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M.E. DAVENPORT FUND
A PRIVATE FOUNDATION, INC.

Form 990-PF (2009)

38-2646809

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Assets	Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
1	Cash - non-interest-bearing		171,874.	88,378.	88,378.
2	Savings and temporary cash investments		2,935,604.	627,492.	627,492.
3	Accounts receivable ►				
	Less allowance for doubtful accounts ►				
4	Pledges receivable ►				
	Less allowance for doubtful accounts ►				
5	Grants receivable				
6	Receivables due from officers, directors, trustees, and other disqualified persons				
7	Other notes and loans receivable ►				
	Less allowance for doubtful accounts ►				
8	Inventories for sale or use				
9	Prepaid expenses and deferred charges				
10a	Investments - U.S. and state government obligations	STMT 8	2,124,345.	1,653,812.	1,653,812.
b	Investments - corporate stock	STMT 9	8,312,594.	10,601,312.	10,601,312.
c	Investments - corporate bonds	STMT 10	3,032,263.	3,921,319.	3,921,319.
11	Investments - land, buildings, and equipment basis ►	65,000.			
	Less accumulated depreciation		95,000.	65,000.	65,000.
12	Investments - mortgage loans				
13	Investments - other				
14	Land, buildings, and equipment: basis ►	19,198.			
	Less accumulated depreciation		15,369.	3,926.	3,829.
15	Other assets (describe ►)	STATEMENT 11)	76,829.	68,453.	68,453.
16	Total assets (to be completed by all filers)		16,752,435.	17,029,595.	17,029,595.
Liabilities	17	Accounts payable and accrued expenses	30,756.	36,357.	
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ►)			
	23	Total liabilities (add lines 17 through 22)	30,756.	36,357.	
Net Assets or Fund Balances	24	Foundations that follow SFAS 117, check here ► <input checked="" type="checkbox"/>			
		and complete lines 24 through 26 and lines 30 and 31.			
	25	Unrestricted	16,721,679.	16,993,238.	
	26	Temporarily restricted			
	27	Permanently restricted			
	28	Foundations that do not follow SFAS 117, check here ► <input type="checkbox"/>			
		and complete lines 27 through 31.			
	29	Capital stock, trust principal, or current funds			
	30	Paid-in or capital surplus, or land, bldg., and equipment fund			
	31	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances	16,721,679.	16,993,238.	
	31	Total liabilities and net assets/fund balances	16,752,435.	17,029,595.	

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	16,721,679.
2	Enter amount from Part I, line 27a	2	-232,487.
3	Other increases not included in line 2 (itemize) ► UNREALIZED GAIN ON INVESTMENTS	3	504,046.
4	Add lines 1, 2, and 3	4	16,993,238.
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	16,993,238.

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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 SEE ATTACHED STATEMENT			P		
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 4,168,050.		3,928,511.	239,539.		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
(I) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any			
a			239,539.		
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			2	239,539.	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)				N/A	
If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8					

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 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))
2008	627,745.	15,575,472.	.040303
2007	719,184.	14,549,402.	.049430
2006	658,440.	14,859,913.	.044310
2005	639,970.	14,191,192.	.045096
2004	760,253.	14,007,206.	.054276

2 Total of line 1, column (d)

2 **.233415**

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 **.046683**

4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5

4 **16,344,671.**

5 Multiply line 4 by line 3

5 **763,018.**

6 Enter 1% of net investment income (1% of Part I, line 27b)

6 **5,391.**

7 Add lines 5 and 6

7 **768,409.**

8 Enter qualifying distributions from Part XII, line 4

8 **775,627.**

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.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ► <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)	1	5,391.
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		
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 5,391.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4 0.
5	Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5 5,391.
6	Credits/Payments.		
a	2009 estimated tax payments and 2008 overpayment credited to 2009	6a	4,200.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments Add lines 6a through 6d	7	4,200.
8	Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	1,191.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be Credited to 2010 estimated tax ►	11	Refunded ►

Part VII-A Statements Regarding Activities

		Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a	X
1b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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>	1b	X
1c	Did the foundation file Form 1120-POL for this year?	1c	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>	2	X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year? b If "Yes," has it filed a tax return on Form 990-T for this year?	4a	X
4b	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>	4b	
5	6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7	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>	7	X
8a	8a Enter the states to which the foundation reports or with which it is registered (see instructions) ► MI		
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X
9	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 2009 or the taxable year beginning in 2009 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10	10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

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Part VII-A Statements Regarding Activities (continued)

11		X
12		X
13	X	
14	MS. MARGARET MOCERI Located at ► 433 E. FULTON STREET, GRAND RAPIDS, MI	Telephone no. ► (616) 234-6280 ZIP+4 ► 49503
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

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.

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 type="checkbox"/> Yes <input checked="" 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 20 of the instructions)?

Organizations relying on a current notice regarding disaster assistance check here

N/A

►

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 2009?

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 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009?

If "Yes," list the years ►

Yes No

b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)

N/A

►

c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.

►

3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?

Yes No

b If "Yes," did it have excess business holdings in 2009 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 2009.)

N/A

►

4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?

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 2009?

3b

4a

4b

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

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? Yes No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b



Organizations relying on a current notice regarding disaster assistance check here

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A

 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

6b

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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

 Yes No

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

 Yes No

N/A

7b

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 12		52,875.	8,517.	0.

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

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

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



0

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

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

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

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



0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 DAVENPORT UNIVERSITY	
	482,143.
2 INNER CITY CHRISTIAN FEDERATION	
	50,000.
3 LIGHTHOUSE COMMUNITIES	
	30,000.
4 POTTER'S HOUSE SCHOOL	
	26,000.

Part IX-B Summary of Program-Related Investments

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes.		
a	Average monthly fair market value of securities	1a	15,264,319.
b	Average of monthly cash balances	1b	1,264,256.
c	Fair market value of all other assets	1c	65,000.
d	Total (add lines 1a, b, and c)	1d	16,593,575.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	16,593,575.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	248,904.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,344,671.
6	Minimum investment return. Enter 5% of line 5	6	817,234.

Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certainforeign organizations check here ► and do not complete this part)

1	Minimum investment return from Part X, line 6	1	817,234.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	5,391.
b	Income tax for 2009. (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	5,391.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	811,843.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	811,843.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	811,843.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes	1a	775,627.
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1b	0.
b	Program-related investments - total from Part IX-B	2	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	3a	
3	Amounts set aside for specific charitable projects that satisfy the.	3b	
a	Suitability test (prior IRS approval required)	4	775,627.
b	Cash distribution test (attach the required schedule)	5	5,391.
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	6	770,236.
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			
6	Adjusted qualifying distributions. Subtract line 5 from line 4		

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.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				811,843.
2 Undistributed income, if any, as of the end of 2009			697,952.	
a Enter amount for 2008 only				
b Total for prior years.		0.		
3 Excess distributions carryover, if any, to 2009:				
a From 2004				
b From 2005				
c From 2006				
d From 2007				
e From 2008				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2009 from Part XII, line 4 ► \$ 775,627.			697,952.	
a Applied to 2008, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2009 distributable amount				77,675.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2009 (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:	0.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed			0.	
d Subtract line 6c from line 6b Taxable amount - see instructions			0.	
e Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount - see instr.				0.
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2004 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 2005				
b Excess from 2006				
c Excess from 2007				
d Excess from 2008				
e Excess from 2009				

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)				
<i>a Paid during the year</i>				
SEE STATEMENT 14				
Total				► 3a 701,343.
<i>b Approved for future payment</i>				
NONE				
Total				► 3b 0.

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Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

1 Program service revenue:

- a _____
- b _____
- c _____
- d _____
- e _____
- f _____

g Fees and contracts from government agencies

2 Membership dues and assessments

3 Interest on savings and temporary cash investments

4 Dividends and interest from securities

5 Net rental income or (loss) from real estate:

- a Debt-financed property
- b Not debt-financed property

6 Net rental income or (loss) from personal property

7 Other investment income

8 Gain or (loss) from sales of assets other than inventory

9 Net income or (loss) from special events

10 Gross profit or (loss) from sales of inventory

11 Other revenue:

- a _____
- b _____
- c _____
- d _____
- e _____

12 Subtotal Add columns (b), (d), and (e)

0. 0. 740,735.

13 Total. Add line 12, columns (b), (d), and (e)

13 740,735.

(See worksheet in line 13 instructions to verify calculations)

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					2,098.
4 Dividends and interest from securities					499,098.
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory					239,539.
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)		0.		0.	740,735.
13 Total. Add line 12, columns (b), (d), and (e)				13	740,735.

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).
4	INTEREST & DIVIDENDS EARNED FROM RECEIVING, HOLDING, MANAGING AND INVESTING FUNDS
8	CAPITAL GAIN REALIZED FROM MANAGING AND INVESTING FUNDS. NOTE: ALL INCOME IS EITHER RE-INVESTED OR GIVEN TO A CHARITABLE PURPOSE AS STATED BY THE ARTICLES OF INCORPORATION.

923621
02-02-10

Form 990-PF (2009)

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

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

a Transfers from the reporting foundation to a noncharitable exempt organization of.

(1) Cash

- b** Other transactions.
 - (1) Sales of assets to a noncharitable exempt organization
 - (2) Purchases of assets from a noncharitable exempt organization
 - (3) Rental of facilities, equipment, or other assets ...
 - (4) Reimbursement arrangements
 - (5) Loans or loan guarantees
 - (6) Performance of services or membership or fundraising solicitations

E Sharing of facilities, equipment, mailing lists, other assets, or paid employees

d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

Yes No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge.

Marguerite Moceri
a of officer or trustee

12/8/10
Date

President

Signature of officer or trustee		Date	Title	
Paid Preparer's Use Only		Preparer's signature	Date	Check if self- employed
Firm's name (or yours if self-employed), address, and ZIP code		Preparer's identifying number		

Form 990-PF (2009)

923622
02-02-10

M.E. DAVENPORT FUND A PRIVATE FOUNDATION

38-2646809

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
FOUNDERS BANK	2,098.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	2,098.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DIVIDENDS	240,521.	0.	240,521.
INTEREST	258,577.	0.	258,577.
TOTAL TO FM 990-PF, PART I, LN 4	499,098.	0.	499,098.

FORM 990-PF LEGAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	3,532.	3,532.		0.
TO FM 990-PF, PG 1, LN 16A	3,532.	3,532.		0.

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING	38,470.	38,470.		0.
TO FORM 990-PF, PG 1, LN 16B	38,470.	38,470.		0.

FORM 990-PF

OTHER PROFESSIONAL FEES

STATEMENT

5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES	96,366.	96,366.		0.
OTHER PROFESSIONAL FEES	335.	335.		0.
TO FORM 990-PF, PG 1, LN 16C	96,701.	96,701.		0.

FORM 990-PF

TAXES

STATEMENT

6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PROPERTY TAXES	1,544.	1,544.		0.
FOREIGN INVESTMENT TAXES	8,216.	8,216.		0.
FEDERAL EXCISE TAXES	15,932.	15,932.		0.
TO FORM 990-PF, PG 1, LN 18	25,692.	25,692.		0.

FORM 990-PF

OTHER EXPENSES

STATEMENT

7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INSURANCE	2,225.	2,003.		222.
OFFICE SUPPLIES	2,271.	2,044.		227.
DUES & FEES	1,846.	1,661.		185.
BANK FEES	385.	347.		38.
TO FORM 990-PF, PG 1, LN 23	6,727.	6,055.		672.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	8
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
U.S. GOVERNMENT OBLIGATION	X		1,653,812.	1,653,812.
TOTAL U.S. GOVERNMENT OBLIGATIONS			1,653,812.	1,653,812.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			1,653,812.	1,653,812.

FORM 990-PF	CORPORATE STOCK	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK	10,601,312.	10,601,312.
TOTAL TO FORM 990-PF, PART II, LINE 10B	10,601,312.	10,601,312.

FORM 990-PF	CORPORATE BONDS	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS	3,921,319.	3,921,319.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,921,319.	3,921,319.

FORM 990-PF	OTHER ASSETS	STATEMENT	11
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
PREPAIDS AND ACCRUALS	76,829.	68,453.	68,453.
TO FORM 990-PF, PART II, LINE 15	76,829.	68,453.	68,453.

FORM 990-PF

PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 12

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
MARGARET E. MOCERI 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE/PRES 35.00	50,000.	8,517.	0.
MARCI A. SNEDEN 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE 3.00	575.	0.	0.
MARY P. SULLIVAN 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE/SECR 8.00	575.	0.	0.
GREGORY C. MOCERI 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE/V.P.-TREASURER 8.00	575.	0.	0.
DONALD MAINE 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE 1.00	575.	0.	0.
JAMES SETCHFIELD 433 EAST FULTON GRAND RAPIDS, MI 49503	TRUSTEE 1.00	575.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		52,875.	8,517.	0.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 13

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

MARGARET MOCERI
433 EAST FULTON
GRAND RAPIDS, MI 49503

TELEPHONE NUMBER

616-234-6280

FORM AND CONTENT OF APPLICATIONS

NO SPECIFIC APPLICATION FORMAT BUT MUST SPECIFY TYPE OF ORGANIZATION AND PURPOSE OF REQUEST. ALSO, MUST SUBMIT A BUDGET AND SCHEDULE OF FINANCIAL SUPPORT.

ANY SUBMISSION DEADLINES

ANNUALLY BY JUNE 30

RESTRICTIONS AND LIMITATIONS ON AWARDS

AWARDS CONCENTRATED IN MICHIGAN AND PRIMARILY FOR EDUCATIONAL PROGRAMS.

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 14

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
CAMP NEW DAY 201 EAST RIDGE ST MARQUETTE, MI 49855	CHARITABLE		2,000.
CEDAR TREE INSTITUTE 403 E MICHIGAN ST MARQUETTE, MI 49855	CHARITABLE		10,000.
COUNCIL OF MICHIGAN FOUNDATIONS 1 SOUTH HARBOR AVE, STE 3 GRAND HAVEN, MI 49417	CHARITABLE		2,500.
DAVENPORT UNIVERSITY 6191 KRAFT AVE SE GRAND RAPIDS, MI 49512	EDUCATIONAL		482,143.
GROW 25 SHELDON BOULEVARD SE SUITE 210 GRAND RAPIDS, MI 49503	CHARITABLE		20,000.
INFORUM 171 MONROE AVE NW, STE 525 GRAND RAPIDS, MI 49503	CHARITABLE		10,000.
INNER CITY CHRISTIAN FEDERATION 920 CHERRY SE GRAND RAPIDS, MI 49506	CHARITABLE		50,000.
J.A. OF THE MICH GREAT LAKES 2650 E. BELTLINE SE, STE B GRAND RAPIDS, MI 49546	CHARITABLE/EDUCATIONAL		25,000.

LIGHTHOUSE COMMUNITIES 1422 MADISON AVE SE GRAND RAPIDS, MI 49507	CHARITABLE	30,000.
MARESA PARENT ACTION COMMITTEE LOSE THE TRAINING WHEELS 321 EAST OHIO ST MARQUETTE, MI 49855	CHARITABLE	1,000.
MEIJER GREAT CHOICES FILM FESTIVAL C/O VAN SINGEL FINE ARTS CENTER - 8500 BURLINGAME SW BYRON CENTER, MI 49315	CHARITABLE/EDUCATIONAL	7,500.
MILITARY ORDER OF PURPLE HEART 2327 BYRON CENTER SW WYOMING, MI 49509	CHARITABLE	200.
MR. B'S BASKETBALL CAMP 6191 KRAFT AVE SE GRAND RAPIDS, MI 49512	CHARITABLE	1,000.
PINE REST/OTTAWA HILLS PARTNERSHIP 300 68TH ST SE GRAND RAPIDS, MI 49501	CHARITABLE/EDUCATIONAL	20,000.
POTTER'S HOUSE SCHOOL 810 VAN RAALTE DR SW GRAND RAPIDS, MI 49509	CHARITABLE/EDUCATIONAL	26,000.
REACH OUT & READ PO BOX 276 WILLIAMSTON, MI 48895	CHARITABLE/EDUCATIONAL	12,000.
ROOSEVELT PARK MINISTRIES 1530 GRANDVILLE AVE SW GRAND RAPIDS, MI 49503	CHARITABLE	2,000.
TOTAL TO FORM 990-PF, PART XV, LINE 3A		701,343.

**M.E. DAVENPORT FOUNDATION
#38-2646809
9/30/10 FORM 990-PF**

Page 2, Part II, Line 10, Investments

U.S. AND STATE GOVERNMENT OBLIGATIONS	VALUE
Federal Farm Cr Bk 4 75%	167,968
Federal Home Loan Bank 5% 11/17/17	177,854
Federal Home Loan Bank 5.375%	119,341
Federal Home Loan Banks 4 75% 12/12/14	114,036
Federal Home Loan Banks 5 375%	156,713
Federal Natl Mortgage 4 375% 10/15/15	113,370
FHLM - Ser 1643-E	15,173
FNMA - Ser 1993-149 M	27,386
FNMA - Ser 93122 M	17,478
GNMA - Pool #287226 9.50% 4/15/20	1,080
GNMA - Pool #392189 8 00% 5/15/24	4,221
GNMA - Pool #392400 8 00% 7/15/24	2,638
US Treasury Note 4 5% Due 11/30/11	15,727
US Treasury Note due 2/15/37	2,133
US Treasury Notes 3 875% 5/15/18	169,383
US Treasury Notes 4 00% 8/15/18	113,734
US Treasury Notes 4 25% 08/15/15	171,422
US Treasury Notes 4.25% 11/15/17	115,719
US Treasury Notes 4 625% 11/15/16	117,484
US Treasury Notes 4.875% Due 02/15/12	15,933
US Treasury Notes OID 4 25% Due 10/15/10	15,021
TOTAL U.S. AND STATE GOVERNMENT OBLIGATIONS	1,653,812

SECURITIES	VALUE
3M Co	167,003
AAR Corporation	4,199
Abb Ltd - Spons Adr	6,695
Abbott Laboratories	83,584
Abercrombie & Fitch Co	2,123
Acergy Sa-Spon Adr	3,173
ACME Packet Inc	3,225
Acom Co LTD	7,106
Adobe Systems Inc	4,027
Advance Auto Parts Inc	88,020
Aecom Technology Corp	82,023
Aegon NV Adr	20,719
Affiliated Managers Group	4,213
Agrium Inc	2,100
Akzo Nobel NV Adr	11,433
Albemarle Corp	2,575

Alcatel-Lucent Adr	21,385
Alexion Pharmaceuticals Inc	7,401
Align Tech Inc	2,565
Alleghney Technologies	14,307
Allergan Inc	5,389
Allos Therapeutics Inc	4,034
Altera Corporation	2,081
Alumina LTD Spon ADR	4,662
Amazon Com Inc	29,841
American Tower Corp CL A	12,764
American Water Works Co	10,402
Amerigroup Corp AGP	6,455
Ametek Inc	6,401
Amgen Inc	7,715
Amphenol Corp New CL A	2,302
Anadarko Pete Corporation	136,920
Anglo American PLC Spon Adr	3,596
Anglogold Ashanti LTD Spon	9,632
Anntaylor Stores Corp	7,752
Ansys Inc	8,408
Apache Corp Common	6,452
Apple Inc.	56,750
Applied Micro Circuits Corp	3,560
Arcelormittal-NY	4,881
ARM Holdings PLC	2,645
ASML Holding NV-NY	4,430
Assured Guaranty Ltd	19,266
Astellas Pharma-Unso Adr	17,694
Astrazeneca PLC Spon Adr	43,653
AT&T Incorporated	120,120
Atheros Communications	6,350
Auxilium Pharmaceuticals	4,361
Avery Dennison Corp	2,970
Avon Products Inc	5,523
Axa-Adr	2,173
Axis Capital Hldgs Ltd	7,576
Babcock & Wilcox Co	979
Bae Systems Place	5,277
Baidu Inc ADR Bidu	7,183
Banco Bilboa Vizcaya Argentina	3,761
Bank of New York Incorporated	66,553
Barclays PLC Adr	18,096
Barnes Group Inc	2,392
Barrick Gold Corp	17,266
BASF SE Sponsored Adr	11,999
Be Aerospace Inc	4,971
Becton Dickinson & Co	74,100
Berkshire Hathaway Inc	10,335
BHP Billiton Ltd	18,317

Boeing Co	12,243
Boise Inc	11,215
Borg Warner Inc	10,577
BP PLC Spons Adr	9,058
Brasil Telecom SA	540
Bristol Myers Squibb Co BMY	14,097
British Amern Tob Plc	11,580
Brookfield Asset Management	6,383
Brookline Bancorp Inc	2,705
Bruker Corporation	8,123
Bucyrus International	8,946
Cal Dive International	2,226
Cameco Corp	10,343
Cameron International CRP	6,229
Canadian Natl Ry Co	11,204
Canadian Natural Resources Ltd	14,394
Canadian Pacific Railway Ltd	11,577
Canon Inc	33,872
Capital One Financial	75,145
Carmax Inc	2,897
Carnival Corp	2,367
Carrefour SA	51,413
Carter Holdings Inc	3,028
Caterpillar	8,576
CB Richard Ellis Group Inc	17,786
Celgene Corp	7,662
Cemex SAB Adr	18,165
Centrais Electricas Co	28,771
Check Point Software Tech LTD	8,198
Chevron Corporation	72,945
Church & Dwight Inc CHD	4,741
Cirrus Logic Inc	2,301
Cisco Systems Incorporated	127,918
Citrix System Inc	17,674
Clarcor Inc	3,361
Clean Harbors Inc	8,401
Cliffs Natural Resources	2,365
Clorox Company	113,492
CME Group Inc	2,865
Cnooc LTD-ADR	2,526
Coach Inc	10,310
Coca Cola Company	108,672
Cognizant Technologies	11,347
Coldwater Creek Inc	3,473
Colgate-Palmolive Co	7,379
Community Health Sys	5,389
Compass Minerals International Inc	2,758
Conagra Foods Inc	74,596
Concho Resources Inc	2,978

Concur Technologies Inc	4,993
Continental Airlines Inc	12,569
Cooper Industries Plc	7,340
Core Laboratories Inc	9,508
Corning Inc GLW	7,458
Covidien Plc	5,345
Crown Holdings	8,512
CSX Corp	12,502
Cummins Inc	14,223
Dai Nippon Print Adr	20,962
Daiwa House Ind Ltd	5,531
Dana Holding Corp	5,914
Danaher Corp	5,685
Darden Restaurants	5,176
Denbury Resources Inc	13,999
Deutsche Bank	13,582
Deutsche Telekom	50,090
Diageo Plc	7,246
Digital Realty Trust Inc	2,160
Directv	5,662
Discovery Communications	4,747
Dish Network Corp	9,663
Disney Walt Company	3,376
Doctor Reddy's Lab Adr	3,061
Dollar Tree Stores Inc	7,363
Dover Corp	2,454
Dow Chemical Company	121,813
Dreamworks Animation SKG Inc	1,468
Dupont Fabros Technology Inc	3,671
E M C Corp	10,764
Earthlink Inc	29,015
Eaton Corporation	3,382
Ebay Inc	3,221
EDF-UNSPON ADR	3,375
Embraer Empresa Brasilera De Aeronautica	7,381
EMC Corporation	142,170
Emergency Medical Services	4,899
Emerson Electric Co	6,267
ENI Spa	38,214
Ensign Energy Service	2,034
Ericsson Tel-SP	30,497
ETFS Palladium Trust ET SH BEN INT	733
ETFS Palladium Trust ET SHS BEN INT	2,310
Expedia Inc	5,505
Expeditors Intl Was Inc	3,560
Express Scripts Inc	13,003
F5 Networks Inc	10,173
Fast Retailing Co	7,544
Fedex Corporation	128,250

