT
	Aug 06 2009	Jun 23 2011	3.00	503.88	299.52	(1.62)	205.98	204.36	LT
LINEAR TECHNOLOGY CORP CMN	Jan 20 2011	Jun 23 2011	20.00	628.95	694.35	0.00	(65.40)	(65.40)	ST
LOCKHEED MARTIN CORPORATION CMN	Jan 20 2011	Jun 23 2011	80.00	6,338.95	6,270.18	0.00	68.77	68.77	ST
LOEWS CORPORATION CMN	Dec 03 2003	Jun 23 2011	60.00	2,453.86	871.20	0.00	1,582.66	1,582.66	LT
LOUISIANA PACIFIC CORP CMN	Dec 21 2009	Jun 23 2011	255.00	2,037.28	1,696.51	0.00	340.77	340.77	LT
	Aug 11 2010	Jun 23 2011	52.00	415.45	355.26	0.00	60.18	60.18	ST
LOWES COMPANIES INC CMN	Mar 18 2011	Jun 23 2011	20.00	465.46	525.11	0.00	(59.65)	(59.65)	ST
LUXOTTICA GROUP SPA CMN	Jan 20 2011	Jun 23 2011	50.00	1,534.69	1,529.71	77.46	(72.48)	4.98	ST
MACQUARIE GROUP LIMITED ORDINARY FULLY PAID DEFERRED S	Oct 14 2010	Jun 23 2011	90.00	2,959.36	3,061.02	194.75	(296.41)	(101.66)	ST
MACY'S INC CMN	Jan 14 2011	Jun 23 2011	240.00	6,805.49	5,508.41	0.00	1,297.08	1,297.08	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
MAN GROUP PLC CMN	Jan 14 2011	Jun 23 2011	4,167 00	15,967.20	20,526.53	1.28	(4,560.62)	(4,559.33)	ST
MARSH & MCLENNAN CO INC CMN	Jan 20 2011	Jun 23 2011	180 00	5,392.22	4,923.00	0.00	469.22	469.22	ST
MATTEL, INC CMN	Jan 20 2011	Jun 23 2011	20 00	532.95	474.81	0.00	58.14	58.14	ST
MC DONALDS CORP CMN	Apr 29 2004	Jun 23 2011	160 00	13,155.10	4,448.96	0.00	8,706.14	8,706.14	LT
MCCORMICK & CO NON VTG SHRS CMN	Jan 22 2008	Jun 23 2011	34 00	1,697.83	1,180.31	0.00	517.52	517.52	LT
	Oct 10 2008	Jun 23 2011	9 00	449.43	301.86	0.00	147.57	147.57	LT
	Aug 07 2009	Jun 23 2011	97 00	4,843.80	3,080.72	0.00	1,763.08	1,763.08	LT
MEDCO HEALTH SOLUTIONS, INC CMN	Jan 14 2011	Jun 23 2011	60 00	3,264.70	3,888.86	0.00	(624.16)	(624.16)	ST
MEDICIS PHARMACEUTICAL CORP CL-A (NEW) CLASS A	May 20 2008	Jun 23 2011	20 00	737.15	457.50	0.00	279.65	279.65	LT
MEDIOBANCA SPA EURO 50	Jan 14 2011	Jun 23 2011	3.00	29.56	29.04	1.95	(1.43)	0.52	ST
MICHELIN (CIE GLE DES ETABL) CLASS 'B'(REDD) EUR2 00	Jun 20 2011	Jun 23 2011	13 00	1,194.66	1,670.72	6.76	(482.82)	(476.06)	ST
MICROSOFT CORPORATION CMN	Jan 14 2011	Jun 23 2011	340 00	8,308.32	9,572.09	0.00	(1,263.77)	(1,263.77)	ST
MIRVAC GROUP STAPLED SECURITIES	Jan 14 2011	Jun 23 2011	7,290 00	9,850.95	9,369.36	509.55	(27.96)	481.59	ST
MITSUBISHI UFJ FINANCIAL GROUP CMN	Jan 14 2011	Jun 23 2011	500 00	2,284.54	2,829.52	32.46	(577.43)	(544.97)	ST
MITSUBISHI UFJ LEASE & FINANCE CMN	Jan 14 2011	Jun 23 2011	70 00	2,459.54	2,873.98	32.97	(447.41)	(414.45)	ST
MIZUHO FINANCIAL GROUP CMN	Jan 14 2011	Jun 23 2011	1,200 00	1,857.79	2,519.30	28.90	(690.41)	(661.51)	ST
MUENCHENER RUECKVERS GES AG NPV	Mar 19 2009	Jun 23 2011	30 00	4,404.83	4,006.03	176.70	222.10	398.79	LT
	May 19 2010	Jun 23 2011	11 00	1,615.10	1,420.00	216.95	(21.86)	195.10	LT
NABORS INDUSTRIES LTD CMN	Jan 14 2011	Jun 23 2011	20 00	467.56	442.70	0.00	24.86	24.86	ST
NEW YORK COMMUNITY BANCORP INC CMN	Jan 20 2011	Jun 23 2011	160 00	2,432.11	2,918.30	0.00	(486.19)	(486.19)	ST
NISSIN FOODS HOLDINGS CMN	Jan 14 2011	Jun 23 2011	100 00	3,648.60	3,565.84	40.90	41.87	82.77	ST
NOBLE CORPORATION (CH) CMN	Jan 14 2011	Jun 23 2011	120 00	4,567.53	4,507.37	0.00	60.16	60.16	ST
NOMURA RESEARCH INSTITUTE CMN	Jan 14 2011	Jun 23 2011	100 00	2,022.07	2,280.14	26.15	(284.22)	(258.07)	ST
NORFOLK SOUTHERN CORPORATION CMN	Jan 14 2011	Jun 23 2011	20 00	1,442.34	1,308.83	0.00	133.51	133.51	ST
NORSK HYDRO ASA CMN	Jan 14 2011	Jun 23 2011	13 00	92.10	98.21	7.10	(13.21)	(6.11)	ST
NRG ENERGY, INC CMN	Jan 20 2011	Jun 23 2011	60 00	1,382.88	1,224.14	0.00	158.74	158.74	ST
NSK LTD CMN	Jan 20 2011	Jun 23 2011	1,000 00	9,549.71	9,628.07	122.20	(200.57)	(78.37)	ST
NTT DOCOMO CMN	Jan 14 2011	Jun 23 2011	5 00	8,756.16	8,952.86	102.69	(299.39)	(196.70)	ST
NTT URBAN DEVELOPMENT CMN	Jan 14 2011	Jun 23 2011	2 00	1,617.91	2,115.62	24.27	(521.98)	(497.72)	ST
NYSE EURONEXT CMN	Jan 20 2011	Jun 23 2011	40 00	1,323.91	1,286.73	0.00	37.18	37.18	ST
O'REILLY AUTOMOTIVE INC CMN	Dec 06 2007	Jun 23 2011	30 00	1,912.53	1,018.95	0.00	893.58	893.58	LT
	Dec 06 2007	Jun 23 2011	37 00	2,358.78	1,272.65	0.00	1,086.13	1,086.13	LT

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
SAPPORO HOKUYO HOLDINGS CMN	Jan 14 2011	Jun 23 2011	400 00	1,601 88	2,006 34	23 01	(427 47)	(404 46)	ST
SCOTTISH AND SOUTHERN ENERGY PLC ORD	Jan 20 2011	Jun 23 2011	174 00	3,827 41	3,356 08	41 65	429 69	471 34	ST
GBPO 50	Mar 25 2011	Jun 23 2011	27 00	593 91	532 27	(0 86)	62 49	61 64	ST
SEAGATE TECHNOLOGY PLC CMN	Jan 14 2011	Jun 23 2011	240 00	3,676 36	3,409 59	0 00	266 78	266 78	ST
SEMPRA ENERGY CMN	Jan 20 2011	Jun 23 2011	20 00	1,041.94	1,045 18	0 00	(3 24)	(3 24)	ST
SHERWIN-WILLIAMS CO CMN	Jan 20 2011	Jun 23 2011	40 00	3,293 47	3,287 72	0 00	5 75	5 75	ST
SHIMANO CORPORATION CMN	Jan 14 2011	Jun 23 2011	100 00	5,347 84	4,967 62	56 98	323 24	380 22	ST
SKY CITY ENTERTAINMENT - NZ ORD CMN	Jan 14 2011	Jun 23 2011	2,812 00	8,210 85	7,096.89	307 43	806 54	1,113 97	ST
SNAM RETE GAS ORD CMN	Jan 20 2011	Jun 23 2011	1,063 00	6,157 98	5,573 97	282 26	301 75	584 00	ST
SOLVAY NPV CMN	Jan 14 2011	Jun 23 2011	3 00	452 97	311 51	20 95	120 51	141 46	ST
	Mar 18 2011	Jun 23 2011	21 00	3,170 79	2,337 35	39 90	793 54	833 44	ST
SONIC HEALTHCARE LIMITED ORDINARY FULLY PAID	Mar 18 2011	Jun 23 2011	19 00	243 09	204 12	7 81	31 16	38 98	ST
SONY FINANCIAL HOLDINGS CMN	Jan 14 2011	Jun 23 2011	100 00	1,738 66	1,888 18	21 66	(171 18)	(149 52)	ST
SSAB(SVENSKT STAL) SER 'A' SEK25	Jan 14 2011	Jun 23 2011	12 00	164 53	205 00	8.42	(48 88)	(40 46)	ST
ST JUDE MEDICAL INC CMN	Mar 18 2011	Jun 23 2011	60 00	2,783 25	2,879 05	0.00	(95 80)	(95 80)	ST
STANDARD LIFE PLC CMN	Jan 20 2011	Jun 23 2011	1,410 00	4,609 46	4,981 92	61 83	(434 29)	(372 46)	ST
STATE STREET CORPORATION (NEW) CMN	Jan 14 2011	Jun 23 2011	40 00	1,737 90	1,985 69	0 00	(247 79)	(247 79)	ST
STOCKLAND TRUST GROUP (ORD) UNITS/ORDINARY FULLY PAID STAP	Jan 14 2011	Jun 23 2011	3,911 00	14,495 12	14,495 90	788 36	(789 14)	(0 78)	ST
STRYKER CORP CMN	Mar 18 2011	Jun 23 2011	20 00	1,163 31	1,234 19	0 00	(70 88)	(70 88)	ST
SUNCORP-METWAY LIMITED ORDINARY FULLY PAID	Jan 14 2011	Jun 23 2011	139 00	1,205 00	1,165 28	63 37	(23.66)	39 72	ST
SUNOCO INC CMN	Jan 20 2011	Jun 23 2011	80 00	3,175 81	3,248 01	0 00	(72 20)	(72 20)	ST
SVENSKA CELLULOSA AB B SHS(ORD SCA SER B FREE SWKR10	Jan 20 2011	Jun 23 2011	23 00	314.18	387 57	10 91	(84 30)	(73 39)	ST
SVENSKA HANDELSBANKEN AB SEK4	Jan 14 2011	Jun 23 2011	98 00	2,892 87	3,273 52	134 39	(515 04)	(380 66)	ST
SWEDBANK AB CMN CLASS A	Jan 14 2011	Jun 23 2011	67 00	1,070 97	999.20	41 02	30 75	71 77	ST
SWISSCOM AG RG SHS (NOM CHF 1) VAL 874 251	Aug 17 2009	Jun 23 2011	18 00	8,191.45	5,889 22	1,741 63	560 60	2,302 22	LT
SYMANTEC CORP CMN	Jan 14 2011	Jun 23 2011	100 00	1,892 81	1,745 88	0 00	146 93	146 93	ST
TAISEI CORPORATION CMN	Jan 14 2011	Jun 23 2011	1,000 00	2,193 35	2,478 78	28 43	(313 86)	(285 43)	ST
TE CONNECTIVITY LTD CMN	Jan 14 2011	Jun 23 2011	340 00	11,681 05	12,424 11	0 00	(743 06)	(743 06)	ST
TELECOM CORP OF NEW ZEALND-NZ CMN	Jan 20 2011	Jun 23 2011	1,837 00	3,648 05	3,184 10	160 46	303 50	463 96	ST
TELENET GROUP HOLDING N V CMN	Jan 20 2011	Jun 23 2011	92 00	4,095 34	3,637 37	184 19	273 77	457 96	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TELLABS INC CMN	Nov 24 2009	Jun 23 2011	549 00	2,398 31	3,193 53	0 00	(795 22)	(795 22)	LT
TELSTRA CORPORATION LIMITED ORD CMN	Dec 18 2008	Jun 23 2011	66 00	208 07	164 03	84 92	(40 88)	44 04	LT
TEXAS INSTRUMENTS INC CMN	Jan 20 2011	Jun 23 2011	60 00	1,880 27	2,032.99	0 00	(152 72)	(152 72)	ST
THE LINK REAL ESTATE INVT TR UNIT TRUST	Jan 14 2011	Jun 23 2011	2,000 00	6,792 80	6,317 98	(7 63)	482 45	474.83	ST
	Jan 20 2011	Jun 23 2011	1,000 00	3,396 40	3,124 07	3 77	268 56	272 33	ST
THE SOUTHERN CO CMN	Dec 04 2003	Jun 23 2011	240 00	9,421.44	7,123 20	0 00	2,298 24	2,298 24	LT
THE TRAVELERS COMPANIES, INC CMN	Jan 14 2011	Jun 23 2011	180 00	10,188 54	9,789 52	0 00	399 02	399 02	ST
THERMO FISHER SCIENTIFIC INC CMN	Mar 18 2011	Jun 23 2011	20 00	1,256 94	1,055 65	0 00	201 29	201 29	ST
TIME WARNER CABLE INC CMN	Mar 18 2011	Jun 23 2011	20.00	1,491 94	1,364 08	0 00	127 86	127 86	ST
TOKIO MARINE HOLDINGS CMN	Jan 14 2011	Jun 23 2011	100 00	2,643 11	3,129 47	35 90	(522.26)	(486 37)	ST
TOKYO BROADCASTING SYS CMN	Jan 14 2011	Jun 23 2011	100 00	1,170 61	1,451 44	16 65	(297 49)	(280 84)	ST
TRANSALTA CORPORATION CMN	Jan 14 2011	Jun 23 2011	100 00	2,095 35	2,203 21	(0 00)	(107 86)	(107 86)	ST
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID	Jan 20 2011	Jun 23 2011	785 00	2,861 27	0 00	0 00	2,861 27	2,861 27	ST
	Mar 18 2011	Jun 23 2011	1,401 00	5,106 54	0 00	0 00	5,106 54	5,106 54	ST
TREND MICRO INC CMN	Jan 14 2011	Jun 23 2011	100 00	2,968 42	3,233 14	37 09	(301 81)	(264 72)	ST
TUPPERWARE BRANDS CORPORATION CMN	Oct 10 2008	Jun 23 2011	11 00	713 76	215 75	0 00	498 01	498 01	LT
	Nov 20 2008	Jun 23 2011	16 00	1,038 20	272 32	0 00	765 88	765 88	LT
	Nov 21 2008	Jun 23 2011	16 00	1,038 20	244 75	0 00	793 45	793 45	LT
	Mar 05 2009	Jun 23 2011	20 00	1,297 75	239 92	0 00	1,057 83	1,057 83	LT
TYCO INTERNATIONAL LTD CMN	Jan 14 2011	Jun 23 2011	20 00	926 15	897 72	0 00	28 43	28 43	ST
UMICORE SA CMN	Jan 14 2011	Jun 23 2011	13 00	675 48	673 37	45 29	(43 17)	2 12	ST
UNIBAIL-RODAMCO SICOVAM 12471	Jan 14 2011	Jun 23 2011	59 00	13,047 10	11,461 77	770 90	814 42	1,585 33	ST
UNILEVER N V CMN	Jan 20 2011	Jun 23 2011	73 00	2,324 71	2,253 65	114 12	(43 06)	71 06	ST
UNITED INDUSTRIAL CORP (ORD) CMN	Jan 14 2011	Jun 23 2011	1,000 00	2,283 20	2,137 24	76 45	69 51	145 96	ST
UNITED MIZRAHI BANK ILSO 01 CMN	Jan 18 2011	Jun 23 2011	21 00	216 09	219 61	11 12	(14 65)	(3 53)	ST
UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	Jan 14 2011	Jun 23 2011	80 00	5,610 17	5,805 78	0 00	(195 61)	(195 61)	ST
UNITED TECHNOLOGIES CORP CMN	Mar 05 2009	Jun 23 2011	140 00	11,880 37	5,327 00	0 00	6,553.37	6,553 37	LT
UNITEDHEALTH GROUP INCORPORATE CMN	Mar 18 2011	Jun 23 2011	40 00	2,035 90	1,702 28	0 00	333 62	333 62	ST
VERISIGN INC CMN	Jan 20 2011	Jun 23 2011	160 00	5,269 86	5,213 78	0 00	56 08	56 08	ST

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
VERISK ANALYTICS INC CMN CLASS A	Apr 28 2010	Jun 23 2011	140 00	4,736 88	3,925 46	0 00	811 42	811 42	LT
VF CORP CMN	Jan 22 2008	Jun 23 2011	40 00	4,131 86	2,857 56	0 00	1,274 30	1,274 30	LT
VIACOM INC CMN CLASS B	Mar 18 2011	Jun 23 2011	20 00	960 55	879 98	0 00	80 57	80 57	ST
VISA INC CMN CLASS A	Jan 14 2011	Jun 23 2011	40 00	2,967 48	2,842 13	0 00	125 35	125 35	ST
VOLVO AB 'B' SEK5 CMN CLASS B	Jan 14 2011	Jun 23 2011	25 00	404 38	445 18	18 28	(59 07)	(40 79)	ST
WALGREEN CO CMN	Jan 20 2011	Jun 23 2011	80 00	3,375 01	3,327 65	0 00	47 36	47 36	ST
WELLPOINT, INC. CMN	Mar 18 2011	Jun 23 2011	120 00	9,242 04	8,014 42	0 00	1,227 62	1,227 62	ST
WEST JAPAN RAILWAY CO CMN	Jan 20 2011	Jun 23 2011	1 00	3,832 21	3,825 06	48 55	(41 40)	7 15	ST
WESTERN DIGITAL CORP CMN	Jan 14 2011	Jun 23 2011	80 00	2,747 02	2,656 30	0 00	90 72	90 72	ST
WESTERN UNION COMPANY (THE) CMN	Jan 14 2011	Jun 23 2011	120 00	2,328 37	2,302 52	0 00	25 85	25 85	ST
WESTFIELD GROUP ORDINARY/UNITS FULLY PAID STAP	Jan 14 2011	Jun 23 2011	3,709 00	33,615 34	35,623 69	1,937 40	(3,945 74)	(2,008 35)	ST
WESTFIELD RETAIL TRUST CMN	Jan 14 2011	Jun 23 2011	3,134 00	8,730 43	8,384 51	455 99	(110 07)	345 93	ST
	Jan 20 2011	Jun 23 2011	340 00	947 14	890 43	54 97	1 74	56 71	ST
WHIRLPOOL CORP CMN	Jan 14 2011	Jun 23 2011	20 00	1,490 94	1,755 83	0 00	(264 89)	(264 89)	ST
WINDSTREAM CORPORATION CMN	Jan 20 2011	Jun 23 2011	380 00	4,981 13	4,898 28	0 00	82 85	82 85	ST
WOLTERS KLUWER CVA EURO 12 CMN	Jan 20 2011	Jun 23 2011	67 00	1,410 95	1,539 34	77 95	(206 35)	(128 40)	ST
WTS/AMERICAN INTERNATIONAL GRO 45 0000 EXP01/19/2021	Jan 20 2011	Jun 23 2011	234 00	2,223 63	3,811 86	0 00	(1,588 23)	(1,588 23)	ST
XEROX CORPORATION CMN	Jan 14 2011	Jun 23 2011	160 00	1,588 83	1,830 90	0 00	(242 07)	(242 07)	ST
	Jan 20 2011	Jun 23 2011	160 00	1,588 83	1,795 95	0 00	(207 12)	(207 12)	ST
XILINX INCORPORATED CMN	Jan 20 2011	Jun 23 2011	160 00	5,417 86	4,986 11	0 00	431 75	431 75	ST
XL GROUP PLC CMN	Jan 14 2011	Jun 23 2011	20 00	422 76	467 84	0 00	(45 08)	(45 08)	ST
YAMAGUCHI FINANCIAL GROUP CMN	Jan 14 2011	Jun 23 2011	1,000 00	8,995 21	10,383 10	119 10	(1,506 99)	(1,387 89)	ST
YUM BRANDS, INC CMN	Mar 18 2011	Jun 23 2011	20 00	1,084 94	1,021 81	0 00	63 13	63 13	ST
ZIMMER HLDGS INC CMN	Mar 18 2011	Jun 23 2011	40 00	2,457 89	2,417 77	0 00	40 12	40 12	ST
ERSTE GROUP BANK AG DER OESTERREICHISCHEN SPARKASSEN AG, WIEN NPV	Jan 14 2011	Jun 24 2011	53 00	2,575 97	2,488 33	179 01	(91 37)	87 64	ST
OMV AG NPV	Mar 18 2011	Jun 24 2011	5 00	205 78	217 53	4 68	(16 44)	(11 75)	ST
RAIFFEISEN BANK INTERNATIONAL CMN	Jan 14 2011	Jun 24 2011	18 00	869 71	1,028 35	73 98	(232 62)	(158 64)	ST
TELEKOM AUSTRIA AG CMN	Jan 14 2011	Jun 24 2011	399 00	5,026 31	5,381 62	387 15	(742 47)	(355 32)	ST
VERBUND AG CMN CLASS A NPV	Jan 14 2011	Jun 24 2011	59 00	2,642 35	2,191 17	157 63	293 55	451 18	ST
VOESTALPINE AG NPV	Jan 14 2011	Jun 24 2011	13 00	681 46	590 74	42 50	48 23	90 73	ST
	Mar 18 2011	Jun 24 2011	26 00	1,362 92	1,188 46	25 59	148 87	174 46	ST

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
EURO	May 31 2011	Jun 27 2011	978 81	1,396 23	1,431 43	(35 20)	0 00	(35 20)	ORD
	Jun 01 2011	Jun 27 2011	29 82	42 54	43 50	(0 96)	0 00	(0 96)	ORD
	Jun 02 2011	Jun 27 2011	2,054 15	2,930 16	3,018 31	(88 14)	0 00	(88 14)	ORD
	Jun 10 2011	Jun 27 2011	137 33	195 90	194 58	1 32	0 00	1 32	ORD
	Jun 15 2011	Jun 27 2011	1 20	1 71	1 70	0 01	0 00	0 01	ORD
	Jun 16 2011	Jun 27 2011	28 85	41 15	41 60	(0 44)	0 00	(0 44)	ORD
	Jun 21 2011	Jun 27 2011	0 90	1 28	1 28	0 01	0 00	0 01	ORD
	Jun 23 2011	Jun 27 2011	806 00	1,149 73	1,149 73	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	806 00	1,149 73	1,140 37	9 36	0 00	9 36	ORD
	Jun 23 2011	Jun 27 2011	1,219 87	1,740 10	1,740 10	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	1,219 87	1,740 10	1,725 93	14 16	0 00	14 16	ORD
	Jun 23 2011	Jun 27 2011	2,841 36	4,053 09	4,020 10	32 99	0 00	32 99	ORD
	Jun 23 2011	Jun 27 2011	2,841 36	4,053 09	4,053 09	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	919 84	1,312 12	1,312 12	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	919 84	1,312 12	1,301 44	10 68	0 00	10 68	ORD
	Jun 23 2011	Jun 27 2011	4,267 18	6,086 96	6,086 96	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 27 2011	7,827 41	11,165 49	11,165 49	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	3,206 19	4,573 50	4,536 28	37 22	0 00	37 22	ORD
	Jun 23 2011	Jun 27 2011	3,206 19	4,573 50	4,573 50	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	8,134 11	11,602 98	11,602 98	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	595 70	849 74	849 74	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	1,148 71	1,638 59	1,625 25	13 34	0 00	13 34	ORD
	Jun 23 2011	Jun 27 2011	1,148 71	1,638 59	1,638 59	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	2,611 04	3,724 54	3,694 23	30 31	0 00	30 31	ORD
	Jun 23 2011	Jun 27 2011	5,649 32	8,058 53	7,992 94	65 59	0 00	65 59	ORD
	Jun 23 2011	Jun 27 2011	5,649 32	8,058 53	8,058 53	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	13,873 60	19,790 14	19,790 14	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	13,873 60	19,790 14	19,629 06	161 07	0 00	161 07	ORD
	Jun 23 2011	Jun 27 2011	1,932 70	2,756 92	2,756 92	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	797 19	1,137 16	1,137 16	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
HONG KONG DOLLAR	Jun 23 2011	Jun 27 2011	1,990 69	2,839 64	2,839 64	0 00	0 00	0 00	ORD
	Mar 18 2011	Jun 27 2011	2,797 37	359 23	358 65	0 58	0 00	0 58	ORD
	Jun 23 2011	Jun 27 2011	13,482 46	1,731 38	1,731 38	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	13,482 46	1,731 38	1,730 46	0 92	0 00	0 92	ORD
	Jun 23 2011	Jun 27 2011	73,534 47	9,443 11	9,443 11	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	9,821 41	1,261 24	1,261 24	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	4,011 52	515 15	514 88	0 27	0 00	0 27	ORD
ISRAEL SHEKEL	Jun 23 2011	Jun 27 2011	79,954 39	10,267 54	10,267 54	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 27 2011	892 86	259 06	259 06	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 27 2011	1,235 21	358 40	358 40	0 00	0 00	0 00	ORD
AUSTRALIAN DOLLAR	Jun 23 2011	Jun 27 2011	625 10	181 37	181 37	0 00	0 00	0 00	ORD
	Apr 05 2011	Jun 28 2011	712 24	750 63	749 36	1 27	0 00	1 27	ORD
	Apr 29 2011	Jun 28 2011	36 00	37 94	39 50	(1 56)	0 00	(1 56)	ORD
	May 18 2011	Jun 28 2011	9 10	9 59	9 66	(0 07)	0 00	(0 07)	ORD
	May 31 2011	Jun 28 2011	3 00	3 16	3 20	(0 04)	0 00	(0 04)	ORD
	Jun 23 2011	Jun 28 2011	30,000 00	31,617 00	31,413 60	203 40	0 00	203 40	ORD
	Jun 23 2011	Jun 28 2011	1,650 00	1,738 94	1,738 94	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,212 00	1,277 33	1,277 33	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	3,429 37	3,614 21	3,614 21	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,672.11	2,816 14	2,816 14	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	23,952 30	25,243 33	25,243 33	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	10,218 13	10,768 89	10,768 89	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,826 61	1,925.06	1,925 06	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,326 11	1,397 59	1,397 59	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	3,887 59	4,097 13	4,097 13	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	4,340 18	4,574 12	4,574 12	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,754 98	1,849 57	1,849 57	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,674 46	2,818 61	2,818 61	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,037 10	1,093 00	1,093 00	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	5,177.89	5,456 98	5,456 98	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	5,119 89	5,395 85	5,395 85	0 00	0 00	0 00	ORD	
Jun 23 2011	Jun 28 2011	4,037 17	4,254 77	4,254 77	0 00	0 00	0 00	ORD	
Jun 23 2011	Jun 28 2011	8,082 59	8,518 24	8,518 24	0 00	0 00	0 00	ORD	
Jun 23 2011	Jun 28 2011	653 98	689 23	689 23	(0 00)	0 00	(0 00)	ORD	