Finisar Corporation	4,228
Finmeccanica Spa-Uns Adr	3,927
First Pac Ltd Adr	5,759
First Solar Inc	2,210
Flextronics Intl	8,788
Fluor Corp	4,804
FMC Technologies Inc	2,732
Focus Media Holding	4,632
Forest Labs Inc	13,764
France Telecom	39,163
Franklin Resources Inc	4,597
FTI Consulting Inc	4,197
Fuji Filds Holdings Corp	27,060
Fuji Heavy Inds LTD	20,015
Fujifilm Hldgs Corp Adr	8,085
Gammon Gold Inc	2,629
GAP Inc	5,145
Gaylord Entertainment	5,460
General Electric Company	87,750
General Mills Inc.	109,620
Genesee & Wyoming Inc	5,597
Gen-Probe	2,229
Geo Group Inc	7,028
Givaudan-Unspn-ADR	4,219
Glaxosmithkline PLC	47,345
Gold Fields Ltd New Adr Rand	9,712
Goldman Sachs Group Inc	4,771
Google Inc CL A	14,196
Graftech International	7,956
Greenhill & Co Inc	8,884
GSI Commerce Inc	6,521
H Lundbeck A/S Unspn Adr	15,348
Hachijuni Bank Ltd UNS	4,498
Halliburton Company	9,690
Hansen Natural Corp	2,284
Hasbro Inc	5,831
Herbalife Ltd	2,414
Hewlett Packard Company	126,210
Human Genome Sciences	6,584
IAC/Interactive Corp	5,884
ICF International Inc	5,192
Icici Bank Ltd Spon Adr	10,967
Icon Pub Ltd Co Spon Adr	3,027
IHS Inc Cl A	6,256
Illumina Inc	2,903
IMAX Corp	2,023
Impala Platinum Spon ADR	4,304
Informatica Corp	8,527
Infosys Technologies	4,173

Ingersoll-Rand Plc	8,928
Intel Corp	2,938
Intercontinental Exchange Inc	2,618
International Business Machine Corp	144,603
International Game Technology	3,569
Intesa Sanpaolo Spon Adr	13,802
Intuitive Surgical Inc Com	3,972
ITC Holdings Corp	9,275
Ittron Inc	4,225
ITT Educational Services Inc	3,514
Ivanhoe Mines Ltd	3,114
J Sainsbury PLC Spon Adr	23,451
Jabil Circuit Inc	2,162
JDS Uniphase Corp	4,126
Johnson Controls Inc	4,057
JP Morgan Chase	82,971
KAO Corp- Sponsored ADR	9,687
Keycorp Inc	79,600
Kimberly-Clark Corp	7,871
Kinder Morgan Mgmt LLC	39,765
Kingfisher PLC Spons Adr	29,024
Kinross Gold Corp	10,316
Kohls Corporation	94,824
Koninklijke Ahold NV	35,213
Korea Electric Power Corp	22,912
Kraft Foods Inc	5,030
KT Corp	11,355
Laboratory Corp of America Hldgs	6,588
Life Time Fitness Inc	5,328
Linear Technology Corp LLTC	2,489
LKQ Corp	5,928
Lockheed Martin Corp	3,421
Longtop Financial Technologies LTD	2,558
Louisiana Pacific Corp	3,899
Lululemon Athletica Inc	3,354
Macerich Co	4,639
Magna Intl Inc CL A	4,195
Manulife Finl Corp	1,768
Marks & Spencer Group PLC	42,966
Marsh & McLennan Companies	72,360
Marvell Technology Group Ltd	3,677
McDermott Intl Inc	5,409
McDonalds Corp	16,765
Mead Johnson	7,626
Medicis Pharmaceutical Corp CL A	6,256
Medtronic Inc.	100,740
Mellanox Technology Ltd	4,792
Mercadolibre Inc	3,970
Microchip Technology Inc	5,158

Microsoft Corp	15,967
Mitsubishi UFJ Financial	23,312
Mizuho Financial Group	12,111
Monolithic Power Systems Inc	3,364
Monster Worldwide Inc	2,644
Morgan Stanley	88,848
Motorola Incorporated	12,078
MS&AD Ins Group Holdings	35,989
Mylan Inc	21,274
Nabors Industries Ltd	12,642
Nalco Holding Co	2,471
National Fuel Gas Co	4,559
National Oil Well Varco Inc	3,380
NEC Corp	9,283
Nestle S A Reg Adr	35,157
Netapp Inc	14,140
Netflix.com Inc	14,432
Netlogic Microsystems	5,351
New Oriental Educatio SP ADR	2,732
Newcrest Mining LTD Spons ADR	10,049
Newmont Mining Corp.	160,040
Nexen Inc	8,965
Nextera Energy Inc	2,176
Nice Systems Ltd Spon Adr	6,164
NII Hldgs Inc CL B	2,589
Nintendo Ltd Adr	4,586
Nippon Telegraph & Teleph Corp	56,553
Nissan Motors LTD	24,909
Noble Corp Baar	16,895
Nokia Corp	31,685
Nordstrom Inc	5,357
Norfolk Southern Corp	5,356
Northrop Grumman Corp	4,123
Novartis AG Spon Adr	9,516
Novellus Systems Inc	6,804
Novo Nordisk A S ADR	9,450
Novozymes A/S ADR	2,675
Nucor Corp	2,216
Nuvasive Inc	3,268
NYSE Euronext	2,857
Occidental Pete Corp	4,228
Ocwen Finl Corp	2,231
On Semi Conductor Corp	2,884
Opentable Inc	8,102
Optimer Pharmaceuticals	3,219
Oracle Corporation	182,875
Pall Corp	5,830
Panasonic Corp Adr	5,975
Parexel Intl Corp	7,795

Parker-Hannifin Corp	128,280
Partnerre Ltd	5,212
Paychex Inc	6,818
Peabody Energy Corp	7,842
Pegasystems Inc	5,030
Perrigo Company	19,138
Petroleo Brasileiro SA	18,543
Petsmart Inc	6,650
Pfizer Incorporated	6,113
Philip Morris International Inc	3,977
Phillips-Van Heusen Corp	10,829
Pimco Unconstrained Bd Fund CL Institutional	313,007
Pimco Fds Pac Invt Mgmt Ser Low Duration Fd	663,550
Pimco Fds Pac Invt Mgmt Ser Total Return Fd	318,973
Pimco Real Return Bond Real Return Bond Fund	313,575
Pimco FDS PAC Invt Diversified	324,883
Pimco All Asset All Authority FD CL I	102,481
Pimco Global Multi-Asset Fnd	102,376
Plains Exploration & Production Co	6,881
Plantronics Inc	2,162
Platinum Underwriters Hldgs	4,657
Plexus Corporation	1,321
Plum Creek Timber Co Inc	7,413
Portugal Telecom Sgps	34,147
Potash Corp of Saskatchewan	20,166
Potlatch Holdings Inc	12,240
Precision Castparts Corp	7,768
Priceline Com Inc	21,945
Procter & Gamble Co	8,276
Prologis Trust New	9,577
Promise Co LTD	6,179
Proshares Short S&P 500	2,722
Proshares Ultra Short QQQQ	1,790
Qlogic Corp	6,421
Qualcomm Inc	7,447
Quicksilver Resources Inc	3,528
Radian Group Inc	3,410
Radioshack Corp	4,309
Ralcorp Hldgs Inc	3,918
Range Resources Corp	4,118
Red Hat Inc	6,355
Regal-Beloit Corporation	2,465
Repsol YPF	7,848
Rio Tinto Plc Sponsored Adr	17,619
Riverbed Technology Inc	3,783
Robert Half Intl Inc	2,652
Rockwell Collins	9,320
Rockwood Holdings Inc	5,633
Rohm Co LTD ADR	4,240

Roper Inds Inc New	7,496
Royal Dutch Shell PLC	171,549
RWE Aktiengesellschaft	3,033
SAIC Inc	1,662
Salesforce.com	6,820
Sanofi Aventis Ads	35,910
Sanofi-Aventis Adr	10,607
Savient Pharmaceuticals Inc	5,237
SBA Communications Corp	7,979
Schlumberger Ltd	24,028
Sega Sammy Holding Inc	6,002
Seiko Epson Corp	15,642
Sekisui House Unspon ADR	6,407
Select Medical Holdings Corp	3,511
Seven & I Holdings ADR	17,758
Shaw Group Inc	235
Shiseido Co LTD Spon ADR	7,818
Siemens A G - Adr	9,275
Signature Bank New York	4,195
Sirius XM Radio Inc	4,598
Sirona Dental Systems Inc	4,649
SK Telecommunications Co	41,771
Skechers USA Inc	1,292
Skyworks Solutions Inc	6,738
Societe Generale France Sponsored Adr	3,915
Solera Holdings Inc	5,741
Sony Corp	23,808
Sotheby's	8,984
Southwestern Energy Co	3,678
Spx Corp	4,303
SRA International IN-CL A	2,702
St Jude Medical Inc	7,907
ST Micorelectronics	11,979
Staples Inc.	96,232
Starbucks Corp	14,768
Stericycle Inc	1,876
STR Holdings Inc	3,209
Stryker Corporation	85,085
Sumitomo Mitsui Financial Gp	18,611
Sumitomo Trust & Bank	4,543
Suncor Energy Inc	26,170
Swiss Reins Co	26,937
Swisscom Ag	40,461
Swisscom AG Spon ADR	8,656
Symantec Corporation	98,345
Syniverse Holdings Inc	2,788
Synopsys Corp	4,285
T Rowe Price Group Inc	3,855
T Rowe Price Equity Income	117,870

Taiwan Semiconductor Mfg Co LTD	10,018
Takeda Pharmaceutical Co LTD	21,816
Taleo Corp Cl A	7,334
Talisman Energy Inc	6,209
Target Corp	10,154
Tata Motors Limited	15,102
TDK Corp	20,757
Tele Norte Tele Norte Leste Participacoes S A Spon	1,267
Telecom Argentina	11,861
Telecom Cp NZ LTD	4,489
Telecom Italia SPA	42,528
Telecom Italia Spa Spn ADR (TI)	20,157
Telecom Italia Spa Spn ADR (TI/A)	11,098
Telefonica SA Adr	14,533
Telefonos De Mx Sa De Cv	9,033
Tenaris S A Spn ADR	8,645
Tesco Plc Spon Adr	4,493
Tetra Tech Inc	3,544
Teva Pharmaceutical ADR INDS LTD	10,497
The Hain Celestial Group	5,851
The St. Joe Company	25,865
Thoratec Corporation	4,955
Tim Participacoes SA	528
Time Warner Inc	5,211
Tokio Marine Holding	21,085
Total SA Spons Adr	36,636
Towers Watson & Co	4,426
Toyota Mtr Corp	30,565
Transdigm Group Inc	2,544
Transocean Inc	16,073
Treehouse Foods Inc	1,014
Trimble Navigation LTD	10,337
Tupperware Corp	6,635
Tyco Electronics LD Switzerland Shs	31,178
Tyco Intl LTD New	3,893
UAL Corp	19,780
UBS Ag-Reg	16,945
Ultrashort Russell 2000 Proshares ETF	1,014
Unilever N V Adr	10,757
Unilever NV NY	31,165
United Health Group Inc	10,744
United Technologies Corp	11,895
United Therapeutics Corp	6,441
Urban Outfitters Inc	5,596
US Bankcorp	75,670
Vail Resorts Inc	17,035
Vale S A Adr	12,508
Varian Medical Systems Inc	2,723
VCA Antech Inc	3,627

Veeco Instruments Inc	1,778
Verisk Analytics Inc	1,485
Verizon Corp	120,583
VF Corporation	5,185
Visa Inc Class A	6,906
Vistaprint LTD	4,290
Vivo Participacoes	734
Vodafone Group PLC	24,462
Wabtec	2,963
Wacoal Holdings Corp Sp Adr	9,435
Wal Mart Inc	139,152
Walgreen Company	10,218
Walter Energy Inc	3,495
Warner Chilcott PLC	1,863
Waste Connections Inc	7,456
Waste Mgmt Inc Del	3,967
Waters Corporation	4,318
Weatherford Intl LTD	15,818
WebMD Health Corp	4,039
Whole Foods Mkt Inc	3,303
Williams Companies Inc.	95,550
Williams Sonoma Inc	6,467
Wolseley PLC	2,087
Wolters Kluwer N V	24,095
Woodward Governor Co	7,618
Wright Express Corp	6,070
Wyndham Worldwide Corp	4,834
Wynn Resorts Ltd	2,776
Xerox Corp	7,886
Xilinx Inc	2,291
Yara International Asa	1,354

TOTAL SECURITIES

10,601,312

CORPORATE BONDS

VALUE

Abbott Laborator	110,355
Alabama Power Co	107,989
American Express	171,724
Amgen Inc	169,316
Bank of America	160,718
Bank of New York	101,269
Citigroup Inc	105,603
Consolidated Edis	110,137
Credit Suisse 4.875%	165,603
John Deere Capital	109,238
E I Du Pont	180,230
General Electric 5.0% Due 1/08/16	16,482
General Electric Cap 5.0%	164,820

General Electric Co	108,464
Goldman Sachs Group Inc	101,267
Hewlett-Packard	116,059
Eli Lilly and Company	107,718
Metlife Inc	109,592
Morgan St Dean	154,626
Oracle Corp	109,999
Pitney Bowes	105,849
Procter & Gamble	115,399
SBC Communications Inc	102,531
Target Corporation	179,601
Target Corporation	107,263
United Tech Crp 4.875%	171,528
Verizon Communications Inc	101,718
Verizon Comms 5.5% Due 4/1/17	172,277
Wells Fargo & Co	162,219
Wisconsin Elec Power	108,316
Wyeth Notes	<u>113,409</u>
TOTAL CORPORATE BONDS	<u>3,921,319</u>

M.E. Davenport Foundation

#38-2646809

SCHEDULE FOR INFORMATION FOR FORM 990-PF

09/30/10

OFFICE EQUIPMENT & DEPRECIATION SCHEUDLE

ITEM	DEPR EXPENSE	ACCUM DEPRE	BOOK VALUE
OFFICE FUNITURE & EQUIPMENT	1,880	(15,369)	19,198

M E Davenport Foundation
 #38-2646809
 FORM 990-PF
 09/30/10

Security	Quantity Sold	How Acquired	Date Acquired	Date Sold	Cost or Basis	Sale Amount	Realized Gain/(Loss)
Suncor Energy Inc New	72	Purchase	Various	10/01/09	2,203	2,425	221
FPL Group Inc	36	Purchase	Various	10/02/09	1,783	1,916	133
Penn Natl Gaming Inc	22	Purchase	Various	10/02/09	609	575	(34)
Research In Motion LTD	37	Purchase	Various	10/02/09	2,758	2,435	(323)
Societe Gen Fr Spon Adr	79	Purchase	Various	10/02/09	736	1,214	478
Societe Gen Fr Spon Adr	95	Purchase	Various	10/02/09	885	1,459	575
The Mosaic Company	37	Purchase	Various	10/05/09	1,945	1,683	(263)
The Mosaic Company	30	Purchase	Various	10/05/09	1,577	1,364	(213)
Assured Guaranty LTD	10	Purchase	Various	10/06/09	123	202	79
Assured Guaranty LTD	46	Purchase	Various	10/06/09	565	929	364
Coach Inc	18	Purchase	Various	10/06/09	383	590	207
Coach Inc	60	Purchase	Various	10/06/09	1,277	1,968	691
Ralcorp Holdings	12	Purchase	Various	10/06/09	695	696	1
Telmax International Adr	115	Purchase	Various	10/07/09	864	1,576	712
U S Treasury Note 4 625% Due 11/15/09	150,000	Purchase	Various	10/07/09	150,946	150,715	(231)
Airgas Inc	52	Purchase	Various	10/08/09	2,084	2,519	435
Allos Therapeutics	419	Purchase	Various	10/08/09	2,953	2,942	(11)
Brookline Bancorp Inc	140	Purchase	Various	10/08/09	1,502	1,326	(175)
Penn Natl Gaming Inc	39	Purchase	Various	10/08/09	1,080	1,036	(44)
Polycom Inc	50	Purchase	Various	10/08/09	1,345	1,335	(10)
Qualcomm Inc	112	Purchase	Various	10/08/09	5,011	4,668	(343)
Qualcomm Inc	94	Purchase	Various	10/08/09	4,205	3,918	(287)
Qualcomm Inc	15	Purchase	Various	10/08/09	671	625	(46)
Ralcorp Holdings	19	Purchase	Various	10/08/09	1,101	1,111	11
Blackrock Inc	9	Purchase	Various	10/09/09	1,461	1,932	471
Cephalon Inc	38	Purchase	Various	10/09/09	2,527	2,061	(466)
Forestar Group Inc	39	Purchase	Various	10/09/09	445	667	222
Forestar Group Inc	54	Purchase	Various	10/09/09	616	921	305
Potash Corp of Sask Inc	6	Purchase	Various	10/09/09	530	551	21
Verifone Holdings Inc	109	Purchase	Various	10/09/09	1,658	1,533	(125)
Broadcom Corp	8	Purchase	Various	10/12/09	167	240	73
Broadcom Corp	92	Purchase	Various	10/12/09	1,918	2,763	845
Petroleo Brasileiro SA	19	Purchase	Various	10/12/09	756	921	165
Spirit Aerosystems Hld A	27	Purchase	Various	10/12/09	338	516	178
Forestar Group Inc	80	Purchase	Various	10/13/09	913	1,361	448
Infosys Technologies F	18	Purchase	Various	10/13/09	579	853	273
Infosys Technologies F	48	Purchase	Various	10/13/09	1,545	2,273	728
Transocean LTD	38	Purchase	Various	10/13/09	3,214	3,366	153
Transocean LTD	38	Purchase	Various	10/13/09	3,214	3,366	153
3M CO	4	Purchase	Various	10/14/09	285	306	21
ABB LTD -SPONS ADR F	8	Purchase	Various	10/14/09	146	174	27
Abbot Laboratories	15	Purchase	Various	10/14/09	815	770	(45)
ACCENTURE PLC IRELAND	11	Purchase	Various	10/14/09	337	430	93
ADOBE SYSTEMS INC	25	Purchase	Various	10/14/09	705	880	176
Agco Corp	3	Purchase	Various	10/14/09	125	80	(45)
AGRIUM INC	4	Purchase	Various	10/14/09	197	211	14
ALCATEL-LUCENT ADR	694	Purchase	Various	10/14/09	2,737	3,402	665
ALEXION PHARMACEUTICALS	3	Purchase	Various	10/14/09	116	134	18
ALLERGAN INC	2	Purchase	Various	10/14/09	71	115	44
ALTERA CORPORATION	19	Purchase	Various	10/14/09	339	414	76
AMAZON COM INC	6	Purchase	Various	10/14/09	348	585	237
AMAZON COM INC	8	Purchase	Various	10/14/09	464	777	313
AMERICA MOVIL SERIES L	7	Purchase	Various	10/14/09	248	341	93
AMERICAN EXPRESS CO	14	Purchase	Various	10/14/09	404	494	90
AMGEN INC	10	Purchase	Various	10/14/09	527	606	79
AMPHENOL CORP NEW	7	Purchase	Various	10/14/09	214	284	70
ANALOG DEVICES INC	28	Purchase	Various	10/14/09	790	796	6
ANGLO AMERICAN PLC ADR	16	Purchase	Various	10/14/09	232	293	61
ANSYS INC	4	Purchase	Various	10/14/09	131	168	38
APACHE CORP COMMON	3	Purchase	Various	10/14/09	234	298	65
APPLE INC	5	Purchase	Various	10/14/09	525	956	431
APPLE INC	10	Purchase	Various	10/14/09	1,050	1,912	863
ASML HOLDING NV-NY	16	Purchase	Various	10/14/09	412	491	79
ASSURED GUARANTY LTD	69	Purchase	Various	10/14/09	847	1,406	558
ASSURED GUARANTY LTD	112	Purchase	Various	10/14/09	1,375	2,281	906
AVON PRODUCTS INC	4	Purchase	Various	10/14/09	92	136	44

BAIDU INC ADR	1	Purchase	Various	10/14/09	137	408	272
BARRICK GOLD CORP	4	Purchase	Various	10/14/09	122	160	39
BARRICK GOLD CORP	11	Purchase	Various	10/14/09	334	441	107
BARRICK GOLD CORP	105	Purchase	Various	10/14/09	3,191	4,213	1,022
Baxter International Inc	9	Purchase	Various	10/14/09	529	518	(11)
Baxter International Inc	7	Purchase	Various	10/14/09	412	403	(8)
Becton Dickinson & Co	4	Purchase	Various	10/14/09	278	275	(4)
BEST BUY CO INC	10	Purchase	Various	10/14/09	359	404	45
BHP BILLITON LTD	6	Purchase	Various	10/14/09	310	427	117
BLACKROCK INC	2	Purchase	Various	10/14/09	325	451	126
BROADCOM CORP	2	Purchase	Various	10/14/09	42	62	20
BROADCOM CORP	5	Purchase	Various	10/14/09	104	155	50
BROADCOM CORP	10	Purchase	Various	10/14/09	209	310	101
BUZYRUS INTERNATIONAL INC	8	Purchase	Various	10/14/09	292	309	17
CADBURY SCHWEPPES ADR	10	Purchase	Various	10/14/09	404	503	99
CADBURY SCHWEPPES ADR	90	Purchase	Various	10/14/09	3,639	4,526	887
CAMERON INTERNATIONAL CORP	7	Purchase	Various	10/14/09	226	287	62
CANADIAN PACIFIC RAILWAY	9	Purchase	Various	10/14/09	424	430	6
CATERPILLAR INC	9	Purchase	Various	10/14/09	367	488	121
CDA NATURAL RES LTD	11	Purchase	Various	10/14/09	602	823	221
CELGENE CORP	3	Purchase	Various	10/14/09	136	165	30
CERNER CORP	4	Purchase	Various	10/14/09	172	340	167
CHECK POINT SOFTWARE F	4	Purchase	Various	10/14/09	88	120	32
Chicos Fas Inc	16	Purchase	Various	10/14/09	209	207	(2)
Church & Dwight Inc	3	Purchase	Various	10/14/09	166	167	2
CISCO SYS INC	16	Purchase	Various	10/14/09	324	389	65
CISCO SYS INC	17	Purchase	Various	10/14/09	344	415	71
CISCO SYS INC	43	Purchase	Various	10/14/09	870	1,051	181
Citrix Systems Inc	8	Purchase	Various	10/14/09	335	336	1
CME GROUP INC	1	Purchase	Various	10/14/09	277	309	33
COACH INC	8	Purchase	Various	10/14/09	170	280	110
COGNIZANT TECHNOLOGY	12	Purchase	Various	10/14/09	314	476	162
COMPASS MINERALS INTL	4	Purchase	Various	10/14/09	219	260	42
CORNING INC	20	Purchase	Various	10/14/09	275	317	42
CORRECTIONS CORP AMER	12	Purchase	Various	10/14/09	196	288	92
CUMMINS INC	4	Purchase	Various	10/14/09	150	195	45
CUMMINS INC	21	Purchase	Various	10/14/09	786	1,025	238
CVS CAREMARK CORP	16	Purchase	Various	10/14/09	523	595	72
DANAHER CORP	6	Purchase	Various	10/14/09	412	416	4
DENTSPLY INTL INC NEW	4	Purchase	Various	10/14/09	128	143	14
DEVON ENERGY CORP NEW	3	Purchase	Various	10/14/09	192	210	18
Digital Realty Trust Co	5	Purchase	Various	10/14/09	231	227	(4)
DIRECTV GROUP INC/THE	16	Purchase	Various	10/14/09	399	425	26
DISCOVERY COMMUNICATION A	11	Purchase	Various	10/14/09	188	331	143
DOCTOR REDDY'S LAB F	11	Purchase	Various	10/14/09	184	232	49
DOLBY LABORATORIES INC-A	6	Purchase	Various	10/14/09	198	241	43
DOW CHEMICAL COMPANY	20	Purchase	Various	10/14/09	458	539	81
E M C CORP	40	Purchase	Various	10/14/09	522	726	203
EASTMAN CHEMICAL COMPANY	9	Purchase	Various	10/14/09	480	498	17
EBAY INC	11	Purchase	Various	10/14/09	227	279	52
EMERSON ELECTRIC CO	3	Purchase	Various	10/14/09	104	119	15
EMERSON ELECTRIC CO	10	Purchase	Various	10/14/09	346	396	50
ENSCO INTL INC	4	Purchase	Various	10/14/09	118	188	70
EXPEDIA INC	6	Purchase	Various	10/14/09	86	154	69
First Solar	1	Purchase	Various	10/14/09	162	156	(6)
FLIR SYSTEMS INC	5	Purchase	Various	10/14/09	136	140	4
FLUOR CORP (NEW)	4	Purchase	Various	10/14/09	190	198	8
FMC TECHNOLOGIES INC	6	Purchase	Various	10/14/09	325	340	15
FORESTAR GROUP INC	43	Purchase	Various	10/14/09	491	737	246
FORESTAR GROUP INC	67	Purchase	Various	10/14/09	764	1,155	390
FORESTAR GROUP INC	117	Purchase	Various	10/14/09	1,335	2,005	670
FRANKLIN RESOURCES	1	Purchase	Various	10/14/09	93	108	15
FRPRT-MCMRN CPPR & GLD B	9	Purchase	Various	10/14/09	536	685	150
FTI Consulting Inc	3	Purchase	Various	10/14/09	186	126	(61)
FTI Consulting Inc	3	Purchase	Various	10/14/09	186	126	(60)
Gamestop Corp CL A	12	Purchase	Various	10/14/09	408	337	(71)
GANNETT CO INC DEL	20	Purchase	Various	10/14/09	243	270	27
Gen-Probe Inc	4	Purchase	Various	10/14/09	201	178	(23)
GILEAD SCIENCES INC	17	Purchase	Various	10/14/09	757	780	23
GIVAUDAN-UNSPON-ADR	23	Purchase	Various	10/14/09	233	352	119
GOLDMAN SACHS GROUP INC	2	Purchase	Various	10/14/09	217	384	167
GOLDMAN SACHS GROUP INC	2	Purchase	Various	10/14/09	217	387	170
GOLDMAN SACHS GROUP INC	3	Purchase	Various	10/14/09	325	578	252

Goodyear Tire & Rubber	14	Purchase	Various	10/14/09	248	242	(6)
GOOGLE INC CL A	1	Purchase	Various	10/14/09	420	533	113
GOOGLE INC CL A	1	Purchase	Various	10/14/09	420	533	114
Graftech International	10	Purchase	Various	10/14/09	151	150	(0)
GUESS? INC	3	Purchase	Various	10/14/09	88	114	26
HALLIBURTON COMPANY	9	Purchase	Various	10/14/09	211	263	52
Hasbro Inc	4	Purchase	Various	10/14/09	113	114	0
HDFC BANK LTD-ADR	2	Purchase	Various	10/14/09	198	242	44
HEWITT ASSOCIATES INC	6	Purchase	Various	10/14/09	180	226	47
HEWLETT-PACKARD COMPANY	24	Purchase	Various	10/14/09	956	1,148	192
HLTH CORPORATION	11	Purchase	Various	10/14/09	129	163	34
Honeywell International	12	Purchase	Various	10/14/09	465	445	(21)
Honeywell International	3	Purchase	Various	10/14/09	116	112	(4)
HUMAN GENOME SCIENCE INC	9	Purchase	Various	10/14/09	150	172	22
ICICI BANK LTD SPON	12	Purchase	Various	10/14/09	264	485	221
IHS INC CL A	8	Purchase	Various	10/14/09	358	416	58
INFOSYS TECHNOLOGIES F	1	Purchase	Various	10/14/09	32	49	17
INFOSYS TECHNOLOGIES F	7	Purchase	Various	10/14/09	225	341	116
INTEL CORP	38	Purchase	Various	10/14/09	543	797	253
INTERCONTINENTALEXCHANGE	1	Purchase	Various	10/14/09	58	97	39
INTL BUSINESS MACH CORP	4	Purchase	Various	10/14/09	445	510	66
INTL BUSINESS MACH CORP	11	Purchase	Various	10/14/09	1,223	1,404	182
INTL FLAVOR & FRAGRANCE	8	Purchase	Various	10/14/09	257	310	52
INTUITIVE SURGICAL INC	1	Purchase	Various	10/14/09	218	255	37
ISHARES COMEX GOLD TRUST	2	Purchase	Various	10/14/09	178	209	31
ITRON INC	2	Purchase	Various	10/14/09	107	121	15
ITT CORP	4	Purchase	Various	10/14/09	208	219	11
J CREW GROUP INC	7	Purchase	Various	10/14/09	176	268	92
JACOBS ENGINEERNG GROUP	4	Purchase	Various	10/14/09	170	180	10
JOHNSON & JOHNSON	10	Purchase	Various	10/14/09	566	605	39
JOHNSON CONTROLS INC	16	Purchase	Various	10/14/09	382	431	50
JOY GLOBAL INC (WIS)	6	Purchase	Various	10/14/09	287	310	23
JPMORGAN CHASE & CO	9	Purchase	Various	10/14/09	232	424	192
JPMORGAN CHASE & CO	16	Purchase	Various	10/14/09	412	753	341
JUNIPER NETWORK INC	7	Purchase	Various	10/14/09	110	190	80
KAO CORP-SPONSORED ADR	7	Purchase	Various	10/14/09	1,378	1,716	337
KINROSS GOLD CORP	108	Purchase	Various	10/14/09	1,977	2,545	567
LIBERTY ENTERTNMNT A	94	Purchase	Various	10/14/09	1,801	2,856	1,055
Linear Technology Inc	1	Purchase	Various	10/14/09	27	28	0
LKQ CORP	6	Purchase	Various	10/14/09	92	115	22
LOWES COMPANIES INC	27	Purchase	Various	10/14/09	541	589	49
MAGNA INTL INC CL A	25	Purchase	Various	10/14/09	900	1,141	242
MAGNA INTL INC CL A	60	Purchase	Various	10/14/09	2,159	2,739	580
MARKET VECTOR GLD MINERS	4	Purchase	Various	10/14/09	147	197	49
MARVELL TECHNOLOGY	19	Purchase	Various	10/14/09	173	311	138
MCDERMOTT INTL INC	13	Purchase	Various	10/14/09	269	333	64
Memc Electr Matls Inc	5	Purchase	Various	10/14/09	151	79	(72)
MERCADOLIBRE INC	3	Purchase	Various	10/14/09	121	126	5
Microchip Technology Inc	15	Purchase	Various	10/14/09	408	404	(4)
MICROSOFT CORP	9	Purchase	Various	10/14/09	211	233	22
MICROSOFT CORP	73	Purchase	Various	10/14/09	1,711	1,892	181
Monsanto Co NEW	4	Purchase	Various	10/14/09	364	311	(52)
Monsanto Co NEW	3	Purchase	Various	10/14/09	273	233	(40)
MONSTER WORLDWIDE INC	32	Purchase	Various	10/14/09	371	568	196
MORGAN STANLEY & CO	10	Purchase	Various	10/14/09	235	326	91
NABORS INDUSTRIES LTD	265	Purchase	Various	10/14/09	4,567	5,833	1,266
NATIONAL OILWELL VARCO	7	Purchase	Various	10/14/09	252	324	72
NATIONAL OILWELL VARCO	8	Purchase	Various	10/14/09	288	372	84
NATIONAL OILWELL VARCO	21	Purchase	Various	10/14/09	756	979	223
NATL FUEL GAS CO	7	Purchase	Various	10/14/09	245	335	90
NETAPP INC	8	Purchase	Various	10/14/09	135	235	101
NEW ORIENTAL EDUCAT SP	2	Purchase	Various	10/14/09	143	163	20
NEWCREST MINING LTD F	9	Purchase	Various	10/14/09	191	301	110
NEWCREST MINING LTD F	38	Purchase	Various	10/14/09	807	1,269	462
NEWCREST MINING LTD F	53	Purchase	Various	10/14/09	1,125	1,770	645
NEXEN INC F	25	Purchase	Various	10/14/09	454	624	170
NEXEN INC F	42	Purchase	Various	10/14/09	763	1,049	286
NOBLE CP BAAR NAMEN-AKT	3	Purchase	Various	10/14/09	106	125	19
NOBLE CP BAAR NAMEN-AKT	55	Purchase	Various	10/14/09	1,934	2,280	345
NOBLE CP BAAR NAMEN-AKT	85	Purchase	Various	10/14/09	2,989	3,523	534
NOBLE ENERGY INC	2	Purchase	Various	10/14/09	66	144	78
NOVARTIS AG	11	Purchase	Various	10/14/09	475	559	84
NOVARTIS AG	19	Purchase	Various	10/14/09	820	965	145

NUANCE COMMUNICATIONS	23	Purchase	Various	10/14/09	277	360	83
NUCOR CORP	5	Purchase	Various	10/14/09	157	230	73
NVIDIA CORP	29	Purchase	Various	10/14/09	353	405	52
NYSE EURONEXT	9	Purchase	Various	10/14/09	195	268	73
OCCIDENTAL PETE CORP	3	Purchase	Various	10/14/09	197	243	46
OCCIDENTAL PETE CORP	10	Purchase	Various	10/14/09	655	813	158
Old Dominion Fright Line	8	Purchase	Various	10/14/09	277	244	(33)
ORACLE CORP	8	Purchase	Various	10/14/09	138	170	32
ORACLE CORP	27	Purchase	Various	10/14/09	464	576	112
OWENS CORNING INC	15	Purchase	Various	10/14/09	352	367	15
PARKER HANNIFIN CORP	4	Purchase	Various	10/14/09	195	215	20
PARKER HANNIFIN CORP	9	Purchase	Various	10/14/09	438	478	41
Penn Natl Gaming Inc	11	Purchase	Various	10/14/09	305	296	(9)
PENNEY J C CO INC	16	Purchase	Various	10/14/09	513	584	71
Pepsico Inc	12	Purchase	Various	10/14/09	774	733	(41)
PERKINELMER INC	9	Purchase	Various	10/14/09	156	184	28
PETROLEO BRASILEIRO - SA	4	Purchase	Various	10/14/09	159	197	38
PETROLEO BRASILEIRO - SA	9	Purchase	Various	10/14/09	358	445	87
PETROLEO BRASILEIRO SA F	5	Purchase	Various	10/14/09	156	211	55
PHILIP MORRIS INTL INC	11	Purchase	Various	10/14/09	491	551	60
PLEXUS CORPORATION	8	Purchase	Various	10/14/09	205	223	18
POLO RALPH LAUREN CORP	4	Purchase	Various	10/14/09	283	312	28
POTASH CORP OF SASK INC	2	Purchase	Various	10/14/09	177	186	10
POTASH CORP OF SASK INC	5	Purchase	Various	10/14/09	441	467	26
PRAXAIR INC	4	Purchase	Various	10/14/09	266	334	68
PRIDE INTL INC	3	Purchase	Various	10/14/09	75	93	17
PROCTER & GAMBLE CO	22	Purchase	Various	10/14/09	1,157	1,258	101
RANGE RESOURCES CORP	7	Purchase	Various	10/14/09	245	386	141
REGAL-BELOIT CORPORATION	4	Purchase	Various	10/14/09	165	192	27
Research In Motion LTD	2	Purchase	Various	10/14/09	149	138	(11)
ROPER INDS INC NEW	8	Purchase	Various	10/14/09	372	417	45
SANOFI-AVENTIS ADR	13	Purchase	Various	10/14/09	413	517	104
SANOFI-AVENTIS ADR	40	Purchase	Various	10/14/09	1,270	1,591	321
SCHLUMBERGER LTD	4	Purchase	Various	10/14/09	261	263	2
SEAGATE TECHNOLOGY	8	Purchase	Various	10/14/09	87	128	41
SEMPRA ENERGY	4	Purchase	Various	10/14/09	191	210	19
SOWSTN ENERGY CO	4	Purchase	Various	10/14/09	163	183	20
St Jude Medical	14	Purchase	Various	10/14/09	533	462	(71)
STAPLES INC	18	Purchase	Various	10/14/09	365	418	53
STARBUCKS CORP	14	Purchase	Various	10/14/09	200	288	87
Stericycle	4	Purchase	Various	10/14/09	202	196	(6)
STERLITE INDUS INDIA LTD	18	Purchase	Various	10/14/09	210	330	120
SUNCOR ENERGY INC NEW	6	Purchase	Various	10/14/09	184	234	51
Sunpower Corp CL A	4	Purchase	Various	10/14/09	180	129	(51)
T Rowe Price Group Inc	8	Purchase	Various	10/14/09	393	373	(19)
TARGET CORP	9	Purchase	Various	10/14/09	447	459	12
Telecom Italia SPA	103	Purchase	Various	10/14/09	1,380	1,288	(92)
Telecom Italia SPA	15	Purchase	Various	10/14/09	201	188	(13)
TEVA PHARMACEUTICAL ADR	7	Purchase	Various	10/14/09	332	355	22
TEVA PHARMACEUTICAL ADR	8	Purchase	Various	10/14/09	380	406	26
TIME WARNER INC NEW	19	Purchase	Various	10/14/09	439	580	141
Transdigm Group Inc	4	Purchase	Various	10/14/09	194	175	(19)
TRANSOCEAN LTD	3	Purchase	Various	10/14/09	254	270	16
Trimble Navigation LTD	11	Purchase	Various	10/14/09	258	248	(10)
Trimble Navigation LTD	1	Purchase	Various	10/14/09	24	23	(1)
TYCO INTERNATIONAL LTD	17	Purchase	Various	10/14/09	390	599	209
ULTRA PETROLEUM CORP	4	Purchase	Various	10/14/09	163	214	51
UNION PACIFIC CORP	11	Purchase	Various	10/14/09	547	686	139
UNITED PARCEL SERVICE-B	7	Purchase	Various	10/14/09	395	397	3
UNITED TECHNOLOGIES CORP	4	Purchase	Various	10/14/09	218	254	36
UNITED TECHNOLOGIES CORP	14	Purchase	Various	10/14/09	764	888	124
VALE S A ADR	85	Purchase	Various	10/14/09	1,511	2,233	722
VALE S A ADR	180	Purchase	Various	10/14/09	3,199	4,729	1,530
VARIAN MEDICAL SYSTEMS	3	Purchase	Various	10/14/09	88	124	36
VISA INC CLASS A	7	Purchase	Various	10/14/09	425	517	92
VODAFONE GROUP SPONS ADR	40	Purchase	Various	10/14/09	675	870	196
VODAFONE GROUP SPONS ADR	43	Purchase	Various	10/14/09	725	936	210
WABTEC	6	Purchase	Various	10/14/09	174	232	58
WALGREEN COMPANY	17	Purchase	Various	10/14/09	509	656	146
Wal-Mart Stores Inc	9	Purchase	Various	10/14/09	485	454	(31)
WATERS CORPORATION	4	Purchase	Various	10/14/09	200	232	32
WELLS FARGO COMPANY	14	Purchase	Various	10/14/09	307	433	126
WELLS FARGO COMPANY	17	Purchase	Various	10/14/09	373	522	149

WYNN RESORTS LTD	3	Purchase	Various	10/14/09	149	202	52
YAHOO INC	44	Purchase	Various	10/14/09	664	743	79
ACERGY SA-SPON ADR	33	Purchase	Various	10/15/09	414	441	26
AECOM TECHNLGY CORP	9	Purchase	Various	10/15/09	189	230	41
AEROPOSTALE INC	7	Purchase	Various	10/15/09	120	291	171
AFFILIATED COMPUTER SVCS	4	Purchase	Various	10/15/09	176	211	35
AFFILIATED MANAGERS	9	Purchase	Various	10/15/09	610	654	44
AIRGAS INC	7	Purchase	Various	10/15/09	281	345	64
AIRTRAN HLDGS INC	41	Purchase	Various	10/15/09	159	213	54
ALEXION PHARMACEUTICALS	14	Purchase	Various	10/15/09	542	624	82
ALLERGAN INC	38	Purchase	Various	10/15/09	1,356	2,198	842
AMERIGROUP CORP	10	Purchase	Various	10/15/09	234	231	(4)
AMERN EAGLE OUTFITTERS	11	Purchase	Various	10/15/09	184	211	27
AMETEK INC	9	Purchase	Various	10/15/09	287	318	31
ANSYS INC	12	Purchase	Various	10/15/09	393	503	110
ATHEROS COMMUNICATIONS	22	Purchase	Various	10/15/09	519	606	87
AVAGO TECHNOLOGIES LTD	17	Purchase	Various	10/15/09	294	294	(0)
BALLY TECHNOLOGIES INC	8	Purchase	Various	10/15/09	305	339	34
BE AEROSPACE INC	21	Purchase	Various	10/15/09	332	438	106
BROCADE COMMUNICATIONS	65	Purchase	Various	10/15/09	408	618	210
BROOKLINE BANCORP INC	24	Purchase	Various	10/15/09	257	228	(29)
BRUKER CORPORATION	19	Purchase	Various	10/15/09	194	219	25
CAL DIVE INTERNATIONAL	16	Purchase	Various	10/15/09	133	160	27
CENTRAL EURO DIST CORP	12	Purchase	Various	10/15/09	291	426	135
CHOICE HOTELS INTL INC	7	Purchase	Various	10/15/09	218	224	6
CHURCH & DWIGHT INC	11	Purchase	Various	10/15/09	607	610	3
CLARCOR INC	15	Purchase	Various	10/15/09	476	463	(13)
CLIFFS NATURAL RESOURCES	17	Purchase	Various	10/15/09	489	651	162
COLDWATER CREEK INC	71	Purchase	Various	10/15/09	526	571	45
COMMUNITY HEALTH SYS	5	Purchase	Various	10/15/09	119	178	60
COMMUNITY HEALTH SYS	8	Purchase	Various	10/15/09	190	285	95
CONCHO RESOURCES INC	9	Purchase	Various	10/15/09	198	360	162
CONCUR TECHNOLOGIES INC	7	Purchase	Various	10/15/09	245	278	33
DARDEN RESTAURANTS	8	Purchase	Various	10/15/09	212	262	50
DISCOVERY COMMUNICATN A	15	Purchase	Various	10/15/09	256	454	197
DOLLAR TREE STORES INC	12	Purchase	Various	10/15/09	396	589	193
EXPEDIA INC	26	Purchase	Various	10/15/09	371	666	296
FTI CONSULTING INC	6	Purchase	Various	10/15/09	372	250	(122)
GENESEE & WYOMING INC	5	Purchase	Various	10/15/09	135	163	28
GENWORTH FINANCIAL INC	61	Purchase	Various	10/15/09	476	725	250
GEO GROUP INC	5	Purchase	Various	10/15/09	84	103	19
GEO GROUP INC	19	Purchase	Various	10/15/09	320	393	73
GSI COMMERCE INC	48	Purchase	Various	10/15/09	527	964	437
HOST HOTELS & RESORTS	54	Purchase	Various	10/15/09	474	633	159
HUMAN GENOME SCIENCE INC	23	Purchase	Various	10/15/09	382	448	66
ICF INTERNATIONAL INC	11	Purchase	Various	10/15/09	302	330	27
ICON PUB LTD CO	24	Purchase	Various	10/15/09	748	534	(215)
ICONIX BRAND GROUP INC	48	Purchase	Various	10/15/09	482	665	183
IHS INC CL A	4	Purchase	Various	10/15/09	179	210	31
ILLUMINA INC	7	Purchase	Various	10/15/09	242	301	59
INFORMATICA CORP	32	Purchase	Various	10/15/09	427	740	313
INTERPUBLIC GROUP CO IN	39	Purchase	Various	10/15/09	188	274	86
INVERNESS MED INNOVATION	25	Purchase	Various	10/15/09	877	1,009	132
INVESTMENT TECHNOLOGY	8	Purchase	Various	10/15/09	176	225	49
IPC THE HOSPITALIST CO	6	Purchase	Various	10/15/09	137	194	58
ITC HOLDINGS CORP	16	Purchase	Various	10/15/09	664	720	56
ITT EDUCATIONAL SERVICES	3	Purchase	Various	10/15/09	224	334	111
ITT EDUCATIONAL SERVICES	6	Purchase	Various	10/15/09	447	669	221
J CREW GROUP INC	15	Purchase	Various	10/15/09	378	576	198
LIFE TIME FITNESS INC	22	Purchase	Various	10/15/09	490	665	175
LINCOLN NATL CORP IND	39	Purchase	Various	10/15/09	1,008	1,056	47
LKQ CORP	22	Purchase	Various	10/15/09	339	419	81
LOUISIANA PACIFIC CORP	33	Purchase	Various	10/15/09	231	231	0
MASIMO CORP	8	Purchase	Various	10/15/09	213	228	15
MEDICIS PHARMACEUTICAL	24	Purchase	Various	10/15/09	300	537	238
MELLANOX TECHNOLOGY LTD	25	Purchase	Various	10/15/09	236	449	213
MONOLITHIC POWER SYSTEMS	15	Purchase	Various	10/15/09	196	331	136
MYLAN INC	19	Purchase	Various	10/15/09	186	318	133
NALCO HOLDING CO	16	Purchase	Various	10/15/09	346	365	18
NETFLIX COM INC	3	Purchase	Various	10/15/09	131	143	12
NETLOGIC MICROSYSTEMS	10	Purchase	Various	10/15/09	440	436	(4)
NICE SYSTEMS LTD	15	Purchase	Various	10/15/09	334	477	143
NUVAVISE INC	10	Purchase	Various	10/15/09	395	427	32