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Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 23 2011	Jun 28 2011	4,713.83	4,967.91	4,967.91	(0.00)	0.00	(0.00)	ORD
	Jun 23 2011	Jun 28 2011	10,640.14	11,213.64	11,213.64	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	969.07	1,021.30	1,021.30	(0.00)	0.00	(0.00)	ORD
	Jun 23 2011	Jun 28 2011	5,098.80	5,373.63	5,373.63	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	5,263.79	5,547.51	5,547.51	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	17,661.62	18,613.58	18,613.58	0.00	0.00	0.00	ORD
CANADIAN DOLLAR	Mar 18 2011	Jun 28 2011	2,435.45	2,479.06	2,483.71	(4.65)	0.00	(4.65)	ORD
	Mar 31 2011	Jun 28 2011	5.00	5.09	5.16	(0.07)	0.00	(0.07)	ORD
	Apr 29 2011	Jun 28 2011	3.00	3.05	3.17	(0.12)	0.00	(0.12)	ORD
	May 31 2011	Jun 28 2011	1.00	1.02	1.03	(0.01)	0.00	(0.01)	ORD
	Jun 22 2011	Jun 28 2011	101.19	103.00	102.52	0.49	0.00	0.49	ORD
	Jun 22 2011	Jun 28 2011	1,104.66	1,124.44	1,119.13	5.31	0.00	5.31	ORD
	Jun 23 2011	Jun 28 2011	50,000.00	50,895.25	51,024.05	(128.80)	0.00	(128.80)	ORD
	Jun 23 2011	Jun 28 2011	2,476.62	2,520.96	2,520.96	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	4,938.23	5,026.65	5,026.65	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	2,906.73	2,958.78	2,958.78	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	9,614.40	9,786.55	9,786.55	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	1,638.17	1,667.50	1,667.50	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	3,304.83	3,364.00	3,364.00	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	3,668.70	3,734.39	3,734.39	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	4,566.14	4,647.90	4,647.90	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	4,566.14	4,647.90	4,647.90	(0.00)	0.00	(0.00)	ORD
	Jun 23 2011	Jun 28 2011	5,531.88	5,630.93	5,630.93	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	2,224.56	2,264.39	2,264.39	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	8,926.24	9,086.06	9,086.06	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	3,289.43	3,348.33	3,348.33	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	2,210.55	2,250.13	2,250.13	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	2,211.55	2,251.15	2,251.15	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	4,719.85	4,804.36	4,804.36	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	1,854.46	1,887.66	1,887.66	0.00	0.00	0.00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 23 2011	Jun 28 2011	503 41	512 42	512 42	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 28 2011	4,110 81	4,184 41	4,184 41	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,527 63	2,572 89	2,572 89	0 00	0 00	0 00	ORD
DANISH KRONER	Mar 23 2011	Jun 28 2011	5,364 94	1,033 16	1,014 27	18 89	0 00	18 89	ORD
	Mar 23 2011	Jun 28 2011	4,449 84	856 94	841 26	15 67	0 00	15 67	ORD
	Mar 23 2011	Jun 28 2011	1,687 44	324 96	319 02	5 94	0 00	5 94	ORD
	Mar 31 2011	Jun 28 2011	13 00	2 50	2 48	0 03	0 00	0 03	ORD
	Jun 21 2011	Jun 28 2011	4,403 17	847 95	851 11	(3 16)	0 00	(3 16)	ORD
	Jun 21 2011	Jun 28 2011	15,064 84	2,901 14	2,911 95	(10 81)	0 00	(10 81)	ORD
	Jun 21 2011	Jun 28 2011	9,820 28	1,891 16	1,898 20	(7 05)	0 00	(7 05)	ORD
	Jun 21 2011	Jun 28 2011	104,411 71	20,107 25	20,182 18	(74 93)	0 00	(74 93)	ORD
	Jun 23 2011	Jun 28 2011	290,000 00	55,847 20	55,010 14	837 06	0 00	837 06	ORD
	Jun 23 2011	Jun 28 2011	40,527 09	7,804 57	7,804 57	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	7,585 33	1,460 76	1,460 76	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	172,256 78	33,172 62	33,172 62	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	172,256 78	33,172 62	33,172 62	0 00	0 00	0 00	ORD
EURO	Jun 23 2011	Jun 28 2011	50,000 00	71,818 50	70,741 50	1,077 00	0 00	1,077 00	ORD
	Jun 23 2011	Jun 28 2011	1,844 50	2,649 38	2,649 38	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,803 81	2,590 94	2,590 94	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	584 06	838 93	826 36	12 57	0 00	12 57	ORD
	Jun 23 2011	Jun 28 2011	3,895 74	5,595 72	5,595 72	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	630 09	905 04	905 04	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	3,072 98	4,413 94	4,413 94	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,561 24	2,242 52	2,242 52	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,899 24	2,728 01	2,728 01	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	382 20	548 98	548 98	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 28 2011	2,119 85	3,044 89	3,044 89	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,663 35	3,825 56	3,825 56	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,173 36	1,685 38	1,685 38	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,786 59	4,002 57	4,002 57	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	593 71	852 79	840 01	12 78	0 00	12 78	ORD
	Jun 23 2011	Jun 28 2011	2,746 46	3,944 93	3,944 93	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,163 54	1,671 27	1,671 27	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,713 29	2,460 92	2,424 05	36 87	0 00	36 87	ORD

Period Ended June 30, 2011

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jun 23 2011	Jun 28 2011	42,704 00	526 30	526 30	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	9,300,000 00	114,616 55	115,456 24	(839 69)	0 00	(839 69)	ORD
Jun 23 2011	Jun 28 2011	172,130 00	2,121 39	2,121 39	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	149,890 00	1,847 30	1,847 30	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	327,557 00	4,036 93	4,036 93	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	99,314 00	1,223 98	1,223 98	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	272,648 00	3,360 21	3,360 21	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	1,146,411 00	14,128 78	14,128 78	(0 00)	0 00	(0 00)	ORD
Jun 23 2011	Jun 28 2011	589,463 00	7,264 75	7,264 76	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	491,086 00	6,052 32	6,052 32	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	859,550 00	10,593 40	10,593 41	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	531,493 00	6,550 31	6,550 31	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	297,557 00	3,667 20	3,667 20	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	128,022 00	1,577 79	1,577 79	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	252,844 00	3,116 14	3,116 14	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	252,844 00	3,116 14	3,116 14	(0 00)	0 00	(0 00)	ORD
Jun 23 2011	Jun 28 2011	173,550 00	2,138 89	2,138 89	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	199,567 00	2,459 54	2,459 54	(0 00)	0 00	(0 00)	ORD
Jun 23 2011	Jun 28 2011	482,784 00	5,950 00	5,950 01	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	393,569 00	4,850 49	4,850 49	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	744,130 00	9,170 93	9,170 93	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	177,969 00	2,193 36	2,193 35	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	133,490 00	1,645 18	1,645 18	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	130,873 00	1,612 93	1,612 93	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	180,531 00	2,224 93	2,224 93	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	339,559 00	4,184 85	4,184 85	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	293,351 00	3,615 36	3,615 36	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	377,066 00	4,647 10	4,647 10	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	210,037 00	2,588 57	2,588 57	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	146,359 00	1,803 78	1,803 78	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	473,583 00	5,836 61	5,836 61	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	1,260,221 00	15,531 42	15,531 42	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	1,131,198 00	13,941 29	13,941 29	0 00	0 00	0 00	ORD
Jun 23 2011	Jun 28 2011	964,831 00	11,890 92	11,890 93	(0 00)	0 00	(0 00)	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 23 2011	Jun 28 2011	206,236.00	2,541.73	2,541.73	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	488,185.00	6,016.57	6,016.57	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	203,069.00	2,502.70	2,502.70	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	586,103.00	7,223.34	7,223.35	(0.00)	0.00	(0.00)	ORD
	Jun 23 2011	Jun 28 2011	586,103.00	7,223.34	7,223.35	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	376,316.00	4,637.85	4,637.86	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	5,483,895.00	67,585.50	67,585.51	0.01	0.00	0.01	ORD
NEW ZEALAND DOLLAR	Jan 20 2011	Jun 28 2011	1,901.31	1,543.73	1,452.60	91.13	0.00	91.13	ORD
	Jan 31 2011	Jun 28 2011	8.00	6.50	6.18	0.32	0.00	0.32	ORD
	Feb 28 2011	Jun 28 2011	16.00	12.99	12.05	0.94	0.00	0.94	ORD
	Mar 18 2011	Jun 28 2011	1,372.35	1,114.25	1,018.96	95.30	0.00	95.30	ORD
	Mar 31 2011	Jun 28 2011	13.00	10.56	9.93	0.63	0.00	0.63	ORD
	Apr 29 2011	Jun 28 2011	4.00	3.25	3.24	0.01	0.00	0.01	ORD
	May 31 2011	Jun 28 2011	5.00	4.06	4.12	(0.06)	0.00	(0.06)	ORD
	Jun 23 2011	Jun 28 2011	20,000.00	16,238.60	16,203.00	35.60	0.00	35.60	ORD
	Jun 23 2011	Jun 28 2011	11,429.13	9,279.65	9,279.65	(0.00)	0.00	(0.00)	ORD
	Jun 23 2011	Jun 28 2011	25,698.98	20,865.77	20,623.43	(242.34)	0.00	(242.34)	ORD
	Jun 23 2011	Jun 28 2011	13,213.81	10,728.69	10,572.78	(155.91)	0.00	(155.91)	ORD
NORWEGIAN KRONE	Jun 23 2011	Jun 28 2011	110,000.00	20,266.52	19,898.61	367.91	0.00	367.91	ORD
	Jun 23 2011	Jun 28 2011	11,127.73	2,050.19	2,050.19	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	12,667.82	2,333.93	2,333.93	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	13,849.62	2,551.67	2,551.67	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	16,171.83	2,979.52	2,979.52	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	2,523.63	464.96	464.96	0.00	0.00	0.00	ORD
RTS/BANCA MONTE DEI PASCHI DI EXPO7/20/2011	Jan 20 2011	Jun 28 2011	4,733.00	224.53	0.00	0.00	224.53	224.53	ST
SINGAPORE DOLLAR	Mar 18 2011	Jun 28 2011	943.23	761.59	745.93	15.66	0.00	15.66	ORD
	Jun 23 2011	Jun 28 2011	20,000.00	16,148.57	16,136.97	11.60	0.00	11.60	ORD
	Jun 23 2011	Jun 28 2011	2,662.12	2,149.47	2,149.47	0.00	0.00	0.00	ORD
	Jun 23 2011	Jun 28 2011	5,294.23	4,274.71	4,274.71	0.00	0.00	0.00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 23 2011	Jun 28 2011	5,294 23	4,274.71	4,274 71	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 28 2011	2,008 43	1,621 66	1,621 66	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,931 54	1,559 58	1,559 58	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,934 53	2,369 42	2,369 42	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 28 2011	2,852 28	2,303 01	2,303 01	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	11,907 35	9,614 33	9,614 33	0 00	0 00	0 00	ORD
SWISS FRANC	Mar 30 2011	Jun 28 2011	1,389 45	1,669 93	1,511 92	158 02	0 00	158 02	ORD
	Jun 20 2011	Jun 28 2011	25,901 62	31,130 26	30,601 38	528 88	0 00	528 88	ORD
	Jun 20 2011	Jun 28 2011	3,982 38	4,786 28	4,704 97	81 32	0 00	81 32	ORD
	Jun 23 2011	Jun 28 2011	70,000 00	84,130 57	83,527 24	603 33	0 00	603 33	ORD
	Jun 23 2011	Jun 28 2011	4,592 00	5,518 97	5,518 97	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	12,522 42	15,050.26	15,050 26	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	876 15	1,053 01	1,053 01	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	28,251 43	33,954 41	33,954 41	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	3,969 69	4,771 03	4,771 03	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	8,952 97	10,760 26	10,760 26	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	7,579 81	9,109 91	9,109 91	0 00	0 00	0 00	ORD
UK POUND STERLING	Jun 23 2011	Jun 28 2011	30,000.00	47,966 10	47,938 20	27 90	0 00	27 90	ORD
	Jun 23 2011	Jun 28 2011	1,838 25	2,939 12	2,939 12	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,684 31	2,692 99	2,692 99	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,949 56	3,117 09	3,117 09	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,169 37	3,468 54	3,468 54	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,169 37	3,468 54	3,468 54	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,089 74	3,341 22	3,341 22	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,499 11	3,995 75	3,995 75	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	4,208 97	6,729 60	6,729 60	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,758 49	2,811 60	2,811 60	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	8,535 90	13,647 79	13,647 79	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,816 95	4,503 94	4,503 94	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	6,419 64	10,264 17	10,264 17	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	6,419 64	10,264 17	10,264 17	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,493 72	2,388 26	2,388 26	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,218 68	3,547 38	3,547 38	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,883 92	4,611 01	4,611 01	0 00	0 00	0 00	ORD

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Jun 23 2011	Jun 28 2011	1,287 58	2,058 67	2,058 67	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	1,477 07	2,361 64	2,361 64	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 28 2011	2,069 13	3,308 27	3,308 27	0 00	0 00	0 00	ORD
EURO	Jun 23 2011	Jun 29 2011	929 31	1,340 69	1,334 83	5 86	0 00	5 86	ORD
	Jun 23 2011	Jun 29 2011	2,049 83	2,957 23	2,944 32	12 91	0 00	12 91	ORD
	Jun 23 2011	Jun 29 2011	1,350 90	1,948 90	1,940 39	8 51	0 00	8 51	ORD
	Jun 23 2011	Jun 29 2011	2,368 66	3,417 20	3,402 27	14 92	0 00	14 92	ORD
	Jun 23 2011	Jun 29 2011	1,700 08	2,452 65	2,441 94	10 71	0 00	10 71	ORD
	Jun 23 2011	Jun 29 2011	994 38	1,434 56	1,428 30	6 26	0 00	6 26	ORD
	Jun 23 2011	Jun 29 2011	2,119 51	3,057 75	3,044 40	13 35	0 00	13 35	ORD
SWEDISH KRONA	May 24 2011	Jun 29 2011	7,425 00	1,168 37	1,191 15	(22 78)	0 00	(22 78)	ORD
	May 24 2011	Jun 29 2011	4,763 91	749 63	764 24	(14 62)	0 00	(14 62)	ORD
	May 24 2011	Jun 29 2011	6,438 01	1,013 06	1,032 81	(19 75)	0 00	(19 75)	ORD
	Jun 23 2011	Jun 29 2011	100,000 00	15,735 59	15,336 81	398 78	0 00	398 78	ORD
	Jun 23 2011	Jun 29 2011	12,106 96	1,905 10	1,905 10	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	26,726 80	4,205 62	4,205 62	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	17,230 47	2,711 32	2,711 32	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	20,225 64	3,182 62	3,182 62	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	28,058 94	4,415 24	4,415 24	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	10,797 18	1,699 00	1,699 00	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	6,974 33	1,097 45	1,097 45	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	15,211 16	2,393 57	2,393 57	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	477 02	75 06	75 06	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	10,016 89	1,576 22	1,576 22	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	20,944 49	3,295 74	3,295 74	(0 00)	0 00	(0 00)	ORD
	Jun 23 2011	Jun 29 2011	20,944 49	3,295 74	3,295 74	0 00	0 00	0 00	ORD
	Jun 23 2011	Jun 29 2011	34,227 90	5,385 96	5,385 96	0 00	0 00	0 00	ORD
AUSTRALIAN DOLLAR	Jun 23 2011	Jun 30 2011	5 00	5 37	5 27	0 10	0 00	0 10	ORD
CANADIAN DOLLAR	Jun 23 2011	Jun 30 2011	1 00	1 04	1 02	0 02	0 00	0 02	ORD
DANISH KRONER	Jun 23 2011	Jun 30 2011	20 00	3 89	3 85	0 04	0 00	0 04	ORD

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1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100

Period Ended June 30, 2011

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
EURO	Jun 23 2011	Jun 30 2011	2 00	2 90	2 89	0 02	0 00	0 02	ORD
ISRAEL SHEKEL	Jun 23 2011	Jun 30 2011	6 00	1 76	1 74	0 02	0 00	0 02	ORD
NEW ZEALAND DOLLAR	Jun 23 2011	Jun 30 2011	6 00	4 97	4 87	0 10	0 00	0 10	ORD
NORWEGIAN KRONE	Jun 23 2011	Jun 30 2011	7 00	1 30	1 29	0 01	0 00	0 01	ORD
SWEDISH KRONA	Jun 23 2011	Jun 30 2011	26 00	4 13	4 09	0 04	0 00	0 04	ORD
				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM GAINS				24,153,537 38	22,245,172 25	156,099 42	1,752,265 71	1,908,365 13	
SHORT TERM LOSSES				7,223,100 32	7,937,472 03	52,862 20	(767,233 90)	(714,371 70)	
NET SHORT TERM GAINS (LOSSES)				31,376,637.70	30,182,644.28	208,961.62	985,031.81	1,193,993.42 *	
LONG TERM GAINS				24,070,129 87	15,072,342 52	586,994 66	8,410,792 69	8,997,787 35	
LONG TERM LOSSES				4,097,165 07	5,248,332 47	(145,289 47)	(1,005,877 93)	(1,151,167 40)	
NET LONG TERM GAINS (LOSSES)				28,167,294.94	20,320,674.99	441,705.19	7,404,914.76	7,846,619.95 *	
NET ORDINARY GAINS (LOSSES)				48,839,675.80	48,814,959.11	66,757.31	0.00	66,757.31 *	

* 9,107,370.68

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Equities									
Common Stock									
Australia									
1 Jul 10	AUST & NZ BANK GRP NPV	- 3,111 00	55,933 93	- 37,305 34	781 08	12,037 62	5,809 89	971 88	17,656 71
6 Jul 10	SEDOL 6065586								
	9 Dec 08	- 2,114 00	38,008 46	- 20,351 75	0 00	12,037 62	5,619 09	0 00	17,656 71
	17 Aug 09	- 997 00	17,925 47	- 16,953 59	781 08	0 00	190 80	971 88	0 00
22 Sep 10	BILLABONG INTL NPV	- 1,940 00	14,743 75	- 24,788 42	0 00	- 15,175 69	5,131 02	0 00	- 10,044 67
27 Sep 10	SEDOL 6277916								
	13 Dec 06	- 1,940 00	14,743 75	- 24,788 42	0 00	- 15,175 69	5,131 02	0 00	- 10,044 67
28 Sep 10	BILLABONG INTL NPV	- 4,212 00	32,342 59	- 23,977.91	- 2,580 97	3,404 93	7,540 72	- 2,215 50	10,580 18
1 Oct 10	SEDOL 6277916								
	6 Mar 09	- 1,783 00	13,691 08	- 7,670 67	0 00	2,196 72	3,823 69	0 00	6,020 41
	9 Mar 09	- 283 00	2,173 07	- 1,203 61	0 00	361 43	608 03	0 00	969 46
	11 Mar 09	- 497 00	3,816 30	- 2,251 99	0 00	469 88	1,094 43	0 00	1,564.31
	12 Mar 09	- 526 00	4,038 99	- 2,410 18	0 00	470 19	1,158 62	0 00	1,628 81
	23 Apr 09	- 230 00	1,766 09	- 1,368 90	0 00	- 93 29	490 48	0 00	397 19
	26 Oct 09	- 893 00	6,857 06	- 9,072 56	- 2,580 97	0 00	365.47	- 2,215 50	0 00
23 Sep 10	BILLABONG INTL NPV	- 5,067 00	38,602 66	- 56,483 18	- 8,612 87	- 14,603 54	5,335 89	- 7,580 66	- 10,299 86
28 Sep 10	SEDOL 6277916								
	6 Dec 06	- 567 00	4,319 65	- 7,085 37	0 00	- 4,318 66	1,552 94	0 00	- 2,765 72
	7 Dec 06	- 33 00	251 41	- 413 79	0 00	- 251 03	88 65	0 00	- 162 38
	8 Dec 06	- 468 00	3,565 43	- 5,878 79	0 00	- 3,551 07	1,237 71	0 00	- 2,313 36
	12 Dec 06	- 396 00	3,016 91	- 5,004 37	0 00	- 3,092 09	1,104 63	0 00	- 1,987 46
	13 Dec 06	- 44 00	335 21	- 562 21	0 00	- 349 97	122 97	0 00	- 227 00
	6 Mar 08	- 622 00	4,738 68	- 7,582 62	0 00	- 3,040 72	196 78	0 00	- 2,843 94
	23 Oct 09	- 114 00	868 50	- 1,227 48	- 403 99	0 00	45 01	- 358 98	0 00
	26 Oct 09	- 2,646 00	20,158 41	- 26,882 40	- 7,655 74	0 00	931 75	- 6,723 99	0 00
	22 Apr 10	- 177 00	1,348 46	- 1,846 15	- 553 14	0 00	55 45	- 497 69	0 00
2 Nov 10	WESTPAC BKG CORP NPV	- 4,675 00	106,394 33	- 106,433 62	- 6,646 71	- 6,057 26	12,664 68	- 4,742 95	4,703 66
5 Nov 10	SEDOL 6076146								
	12 Aug 09	- 611 00	13,905 23	- 11,866 01	0 00	- 213 49	2,252 71	0 00	2,039 22
	17 Aug 09	- 1,887 00	42,944 62	- 37,982 04	0 00	- 1,972 19	6,934 77	0 00	4,962 58
	26 Oct 09	- 913 00	20,778 18	- 23,076 32	0 00	- 3,871 58	1,573 44	0 00	- 2,298 14
	15 Apr 10	- 1,264 00	28,766 30	- 33,509 25	- 6,646 71	0 00	1,903 76	- 4,742 95	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Sales									
Equities									
3 Dec 10	WESTPAC BKG CORP NPV	- 6,558 00	139,301 82	- 129,308 30	- 3,500 55	- 4,915 59	18,409 66	4,135 79	5,857 73
8 Dec 10	SEDOL 6078146								
	12 Aug 09	- 3,217 00	68,333 94	- 62,476 21	0 00	- 4,915 59	10,773 32	0 00	5,857 73
	10 Feb 10	- 2,072 00	44,012 40	- 41,512 40	- 2,277 36	0 00	4,777 36	2,500 00	0 00
	19 May 10	- 1,269 00	26,955 48	- 25,319 69	- 1,223 19	0 00	2,858 98	1,635 79	0 00
Total Australia			387,319.08	- 378,296.77	- 20,560.02	- 25,309.53	54,891.86	- 9,431.44	18,453.75
Canada									
17 Sep 10	POTASH CORP SASK COM NPV	- 400 00	59,406 34	- 10,098 52	0 00	47,342 28	1,965 54	0 00	49,307 82
22 Sep 10	SEDOL 2696980								
	10 Dec 04	- 300 00	44,554 75	- 7,566 31	0 00	35,509 76	1,478 68	0 00	36,988 44
	5 Jan 05	- 100 00	14,851 59	- 2,532 21	0 00	11,832 52	486 86	0 00	12,319 38
16 Sep 10	POTASH CORP SASK COM NPV	- 700 00	103,814 76	- 18,528 69	0 00	82,549 11	2,736 96	0 00	85,286 07
21 Sep 10	SEDOL 2696980								
	2 Dec 04	- 300 00	44,492 04	- 7,875 51	0 00	35,396 53	1,220 00	0 00	36,616 53
	5 Jan 05	- 200 00	29,661 36	- 5,064 43	0 00	23,619 10	977 83	0 00	24,596 93
	26 Jun 06	- 200 00	29,661 36	- 5,588 75	0 00	23,533 48	539 13	0 00	24,072 61
17 Aug 10	POTASH CORP SASK COM NPV	- 600 00	84,614 14	- 16,766 25	0 00	66,561 38	1,286 51	0 00	67,847 89
20 Aug 10	SEDOL 2696980								
	26 Jun 06	- 600 00	84,614 14	- 16,766 25	0 00	66,561 38	1,286 51	0 00	67,847 89
Total Canada			247,835.24	- 45,393.46	0.00	196,452.77	5,989.01	0.00	202,441.78
France									
2 Dec 10	BNP PARIBAS EUR2	- 285 00	17,704 78	- 29,079 37	0 00	- 6,339 51	- 5,035 08	0 00	- 11,374 59
7 Dec 10	SEDOL 7309681								
	28 Mar 08	- 285 00	17,704 78	- 29,079 37	0 00	- 6,339 51	- 5,035 08	0 00	- 11,374 59
1 Dec 10	BNP PARIBAS EUR2	- 235 00	14,221 63	- 23,977 73	0 00	- 5,535 31	- 4,220 79	0 00	- 9,756 10
6 Dec 10	SEDOL 7309681								
	28 Mar 08	- 235 00	14,221 63	- 23,977 73	0 00	- 5,535 31	- 4,220 79	0 00	- 9,756 10

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Equities									
8 Dec 10	BNP PARIBAS EUR2	- 126 00	8,212 22	- 12,856 14	0 00	- 2,646 96	- 1,996 96	0 00	- 4,643 92
13 Dec 10	SEDOL 7309681								
	28 Mar 08	- 126 00	8,212 22	- 12,856 14	0 00	- 2,646 96	- 1,996 96	0 00	- 4,643 92
1 Dec 10	BNP PARIBAS EUR2	- 185 00	11,169 72	- 15,708 24	0 00	- 4,532 36	- 6 16	0 00	- 4,538 52
6 Dec 10	SEDOL 7309681								
	23 Feb 05	- 130 00	7,848 99	- 10,322 71	0 00	- 3,218 49	744 77	0 00	- 2,473 72
	28 Apr 05	- 10 00	603 77	- 794 05	0 00	- 247 58	57 30	0 00	- 190 28
	28 Mar 08	- 45 00	2,716 96	- 4,591 48	0 00	- 1,066 29	- 808 23	0 00	- 1,874 52
8 Dec 10	BOUYGUES EUR1	- 1,040 00	43,612 00	- 69,646 83	0 00	- 26,492.53	457 70	0 00	- 26,034 83
13 Dec 10	SEDOL 4002121								
	6 Mar 06	- 246 00	10,315 92	- 12,706 22	0 00	- 3,800 41	1,410 11	0 00	- 2,390 30
	15 Aug 07	- 794 00	33,296 08	- 56,940 61	0 00	- 22,692 12	- 952 41	0 00	- 23,644 53
1 Jul 10	CARREFOUR EUR2 50	- 1,400 00	54,894 28	- 75,987 52	0 00	- 10,295 42	- 10,797 82	0 00	- 21,093 24
6 Jul 10	SEDOL 5641567								
	13 Feb 08	- 700 00	27,447 14	- 47,291 05	0 00	- 12,251 87	- 7,592 04	0 00	- 19,843 91
	22 Aug 08	- 200 00	7,842 04	- 10,113 25	0 00	- 481 64	- 1,789 57	0 00	- 2,271 21
	21 Oct 08	- 300 00	11,763 06	- 11,250 95	0 00	1,407 03	- 894 92	0 00	512 11
	22 Oct 08	- 200 00	7,842 04	- 7,332 27	0 00	1,031 06	- 521 29	0 00	509 77
1 Jul 10	MICHELIN (CGDE) EUR2(REGD)	- 1,317 00	90,937 27	- 81,972 15	1,560 47	11,693 78	- 4,289 13	1,225 42	7,739 70
6 Jul 10	SEDOL 4588364								
	14 Oct 08	- 500 00	34,524 40	- 32,044 33	0 00	5,634 61	- 3,154 54	0 00	2,480 07
	11 Nov 08	- 300 00	20,714 64	- 15,829 81	0 00	5,588 12	- 703 29	0 00	4,884 83
	22 Jun 09	- 17 00	1,173 83	- 799 03	0 00	471 05	- 96 25	0 00	374 80
	19 May 10	- 500 00	34,524 40	- 33,298 98	1,560 47	0 00	- 335 05	1,225 42	0 00
1 Jul 10	PEUGEOT SA EUR1	- 1,100 00	27,364 14	- 18,795 34	0 00	9,068 13	- 499 33	0 00	8,568.80
6 Jul 10	SEDOL 7103526								
	11 Nov 08	- 200 00	4,975 30	- 4,572 39	0 00	606 06	- 203 15	0 00	402 91
	24 Nov 08	- 900 00	22,388 84	- 14,222 95	0 00	8,462 07	- 296.18	0 00	8,165 89
1 Jul 10	TOTAL EUR2 5	- 457 00	20,418 60	- 34,376 85	0 00	- 9,046 37	- 4,911 88	0 00	- 13,958 25
6 Jul 10	SEDOL B15C557								
	1 Aug 07	- 157 00	7,014 71	- 12,242 85	0 00	- 3,940 67	- 1,287 47	0 00	- 5,228 14
	21 Feb 08	- 300.00	13,403 89	- 22,134 00	0 00	- 5,105 70	- 3,624 41	0 00	- 8,730.11