NVIDIA CORP	51	Purchase	Various	10/15/09	620	691	71
OCWEN FINL CORP	19	Purchase	Various	10/15/09	219	224	5
ON SEMI CONDUCTOR CORP	58	Purchase	Various	10/15/09	240	477	236
OPTIMER PHARMACEUTICALS	19	Purchase	Various	10/15/09	224	265	41
OSI PHARMACEUTICALS INC	10	Purchase	Various	10/15/09	415	333	(82)
PALL CORP	11	Purchase	Various	10/15/09	292	367	75
PAREXEL INTL CORP	7	Purchase	Various	10/15/09	133	97	(36)
PERRIGO COMPANY	5	Purchase	Various	10/15/09	169	188	19
PLAINS EXPLORATION &	10	Purchase	Various	10/15/09	229	288	59
PLATINUM UNDERWRITERS	2	Purchase	Various	10/15/09	60	74	15
PLATINUM UNDERWRITERS	3	Purchase	Various	10/15/09	89	112	22
POLYCOM INC	9	Purchase	Various	10/15/09	242	240	(2)
QUICKSILVER RES INC	14	Purchase	Various	10/15/09	167	214	48
RALCORP HLDGS INC	5	Purchase	Various	10/15/09	290	278	(12)
RED HAT INC	16	Purchase	Various	10/15/09	282	456	174
ROPER INDS INC NEW	4	Purchase	Various	10/15/09	186	207	21
SBA COMMUNICATIONS CORP	8	Purchase	Various	10/15/09	177	233	56
SEAGATE TECHNOLOGY	17	Purchase	Various	10/15/09	185	269	84
SELECT MEDICAL HOLDINGS	48	Purchase	Various	10/15/09	480	467	(14)
SILGAN HOLDINGS INC	6	Purchase	Various	10/15/09	275	327	52
SIRONA DENTAL SYSTEMS	20	Purchase	Various	10/15/09	556	592	37
SOLERA HOLDINGS INC	14	Purchase	Various	10/15/09	332	455	123
SPX CORP	4	Purchase	Various	10/15/09	253	236	(17)
STARENT NETWORKS CORP	16	Purchase	Various	10/15/09	318	540	222
SUNOCO INC COM	8	Purchase	Various	10/15/09	215	240	25
TALEO CORP CL A	18	Purchase	Various	10/15/09	297	448	151
TELETECH HLDGS INC	9	Purchase	Various	10/15/09	110	158	48
THE HAIN CELESTIAL GROUP	19	Purchase	Various	10/15/09	418	362	(56)
THE HAIN CELESTIAL GROUP	15	Purchase	Various	10/15/09	330	286	(44)
THORATEC CORPORATION	19	Purchase	Various	10/15/09	460	556	97
TUPPERWARE CORP	20	Purchase	Various	10/15/09	438	872	434
URBAN OUTFITTERS INC	18	Purchase	Various	10/15/09	473	577	104
VISTAPRINT NV	17	Purchase	Various	10/15/09	397	832	435
WASTE CONNECTIONS INC	17	Purchase	Various	10/15/09	546	506	(40)
WOODWARD GOVERNOR CO	8	Purchase	Various	10/15/09	158	203	45
WRIGHT EXPRESS CORP	15	Purchase	Various	10/15/09	355	457	102
WYNN RESORTS LTD	5	Purchase	Various	10/15/09	249	321	73
WYNN RESORTS LTD	25	Purchase	Various	10/15/09	1,243	1,605	363
CORNING INC	62	Purchase	Various	10/16/09	853	948	95
SLM CORP	127	Purchase	Various	10/16/09	1,266	1,159	(107)
SPIRIT AEROSYSTMS HLD A	32	Purchase	Various	10/16/09	400	588	188
TEEKAY CORPORATION	24	Purchase	Various	10/16/09	402	608	206
ASML HOLDING NV-NY	200	Purchase	Various	10/19/09	5,144	5,940	796
HSBC Holdings Plc-Spon Adr	70	Purchase	Various	10/19/09	4,829	4,072	(758)
HUMAN GENOME SCIENCE INC	104	Purchase	Various	10/19/09	1,728	2,175	447
INTL FLAVOR & FRAGRANCE	12	Purchase	Various	10/19/09	386	466	79
TEEKAY CORPORATION	64	Purchase	Various	10/19/09	1,072	1,574	502
BECTON DICKINSON & CO	30	Purchase	Various	10/20/09	2,087	2,025	(62)
BECTON DICKINSON & CO	13	Purchase	Various	10/20/09	904	878	(27)
SPIRIT AEROSYSTMS HLD A	42	Purchase	Various	10/20/09	525	730	205
BECTON DICKINSON & CO	42	Purchase	Various	10/21/09	2,922	2,840	(81)
EMERSON ELECTRIC CO	79	Purchase	Various	10/21/09	2,734	3,167	433
GENZYME CORPORATION	69	Purchase	Various	10/21/09	3,936	3,588	(348)
GENZYME CORPORATION	54	Purchase	Various	10/21/09	3,080	2,808	(272)
PENN NATL GAMING INC	26	Purchase	Various	10/21/09	720	751	30
SPIRIT AEROSYSTMS HLD A	28	Purchase	Various	10/21/09	350	488	138
OLD DOMINION FRGHT LINE	21	Purchase	Various	10/22/09	727	590	(137)
PERRIGO COMPANY	18	Purchase	Various	10/22/09	607	655	48
ICON PUB LTD CO	84	Purchase	Various	10/23/09	2,619	2,222	(397)
ICONIX BRAND GROUP INC	124	Purchase	Various	10/23/09	1,245	1,696	451
INTERPUBLIC GROUP CO IN	710	Purchase	Various	10/23/09	3,431	4,383	951
TELETECH HLDGS INC	39	Purchase	Various	10/23/09	475	644	169
TELETECH HLDGS INC	41	Purchase	Various	10/23/09	500	677	177
ICONIX BRAND GROUP INC	19	Purchase	Various	10/27/09	191	236	45
ICONIX BRAND GROUP INC	194	Purchase	Various	10/27/09	1,947	2,406	460
INVESTMENT TECHNOLOGY	21	Purchase	Various	10/27/09	461	509	48
INVESTMENT TECHNOLOGY	85	Purchase	Various	10/27/09	1,867	2,061	194
SUNOCO INC COM	42	Purchase	Various	10/27/09	1,128	1,360	232
BHP BILLITON LTD	78	Purchase	Various	10/28/09	4,025	5,257	1,232
BP PLC SPONS ADR	7	Purchase	Various	10/28/09	343	403	59
BP PLC SPONS ADR	65	Purchase	Various	10/28/09	3,186	3,738	552
GOOGLE INC CL A	3	Purchase	Various	10/28/09	420	1,629	1,209
GOODYEAR TIRE & RUBBER	35	Purchase	Various	10/29/09	620	438	(183)

NEWMONT MINING CORP	34	Purchase	Various	10/29/09	1,377	1,451	74
NEWMONT MINING CORP	83	Purchase	Various	10/29/09	3,361	3,541	180
SIEMENS A G - ADR	17	Purchase	Various	10/29/09	1,102	1,627	525
AECOM TECHNLGY CORP	36	Purchase	Various	10/30/09	757	925	168
HSBC Holdings Plc-Spon Adr	70	Purchase	Various	10/30/09	4,829	3,948	(881)
HUMAN GENOME SCIENCE INC	80	Purchase	Various	10/30/09	1,329	1,575	246
JPMORGAN CHASE & CO	49	Purchase	Various	10/30/09	1,262	2,058	795
MONSANTO CO NEW	48	Purchase	Various	10/30/09	4,366	3,272	(1,094)
MONSANTO CO NEW	6	Purchase	Various	10/30/09	546	409	(137)
NALCO HOLDING CO	61	Purchase	Various	10/30/09	1,320	1,313	(7)
TEEKAY CORPORATION	33	Purchase	Various	10/30/09	553	692	139
WELLS FARGO COMPANY	79	Purchase	Various	10/30/09	1,733	2,182	448
GOLDMAN SACHS GROUP INC	4	Purchase	Various	11/02/09	434	684	251
GOLDMAN SACHS GROUP INC	45	Purchase	Various	11/02/09	4,877	7,699	2,822
TEEKAY CORPORATION	33	Purchase	Various	11/02/09	553	692	139
Federal Home Loan Mtg Banks Deb 3 5%	100,000	Purchase	Various	11/03/09	96,982	100,000	3,018
JPMORGAN CHASE & CO	12	Purchase	Various	11/03/09	309	510	201
TEEKAY CORPORATION	25	Purchase	Various	11/03/09	419	498	79
WELLS FARGO COMPANY	19	Purchase	Various	11/03/09	417	522	105
MICROSOFT CORP	43	Purchase	Various	11/04/09	1,008	1,215	207
OLD DOMINION FRGHT LINE	10	Purchase	Various	11/04/09	346	247	(100)
OLD DOMINION FRGHT LINE	17	Purchase	Various	11/05/09	589	418	(171)
WELLS FARGO COMPANY	13	Purchase	Various	11/05/09	285	348	62
MAGNA INTL INC CL A	71	Purchase	Various	11/06/09	2,555	3,577	1,022
FORESTAR GROUP INC	69	Purchase	Various	11/09/09	787	1,176	389
LIBERTY ENTERTNMNT A	130	Purchase	Various	11/09/09	2,491	4,329	1,838
OLD DOMINION FRGHT LINE	6	Purchase	Various	11/09/09	208	152	(56)
OLD DOMINION FRGHT LINE	3	Purchase	Various	11/09/09	104	76	(28)
STEC INC	63	Purchase	Various	11/09/09	2,226	848	(1,378)
TEEKAY CORPORATION	14	Purchase	Various	11/09/09	234	303	69
TEEKAY CORPORATION	60	Purchase	Various	11/09/09	1,004	1,299	294
FORESTAR GROUP INC	22	Purchase	Various	11/10/09	251	375	124
FORESTAR GROUP INC	153	Purchase	Various	11/10/09	1,745	2,610	864
HSBC Holdings Plc-Spon Adr	65	Purchase	Various	11/10/09	4,484	3,923	(561)
LIBERTY ENTERTNMNT A	30	Purchase	Various	11/10/09	575	999	424
LIBERTY ENTERTNMNT A	38	Purchase	Various	11/10/09	728	1,265	537
CVS CAREMARK CORP	104	Purchase	Various	11/11/09	3,396	3,154	(242)
CVS CAREMARK CORP	94	Purchase	Various	11/11/09	3,070	2,851	(219)
CVS CAREMARK CORP	15	Purchase	Various	11/11/09	490	455	(35)
FOREST OIL CORP NEW	39	Purchase	Various	11/11/09	1,076	819	(257)
SPIRIT AEROSYSTE MS HLD A	7	Purchase	Various	11/11/09	88	129	42
SPIRIT AEROSYSTE MS HLD A	17	Purchase	Various	11/11/09	213	314	101
TEEKAY CORPORATION	3	Purchase	Various	11/11/09	50	66	15
TEEKAY CORPORATION	26	Purchase	Various	11/11/09	435	568	132
AFFILIATED COMPUTER SVCS	64	Purchase	Various	11/12/09	2,819	3,545	726
CHECK POINT SOFTWARE F	22	Purchase	Various	11/12/09	481	710	229
CHECK POINT SOFTWARE F	23	Purchase	Various	11/12/09	503	743	239
DENTSPLY INTL INC NEW	30	Purchase	Various	11/12/09	962	1,013	50
ICICI BANK LTD SPON	15	Purchase	Various	11/12/09	330	583	253
SOCIETE GENERALE RTS	293	Purchase	Various	11/12/09	-	233	233
SOLERA HOLDINGS INC	30	Purchase	Various	11/12/09	712	1,057	346
SPIRIT AEROSYSTE MS HLD A	23	Purchase	Various	11/12/09	288	421	133
Telmax International Adr	490	Purchase	Various	11/12/09	3,681	7,497	3,816
WELLS FARGO COMPANY	31	Purchase	Various	11/12/09	712	879	167
ACE LIMITED	27	Purchase	Various	11/13/09	1,399	1,397	(2)
CHECK POINT SOFTWARE F	32	Purchase	Various	11/13/09	700	1,025	324
DENTSPLY INTL INC NEW	35	Purchase	Various	11/13/09	1,123	1,181	58
FOREST OIL CORP NEW	27	Purchase	Various	11/13/09	745	541	(204)
FOREST OIL CORP NEW	5	Purchase	Various	11/13/09	138	100	(38)
FORESTAR GROUP INC	100	Purchase	Various	11/13/09	1,141	1,776	636
ICICI BANK LTD SPON	29	Purchase	Various	11/13/09	638	1,128	490
JPMORGAN CHASE & CO	11	Purchase	Various	11/13/09	283	473	189
JPMORGAN CHASE & CO	29	Purchase	Various	11/13/09	747	1,246	499
SPIRIT AEROSYSTE MS HLD A	34	Purchase	Various	11/13/09	425	608	183
WELLS FARGO COMPANY	14	Purchase	Various	11/13/09	322	391	70
WELLS FARGO COMPANY	41	Purchase	Various	11/13/09	942	1,146	204
U S Treasury Note 4 625% Due 11/15/09	15,000	Purchase	Various	11/15/09	15,142	15,000	(142)
ACE LIMITED	19	Purchase	Various	11/16/09	984	979	(6)
AGRIUM INC	10	Purchase	Various	11/16/09	493	540	47
AGRIUM INC	33	Purchase	Various	11/16/09	1,627	1,781	154
FLUOR CORP (NEW)	53	Purchase	Various	11/16/09	2,512	2,356	(156)
FOREST OIL CORP NEW	27	Purchase	Various	11/16/09	745	553	(192)
GENZYME CORPORATION	43	Purchase	Various	11/16/09	2,453	2,150	(303)

GENZYME CORPORATION	16	Purchase	Various	11/16/09	913	800	(113)
HSBC Holdings Plc-Spon Adr	255	Purchase	Various	11/16/09	17,592	16,358	(1,235)
MCDERMOTT INTL INC	20	Purchase	Various	11/16/09	414	465	51
SPIRIT AEROSYSTEMS HLD A	33	Purchase	Various	11/16/09	413	600	188
FOREST OIL CORP NEW	30	Purchase	Various	11/17/09	828	595	(232)
MCDERMOTT INTL INC	20	Purchase	Various	11/17/09	414	464	49
OWENS ILLINOIS INC NEW	121	Purchase	Various	11/17/09	3,600	3,963	363
BARRICK GOLD CORP	40	Purchase	Various	11/18/09	1,216	1,754	538
JACOBS ENGINEERING GROUP	10	Purchase	Various	11/18/09	426	380	(46)
FOREST OIL CORP NEW	31	Purchase	Various	11/19/09	855	560	(295)
JACOBS ENGINEERING GROUP	89	Purchase	Various	11/19/09	3,788	3,257	(531)
ALEXION PHARMACEUTICALS	6	Purchase	Various	11/20/09	232	262	30
ALEXION PHARMACEUTICALS	22	Purchase	Various	11/20/09	852	961	109
CLARCOR INC	37	Purchase	Various	11/20/09	1,174	1,197	23
MITSUBISHI ESTATE LTD F	26	Purchase	Various	11/20/09	4,626	3,670	(956)
MITSUBISHI ESTATE LTD F	5	Purchase	Various	11/20/09	890	706	(184)
MITSUBISHI ESTATE LTD F	3	Purchase	Various	11/20/09	534	423	(110)
MITSUBISHI ESTATE LTD F	2	Purchase	Various	11/20/09	356	282	(74)
MCDERMOTT INTL INC	26	Purchase	Various	11/23/09	539	571	32
AGCO CORP	25	Purchase	Various	11/24/09	1,042	735	(306)
LIBERTY GLOBAL INC SER A	71	Purchase	Various	11/24/09	1,589	1,452	(138)
LIBERTY MEDIA CORP A	20	Purchase	Various	11/24/09	332	1,012	680
AGCO CORP	41	Purchase	Various	11/25/09	1,709	1,230	(479)
AMGEN INC	32	Purchase	Various	11/25/09	1,685	1,827	142
INTL BUSINESS MACH CORP	7	Purchase	Various	11/25/09	778	891	113
LIBERTY GLOBAL INC SER A	42	Purchase	Various	11/25/09	940	849	(91)
LIBERTY GLOBAL INC SER A	35	Purchase	Various	11/30/09	784	669	(115)
MCDERMOTT INTL INC	10	Purchase	Various	11/30/09	207	210	2
REGAL-BELOIT CORPORATION	5	Purchase	Various	11/30/09	231	231	-
IHS INC CL A	17	Purchase	Various	12/01/09	760	852	93
INTL BUSINESS MACH CORP	7	Purchase	Various	12/01/09	778	895	117
LIBERTY GLOBAL INC SER A	46	Purchase	Various	12/01/09	1,030	885	(145)
MCDERMOTT INTL INC	16	Purchase	Various	12/01/09	331	337	5
MCDERMOTT INTL INC	24	Purchase	Various	12/01/09	497	505	8
MEMC ELECTR MATLS INC	101	Purchase	Various	12/01/09	3,040	1,242	(1,798)
OLD DOMINION FRGHT LINE	10	Purchase	Various	12/01/09	346	266	(80)
PENN NATL GAMING INC	16	Purchase	Various	12/01/09	443	432	(11)
SANDRIDGE ENERGY INC	74	Purchase	Various	12/01/09	1,274	667	(608)
TYCO INTERNATIONAL LTD	42	Purchase	Various	12/01/09	963	1,504	541
LIBERTY GLOBAL INC SER A	27	Purchase	Various	12/02/09	604	527	(78)
MCDERMOTT INTL INC	39	Purchase	Various	12/02/09	808	814	6
NOVARTIS AG	30	Purchase	Various	12/02/09	1,295	1,688	392
OLD DOMINION FRGHT LINE	28	Purchase	Various	12/02/09	970	754	(216)
CORNING INC	93	Purchase	Various	12/03/09	1,279	1,636	357
ACE LIMITED	28	Purchase	Various	12/04/09	1,451	1,361	(90)
ACE LIMITED	10	Purchase	Various	12/04/09	518	486	(32)
GSI COMMERCE INC	66	Purchase	Various	12/04/09	725	1,568	843
NETFLIX COM INC	21	Purchase	Various	12/04/09	918	1,171	253
OSI PHARMACEUTICALS INC	19	Purchase	Various	12/04/09	788	650	(137)
OSI PHARMACEUTICALS INC	14	Purchase	Various	12/04/09	581	479	(101)
PENNEY J C CO INC	49	Purchase	Various	12/04/09	1,571	1,363	(208)
VERIFONE HOLDINGS INC	222	Purchase	Various	12/04/09	3,378	3,006	(372)
XL Capital LTD	430	Purchase	Various	12/04/09	4,036	7,805	3,769
ACE LIMITED	19	Purchase	Various	12/07/09	984	937	(47)
FRPRT-MCMRN CPPR & GLD B	44	Purchase	Various	12/07/09	2,822	3,498	676
SOCIETE GENERALE RTS	293	Purchase	Various	12/07/09	233	233	-
AXA-ADR RTS	125	Purchase	Various	12/09/09	70	70	-
GENZYME CORPORATION	54	Purchase	Various	12/09/09	3,080	2,647	(433)
LIBERTY MEDIA CORP A	1	Purchase	Various	12/09/09	10	28	19
LIBERTY MEDIA CORP A	1	Purchase	Various	12/09/09	21	62	40
LIBERTY MEDIA CORP A	7	Purchase	Various	12/09/09	118	344	226
SANDRIDGE ENERGY INC	162	Purchase	Various	12/09/09	2,790	1,317	(1,473)
AIRTRAN HLDS INC	157	Purchase	Various	12/10/09	610	782	172
AMERISTAR CASINOS INC	17	Purchase	Various	12/10/09	312	295	(17)
COMMUNITY HEALTH SYS	46	Purchase	Various	12/10/09	1,092	1,380	288
First Pac Co LTD	1,300	Purchase	Various	12/10/09	85	85	-
GEO GROUP INC	42	Purchase	Various	12/10/09	708	892	183
IHS INC CL A	16	Purchase	Various	12/10/09	715	822	107
LIBERTY MEDIA CORP A	12	Purchase	Various	12/10/09	199	586	386
LIFE TIME FITNESS INC	48	Purchase	Various	12/10/09	1,069	1,096	27
NETFLIX COM INC	41	Purchase	Various	12/10/09	1,792	2,328	536
POLYCOM INC	106	Purchase	Various	12/10/09	2,851	2,349	(503)
STARENT NETWORKS CORP	65	Purchase	Various	12/10/09	1,292	2,244	952

STARENT NETWORKS CORP	124	Purchase	Various	12/10/09	2,465	4,280	1,815
TELETECH HLDGS INC	42	Purchase	Various	12/10/09	512	805	293
Time Warner Inc	1,833	Purchase	Various	12/10/09	92,616	57,374	(35,242)
AMERISTAR CASINOS INC	6	Purchase	Various	12/11/09	110	100	(10)
AMERISTAR CASINOS INC	6	Purchase	Various	12/11/09	110	102	(8)
SEMPRA ENERGY	12	Purchase	Various	12/11/09	574	648	74
AFFILIATED MANAGERS	27	Purchase	Various	12/14/09	1,829	1,744	(85)
AMERISTAR CASINOS INC	27	Purchase	Various	12/14/09	496	438	(58)
ATHEROS COMMUNICATIONS	28	Purchase	Various	12/14/09	660	877	217
HONEYWELL INTERNATIONAL	36	Purchase	Various	12/14/09	1,396	1,491	96
HONEYWELL INTERNATIONAL	98	Purchase	Various	12/14/09	3,799	4,060	261
INFORMATICA CORP	46	Purchase	Various	12/14/09	614	1,099	485
MEDICIS PHARMACEUTICAL	36	Purchase	Various	12/14/09	449	899	450
MONOLITHIC POWER SYSTEMS	48	Purchase	Various	12/14/09	626	1,109	483
OWENS ILLINOIS INC NEW	101	Purchase	Various	12/14/09	3,005	3,343	337
PACCAR INC	16	Purchase	Various	12/14/09	573	584	11
PACCAR INC	27	Purchase	Various	12/14/09	967	986	19
SBA COMMUNICATIONS CORP	22	Purchase	Various	12/14/09	488	722	234
TALEO CORP CL A	51	Purchase	Various	12/14/09	840	1,034	193
WELLS FARGO COMPANY	47	Purchase	Various	12/14/09	1,079	1,198	119
WELLS FARGO COMPANY	186	Purchase	Various	12/14/09	4,272	4,742	470
AMERISTAR CASINOS INC	26	Purchase	Various	12/15/09	477	424	(54)
PACCAR INC	11	Purchase	Various	12/15/09	394	396	3
PACCAR INC	21	Purchase	Various	12/15/09	752	757	5
AMERISTAR CASINOS INC	36	Purchase	Various	12/16/09	661	585	(76)
GILEAD SCIENCES INC	23	Purchase	Various	12/16/09	1,024	1,004	(20)
INTL BUSINESS MACH CORP	23	Purchase	Various	12/16/09	2,556	2,965	408
PENNEY J C CO INC	116	Purchase	Various	12/16/09	3,718	3,202	(516)
PENNEY J C CO INC	43	Purchase	Various	12/16/09	1,378	1,187	(191)
Best Buy Inc	2,500	Purchase	Various	12/17/09	117,393	112,040	(5,352)
SEMPRA ENERGY	22	Purchase	Various	12/17/09	1,052	1,214	162
YAHOO INC	13	Purchase	Various	12/17/09	196	206	10
AMERISTAR CASINOS INC	30	Purchase	Various	12/18/09	551	483	(68)
SEMPRA ENERGY	13	Purchase	Various	12/18/09	622	718	96
TELETECH HLDGS INC	239	Purchase	Various	12/18/09	2,912	4,381	1,469
WALGREEN COMPANY	53	Purchase	Various	12/18/09	1,588	1,941	353
WALGREEN COMPANY	166	Purchase	Various	12/18/09	4,974	6,078	1,104
WYNN RESORTS LTD	3	Purchase	Various	12/18/09	149	180	31
WYNN RESORTS LTD	29	Purchase	Various	12/18/09	1,441	1,739	297
AMERISTAR CASINOS INC	23	Purchase	Various	12/21/09	422	365	(57)
DARDEN RESTAURANTS	43	Purchase	Various	12/23/09	1,140	1,533	393
EXPEDIA INC	45	Purchase	Various	12/23/09	642	1,203	561
LINCOLN NATL CORP IND	53	Purchase	Various	12/23/09	1,370	1,324	(46)
SEAGATE TECHNOLOGY	64	Purchase	Various	12/23/09	698	1,148	450
AOL INC	10	Purchase	Various	12/28/09	229	243	14
AOL INC	11	Purchase	Various	12/28/09	243	258	14
ON SEMI CONDUCTOR CORP	108	Purchase	Various	12/30/09	448	956	508
VISTAPRINT NV	19	Purchase	Various	12/30/09	444	1,073	629
GILEAD SCIENCES INC	63	Purchase	Various	12/31/09	2,804	2,731	(73)
GILEAD SCIENCES INC	39	Purchase	Various	12/31/09	1,736	1,691	(45)
LOWES COMPANIES INC	4	Purchase	Various	12/31/09	80	94	14
LOWES COMPANIES INC	57	Purchase	Various	12/31/09	1,141	1,342	201
ACE LIMITED	18	Purchase	Various	01/04/10	933	894	(38)
ACE LIMITED	8	Purchase	Various	01/04/10	415	397	(17)
CORNING INC	21	Purchase	Various	01/04/10	343	413	70
CORNING INC	66	Purchase	Various	01/04/10	1,078	1,297	219
EBAY INC	121	Purchase	Various	01/04/10	2,714	2,882	167
LIBERTY GLOBAL INC SER A	28	Purchase	Various	01/04/10	627	617	(10)
LIBERTY GLOBAL INC SER A	21	Purchase	Various	01/04/10	470	462	(8)
POTASH CORP OF SASK INC	8	Purchase	Various	01/04/10	706	897	191
POTASH CORP OF SASK INC	11	Purchase	Various	01/04/10	971	1,234	263
ROPER INDs INC NEW	16	Purchase	Various	01/04/10	743	842	99
ACE LIMITED	23	Purchase	Various	01/05/10	1,192	1,109	(83)
ACE LIMITED	9	Purchase	Various	01/05/10	466	434	(32)
AEROPOSTALE INC	41	Purchase	Various	01/05/10	704	1,399	694
BROCADE COMMUNICATIONS	96	Purchase	Various	01/05/10	603	752	149
CEPHALON INC	18	Purchase	Various	01/05/10	1,197	1,138	(59)
ENSCO INTL LTD	16	Purchase	Various	01/05/10	471	688	217
ENSCO INTL LTD	43	Purchase	Various	01/05/10	1,267	1,850	583
GENWORTH FINANCIAL INC	88	Purchase	Various	01/05/10	686	1,089	403
HONEYWELL INTERNATIONAL	110	Purchase	Various	01/05/10	4,265	4,438	174
ITT EDUCATIONAL SERVICES	7	Purchase	Various	01/05/10	522	665	143
ROPER INDs INC NEW	13	Purchase	Various	01/05/10	604	675	71