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Sales</i>										
Equities										
3 Dec 10	VEOLIA ENVIRONNEME EUR5	- 1,395 00	37,844 51	- 55,643 20	0 00	- 21,286 48	3,487 79	0 00	- 17,798 69	
8 Dec 10	SEDOL 4031879									
	10 Aug 05	- 140 00	3,798 02	- 5,683 01	0 00	- 2,263.81	378 82	0 00	- 1,884 99	
	11 Aug 05	- 1,100 00	29,841 54	- 44,480 23	0 00	- 17,463 82	2,825 13	0 00	- 14,638 69	
	16 Aug 05	- 100 00	2,712 87	- 4,017 55	0 00	- 1,565 74	261 06	0 00	- 1,304 68	
	5 Nov 08	- 55 00	1,492 08	- 1,462 41	0 00	6 89	22 78	0 00	29 67	
9 Dec 10	VEOLIA ENVIRONNEME EUR5	- 285 00	8,067 82	- 7,577 95	0 00	345 53	144.34	0 00	489 87	
14 Dec 10	SEDOL 4031879									
	5 Nov 08	- 285 00	8,067 82	- 7,577 95	0 00	345 53	144 34	0 00	489 87	
1 Jul 10	VEOLIA ENVIRONNEME EUR5	- 2,781 00	64,407 68	- 145,458.14	0 00	- 67,357 76	- 13,692 70	0 00	- 81,050 46	
6 Jul 10	SEDOL 4031879									
	10 Aug 05	- 24 63	570 31	- 1,667 82	0 00	- 928 79	- 168 72	0 00	- 1,097 51	
	16 Sep 05	- 155 00	3,589 78	- 6,584 25	0 00	- 3,011 44	16 97	0 00	- 2,994 47	
	19 Sep 05	- 200 00	4,631 98	- 8,513 07	0 00	- 3,903 73	22 64	0 00	- 3,881 09	
	20 Sep 05	- 100 00	2,315 99	- 4,224 55	0 00	- 1,943 87	35 31	0 00	- 1,908 56	
	26 Sep 05	- 800 00	18,527 92	- 33,756 86	0 00	- 15,732 41	503 47	0 00	- 15,228 94	
	26 Sep 05	- 34 38	796 12	- 2,328.17	0 00	- 1,296 54	- 235 51	0 00	- 1,532 05	
	26 Sep 05	- 300 00	6,947 97	- 12,616 62	0 00	- 5,856 81	188 16	0 00	- 5,668 65	
	11 Oct 05	- 25 00	579 00	- 1,693 22	0 00	- 942 94	- 171 28	0 00	- 1,114 22	
	11 Oct 05	- 200 00	4,631 98	- 8,670 57	0 00	- 4,185 80	147 21	0 00	- 4,038 59	
	26 Mar 08	- 942 00	21,816 63	- 65,403 01	0 00	- 29,555 43	- 14,030 95	0 00	- 43,586 38	
7 Dec 10	VEOLIA ENVIRONNEME EUR5	- 723 00	20,237 44	- 19,224 07	0 00	540 45	472 92	0 00	1,013 37	
10 Dec 10	SEDOL 4031879									
	5 Nov 08	- 723 00	20,237 44	- 19,224 07	0 00	540 45	472 92	0 00	1,013 37	
14 Dec 10	VEOLIA ENVIRONNEME EUR5	- 314 00	9,246 34	- 7,121 36	0 00	2,411 89	- 286 91	0.00	2,124 98	
17 Dec 10	SEDOL 4031879									
	5 Nov 08	- 14 00	412 26	- 372 25	0 00	27 95	12 06	0 00	40 01	
	8 Jun 09	- 300 00	8,834 08	- 6,749 11	0 00	2,383 94	- 298 97	0 00	2,084 97	
3 Dec 10	VEOLIA ENVIRONNEME EUR5	- 905 00	24,545 66	- 38,222 81	0 00	- 16,451 81	2,774 66	0 00	- 13,677 15	
8 Dec 10	SEDOL 4031879									
	10 Aug 05	- 60 00	1,627 34	- 2,435 57	0 00	- 970 58	162 35	0 00	- 808 23	
	12 Sep 05	- 200 00	5,424 46	- 8,622 11	0 00	- 3,711 71	514 06	0 00	- 3,197 65	
	13 Sep 05	- 100 00	2,712 23	- 4,214 21	0 00	- 1,805 59	303 61	0 00	- 1,501 98	
	14 Sep 05	- 200 00	5,424 45	- 8,381 76	0 00	- 3,566 27	608 96	0 00	- 2,957 31	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total	
					Market Short Term	Long Term		Short Term	Long Term
Sales									
Equities									
	16 Sep 05	- 45 00	1,220 50	- 1,911 55	0 00	- 840 00	148 95	0 00	- 691 05
	21 Sep 05	- 100 00	2,712 23	- 4,220 44	0 00	- 1,853 90	345 69	0 00	- 1,508 21
	21 Sep 05	- 200 00	5,424 45	- 8,437 17	0 00	- 3,703 76	691 04	0 00	- 3,012 72
15 Dec 10	VEOLIA ENVIRONNEME EUR5	- 116 00	3,409 71	- 2,609 66	0 00	916 39	- 116 34	0 00	800 05
20 Dec 10	SEDOL. 4031879								
	8 Jun 09	- 116 00	3,409 71	- 2,609 66	0 00	916 39	- 116 34	0 00	800 05
13 Dec 10	VEOLIA ENVIRONNEME EUR5	- 167 00	4,787 09	- 4,440 42	0 00	259 86	86 81	0 00	346 67
16 Dec 10	SEDOL 4031879								
	5 Nov 08	- 167 00	4,787 09	- 4,440 42	0 00	259 86	86 81	0 00	346 67
1 Jul 10	VINCI EUR2 50	- 1,952 00	80,468 70	- 109,076 50	- 2,915 53	- 13,467 58	- 12,224 69	- 3,322 27	- 25,285 53
6 Jul 10	SEDOL B1XH026								
	13 Feb 08	- 700 00	28,856 60	- 45,280 85	0 00	- 9,154 93	- 7,269 32	0 00	- 16,424 25
	6 Mar 08	- 300 00	12,367 12	- 20,631 94	0 00	- 4,184 65	- 4,080 17	0 00	- 8,264 82
	19 Jun 08	- 23 00	948 14	- 1,585 97	0 00	- 303 85	- 333 98	0 00	- 637 83
	18 Jun 09	- 29 00	1,195 49	- 1,154 12	0 00	175 85	- 134 48	0 00	41 37
	19 May 10	- 900 00	37,101 35	- 40,423 62	- 2,915 53	0 00	- 406 74	- 3,322 27	0 00
Total France			541,549.59	- 751,774.28	- 1,355.06	- 158,216.06	- 50,653.57	- 2,096.85	- 208,127.84
Ireland									
22 Sep 10	CRH ORD EURO 32	- 5,800 00	98,474 78	- 122,336 15	- 1,839 25	- 27,649 90	5,627 78	- 1,594 77	- 22,266 60
27 Sep 10	SEDOL 0182704								
	4 Dec 03	- 500 00	8,489 20	- 10,120 81	0 00	- 2,488 41	856 80	0 00	- 1,631 61
	9 Dec 03	- 700 00	11,884 89	- 14,161 24	0 00	- 3,336 93	1,060 58	0 00	- 2,276 35
	12 Feb 04	- 700 00	11,884 88	- 15,435 82	0 00	- 4,108 71	557 77	0 00	- 3,550 94
	28 Apr 05	- 800 00	13,582 73	- 20,195 17	0 00	- 6,874 94	262 50	0 00	- 6,612 44
	29 Oct 08	- 2,316 00	39,322 00	- 45,151 73	0 00	- 8,209 47	2,379 74	0 00	- 5,829 73
	11 Nov 08	- 500 00	8,489 21	- 10,854 74	0 00	- 2,631 44	265 91	0 00	- 2,365 53
	10 May 10	- 284 00	4,821 87	- 6,416 64	- 1,839 25	0 00	244 48	- 1,594 77	0 00
23 Sep 10	CRH ORD EURO 32	- 900 00	15,208 95	- 9,806 45	0 00	5,069 86	332 64	0 00	5,402 50
28 Sep 10	SEDOL 0182704								
	9 Dec 03	- 200 00	3,379 77	- 2,179 21	0 00	1,126 63	73 93	0 00	1,200 56
	12 Feb 04	- 197 29	3,333 92	- 2,149 65	0 00	1,111 36	72 91	0 00	1,184 27
	29 Oct 08	- 502 71	8,495 26	- 5,477 59	0 00	2,831 87	185 80	0 00	3,017 67

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Equities										
23 Sep 10	CRH ORD EURO 32	- 2,600 00	43,698 47	- 44,664 25	0 00	2,249 16	- 3,214 94	0 00	- 965 78	
28 Sep 10	SEDOL 0182704									
	2 Dec 03	- 342 86	5,762 43	- 3,735 79	0 00	1,899 93	126 71	0 00	2,026 64	
	4 Dec 03	- 142 86	2,401 01	- 1,556 58	0 00	791 64	52 79	0 00	844 43	
	21 Feb 08	- 85 71	1,440 60	- 933 94	0 00	474 97	31 69	0 00	506 66	
	15 Jul 08	- 1,000 00	16,807 10	- 23,926 22	0 00	- 3,377 61	- 3,741 51	0 00	- 7,119 12	
	15 Jul 08	- 285 71	4,802 03	- 3,113 16	0 00	1,583 27	105 60	0 00	1,688 87	
	29 Oct 08	- 84 00	1,411 80	- 1,637 63	0 00	- 348 77	122 94	0 00	- 225 83	
	29 Oct 08	- 183 00	3,075 72	- 1,993 99	0 00	1,014 08	67 65	0 00	1,081 73	
	11 Nov 08	- 142 86	2,401 01	- 1,556 57	0 00	791 63	52 81	0 00	844 44	
	11 May 09	- 333 00	5,596 77	- 6,210 37	0 00	- 579 98	- 33 62	0 00	- 613 60	
Total Ireland			157,382.20	- 176,806.85	- 1,839.25	- 20,330.88	2,745.48	- 1,594.77	- 17,829.88	
Japan										
24 Nov 10	EAST JAPAN RAILWAY CO NPV	- 1,300 00	77,795 08	- 77,062 21	- 4,544 55	- 6,241 63	11,519 05	- 2,212 31	2,945 18	
29 Nov 10	SEDOL 6298542									
	5 Jun 09	- 1,000 00	59,842 37	- 56,897 19	0 00	- 6,241 63	9,186 81	0 00	2,945 18	
	19 May 10	- 300 00	17,952 71	- 20,165 02	- 4,544 55	0 00	2,332 24	- 2,212 31	0 00	
1 Jul 10	NTT DOCOMO NPV	- 18 00	27,073 82	- 31,137 96	0 00	- 6,367 21	2,303.07	0 00	- 4,064 14	
6 Jul 10	SEDOL 6129277									
	27 Nov 08	- 18 00	27,073 82	- 31,137 96	0 00	- 6,367 21	2,303 07	0 00	- 4,064 14	
24 Nov 10	SUZUKI MOTOR CORP NPV	- 1,900 00	46,976 02	- 34,308 88	0 00	3,751 05	8,916 09	0 00	12,667 14	
29 Nov 10	SEDOL 6865504									
	22 Nov 04	- 600 00	14,834 53	- 10,662 45	0 00	1,603 51	2,568 57	0 00	4,172 08	
	24 Feb 05	- 1,200 00	29,669 07	- 21,965 50	0 00	1,845 48	5,858 09	0 00	7,703 57	
	20 Apr 05	- 100 00	2,472 42	- 1,680 93	0 00	302 06	489 43	0 00	791 49	
Total Japan			151,844.92	- 142,509.05	- 4,544.55	- 8,857.79	22,738.21	- 2,212.31	11,548.18	
Netherlands										
19 Jul 10	ASML HOLDING NEW	- 2,061 00	63,672 70	- 72,117 14	- 6,314 21	0 00	- 2,130 23	- 8,444 44	0 00	
22 Jul 10	SEDOL 5949368									

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Sales										
Equities										
22 Apr 10		- 1,963 00	60,645 08	- 69,227 14	- 6,302 59	0 00	- 2,279 47	- 8,582 06		0 00
25 Jun 10		- 98 00	3,027 62	- 2,890 00	- 11 62	0 00	149 24	137 62		0 00
Total Netherlands			63,672.70	- 72,117.14	- 6,314.21	0.00	- 2,130.23	- 8,444.44		0.00
Singapore										
5 Aug 10	UTD O/S BANK NPV	- 6,000 00	87,549 27	- 48,027 87	0 00	28,487 31	11,034 09	0 00		39,521 40
11 Aug 10	SEDOL 6916781									
4 Dec 03		- 2,000 00	29,183 09	- 14,723 37	0 00	10,495 95	3,963 77	0 00		14,459 72
23 Jun 05		- 3,000 00	43,774 64	- 25,856 78	0 00	11,833 96	6,083 90	0 00		17,917 86
24 Nov 08		- 1,000 00	14,591 54	- 7,447 72	0 00	6,157 40	986 42	0 00		7,143 82
Total Singapore			87,549.27	- 48,027.87	0.00	28,487.31	11,034.09	0.00		39,521.40
Sweden										
1 Jul 10	VOLVO AB SER'B'NPV	- 6,765 00	74,157 69	- 54,261.60	23,837.15	0 00	- 3,941 06	19,896 09		0 00
6 Jul 10	SEDOL B1QH830									
18 Aug 09		- 2,826 00	30,978 51	- 21,892 97	10,449 14	0 00	- 1,363 60	9,085 54		0 00
19 Aug 09		- 2,511 00	27,525 49	- 19,575 80	9,281 03	0 00	- 1,331 34	7,949 69		0 00
2 Oct 09		- 1,040 00	11,400 45	- 9,053.00	3,243 20	0 00	- 895 75	2,347 45		0 00
2 Nov 09		- 388 00	4,253 24	- 3,739 83	863 78	0 00	- 350 37	513 41		0 00
Total Sweden			74,157.69	- 54,261.60	23,837.15	0.00	- 3,941.06	19,896.09		0.00
Switzerland										
7 Oct 10	HOLCIM CHF2(REGD)	- 478 00	30,759 79	- 24,580 86	0 00	551 75	5,627 18	0 00		6,178 93
12 Oct 10	SEDOL 7110753									
12 Feb 04		- 54 00	3,474 96	- 2,878 20	0 00	- 232 42	829 18	0 00		596 76
28 Apr 05		- 14.00	900 91	- 846 54	0 00	- 143 71	198 08	0.00		54 37
11 Nov 08		- 410 00	26,383 92	- 20,856 12	0 00	927 88	4,599 92	0 00		5,527 80
6 Oct 10	HOLCIM CHF2(REGD)	- 839 00	54,765 85	- 54,530 85	0 00	- 11,058 52	11,293 52	0 00		235 00
11 Oct 10	SEDOL 7110753									
23 Feb 05		- 766 00	50,000 76	- 50,116 75	0 00	- 10,389 02	10,273 03	0 00		- 115 99

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total	
					Market Short Term	Long Term		Short Term	Long Term
<i>Sales</i>									
Equities									
	28 Apr 05	- 73 00	4,765 09	- 4,414 10	0 00	- 669 50	1,020 49	0 00	350 99
19 Aug 10	ROCHE HLDGS AG GENUSSSCHEINE NPV	- 344 00	47,141 66	- 59,541 02	0 00	- 12,323 66	- 75 70	0 00	- 12,399 36
24 Aug 10	SEDOL 7110388								
	30 Jun 08	- 264 00	36,178 48	- 46,067 34	0 00	- 8,933 49	- 955 37	0 00	- 9,888 86
	4 Sep 08	- 80 00	10,963 18	- 13,473 68	0 00	- 3,390 17	879 67	0 00	- 2,510 50
28 Jul 10	ROCHE HLDGS AG GENUSSSCHEINE NPV	- 1,224 00	157,877 14	- 220,755 76	0 00	- 78,961.51	16,082 89	0 00	- 62,878 62
2 Aug 10	SEDOL 7110388								
	7 May 07	- 407 00	52,496 73	- 78,036 80	0 00	- 36,460 46	10,920 39	0 00	- 25,540 07
	13 Feb 08	- 511 00	65,911 12	- 90,668 45	0 00	- 28,000 82	3,243 49	0 00	- 24,757 33
	21 Feb 08	- 7 00	902 90	- 1,232 54	0 00	- 374 54	44 90	0 00	- 329 64
	19 Aug 08	- 233 00	30,053 41	- 39,702 18	0 00	- 11,027 93	1,379 16	0 00	- 9,648 77
	4 Sep 08	- 66 00	8,512 98	- 11,115 79	0 00	- 3,097 76	494 95	0 00	- 2,602 81
22 Sep 10	ROCHE HLDGS AG GENUSSSCHEINE NPV	- 1,294 00	176,790 53	- 191,660 10	- 6,677 37	- 24,154 31	15,962 11	- 6,358 94	- 8,510 63
27 Sep 10	SEDOL 7110388								
	30 Jun 08	- 339 00	46,315 29	- 59,154 65	0 00	- 13,785 11	945 75	0 00	- 12,839 36
	20 Apr 09	- 486 00	66,398 92	- 64,490 86	0 00	- 8,453 91	10,361 97	0 00	1,908 06
	4 May 09	- 257 00	35,112 18	- 32,691 51	0 00	- 1,915 29	4,335 96	0 00	2,420 67
	7 Dec 09	- 212 00	28,964 14	- 35,323 08	- 6,677 37	0 00	318 43	- 6,358 94	0 00
1 Jul 10	SONOVA HOLDING AG COMMON STOCK	- 192 00	23,488 47	- 17,060 28	6,689 22	0 00	- 261 03	6,428 19	0 00
6 Jul 10	SEDOL 7156036								
	24 Aug 09	- 82 00	10,031 53	- 7,291 66	2,851 43	0 00	- 111 56	2,739 87	0 00
	24 Aug 09	- 110 00	13,456 94	- 9,768 62	3,837 79	0 00	- 149 47	3,688 32	0 00
1 Jul 10	SONOVA HOLDING AG COMMON STOCK	- 408 00	49,931 91	- 37,564 97	12,764 85	0 00	- 397 91	12,366 94	0 00
6 Jul 10	SEDOL 7156036								
	24 Aug 09	- 17 00	2,080 50	- 1,511 69	591 94	0 00	- 23 13	568 81	0 00
	28 Aug 09	- 138 00	16,888 74	- 12,638 34	4,349 42	0 00	- 99 02	4,250 40	0 00
	28 Aug 09	- 152 00	18,602 08	- 14,073 31	4,639 06	0 00	- 110 29	4,528 77	0 00
	2 Sep 09	- 101 00	12,360 59	- 9,341 63	3,184 43	0 00	- 165 47	3,018 96	0 00
Total Switzerland			540,755.35	- 605,693.84	12,776.70	- 125,946.25	48,231.06	12,436.19	- 77,374.68

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Sales</i>									
Equities									
United Kingdom									
1 Jul 10	BG GROUP ORD GBP0 10	- 4,300 00	64,674 61	- 80,045 67	- 4,828 56	- 3,385 52	- 7,156 98	- 9,848 91	- 5,522.15
6 Jul 10	SEDOL. 0876289								
	1 Jun 09	- 1,600 00	24,064 97	- 29,587 12	0 00	- 3,385 52	- 2,136 63	0 00	- 5,522 15
	15 Sep 09	- 2,700 00	40,609 64	- 50,458 55	- 4,828 56	0 00	- 5,020 35	- 9,848 91	0 00
5 Nov 10	SERCO GROUP ORD GBP0 02	- 2,500 00	23,128 73	- 18,600 95	0 00	4,675 69	- 147 91	0 00	4,527 78
10 Nov 10	SEDOL 0797379								
	25 Aug 09	- 2,500 00	23,128 73	- 18,600 95	0 00	4,675 69	- 147 91	0 00	4,527 78
2 Nov 10	SERCO GROUP ORD GBP0 02	- 400 00	3,726 90	- 2,976 15	0 00	817.21	- 66 46	0 00	750 75
5 Nov 10	SEDOL 0797379								
	25 Aug 09	- 400 00	3,726 90	- 2,976 15	0 00	817 21	- 66 46	0 00	750 75
2 Nov 10	SERCO GROUP ORD GBP0 02	- 5,500 00	50,332 60	- 41,301 61	0 00	9,932 18	- 901 19	0 00	9,030 99
5 Nov 10	SEDOL 0797379								
	25 Aug 09	- 4,300 00	39,350 94	- 31,993 63	0 00	8,071 77	- 714 46	0 00	7,357 31
	28 Aug 09	- 1,200 00	10,981 66	- 9,307 98	0 00	1,860 41	- 186 73	0 00	1,673 68
Total United Kingdom			141,862.84	- 142,924.38	- 4,828.56	12,039.56	- 8,272.54	- 9,848.91	8,787.37
Total S/T translation gain/loss for Equities							1,531.36		
Total L/T translation gain/loss for Equities							79,100.95		
Total realized gains for Equities					42,120.60	275,211.15	161,272.91	45,161.93	358,411.72
Total realized losses for Equities					- 44,948.40	- 376,892.02	- 80,640.60	- 46,458.37	- 380,991.64
Total Equities			2,393,928.88	- 2,417,805.24	- 2,827.80	- 101,680.87	80,632.31	- 1,296.44	- 22,579.92
Total Sales			2,393,928.88	- 2,417,805.24	- 2,827.80	- 101,680.87	80,632.31	- 1,296.44	- 22,579.92

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Capital Changes										
Equities										
Common Stock										
Europe Region										
7 Jul 10	#REORG/ROYAL DUTCH PETE CASH MERGER EFF	0.00	393.52	0.00	0.00	393.52	0.00	0.00	0.00	393.52
7 Jul 10	12/21/05 SEDOL 2016748									
Total Europe Region			393.52	0.00	0.00	393.52	0.00	0.00	0.00	393.52
Total S/T translation gain/loss for Equities							0.00			
Total L/T translation gain/loss for Equities							0.00			
Total realized gains for Equities					0.00		393.52		0.00	
Total realized losses for Equities					0.00		0.00		0.00	
Total Equities			393.52	0.00	0.00	393.52	0.00	0.00	0.00	393.52
Total Capital Changes			393.52	0.00	0.00	393.52	0.00	0.00	0.00	393.52

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total		
					Market Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Foreign exchange										
Australian dollar sales										
22 Sep 10 27 Sep 10	Foreign exchange AUD	0 00	- 14,921 92	14,806 77	0 00	0 00	- 115 15	- 115 15	0 00	
2 Nov 10 5 Nov 10	Foreign exchange AUD	0 00	- 109,259 51	107,796 76	0 00	0 00	- 1,462 75	- 1,462 75	0 00	
28 Sep 10 1 Oct 10	Foreign exchange AUD	0 00	- 32,554 41	32,371 17	0 00	0 00	- 183 24	- 183 24	0 00	
3 Dec 10 8 Dec 10	Foreign exchange AUD	0 00	- 141,863 72	140,883 32	0 00	0 00	- 980 40	- 980 40	0 00	
23 Sep 10 28 Sep 10	Foreign exchange AUD	0 00	- 38,812 47	38,322 25	0 00	0 00	- 490 22	- 490 22	0 00	
1 Jul 10 6 Jul 10	Foreign exchange AUD	0 00	- 55,463 76	55,837 91	0 00	0 00	374 15	374 15	0 00	
Total Australian dollar sales			- 392,875.79	390,018.18	0.00	0.00	- 2,857.61	- 2,857.61	0.00	
British pound sterling sales										
2 Nov 10 5 Nov 10	Foreign exchange GBP	0 00	- 51,072 90	50,258 88	0 00	0 00	- 814 02	- 814 02	0 00	
1 Jul 10 6 Jul 10	Foreign exchange GBP	0 00	- 65,314 39	65,223 61	0 00	0 00	- 90 78	- 90 78	0 00	
2 Nov 10 5 Nov 10	Foreign exchange GBP	0 00	- 3,781 72	3,725 63	0 00	0 00	- 56 09	- 56 09	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total	
					Market Short Term	Long Term		Short Term	Long Term
Foreign Exchange									
Foreign exchange									
5 Nov 10 10 Nov 10	Foreign exchange GBP	0 00	- 22,892 21	23,011 54	0 00	0 00	119 33	119 33	0 00
Total British pound sterling sales			- 143,061.22	142,219.66	0.00	0.00	- 841.56	- 841.56	0.00
Canadian dollar sales									
18 Oct 10 20 Oct 10	Foreign exchange CAD	0 00	- 311 37	315 00	0 00	0 00	3 63	3 63	0 00
20 Sep 10 22 Sep 10	Foreign exchange CAD	0 00	- 59,198 72	59,063 97	0 00	0 00	- 134 75	- 134 75	0 00
17 Sep 10 21 Sep 10	Foreign exchange CAD	0 00	- 103,537 18	103,251 07	0 00	0 00	- 286 11	- 286.11	0 00
16 Dec 10 20 Dec 10	Foreign exchange CAD	0 00	- 317 79	318 12	0 00	0 00	0 33	0 33	0 00
16 Sep 10 20 Sep 10	Foreign exchange CAD	0 00	- 311 08	311 94	0 00	0 00	0 86	0 86	0 00
19 Aug 10 20 Aug 10	Foreign exchange CAD	0 00	- 85,201 43	85,717 87	0 00	0 00	516 44	516 44	0 00
16 Nov 10 18 Nov 10	Foreign exchange CAD	0 00	- 314 86	315 77	0 00	0 00	0 91	0 91	0 00
17 Aug 10 19 Aug 10	Foreign exchange CAD	0 00	- 311 34	305 71	0 00	0 00	- 5 63	- 5 63	0 00
16 Jul 10 20 Jul 10	Foreign exchange CAD	0 00	- 304 45	306 73	0 00	0 00	2 28	2 28	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
12 Aug 10 12 Aug 10	Foreign exchange CAD	0 00	- 171 38	171 84	0 00	0 00	0 46	0 46	0 00	0 00
Total Canadian dollar sales			- 249,979.60	250,078.02	0.00	0.00	98.42	98.42	0.00	0.00
Danish krone sales										
1 Nov 10 3 Nov 10	Foreign exchange DKK	0 00	- 568 55	562 26	0 00	0 00	- 6 29	- 6 29	0 00	0 00
Total Danish krone sales			- 568.55	562.26	0.00	0.00	- 6.29	- 6.29	0.00	0.00
Euro sales										
1 Jul 10 2 Jul 10	Foreign exchange EUR	0 00	- 85 04	84 31	0 00	0 00	- 0 73	- 0 73	0 00	0 00
23 Sep 10 28 Sep 10	Foreign exchange EUR	0 00	- 15,275 86	15,093 85	0 00	0 00	- 182 01	- 182 01	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange EUR	0 00	- 174 94	175 55	0 00	0 00	0 61	0 61	0 00	0 00
1 Nov 10 3 Nov 10	Foreign exchange EUR	0 00	- 2,203 86	2,172 35	0 00	0 00	- 31 51	- 31 51	0 00	0 00
8 Dec 10 13 Dec 10	Foreign exchange EUR	0 00	- 43,208 39	43,348 91	0 00	0 00	140 52	140 52	0 00	0 00
19 Jul 10 22 Jul 10	Foreign exchange EUR	0 00	- 63,013 94	63,643 20	0 00	0 00	629 26	629 26	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>											
Foreign exchange											
13 Jul 10 15 Jul 10	Foreign exchange	EUR	0 00	- 24.64	24 35	0 00	0 00	- 0 29	- 0 29	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 524 23	526 04	0 00	0 00	1 81	1 81	0 00	
9 Dec 10 14 Dec 10	Foreign exchange	EUR	0 00	- 8,173 44	8,045 54	0 00	0 00	- 127 90	- 127 90	0 00	
15 Dec 10 20 Dec 10	Foreign exchange	EUR	0 00	- 3,350 23	3,368 31	0 00	0 00	18 08	18 08	0 00	
14 Dec 10 17 Dec 10	Foreign exchange	EUR	0 00	- 9,113 05	9,237 71	0 00	0 00	124 66	124 66	0 00	
8 Dec 10 13 Dec 10	Foreign exchange	EUR	0 00	- 8,136 22	8,124 52	0 00	0 00	- 11 70	- 11 70	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 864.52	867 50	0 00	0 00	2 98	2.98	0 00	
10 Jan 11 10 Jan 11	Foreign exchange	EUR	0 00	- 67 02	66 91	0 00	0 00	- 0 11	- 0 11	0 00	
1 Dec 10 6 Dec 10	Foreign exchange	EUR	0 00	- 14,620 40	14,269 16	0 00	0 00	- 351.24	- 351 24	0 00	
22 Sep 10 27 Sep 10	Foreign exchange	EUR	0 00	- 101,050 52	100,435 65	0 00	0 00	- 614 87	- 614 87	0 00	
3 Dec 10 8 Dec 10	Foreign exchange	EUR	0 00	- 63,219 22	63,392 14	0 00	0 00	172 92	172 92	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>											
Foreign exchange											
23 Sep 10 28 Sep 10	Foreign exchange	EUR	0 00	- 43,890 72	43,410 12	0 00	0 00	- 480 60	- 480 60	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 87 97	88 28	0 00	0 00	0 31	0 31	0 00	
2 Dec 10 7 Dec 10	Foreign exchange	EUR	0 00	- 18,007 70	17,738 66	0 00	0 00	- 269 04	- 269 04	0 00	
1 Dec 10 6 Dec 10	Foreign exchange	EUR	0 00	- 11,482 91	11,207 04	0 00	0 00	- 275 87	- 275 87	0 00	
13 Jul 10 15 Jul 10	Foreign exchange	EUR	0 00	- 65 71	64 91	0 00	0 00	- 0 80	- 0 80	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 237 92	238 74	0 00	0 00	0 82	0 82	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 863 72	866 70	0 00	0 00	2 98	2 98	0 00	
15 Dec 10 17 Dec 10	Foreign exchange	EUR	0 00	- 32 70	32 76	0 00	0 00	0 06	0 06	0 00	
7 Dec 10 10 Dec 10	Foreign exchange	EUR	0 00	- 20,070 65	20,247 34	0 00	0 00	176 69	176 69	0 00	
14 Dec 10 16 Dec 10	Foreign exchange	EUR	0 00	- 911 70	914 85	0 00	0 00	3 15	3 15	0 00	
13 Jul 10 15 Jul 10	Foreign exchange	EUR	0 00	- 44.45	43 91	0 00	0 00	- 0 54	- 0 54	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
13 Dec 10 16 Dec 10	Foreign exchange EUR	0.00	- 4,826.19	4,811.35	0.00	0.00	- 14.84	- 14.84	0.00
14 Dec 10 16 Dec 10	Foreign exchange EUR	0.00	- 57.18	57.38	0.00	0.00	0.20	0.20	0.00
1 Jul 10 6 Jul 10	Foreign exchange EUR	0.00	- 346,297.32	345,261.06	0.00	0.00	- 1,036.26	- 1,036.26	0.00
Total Euro sales			- 779,982.36	777,859.10	0.00	0.00	- 2,123.26	- 2,123.26	0.00
Hong Kong dollar sales									
11 Oct 10 13 Oct 10	Foreign exchange HKD	0.00	- 233.62	233.34	0.00	0.00	- 0.28	- 0.28	0.00
6 Sep 10 8 Sep 10	Foreign exchange HKD	0.00	- 1,682.77	1,680.31	0.00	0.00	- 2.46	- 2.46	0.00
Total Hong Kong dollar sales			- 1,916.39	1,913.65	0.00	0.00	- 2.74	- 2.74	0.00
Japanese yen sales									
24 Nov 10 29 Nov 10	Foreign exchange JPY	0.00	- 123,167.67	124,202.20	0.00	0.00	1,034.53	1,034.53	0.00
1 Jul 10 6 Jul 10	Foreign exchange JPY	0.00	- 27,305.24	27,309.91	0.00	0.00	4.67	4.67	0.00
Total Japanese yen sales			- 150,472.91	151,512.11	0.00	0.00	1,039.20	1,039.20	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total		
					Market Short Term	Long Term		Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
Singapore dollar sales										
5 Aug 10 11 Aug 10	Foreign exchange SGD	0 00	- 87,313 72	87,504 00	0 00	0 00	190 28	190 28	0 00	
15 Oct 10 19 Oct 10	Foreign exchange SGD	0 00	- 8 27	8 27	0 00	0 00	0 00	0 00	0 00	
Total Singapore dollar sales			- 87,321.99	87,512.27	0.00	0.00	190.28	190.28	0.00	
Swedish krona sales										
1 Jul 10 6 Jul 10	Foreign exchange SEK	0 00	- 75,195 47	74,603 47	0 00	0 00	- 592 00	- 592 00	0 00	
Total Swedish krona sales			- 75,195.47	74,603.47	0.00	0.00	- 592.00	- 592.00	0.00	
Swiss franc sales										
22 Sep 10 27 Sep 10	Foreign exchange CHF	0 00	- 180,512 62	179,490 30	0 00	0 00	- 1,022 32	- 1,022 32	0 00	
19 Aug 10 24 Aug 10	Foreign exchange CHF	0 00	- 47,209 65	47,702 71	0 00	0 00	493 06	493 06	0 00	
7 Oct 10 12 Oct 10	Foreign exchange CHF	0 00	- 85,468 83	85,318 57	0 00	0 00	- 150 26	- 150 26	0 00	
29 Jul 10 2 Aug 10	Foreign exchange CHF	0 00	- 59,166 92	59,425 35	0 00	0 00	258 43	258 43	0 00	
1 Jul 10 6 Jul 10	Foreign exchange CHF	0 00	- 74,484 09	74,333 73	0 00	0 00	- 150 36	- 150 36	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Total Swiss franc sales			- 446,842.11	446,270.66	0.00	0.00	- 571.45	- 571.45	0.00
United States dollar sales									
23 Sep 10 28 Sep 10	Foreign exchange USD	0.00	- 11,738.18	11,738.18	0.00	0.00	0.00	0.00	0.00
30 Sep 10 5 Oct 10	Foreign exchange USD	0.00	- 61,094.34	61,094.34	0.00	0.00	0.00	0.00	0.00
2 Aug 10 5 Aug 10	Foreign exchange USD	0.00	- 2,812.69	2,812.69	0.00	0.00	0.00	0.00	0.00
28 Jun 10 1 Jul 10	Foreign exchange USD	0.00	- 23,026.94	23,026.94	0.00	0.00	0.00	0.00	0.00
5 Aug 10 10 Aug 10	Foreign exchange USD	0.00	- 2,918.38	2,918.38	0.00	0.00	0.00	0.00	0.00
7 Jul 10 12 Jul 10	Foreign exchange USD	0.00	- 34,897.39	34,897.39	0.00	0.00	0.00	0.00	0.00
10 Dec 10 15 Dec 10	Foreign exchange USD	0.00	- 7,183.20	7,183.20	0.00	0.00	0.00	0.00	0.00
26 Nov 10 1 Dec 10	Foreign exchange USD	0.00	- 23,957.74	23,957.74	0.00	0.00	0.00	0.00	0.00
3 Sep 10 8 Sep 10	Foreign exchange USD	0.00	- 7,741.50	7,741.50	0.00	0.00	0.00	0.00	0.00
18 Aug 10 23 Aug 10	Foreign exchange USD	0.00	- 21,205.21	21,205.21	0.00	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total	
						Market Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
10 Sep 10 15 Sep 10	Foreign exchange	USD	0 00	- 2,773 44	2,773 44	0 00	0 00	0 00	0 00	0 00
14 Oct 10 19 Oct 10	Foreign exchange	USD	0 00	- 27,708 79	27,708 79	0 00	0 00	0 00	0 00	0 00
20 Aug 10 25 Aug 10	Foreign exchange	USD	0 00	- 5,668 97	5,668 97	0 00	0 00	0 00	0 00	0 00
27 Jul 10 29 Jul 10	Foreign exchange	USD	0 00	- 3,935 69	3,935 69	0 00	0 00	0 00	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange	USD	0 00	- 14,931 92	14,931 92	0 00	0 00	0 00	0 00	0 00
29 Jul 10 2 Aug 10	Foreign exchange	USD	0 00	- 31,309 18	31,309 18	0 00	0 00	0 00	0 00	0 00
27 Sep 10 30 Sep 10	Foreign exchange	USD	0 00	- 10,993 94	10,993 94	0 00	0 00	0 00	0 00	0 00
30 Sep 10 5 Oct 10	Foreign exchange	USD	0 00	- 41,934 74	41,934 74	0 00	0 00	0 00	0 00	0 00
7 Jul 10 12 Jul 10	Foreign exchange	USD	0 00	- 60,794 69	60,794 69	0 00	0 00	0 00	0 00	0 00
9 Jul 10 13 Jul 10	Foreign exchange	USD	0 00	- 9,347 59	9,347 59	0 00	0 00	0 00	0 00	0 00
18 Aug 10 23 Aug 10	Foreign exchange	USD	0 00	- 2,887 55	2,887 55	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange										
Foreign exchange										
29 Nov 10 2 Dec 10	Foreign exchange	USD	0 00	- 23,951 24	23,951 24	0 00	0 00	0 00	0 00	0 00
30 Nov 10 2 Dec 10	Foreign exchange	USD	0 00	- 3,770 47	3,770 47	0 00	0 00	0 00	0 00	0 00
1 Oct 10 6 Oct 10	Foreign exchange	USD	0 00	- 36,895 13	36,895 13	0 00	0 00	0 00	0 00	0 00
16 Aug 10 19 Aug 10	Foreign exchange	USD	0 00	- 2,845 50	2,845 50	0 00	0 00	0 00	0 00	0 00
23 Jul 10 28 Jul 10	Foreign exchange	USD	0 00	- 2,804 36	2,804 36	0 00	0 00	0 00	0 00	0 00
17 Aug 10 20 Aug 10	Foreign exchange	USD	0 00	- 2,882 88	2,882 88	0 00	0 00	0 00	0 00	0 00
26 Jul 10 29 Jul 10	Foreign exchange	USD	0 00	- 2,846 05	2,846 05	0 00	0 00	0 00	0 00	0 00
8 Jul 10 9 Jul 10	Foreign exchange	USD	0 00	- 14,142 59	14,142 59	0 00	0 00	0 00	0 00	0 00
26 Jul 10 28 Jul 10	Foreign exchange	USD	0 00	- 9,392 69	9,392 69	0 00	0 00	0 00	0 00	0 00
6 Aug 10 11 Aug 10	Foreign exchange	USD	0 00	- 2,912 43	2,912 43	0 00	0 00	0 00	0 00	0 00
10 Aug 10 13 Aug 10	Foreign exchange	USD	0 00	- 2,880 14	2,880 14	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
11 Aug 10 16 Aug 10	Foreign exchange USD	0 00	- 5,701 44	5,701 44	0 00	0 00	0 00	0 00	0 00
4 Nov 10 5 Nov 10	Foreign exchange USD	0 00	- 41,631 77	41,631 77	0 00	0 00	0 00	0 00	0 00
20 Aug 10 24 Aug 10	Foreign exchange USD	0 00	- 3,845 30	3,845 30	0 00	0 00	0 00	0 00	0 00
8 Dec 10 13 Dec 10	Foreign exchange USD	0 00	- 6,704 50	6,704 50	0 00	0 00	0 00	0 00	0 00
29 Jun 10 2 Jul 10	Foreign exchange USD	0 00	- 16,812 38	16,812 38	0 00	0 00	0 00	0 00	0 00
7 Jul 10 12 Jul 10	Foreign exchange USD	0 00	- 48,970 24	48,970 24	0 00	0 00	0 00	0 00	0 00
23 Jul 10 27 Jul 10	Foreign exchange USD	0 00	- 11,636 82	11,636 82	0 00	0 00	0 00	0 00	0 00
6 Sep 10 9 Sep 10	Foreign exchange USD	0 00	- 57,361 97	57,361 97	0 00	0 00	0 00	0 00	0 00
7 Sep 10 10 Sep 10	Foreign exchange USD	0 00	- 2,759 20	2,759 20	0 00	0 00	0 00	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange USD	0 00	- 247 74	247 74	0 00	0 00	0 00	0 00	0 00
27 Aug 10 1 Sep 10	Foreign exchange USD	0 00	- 20,032 14	20,032 14	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss		Translation	Total	
						Market Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
28 Sep 10 1 Oct 10	Foreign exchange	USD	0 00	- 13,797 43	13,797 43	0 00	0 00	0 00	0 00	0 00
9 Sep 10 14 Sep 10	Foreign exchange	USD	0 00	- 5,466 81	5,466 81	0 00	0 00	0 00	0 00	0 00
2 Sep 10 7 Sep 10	Foreign exchange	USD	0 00	- 37,531 91	37,531 91	0 00	0 00	0 00	0 00	0 00
21 Jul 10 26 Jul 10	Foreign exchange	USD	0 00	- 2,794 99	2,794 99	0 00	0 00	0 00	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange	USD	0 00	- 11,688 45	11,688 45	0 00	0 00	0 00	0 00	0 00
13 Jul 10 16 Jul 10	Foreign exchange	USD	0 00	- 2,853 59	2,853 59	0 00	0 00	0 00	0 00	0 00
22 Jul 10 26 Jul 10	Foreign exchange	USD	0 00	- 19,317 41	19,317 41	0 00	0 00	0 00	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange	USD	0 00	- 13,051 30	13,051 30	0 00	0 00	0 00	0 00	0 00
10 Dec 10 15 Dec 10	Foreign exchange	USD	0 00	- 19,713 51	19,713 51	0 00	0 00	0 00	0 00	0 00
24 Aug 10 27 Aug 10	Foreign exchange	USD	0 00	- 21,903 73	21,903 73	0 00	0 00	0 00	0 00	0 00
29 Sep 10 4 Oct 10	Foreign exchange	USD	0 00	- 67,728 19	67,728 19	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss		Total		
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
16 Jul 10 22 Jul 10	Foreign exchange	USD	0 00	- 8,539 49	8,539 49	0 00	0 00	0 00	0 00	0 00
12 Aug 10 16 Aug 10	Foreign exchange	USD	0 00	- 9,555 22	9,555 22	0 00	0 00	0 00	0 00	0 00
3 Dec 10 7 Dec 10	Foreign exchange	USD	0 00	- 72,527 62	72,527 62	0 00	0 00	0 00	0 00	0 00
5 Jul 10 8 Jul 10	Foreign exchange	USD	0 00	- 2,792 49	2,792 49	0 00	0 00	0 00	0 00	0 00
15 Jul 10 21 Jul 10	Foreign exchange	USD	0 00	- 5,731 46	5,731 46	0 00	0 00	0 00	0 00	0 00
27 Sep 10 30 Sep 10	Foreign exchange	USD	0 00	- 8,247 74	8,247 74	0 00	0 00	0 00	0 00	0 00
28 Jul 10 2 Aug 10	Foreign exchange	USD	0 00	- 65,908 18	65,908 18	0 00	0 00	0 00	0 00	0 00
28 Jun 10 1 Jul 10	Foreign exchange	USD	0 00	- 5,572 54	5,572 54	0 00	0 00	0 00	0 00	0 00
24 Aug 10 27 Aug 10	Foreign exchange	USD	0 00	- 2,806 75	2,806 75	0 00	0 00	0 00	0 00	0 00
30 Jun 10 2 Jul 10	Foreign exchange	USD	0 00	- 13,250 66	13,250 66	0 00	0 00	0 00	0 00	0 00
15 Dec 10 20 Dec 10	Foreign exchange	USD	0 00	- 11,083 71	11,083 71	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
26 Jul 10 28 Jul 10	Foreign exchange USD	0 00	- 3,903 40	3,903 40	0 00	0 00	0 00	0 00	0 00
4 Oct 10 7 Oct 10	Foreign exchange USD	0 00	- 9,507 46	9,507 46	0 00	0 00	0 00	0 00	0 00
8 Sep 10 13 Sep 10	Foreign exchange USD	0 00	- 5,467 44	5,467 44	0 00	0 00	0 00	0 00	0 00
21 Jul 10 23 Jul 10	Foreign exchange USD	0 00	- 4,589 11	4,589 11	0 00	0 00	0 00	0 00	0 00
15 Dec 10 20 Dec 10	Foreign exchange USD	0 00	- 203 53	203 53	0 00	0 00	0 00	0 00	0 00
19 Aug 10 23 Aug 10	Foreign exchange USD	0 00	- 70,375 05	70,375 05	0 00	0 00	0 00	0 00	0 00
11 Aug 10 13 Aug 10	Foreign exchange USD	0 00	- 4,914 00	4,914 00	0 00	0 00	0 00	0 00	0 00
3 Aug 10 6 Aug 10	Foreign exchange USD	0 00	- 2,906 18	2,906 18	0 00	0 00	0 00	0 00	0 00
9 Jul 10 14 Jul 10	Foreign exchange USD	0 00	- 9,010 29	9,010 29	0 00	0 00	0 00	0 00	0 00
22 Jul 10 26 Jul 10	Foreign exchange USD	0 00	- 3,852 06	3,852 06	0 00	0 00	0 00	0 00	0 00
4 Aug 10 9 Aug 10	Foreign exchange USD	0 00	- 2,897 22	2,897 22	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss		Total		
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
30 Jul 10 4 Aug 10	Foreign exchange	USD	0 00	- 5,606 15	5,606 15	0 00	0 00	0 00	0 00	0 00
28 Jul 10 30 Jul 10	Foreign exchange	USD	0 00	- 4,733 14	4,733 14	0 00	0 00	0 00	0 00	0 00
13 Aug 10 18 Aug 10	Foreign exchange	USD	0 00	- 2,774 12	2,774 12	0 00	0 00	0 00	0 00	0 00
25 Nov 10 30 Nov 10	Foreign exchange	USD	0 00	- 19,365 34	19,365 34	0 00	0 00	0 00	0 00	0 00
27 Jul 10 29 Jul 10	Foreign exchange	USD	0 00	- 4,740 13	4,740 13	0 00	0 00	0 00	0 00	0 00
1 Oct 10 6 Oct 10	Foreign exchange	USD	0 00	- 11,049 50	11,049 50	0 00	0 00	0 00	0 00	0 00
24 Nov 10 29 Nov 10	Foreign exchange	USD	0 00	- 19,352 98	19,352 98	0 00	0 00	0 00	0 00	0 00
22 Jul 10 27 Jul 10	Foreign exchange	USD	0 00	- 2,782 42	2,782 42	0 00	0 00	0 00	0 00	0 00
9 Jul 10 14 Jul 10	Foreign exchange	USD	0 00	- 2,796 64	2,796 64	0 00	0 00	0 00	0 00	0 00
21 Jul 10 23 Jul 10	Foreign exchange	USD	0 00	- 3,828 55	3,828 55	0 00	0 00	0 00	0 00	0 00
8 Jul 10 12 Jul 10	Foreign exchange	USD	0 00	- 47,414 35	47,414 35	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
23 Nov 10 26 Nov 10	Foreign exchange	USD	0 00	- 12,028 85	12,028 85	0 00	0 00	0 00	0 00	0 00
22 Jul 10 26 Jul 10	Foreign exchange	USD	0 00	- 9,186 38	9,186 38	0 00	0 00	0 00	0 00	0 00
14 Jul 10 20 Jul 10	Foreign exchange	USD	0 00	- 2,906 48	2,906 48	0 00	0 00	0 00	0 00	0 00
12 Aug 10 17 Aug 10	Foreign exchange	USD	0 00	- 5,549 64	5,549 64	0 00	0 00	0 00	0 00	0 00
8 Jul 10 12 Jul 10	Foreign exchange	USD	0 00	- 33,705 28	33,705 28	0 00	0 00	0 00	0 00	0 00
2 Sep 10 7 Sep 10	Foreign exchange	USD	0 00	- 10,080 34	10,080 34	0 00	0 00	0 00	0 00	0 00
16 Dec 10 21 Dec 10	Foreign exchange	USD	0 00	- 90,878 76	90,878 76	0 00	0 00	0 00	0 00	0 00
7 Jul 10 12 Jul 10	Foreign exchange	USD	0 00	- 2,845 35	2,845 35	0 00	0 00	0 00	0 00	0 00
9 Jul 10 13 Jul 10	Foreign exchange	USD	0 00	- 38,444 09	38,444 09	0 00	0 00	0 00	0 00	0 00
30 Jun 10 2 Jul 10	Foreign exchange	USD	0 00	- 5,530 23	5,530 23	0 00	0 00	0 00	0 00	0 00
27 Sep 10 29 Sep 10	Foreign exchange	USD	0 00	- 27,604 67	27,604 67	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
20 Jul 10 23 Jul 10	Foreign exchange USD	0 00	- 5,583 06	5,583 06	0 00	0 00	0 00	0 00	0 00
27 Sep 10 30 Sep 10	Foreign exchange USD	0 00	- 87,491 28	87,491 28	0 00	0 00	0 00	0 00	0 00
Total United States dollar sales			- 1,725,655.70	1,725,655.70	0.00	0.00	0.00	0.00	0.00
Australian dollar purchases									
14 Oct 10 19 Oct 10	Foreign exchange AUD	0 00	27,568 38	- 27,708.79	0 00	0 00	- 140 41	- 140 41	0 00
16 Dec 10 21 Dec 10	Foreign exchange AUD	0 00	91,214 42	- 90,878 76	0 00	0 00	335 66	335 66	0 00
Total Australian dollar purchases			118,782.80	- 118,587.55	0.00	0.00	195.25	195.25	0.00
British pound sterling purchases									
7 Jul 10 12 Jul 10	Foreign exchange GBP	0 00	34,673 64	- 34,897 39	0 00	0 00	- 223 75	- 223 75	0 00
10 Dec 10 15 Dec 10	Foreign exchange GBP	0 00	7,167 53	- 7,183 20	0 00	0 00	- 15 67	- 15 67	0 00
18 Aug 10 23 Aug 10	Foreign exchange GBP	0 00	21,003 41	- 21,205 21	0 00	0 00	- 201 80	- 201 80	0 00
29 Nov 10 2 Dec 10	Foreign exchange GBP	0 00	14,908 46	- 14,931 92	0 00	0 00	- 23 46	- 23 46	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
29 Jul 10 2 Aug 10	Foreign exchange GBP	0 00	31,391 36	- 31,309 18	0 00	0 00	82 18	82 18	0 00	0 00
30 Nov 10 2 Dec 10	Foreign exchange GBP	0 00	3,764 54	- 3,770 47	0 00	0 00	- 5 93	- 5 93	0 00	0 00
4 Nov 10 5 Nov 10	Foreign exchange GBP	0 00	41,597 28	- 41,631 77	0 00	0 00	- 34 49	- 34 49	0 00	0 00
20 Aug 10 24 Aug 10	Foreign exchange GBP	0 00	3,837 26	- 3,845 30	0 00	0 00	- 8 04	- 8 04	0 00	0 00
8 Dec 10 13 Dec 10	Foreign exchange GBP	0 00	6,688 83	- 6,704 50	0 00	0 00	- 15 67	- 15 67	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange GBP	0 00	247 35	- 247 74	0 00	0 00	- 0 39	- 0 39	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange GBP	0 00	11,670 09	- 11,688 45	0 00	0 00	- 18 36	- 18 36	0 00	0 00
29 Nov 10 2 Dec 10	Foreign exchange GBP	0 00	13,030 80	- 13,051 30	0 00	0 00	- 20 50	- 20 50	0 00	0 00
10 Dec 10 15 Dec 10	Foreign exchange GBP	0 00	19,670 52	- 19,713 51	0 00	0 00	- 42 99	- 42 99	0 00	0 00
28 Jul 10 2 Aug 10	Foreign exchange GBP	0 00	66,280 61	- 65,908 18	0 00	0 00	372 43	372 43	0 00	0 00
15 Dec 10 20 Dec 10	Foreign exchange GBP	0 00	10,943 64	- 11,083 71	0 00	0 00	- 140 07	- 140 07	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
15 Dec 10 20 Dec 10	Foreign exchange GBP	0 00	200 96	- 203 53	0 00	0 00	- 2 57	- 2 57		0 00
8 Jul 10 12 Jul 10	Foreign exchange GBP	0 00	47,275 12	- 47,414 35	0 00	0 00	- 139 23	- 139 23		0 00
23 Nov 10 26 Nov 10	Foreign exchange GBP	0 00	11,897 13	- 12,028 85	0 00	0 00	- 131 72	- 131 72		0 00
Total British pound sterling purchases			346,248.53	- 346,818.56	0.00	0.00	- 570.03	- 570.03		0.00
Canadian dollar purchases										
3 Sep 10 8 Sep 10	Foreign exchange CAD	0 00	7,704 81	- 7,741 50	0 00	0 00	- 36 69	- 36 69		0 00
27 Jul 10 29 Jul 10	Foreign exchange CAD	0 00	3,894 51	- 3,935 69	0 00	0 00	- 41 18	- 41 18		0 00
26 Jul 10 28 Jul 10	Foreign exchange CAD	0 00	9,366 34	- 9,392 69	0 00	0 00	- 26 35	- 26 35		0 00
23 Jul 10 27 Jul 10	Foreign exchange CAD	0 00	11,687 02	- 11,636 82	0 00	0 00	50 20	50 20		0 00
6 Sep 10 9 Sep 10	Foreign exchange CAD	0 00	57,259 62	- 57,361 97	0 00	0 00	- 102 35	- 102 35		0 00
2 Sep 10 7 Sep 10	Foreign exchange CAD	0 00	38,181 01	- 37,531 91	0 00	0 00	649 10	649 10		0 00
22 Jul 10 26 Jul 10	Foreign exchange CAD	0 00	19,265 37	- 19,317 41	0 00	0 00	- 52 04	- 52 04		0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
24 Aug 10 27 Aug 10	Foreign exchange CAD	0 00	22,056 56	- 21,903 73	0 00	0 00	152 83	152 83	0 00	0 00
12 Aug 10 16 Aug 10	Foreign exchange CAD	0 00	9,595 72	- 9,555 22	0 00	0 00	40 50	40 50	0 00	0 00
27 Sep 10 30 Sep 10	Foreign exchange CAD	0 00	8,173 83	- 8,247 74	0 00	0 00	- 73.91	- 73 91	0 00	0 00
26 Jul 10 28 Jul 10	Foreign exchange CAD	0 00	3,892 46	- 3,903 40	0 00	0 00	- 10 94	- 10 94	0 00	0 00
21 Jul 10 23 Jul 10	Foreign exchange CAD	0 00	4,580 06	- 4,589 11	0 00	0 00	- 9 05	- 9 05	0 00	0 00
11 Aug 10 13 Aug 10	Foreign exchange CAD	0 00	4,867 51	- 4,914 00	0 00	0 00	- 46 49	- 46 49	0 00	0 00
9 Jul 10 14 Jul 10	Foreign exchange CAD	0 00	9,000 68	- 9,010 29	0 00	0 00	- 9 61	- 9 61	0 00	0 00
22 Jul 10 26 Jul 10	Foreign exchange CAD	0 00	3,841 68	- 3,852 06	0 00	0 00	- 10 38	- 10 38	0 00	0 00
28 Jul 10 30 Jul 10	Foreign exchange CAD	0 00	4,721 47	- 4,733 14	0 00	0 00	- 11 67	- 11 67	0 00	0 00
27 Jul 10 29 Jul 10	Foreign exchange CAD	0 00	4,690 54	- 4,740 13	0 00	0 00	- 49 59	- 49 59	0 00	0 00
21 Jul 10 23 Jul 10	Foreign exchange CAD	0 00	3,821 00	- 3,828 55	0 00	0 00	- 7 55	- 7 55	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
22 Jul 10 26 Jul 10	Foreign exchange CAD	0 00	9,161 63	- 9,186 38	0 00	0 00	- 24 75	- 24 75	0 00	
8 Jul 10 12 Jul 10	Foreign exchange CAD	0 00	34,027 09	- 33,705 28	0 00	0 00	321 81	321 81	0 00	
9 Jul 10 13 Jul 10	Foreign exchange CAD	0 00	38,334 63	- 38,444 09	0 00	0 00	- 109 46	- 109 46	0 00	
27 Sep 10 29 Sep 10	Foreign exchange CAD	0 00	27,351.94	- 27,604 67	0 00	0 00	- 252 73	- 252 73	0 00	
Total Canadian dollar purchases			335,475.48	- 335,135.78	0.00	0.00	339.70	339.70	0.00	
Euro purchases										
28 Jun 10 1 Jul 10	Foreign exchange EUR	0 00	22,978 17	- 23,026 94	0 00	0 00	- 48 77	- 48 77	0 00	
30 Sep 10 5 Oct 10	Foreign exchange EUR	0 00	42,161 24	- 41,934 74	0 00	0 00	226 50	226 50	0 00	
9 Jul 10 13 Jul 10	Foreign exchange EUR	0 00	9,293 68	- 9,347 59	0 00	0 00	- 53 91	- 53 91	0 00	
8 Jul 10 9 Jul 10	Foreign exchange EUR	0 00	14,167 17	- 14,142 59	0 00	0 00	24 58	24 58	0 00	
29 Jun 10 2 Jul 10	Foreign exchange EUR	0 00	17,146 92	- 16,812 38	0 00	0 00	334 54	334.54	0 00	
7 Jul 10 12 Jul 10	Foreign exchange EUR	0 00	48,925 70	- 48,970 24	0 00	0 00	- 44 54	- 44 54	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
3 Dec 10 7 Dec 10	Foreign exchange EUR	0 00	72,015 40	- 72,527 62	0 00	0 00	- 512 22	- 512 22		0 00
30 Jun 10 2 Jul 10	Foreign exchange EUR	0 00	13,434 03	- 13,250 66	0 00	0 00	183 37	183 37		0 00
19 Aug 10 23 Aug 10	Foreign exchange EUR	0 00	69,269 30	- 70,375 05	0 00	0 00	- 1,105 75	- 1,105 75		0 00
27 Sep 10 30 Sep 10	Foreign exchange EUR	0 00	88,322 61	- 87,491 28	0 00	0 00	831 33	831 33		0 00
Total Euro purchases			397,714.22	- 397,879.09	0.00	0.00	- 164.87	- 164.87		0.00
Japanese yen purchases										
2 Aug 10 5 Aug 10	Foreign exchange JPY	0 00	2,814.48	- 2,812 69	0 00	0 00	1 79	1 79		0 00
5 Aug 10 10 Aug 10	Foreign exchange JPY	0 00	2,919 57	- 2,918 38	0 00	0 00	1 19	1 19		0 00
26 Nov 10 1 Dec 10	Foreign exchange JPY	0 00	24,009 22	- 23,957 74	0 00	0 00	51 48	51 48		0 00
10 Sep 10 15 Sep 10	Foreign exchange JPY	0 00	2,805 33	- 2,773 44	0 00	0 00	31 89	31 89		0 00
20 Aug 10 25 Aug 10	Foreign exchange JPY	0 00	5,760 43	- 5,668 97	0 00	0 00	91 46	91 46		0 00
27 Sep 10 30 Sep 10	Foreign exchange JPY	0 00	11,060 98	- 10,993 94	0 00	0 00	67 04	67 04		0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
18 Aug 10 23 Aug 10	Foreign exchange JPY	0 00	2,872 73	- 2,887 55	0 00	0 00	- 14 82	- 14 82		0 00
29 Nov 10 2 Dec 10	Foreign exchange JPY	0 00	23,973 99	- 23,951 24	0 00	0 00	22 75	22 75		0 00
16 Aug 10 19 Aug 10	Foreign exchange JPY	0 00	2,842 17	- 2,845 50	0 00	0 00	- 3 33	- 3 33		0 00
23 Jul 10 28 Jul 10	Foreign exchange JPY	0 00	2,792 23	- 2,804 36	0 00	0 00	- 12 13	- 12 13		0 00
17 Aug 10 20 Aug 10	Foreign exchange JPY	0 00	2,891 36	- 2,882 88	0 00	0 00	8 48	8 48		0 00
26 Jul 10 29 Jul 10	Foreign exchange JPY	0 00	2,822 97	- 2,846 05	0 00	0 00	- 23 08	- 23 08		0 00
6 Aug 10 11 Aug 10	Foreign exchange JPY	0 00	2,887 49	- 2,912 43	0 00	0 00	- 24 94	- 24 94		0 00
10 Aug 10 13 Aug 10	Foreign exchange JPY	0 00	2,856 85	- 2,880 14	0 00	0 00	- 23 29	- 23 29		0 00
11 Aug 10 16 Aug 10	Foreign exchange JPY	0 00	5,612 30	- 5,701.44	0 00	0 00	- 89 14	- 89 14		0 00
7 Sep 10 10 Sep 10	Foreign exchange JPY	0 00	2,752 12	- 2,759 20	0 00	0 00	- 7 08	- 7 08		0 00
27 Aug 10 1 Sep 10	Foreign exchange JPY	0 00	20,263 55	- 20,032 14	0 00	0 00	231 41	231 41		0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
28 Sep 10 1 Oct 10	Foreign exchange JPY	0 00	13,835 42	- 13,797 43	0 00	0 00	37 99	37 99	0 00	0 00
9 Sep 10 14 Sep 10	Foreign exchange JPY	0 00	5,464 20	- 5,466 81	0 00	0 00	- 2 61	- 2 61	0 00	0 00
21 Jul 10 26 Jul 10	Foreign exchange JPY	0 00	2,784 10	- 2,794 99	0 00	0 00	- 10 89	- 10 89	0 00	0 00
13 Jul 10 16 Jul 10	Foreign exchange JPY	0 00	2,877 74	- 2,853 59	0 00	0 00	24 15	24 15	0 00	0 00
16 Jul 10 22 Jul 10	Foreign exchange JPY	0 00	8,459 17	- 8,539 49	0 00	0 00	- 80 32	- 80 32	0 00	0 00
5 Jul 10 8 Jul 10	Foreign exchange JPY	0 00	2,812 33	- 2,792 49	0 00	0 00	19 84	19 84	0 00	0 00
15 Jul 10 21 Jul 10	Foreign exchange JPY	0 00	5,753 20	- 5,731 46	0 00	0 00	21 74	21 74	0 00	0 00
28 Jun 10 1 Jul 10	Foreign exchange JPY	0 00	5,614 10	- 5,572 54	0 00	0 00	41 56	41 56	0 00	0 00
24 Aug 10 27 Aug 10	Foreign exchange JPY	0 00	2,777 56	- 2,806 75	0 00	0 00	- 29 19	- 29 19	0 00	0 00
8 Sep 10 13 Sep 10	Foreign exchange JPY	0 00	5,437 59	- 5,467 44	0 00	0 00	- 29 85	- 29 85	0 00	0 00
3 Aug 10 6 Aug 10	Foreign exchange JPY	0 00	2,901 44	- 2,906 18	0 00	0 00	- 4 74	- 4 74	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
4 Aug 10 9 Aug 10	Foreign exchange JPY	0 00	2,915 26	- 2,897 22	0 00	0 00	18 04	18 04	0 00	0 00
30 Jul 10 4 Aug 10	Foreign exchange JPY	0 00	5,618 56	- 5,606 15	0 00	0 00	12 41	12,41	0 00	0 00
13 Aug 10 18 Aug 10	Foreign exchange JPY	0 00	2,781 26	- 2,774 12	0 00	0 00	7 14	7 14	0 00	0 00
25 Nov 10 30 Nov 10	Foreign exchange JPY	0 00	19,151 91	- 19,365 34	0 00	0 00	- 213 43	- 213 43	0 00	0 00
24 Nov 10 29 Nov 10	Foreign exchange JPY	0 00	19,171 06	- 19,352 98	0 00	0 00	- 181 92	- 181 92	0 00	0 00
22 Jul 10 27 Jul 10	Foreign exchange JPY	0 00	2,763 61	- 2,782 42	0 00	0 00	- 18 81	- 18 81	0 00	0 00
9 Jul 10 14 Jul 10	Foreign exchange JPY	0 00	2,809 34	- 2,796 64	0 00	0 00	12 70	12 70	0 00	0 00
14 Jul 10 20 Jul 10	Foreign exchange JPY	0 00	2,959 30	- 2,906 48	0 00	0 00	52 82	52 82	0 00	0 00
12 Aug 10 17 Aug 10	Foreign exchange JPY	0 00	5,556 15	- 5,549 64	0 00	0 00	6 51	6 51	0 00	0 00
2 Sep 10 7 Sep 10	Foreign exchange JPY	0 00	10,099 49	- 10,080 34	0 00	0 00	19 15	19 15	0 00	0 00
7 Jul 10 12 Jul 10	Foreign exchange JPY	0 00	2,802.42	- 2,845 35	0 00	0 00	- 42 93	- 42 93	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
30 Jun 10 2 Jul 10	Foreign exchange JPY	0 00	5,621 70	- 5,530 23	0 00	0 00	91 47	91 47	0 00
20 Jul 10 23 Jul 10	Foreign exchange JPY	0 00	5,566 07	- 5,583 06	0 00	0 00	- 16 99	- 16 99	0 00
Total Japanese yen purchases			268,470.75	- 268,427.23	0.00	0.00	43.52	43.52	0.00
Swiss franc purchases									
23 Sep 10 28 Sep 10	Foreign exchange CHF	0 00	11,716 70	- 11,738 18	0 00	0 00	- 21 48	- 21 48	0 00
30 Sep 10 5 Oct 10	Foreign exchange CHF	0 00	61,744 18	- 61,094 34	0 00	0 00	649 84	649 84	0 00
7 Jul 10 12 Jul 10	Foreign exchange CHF	0 00	60,550 35	- 60,794 69	0 00	0 00	- 244 34	- 244 34	0 00
1 Oct 10 6 Oct 10	Foreign exchange CHF	0 00	37,283 02	- 36,895 13	0 00	0 00	387 89	387 89	0 00
29 Sep 10 4 Oct 10	Foreign exchange CHF	0 00	67,819 85	- 67,728 19	0 00	0 00	91 66	91 66	0 00
4 Oct 10 7 Oct 10	Foreign exchange CHF	0 00	9,593.82	- 9,507 46	0 00	0 00	86 36	86 36	0 00
1 Oct 10 6 Oct 10	Foreign exchange CHF	0 00	11,158 80	- 11,049 50	0 00	0 00	109 30	109 30	0 00
Total Swiss franc purchases			259,866.72	- 258,807.49	0.00	0.00	1,059.23	1,059.23	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
United States dollar purchases										
18 Oct 10 20 Oct 10	Foreign exchange	USD	0 00	315 00	- 315 00	0 00	0 00	0 00	0 00	0 00
22 Sep 10 27 Sep 10	Foreign exchange	USD	0 00	179,490 30	- 179,490 30	0 00	0 00	0 00	0 00	0 00
1 Jul 10 2 Jul 10	Foreign exchange	USD	0 00	84 31	- 84 31	0 00	0 00	0 00	0 00	0 00
5 Aug 10 11 Aug 10	Foreign exchange	USD	0 00	87,504 00	- 87,504 00	0 00	0 00	0 00	0 00	0 00
19 Aug 10 24 Aug 10	Foreign exchange	USD	0 00	47,702 71	- 47,702 71	0 00	0 00	0 00	0 00	0 00
20 Sep 10 22 Sep 10	Foreign exchange	USD	0 00	59,063.97	- 59,063 97	0 00	0 00	0 00	0 00	0 00
11 Oct 10 13 Oct 10	Foreign exchange	USD	0 00	233 34	- 233 34	0 00	0 00	0 00	0 00	0 00
22 Sep 10 27 Sep 10	Foreign exchange	USD	0 00	14,806 77	- 14,806 77	0 00	0 00	0 00	0 00	0 00
23 Sep 10 28 Sep 10	Foreign exchange	USD	0 00	15,093 85	- 15,093 85	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	175 55	- 175 55	0 00	0 00	0 00	0 00	0 00
17 Sep 10 21 Sep 10	Foreign exchange	USD	0 00	103,251.07	- 103,251 07	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
						Market Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange										
Foreign exchange										
1 Nov 10 3 Nov 10	Foreign exchange	USD	0 00	562 26	- 562 26	0 00	0 00	0 00	0 00	0 00
1 Nov 10 3 Nov 10	Foreign exchange	USD	0 00	2,172 35	- 2,172 35	0 00	0 00	0 00	0 00	0 00
8 Dec 10 13 Dec 10	Foreign exchange	USD	0 00	43,348 91	- 43,348 91	0 00	0 00	0 00	0 00	0 00
16 Dec 10 20 Dec 10	Foreign exchange	USD	0 00	318 12	- 318 12	0 00	0 00	0 00	0 00	0 00
16 Sep 10 20 Sep 10	Foreign exchange	USD	0 00	311 94	- 311 94	0 00	0 00	0 00	0 00	0 00
19 Jul 10 22 Jul 10	Foreign exchange	USD	0 00	63,643 20	- 63,643 20	0 00	0 00	0 00	0 00	0 00
6 Sep 10 8 Sep 10	Foreign exchange	USD	0 00	1,680 31	- 1,680 31	0 00	0 00	0 00	0 00	0 00
19 Aug 10 20 Aug 10	Foreign exchange	USD	0 00	85,717 87	- 85,717 87	0 00	0 00	0 00	0 00	0 00
13 Jul 10 15 Jul 10	Foreign exchange	USD	0 00	24 35	- 24 35	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	526 04	- 526 04	0 00	0 00	0 00	0 00	0 00
9 Dec 10 14 Dec 10	Foreign exchange	USD	0 00	8,045 54	- 8,045 54	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
7 Oct 10 12 Oct 10	Foreign exchange USD	0 00	85,318 57	- 85,318 57	0 00	0 00	0 00	0 00	0 00	0 00
2 Nov 10 5 Nov 10	Foreign exchange USD	0 00	50,258 88	- 50,258 88	0 00	0 00	0 00	0 00	0 00	0 00
15 Dec 10 20 Dec 10	Foreign exchange USD	0 00	3,368 31	- 3,368 31	0 00	0 00	0 00	0 00	0 00	0 00
24 Nov 10 29 Nov 10	Foreign exchange USD	0 00	124,202 20	- 124,202 20	0 00	0 00	0 00	0 00	0 00	0 00
2 Nov 10 5 Nov 10	Foreign exchange USD	0 00	107,796 76	- 107,796 76	0 00	0 00	0 00	0 00	0 00	0 00
16 Nov 10 18 Nov 10	Foreign exchange USD	0 00	315 77	- 315 77	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 10 17 Dec 10	Foreign exchange USD	0 00	9,237 71	- 9,237 71	0 00	0 00	0 00	0 00	0 00	0 00
8 Dec 10 13 Dec 10	Foreign exchange USD	0 00	8,124 52	- 8,124 52	0 00	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange USD	0 00	27,309 91	- 27,309 91	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange USD	0 00	867 50	- 867 50	0 00	0 00	0 00	0 00	0 00	0 00
10 Jan 11 10 Jan 11	Foreign exchange USD	0 00	66 91	- 66 91	0 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>											
Foreign exchange											
1 Dec 10 6 Dec 10	Foreign exchange	USD	0 00	14,269 16	- 14,269 16	0 00	0 00	0 00	0 00	0 00	0 00
22 Sep 10 27 Sep 10	Foreign exchange	USD	0 00	100,435 65	- 100,435 65	0 00	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange	USD	0 00	65,223 61	- 65,223 61	0 00	0 00	0 00	0 00	0 00	0 00
17 Aug 10 19 Aug 10	Foreign exchange	USD	0 00	305 71	- 305 71	0 00	0 00	0 00	0 00	0 00	0 00
3 Dec 10 8 Dec 10	Foreign exchange	USD	0 00	63,392.14	- 63,392 14	0 00	0 00	0 00	0 00	0 00	0 00
15 Oct 10 19 Oct 10	Foreign exchange	USD	0 00	8 27	- 8 27	0 00	0 00	0 00	0 00	0 00	0 00
23 Sep 10 28 Sep 10	Foreign exchange	USD	0 00	43,410 12	- 43,410 12	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	88 28	- 88 28	0 00	0 00	0 00	0 00	0 00	0 00
2 Dec 10 7 Dec 10	Foreign exchange	USD	0 00	17,738 66	- 17,738 66	0 00	0 00	0 00	0 00	0 00	0 00
29 Jul 10 2 Aug 10	Foreign exchange	USD	0 00	59,425 35	- 59,425 35	0 00	0 00	0 00	0 00	0 00	0 00
1 Dec 10 6 Dec 10	Foreign exchange	USD	0 00	11,207 04	- 11,207 04	0 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
28 Sep 10 1 Oct 10	Foreign exchange USD	0 00	32,371 17	- 32,371 17	0 00	0 00	0 00	0 00	0 00	0 00
13 Jul 10 15 Jul 10	Foreign exchange USD	0 00	64 91	- 64 91	0 00	0 00	0 00	0 00	0 00	0 00
3 Dec 10 8 Dec 10	Foreign exchange USD	0 00	140,883 32	- 140,883 32	0 00	0 00	0 00	0 00	0 00	0 00
16 Jul 10 20 Jul 10	Foreign exchange USD	0 00	306 73	- 306 73	0 00	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange USD	0 00	74,333 73	- 74,333 73	0 00	0 00	0 00	0 00	0 00	0 00
2 Nov 10 5 Nov 10	Foreign exchange USD	0 00	3,725 63	- 3,725 63	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange USD	0 00	238 74	- 238 74	0 00	0 00	0 00	0 00	0 00	0 00
12 Aug 10 12 Aug 10	Foreign exchange USD	0 00	171 84	- 171 84	0 00	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange USD	0 00	866 70	- 866 70	0 00	0 00	0 00	0 00	0 00	0 00
23 Sep 10 28 Sep 10	Foreign exchange USD	0 00	38,322 25	- 38,322 25	0 00	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange USD	0 00	74,603 47	- 74,603 47	0 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss		Total		
						Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>										
Foreign exchange										
15 Dec 10 17 Dec 10	Foreign exchange	USD	0 00	32 76	- 32 76	0 00	0 00	0 00	0 00	0 00
7 Dec 10 10 Dec 10	Foreign exchange	USD	0 00	20,247 34	- 20,247 34	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	914 85	- 914 85	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange	USD	0 00	55,837 91	- 55,837 91	0 00	0 00	0 00	0 00	0 00
13 Jul 10 15 Jul 10	Foreign exchange	USD	0 00	43 91	- 43 91	0 00	0 00	0 00	0 00	0 00
13 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	4,811 35	- 4,811 35	0 00	0 00	0 00	0 00	0 00
14 Dec 10 16 Dec 10	Foreign exchange	USD	0 00	57 38	- 57 38	0 00	0 00	0 00	0 00	0 00
5 Nov 10 10 Nov 10	Foreign exchange	USD	0 00	23,011 54	- 23,011 54	0 00	0 00	0 00	0 00	0 00
1 Jul 10 6 Jul 10	Foreign exchange	USD	0 00	345,261 06	- 345,261 06	0 00	0 00	0 00	0 00	0 00
Total United States dollar purchases				2,322,549.38	- 2,322,549.38	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for Foreign exchange								- 4,764.21		
Total L/T translation gain/loss for Foreign exchange								0.00		