SILGAN HOLDINGS INC	92	Purchase	Various	01/05/10	4,211	5,033	823
SOLERA HOLDINGS INC	18	Purchase	Various	01/05/10	427	644	217
ADOBE SYSTEMS INC	19	Purchase	Various	01/06/10	536	710	173
AMAZON COM INC	5	Purchase	Various	01/06/10	290	671	381
AVON PRODUCTS INC	39	Purchase	Various	01/06/10	1,185	1,254	70
BEST BUY CO INC	14	Purchase	Various	01/06/10	503	575	73
ICICI BANK LTD SPON	8	Purchase	Various	01/06/10	176	310	134
INFOSYS TECHNOLOGIES F	11	Purchase	Various	01/06/10	354	617	263
LIBERTY GLOBAL INC SER A	30	Purchase	Various	01/06/10	672	680	8
LIBERTY GLOBAL INC SER A	66	Purchase	Various	01/06/10	1,478	1,495	17
LIBERTY GLOBAL INC SER A	50	Purchase	Various	01/06/10	1,119	1,147	27
LOWES COMPANIES INC	28	Purchase	Various	01/06/10	561	639	78
NATIONAL OILWELL VARCO	3	Purchase	Various	01/06/10	108	139	31
NATIONAL OILWELL VARCO	7	Purchase	Various	01/06/10	252	325	73
ROPER INDS INC NEW	12	Purchase	Various	01/06/10	557	624	66
ADOBE SYSTEMS INC	144	Purchase	Various	01/07/10	4,058	5,314	1,257
AVON PRODUCTS INC	19	Purchase	Various	01/07/10	577	594	17
BROADCOM CORP	109	Purchase	Various	01/07/10	2,273	3,399	1,126
ICICI BANK LTD SPON	8	Purchase	Various	01/07/10	176	312	136
INFOSYS TECHNOLOGIES F	5	Purchase	Various	01/07/10	161	273	112
OWENS ILLINOIS INC NEW	19	Purchase	Various	01/07/10	565	656	91
OWENS ILLINOIS INC NEW	24	Purchase	Various	01/07/10	714	828	114
AMERISTAR CASINOS INC	18	Purchase	Various	01/08/10	331	273	(57)
AMERISTAR CASINOS INC	16	Purchase	Various	01/08/10	294	243	(51)
AMERISTAR CASINOS INC	16	Purchase	Various	01/08/10	294	243	(51)
AMERISTAR CASINOS INC	11	Purchase	Various	01/08/10	202	167	(35)
AMERISTAR CASINOS INC	4	Purchase	Various	01/08/10	73	61	(13)
ATHEROS COMMUNICATIONS	39	Purchase	Various	01/08/10	920	1,423	504
AVON PRODUCTS INC	10	Purchase	Various	01/08/10	304	312	8
AVON PRODUCTS INC	14	Purchase	Various	01/08/10	425	437	12
AVON PRODUCTS INC	21	Purchase	Various	01/08/10	638	655	18
GAMESTOP CORP CLASS A	36	Purchase	Various	01/08/10	1,225	729	(496)
GAMESTOP CORP CLASS A	19	Purchase	Various	01/08/10	646	385	(262)
NALCO HOLDING CO	154	Purchase	Various	01/08/10	3,472	3,948	476
NOVARTIS AG	60	Purchase	Various	01/08/10	2,591	3,126	535
OWENS ILLINOIS INC NEW	22	Purchase	Various	01/08/10	655	759	104
OWENS ILLINOIS INC NEW	23	Purchase	Various	01/08/10	684	793	108
PRIDE INTL INC	85	Purchase	Various	01/08/10	2,004	2,879	876
FRPRT-MCMRN CPPR & GLD B	11	Purchase	Various	01/11/10	705	975	269
FRPRT-MCMRN CPPR & GLD B	34	Purchase	Various	01/11/10	2,181	3,012	832
GAMESTOP CORP CLASS A	84	Purchase	Various	01/11/10	2,858	1,702	(1,157)
GAMESTOP CORP CLASS A	16	Purchase	Various	01/11/10	544	324	(220)
NATIONAL OILWELL VARCO	92	Purchase	Various	01/11/10	3,313	4,269	956
OWENS ILLINOIS INC NEW	32	Purchase	Various	01/11/10	952	1,045	93
PLUM CRK TMBR CO	89	Purchase	Various	01/11/10	3,726	3,478	(248)
PRIDE INTL INC	28	Purchase	Various	01/11/10	660	934	274
ACCENTURE PLC IRELAND	152	Purchase	Various	01/12/10	4,660	6,428	1,768
HDFC BANK LTD-ADR	2	Purchase	Various	01/12/10	198	258	60
ICICI BANK LTD SPON	8	Purchase	Various	01/12/10	176	292	116
INTL BUSINESS MACH CORP	8	Purchase	Various	01/12/10	889	1,034	145
NOVARTIS AG	45	Purchase	Various	01/12/10	1,943	2,365	422
OWENS ILLINOIS INC NEW	41	Purchase	Various	01/12/10	1,220	1,345	125
AFFILIATED MANAGERS	21	Purchase	Various	01/13/10	1,423	1,468	45
AMERISTAR CASINOS INC	14	Purchase	Various	01/13/10	257	210	(47)
AMERISTAR CASINOS INC	12	Purchase	Various	01/13/10	220	180	(41)
AMERISTAR CASINOS INC	10	Purchase	Various	01/13/10	184	150	(34)
AVAGO TECHNOLOGIES LTD	57	Purchase	Various	01/13/10	986	1,054	68
BECTON DICKINSON & CO	11	Purchase	Various	01/13/10	765	853	88
CEMEX SAB DE C V ADR	109	Purchase	Various	01/13/10	1,310	1,308	(2)
FORESTAR GROUP INC	12	Purchase	Various	01/13/10	137	262	125
FORESTAR GROUP INC	36	Purchase	Various	01/13/10	411	785	374
HOST HOTELS & RESORTS	117	Purchase	Various	01/13/10	1,031	1,444	413
OCCIDENTAL PETE CORP	29	Purchase	Various	01/13/10	1,900	2,306	406
OWENS ILLINOIS INC NEW	36	Purchase	Various	01/13/10	1,071	1,175	104
SKYWORKS SOLUTIONS INC	131	Purchase	Various	01/13/10	1,390	1,916	526
URS CORP NEW	29	Purchase	Various	01/13/10	1,331	1,396	65
BECTON DICKINSON & CO	20	Purchase	Various	01/14/10	1,391	1,536	145
BECTON DICKINSON & CO	27	Purchase	Various	01/14/10	1,878	2,073	195
CEMEX SAB DE C V ADR	131	Purchase	Various	01/14/10	1,575	1,572	(3)
FORESTAR GROUP INC	13	Purchase	Various	01/14/10	148	278	130
FORESTAR GROUP INC	13	Purchase	Various	01/14/10	148	279	131
NOVARTIS AG	19	Purchase	Various	01/14/10	820	1,007	186
NOVARTIS AG	24	Purchase	Various	01/14/10	1,036	1,272	235

PACCAR INC	7	Purchase	Various	01/14/10	251	273	22
PACCAR INC	12	Purchase	Various	01/14/10	430	468	38
PACCAR INC	14	Purchase	Various	01/14/10	501	546	45
PETROLEO BRASILEIRO - SA	23	Purchase	Various	01/14/10	915	1,053	138
PETROLEO BRASILEIRO - SA	27	Purchase	Various	01/14/10	1,074	1,236	162
PETROLEO BRASILEIRO SA F	53	Purchase	Various	01/14/10	1,655	2,169	514
CANADIAN PACIFIC RAILWAY	29	Purchase	Various	01/15/10	1,366	1,536	169
FORESTAR GROUP INC	19	Purchase	Various	01/15/10	217	399	182
FORESTAR GROUP INC	38	Purchase	Various	01/15/10	433	798	365
Wal-Mart Stores Inc	100,000	Purchase	Various	01/15/10	99,454	100,000	546
BUCYRUS INTERNATIONAL INC	5	Purchase	Various	01/19/10	208	329	121
BUCYRUS INTERNATIONAL INC	37	Purchase	Various	01/19/10	1,542	2,435	893
CEMEX SAB DE C V ADR	66	Purchase	Various	01/19/10	793	775	(18)
CEMEX SAB DE C V ADR	64	Purchase	Various	01/19/10	773	762	(11)
CEMEX SAB DE C V ADR	5	Purchase	Various	01/19/10	56	55	(1)
FORESTAR GROUP INC	27	Purchase	Various	01/19/10	308	563	255
FORESTAR GROUP INC	78	Purchase	Various	01/19/10	890	1,631	741
FORESTAR GROUP INC	154	Purchase	Various	01/19/10	1,757	3,220	1,463
FRPRT-MCMRN CPPR & GLD B	9	Purchase	Various	01/19/10	577	757	180
FRPRT-MCMRN CPPR & GLD B	19	Purchase	Various	01/19/10	1,219	1,597	379
FRPRT-MCMRN CPPR & GLD B	26	Purchase	Various	01/19/10	1,668	2,186	518
FRPRT-MCMRN CPPR & GLD B	36	Purchase	Various	01/19/10	2,309	3,027	718
FTI CONSULTING INC	52	Purchase	Various	01/19/10	3,227	2,243	(984)
OWENS ILLINOIS INC NEW	19	Purchase	Various	01/19/10	565	607	42
OWENS ILLINOIS INC NEW	37	Purchase	Various	01/19/10	1,101	1,183	82
OWENS ILLINOIS INC NEW	42	Purchase	Various	01/19/10	1,250	1,348	98
PACCAR INC	2	Purchase	Various	01/19/10	72	77	5
PACCAR INC	15	Purchase	Various	01/19/10	537	578	41
PACCAR INC	18	Purchase	Various	01/19/10	644	693	49
TEEKAY CORPORATION	21	Purchase	Various	01/19/10	351	548	196
VORNADO REALTY TR	2	Purchase	Various	01/19/10	136	142	6
VORNADO REALTY TR	3	Purchase	Various	01/19/10	204	213	9
VORNADO REALTY TR	16	Purchase	Various	01/19/10	1,090	1,135	45
VORNADO REALTY TR	16	Purchase	Various	01/19/10	1,090	1,135	45
CANADIAN PACIFIC RAILWAY	9	Purchase	Various	01/20/10	424	449	25
CANADIAN PACIFIC RAILWAY	12	Purchase	Various	01/20/10	565	599	34
NOVARTIS AG	6	Purchase	Various	01/20/10	259	321	62
NOVARTIS AG	20	Purchase	Various	01/20/10	864	1,070	206
NOVARTIS AG	60	Purchase	Various	01/20/10	2,591	3,210	619
AGNICO-EAGLE MINES LTD F	30	Purchase	Various	01/21/10	1,979	1,625	(354)
AGNICO-EAGLE MINES LTD F	14	Purchase	Various	01/21/10	924	759	(165)
CATERPILLAR INC	44	Purchase	Various	01/21/10	1,795	2,610	814
GOLDMAN SACHS GROUP INC	1	Purchase	Various	01/21/10	108	160	52
GOLDMAN SACHS GROUP INC	14	Purchase	Various	01/21/10	1,517	2,243	725
GOLDMAN SACHS GROUP INC	15	Purchase	Various	01/21/10	1,626	2,403	777
INTEL CORP	136	Purchase	Various	01/21/10	1,945	2,834	889
KOREA ELEC PWR CORP ADR	3	Purchase	Various	01/21/10	37	54	17
KOREA ELEC PWR CORP ADR	18	Purchase	Various	01/21/10	224	323	99
KOREA ELEC PWR CORP ADR	37	Purchase	Various	01/21/10	460	664	204
KOREA ELEC PWR CORP ADR	54	Purchase	Various	01/21/10	671	969	298
NEWMONT MINING CORP	36	Purchase	Various	01/21/10	2,003	1,626	(377)
NEWMONT MINING CORP	30	Purchase	Various	01/21/10	1,669	1,355	(314)
DIRECTV CLASS A COM	45	Purchase	Various	01/22/10	932	1,423	490
DIRECTV CLASS A COM	47	Purchase	Various	01/22/10	974	1,486	512
GOLDMAN SACHS GROUP INC	10	Purchase	Various	01/22/10	1,084	1,582	498
JOY GLOBAL INC (WIS)	114	Purchase	Various	01/22/10	5,448	5,785	337
MORGAN STANLEY & CO	57	Purchase	Various	01/22/10	1,340	1,609	269
NATIONAL OILWELL VARCO	16	Purchase	Various	01/22/10	576	693	117
NATIONAL OILWELL VARCO	19	Purchase	Various	01/22/10	684	823	139
PETROLEO BRASILEIRO - SA	118	Purchase	Various	01/22/10	4,693	4,975	283
TEEKAY CORPORATION	62	Purchase	Various	01/22/10	1,038	1,479	441
DIRECTV CLASS A COM	118	Purchase	Various	01/25/10	2,445	3,648	1,203
GOLDMAN SACHS GROUP INC	12	Purchase	Various	01/25/10	1,301	1,879	579
MORGAN STANLEY & CO	64	Purchase	Various	01/25/10	1,504	1,807	303
TEEKAY CORPORATION	22	Purchase	Various	01/25/10	368	542	174
AMERICA MOVIL SERIES L	111	Purchase	Various	01/26/10	3,936	4,843	907
CDA NATURAL RES LTD	6	Purchase	Various	01/26/10	328	397	69
CDA NATURAL RES LTD	12	Purchase	Various	01/26/10	657	794	137
CUMMINS INC	6	Purchase	Various	01/26/10	225	284	59
CUMMINS INC	26	Purchase	Various	01/26/10	974	1,231	257
PRAXAIR INC	64	Purchase	Various	01/26/10	4,251	5,057	806
CADBURY SCHWEPPES ADR	100	Purchase	Various	01/27/10	4,043	5,387	1,344
EMC CORP	190	Purchase	Various	01/27/10	2,586	3,332	746

HDFC BANK LTD-ADR	4	Purchase	Various	01/27/10	396	477	81
ICICI BANK LTD SPON	16	Purchase	Various	01/27/10	352	534	183
ANALOG DEVICES INC	183	Purchase	Various	01/28/10	5,162	4,909	(253)
CANADIAN PACIFIC RAILWAY	10	Purchase	Various	01/28/10	471	497	26
DIRECTV CLASS A COM	13	Purchase	Various	01/28/10	269	401	132
DIRECTV CLASS A COM	66	Purchase	Various	01/28/10	1,368	2,038	670
DIRECTV CLASS A COM	77	Purchase	Various	01/28/10	1,596	2,377	782
NATIONAL OILWELL VARCO	128	Purchase	Various	01/28/10	4,609	5,346	738
OCCIDENTAL PETE CORP	5	Purchase	Various	01/28/10	328	384	57
OCCIDENTAL PETE CORP	12	Purchase	Various	01/28/10	786	922	136
CELGENE CORP	15	Purchase	Various	01/29/10	677	855	178
ILLUMINA INC	34	Purchase	Various	01/29/10	1,176	1,264	88
NUVasive INC	31	Purchase	Various	01/29/10	1,224	856	(367)
POTASH CORP OF SASK INC	12	Purchase	Various	01/29/10	1,059	1,222	163
SUNOCO INC COM	88	Purchase	Various	01/29/10	2,362	2,274	(88)
UNION PACIFIC CORP	20	Purchase	Various	01/29/10	995	1,223	229
YAHOO INC	183	Purchase	Various	01/29/10	2,763	2,792	30
CANADIAN PACIFIC RAILWAY	17	Purchase	Various	02/01/10	801	815	14
CELGENE CORP	29	Purchase	Various	02/01/10	1,310	1,652	342
ICICI BANK LTD SPON	72	Purchase	Various	02/01/10	1,583	2,568	985
LKQ CORP	30	Purchase	Various	02/01/10	462	560	98
NVIDIA CORP	67	Purchase	Various	02/01/10	833	1,100	267
Sanofi-Aventis Adr	140	Purchase	Various	02/01/10	5,951	5,157	(794)
BAIDU INC ADR	8	Purchase	Various	02/02/10	1,092	3,395	2,303
ICICI BANK LTD SPON	51	Purchase	Various	02/02/10	1,121	1,817	695
LKQ CORP	35	Purchase	Various	02/02/10	539	665	126
SOWSTN ENERGY CO	23	Purchase	Various	02/02/10	1,002	1,030	28
SOWSTN ENERGY CO	27	Purchase	Various	02/02/10	1,176	1,209	33
TECHNIP-SA-ADR	23	Purchase	Various	02/02/10	853	1,718	865
TYCO INTERNATIONAL LTD	42	Purchase	Various	02/02/10	963	1,514	552
ULTRA PETROLEUM CORP	38	Purchase	Various	02/02/10	1,549	1,863	314
LKQ CORP	45	Purchase	Various	02/03/10	693	837	144
PERKINELMER INC	55	Purchase	Various	02/03/10	954	1,140	186
CANADIAN PACIFIC RAILWAY	5	Purchase	Various	02/04/10	236	237	1
ITT CORP	25	Purchase	Various	02/04/10	1,301	1,220	(81)
LKQ CORP	19	Purchase	Various	02/04/10	292	346	53
PERKINELMER INC	20	Purchase	Various	02/04/10	347	400	53
PERKINELMER INC	42	Purchase	Various	02/04/10	729	841	112
SANDRIDGE ENERGY INC	111	Purchase	Various	02/04/10	1,911	933	(979)
SANDRIDGE ENERGY INC	97	Purchase	Various	02/04/10	1,670	815	(855)
SANDRIDGE ENERGY INC	11	Purchase	Various	02/04/10	190	92	(97)
AIRGAS INC	35	Purchase	Various	02/05/10	1,403	2,107	704
CANADIAN PACIFIC RAILWAY	10	Purchase	Various	02/05/10	471	470	(1)
ICICI BANK LTD SPON	10	Purchase	Various	02/05/10	220	335	115
ISHARES COMEX GOLD TRUST	15	Purchase	Various	02/05/10	1,412	1,555	143
ITT CORP	18	Purchase	Various	02/05/10	937	879	(58)
MARKET VECTOR GLD MINERS	16	Purchase	Various	02/05/10	594	648	53
OCCIDENTAL PETE CORP	35	Purchase	Various	02/05/10	2,294	2,665	372
CATERPILLAR INC	78	Purchase	Various	02/08/10	3,182	3,977	795
CONCHO RESOURCES INC	37	Purchase	Various	02/08/10	813	1,667	854
FTI CONSULTING INC	23	Purchase	Various	02/08/10	1,427	950	(478)
ICICI BANK LTD SPON	15	Purchase	Various	02/08/10	330	508	178
ISHARES COMEX GOLD TRUST	6	Purchase	Various	02/08/10	565	628	63
ISHARES COMEX GOLD TRUST	10	Purchase	Various	02/08/10	941	1,047	106
LIFE TIME FITNESS INC	21	Purchase	Various	02/08/10	468	499	31
LIFE TIME FITNESS INC	23	Purchase	Various	02/08/10	512	546	34
MARKET VECTOR GLD MINERS	1	Purchase	Various	02/08/10	37	42	5
MARKET VECTOR GLD MINERS	34	Purchase	Various	02/08/10	1,263	1,427	164
NETLOGIC MICROSYSTEMS	24	Purchase	Various	02/08/10	1,056	1,170	114
PAREXEL INTL CORP	45	Purchase	Various	02/08/10	855	884	28
PENN NATL GAMING INC	10	Purchase	Various	02/08/10	277	232	(45)
CANADIAN PACIFIC RAILWAY	9	Purchase	Various	02/09/10	424	425	1
HDFC BANK LTD-ADR	15	Purchase	Various	02/09/10	1,486	1,690	204
ICICI BANK LTD SPON	1	Purchase	Various	02/09/10	22	34	13
ICICI BANK LTD SPON	27	Purchase	Various	02/09/10	594	931	338
PENN NATL GAMING INC	20	Purchase	Various	02/09/10	554	465	(88)
BLACKROCK INC	4	Purchase	Various	02/10/10	649	840	190
BLACKROCK INC	7	Purchase	Various	02/10/10	1,136	1,469	333
CORRECTIONS CORP AMER	9	Purchase	Various	02/10/10	152	166	14
CORRECTIONS CORP AMER	33	Purchase	Various	02/10/10	557	609	52
CORRECTIONS CORP AMER	103	Purchase	Various	02/10/10	1,738	1,900	162
PENN NATL GAMING INC	32	Purchase	Various	02/10/10	886	745	(141)
Korea Elec Power Corp	235	Purchase	Various	02/11/10	2,912	3,916	1,005