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Market Short Term	Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>									
Foreign exchange									
Total realized gains for Foreign exchange					0.00	0.00	10,077.50	10,077.50	0.00
Total realized losses for Foreign exchange					0.00	0.00	- 14,841.71	- 14,841.71	0.00
Total Foreign exchange					- 4,764.21	0.00	0.00	0.00	0.00
Total Foreign Exchange					- 4,764.21	0.00	0.00	- 4,764.21	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
Australian dollar									
6 Jul 10 6 Jul 10	Average Book Cost Adjustment AUD	0 00	55,463 76	- 55,933 93	0 00	0 00	- 470 17	- 470 17	0 00
1 Oct 10 1 Oct 10	Average Book Cost Adjustment AUD	0 00	32,554 41	- 32,342 59	0 00	0 00	211 82	211 82	0 00
19 Oct 10 19 Oct 10	Average Book Cost Adjustment AUD	0 00	- 27,568 38	27,569 77	0 00	0 00	1 39	1 39	0 00
21 Dec 10 21 Dec 10	Average Book Cost Adjustment AUD	0 00	- 91,214 42	91,260 40	0 00	0 00	45 98	45 98	0 00
27 Sep 10 27 Sep 10	Average Book Cost Adjustment AUD	0 00	14,921 92	- 14,743 75	0 00	0 00	178 17	178 17	0 00
8 Dec 10 8 Dec 10	Average Book Cost Adjustment AUD	0 00	141,863 72	- 139,301 82	0 00	0 00	2,561 90	2,561 90	0 00
28 Sep 10 28 Sep 10	Average Book Cost Adjustment AUD	0 00	38,812 47	- 38,602 66	0 00	0 00	209 81	209 81	0 00
5 Nov 10 5 Nov 10	Average Book Cost Adjustment AUD	0 00	109,259 51	- 106,394 33	0 00	0 00	2,865 18	2,865 18	0 00
Total Australian dollar			274,092.99	- 268,488.91	0.00	0.00	5,604.08	5,604.08	0.00
British pound sterling									
2 Aug 10 2 Aug 10	Average Book Cost Adjustment GBP	0 00	- 66,280 61	65,829 88	0 00	0 00	- 450 73	- 450 73	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Total		
					Short Term	Market Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements									
2 Dec 10 2 Dec 10	Average Book Cost Adjustment GBP	0 00	- 11,670 09	11,701 19	0 00	0 00	31 10	31 10	0 00
2 Dec 10 2 Dec 10	Average Book Cost Adjustment GBP	0 00	- 3,764 54	3,774 58	0 00	0 00	10 04	10 04	0 00
5 Nov 10 5 Nov 10	Average Book Cost Adjustment GBP	0 00	51,072 90	- 50,893 99	0 00	0 00	178 91	178 91	0 00
6 Jul 10 6 Jul 10	Average Book Cost Adjustment GBP	0 00	65,314 39	- 64,674 61	0 00	0 00	639 78	639 78	0 00
2 Dec 10 2 Dec 10	Average Book Cost Adjustment GBP	0 00	- 14,908 46	14,948 19	0 00	0 00	39 73	39 73	0 00
13 Dec 10 13 Dec 10	Average Book Cost Adjustment GBP	0 00	- 6,688 83	6,698 78	0 00	0 00	9 95	9 95	0 00
23 Aug 10 23 Aug 10	Average Book Cost Adjustment GBP	0 00	- 21,003 41	21,101 61	0 00	0 00	98 20	98 20	0 00
2 Dec 10 2 Dec 10	Average Book Cost Adjustment GBP	0 00	- 13,030 80	13,065 53	0 00	0 00	34 73	34 73	0 00
20 Dec 10 20 Dec 10	Average Book Cost Adjustment GBP	0 00	- 10,943 64	11,167 55	0 00	0 00	223 91	223.91	0 00
15 Dec 10 15 Dec 10	Average Book Cost Adjustment GBP	0 00	- 7,167 53	7,141 20	0 00	0 00	- 26 33	- 26.33	0 00
5 Nov 10 5 Nov 10	Average Book Cost Adjustment GBP	0 00	3,781 72	- 3,768 47	0 00	0 00	13 25	13 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
20 Dec 10	Average Book Cost Adjustment GBP	0 00	- 200 96	205 07	0 00	0 00	4 11	4 11	0 00
20 Dec 10									
12 Jul 10	Average Book Cost Adjustment GBP	0 00	- 34,673 64	34,924 93	0 00	0 00	251 29	251 29	0 00
12 Jul 10									
10 Nov 10	Average Book Cost Adjustment GBP	0 00	22,892 21	- 23,128 73	0 00	0 00	- 236 52	- 236 52	0 00
10 Nov 10									
12 Jul 10	Average Book Cost Adjustment GBP	0 00	- 47,275 12	47,617 72	0 00	0 00	342 60	342 60	0 00
12 Jul 10									
15 Dec 10	Average Book Cost Adjustment GBP	0 00	- 19,670 52	19,598 24	0 00	0 00	- 72 28	- 72 28	0 00
15 Dec 10									
2 Dec 10	Average Book Cost Adjustment GBP	0 00	- 247 35	248 01	0 00	0 00	0 66	0 66	0 00
2 Dec 10									
24 Aug 10	Average Book Cost Adjustment GBP	0 00	- 3,837 26	3,859 16	0 00	0 00	21 90	21 90	0 00
24 Aug 10									
26 Nov 10	Average Book Cost Adjustment GBP	0 00	- 11,897 13	12,035 27	0 00	0 00	138 14	138 14	0 00
26 Nov 10									
2 Aug 10	Average Book Cost Adjustment GBP	0 00	- 31,391 36	31,177 89	0 00	0 00	- 213 47	- 213 47	0 00
2 Aug 10									
5 Nov 10	Average Book Cost Adjustment GBP	0 00	41,597 28	- 40,994 32	0 00	0 00	602 96	602 96	0 00
5 Nov 10									
Total British pound sterling			- 119,992.75	121,634.68	0.00	0.00	1,641.93	1,641.93	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Canadian dollar									
28 Jul 10 28 Jul 10	Average Book Cost Adjustment CAD	0 00	3,873 16	- 3,900 95	0 00	0 00	- 27 79	- 27 79	0 00
23 Jul 10 23 Jul 10	Average Book Cost Adjustment CAD	0 00	4,509 32	- 4,580 06	0 00	0 00	- 70 74	- 70 74	0 00
20 Aug 10 20 Aug 10	Average Book Cost Adjustment CAD	0 00	85,201 43	- 84,614 14	0 00	0 00	587 29	587 29	0 00
13 Jul 10 13 Jul 10	Average Book Cost Adjustment CAD	0 00	- 38,334 63	37,758 80	0 00	0 00	- 575 83	- 575 83	0 00
28 Jul 10 28 Jul 10	Average Book Cost Adjustment CAD	0 00	11,567 05	- 11,670 98	0 00	0 00	- 103 93	- 103 93	0 00
13 Aug 10 13 Aug 10	Average Book Cost Adjustment CAD	0 00	- 4,867 51	4,960.18	0 00	0 00	92 67	92 67	0 00
30 Jul 10 30 Jul 10	Average Book Cost Adjustment CAD	0 00	4,730 16	- 4,721 47	0 00	0 00	8 69	8 69	0 00
14 Jul 10 14 Jul 10	Average Book Cost Adjustment CAD	0 00	- 9,000 68	8,912 09	0 00	0 00	- 88 59	- 88 59	0 00
8 Sep 10 8 Sep 10	Average Book Cost Adjustment CAD	0 00	7,663 72	- 7,704 81	0 00	0 00	- 41 09	- 41 09	0 00
12 Aug 10 12 Aug 10	Average Book Cost Adjustment CAD	0 00	171 38	- 176 25	0 00	0 00	- 4 87	- 4 87	0 00
19 Aug 10 19 Aug 10	Average Book Cost Adjustment CAD	0 00	311 34	- 309 51	0 00	0 00	1 83	1 83	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
18 Aug 10	Average Book Cost Adjustment CAD	0 00	9,601 27	- 9,595 72	0 00	0 00	5 55	5 55	0 00
18 Aug 10									
29 Jul 10	Average Book Cost Adjustment CAD	0 00	4,680 38	- 4,690 54	0 00	0 00	- 10 16	- 10 16	0 00
29 Jul 10									
20 Oct 10	Average Book Cost Adjustment CAD	0 00	311 37	- 320 32	0 00	0 00	- 8 95	- 8 95	0 00
20 Oct 10									
20 Sep 10	Average Book Cost Adjustment CAD	0 00	311 08	- 313 68	0 00	0 00	- 2 60	- 2 60	0 00
20 Sep 10									
27 Aug 10	Average Book Cost Adjustment CAD	0 00	- 22,056 56	22,114 29	0 00	0 00	57 73	57 73	0 00
27 Aug 10									
29 Jul 10	Average Book Cost Adjustment CAD	0 00	3,886 08	- 3,894 51	0 00	0 00	- 8 43	- 8 43	0 00
29 Jul 10									
29 Sep 10	Average Book Cost Adjustment CAD	0 00	- 27,351 94	27,276 62	0 00	0 00	- 75 32	- 75 32	0 00
29 Sep 10									
20 Dec 10	Average Book Cost Adjustment CAD	0 00	317 79	- 319 18	0 00	0 00	- 1 39	- 1 39	0 00
20 Dec 10									
22 Sep 10	Average Book Cost Adjustment CAD	0 00	59,198 72	- 59,406 34	0 00	0 00	- 207 62	- 207 62	0 00
22 Sep 10									
9 Sep 10	Average Book Cost Adjustment CAD	0 00	- 57,259 62	56,437 70	0 00	0 00	- 821 92	- 821 92	0 00
9 Sep 10									
7 Sep 10	Average Book Cost Adjustment CAD	0 00	- 38,181 01	37,058 52	0 00	0 00	- 1,122.49	- 1,122 49	0 00
7 Sep 10									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
12 Jul 10	Average Book Cost Adjustment CAD	0 00	33,434 02	- 34,027 09	0 00	0 00	- 593 07	- 593 07	0 00
12 Jul 10									
26 Jul 10	Average Book Cost Adjustment CAD	0 00	- 9,161 63	9,099 63	0 00	0 00	- 62 00	- 62 00	0 00
26 Jul 10									
26 Jul 10	Average Book Cost Adjustment CAD	0 00	9,013 75	- 9,161 63	0 00	0 00	- 147 88	- 147 88	0 00
26 Jul 10									
28 Jul 10	Average Book Cost Adjustment CAD	0 00	9,319 92	- 9,373 89	0 00	0 00	- 53 97	- 53 97	0 00
28 Jul 10									
30 Sep 10	Average Book Cost Adjustment CAD	0 00	- 8,173 83	8,218 42	0 00	0 00	44 59	44 59	0 00
30 Sep 10									
20 Jul 10	Average Book Cost Adjustment CAD	0 00	304 45	- 311 19	0 00	0 00	- 6 74	- 6 74	0 00
20 Jul 10									
21 Sep 10	Average Book Cost Adjustment CAD	0 00	103,537 18	- 103,814 76	0 00	0 00	- 277 58	- 277 58	0 00
21 Sep 10									
18 Nov 10	Average Book Cost Adjustment CAD	0 00	314 86	- 318 20	0 00	0 00	- 3 34	- 3 34	0 00
18 Nov 10									
26 Jul 10	Average Book Cost Adjustment CAD	0 00	18,954 42	- 19,265 37	0 00	0 00	- 310 95	- 310 95	0 00
26 Jul 10									
23 Jul 10	Average Book Cost Adjustment CAD	0 00	3,761 98	- 3,821 00	0 00	0 00	- 59 02	- 59 02	0 00
23 Jul 10									
Total Canadian dollar			160,587.42	- 164,475.34	0.00	0.00	- 3,887.92	- 3,887.92	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
Danish krone									
3 Nov 10	Average Book Cost Adjustment DKK	0 00	568 55	- 563 32	0 00	0 00	5 23	5 23	0 00
3 Nov 10									
Total Danish krone			568.55	- 563.32	0.00	0.00	5.23	5.23	0.00
Euro									
14 Dec 10	Average Book Cost Adjustment EUR	0 00	8,173 44	- 8,091 37	0 00	0 00	82 07	82 07	0 00
14 Dec 10									
8 Dec 10	Average Book Cost Adjustment EUR	0 00	63,219 22	- 62,390 17	0 00	0 00	829 05	829 05	0 00
8 Dec 10									
16 Dec 10	Average Book Cost Adjustment EUR	0 00	237 92	- 236 25	0 00	0 00	1 67	1 67	0 00
16 Dec 10									
7 Dec 10	Average Book Cost Adjustment EUR	0 00	18,007 70	- 17,704 78	0 00	0 00	302 92	302 92	0 00
7 Dec 10									
8 Dec 10	Average Book Cost Adjustment EUR	0 00	71,381 24	- 72,015 40	0 00	0 00	- 634 16	- 634 16	0 00
8 Dec 10									
2 Jul 10	Average Book Cost Adjustment EUR	0 00	16,978 96	- 16,978 39	0 00	0 00	0 57	0 57	0 00
2 Jul 10									
17 Dec 10	Average Book Cost Adjustment EUR	0 00	9,113 05	- 9,245 97	0 00	0 00	- 132 92	- 132 92	0 00
17 Dec 10									
22 Jul 10	Average Book Cost Adjustment EUR	0 00	63,013 94	- 63,672 70	0 00	0 00	- 658 76	- 658 76	0 00
22 Jul 10									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
Gain/Loss on Cash Disbursements										
15 Jul 10 15 Jul 10	Average Book Cost Adjustment EUR	0 00	44 45	- 43 95	0 00	0 00	0 50	0 50	0 00	
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	174 94	- 173 71	0 00	0 00	1 23	1 23	0 00	
6 Dec 10 6 Dec 10	Average Book Cost Adjustment EUR	0 00	14,620 40	- 14,221 63	0 00	0 00	398 77	398 77	0 00	
2 Jul 10 2 Jul 10	Average Book Cost Adjustment EUR	0 00	- 17,146 92	16,979 79	0 00	0 00	- 167 13	- 167 13	0 00	
1 Oct 10 1 Oct 10	Average Book Cost Adjustment EUR	0 00	87,523 74	- 88,322 61	0 00	0 00	- 798 87	- 798 87	0 00	
15 Jul 10 15 Jul 10	Average Book Cost Adjustment EUR	0 00	24 64	- 24 36	0 00	0 00	0 28	0 28	0 00	
13 Jul 10 13 Jul 10	Average Book Cost Adjustment EUR	0 00	9,363 84	- 9,363 50	0 00	0 00	0 34	0 34	0 00	
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	87 97	- 87 35	0 00	0 00	0 62	0 62	0 00	
10 Dec 10 10 Dec 10	Average Book Cost Adjustment EUR	0 00	20,070 65	- 20,237 44	0 00	0 00	- 166 79	- 166 79	0 00	
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	864 52	- 858 42	0 00	0 00	6 10	6 10	0 00	
1 Jul 10 1 Jul 10	Average Book Cost Adjustment EUR	0 00	23,058 83	- 23,058 05	0 00	0 00	0 78	0 78	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Market Long Term	Translation	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	57 18	- 56 78	0 00	0 00	0 40	0 40	0 00	
13 Dec 10 13 Dec 10	Average Book Cost Adjustment EUR	0 00	8,136 22	- 8,207 12	0 00	0 00	- 70 90	- 70 90	0 00	
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	863 72	- 857 63	0 00	0 00	6 09	6 09	0 00	
17 Dec 10 17 Dec 10	Average Book Cost Adjustment EUR	0 00	32 70	- 33 17	0 00	0 00	- 0 47	- 0 47	0 00	
27 Sep 10 27 Sep 10	Average Book Cost Adjustment EUR	0 00	101,050 52	- 98,474 78	0 00	0 00	2,575 74	2,575 74	0 00	
5 Oct 10 5 Oct 10	Average Book Cost Adjustment EUR	0 00	- 42,161 24	41,907 00	0 00	0 00	- 254 24	- 254 24	0 00	
9 Jul 10 9 Jul 10	Average Book Cost Adjustment EUR	0 00	- 14,167 17	14,130 86	0 00	0 00	- 36 31	- 36 31	0 00	
13 Jul 10 13 Jul 10	Average Book Cost Adjustment EUR	0 00	- 9,293 68	9,362 84	0 00	0 00	69 16	69 16	0 00	
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	4,826 19	- 4,792 16	0 00	0 00	34 03	34 03	0 00	
12 Jul 10 12 Jul 10	Average Book Cost Adjustment EUR	0 00	- 48,925 70	48,979 92	0 00	0 00	54 22	54 22	0 00	
10 Jan 11 10 Jan 11	Average Book Cost Adjustment EUR	0 00	67 02	- 67 62	0 00	0 00	- 0 60	- 0 60	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
6 Dec 10 6 Dec 10	Average Book Cost Adjustment EUR	0 00	11,482 91	- 11,169 72	0 00	0 00	313 19	313 19	0 00
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	911 70	- 905 28	0 00	0 00	6 42	6 42	0 00
12 Jul 10 12 Jul 10	Average Book Cost Adjustment EUR	0 00	48,979 92	- 48,979 77	0 00	0 00	0 15	0 15	0 00
5 Jul 10 5 Jul 10	Average Book Cost Adjustment EUR	0 00	13,135 25	- 13,434 03	0 00	0 00	- 298 78	- 298 78	0 00
28 Sep 10 28 Sep 10	Average Book Cost Adjustment EUR	0 00	43,890 72	- 43,698 47	0 00	0 00	192 25	192 25	0 00
13 Dec 10 13 Dec 10	Average Book Cost Adjustment EUR	0 00	43,208 39	- 43,584 93	0 00	0 00	- 376 54	- 376 54	0 00
23 Aug 10 23 Aug 10	Average Book Cost Adjustment EUR	0 00	- 69,269 30	70,189 40	0 00	0 00	920 10	920 10	0 00
6 Jul 10 6 Jul 10	Average Book Cost Adjustment EUR	0 00	346,297 32	- 338,490 67	0 00	0 00	7,806 65	7,806 65	0 00
16 Dec 10 16 Dec 10	Average Book Cost Adjustment EUR	0 00	524 23	- 520 53	0 00	0 00	3 70	3 70	0 00
15 Jul 10 15 Jul 10	Average Book Cost Adjustment EUR	0 00	65 71	- 64 97	0 00	0 00	0 74	0 74	0 00
28 Sep 10 28 Sep 10	Average Book Cost Adjustment EUR	0 00	15,275 86	- 15,208 95	0 00	0 00	66 91	66 91	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
20 Dec 10 20 Dec 10	Average Book Cost Adjustment EUR	0 00	3,350 23	- 3,409 71	0 00	0 00	- 59 48	- 59 48	0 00
3 Nov 10 3 Nov 10	Average Book Cost Adjustment EUR	0 00	2,203 86	- 2,184 21	0 00	0 00	19 65	19 65	0 00
1 Jul 10 1 Jul 10	Average Book Cost Adjustment EUR	0 00	- 22,978 17	23,058 54	0 00	0 00	80 37	80 37	0 00
Total Euro			826,376.92	- 816,258.20	0.00	0.00	10,118.72	10,118.72	0.00
Hong Kong dollar									
13 Oct 10 13 Oct 10	Average Book Cost Adjustment HKD	0 00	233 62	- 233 78	0 00	0 00	- 0 16	- 0 16	0 00
8 Sep 10 8 Sep 10	Average Book Cost Adjustment HKD	0 00	1,682 77	- 1,682 16	0 00	0 00	0 61	0 61	0 00
Total Hong Kong dollar			1,916.39	- 1,915.94	0.00	0.00	0.45	0.45	0.00
Japanese yen									
20 Aug 10 20 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,891 36	2,881 20	0 00	0 00	- 10 16	- 10 16	0 00
5 Aug 10 5 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,814 48	2,802 95	0 00	0 00	- 11 53	- 11 53	0 00
22 Jul 10 22 Jul 10	Average Book Cost Adjustment JPY	0 00	- 8,459 17	8,433 05	0 00	0 00	- 26 12	- 26 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
Gain/Loss on Cash Disbursements										
14 Sep 10 14 Sep 10	Average Book Cost Adjustment JPY	0 00	- 5,464 20	5,456 06	0 00	0 00	- 8 14	- 8 14	0 00	
9 Aug 10 9 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,915 26	2,891 82	0 00	0 00	- 23 44	- 23.44	0 00	
12 Jul 10 12 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,802 42	2,836 40	0 00	0 00	33 98	33 98	0 00	
6 Jul 10 6 Jul 10	Average Book Cost Adjustment JPY	0 00	27,305 24	- 27,073 82	0 00	0 00	231 42	231 42	0 00	
5 Jul 10 5 Jul 10	Average Book Cost Adjustment JPY	0 00	5,533 66	- 5,621 70	0 00	0 00	- 88 04	- 88 04	0 00	
8 Jul 10 8 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,812 33	2,799 02	0 00	0 00	- 13 31	- 13 31	0 00	
1 Jul 10 1 Jul 10	Average Book Cost Adjustment JPY	0 00	- 5,614 10	5,564 11	0 00	0 00	- 49 99	- 49 99	0 00	
26 Jul 10 26 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,784 10	2,792 74	0 00	0 00	8 64	8 64	0 00	
2 Dec 10 2 Dec 10	Average Book Cost Adjustment JPY	0 00	- 23,973 99	24,028 19	0 00	0 00	54 20	54 20	0 00	
25 Aug 10 25 Aug 10	Average Book Cost Adjustment JPY	0 00	- 5,760 43	5,688 97	0 00	0 00	- 71 46	- 71 46	0 00	
1 Dec 10 1 Dec 10	Average Book Cost Adjustment JPY	0 00	- 24,009 22	24,058 04	0 00	0 00	48 82	48 82	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
6 Aug 10 6 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,901 44	2,882 32	0 00	0 00	- 19 12	- 19 12	0 00
10 Aug 10 10 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,919 57	2,901 30	0 00	0 00	- 18 27	- 18 27	0 00
30 Nov 10 30 Nov 10	Average Book Cost Adjustment JPY	0 00	- 19,151 91	19,383 93	0 00	0 00	232 02	232 02	0 00
11 Aug 10 11 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,887 49	2,885 64	0 00	0 00	- 1 85	- 1 85	0 00
28 Jul 10 28 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,792 23	2,817 72	0 00	0 00	25 49	25 49	0 00
21 Jul 10 21 Jul 10	Average Book Cost Adjustment JPY	0 00	- 5,753 20	5,659 22	0 00	0 00	- 93 98	- 93 98	0 00
29 Nov 10 29 Nov 10	Average Book Cost Adjustment JPY	0 00	- 46,976 02	46,976 03	0 00	0 00	0 01	0 01	0 00
13 Sep 10 13 Sep 10	Average Book Cost Adjustment JPY	0 00	- 5,437 59	5,471 36	0 00	0 00	33 77	33 77	0 00
23 Aug 10 23 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,872 73	2,878 44	0 00	0 00	5 71	5 71	0 00
7 Sep 10 7 Sep 10	Average Book Cost Adjustment JPY	0 00	- 10,099 49	10,060 67	0 00	0 00	- 38 82	- 38 82	0 00
27 Jul 10 27 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,763 61	2,765 51	0 00	0 00	1 90	1 90	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
30 Sep 10	Average Book Cost Adjustment JPY	0 00	- 11,060 98	10,984 80	0 00	0 00	- 76 18	- 76 18	0 00
30 Sep 10									
17 Aug 10	Average Book Cost Adjustment JPY	0 00	- 5,556 15	5,560 71	0 00	0 00	4 56	4 56	0 00
17 Aug 10									
20 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,959.30	2,912 09	0 00	0 00	- 47 21	- 47 21	0 00
20 Jul 10									
1 Oct 10	Average Book Cost Adjustment JPY	0 00	- 13,835 42	13,722 90	0 00	0 00	- 112 52	- 112 52	0 00
1 Oct 10									
23 Jul 10	Average Book Cost Adjustment JPY	0 00	- 5,566 07	5,591 12	0 00	0 00	25 05	25 05	0 00
23 Jul 10									
16 Aug 10	Average Book Cost Adjustment JPY	0 00	- 5,612 30	5,645 97	0 00	0 00	33 67	33 67	0 00
16 Aug 10									
15 Sep 10	Average Book Cost Adjustment JPY	0 00	- 2,805 33	2,781 22	0 00	0 00	- 24 11	- 24 11	0 00
15 Sep 10									
4 Aug 10	Average Book Cost Adjustment JPY	0 00	- 5,618 56	5,536 00	0 00	0 00	- 82 56	- 82 56	0 00
4 Aug 10									
14 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,809 34	2,794 12	0 00	0 00	- 15 22	- 15 22	0 00
14 Jul 10									
18 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,781 26	2,769 12	0 00	0 00	- 12 14	- 12 14	0 00
18 Aug 10									
1 Sep 10	Average Book Cost Adjustment JPY	0 00	- 20,263 55	20,105 52	0 00	0 00	- 158 03	- 158 03	0 00
1 Sep 10									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
19 Aug 10 19 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,842 17	2,809 25	0 00	0 00	- 32 92	- 32 92	0 00
13 Aug 10 13 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,856 85	2,862 85	0 00	0 00	6 00	6 00	0 00
29 Jul 10 29 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,822 97	2,831 38	0 00	0 00	8 41	8 41	0 00
10 Sep 10 10 Sep 10	Average Book Cost Adjustment JPY	0 00	- 2,752 12	2,736 92	0 00	0 00	- 15.20	- 15 20	0 00
16 Jul 10 16 Jul 10	Average Book Cost Adjustment JPY	0 00	- 2,877 74	2,842 79	0 00	0 00	- 34 95	- 34 95	0 00
29 Nov 10 29 Nov 10	Average Book Cost Adjustment JPY	0 00	123,167 67	- 124,521 53	0 00	0 00	- 1,353.86	- 1,353 86	0 00
27 Aug 10 27 Aug 10	Average Book Cost Adjustment JPY	0 00	- 2,777 56	2,759 30	0 00	0 00	- 18 26	- 18 26	0 00
Total Japanese yen			- 134,647.44	132,943.70	0.00	0.00	- 1,703.74	- 1,703.74	0.00
Singapore dollar									
11 Aug 10 11 Aug 10	Average Book Cost Adjustment SGD	0 00	87,313 72	- 87,549 27	0 00	0 00	- 235.55	- 235 55	0 00
19 Oct 10 19 Oct 10	Average Book Cost Adjustment SGD	0 00	8 27	- 8 22	0 00	0 00	0 05	0 05	0 00
Total Singapore dollar			87,321.99	- 87,557.49	0.00	0.00	- 235.50	- 235.50	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
Swedish krona									
6 Jul 10	Average Book Cost Adjustment SEK	0.00	75,195.47	- 74,157.69	0.00	0.00	1,037.78	1,037.78	0.00
6 Jul 10									
Total Swedish krona			75,195.47	- 74,157.69	0.00	0.00	1,037.78	1,037.78	0.00
Swiss franc									
24 Aug 10	Average Book Cost Adjustment CHF	0.00	47,209.65	- 47,141.66	0.00	0.00	67.99	67.99	0.00
24 Aug 10									
28 Sep 10	Average Book Cost Adjustment CHF	0.00	- 11,716.70	11,697.68	0.00	0.00	- 19.02	- 19.02	0.00
28 Sep 10									
5 Oct 10	Average Book Cost Adjustment CHF	0.00	- 61,744.18	61,573.32	0.00	0.00	- 170.86	- 170.86	0.00
5 Oct 10									
6 Oct 10	Average Book Cost Adjustment CHF	0.00	- 11,158.80	11,027.44	0.00	0.00	- 131.36	- 131.36	0.00
6 Oct 10									
6 Jul 10	Average Book Cost Adjustment CHF	0.00	74,484.09	- 73,420.38	0.00	0.00	1,063.71	1,063.71	0.00
6 Jul 10									
6 Oct 10	Average Book Cost Adjustment CHF	0.00	- 37,283.02	36,844.15	0.00	0.00	- 438.87	- 438.87	0.00
6 Oct 10									
2 Aug 10	Average Book Cost Adjustment CHF	0.00	59,166.92	- 58,275.73	0.00	0.00	891.19	891.19	0.00
2 Aug 10									
12 Oct 10	Average Book Cost Adjustment CHF	0.00	85,468.83	- 85,525.64	0.00	0.00	- 56.81	- 56.81	0.00
12 Oct 10									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
12 Jul 10 12 Jul 10	Average Book Cost Adjustment CHF	0 00	- 60,550 35	60,547 49	0 00	0 00	- 2 86	- 2 86	0 00
7 Oct 10 7 Oct 10	Average Book Cost Adjustment CHF	0 00	- 9,593 82	9,474 80	0 00	0 00	- 119 02	- 119 02	0 00
27 Sep 10 27 Sep 10	Average Book Cost Adjustment CHF	0 00	180,512 62	- 176,790 53	0 00	0 00	3,722 09	3,722 09	0 00
4 Oct 10 4 Oct 10	Average Book Cost Adjustment CHF	0 00	- 67,819 85	67,684 53	0 00	0 00	- 135 32	- 135 32	0 00
Total Swiss franc			186,975.39	- 182,304.53	0.00	0.00	4,670.86	4,670.86	0.00
Total S/T translation gain/loss for Gain/Loss on Cash Disbursements							17,251.89		
Total L/T translation gain/loss for Gain/Loss on Cash Disbursements							0.00		
Total realized gains for Gain/Loss on Cash Disbursements					0.00	0.00	30,830.83	30,830.83	0.00
Total realized losses for Gain/Loss on Cash Disbursements					0.00	0.00	- 13,578.94	- 13,578.94	0.00
Total Gain/Loss on Cash Disbursements			1,358,394.93	- 1,341,143.04	0.00	0.00	17,251.89	17,251.89	0.00
Total Gain/Loss on Cash Disbursements			1,358,394.93	- 1,341,143.04	0 00	0 00	17,251.89	17,251.89	0 00