PROSHRS ULTRA SHT S&P500	17	Purchase	Various	02/11/10	616	627	11
PROSHRS ULTRA SHT S&P500	19	Purchase	Various	02/11/10	689	701	12
PROSHRS ULTRA SHT S&P500	28	Purchase	Various	02/11/10	1,015	1,033	18
ULTRASHORT RUSSELL 2000	23	Purchase	Various	02/11/10	606	606	0
ULTRASHORT RUSSELL 2000	27	Purchase	Various	02/11/10	712	712	0
ULTRASHORT RUSSELL 2000	37	Purchase	Various	02/11/10	975	975	0
Bank of America 7.8%	100,000	Purchase	Various	02/15/10	110,966	100,000	(10,966)
DIRECTV CLASS A COM	51	Purchase	Various	02/16/10	1,057	1,581	524
LIBERTY GLOBAL INC	11	Purchase	Various	02/16/10	238	267	30
Sanofi-Aventis ADR	330	Purchase	Various	02/16/10	14,028	12,106	(1,922)
SUNCOR ENERGY INC NEW	66	Purchase	Various	02/16/10	2,022	1,977	(44)
SUNCOR ENERGY INC NEW	22	Purchase	Various	02/16/10	674	659	(15)
TEVA PHARMACEUTICAL ADR	8	Purchase	Various	02/16/10	380	468	88
3M CO	4	Purchase	Various	02/17/10	311	319	8
3M CO	11	Purchase	Various	02/17/10	855	879	24
ABB LTD -SPONS ADR F	35	Purchase	Various	02/17/10	692	646	(45)
ABBOTT LABORATORIES	21	Purchase	Various	02/17/10	1,141	1,154	13
ABERCROMBIE & FITCH CO	6	Purchase	Various	02/17/10	292	211	(81)
ACCENTURE PLC IRELAND	7	Purchase	Various	02/17/10	267	286	20
ACERGY SA-SPON ADR	48	Purchase	Various	02/17/10	603	807	204
ACTIVISION BLIZZARD INC	44	Purchase	Various	02/17/10	468	491	23
ADOBE SYSTEMS INC	15	Purchase	Various	02/17/10	423	485	62
AECOM TECHNLGY CORP	18	Purchase	Various	02/17/10	379	494	115
AEROPOSTALE INC	9	Purchase	Various	02/17/10	155	313	159
AFFILIATED MANAGERS	6	Purchase	Various	02/17/10	407	417	10
AGRIUM INC	3	Purchase	Various	02/17/10	148	198	50
AIRGAS INC	1	Purchase	Various	02/17/10	40	63	23
AIRGAS INC	5	Purchase	Various	02/17/10	200	314	114
AKAMAI TECH INC	8	Purchase	Various	02/17/10	200	206	6
ALEXION PHARMACEUTICALS	6	Purchase	Various	02/17/10	232	293	60
ALEXION PHARMACEUTICALS	15	Purchase	Various	02/17/10	581	733	152
ALLEGHENY TECHNOLOGIES	12	Purchase	Various	02/17/10	419	521	102
ALLERGAN INC	10	Purchase	Various	02/17/10	576	600	24
ALTERA CORPORATION	24	Purchase	Various	02/17/10	428	561	133
AMAZON COM INC	7	Purchase	Various	02/17/10	406	811	406
AMAZON COM INC	11	Purchase	Various	02/17/10	638	1,277	639
AMERICAN EXPRESS CO	22	Purchase	Various	02/17/10	635	857	222
AMERIGROUP CORP	21	Purchase	Various	02/17/10	492	543	51
AMERN EAGLE OUTFITTERS	30	Purchase	Various	02/17/10	505	486	(19)
AMETEK INC	15	Purchase	Various	02/17/10	479	568	89
AMGEN INC	21	Purchase	Various	02/17/10	1,146	1,206	60
AMPHENOL CORP NEW	6	Purchase	Various	02/17/10	183	249	66
ANGLO AMERICAN PLC ADR	11	Purchase	Various	02/17/10	160	211	51
ANGLOGOLD ASHANTI LTD	49	Purchase	Various	02/17/10	1,348	1,861	513
ANNTAYLOR STORES CORP	24	Purchase	Various	02/17/10	366	374	8
ANSYS INC	7	Purchase	Various	02/17/10	229	298	69
ANSYS INC	18	Purchase	Various	02/17/10	589	767	178
APPLE INC	3	Purchase	Various	02/17/10	362	605	244
APPLE INC	11	Purchase	Various	02/17/10	1,327	2,224	897
APPLE INC	15	Purchase	Various	02/17/10	1,809	3,037	1,228
ATHEROS COMMUNICATIONS	21	Purchase	Various	02/17/10	495	756	261
ATWOOD OCEANICS INC	6	Purchase	Various	02/17/10	234	203	(30)
AUXILUM PHARM INC	33	Purchase	Various	02/17/10	910	1,069	159
AVON PRODUCTS INC	12	Purchase	Various	02/17/10	376	365	(11)
BALLY TECHNOLOGIES INC	15	Purchase	Various	02/17/10	573	618	45
BARRICK GOLD CORP	7	Purchase	Various	02/17/10	219	265	46
BARRICK GOLD CORP	36	Purchase	Various	02/17/10	1,127	1,363	237
BAXTER INTERNATIONAL INC	12	Purchase	Various	02/17/10	705	695	(11)
BAXTER INTERNATIONAL INC	10	Purchase	Various	02/17/10	588	579	(9)
BE AEROSPACE INC	27	Purchase	Various	02/17/10	427	701	274
BECTON DICKINSON & CO	7	Purchase	Various	02/17/10	487	544	57
BEST BUY CO INC	15	Purchase	Various	02/17/10	539	544	6
BLACKROCK INC	1	Purchase	Various	02/17/10	162	213	51
BLUE COAT SYSTEMS INC	8	Purchase	Various	02/17/10	238	218	(20)
BROADCOM CORP	11	Purchase	Various	02/17/10	232	344	113
BROCADE COMMUNICATIONS	81	Purchase	Various	02/17/10	509	545	37
BROOKLINE BANCORP INC	30	Purchase	Various	02/17/10	322	286	(36)
BRUKER CORPORATION	30	Purchase	Various	02/17/10	306	390	84
BUCYRUS INTERNATIONAL INC	5	Purchase	Various	02/17/10	242	305	62
BUCYRUS INTERNATIONAL INC	6	Purchase	Various	02/17/10	291	368	77
CAL DIVE INTERNATIONAL	45	Purchase	Various	02/17/10	374	343	(32)
CAMERON INTERNATIONAL CRP	8	Purchase	Various	02/17/10	258	328	70
CARNIVAL CORP	18	Purchase	Various	02/17/10	597	611	14

CARREFOUR SA-UNSPON ADR	153	Purchase	Various	02/17/10	1,374	1,458	84
CDA NATURAL RES LTD	4	Purchase	Various	02/17/10	219	276	58
CDA NATURAL RES LTD	9	Purchase	Various	02/17/10	492	622	130
CENTRAL EURO DIST CORP	18	Purchase	Vanous	02/17/10	427	607	180
CEPHALON INC	6	Purchase	Various	02/17/10	399	402	3
CERNER CORP	6	Purchase	Various	02/17/10	258	484	225
CHICOS FAS INC	18	Purchase	Various	02/17/10	240	247	6
CHICOS FAS INC	25	Purchase	Various	02/17/10	334	344	10
CHOICE HOTELS INTL INC	12	Purchase	Various	02/17/10	374	395	21
CHURCH & DWIGHT INC	5	Purchase	Various	02/17/10	276	322	46
CHURCH & DWIGHT INC	9	Purchase	Various	02/17/10	497	582	86
CISCO SYS INC	25	Purchase	Various	02/17/10	506	599	93
CISCO SYS INC	26	Purchase	Vanous	02/17/10	526	623	96
CISCO SYS INC	66	Purchase	Various	02/17/10	1,336	1,582	246
CITRIX SYSTEMS INC	19	Purchase	Various	02/17/10	785	826	41
CLARCOR INC	9	Purchase	Various	02/17/10	286	284	(1)
CLIFFS NATURAL RESOURCES	12	Purchase	Various	02/17/10	345	567	222
COACH INC	2	Purchase	Various	02/17/10	57	72	15
COACH INC	13	Purchase	Various	02/17/10	369	467	98
COACH INC	17	Purchase	Various	02/17/10	482	612	130
COCA COLA COMPANY	20	Purchase	Various	02/17/10	1,118	1,107	(11)
COGNIZANT TECHNOLOGY	6	Purchase	Various	02/17/10	190	283	93
COGNIZANT TECHNOLOGY	19	Purchase	Various	02/17/10	600	894	294
COLDWATER CREEK INC	66	Purchase	Various	02/17/10	488	323	(165)
COLGATE PALMOLIVE CO	8	Purchase	Various	02/17/10	644	647	3
COMMUNITY HEALTH SYS	21	Purchase	Various	02/17/10	498	731	232
COMPASS MINERALS INTL	6	Purchase	Various	02/17/10	328	442	114
CONCHO RESOURCES INC	12	Purchase	Various	02/17/10	264	564	301
CONCUR TECHNOLOGIES INC	12	Purchase	Various	02/17/10	419	466	47
COOPER INDUSTRIES PLC A	25	Purchase	Various	02/17/10	900	1,123	223
COOPER INDUSTRIES PLC A	125	Purchase	Various	02/17/10	4,501	5,617	1,116
CORNING INC	31	Purchase	Various	02/17/10	507	555	48
CORNING INC	39	Purchase	Various	02/17/10	637	698	61
COVIDIEN PLC SHS	12	Purchase	Various	02/17/10	609	615	6
CROWN HOLDINGS INC	18	Purchase	Various	02/17/10	474	474	(0)
CUMMINS INC	3	Purchase	Various	02/17/10	112	168	56
CUMMINS INC	15	Purchase	Various	02/17/10	562	845	283
DAI NIPPON PRINT-UNSPON	87	Purchase	Various	02/17/10	927	1,194	268
DAIWA HOUSE IND LTD	5	Purchase	Various	02/17/10	466	540	74
DAIWA HOUSE IND LTD	10	Purchase	Various	02/17/10	931	1,080	149
DANA HOLDING CORP	39	Purchase	Various	02/17/10	363	421	58
DANAHER CORP	8	Purchase	Various	02/17/10	549	601	52
DARDEN RESTAURANTS	9	Purchase	Various	02/17/10	239	365	127
DEVON ENERGY CORP NEW	11	Purchase	Various	02/17/10	771	768	(3)
DIAGEO PLC	70	Purchase	Various	02/17/10	4,421	4,627	206
DIGITAL REALTY TRUST INC	7	Purchase	Various	02/17/10	323	342	18
DIRECTV CLASS A COM	14	Purchase	Various	02/17/10	290	442	152
DISCOVERY COMMUNICATN A	3	Purchase	Various	02/17/10	51	95	44
DISCOVERY COMMUNICATN A	17	Purchase	Various	02/17/10	291	530	240
DISCOVERY COMMUNICATN A	24	Purchase	Various	02/17/10	410	759	349
DOCTOR REDDY'S LAB F	21	Purchase	Various	02/17/10	392	511	119
DOLLAR TREE STORES INC	12	Purchase	Various	02/17/10	482	601	119
DOW CHEMICAL COMPANY	34	Purchase	Various	02/17/10	794	968	175
EASTMAN CHEMICAL COMPANY	15	Purchase	Various	02/17/10	805	885	80
EBAY INC	1	Purchase	Various	02/17/10	22	23	0
EBAY INC	3	Purchase	Various	02/17/10	67	68	1
EBAY INC	10	Purchase	Various	02/17/10	224	227	2
EBAY INC	36	Purchase	Various	02/17/10	807	814	7
EMC CORP	49	Purchase	Various	02/17/10	667	852	185
EMERSON ELECTRIC CO	2	Purchase	Various	02/17/10	69	94	25
EMERSON ELECTRIC CO	13	Purchase	Various	02/17/10	450	613	163
ENSCO INTL LTD	5	Purchase	Various	02/17/10	147	210	63
EXPEDIA INC	8	Purchase	Various	02/17/10	114	176	62
EXPEDIA INC	21	Purchase	Various	02/17/10	299	459	160
F5 NETWORKS INC	4	Purchase	Various	02/17/10	201	215	14
F5 NETWORKS INC	6	Purchase	Various	02/17/10	301	322	20
FIRST SOLAR INC	2	Purchase	Various	02/17/10	324	248	(76)
FLIR SYSTEMS INC	11	Purchase	Various	02/17/10	300	296	(4)
FMC TECHNOLOGIES INC	9	Purchase	Various	02/17/10	487	500	13
FRANKLIN RESOURCES	2	Purchase	Various	02/17/10	186	201	16
FRPRT-MCMRN CPPR & GLD B	7	Purchase	Various	02/17/10	449	522	74
FRPRT-MCMRN CPPR & GLD B	12	Purchase	Various	02/17/10	770	896	126
FTI CONSULTING INC	5	Purchase	Various	02/17/10	310	212	(98)

FTI CONSULTING INC	5	Purchase	Various	02/17/10	310	212	(98)
FTI CONSULTING INC	4	Purchase	Various	02/17/10	248	170	(78)
FUJIFILM HLDGS CORP ADR	16	Purchase	Various	02/17/10	411	516	105
FUJIFILM HLDGS CORP ADR	194	Purchase	Various	02/17/10	4,980	6,256	1,276
GAMMON GOLD INC	33	Purchase	Various	02/17/10	338	337	(1)
GANNETT CO INC DEL	34	Purchase	Various	02/17/10	419	507	88
GENESEE & WYOMING INC	12	Purchase	Various	02/17/10	324	379	54
GEN-PROBE INC	5	Purchase	Various	02/17/10	252	222	(29)
GENWORTH FINANCIAL INC	48	Purchase	Various	02/17/10	374	713	338
GEO GROUP INC	30	Purchase	Various	02/17/10	506	580	74
GILEAD SCIENCES INC	8	Purchase	Various	02/17/10	356	390	34
GIVAUDAN-UNSPON-ADR	64	Purchase	Various	02/17/10	648	1,024	376
GOLD FIELDS LTD NEW ADR	114	Purchase	Various	02/17/10	1,390	1,362	(28)
GOLD FIELDS LTD NEW ADR	46	Purchase	Various	02/17/10	561	549	(11)
GOLDMAN SACHS GROUP INC	2	Purchase	Various	02/17/10	217	314	98
GOODYEAR TIRE & RUBBER	17	Purchase	Various	02/17/10	301	229	(73)
GOOGLE INC CL A	2	Purchase	Various	02/17/10	907	1,078	172
GOOGLE INC CL A	4	Purchase	Various	02/17/10	1,813	2,161	347
GRAFTECH INTERNATIONAL	14	Purchase	Various	02/17/10	220	172	(47)
GREENHILL & CO INC	2	Purchase	Various	02/17/10	167	150	(17)
GSI COMMERCE INC	24	Purchase	Various	02/17/10	264	576	312
GUESS? INC	8	Purchase	Various	02/17/10	233	328	95
HALLIBURTON COMPANY	12	Purchase	Various	02/17/10	282	371	90
HARMAN INTL INDS INC NEW	9	Purchase	Various	02/17/10	324	395	71
HASBRO INC	18	Purchase	Various	02/17/10	511	633	121
HEWITT ASSOCIATES INC	10	Purchase	Various	02/17/10	300	382	82
HEWLETT-PACKARD COMPANY	35	Purchase	Various	02/17/10	1,445	1,751	306
HOSPIRA INC	4	Purchase	Various	02/17/10	202	206	5
HOST HOTELS & RESORTS	30	Purchase	Various	02/17/10	264	355	90
HUMAN GENOME SCIENCE INC	30	Purchase	Various	02/17/10	567	876	308
ICF INTERNATIONAL INC	21	Purchase	Various	02/17/10	574	492	(83)
ICON PUB LTD CO	14	Purchase	Various	02/17/10	437	348	(88)
ICON PUB LTD CO	1	Purchase	Various	02/17/10	31	25	(6)
IHS INC CL A	4	Purchase	Various	02/17/10	179	208	29
IHS INC CL A	5	Purchase	Various	02/17/10	223	260	36
IHS INC CL A	10	Purchase	Various	02/17/10	447	515	68
INFORMATICA CORP	33	Purchase	Various	02/17/10	440	833	393
INFOSYS TECHNOLOGIES F	10	Purchase	Various	02/17/10	322	550	228
INTEL CORP	43	Purchase	Various	02/17/10	615	886	271
INTERCONTINENTALEXCHANGE	2	Purchase	Various	02/17/10	116	205	89
INTL BUSINESS MACH CORP	4	Purchase	Various	02/17/10	445	505	60
INTL BUSINESS MACH CORP	11	Purchase	Various	02/17/10	1,223	1,388	166
INTL FLAVOR & FRAGRANCE	11	Purchase	Various	02/17/10	354	462	108
INTUITIVE SURGICAL INC	1	Purchase	Various	02/17/10	218	340	122
INVERNESS MED INNOVATION	12	Purchase	Various	02/17/10	421	479	58
IPC THE HOSPITALIST CO	18	Purchase	Various	02/17/10	450	688	238
ITC HOLDINGS CORP	15	Purchase	Various	02/17/10	623	815	192
ITRON INC	4	Purchase	Various	02/17/10	213	248	35
ITT EDUCATIONAL SERVICES	9	Purchase	Various	02/17/10	671	920	250
IVANHOE MINES LTD F	75	Purchase	Various	02/17/10	371	1,142	771
IVANHOE MINES LTD F	107	Purchase	Various	02/17/10	529	1,629	1,100
J CREW GROUP INC	11	Purchase	Various	02/17/10	277	434	157
J CREW GROUP INC	18	Purchase	Various	02/17/10	454	715	261
JABIL CIRCUIT INC	24	Purchase	Various	02/17/10	360	365	5
JOHNSON & JOHNSON	23	Purchase	Various	02/17/10	1,357	1,474	117
JOHNSON CONTROLS INC	11	Purchase	Various	02/17/10	283	317	34
JOHNSON CONTROLS INC	25	Purchase	Various	02/17/10	643	723	80
JPMORGAN CHASE & CO	23	Purchase	Various	02/17/10	592	919	327
JUNIPER NETWORK INC	16	Purchase	Various	02/17/10	252	410	158
KAO CORP-SPONSORED ADR	72	Purchase	Various	02/17/10	1,418	1,778	361
KINROSS GOLD CORP	121	Purchase	Various	02/17/10	2,203	2,229	26
KOREA ELEC PWR CORP ADR	41	Purchase	Various	02/17/10	509	718	209
KOREA ELEC PWR CORP ADR	83	Purchase	Various	02/17/10	1,031	1,454	423
LIBERTY GLOBAL INC	7	Purchase	Various	02/17/10	151	172	20
LIFE TIME FITNESS INC	15	Purchase	Various	02/17/10	334	424	90
LINCOLN NATL CORP IND	21	Purchase	Various	02/17/10	543	528	(16)
LINEAR TECHNOLOGY CORP	14	Purchase	Various	02/17/10	383	386	3
LKQ CORP	36	Purchase	Various	02/17/10	554	677	123
LOCKHEED MARTIN CORP	5	Purchase	Various	02/17/10	381	380	(1)
LOCKHEED MARTIN CORP	2	Purchase	Various	02/17/10	152	152	(0)
LOUISIANA PACIFIC CORP	39	Purchase	Various	02/17/10	275	277	2
LOWES COMPANIES INC	25	Purchase	Various	02/17/10	501	578	78
LULULEMON ATHLETICA INC	7	Purchase	Various	02/17/10	220	201	(19)

MACERIC CO	15	Purchase	Various	02/17/10	455	506	50
MAGNA INTL INC CL A	28	Purchase	Various	02/17/10	1,008	1,623	616
MARVELL TECHNOLOGY	20	Purchase	Various	02/17/10	182	399	217
MASTERCARD INC CL A	1	Purchase	Various	02/17/10	257	224	(33)
MCDERMOTT INTL INC	11	Purchase	Various	02/17/10	265	253	(12)
MEAD JOHNSON NUTRITN	16	Purchase	Various	02/17/10	706	739	33
MEDICIS PHARMACEUTICAL	30	Purchase	Various	02/17/10	374	690	316
MEDTRONIC INC	6	Purchase	Various	02/17/10	253	261	8
MELLANOX TECHNOLOGY LTD	33	Purchase	Various	02/17/10	311	645	335
MERCADOLIBRE INC	7	Purchase	Various	02/17/10	283	280	(3)
MICROCHIP TECHNOLOGY INC	25	Purchase	Various	02/17/10	674	668	(7)
MICROSOFT CORP	13	Purchase	Various	02/17/10	305	370	65
MICROSOFT CORP	13	Purchase	Various	02/17/10	305	371	66
MICROSOFT CORP	87	Purchase	Various	02/17/10	2,039	2,474	434
MINDRAY MEDICAL INTL LTD	6	Purchase	Various	02/17/10	197	219	22
MONOLITHIC POWER SYSTEMS	21	Purchase	Various	02/17/10	274	450	176
MONSANTO CO NEW	5	Purchase	Various	02/17/10	455	389	(66)
MONSTER WORLDWIDE INC	50	Purchase	Various	02/17/10	581	737	157
MYLAN INC	42	Purchase	Various	02/17/10	410	793	383
NALCO HOLDING CO	10	Purchase	Various	02/17/10	251	229	(22)
NATIONAL OILWELL VARCO	11	Purchase	Various	02/17/10	396	486	90
NATIONAL OILWELL VARCO	18	Purchase	Various	02/17/10	648	795	147
NATL FUEL GAS CO	12	Purchase	Various	02/17/10	428	589	161
NETAPP INC	12	Purchase	Various	02/17/10	202	383	181
NETLOGIC MICROSYSTEMS	9	Purchase	Various	02/17/10	396	479	83
NEW ORIENTAL EDUCAT SP	3	Purchase	Various	02/17/10	215	216	2
NICE SYSTEMS LTD	24	Purchase	Various	02/17/10	535	748	213
NII HLDGS INC CL B	7	Purchase	Various	02/17/10	238	264	26
NINTENDO LTD ADR	35	Purchase	Various	02/17/10	1,162	1,189	26
NIPPON TELE & TELE CORP	22	Purchase	Various	02/17/10	453	485	32
NIPPON TELE & TELE CORP	39	Purchase	Various	02/17/10	803	860	57
NIPPON TELE & TELE CORP	64	Purchase	Various	02/17/10	1,317	1,411	93
NOBLE CP BAAR NAMEN-AKT	12	Purchase	Various	02/17/10	428	500	71
NOBLE ENERGY INC	4	Purchase	Various	02/17/10	132	305	173
NOKIA CORP SPONSORED ADR	59	Purchase	Various	02/17/10	882	784	(99)
NOVELLUS SYSTEMS INC	21	Purchase	Various	02/17/10	473	478	4
NOVO NORDISK A S ADR	2	Purchase	Various	02/17/10	104	144	40
NUANCE COMMUNICATIONS	28	Purchase	Various	02/17/10	337	416	80
NUCOR CORP	4	Purchase	Various	02/17/10	126	169	44
NUVATIVE INC	12	Purchase	Various	02/17/10	474	355	(119)
NVIDIA CORP	16	Purchase	Various	02/17/10	199	283	84
NVIDIA CORP	29	Purchase	Various	02/17/10	360	503	142
NYSE EURONEXT	14	Purchase	Various	02/17/10	304	357	53
OCCIDENTAL PETE CORP	7	Purchase	Various	02/17/10	459	563	104
OCWEN FINL CORP	30	Purchase	Various	02/17/10	347	312	(35)
ON SEMI CONDUCTOR CORP	54	Purchase	Various	02/17/10	224	436	213
OPTIMER PHARMACEUTICALS	36	Purchase	Various	02/17/10	424	413	(11)
ORACLE CORP	22	Purchase	Various	02/17/10	378	530	152
ORACLE CORP	38	Purchase	Various	02/17/10	653	915	262
OSI PHARMACEUTICALS INC	12	Purchase	Various	02/17/10	498	440	(58)
OWENS CORNING INC	29	Purchase	Various	02/17/10	690	723	34
PALL CORP	21	Purchase	Various	02/17/10	558	760	202
PAREXEL INTL CORP	33	Purchase	Various	02/17/10	627	671	44
PARKER HANNIFIN CORP	4	Purchase	Various	02/17/10	195	232	37
PARKER HANNIFIN CORP	11	Purchase	Various	02/17/10	535	638	103
PEGASYSTEMS INC	18	Purchase	Various	02/17/10	582	651	68
PENN NATL GAMING INC	3	Purchase	Various	02/17/10	83	69	(15)
PEOPLE'S UNITED FINANCL	54	Purchase	Various	02/17/10	906	853	(52)
PEPSICO INCORPORATED	18	Purchase	Various	02/17/10	1,145	1,114	(31)
PERFECT WORLD CO LTD ADR	5	Purchase	Various	02/17/10	208	196	(12)
PERRIGO COMPANY	9	Purchase	Various	02/17/10	304	432	129
PERRIGO COMPANY	9	Purchase	Various	02/17/10	304	433	130
PHILIP MORRIS INTL INC	12	Purchase	Various	02/17/10	548	596	48
PHILLIPS-VAN HEUSEN CORP	15	Purchase	Various	02/17/10	627	639	12
PLAINS EXPLORATION &	24	Purchase	Various	02/17/10	618	803	184
PLATINUM UNDERWRITERS	15	Purchase	Various	02/17/10	473	544	71
PLEXUS CORPORATION	12	Purchase	Various	02/17/10	307	411	103
POLO RALPH LAUREN CORP	6	Purchase	Various	02/17/10	432	480	48
POTASH CORP OF SASK INC	5	Purchase	Various	02/17/10	441	566	125
PRICELINE COM INC NEW	2	Purchase	Various	02/17/10	413	421	7
PROCTER & GAMBLE CO	32	Purchase	Various	02/17/10	1,683	2,008	325
PROSHARES SHORT S&P 500	7	Purchase	Various	02/17/10	360	371	12
PROSHRS SHT RUSSELL 2000	8	Purchase	Various	02/17/10	345	353	8

PROSHRS ULTRA SHT S&P500	4	Purchase	Various	02/17/10	145	143	(2)
PROSHRS ULTRA SHT S&P500	4	Purchase	Various	02/17/10	145	143	(2)
QLOGIC CORP	21	Purchase	Various	02/17/10	389	369	(20)
QUALCOMM INC	21	Purchase	Various	02/17/10	1,024	829	(194)
QUICKSILVER RES INC	39	Purchase	Various	02/17/10	481	568	87
RALCORP HLDGS INC	6	Purchase	Various	02/17/10	348	396	48
RANGE RESOURCES CORP	12	Purchase	Various	02/17/10	460	635	175
RAYTHEON COMPANY	17	Purchase	Various	02/17/10	885	925	41
RED HAT INC	24	Purchase	Various	02/17/10	422	690	268
REGAL-BELOIT CORPORATION	6	Purchase	Various	02/17/10	248	337	89
RESEARCH IN MOTION LTD	4	Purchase	Various	02/17/10	298	280	(18)
RIO TINTO PLC	10	Purchase	Various	02/17/10	1,939	2,140	202
RIO TINTO PLC	20	Purchase	Various	02/17/10	3,878	4,281	403
ROCKWOOD HOLDINGS INC	15	Purchase	Various	02/17/10	381	359	(23)
ROPER IND S INC NEW	6	Purchase	Various	02/17/10	279	322	43
ROPER IND S INC NEW	9	Purchase	Various	02/17/10	418	486	67
ROYAL DUTCH SHELL ADR B	14	Purchase	Various	02/17/10	737	748	12
ROYAL DUTCH SHELL ADR B	15	Purchase	Various	02/17/10	789	802	12
SAIC INC	30	Purchase	Various	02/17/10	556	572	17
SANOFI-AVENTIS ADR	23	Purchase	Various	02/17/10	730	844	114
SAVIENT	57	Purchase	Various	02/17/10	874	806	(68)
SBA COMMUNICATIONS CORP	24	Purchase	Various	02/17/10	532	826	294
SCHLUMBERGER LTD	10	Purchase	Various	02/17/10	659	654	(5)
SCHLUMBERGER LTD	4	Purchase	Various	02/17/10	263	261	(2)
SEAGATE TECHNOLOGY	16	Purchase	Various	02/17/10	175	319	144
SEAGATE TECHNOLOGY	36	Purchase	Various	02/17/10	393	720	327
SEGA SAMMY HOLDING ADR	517	Purchase	Various	02/17/10	1,701	1,473	(228)
SELECT MEDICAL HOLDINGS	54	Purchase	Various	02/17/10	541	478	(63)
SEVEN & I HOLDINGS ADR	17	Purchase	Various	02/17/10	854	730	(124)
SEVEN & I HOLDINGS ADR	8	Purchase	Various	02/17/10	402	344	(58)
SHISEIDO CO LTD	46	Purchase	Various	02/17/10	782	969	186
SHISEIDO CO LTD	74	Purchase	Various	02/17/10	1,259	1,558	300
SHISEIDO CO LTD	77	Purchase	Various	02/17/10	1,310	1,622	312
SK TELECOMMUNICATIONS	52	Purchase	Various	02/17/10	907	889	(19)
SK TELECOMMUNICATIONS	45	Purchase	Various	02/17/10	785	769	(16)
SK TELECOMMUNICATIONS	42	Purchase	Various	02/17/10	733	718	(15)
SK TELECOMMUNICATIONS	4	Purchase	Various	02/17/10	70	68	(1)
SKILLSOFT PLC-ADR	39	Purchase	Various	02/17/10	417	434	17
SKYWORKS SOLUTIONS INC	45	Purchase	Various	02/17/10	477	642	164
SOLARWINDS INC	15	Purchase	Various	02/17/10	324	283	(42)
SOLERA HOLDINGS INC	15	Purchase	Various	02/17/10	356	519	163
SOTHEBY'S	13	Purchase	Various	02/17/10	321	310	(11)
SOWSTN ENERGY CO	2	Purchase	Various	02/17/10	87	91	4
SOWSTN ENERGY CO	7	Purchase	Various	02/17/10	305	314	9
SOWSTN ENERGY CO	7	Purchase	Various	02/17/10	305	318	14
SPX CORP	6	Purchase	Various	02/17/10	380	354	(25)
STAPLES INC	25	Purchase	Various	02/17/10	507	624	118
STARBUCKS CORP	22	Purchase	Various	02/17/10	315	507	192
STERICYCLE INC	6	Purchase	Various	02/17/10	303	318	15
STERILITE INDUS INDIA LTD	9	Purchase	Various	02/17/10	105	151	46
SUMITOMO TRUST & BANK	254	Purchase	Various	02/17/10	1,285	1,387	102
SUNPOWER CORP CL A	7	Purchase	Various	02/17/10	315	139	(176)
SWISSCOM AG F	46	Purchase	Various	02/17/10	1,445	1,669	224
SYKES ENTERPRISES INC	27	Purchase	Various	02/17/10	696	647	(49)
SYNOPSYS CORP	18	Purchase	Various	02/17/10	386	397	10
T ROWE PRICE GROUP INC	5	Purchase	Various	02/17/10	246	249	3
TALEO CORP CL A	24	Purchase	Various	02/17/10	396	509	113
TARGET CORP	17	Purchase	Various	02/17/10	847	861	14
TATA MOTORS LTD-SPNS ADR	11	Purchase	Various	02/17/10	162	172	11
TATA MOTORS LTD-SPNS ADR	20	Purchase	Various	02/17/10	294	313	20
TELECOM ITALIA SPA	59	Purchase	Various	02/17/10	791	683	(108)
TELECOM ITALIA SPA	47	Purchase	Various	02/17/10	630	544	(86)
TENARIS S A ADR	215	Purchase	Various	02/17/10	6,117	9,852	3,735
TEVA PHARMACEUTICAL ADR	10	Purchase	Various	02/17/10	475	576	101
TEVA PHARMACEUTICAL ADR	11	Purchase	Various	02/17/10	522	634	111
THE HAIN CELESTIAL GROUP	27	Purchase	Various	02/17/10	595	413	(181)
THORATEC CORPORATION	21	Purchase	Various	02/17/10	508	607	99
TIME WARNER INC NEW	25	Purchase	Various	02/17/10	527	724	197
TRANSDIGM GROUP INC	5	Purchase	Various	02/17/10	242	241	(1)
TRANSDIGM GROUP INC	1	Purchase	Various	02/17/10	48	48	(0)
TRANSOCEAN LTD	4	Purchase	Various	02/17/10	338	336	(3)
TRIMBLE NAVIGATION LTD	4	Purchase	Various	02/17/10	97	102	5
TRIMBLE NAVIGATION LTD	12	Purchase	Various	02/17/10	292	307	15

TRIMBLE NAVIGATION LTD	14	Purchase	Various	02/17/10	341	358	17
TUPPERWARE CORP	15	Purchase	Various	02/17/10	329	668	339
TYCO INTERNATIONAL LTD	20	Purchase	Various	02/17/10	458	706	248
ULTRA PETROLEUM CORP	2	Purchase	Various	02/17/10	82	97	15
ULTRA PETROLEUM CORP	4	Purchase	Various	02/17/10	163	194	31
ULTRASHORT RUSSELL 2000	9	Purchase	Various	02/17/10	237	225	(13)
ULTRASHORT RUSSELL 2000	2	Purchase	Various	02/17/10	53	50	(3)
UNION PACIFIC CORP	14	Purchase	Various	02/17/10	697	906	210
UNITED PARCEL SERVICE-B	11	Purchase	Various	02/17/10	620	632	11
UNITED TECHNOLOGIES CORP	7	Purchase	Various	02/17/10	382	472	89
UNITED TECHNOLOGIES CORP	21	Purchase	Various	02/17/10	1,147	1,417	271
UNITED THERAPEUTICS CORP	63	Purchase	Various	02/17/10	2,834	3,638	804
UNITED UTILITIES PLC ADR	74	Purchase	Various	02/17/10	1,307	1,259	(48)
UNITEDHEALTH GROUP	16	Purchase	Various	02/17/10	522	528	6
URBAN OUTFITTERS INC	15	Purchase	Various	02/17/10	395	472	78
URS CORP NEW	9	Purchase	Various	02/17/10	413	422	9
VARIAN MEDICAL SYSTEMS	4	Purchase	Various	02/17/10	117	194	77
VCA ANTECH INC	36	Purchase	Various	02/17/10	925	918	(8)
VERTEX PHARM INC	8	Purchase	Various	02/17/10	317	315	(2)
VISA INC CLASS A	10	Purchase	Various	02/17/10	607	861	253
VISTAPRINT NV	12	Purchase	Various	02/17/10	280	668	387
VODAFONE GROUP SPONS ADR	6	Purchase	Various	02/17/10	101	132	31
VODAFONE GROUP SPONS ADR	68	Purchase	Various	02/17/10	1,147	1,501	354
WABTEC	10	Purchase	Various	02/17/10	291	381	90
WAL-MART STORES INC	22	Purchase	Various	02/17/10	1,181	1,191	11
WARNER CHILCOTT PLC CL A	9	Purchase	Various	02/17/10	235	235	(0)
WASTE CONNECTIONS INC	21	Purchase	Various	02/17/10	674	690	16
WATERS CORPORATION	6	Purchase	Various	02/17/10	300	352	52
WEBMD HEALTH CORP	9	Purchase	Various	02/17/10	125	351	226
WHIRLPOOL CORP	3	Purchase	Various	02/17/10	245	247	2
WILLIAMS SONOMA INC	15	Purchase	Various	02/17/10	327	307	(20)
WMS INDS INC DEL	4	Purchase	Various	02/17/10	175	157	(19)
WOLTERS KLUWER N V ADR	7	Purchase	Various	02/17/10	117	143	26
WOLTERS KLUWER N V ADR	66	Purchase	Various	02/17/10	1,104	1,351	247
WOODWARD GOVERNOR CO	30	Purchase	Various	02/17/10	592	787	195
WRIGHT EXPRESS CORP	15	Purchase	Various	02/17/10	355	445	90
WYNN RESORTS LTD	10	Purchase	Various	02/17/10	497	641	144
YAHOO INC	45	Purchase	Various	02/17/10	680	692	13
A123 SYSTEMS INC	11	Purchase	Various	02/18/10	217	194	(23)
A123 SYSTEMS INC	10	Purchase	Various	02/18/10	197	176	(21)
ALTRIA GROUP INC	29	Purchase	Various	02/18/10	581	577	(3)
AMERICAN WATER WORKS CO	86	Purchase	Various	02/18/10	1,786	1,922	136
AMERICREDIT CORP	25	Purchase	Various	02/18/10	530	556	26
AMERICREDIT CORP	26	Purchase	Various	02/18/10	552	578	27
AMERICREDIT CORP	26	Purchase	Various	02/18/10	552	578	27
ASSURED GUARANTY LTD	81	Purchase	Various	02/18/10	1,159	1,674	515
BANK OF AMERICA CORP	120	Purchase	Various	02/18/10	1,462	1,892	430
BERKSHIRE HATHAWAY INC B	15	Purchase	Various	02/18/10	1,055	1,140	85
BG GROUP PLC F	6	Purchase	Various	02/18/10	594	553	(41)
BRITISH AMERN TOB PLC	25	Purchase	Various	02/18/10	1,490	1,698	208
BRITISH AMERN TOB PLC	27	Purchase	Various	02/18/10	1,609	1,834	225
CAPITALAND LTD SPON ADR	247	Purchase	Various	02/18/10	1,139	1,371	232
CB RICHARD ELLIS GROUP	117	Purchase	Various	02/18/10	1,021	1,539	518
CBS CORP CL B	140	Purchase	Various	02/18/10	1,792	1,900	108
CONTINENTAL AIRLS CL B	44	Purchase	Various	02/18/10	536	870	334
DENBURY RESOURCES INC	169	Purchase	Various	02/18/10	2,189	2,546	357
DIRECTV CLASS A COM	17	Purchase	Various	02/18/10	352	552	199
EARTHLINK INC	306	Purchase	Various	02/18/10	2,522	2,547	25
GOODYEAR TIRE & RUBBER	25	Purchase	Various	02/18/10	443	358	(85)
ICICI BANK LTD SPON	5	Purchase	Various	02/18/10	110	183	73
ICICI BANK LTD SPON	44	Purchase	Various	02/18/10	968	1,613	645
INTL BUSINESS MACH CORP	3	Purchase	Various	02/18/10	333	380	47
INTL BUSINESS MACH CORP	4	Purchase	Various	02/18/10	445	507	62
KINDER MORGAN MGMT LLC	77	Purchase	Various	02/18/10	2,918	4,392	1,474
LIBERTY GLOBAL INC	11	Purchase	Various	02/18/10	238	271	34
MOTOROLA INCORPORATED	206	Purchase	Various	02/18/10	1,691	1,457	(234)
MOTOROLA INCORPORATED	49	Purchase	Various	02/18/10	402	347	(56)
NESTLE S A REG ADR	36	Purchase	Various	02/18/10	1,644	1,709	65
NORTHROP GRUMMAN CORP	8	Purchase	Various	02/18/10	375	482	107
NOVO NORDISK A S ADR	20	Purchase	Various	02/18/10	1,040	1,442	403
PERRIGO COMPANY	16	Purchase	Various	02/18/10	540	775	235
PLUM CRK TMBR CO	25	Purchase	Various	02/18/10	1,046	918	(128)
POTLATCH HLDGS INC	17	Purchase	Various	02/18/10	546	557	10

PROLOGIS TRUST NEW	82	Purchase	Various	02/18/10	1,308	1,017	(291)
PROLOGIS TRUST NEW	43	Purchase	Various	02/18/10	686	533	(153)
RADIAN GROUP INC	99	Purchase	Various	02/18/10	754	800	46
RECKITT BENCKISER GR ADR	29	Purchase	Various	02/18/10	232	314	82
RECKITT BENCKISER GR ADR	55	Purchase	Various	02/18/10	439	596	156
SLM CORP	25	Purchase	Various	02/18/10	249	275	25
SOWSTN ENERGY CO	13	Purchase	Various	02/18/10	566	594	28
SUMITOMO MITSUI FINL	376	Purchase	Various	02/18/10	1,248	1,173	(75)
TESCO PLC	27	Purchase	Various	02/18/10	535	545	9
TEVA PHARMACEUTICAL ADR	9	Purchase	Various	02/18/10	427	519	91
THE ST JOE COMPANY	84	Purchase	Various	02/18/10	2,568	2,431	(137)
TYCO INTERNATIONAL LTD	13	Purchase	Various	02/18/10	298	459	161
UAL CORP	22	Purchase	Various	02/18/10	216	336	120
UAL CORP	48	Purchase	Various	02/18/10	470	733	263
ULTRA PETROLEUM CORP	10	Purchase	Various	02/18/10	408	492	84
ULTRA PETROLEUM CORP	18	Purchase	Various	02/18/10	734	886	152
VAIL RESORTS INC	55	Purchase	Various	02/18/10	1,632	1,961	328
VORNADO REALTY TR	3	Purchase	Various	02/18/10	204	192	(13)
WHITE MOUNTAIN INS GRP F	2	Purchase	Various	02/18/10	678	666	(11)
LIBERTY GLOBAL INC	2	Purchase	Various	02/19/10	43	51	7
PENN NATL GAMING INC	18	Purchase	Various	02/19/10	498	409	(89)
PROSHRS ULTRA SHT S&P500	10	Purchase	Various	02/19/10	363	350	(13)
ULTRASHORT RUSSELL 2000	6	Purchase	Various	02/19/10	158	145	(13)
Federal Home Loan Mtg Corp 4 24%	100,000	Purchase	Various	02/22/10	99,687	100,000	313
NOVO NORDISK A S ADR	13	Purchase	Various	02/22/10	676	936	260
ALTERA CORPORATION	96	Purchase	Various	02/23/10	1,711	2,221	510
GOODYEAR TIRE & RUBBER	39	Purchase	Various	02/23/10	691	500	(191)
GOODYEAR TIRE & RUBBER	6	Purchase	Various	02/23/10	106	77	(29)
NOVO NORDISK A S ADR	10	Purchase	Various	02/23/10	520	706	186
FRPRT-MCMRN CPPR & GLD B	16	Purchase	Various	02/24/10	1,026	1,182	156
GOODYEAR TIRE & RUBBER	21	Purchase	Various	02/24/10	372	271	(102)
NOVO NORDISK A S ADR	14	Purchase	Various	02/24/10	728	997	270
NOVO NORDISK A S ADR	21	Purchase	Various	02/24/10	1,092	1,496	405
TECHNIP-SA-ADR	10	Purchase	Various	02/24/10	371	715	344
TECHNIP-SA-ADR	49	Purchase	Various	02/24/10	1,818	3,502	1,684
ULTRA PETROLEUM CORP	41	Purchase	Various	02/24/10	1,671	1,886	214
UNION PACIFIC CORP	1	Purchase	Various	02/24/10	50	66	17
UNION PACIFIC CORP	20	Purchase	Various	02/24/10	995	1,326	331
WYNN RESORTS LTD	68	Purchase	Various	02/24/10	3,380	4,338	958
MONSANTO CO NEW	7	Purchase	Various	02/25/10	637	511	(126)
SOWSTN ENERGY CO	22	Purchase	Various	02/25/10	958	933	(25)
SOWSTN ENERGY CO	24	Purchase	Various	02/25/10	1,045	1,024	(21)
SOWSTN ENERGY CO	5	Purchase	Various	02/25/10	218	213	(4)
ULTRA PETROLEUM CORP	36	Purchase	Various	02/25/10	1,467	1,630	163
CAPITALAND LTD SPON ADR	21	Purchase	Various	02/26/10	97	112	15
CAPITALAND LTD SPON ADR	687	Purchase	Various	02/26/10	3,167	3,600	433
MONSANTO CO NEW	3	Purchase	Various	02/26/10	273	213	(60)
NOVO NORDISK A S ADR	23	Purchase	Various	02/26/10	1,196	1,627	431
ULTRA PETROLEUM CORP	14	Purchase	Various	02/26/10	571	634	63
ULTRA PETROLEUM CORP	16	Purchase	Various	02/26/10	652	724	72
ULTRA PETROLEUM CORP	29	Purchase	Various	02/26/10	1,182	1,319	137
ULTRA PETROLEUM CORP	38	Purchase	Various	02/26/10	1,549	1,721	172
VORNADO REALTY TR	27	Purchase	Various	02/26/10	1,839	1,755	(83)
VORNADO REALTY TR	2	Purchase	Various	02/26/10	136	130	(6)
EASTMAN CHEMICAL COMPANY	19	Purchase	Various	03/01/10	1,019	1,130	111
FIBRIA CELULOSE S A	60	Purchase	Various	03/01/10	1,393	1,125	(268)
FIBRIA CELULOSE S A	50	Purchase	Various	03/01/10	1,161	938	(223)
FIBRIA CELULOSE S A	12	Purchase	Various	03/01/10	279	225	(53)
EASTMAN CHEMICAL COMPANY	8	Purchase	Various	03/02/10	429	481	52
J CREW GROUP INC	26	Purchase	Various	03/02/10	655	1,103	448
MYLAN INC	89	Purchase	Various	03/02/10	870	1,905	1,035
TRANSOCEAN LTD	21	Purchase	Various	03/02/10	1,776	1,692	(84)
UNION PACIFIC CORP	37	Purchase	Various	03/02/10	1,841	2,489	648
UNION PACIFIC CORP	49	Purchase	Various	03/02/10	2,437	3,296	859
BEST BUY CO INC	107	Purchase	Various	03/03/10	3,841	3,901	60
TIME WARNER INC NEW	40	Purchase	Various	03/03/10	843	1,184	342
AVAGO TECHNOLOGIES LTD	60	Purchase	Various	03/04/10	1,039	1,136	97
LOWES COMPANIES INC	3	Purchase	Various	03/04/10	60	73	13
OSI PHARMACEUTICALS INC	29	Purchase	Various	03/04/10	1,202	1,643	441
PALL CORP	26	Purchase	Various	03/04/10	691	1,057	366
PEPSICO INCORPORATED	42	Purchase	Various	03/04/10	2,672	2,692	21
POTASH CORP OF SASK INC	13	Purchase	Various	03/04/10	1,147	1,486	339
PROCTER & GAMBLE CO	12	Purchase	Various	03/04/10	631	763	132