◆ Realized Gain/Loss Detail - Taxable

	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
				Short Term	Market Long Term	Translation	Short Term	Long Term
Total Short Term Gain Proceeds		274,023.44						
Total Short Term Loss Proceeds		248,093.62						
Total Long Term Gain Proceeds		1,032,014.72						
Total Long Term Loss Proceeds		639,787.20						
Total Undetermined Tax Lot Proceeds		1,354,024.24						
Additional Short Term Proceeds from Zero G/L Transactions		0.00						
Additional Long Term Proceeds from Zero G/L Transactions		0.00						
Short Term Proceeds due to REIT Re-Allocation		0.00						
Long Term Proceeds due to REIT Re-Allocation		0.00						
Total Short Term Proceeds		522,116.96						
Total Long Term Proceeds		1,871,811.92						
Total S/T translation gain/loss						14,019.04		
Total L/T translation gain/loss						79,100.95		
Total realized gains				42,120.60	275,604.67	202,181.24	86,070.26	358,805.24
Total realized losses				44,948.40	376,892.02	109,061.25	74,678.02	380,991.64
Total realized gain/loss		3,747,953.12	3,758,948.28	2,827.80	101,287.35	93,119.89	11,191.24	22,186.40

ADD'L CURRENCY LOSSES

- 303.84
22,490.24

TOTAL S/T and L/T LOSS:

< 11,299 >

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 12 – Part VII-B Line 5c – Statement of Expenditure Responsibility per Treasury Regulation Section 53.4945-5 (d)

Reg. Section 53.4945-5 (d) (2) (i): The name and address of the grantee:

Alabama Veterinary Medical Association
 P. O. Box 3514
 Montgomery, AL 36109

Reg. Section 53.4945-5 (d) (2) (ii): The date and amount of the grant:

Year 1 Mobile Date : January 7, 2005 Amount: \$126,870.00	Year 1 Tuscaloosa Date: April 1, 2005 Amount: \$30,000.00	Year 1 Baldwin Date: September 2, 2005 Amount: \$30,000.00
Returned Grant Funds Date: June 16, 2006 Amount \$7,555.85	Returned Grant Funds Date: June 14, 2006 Amount: \$11,650.43	Returned Grant Funds Date: November 10, 2006 Amount: \$1,267.81
Year 2 Mobile Date: March 20, 2006 Amount: \$210,000.00	Year 2 Tuscaloosa Date: March 24, 2006 Amount: \$30,000.00	Year 2 Baldwin Date: September 21, 2007 Amount: \$28,000.00
Returned Grant Funds Date: May 29, 2007 Amount: \$77,123.29	Returned Grant Funds Date: May 29, 2007 Amount: \$30.66	Year 2 Baldwin (Supplemental) Date: May 2, 2007 Amount \$28,000.00
Year 3 Mobile Date: January 15, 2007 Amount: \$140,000.00	Year 3 Tuscaloosa Date: March 30, 2007 Amount: \$28,000.00	Year 3 Baldwin Date: November 23, 2007 Amount: \$49,000.00
Year 3 Mobile (supp) Date: Nov. 23, 2007 Amount: \$45,000.00	Year 3 Tuscaloosa (supp) Date: May 20, 2008 Amount: \$7,855.22	Year 3 Baldwin Date: November 26, 2008 Amount: \$9,405.00
Year 3 Mobile (supp) Date: May 20, 2008 Amount: \$53.16	Year 4 Tuscaloosa Date: May 20, 2008 Amount: \$34,400.00	Year 4 Baldwin Date: November 12, 2008 Amount: \$51,800.00
Year 4 Mobile Date: January 30, 2008 Amount: \$175,000.00	Year 4 Tuscaloosa Date: May 18, 2009 Amount: \$13,650.00	Year 4 Baldwin Date: May 18, 2009 Amount: \$28,200.00
Year 4 Mobile Date: February 4, 2009 Amount: \$30,036.64	Year 5 Tuscaloosa Date: May 18, 2009 Amount: \$34,400.00	Year 4 Baldwin Date: November 5, 2009 Amount: \$29,272.00
Year 5 Mobile Date: March 3, 2009 Amount: \$96,250.00	Year 5 Tuscaloosa Date: November 9, 2009 Amount: \$30,000.00	Year 4 Baldwin Date: February 2, 2010 Amount: \$70.00

The Duffield Family Foundation DBA Maddie's Fund
EIN: 94-3362163
Year Ended June 30, 2011
Schedules Attached to 2010 Form 990-PF

Schedule 12 – Part VII-B Line 5c – Statement of Expenditure Responsibility per Treasury Regulation Section 53.4945-5 (d)

Year 5 Mobile	Year 5 Tuscaloosa
Date: May 18, 2009	Date: May 19, 2010
Amount: \$96,250.00	Amount: \$772.00

Year 5 Mobile
Date: October 5, 2009
Amount: \$50,000.00

Year 5 Mobile
Date: February 19, 2010
Amount: \$6,374.75

Year 6 Mobile
Date: February 2, 2010
Amount: \$125,375.00

Year 6 Mobile
Date: June 17, 2010
Amount: \$125,375.00

Year 6 Mobile
Date: November 15, 2010
Amount: \$25,000.00

Returned Grant Funds
Date: March 22, 2011
Amount \$11,249.00

Year 7 Mobile
Date: February 8, 2011
Amount: \$125,375.00

Year 7 Mobile
Date: June 27, 2011
Amount: \$125,375.00

Reg. Section 53.4945-5 (d) (2) (iii): The purpose of the grant:

To provide spay and neuter surgeries on domestic cats and dogs to low income caregivers in Tuscaloosa, Baldwin and Mobile Counties, Alabama, with a long term goal to reduce the homeless cat and dog populations.

Reg. Section 53.4945-5 (d) (2) (iv): The amounts expended by the grantee (based upon the most recent report received from the grantee):

Date of most recent report: June 30, 2011
Amount expended by grantee: \$1,751,954.70

The Duffield Family Foundation DBA Maddie's Fund
EIN: 94-3362163
Year Ended June 30, 2011
Schedules Attached to 2010 Form 990-PF

**Schedule 12 – Part VII-B Line 5c – Statement of Expenditure Responsibility per Treasury
Regulation Section 53.4945-5 (d)**

Reg. Section 53.4945-5 (d) (2) (v): Whether the grantee has diverted any portion of the funds (or the income therefrom) from the purpose of the grant (to the knowledge of the grantor):

To the best knowledge of the grantor, the grantee has not diverted any portion of the funds.

Reg. Section 53.4945-5 (d) (2) (vi): The date and results of any verification of the grantee's reports undertaken pursuant to and to the extent required under paragraph (c)(1) of this section by the grantor or by others at the direction of the grantor:

The grantor has not conducted any independent verification of grantee reports because it has had no reason to doubt their accuracy or reliability.

The Duffield Family Foundation DBA Maddie's Fund
 EIN: 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 13 - Part VIII, section 1 - List of officers, directors, etc.

(a) Name and address	(b) Title and average hours per week	(c) Compensation	(d) Contributions to emp. benefit plans	(e) Expense account
Richard Avanzino* 2223 Santa Clara Ave., Suite B Alameda, CA 94501	President / 40	319,297	37,500	4,800
Cheryl D. Duffield 3201 Danville Blvd., Suite 172 Alamo, CA 94507	Director / 1	None	None	None
David A. Duffield 3201 Danville Blvd., Suite 172 Alamo, CA 94507	Director / 1	None	None	None
Michael D. Duffield 2223 Santa Clara Ave., Suite B Alameda, CA 94501	Director / 1	None	None	None
Laurie E. Peek* 2223 Santa Clara Ave., Suite B Alameda, CA 94501	Secretary / 8	113,273	16,991	None
Margaret L. Taylor P.O. Box 4304 Incline Village, NV 89450	Director / 1	None	None	None
Amy D. Zeifang 2223 Santa Clara Ave., Suite B Alameda, CA 94501	Chairman of the Board / 5	None	None	None
Total		432,570	54,491	4,800

*Note: No compensation is paid for officer/director activities



The 4th Peter Foundation

Starter Grants Guidelines and Application Instructions

Revised 12/10/2010

Guided by its mission to revolutionize the status and well-being of companion animals, Maddie's Fund® is devoting its resources to help build a no-kill nation. Towards that end, Maddie's Fund wants to support local coalitions that combine the talents and resources of adoption guarantee organizations, animal control agencies, and traditional shelters to end the killing of healthy and treatable shelter dogs and cats in their communities.

To help build coalitions, Maddie's Fund has created a new series of grants. Starter Grants offer coalitions monetary assistance as they work on the various components of their community collaborations: collecting shelter statistics and reporting shelter data using terminology/definitions presented in the Asilomar Accords; developing Pet Evaluation Matrices; preparing yearly business plans; and formulating multi-year strategic plans.

- Community Shelter Data Grant (\$10,000 - \$40,000)
- Pet Evaluation Matrix Grant (\$10,000 - \$40,000)
- Business Plan for Saving Lives Grant (\$10,000 - \$40,000)
- Strategic Plan for Saving Lives Grant (\$10,000 - \$40,000)

These grants can help collaborative efforts by providing a starting point and the tools necessary to help achieve lifesaving goals. Whether your focus is to lead the animal organizations in the community to a no-kill status on your own through local programs and projects, or to use the starter grants to bring the coalition to the point of applying for a Maddie's Fund Community Collaborative Project Grant, these building block grants can help your coalition close the gap between where your community currently is and where you want it to be in the future.

ELIGIBILITY

Coalitions of animal groups operating in any county, region or state in the United States with a human population of 100,000 or greater are eligible to apply for these grants.

Any animal group can apply on behalf of its coalition. Applicants for Maddie's Fund Starter Grants can be animal control agencies, traditional shelters, or adoption guarantee organizations.

Maddie's Fund Starter Grants must be applied for *in order*, starting with the *Community Shelter Data Grant*. Coalitions that receive a *Community Shelter Data Grant* are eligible to apply for a *Pet Evaluation Matrix Grant*. Coalitions that receive a *Pet Evaluation Matrix Grant* are eligible to apply for a *Business Plan for Saving Lives Grant*. Coalitions that receive a *Business Plan Grant* are eligible to apply for a *Strategic Plan for Building a No-Kill Community Grant*.

Shelter statistics need to be collected from all groups participating in the coalition. ***At a minimum***, the coalition should include all animal control agencies and all traditional shelters located in the target community. The coalition also needs to provide an opportunity for adoption guarantee organizations located in the target community to participate. Each participating group in the coalition must agree to publish their shelter statistics on their website and in at least one major publication (annual report, newsletter, etc.).

THE REVIEW PROCESS

Starter Grant applications can be submitted year round. There is no deadline for submission. Applications should be sent to Maddie's Fund via e-mail (grants@maddiesfund.org) or snail mail (Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501).

Qualified applications will be submitted to the Maddie's Fund Board of Directors for their review and approval. All funding decisions are at the discretion of the Maddie's Fund Board of Directors. Funding decisions will be communicated to the coalitions by the Maddie's Fund staff.

FUNDED PROJECT REQUIREMENTS

If your application is approved for funding, Maddie's Fund will prepare a grant contract for review and signature by the animal group that applied for the grant on behalf of your coalition. The contract includes a confirmation letter outlining the terms and conditions of the grant, an indemnity agreement, and a Maddie Recognition Plan.

Grantees will be expected to:

- honor the Maddie's Fund core values of honesty, integrity, and mutual respect;
- agree to maintain cordial, professional relations with colleagues and the public;
- carry on public debate and discussion without personal attacks or recriminations;
- submit to Maddie's Fund annual shelter statistics from each group participating in their coalition and community-wide for three years after the grant is awarded;
- publically report their individual and community shelter statistics for each year of the grant; and
- follow a special recognition plan, commensurate with the level of funding received, honoring Maddie, the Miniature Schnauzer, whose lifetime of unconditional love and devotion inspired the creation of Maddie's Fund.

MADDIE'S FUND®

2223 Santa Clara Avenue Suite B, Alameda, CA 94501

Email: grants@maddiesfund.org Web site: www.maddiesfund.org

Phone: 510 337.8989 Fax: 510 337 8988

Community Shelter Data Grant Application Instructions

Coalitions may apply for a starter grant for collecting and publishing shelter statistics from each participating group using the Animal Statistics Table and the shelter animal classifications of healthy, treatable, and unhealthy & untreatable described in the Asilomar Accords. (A full explanation of the Asilomar Accords is available on the Maddie's Fund website.)

Prerequisite: Interested applicants must submit a Pre-Grant Inquiry.

To apply for a *Community Shelter Data Grant*, coalitions must first submit a Pre-Grant Inquiry in the form provided by Maddie's Fund. The Pre-Grant Inquiry provides a thumbnail sketch of the target community. It identifies the geographic area comprising the target community, lists the participating groups in the coalition, and reports basic shelter data community-wide for the most recent calendar year.

Interested applicants may submit the Pre-Grant Inquiry to Maddie's Fund by email (grants@maddiesfund.org) or mail (Maddie's Fund, 2223 Santa Clara Avenue Suite B, Alameda, California, 94501).

After the Pre-Grant Inquiry has been submitted and reviewed, Maddie's Fund will arrange a conference call with the coalition to tell them the size of the grant for which they are eligible to apply and to answer any questions. In determining the size of the grant, Maddie's Fund will take into consideration the size of the target community and the number of groups participating in the coalition.

If Maddie's Fund decides that the coalition has the elements necessary to apply for a *Community Shelter Data Grant*, they will be invited to submit a Community Shelter Data Grant Application. The application for this grant is posted on our website www.maddiesfund.org.

As part of the Community Shelter Data Grant Application, each participating group will need to provide two years of shelter statistics using the Animal Statistics Table and the definitions of healthy, treatable, and unhealthy & untreatable described in the Asilomar Accords. Maddie's Fund understands that most groups are not currently applying the categories of shelter animals included in this application. However, we would ask each group to make their best assessments in applying these categories retroactively and explain in the comments section or in a separate attachment how their assessments were derived. Each group will also need to publish their shelter data on their website and in at least one major publication (annual report, newsletter, etc.).

GRANT DISTRIBUTION

Grant Size: \$10,000 - \$40,000

Each participating group, regardless of its operational model or approach, is eligible to receive a portion of the starter grant funding.

The *Community Shelter Data* grant will be awarded in one installment upon approval of the grant application and after receipt of the signed grant contract.

The allocation of grant funds to each participating group will be based on a percentage of the total performance (adoptions and transfers). For the purpose of this calculation, transfers are double counted – the animal control agency or traditional shelter that transfers the animal (discounted by 50%) *and* the adoption guarantee group that receives the animal are credited.

For example, The Maddie's Fund Board of Directors awards a \$40,000 Community Shelter Data Grant to Coalition A. They had submitted a completed Community Shelter Data Grant Application and individual shelter and community-wide statistics for Calendar Years 2006 and 2007 using our Asilomar Accords format. Moreover, they agreed to publicly report their individual and community-wide annual statistics for Calendar Year 2007 on their websites and in their major publications *and* agreed to submit and publicly report their statistics for 2008, 2009, and 2010.

The \$40,000 grant will be allocated among the participating groups in Coalition A based on their 2007 shelter statistics. In 2007 the participating animal control agency (AC) performed 1,500 adoptions and transferred 600 animals to participating adoption guarantee organizations (AGO), the participating traditional shelter (TR) performed 1,000 adoptions and transferred 200 animals to participating adoption guarantee organizations, and the four participating adoption guarantee organizations (AGO) performed 2,000 adoptions and received 800 dogs and cats from the animal control agency and the traditional shelter.

GROUPS	ADOPTIONS	AC & TR TRANSFERS TO ORGS IN COMMUNITY (Discounted 50%)	AG TRANSFERS FROM AC & TR IN COMMUNITY	TOTAL	% of GRANT	GRANT SIZE (\$)
AC	1,500	300		1,800	32%	\$12,800
TR	1,000	100		1,100	19%	\$7,600
AGO 1	200		150	350	6%	\$2,400
AGO 2	300		100	400	7%	\$2,800
AGO 3	500		250	750	13%	\$5,200
AGO 4	1,000		300	1,300	23%	\$9,200
TOTAL	4,500	400	800	5,700	100%	\$40,000

Total Performance for this project is 5,700 adoptions and transfers community-wide.

Following the plan outlined above, the animal control shelter would receive \$12,800 or 32% of the grant (1,800 divided by 5,700), the traditional shelter would receive \$7,600 or 19% (1,100 divided by 5,700) and the adoption guarantee organizations would split \$19,600 or 49% of the grant (2,800 divided by 5,700) according to the number of adoptions they performed plus the number of transfers they received from the animal control agency and the traditional shelter in 2007.

Pet Evaluation Matrix Grant Application Instructions

Coalitions may apply for a starter grant for describing how the shelter animal classifications of healthy, treatable, and unhealthy & untreatable (as defined in the Asilomar Accords) are being applied throughout the shelter system in their community. This description is referred to as a Pet Evaluation Matrix. (A full explanation of the Asilomar Accords is available on the Maddie's Fund website.)

Prerequisite: Coalitions that have received a Community Shelter Data Grant are eligible to apply for a Pet Evaluation Matrix Grant. If you are interested in applying for this grant, please contact Maddie's Fund at grants@maddiesfund.org or 510.337.8989.

To apply for a *Pet Evaluation Matrix Grant*, coalitions must submit an application which contains:

- a description of how the shelter animal classifications of healthy, treatable, and unhealthy & untreatable are being applied throughout the shelter system in their community (this is generally a list of the various medical and behavioral conditions seen in their community with the classification noted); and
- a description of how the Pet Evaluation Matrix was developed.

Applications may be submitted to Maddie's Fund by email (grants@maddiesfund.org) or mail (Maddie's Fund, 2223 Santa Clara Avenue Suite B, Alameda, California, 94501).

GRANT DISTRIBUTION

Grant Size: \$10,000 - \$40,000

Each participating group, regardless of its operational model or approach, is eligible to receive a portion of the starter grant funding.

The *Pet Evaluation Matrix* starter grant will be awarded in one installment. Half of the grant funds will be given to the animal group responsible for preparing the matrix. Each participating group will receive a portion of the remaining grant funds following the same distribution plan for *Community Shelter Data Grants*, using the most recent annual shelter statistics supplied by the coalition.

Business Plan Grant Application Instructions

Coalitions may apply for a starter grant for developing a one-year business plan that will increase adoptions and reduce shelter deaths in their communities and has a strong likelihood of achieving no-kill status (a community-wide adoption guarantee for healthy and treatable shelter dogs and cats) within five years.

Prerequisite: Coalitions that have received a Pet Evaluation Matrix Grant are eligible to apply for a Business Plan for Saving Lives Grant. If you are interested in applying for this grant, please contact Maddie's Fund at grants@maddiesfund.org or 510.337.8989.

To apply for a *Business Plan for Saving Lives Grant*, coalitions must submit a one-year business plan which includes at a minimum:

- 1) A list of participating groups;
- 2) A brief description of each group's operations (not to exceed one page per group);
- 3) Specific strategies for increasing adoptions and reducing shelter deaths community-wide;
- 4) Quantifiable goals;
- 5) A description of how progress towards achieving these goals will be evaluated and monitored;
- 6) A budget and budget narrative;
- 7) An explanation of how the implementation of the business plan will be funded;
- 8) An explanation of how the business plan will lead to zero euthanasia of healthy and treatable shelter dogs and cats community-wide by the start of year five; and
- 9) Monthly and annual shelter statistics for each participating group.

In addition, coalitions involving more than one participating group must also agree to release dogs and cats from animal control agencies and traditional shelters into the care of responsible adoption guarantee organizations when all available adoption avenues have been exhausted, and provide this agreement in writing as part of their application.

Applications may be sent to Maddie's Fund by email (grants@maddiesfund.org) or mail (Maddie's Fund, 2223 Santa Clara Avenue Suite B, Alameda, California, 94501).

GRANT DISTRIBUTION

Grant Size: \$10,000 - \$40,000

Each participating group, regardless of its operational model or approach, is eligible to receive a portion of the starter grant funding. The *Business Plan for Saving Lives* starter grant will be awarded in one installment. Half of the grant funds will be given to the animal group responsible for preparing the business plan. Each participating group will receive a portion of the remaining grant funds following the same distribution plan for *Community Shelter Data Grants*, using the most recent annual shelter statistics supplied by the coalition.

MADDIE'S FUND®

2223 Santa Clara Avenue Suite B, Alameda, CA 94501
Email: grants@maddiesfund.org Web site: www.maddiesfund.org
Phone: 510.337.8989 Fax: 510.337.8988

Strategic Plan Grant Application Instructions

Coalitions may apply for a starter grant for developing a credible multi-year strategic plan that guides their community to achieve no-kill status, whereby all healthy and treatable shelter dogs and cats are guaranteed loving homes.

Prerequisite: Coalitions that have received a Business Plan for Saving Lives Grant are eligible to apply for a Strategic Plan for Building a No-Kill Community Grant. If you are interested in applying for this grant, please contact Maddie's Fund at grants@maddiesfund.org or 510.337.8989.

To apply for a *Strategic Plan for Building a No-Kill Community Grant*, coalitions must submit a multi-year strategic plan which includes, at a minimum, for each year of the plan:

- 1) Strategies for increasing adoptions and reducing shelter deaths community-wide leading to the achievement of no-kill status within three to five years;
- 2) Quantifiable goals for increasing adoptions and reducing shelter deaths;
- 3) A description of how progress towards achieving the goals will be evaluated and monitored;
- 4) A budget and budget narrative; *and*
- 5) An explanation of how the implementation of the strategic plan will be funded.

In addition, applicants must provide:

- 6) A list of the participating groups; and
- 7) A brief description of each group's operations (not to exceed one page per group).
- 8) Monthly and annual shelter statistics for each participating group.

Applications may be sent to Maddie's Fund by email (grants@maddiesfund.org) or mail (Maddie's Fund, 2223 Santa Clara Avenue Suite B, Alameda, California, 94501).

GRANT DISTRIBUTION

Grant Size: \$10,000 - \$40,000

Each participating group, regardless of its operational model or approach, is eligible to receive a portion of the starter grant funding.

The *Strategic Plan for Building a No-Kill Community* starter grant will be awarded in one installment. Half of the grant funds will be given to the animal group responsible for preparing the strategic plan. Each participating group will receive a portion of the remaining grant funds following the same distribution plan for *Community Shelter Data Grants*, using the most recent annual shelter statistics supplied by the coalition.

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Community Collaborative Grant Guidelines

Maddie's Fund® wants to help communities achieve no-kill status, whereby all their healthy and treatable shelter dogs and cats are guaranteed loving homes. To achieve this goal, Maddie's Fund intends to financially support community-wide collaborations of adoption guarantee organizations, animal control and traditional shelters, and private practice veterinarians. Currently, Maddie's Fund is interested in funding communities that are saving all (or a majority) of their healthy shelter dogs and cats and are looking for assistance to save their treatable shelter dogs and cats. (*For an explanation of these terms, please refer to the [Animal Organization Categories and Health & Behavior Categories for Animal Shelters](#) documents.*)

There are two programs within the Community Collaborative Project, Maddie's® Pet Rescue Project (adoption program) and Maddie's® Spay/Neuter Project (spay/neuter program), which both must be applied for together.

If your community is interested in applying for a Community Collaborative Project Grant, we suggest you start with [Maddie's® Starter Grants](#).

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Maddie's Fund® | 2223 Santa Clara Avenue, Suite B | Alameda, CA 94501 | Fax 510.337.8988 | Phone 510.337.8989 | info@maddiesfund.org



Lifesaving Award Guidelines

Maddie's Fund® has established special Lifesaving Awards to recognize communities that are leading the way in saving animal lives.

These awards are designed to acknowledge the outstanding contributions being made by coalitions consisting of Traditional Shelters, Adoption Guarantee organizations, and Animal Control agencies in which all groups have already implemented:

- an adoption guarantee for healthy pets in their target community and are likely to sustain it in the future (Adoption Guarantee Community); or
- an adoption guarantee for all healthy and treatable shelter pets in their target community and are likely to sustain it in the future (No-Kill Community).

This award is community-based and must be applied for on behalf of a coalition. An individual animal welfare organization is not eligible to apply for this award unless it's doing so on behalf of a coalition.

If you are interested in applying for a Lifesaving Award Grant, please contact Maddie's Fund at grants@maddiesfund.org or 510.337.8989.

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The Kit Kitten Foundation

Colleges of Veterinary Medicine Grant Guidelines and Application Instructions

Revised 8/1/2008

Maddie's Fund envisions a time when animal shelters will truly be shelters – temporary refuge for nurturing and rehabilitation of dogs and cats awaiting loving new homes. In order for this to happen, we need to prevent healthy shelter pets from getting sick and help the sick pets get well. Most animal shelters today lack professionally trained veterinary staff to maintain wellness programs and/or comprehensive treatment programs for the very young, sick, injured and poorly behaved.

Maddie's Fund has elected to support U.S. Colleges of Veterinary Medicine that are seeking to establish shelter medicine programs that support the no-kill philosophy. We are providing funding for the development and implementation of shelter medicine programs that will ultimately improve the quality of shelter pets' lives, reduce shelter deaths, increase the adoption of shelter animals and lay the foundation for saving all treatable shelter pets.

Through newly developed curricula, hands-on shelter experience, and shelter related research, shelter medicine programs will introduce veterinary students to this newly emerging discipline of veterinary medicine and create a well-informed pool of shelter medicine specialists for the future.

As lifesaving efforts for healthy animals improve, all shelters* – traditional, animal control and adoption guarantee – will be able to focus more attention and resources on treatable animals – the very young, sick, injured and poorly behaved. A new generation of shelter veterinarians is desperately needed to administer medical and behavioral care for shelter dogs and cats with contagious diseases, behavior disorders and other ailments.

Maddie's® Shelter Medicine Grant Options**

- ⊙ Maddie's® Shelter Medicine Research
- ⊙ Maddie's® Shelter Medicine Externship
- ⊙ Maddie's® Shelter Medicine Course
- ⊙ Maddie's® Shelter Medicine Teaching and Research Program
- ⊙ Maddie's® Shelter Medicine Residency Training
- ⊙ Maddie's® Comprehensive Shelter Medicine Program

** Please refer to Animal Organization Categories for a description of these terms.*

***Before making an application for one or more grant option, please review eligibility requirements listed in the guidelines for each option. Maddie's Fund staff is more than happy to clarify our guidelines and eligibility requirements and to answer questions about proposal development.*

Maddie's® Shelter Medicine Research Grant Guidelines

Maddie's Fund® is interested in providing grants to U.S. Colleges of Veterinary Medicine for the discovery of new shelter medicine information that helps advance adoption guarantee shelter practices and methods.

Criteria:

- Studies must aim to improve the health and well-being of shelter animals and must demonstrate direct relevance to adoption guarantee shelter practices and methods.
- Studies must follow accepted scientific principles so that results are credible.
- No terminal research projects will be accepted, and all studies involving the use of live animals must be approved by the institution's Animal Care and Use Committee prior to funding.

General information:

- The size of the grant will be based on the specific needs associated with the research project. There is no maximum grant size limit.
- Indirect costs may not exceed 10%.
- Applicants may be faculty veterinarians, veterinary residents, or veterinary students under the guidance of a faculty mentor.
- Maddie's® Shelter Medicine Research grants will not fund full-time faculty salaries or major equipment costs.
- Renewal applications may be considered if applicable.
- All investigators receiving a Maddie's® Shelter Medicine Research grant are required to recognize Maddie's Fund in any and all publications and presentations arising from the research.
- Copies of all publications stemming from this project should be submitted to Maddie's Fund at the time of publication.
- A final report must be submitted to Maddie's Fund within 90 days of project completion.
- There is no deadline for submission of applications.
- Interested applicants should send their letter of inquiry with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501. Requests for full proposals will be made by the Maddie's Fund Director of Veterinary Programs.

Each copy of the letter of inquiry must include a:

1. Cover page including the title of the proposed study, the name and title or position of principal and co-investigators, a mailing address and an email address for each investigator, and the amount requested.
2. Clearly articulated description of how the study will help advance adoption guarantee shelter practices and methods.
3. Project summary (limited to two pages) including background information, study design, description of animal care procedures and of the effects on animals studied, expectation of results, method of analysis, and estimated time to completion.
4. Project budget.
5. Curriculum vitae (maximum of 2 pages per individual) of each investigator.

Maddie's® Shelter Medicine Externship Grant Guidelines

Maddie's Fund® is offering grants to U.S. Colleges of Veterinary Medicine to offer stipends to third and fourth year veterinary students interested in a Maddie's® Shelter Medicine Externship at adoption guarantee shelters.

Criteria:

- All student externships must take place at suitable adoption guarantee shelter facilities that employ at least one full-time veterinarian responsible for the care of the animals.
- Recipients should have an appreciation of the no-kill philosophy.
- All students awarded a Maddie's® Shelter Medicine Externship must honor Maddie's Fund's core values of honesty, integrity and mutual respect.

General information:

- The maximum grant amount is \$6,000 per institution per year with a \$1,500 stipend limit for each student.
- Applicant must be a faculty veterinarian.
- All colleges receiving a grant for a Maddie's® Shelter Medicine Externship are required to name the externship Maddie's® Shelter Medicine Externship.
- Reporting requirements include a final report from the awarded student(s) detailing their experiences and understanding of the no-kill philosophy.
- There is no deadline for grant submission.
- To apply for a Maddie's® Shelter Medicine Externship grant, submit a proposal with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501.

Each copy of the proposal must include a:

1. Cover page describing the criteria for how students will be selected to receive the Maddie's® Shelter Medicine Externship award.
2. Curriculum vitae of the Faculty Coordinator.

Maddie's® Shelter Medicine Course Grant Guidelines

Maddie's® Fund is offering funding to U.S. Colleges of Veterinary medicine for the development and implementation of a pre-clinical, didactic Maddie's® Shelter Medicine Course.

Criteria:

- The proposed course must support the no-kill philosophy.
- The proposed course must help advance adoption guarantee shelter practices and methods.
- At least half of the proposed teaching material must demonstrate direct relevance to adoption guarantee shelter practices and methods.
- Colleges awarded funding must honor Maddie's Fund's core values of honesty, integrity and mutual respect.

General Information:

- The maximum grant amount is \$15,000 per institution per year. The grant is potentially renewable annually.
- Applicants must be faculty veterinarians.
- All colleges receiving a grant for a Maddie's® Shelter Medicine Course are required to name the course *Maddie's® Shelter Medicine Course*.
- All colleges receiving a grant for a Maddie's® Shelter Medicine Course are required to follow a recognition plan provided by Maddie's Fund.
- An annual report is required and must include a summary of student evaluations.
- There is no deadline for grant submission.
- To apply for a *Maddie's® Shelter Medicine Course*, submit a proposal with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501.

Each copy of the proposal must include a:

1. Cover page that clearly articulates how the course supports the no-kill philosophy and how it will help advance adoption guarantee practices and methods.
2. Description of current level of involvement by the college with area animal shelters and any existing teaching, service or research that may overlap with the proposal.
3. Description of the course demonstrating how at least half the teaching material is directly relevant to adoption guarantee practices and methods.
4. Description of the naming opportunities, including naming the course *Maddie's® Shelter Medicine Course*.
5. Budget.
6. Curriculum vitae of the Course Coordinator.

Colleges awarded funding for a Maddie's® Comprehensive Shelter Medicine Program and/or a Maddie's® Shelter Medicine Teaching and Research Program are not eligible for funding for a Maddie's® Shelter Medicine Course.

Maddie's[®] Shelter Medicine Teaching and Research Program Grant Guidelines

Maddie's Fund[®] is offering funding to U.S. Colleges of Veterinary Medicine for a Maddie's[®] Shelter Medicine Teaching and Research Program that can include Pre-Clinical and Didactic Shelter Medicine Training, Shelter Medicine Externships, Shelter Medicine Continuing Education and Shelter Medicine Research.

Criteria:

- The proposed program must support the no-kill philosophy.
- The proposed program must help advance students' understanding of adoption guarantee shelter practices and methods through student education.
- All student externships must take place at suitable adoption guarantee shelter facilities.
- Studies must aim to improve the health and well-being of shelter animals and demonstrate direct relevance to adoption guarantee shelter practices and methods.
- Studies must follow accepted scientific principles so that results are credible. No terminal research projects will be accepted, and all studies involving the use of live animals must be approved by the institution's Animal Care and Use Committee.
- Colleges awarded funding must honor Maddie's Fund's core values of honesty, integrity and mutual respect.

General information:

- The maximum grant amount is \$50,000 per institution per year. The grant is potentially renewable annually for a total of three years, for up to \$150,000 in overall funding.
- Indirect costs may not exceed 10%.
- Applicants must be faculty veterinarians. Applicants at the rank of Associate or Assistant Professor are preferred.
- All colleges receiving a grant for a Maddie's[®] Shelter Medicine Teaching and Research Program are required to name the overall program Maddie's[®] Shelter Medicine Teaching and Research Program.
- All colleges receiving a grant for a Maddie's[®] Shelter Medicine Teaching and Research Program are required to follow a recognition plan provided by Maddie's Fund.
- Copies of all research publications stemming from this project should be submitted to Maddie's Fund at the time of publication. Any and all publications and presentations arising from the research are required to recognize Maddie's Fund.
- Reporting requirements include quarterly verbal updates and an annual written progress report. Continued funding is contingent upon satisfactory progress.

Maddie's Fund® College of Veterinary Medicine Grants

Page 7 of 11

- There is no deadline for grant submission.
- To apply for a Maddie's® Shelter Medicine Teaching and Research Program grant, submit a proposal with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501.

Each copy of the proposal must include:

1. A cover page that clearly articulates how the program will support the no-kill philosophy and help advance adoption guarantee shelter practices and methods.
2. Descriptions of current level of involvement by the college with area animal shelters and of any existing teaching, service or research that may overlap with the proposal.
3. Full description of the program and all of its components.
4. Description of naming opportunities, including naming of the overall program Maddie's® Shelter Medicine Teaching and Research Program.
5. Budget for the program.
6. Curriculum vitae of the Program Coordinator.

Maddie's® Shelter Medicine Residency Grant Guidelines

Maddie's Fund® is offering grants to U.S. Colleges of Veterinary Medicine for Maddie's® Residency Training in Shelter Medicine.

Criteria:

- Colleges applying for funding for a Maddie's® Shelter Medicine Residency Training grant must have an established shelter medicine program.
- Recipients should have an appreciation of the no-kill philosophy.
- Colleges awarded funding must honor Maddie's Fund's core values of honesty, integrity and mutual respect.

General information:

- The maximum grant amount is \$50,000 per institution per year for a maximum of three years.
- Indirect costs may not exceed 10%.
- Applicant must be a faculty veterinarian.
- All colleges receiving a grant for a Maddie's® Shelter Medicine Residency Training are required to name the residency Maddie's® Shelter Medicine Residency.
- Reporting requirements includes an annual progress report detailing the resident's annual activities. Additionally, core shelters where the resident will receive clinical training will need to submit annual shelter statistics, using the Asilomar Accords Animal Statistics Table and definitions. These statistics will be submitted annually to Maddie's Fund as part of the annual report. [For more information about the Asilomar Accords, go to the Maddie's Fund website (www.maddiesfund.org/organizations/asilomar.html) or to the Asilomar Accords website (www.asilomaraccords.org).]
- Residency research funded by this grant must aim to improve the health and wellbeing of shelter animals and demonstrate direct relevance to adoption guarantee shelter practices and methods. Studies must follow accepted scientific principles so that results are credible. No terminal research projects will be accepted, and all studies involving the use of live animals must be approved by the institution's Animal Care and Use Committee.
- Any and all publications and presentations arising from the research are required to recognize Maddie's Fund.
- Copies of all publications stemming from this project should be submitted to Maddie's Fund at the time of publication.
- There is no deadline for grant submission.

Maddie's Fund® College of Veterinary Medicine Grants

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- To apply for a Maddie's® Shelter Medicine Residency Training grant, submit a proposal with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501.

Each copy of the proposal must include a:

1. A description of the College's shelter medicine program.
2. Cover page describing the criteria for how the resident will be selected to receive the Maddie's® Shelter Medicine Residency.
3. A description of the proposed residency program including a description of the animal shelters where the clinical training will be conducted.
4. Budget.
5. Curriculum vitae of the Faculty Coordinator.

Maddie's® Comprehensive Shelter Medicine Program Grant Guidelines

Maddie's Fund® is offering grants to U.S. Colleges of Veterinary Medicine interested in developing a Maddie's® Comprehensive Shelter Medicine Program that can include Pre-Clinical, Didactic and Clinical Shelter Medicine Training, Shelter Medicine Resident Training, Shelter Medicine Continuing Education, Shelter Medicine Research and Shelter Medicine Service to collaborating shelters.

Only pre-proposals should be submitted initially. Full proposals will be requested after acceptance of pre-proposals.

Criteria:

- The proposed program must support the no-kill philosophy.
- The proposed program must help advance adoption guarantee shelter practices and methods.
- The proposed program must help improve the quality of shelter pet lives, help reduce shelter deaths, and help increase the adoption of shelter animals.
- Studies must aim to improve the health and wellbeing of shelter animals and demonstrate direct relevance to adoption guarantee shelter practices and methods. Any data collection involving shelter statistics must, at a minimum, use the Asilomar Accords Animal Statistics Table and definitions. *[For more information about the Asilomar Accords, go to the Maddie's Fund website (www.maddiesfund.org/organizations/asilomar.html) or to the Asilomar Accords website (www.asilomaraccords.org)]*
- Studies must follow accepted scientific principles so that results are credible. No terminal research projects will be accepted, and all studies involving the use of live animals must be approved by the institution's Animal Care and Use Committee.
- Adoption guarantee shelters must be included among the animal shelters selected to collaborate with the college's program. At least 50% of the time spent by students and faculty in activities involving collaborating shelters must be devoted to adoption guarantee shelters.
- The program should provide service learning opportunities for teaching, and not primary care to the collaborating shelters. Collaborating shelters are expected to maintain adequate in-house veterinary-care programs, including full-time shelter veterinarian(s) and medical treatment facilities.
- Colleges awarded funding must honor Maddie's Fund's core values of honesty, integrity and mutual respect.

General information:

- The maximum grant amount is \$250,000 per institution per year. The grant is potentially renewable annually for a total of six years, for up to \$1.5 Million in overall funding.
- Indirect costs may not exceed 10%.

- Applicants must be faculty veterinarians. Applicants that are at the rank of Associate or Assistant Professor are preferred.
- All colleges receiving a grant from Maddie's Fund for a Maddie's[®] Comprehensive Shelter Medicine Program are required to name the overall program Maddie's[®] Shelter Medicine Program for as long as the college maintains a shelter medicine program.
- All colleges receiving a grant from Maddie's Fund for a Maddie's[®] Comprehensive Shelter Medicine Program are required to follow a recognition plan provided by Maddie's Fund.
- Copies of all research publications stemming from this project should be submitted to Maddie's Fund at the time of publication. Any and all publications and presentations arising from the research are required to recognize Maddie's Fund.
- Reporting requirements include quarterly verbal updates and a semi-annual and an annual written progress report. Continued funding is contingent on satisfactory progress. Additionally, core shelters where the resident will receive clinical training will need to submit annual shelter statistics using the Asilomar Accords Animal Statistics Table and definitions. These statistics will be submitted annually to Maddie's Fund as part of the annual report. *[For more information about the Asilomar Accords, go to the Maddie's Fund website (www.maddiesfund.org/organizations/asilomar.html) or to the Asilomar Accords website (www.asilomaraccords.org).]*
- There is no deadline for grant submission.
- To apply for a Maddie's[®] Comprehensive Shelter Medicine Program grant, submit a letter of inquiry with all the items listed below to Dr. Laurie Peek via e-mail (grants@maddiesfund.org) or mail two copies to Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501.

Each copy of the letter of inquiry must include a:

1. Cover page that clearly articulates how the program supports the no-kill philosophy and how it will help advance adoption guarantee shelter practices and methods.
2. Description of any current level of involvement by the college with area animal shelters and any existing teaching, service or research that may overlap with the proposal.
3. Narrative program outline.
4. Description of naming opportunities, including naming of the overall program Maddie's[®] Shelter Medicine Program.
5. Budget for the program.
6. Curriculum vitae of the Program Coordinator.



Medical Equipment Grant Guidelines

Maddie's Fund® offers grants to adoption guarantee shelters for the purchase of new medical equipment. Any adoption guarantee shelter that is located in the U.S. and employs at least one full-time veterinarian (not an equivalency) who spends at least 50% of his/her time caring for the animals in their shelter is eligible to apply.

An adoption guarantee shelter saves all the healthy and treatable animals under their care, with euthanasia reserved only for unhealthy & untreatable animals. An adoption guarantee organization can be an animal shelter, rescue group, foster care organization, or sanctuary.

An animal organization does not have to say it's an adoption guarantee organization to qualify for this funding opportunity, but it does have to: (1) save all healthy and treatable animals under its care and make public its commitment to doing so; (2) clearly articulate to its community that it is saving all healthy and treatable animals under its care; (3) use the definitions of healthy and treatable as described in the Asilomar Accords; and (4) agree to publish, at least annually, in the organization's primary publications and on its website the organization's shelter statistics using the Maddie's Fund Animal Statistics Table.






Proposals should include the description and cost of the medical equipment to be purchased; the number of animals to be cared for as a result of the equipment; a general overview of the shelter's current medical program(s); proof of the organization's tax exempt status (i.e., a copy of the organization's IRS Determination Letter); evidence that the shelter meets the full-time veterinarian requirement; and annual shelter statistics from the most recent calendar year using the Animal Statistics Table. Grant size is determined by the impact the grant will have on saving the healthy and treatable shelter dogs and cats in the community. Applicants may only submit one Maddie's® Medical Equipment grant request every three years.

To qualify for a Maddie's® Medical Equipment grant, adoption guarantee shelters must agree to annually publish their shelter statistics using the Maddie's Fund Animal Statistics Table in primary publications and on their website.

Qualified applications will be submitted to the Maddie's Fund Board for their review and approval. All funding decisions are at the discretion of the Maddie's Fund Board.

Proposals should be sent to Maddie's Fund via e-mail (grants@maddiesfund.org) or mail (Maddie's Fund, 2223 Santa Clara Avenue, Suite B, Alameda, CA 94501). If you have any questions, please contact Maddie's Fund at 510-337-8989 or grants@maddiesfund.org.

Shelter Reporting Forms

- [Adoption Guarantee & Traditional Shelter Annual Form](#) 
- [Adoption Guarantee & Traditional Shelter Monthly Form](#) 
- [Animal Control & Community Annual Form](#) 
- [Animal Control & Community Monthly Form](#) 
- [Glossary of Terms](#)
- [Animal Organization Categories](#)
- [Health and Behavior Categories](#)
- [A Guide to the Asilomar Definitions](#) 

[Site Map](#) | [Grant Guidelines](#) | [Funded Projects](#) | [Resource Library](#) | [No-Kill Progress](#) | [About Us](#) | [Privacy Policy](#) | [Terms of Use](#)

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Maddie's Fund® | 2223 Santa Clara Avenue, Suite B | Alameda, CA 94501 | Fax 510.337.8988 | Phone 510.337.8989 | info@maddiesfund.org

Schedule 15 - Part XV, Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address	Relationship	Foundation status of recipient	Purpose of the grant	Amount paid during the year
a Paid during the year				
Alabama Veterinary Medical Association P.O. Box 3514, Montgomery, AL 36109	None	501(c)6	Spay/Neuter Procedures	264,501
Alabama Veterinary Medical Foundation P.O. Box 3514, Montgomery, AL 36109	None	501(c)6	Operations	10,000
Alachua County Humane Society 4025 N.W. 6th Street, Gainesville, FL 32609	None	Public charity	Capital	50,000
Animal People, P O Box 960, Clinton, WA 98236-0960	None	Public charity	Operations	5,000
Arizona Animal Welfare League, 30 N 40th Place, Phoenix, AZ 85034	None	Public charity	Spay/Neuter Procedures	(4,420)
Association of Shelter Veterinarians 7613 E Via Del Placito, Scottsdale, AZ 85258	None	Public charity	Operations	10,000
Berkeley Animal Services, 2013 Second Street, Berkeley, CA 94710	None	Government	Maddie's Adoptathon 2010 & 2011	11,000
Berkeley-East Bay Humane Society 2700 Ninth Street, Berkeley, CA 94710	None	Public charity	Maddie's Adoptathon 2010 & 2011	16,500
Best Friends Animal Society 5001 Angel Canyon Road, Kanab, UT 84741	None	Public charity	Conference Sponsorship	10,000
Biff & Bark Foundation, P O Box 1916, Bethel Island, CA 94511	None	Public charity	Maddie's Adoptathon 2010 & 2011	4,000
Big Dawgs Rescue, 3875 California Way, Livermore, CA 94550	None	Public charity	Maddie's Adoptathon 2010 & 2011	14,000
City of Alameda Animal Shelter, 1590 Fortmann Way, Alameda, CA 94501	None	Government	Maddie's Adoptathon 2010 & 2011	15,500
City of Antioch Animal Services, 300 L Street, Antioch, CA 94509-1100	None	Government	Maddie's Adoptathon 2010 & 2011	37,000
City of Chicago, 2741 South Western Avenue, Chicago, IL 60608	None	Government	Statistics Gathering, Operations & Adoptions	10,000
City of Fremont Tri-City Animal Shelter, 1950 Stevenson Boulevard, Fremont, CA 94537	None	Government	Maddie's Adoptathon 2010 & 2011	15,000
Community Concern for Cats, P O Box 3795, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	21,000
Contra Costa County Animal Services 4849 Imhoff Place, Martinez, CA 94553-4314	None	Government	Maddie's Adoptathon 2010 & 2011	56,500
Contra Costa Humane Society 609 Gregory Lane #210, Pleasant Hill, CA 94523	None	Public charity	Maddie's Adoptathon 2010 & 2011	8,000
Contra Costa Humane Society 609 Gregory Lane #210, Pleasant Hill, CA 94523	None	Public charity	Operations	10,000
Contra Costa SPCA, P O Box 725, Concord, CA 94522	None	Public charity	Maddie's Adoptathon 2010 & 2011	15,000
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Operations	20,000
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Spay/Neuter Procedures	32,182
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Adoptions	35,062
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Capital	100,000
Eagle Valley Humane Society, P O Box 4105, Eagle, CO 81631	None	Public charity	Statistics Gathering, Operations & Adoptions	40,000
East Bay Animal Rescue & Refuge, 5433 Clayton Road Unit K #125, Clayton, CA 94517	None	Public charity	Maddie's Adoptathon 2010 & 2011	29,500
East Bay SPCA, 8323 Baldwin Street, Oakland, CA 94621-1977	None	Public charity	Event Sponsorship	2,500
East Bay SPCA, 8323 Baldwin Street, Oakland, CA 94621-1977	None	Public charity	Maddie's Adoptathon 2010 & 2011	40,500
Erie County SPCA, 205 Ensminger Road, Tonawanda, NY 14150	None	Public charity	Adoptions	900,175
Feral Cat Foundation, P O Box 1173, Alamo, CA 94507	None	Public charity	Maddie's Adoptathon 2010 & 2011	40,000
Friends of the Fairmont Animal Shelter, 2700 Fairmont Drive, San Leandro, CA 94578-1369	None	Public charity	Maddie's Adoptathon 2010	19,500
Furry Friends Rescue, P O Box 7270, Fremont, CA 94537-7270	None	Public charity	Maddie's Adoptathon 2010 & 2011	10,500

Schedule 15 - Part XV, Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address	Relationship	Foundation status of recipient	Purpose of the grant	Amount paid during the year
German Shepherd Rescue of Northern California P.O. Box 1930, Cupertino, CA 95015-1930	None	Public charity	Maddie's Adoptathon 2010 & 2011	7,500
Golden State German Shepherd Rescue P.O. Box 2956, Alameda, CA 94501	None	Public charity	Maddie's Adoptathon 2010 & 2011	6,500
Greater Huntsville Humane Society 2812 Johnson Road, Huntsville, AL 35805	None	Public charity	Operations	20,000
Greater Huntsville Humane Society 2812 Johnson Road, Huntsville, AL 35805	None	Public charity	Adoptions & Operations	40,000
GSPSF, 1814 Ninth Street, Berkeley, CA 94710	None	Public charity	Maddie's Adoptathon 2010	500
H A L O , P O Box 2011, Antioch, CA 94531	None	Public charity	Maddie's Adoptathon 2010 & 2011	50,000
Hayflakes Sanctuary, 21 Spring Lane, Danville, CA 94526	None	Public charity	Maddie's Adoptathon 2010	15,000
Hayward Animal Services, 16 Barnes Court, Hayward, CA 94544	None	Government	Maddie's Adoptathon 2010 & 2011	16,000
Home At Last Animal Rescue, P O Box 2261, Berkeley, CA 94702	None	Public charity	Maddie's Adoptathon 2010 & 2011	18,000
Homeless Animal Response Program, P O Box 3167, Antioch, CA 94531	None	Public charity	Maddie's Adoptathon 2010 & 2011	26,000
Hopalong Animal Rescue, P O Box 27507, Oakland, CA 94602	None	Public charity	& Maddie's Adoptathon 2010	23,500
Humane Society of Alameda, P O Box 1571, Alameda, CA 94501	None	Public charity	Operations	1,000
Humane Society of Greater Kansas City 5445 Parallel Parkway, Kansas City, KS 66104	None	Public charity	Statistics Gathering, Operations & Adoptions	40,000
Humane Society of the United States 2100 L Street NW, Washington, DC 20037	None	Public charity	Ad Council Pet Adoption Campaign	234,696
Humane Society of the United States 2100 L Street NW, Washington, DC 20037	None	Public charity	Operations	500,000
Iowa State University, College of Veterinary Medicine 1600 S. 16th, Ames, IA 50011-1250	None	Public charity	Shelter Medicine	131,396
Iowa State University, College of Veterinary Medicine 1600 S. 16th, Ames, IA 50011-1250	None	Public charity	Shelter Medicine	138,000
Island Cat Resources and Adoption, P O Box 1093, Alameda, CA 94501	None	Public charity	Maddie's Adoptathon 2010 & 2011	3,000
Jacksonville Humane Society 8464 Beach Boulevard, Jacksonville, FL 32216	None	Public charity	Statistics Gathering, Operations & Adoptions	40,000
Jacksonville Humane Society 8464 Beach Boulevard, Jacksonville, FL 32216	None	Public charity	Adoptions & Operations	40,000
Louisiana State University, School of Veterinary Medicine, Veterinary Clinical Services, Skip Bertman Drive, Baton Rouge, LA 70803	None	Public charity	Shelter Medicine	6,000
Mayor's Alliance for NYC's Animals, Inc 244 Fifth Avenue, Suite R290, New York, NY 10001	None	Public charity	Spay/Neuter Procedures	1,426,200
Mayor's Alliance for NYC's Animals, Inc 244 Fifth Avenue, Suite R290, New York, NY 10001	None	Public charity	Adoptions	3,476,250
Mendocino Coast Humane Society 19691 Summers Lane, Fort Bragg, CA 95437	None	Public charity	Operations	25,000
Mickaboo Companion Bird Rescue P.O. Box 697, San Jose, CA 95106-0697	None	Public charity	Operations	5,000
Mobile SPCA, 620 Ziegler Circle West, Mobile, AL 36608	None	Public charity	Adoptions	415,910
Nevada Humane Society, 2825B Longley Lane, Reno, NV 89502	None	Public charity	Medical Equipment	46,795
Oakland Animal Services, 1101 29th Avenue, Oakland, CA 94601	None	Government	Maddie's Adoptathon 2010 & 2011	66,500
Operation PETS The Spay/Neuter Clinic of Western New York, Inc 3443 South Park Avenue, Blasdell, NY 14219	None	Public charity	Spay/Neuter Procedures	173,256
Outcast Cat Help, P O Box 963, Martinez, CA 94553	None	Public charity	Maddie's Adoptathon 2010 & 2011	5,000
Paws and Tails Animal Rescue, Station A P.O. Box 236, Richmond, CA 94806	None	Public charity	Maddie's Adoptathon 2010 & 2011	23,500
PAWS Chicago, 1110 W 35th Street, Chicago, IL 60609	None	Public charity	Statistics Gathering, Operations & Adoptions	12,500
PAWS Chicago, 1110 W 35th Street, Chicago, IL 60609	None	Public charity	Board Directed - Veterinary Technician Position	45,000
PAWS Chicago, 1110 W 35th Street, Chicago, IL 60609	None	Public charity	Medical Equipment	122,075

The Duffield Family Foundation DBA Maddie's Fund
 EIN 94-3362163-3
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 15 - Part XV, Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address	Relationship	Foundation status of recipient	Purpose of the grant	Amount paid during the year
PAWS of Jackson Hole, P.O. Box 13033, Jackson, WY 83002	None	Public charity	Operations	5,000
Pet Network Humane Society 401 Village Boulevard, Incline Village, NV 89451-9005	None	Public charity	Operations	4,000
PET Rescue, 2527 Carmel Street, Oakland, CA 94602	None	Public charity	Maddie's Adoptathon 2010 & 2011	16,500
Petfinder.com Foundation 4729 E. Sunrise Drive #119, Tucson, AZ 8571885732	None	Public charity	Board Directed - Customer Service Promotion	61,500
Pets and Pals, P.O. Box 3186, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	4,000
Pomeranian Rescue Group, 158 Anahid Lane, El Sobrante, CA 94803	None	Public charity	Maddie's Adoptathon 2010	500
Pug Rescue of Sacramento, P.O. Box 5094, Concord, CA 94524	None	Public charity	Maddie's Adoptathon 2010	2,000
Purrfect Cat Rescue, P.O. Box 7958, Fremont, CA 94537	None	Public charity	Maddie's Adoptathon 2010 & 2011	27,500
Rescue Alliance of Hairless and Other Breeds P.O. Box 1536, San Luis Obispo, CA 93406	None	Public charity	Maddie's Adoptathon 2010 & 2011	52,000
Safe Cat Foundation, 318 Shavano Way, San Ramon, CA 94583	None	Public charity	Maddie's Adoptathon 2010 & 2011	50,000
Spay/Neuter Action Project, P.O. Box 4450, Huntsville, AL 35801	None	Public charity	Spay/Neuter Procedures	90,000
SPCA of Northern Nevada, 840 East 5th Street, Reno, NV 89570	None	Public charity	Spay/Neuter Procedures	5,408
SPCA of Texas, 2400 Lone Star Drive, Dallas, TX 75212	None	Public charity	Statistics Gathering, Operations & Adoptions	40,000
Sunshine Rescue Group 25125 Santa Clara Street #336, Hayward, CA 94544	None	Public charity	Maddie's Adoptathon 2010 & 2011	34,500
The Humane Society at Lollypop Farms 99 Victor Road, P.O. Box 299, Fairport, NY 14450	None	Public charity	Board Directed - Technology Improvements	15,000
The Milo Foundation, P.O. Box 6625, Albany, CA 94706	None	Public charity	Operations	5,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Operations	10,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Board Directed - Spay/Neuter Services	15,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Event Sponsorship	20,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	23,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Adoptions	40,000
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Capital	250,000
Tri-Valley Animal Rescue, P.O. Box 11143, Pleasanton, CA 94588	None	Public charity	Maddie's Adoptathon 2010 & 2011	35,000
University of Florida, Office of Research and Graduate Programs 219 Grinter Hall Box 11550, Gainesville, FL 32611	None	Public charity	Shelter Medicine	11,000
University of Wisconsin Foundation P.O. Box 8860, Madison, WI 53708-8860	None	Public charity	Shelter Medicine	150,000
Valley Humane Society, 3670 Nevada Street, Pleasanton, CA 94566	None	Public charity	Maddie's Adoptathon 2010 & 2011	28,000
Walk in the Bark Rescue, 4464 Lone Tree Way, Antioch, CA 94531	None	Public charity	Maddie's Adoptathon 2010	12,500
Whisker City, P.O. Box 77214, Seattle, WA 98177	None	Public charity	Operations	15,000
White Kitty Foundation, P.O. Box 2105, Walnut Creek, CA 94595	None	Public charity	Maddie's Adoptathon 2010 & 2011	4,500
Total 3a				10,075,486

Schedule 15 - Part XV, Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address	Relationship	Foundation status of recipient	Purpose of the grant	Amount paid during the year
b Approved for future payment				
American Rat Terrier Rescue Corporation P.O. Box 785, Isleton, CA 95641	None	Public charity	Maddie's Adoptathon 2011	51,500
Animal Humane Association of New Mexico 615 Virginia Street SE, Albuquerque, NM 87108	None	Public charity	Statistics Gathering, Operations & Adoptions	30,000
Bee Holistic Cat Rescue and Care 6073 Felix Avenue, Richmond, CA 94805	None	Public charity	Maddie's Adoptathon 2011	3,500
Berkeley Animal Services 2013 Second Street, Berkeley, CA 94710	None	Government	Maddie's Adoptathon 2010 & 2011	17,000
Berkeley-East Bay Humane Society 2700 Ninth Street, Berkeley, CA 94710	None	Public charity	Maddie's Adoptathon 2010 & 2011	16,500
Best Friends Animal Society 5001 Angel Canyon Road, Kanab, UT 84741	None	Public charity	Conference Sponsorship	5,000
Biff & Bark Foundation P.O. Box 1916, Bethel Island, CA 94511	None	Public charity	Maddie's Adoptathon 2010 & 2011	16,500
Big Dawgs Rescue 3875 California Way, Livermore, CA 94550	None	Public charity	Maddie's Adoptathon 2010 & 2011	9,500
Cat Support Network P.O. Box 3645, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2011	44,500
City of Alameda Animal Shelter 1590 Fortmann Way, Alameda, CA 94501	None	Government	Maddie's Adoptathon 2010 & 2011	18,500
City of Antioch Animal Services 300 L Street, Antioch, CA 94509-1100	None	Government	Maddie's Adoptathon 2010 & 2011	42,500
City of Fremont Tri-City Animal Shelter 1950 Stevenson Boulevard, Fremont, CA 94537	None	Government	Maddie's Adoptathon 2010 & 2011	17,000
Community Concern for Cats P.O. Box 3795, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	24,000
Contra Costa County Animal Services 4849 Imhoff Place, Martinez, CA 94553-4314	None	Government	Maddie's Adoptathon 2010 & 2011	52,500
Contra Costa Humane Society 609 Gregory Lane #210, Pleasant Hill, CA 94523	None	Public charity	Maddie's Adoptathon 2010 & 2011	10,000
Contra Costa SPCA P.O. Box 725, Concord, CA 94522	None	Public charity	Maddie's Adoptathon 2010 & 2011	22,500
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Spay/Neuter Procedures	11,032
Dane County Humane Society 5132 Voges Road, Madison, WI 53718-6940	None	Public charity	Adoptions	166,950
Detroit Dog Rescue, P.O. Box 806119, St Clair Shores, MI 48080	None	Public charity	Operations	5,000
East Bay Animal Rescue & Refuge 5433 Clayton Road Unit K #125, Clayton, CA 94517	None	Public charity	Maddie's Adoptathon 2010 & 2011	61,500
East Bay SPCA, 8323 Baldwin Street, Oakland, CA 94621-1977	None	Public charity	Maddie's Adoptathon 2010 & 2011	25,000
Feral Cat Foundation, P O Box 1173, Alamo, CA 94507	None	Public charity	Maddie's Adoptathon 2010 & 2011	53,000
Furry Friends Rescue, P O Box 7270, Fremont, CA 94537-7270	None	Public charity	Maddie's Adoptathon 2010 & 2011	29,000
German Shepherd Rescue of Northern California P.O. Box 1930, Cupertino, CA 95015-1930	None	Public charity	Maddie's Adoptathon 2010 & 2011	12,379
Golden State German Shepherd Rescue P.O. Box 2956, Alameda, CA 94501	None	Public charity	Maddie's Adoptathon 2010 & 2011	9,000
Good Newz Pitte Pups Rescue 2369 Brooks Avenue, Richmond, CA 94804	None	Public charity	Maddie's Adoptathon 2011	19,000
H.A.L.O., P.O. Box 2011, Antioch, CA 94531	None	Public charity	Maddie's Adoptathon 2010 & 2011	109,000
Hayward Animal Services, 16 Barnes Court, Hayward, CA 94544	None	Government	Maddie's Adoptathon 2010 & 2011	19,000
Home At Last Animal Rescue, P O Box 2261, Berkeley, CA 94702	None	Public charity	Maddie's Adoptathon 2010 & 2011	21,500
Homeless Animal Response Program, P O Box 3167, Antioch, CA 94531	None	Public charity	Maddie's Adoptathon 2010 & 2011	30,500
Hopalong Animal Rescue, P O Box 27507, Oakland, CA 94602	None	Public charity	& Maddie's Adoptathon 2010	38,000

The Duffield Family Foundation DBA Maddie's Fund
 EIN 94-3362163
 Year Ended June 30, 2011
 Schedules Attached to 2010 Form 990-PF

Schedule 15 - Part XV, Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address	Relationship	Foundation status of recipient	Purpose of the grant	Amount paid during the year
Hound Haven Hope Rescue, P O Box 12312, Oakland, CA 94604	None	Public charity	Maddie's Adoptathon 2011	7,000
Humane Society of the United States 2100 L Street NW, Washington, DC 20037	None	Public charity	Ad Council Pet Adoption Campaign	59,703
Island Cat Resources and Adoption P O Box 1093, Alameda, CA 94501	None	Public charity	Maddie's Adoptathon 2010 & 2011	20,000
Lucky Dog Rescue, P O Box 1257, Pleasanton, CA 94566	None	Public charity	Maddie's Adoptathon 2011	6,500
Morris Animal Foundation 10200 East Girard Avenue, Suite B430, Denver, CO 80231	None	Public charity	Board Directed - Research Project	16,500
NorCal Poodle Rescue, 225 Pickering Place, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2011	13,500
Oakland Animal Services, 1101 29th Avenue, Oakland, CA 94601	None	Government	Maddie's Adoptathon 2010 & 2011	99,000
Outcast Cat Help, P O Box 963, Martinez, CA 94553	None	Public charity	Maddie's Adoptathon 2010 & 2011	7,000
Paws and Tails Animal Rescue Station A, P O Box 236, Richmond, CA 94806	None	Public charity	Maddie's Adoptathon 2010 & 2011	66,000
PET Rescue, 2527 Carmel Street, Oakland, CA 94602	None	Public charity	Maddie's Adoptathon 2010 & 2011	74,750
Pets and Pals, P O Box 3186, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	53,000
Purdue University, Sponsored Program Services, Purdue University, Hovde Hall of Administration 610 Purdue Mall, West Lafayette, IN 47907	None	Public charity	Shelter Medicine	1,623,368
Purrfect Cat Rescue, P O Box 7958, Fremont, CA 94537	None	Public charity	Maddie's Adoptathon 2010 & 2011	37,000
Rescue Alliance of Hairless and Other Breeds P.O. Box 1536, San Luis Obispo, CA 93406	None	Public charity	Maddie's Adoptathon 2010 & 2011	35,500
Safe Cat Foundation, 318 Shavano Way, San Ramon, CA 94583	None	Public charity	Maddie's Adoptathon 2010 & 2011	83,500
Second Chance Center for Animals 11665 N. Highway 89, Flagstaff, AZ 86004	None	Public charity	Medical Equipment	15,000
Shake Wiggle N Roll, 624 Lucas Drive, Lafayette, CA 94549	None	Public charity	Maddie's Adoptathon 2011	19,000
Spay/Neuter Action Project, P O Box 4450, Huntsville, AL 35801	None	Public charity	Spay/Neuter Procedures	1,385
Sunshine Rescue Group 25125 Santa Clara Street #336, Hayward, CA 94544	None	Public charity	Maddie's Adoptathon 2010 & 2011	41,500
Tony La Russa's Animal Rescue Foundation 2890 Mitchell Drive, Walnut Creek, CA 94598	None	Public charity	Maddie's Adoptathon 2010 & 2011	71,000
Tri-Valley Animal Rescue, P O Box 11143, Pleasanton, CA 94588	None	Public charity	Maddie's Adoptathon 2010 & 2011	57,000
University of Florida, Office of Research and Graduate Programs 219 Grinter Hall Box 11550, Gainesville, FL 32611	None	Public charity	Shelter Medicine	3,358,679
University of Wisconsin Foundation P.O. Box 8860, Madison, WI 53708-8860	None	Public charity	Shelter Medicine	200,000
Valley Humane Society, 3670 Nevada Street, Pleasanton, CA 94566	None	Public charity	Maddie's Adoptathon 2010 & 2011	70,500
White Kitty Foundation, P O Box 2105, Walnut Creek, CA 94595	None	Public charity	Maddie's Adoptathon 2010 & 2011	19,000
Total 3b				7,046,245