PROCTER & GAMBLE CO	31	Purchase	Various	03/04/10	1,630	1,972	342
SEAGATE TECHNOLOGY	52	Purchase	Various	03/04/10	567	1,025	458
URS CORP NEW	22	Purchase	Vanous	03/04/10	1,010	1,073	63
WOODWARD GOVERNOR CO	25	Purchase	Vanous	03/04/10	493	723	230
Contax Participacoes SA Adr	90	Purchase	Various	03/08/10	-	249	249
SUNPOWER CORP CL A	52	Purchase	Various	03/08/10	2,342	1,061	(1,280)
SUNPOWER CORP CL A	17	Purchase	Various	03/08/10	766	347	(419)
TRANSOCEAN LTD	2	Purchase	Various	03/08/10	169	170	1
TRANSOCEAN LTD	22	Purchase	Various	03/08/10	1,861	1,873	12
AFFILIATED MANAGERS	3	Purchase	Various	03/09/10	203	232	29
AFFILIATED MANAGERS	9	Purchase	Various	03/09/10	610	696	86
CHOICE HOTELS INTL INC	81	Purchase	Various	03/09/10	2,526	2,818	292
CHURCH & DWIGHT INC	11	Purchase	Various	03/09/10	607	742	135
CLIFFS NATURAL RESOURCES	23	Purchase	Various	03/09/10	662	1,375	712
CONCHO RESOURCES INC	34	Purchase	Various	03/09/10	747	1,685	938
FLIR SYSTEMS INC	30	Purchase	Various	03/09/10	819	797	(22)
ADOBE SYSTEMS INC	2	Purchase	Various	03/10/10	56	70	14
BAXTER INTERNATIONAL INC	2	Purchase	Various	03/10/10	118	117	(1)
BROADCOM CORP	18	Purchase	Vanous	03/10/10	375	583	208
BROADCOM CORP	106	Purchase	Various	03/10/10	2,208	3,434	1,226
COVIDIEN PLC SHS	2	Purchase	Various	03/10/10	101	102	1
DANAHER CORP	1	Purchase	Various	03/10/10	69	78	9
DIRECTV CLASS A COM	3	Purchase	Various	03/10/10	62	105	43
EASTMAN CHEMICAL COMPANY	9	Purchase	Various	03/10/10	483	553	70
FLIR SYSTEMS INC	54	Purchase	Various	03/10/10	1,474	1,438	(36)
GILEAD SCIENCES INC	7	Purchase	Various	03/10/10	312	332	21
GILEAD SCIENCES INC	78	Purchase	Various	03/10/10	3,472	3,703	231
GOODYEAR TIRE & RUBBER	17	Purchase	Various	03/10/10	301	230	(71)
HEWLETT-PACKARD COMPANY	3	Purchase	Various	03/10/10	124	155	32
JOHNSON & JOHNSON	1	Purchase	Various	03/10/10	59	64	5
MEAD JOHNSON NUTRITN	2	Purchase	Various	03/10/10	88	102	14
MICROSOFT CORP	1	Purchase	Various	03/10/10	23	29	6
MONSANTO CO NEW	6	Purchase	Various	03/10/10	458	426	(31)
ORACLE CORP	2	Purchase	Various	03/10/10	34	50	15
PARKER HANNIFIN CORP	1	Purchase	Various	03/10/10	49	64	15
PEPSICO INCORPORATED	1	Purchase	Various	03/10/10	64	65	1
PHILIP MORRIS INTL INC	1	Purchase	Various	03/10/10	46	50	5
QUALCOMM INC	1	Purchase	Various	03/10/10	49	39	(10)
ST JUDE MEDICAL INC	3	Purchase	Various	03/10/10	114	114	(0)
TARGET CORP	1	Purchase	Various	03/10/10	50	53	3
TIME WARNER INC NEW	2	Purchase	Various	03/10/10	42	61	19
ULTRASHORT RUSSELL 2000	45	Purchase	Various	03/10/10	1,186	946	(240)
UNITED TECHNOLOGIES CORP	1	Purchase	Various	03/10/10	55	72	17
UNITEDHEALTH GROUP	10	Purchase	Various	03/10/10	326	333	7
VISA INC CLASS A	1	Purchase	Various	03/10/10	61	92	31
WAL-MART STORES INC	1	Purchase	Various	03/10/10	54	54	0
BE AEROSPACE INC	3	Purchase	Various	03/11/10	47	87	40
BE AEROSPACE INC	26	Purchase	Various	03/11/10	411	750	340
HOST HOTELS & RESORTS	85	Purchase	Various	03/11/10	749	1,074	326
LKQ CORP	35	Purchase	Various	03/11/10	539	718	180
MELLANOX TECHNOLOGY LTD	30	Purchase	Various	03/11/10	283	606	324
SCHLUMBERGER LTD	48	Purchase	Various	03/11/10	3,162	3,062	(100)
SCHLUMBERGER LTD	6	Purchase	Various	03/11/10	395	383	(13)
SEAGATE TECHNOLOGY	28	Purchase	Various	03/11/10	305	521	215
SOWSTN ENERGY CO	9	Purchase	Various	03/11/10	392	400	8
THORATEC CORPORATION	43	Purchase	Various	03/11/10	1,040	1,410	370
ULTRA PETROLEUM CORP	9	Purchase	Various	03/11/10	367	437	70
EASTMAN CHEMICAL COMPANY	6	Purchase	Various	03/12/10	322	371	49
SKILLSOFT PLC-ADR	99	Purchase	Various	03/12/10	1,058	1,059	1
TYCO INTERNATIONAL LTD	18	Purchase	Various	03/12/10	413	681	269
TYCO INTERNATIONAL LTD	34	Purchase	Various	03/12/10	779	1,287	507
INTL BUSINESS MACH CORP	4	Purchase	Various	03/15/10	445	510	65
NOBLE CP BAAR NAMEN-AKT	11	Purchase	Various	03/15/10	393	469	77
NOBLE CP BAAR NAMEN-AKT	43	Purchase	Various	03/15/10	1,535	1,835	300
TYCO INTERNATIONAL LTD	56	Purchase	Various	03/15/10	1,284	2,081	798
BUCYRUS INTERNATIONAL INC	6	Purchase	Various	03/16/10	291	385	94
BUCYRUS INTERNATIONAL INC	42	Purchase	Various	03/16/10	2,036	2,697	661
ULTRA PETROLEUM CORP	6	Purchase	Various	03/16/10	245	286	42
A123 SYSTEMS INC	40	Purchase	Various	03/17/10	788	563	(225)
A123 SYSTEMS INC	24	Purchase	Various	03/17/10	473	343	(131)
A123 SYSTEMS INC	22	Purchase	Various	03/17/10	433	310	(123)
A123 SYSTEMS INC	18	Purchase	Various	03/17/10	354	253	(100)
A123 SYSTEMS INC	18	Purchase	Various	03/17/10	354	270	(84)

A123 SYSTEMS INC	19	Purchase	Various	03/17/10	374	293	(81)
A123 SYSTEMS INC	14	Purchase	Various	03/17/10	276	210	(66)
A123 SYSTEMS INC	11	Purchase	Various	03/17/10	217	165	(52)
A123 SYSTEMS INC	9	Purchase	Various	03/17/10	177	135	(42)
A123 SYSTEMS INC	2	Purchase	Various	03/17/10	39	29	(10)
HOST HOTELS & RESORTS	8	Purchase	Various	03/17/10	70	107	37
HOST HOTELS & RESORTS	177	Purchase	Various	03/17/10	1,559	2,372	812
SOWSTN ENERGY CO	9	Purchase	Various	03/17/10	392	385	(7)
SOWSTN ENERGY CO	28	Purchase	Various	03/18/10	1,219	1,148	(72)
SOWSTN ENERGY CO	26	Purchase	Various	03/18/10	1,132	1,063	(70)
SOWSTN ENERGY CO	3	Purchase	Various	03/18/10	131	123	(8)
ULTRA PETROLEUM CORP	12	Purchase	Various	03/18/10	489	555	66
ORACLE CORP	36	Purchase	Various	03/19/10	619	900	281
ORACLE CORP	73	Purchase	Various	03/19/10	1,255	1,825	570
SOWSTN ENERGY CO	15	Purchase	Various	03/19/10	653	594	(60)
SOWSTN ENERGY CO	9	Purchase	Various	03/19/10	392	356	(36)
ULTRA PETROLEUM CORP	12	Purchase	Various	03/19/10	490	537	48
ULTRA PETROLEUM CORP	16	Purchase	Various	03/19/10	652	709	57
ULTRA PETROLEUM CORP	21	Purchase	Various	03/19/10	856	931	75
ULTRA PETROLEUM CORP	24	Purchase	Various	03/19/10	978	1,068	90
ST JUDE MEDICAL INC	8	Purchase	Various	03/22/10	305	322	16
ST JUDE MEDICAL INC	80	Purchase	Various	03/22/10	3,052	3,216	164
DISCOVERY COMMUNICATN A	53	Purchase	Various	03/23/10	906	1,755	849
DISCOVERY COMMUNICATN A	79	Purchase	Various	03/23/10	1,350	2,616	1,266
IHS INC CL A	6	Purchase	Various	03/23/10	268	313	45
INTL BUSINESS MACH CORP	4	Purchase	Various	03/23/10	445	514	70
POTASH CORP OF SASK INC	18	Purchase	Various	03/23/10	1,589	2,225	637
POTASH CORP OF SASK INC	19	Purchase	Various	03/23/10	1,677	2,349	672
SEAGATE TECHNOLOGY	24	Purchase	Various	03/23/10	262	485	223
SEAGATE TECHNOLOGY	180	Purchase	Various	03/23/10	1,964	3,639	1,675
SKILLSOFT PLC-ADR	178	Purchase	Various	03/23/10	1,903	1,890	(12)
SKILLSOFT PLC-ADR	96	Purchase	Various	03/23/10	1,026	1,020	(6)
URS CORP NEW	22	Purchase	Various	03/23/10	1,010	1,066	56
URS CORP NEW	36	Purchase	Various	03/23/10	1,652	1,744	92
YAHOO INC	13	Purchase	Various	03/23/10	196	208	12
YAHOO INC	70	Purchase	Various	03/23/10	1,057	1,122	66
YAHOO INC	281	Purchase	Various	03/23/10	4,242	4,506	264
CAPITALAND LTD SPON ADR	19	Purchase	Various	03/25/10	88	105	17
CAPITALAND LTD SPON ADR	213	Purchase	Various	03/25/10	982	1,191	208
DIRECTV CLASS A COM	32	Purchase	Various	03/25/10	663	1,074	411
DIRECTV CLASS A COM	35	Purchase	Various	03/25/10	725	1,179	453
GSI COMMERCE INC	50	Purchase	Various	03/25/10	549	1,408	859
NINTENDO LTD ADR	25	Purchase	Various	03/25/10	830	1,030	200
NOBLE CP BAAR NAMEN-AKT	91	Purchase	Various	03/25/10	3,248	3,670	422
PERFECT WORLD CO LTD ADR	35	Purchase	Various	03/29/10	1,454	1,285	(169)
PERFECT WORLD CO LTD ADR	17	Purchase	Various	03/29/10	706	624	(82)
AEROPOSTALE INC	43	Purchase	Various	03/30/10	558	1,239	681
AEROPOSTALE INC	34	Purchase	Various	03/30/10	441	1,178	736
AEROPOSTALE INC	54	Purchase	Various	03/30/10	701	1,539	838
CONCHO RESOURCES INC	83	Purchase	Various	03/30/10	1,822	4,084	2,262
APPLE INC	5	Purchase	Various	03/31/10	603	1,178	575
CLIFFS NATURAL RESOURCES	55	Purchase	Various	03/31/10	1,582	3,900	2,318
SAIC INC	20	Purchase	Various	03/31/10	373	360	(13)
AVAGO TECHNOLOGIES LTD	154	Purchase	Various	04/01/10	2,665	3,144	479
IHS INC CL A	10	Purchase	Various	04/01/10	447	531	84
Nokia Corp Spons Adr	345	Purchase	Various	04/01/10	5,074	5,446	372
SAIC INC	60	Purchase	Various	04/01/10	1,120	1,047	(72)
SAIC INC	15	Purchase	Various	04/01/10	280	262	(18)
Sony Corp	105	Purchase	Various	04/01/10	3,135	4,004	870
General Mills Inc	500	Purchase	Various	04/05/10	23,688	35,565	11,878
IHS INC CL A	3	Purchase	Various	04/05/10	134	160	26
SAIC INC	4	Purchase	Various	04/05/10	75	70	(5)
Transocean Inc	850	Purchase	Various	04/05/10	38,059	70,761	32,702
MONSANTO CO NEW	5	Purchase	Various	04/06/10	381	350	(31)
CORNING INC	29	Purchase	Various	04/08/10	474	574	100
CORNING INC	98	Purchase	Various	04/08/10	1,601	1,941	339
CORNING INC	136	Purchase	Various	04/08/10	2,222	2,693	471
INTL BUSINESS MACH CORP	8	Purchase	Various	04/08/10	889	1,021	132
INTL BUSINESS MACH CORP	10	Purchase	Various	04/08/10	1,112	1,276	165
INTL BUSINESS MACH CORP	21	Purchase	Various	04/08/10	2,334	2,680	346
RESEARCH IN MOTION LTD	42	Purchase	Various	04/08/10	3,130	2,923	(207)
MEAD JOHNSON NUTRITN	25	Purchase	Various	04/09/10	1,103	1,298	195
3M CO	11	Purchase	Various	04/12/10	855	916	61

3M CO	36	Purchase	Various	04/12/10	2,798	2,997	199
BLACKROCK INC	10	Purchase	Various	04/12/10	1,623	2,061	438
BAXTER INTERNATIONAL INC	77	Purchase	Various	04/13/10	4,527	4,485	(42)
BAXTER INTERNATIONAL INC	32	Purchase	Various	04/13/10	1,881	1,864	(18)
INTL BUSINESS MACH CORP	7	Purchase	Various	04/13/10	778	896	118
INTL BUSINESS MACH CORP	64	Purchase	Various	04/13/10	7,114	8,196	1,082
PROSHRS ULTRA SHT S&P500	37	Purchase	Various	04/13/10	1,562	1,098	(464)
ULTRASHORT RUSSELL 2000	38	Purchase	Various	04/13/10	806	725	(81)
ULTRASHORT RUSSELL 2000	21	Purchase	Various	04/13/10	446	401	(45)
CBS CORP CL B	132	Purchase	Various	04/14/10	1,690	2,051	362
IHS INC CL A	7	Purchase	Various	04/14/10	313	366	53
MONSANTO CO NEW	12	Purchase	Various	04/14/10	915	807	(109)
WMS INDS INC DEL	6	Purchase	Various	04/14/10	252	273	22
WMS INDS INC DEL	8	Purchase	Various	04/14/10	335	364	29
WMS INDS INC DEL	10	Purchase	Various	04/14/10	419	455	36
CBS CORP CL B	63	Purchase	Various	04/15/10	806	992	186
CBS CORP CL B	63	Purchase	Various	04/15/10	806	993	186
GENWORTH FINANCIAL INC	107	Purchase	Various	04/15/10	1,116	2,010	894
GENWORTH FINANCIAL INC	108	Purchase	Various	04/15/10	1,126	2,029	903
HEWITT ASSOCIATES INC	11	Purchase	Various	04/15/10	330	445	115
Royal Bank of Scotland Adr	241	Purchase	Various	04/15/10	38,372	3,424	(34,948)
GOLDMAN SACHS GROUP INC	2	Purchase	Various	04/16/10	217	329	113
GOLDMAN SACHS GROUP INC	22	Purchase	Various	04/16/10	2,384	3,624	1,239
BECTON DICKINSON & CO	56	Purchase	Various	04/19/10	3,896	4,375	479
MICROSOFT CORP	35	Purchase	Various	04/19/10	820	1,081	261
NVIDIA CORP	50	Purchase	Various	04/19/10	622	842	220
SLM CORP	106	Purchase	Various	04/19/10	1,057	1,340	283
STERICYCLE INC	10	Purchase	Various	04/19/10	505	556	51
VERTEX PHARM INC	2	Purchase	Various	04/19/10	79	80	1
VERTEX PHARM INC	11	Purchase	Various	04/19/10	435	442	6
SLM CORP	44	Purchase	Various	04/20/10	439	556	118
SLM CORP	62	Purchase	Various	04/20/10	616	784	167
DIRECTV CLASS A COM	18	Purchase	Various	04/21/10	373	648	275
DIRECTV CLASS A COM	19	Purchase	Various	04/21/10	394	685	292
DIRECTV CLASS A COM	35	Purchase	Various	04/21/10	725	1,260	534
MICROSOFT CORP	50	Purchase	Various	04/21/10	1,172	1,566	394
APPLE INC	4	Purchase	Various	04/22/10	482	1,030	547
BAXTER INTERNATIONAL INC	27	Purchase	Various	04/22/10	1,587	1,340	(248)
CAPITALAND LTD SPON ADR	470	Purchase	Various	04/22/10	2,167	2,649	482
COACH INC	33	Purchase	Various	04/22/10	936	1,420	485
GOOGLE INC CL A	5	Purchase	Various	04/22/10	2,267	2,737	470
IHS INC CL A	7	Purchase	Various	04/22/10	313	370	58
NOVO NORDISK A S ADR	14	Purchase	Various	04/22/10	728	1,117	389
TARGET CORP	27	Purchase	Various	04/22/10	1,345	1,554	210
BAXTER INTERNATIONAL INC	40	Purchase	Various	04/23/10	2,351	2,015	(336)
FRPRRT-MCMRN CPPR & GLD B	25	Purchase	Various	04/23/10	1,604	1,986	383
HEWITT ASSOCIATES INC	5	Purchase	Various	04/23/10	150	205	55
IHS INC CL A	4	Purchase	Various	04/23/10	179	211	33
NOVO NORDISK A S ADR	13	Purchase	Various	04/23/10	676	1,037	361
PEPSICO INCORPORATED	29	Purchase	Various	04/23/10	1,845	1,875	30
STERICYCLE INC	5	Purchase	Various	04/23/10	252	285	32
ALTRIA GROUP INC	115	Purchase	Various	04/26/10	2,303	2,444	141
BRITISH AMERN TOB PLC	31	Purchase	Various	04/26/10	1,848	2,100	253
HEWITT ASSOCIATES INC	6	Purchase	Various	04/26/10	180	250	71
NOVO NORDISK A S ADR	12	Purchase	Various	04/26/10	624	970	346
PROLOGIS TRUST NEW	29	Purchase	Various	04/26/10	463	396	(67)
PROLOGIS TRUST NEW	24	Purchase	Various	04/26/10	383	324	(59)
ALTRIA GROUP INC	63	Purchase	Various	04/27/10	1,262	1,332	70
ALTRIA GROUP INC	66	Purchase	Various	04/27/10	1,323	1,395	72
AMERIGROUP CORP	50	Purchase	Various	04/27/10	1,255	1,767	512
AUXILIUM PHARM INC	39	Purchase	Various	04/27/10	1,119	1,391	272
CEPHALON INC	24	Purchase	Various	04/27/10	1,596	1,555	(41)
CEPHALON INC	9	Purchase	Various	04/27/10	599	583	(15)
IHS INC CL A	4	Purchase	Various	04/27/10	179	210	31
LIFE TIME FITNESS INC	39	Purchase	Various	04/27/10	916	1,429	513
PROLOGIS TRUST NEW	126	Purchase	Various	04/27/10	2,010	1,703	(307)
PROLOGIS TRUST NEW	55	Purchase	Various	04/27/10	877	743	(134)
STERICYCLE INC	8	Purchase	Various	04/27/10	404	453	49
TALEO CORP CL A	49	Purchase	Various	04/27/10	934	1,321	387
ACTIVISION BLIZZARD INC	70	Purchase	Various	04/28/10	744	763	19
BRITISH AMERN TOB PLC	15	Purchase	Various	04/28/10	894	969	75
BRITISH AMERN TOB PLC	19	Purchase	Various	04/28/10	1,132	1,228	95
BRITISH AMERN TOB PLC	30	Purchase	Various	04/28/10	1,788	1,938	150

BRITISH AMERN TOB PLC	32	Purchase	Various	04/28/10	1,907	2,058	151
INTEL CORP	6	Purchase	Various	04/28/10	86	139	53
INTEL CORP	314	Purchase	Various	04/28/10	4,491	7,263	2,772
PROSHARES SHORT S&P 500	18	Purchase	Various	04/28/10	760	873	114
PROSHARES SHORT S&P 500	25	Purchase	Various	04/28/10	1,055	1,213	158
PROSHRS SHT RUSSELL 2000	30	Purchase	Various	04/28/10	1,293	1,120	(173)
PROSHRS SHT RUSSELL 2000	21	Purchase	Various	04/28/10	905	784	(121)
BRITISH AMERN TOB PLC	85	Purchase	Various	04/29/10	5,066	5,422	356
GANNETT CO INC DEL	60	Purchase	Various	04/29/10	739	1,049	310
GENWORTH FINANCIAL INC	232	Purchase	Various	04/29/10	2,420	4,148	1,728
HEWITT ASSOCIATES INC	6	Purchase	Various	04/29/10	180	248	68
WAL-MART STORES INC	51	Purchase	Various	04/29/10	2,737	2,744	7
WAL-MART STORES INC	53	Purchase	Various	04/29/10	2,844	2,852	8
WAL-MART STORES INC	91	Purchase	Various	04/29/10	4,883	4,896	13
CAMERON INTERNATNL CRP	45	Purchase	Various	05/03/10	1,450	1,834	384
CAMERON INTERNATNL CRP	63	Purchase	Various	05/03/10	2,030	2,568	538
Coca Cola Company	700	Purchase	Various	05/03/10	30,393	37,623	7,229
Conagra Foods Inc	2,000	Purchase	Various	05/03/10	51,338	49,433	(1,905)
HEWITT ASSOCIATES INC	6	Purchase	Various	05/03/10	180	245	65
IHS INC CL A	4	Purchase	Various	05/03/10	179	209	30
Johnson & Johnson	500	Purchase	Various	05/03/10	28,420	32,692	4,272
JUNIPER NETWORK INC	80	Purchase	Various	05/03/10	1,260	2,316	1,056
ICICI BANK LTD SPON	15	Purchase	Various	05/04/10	330	595	266
ICICI BANK LTD SPON	64	Purchase	Various	05/04/10	1,407	2,540	1,133
JUNIPER NETWORK INC	34	Purchase	Various	05/04/10	536	955	420
ACTIVISION BLIZZARD INC	4	Purchase	Various	05/05/10	43	43	0
ACTIVISION BLIZZARD INC	15	Purchase	Various	05/05/10	159	161	1
ACTIVISION BLIZZARD INC	30	Purchase	Various	05/05/10	319	321	2
ACTIVISION BLIZZARD INC	41	Purchase	Various	05/05/10	435	439	4
ACTIVISION BLIZZARD INC	123	Purchase	Various	05/05/10	1,307	1,317	10
AMERICAN EXPRESS CO	155	Purchase	Various	05/05/10	4,475	7,081	2,606
BANK OF AMERICA CORP	93	Purchase	Various	05/05/10	1,133	1,607	474
BANK OF AMERICA CORP	184	Purchase	Various	05/05/10	2,241	3,180	938
COPA HOLDINGS SA CL A	5	Purchase	Various	05/05/10	302	275	(27)
DENBURY RESOURCES INC	5	Purchase	Various	05/05/10	66	92	25
ICICI BANK LTD SPON	54	Purchase	Various	05/05/10	1,187	2,172	985
NVIDIA CORP	16	Purchase	Various	05/05/10	199	235	36
NVIDIA CORP	30	Purchase	Various	05/05/10	373	440	67
NVIDIA CORP	92	Purchase	Various	05/05/10	1,144	1,349	205
VERTEX PHARM INC	11	Purchase	Various	05/05/10	435	416	(19)
VERTEX PHARM INC	10	Purchase	Various	05/05/10	396	378	(18)
VERTEX PHARM INC	4	Purchase	Various	05/05/10	158	151	(7)
BANK OF AMERICA CORP	362	Purchase	Various	05/06/10	4,409	6,129	1,719
COPA HOLDINGS SA CL A	5	Purchase	Various	05/06/10	302	265	(37)
CORNING INC	45	Purchase	Various	05/06/10	735	815	80
DENBURY RESOURCES INC	36	Purchase	Various	05/06/10	478	638	160
VERTEX PHARM INC	16	Purchase	Various	05/06/10	633	594	(39)
BARRICK GOLD CORP	5	Purchase	Various	05/07/10	157	215	59
BARRICK GOLD CORP	51	Purchase	Various	05/07/10	1,596	2,194	598
CBS CORP CL B	129	Purchase	Various	05/07/10	1,651	1,833	182
CORNING INC	55	Purchase	Various	05/07/10	899	964	65
CUMMINS INC	13	Purchase	Various	05/07/10	596	877	281
CUMMINS INC	22	Purchase	Various	05/07/10	1,009	1,485	475
DENBURY RESOURCES INC	10	Purchase	Various	05/07/10	133	169	36
DENBURY RESOURCES INC	17	Purchase	Various	05/07/10	226	287	62
DENBURY RESOURCES INC	69	Purchase	Various	05/07/10	916	1,175	259
FORD MOTOR COMPANY,DEL	85	Purchase	Various	05/07/10	1,229	995	(234)
FRPRT-MCMRN CPPR & GLD B	15	Purchase	Various	05/07/10	961	1,031	70
FRPRT-MCMRN CPPR & GLD B	21	Purchase	Various	05/07/10	1,347	1,444	97
FRPRT-MCMRN CPPR & GLD B	21	Purchase	Various	05/07/10	1,347	1,444	97
FRPRT-MCMRN CPPR & GLD B	30	Purchase	Various	05/07/10	1,924	2,063	138
GANNETT CO INC DEL	7	Purchase	Various	05/07/10	86	106	19
GANNETT CO INC DEL	38	Purchase	Various	05/07/10	468	573	105
JPMORGAN CHASE & CO	58	Purchase	Various	05/07/10	1,796	2,389	593
OCCIDENTAL PETE CORP	32	Purchase	Various	05/07/10	2,370	2,588	219
OCCIDENTAL PETE CORP	32	Purchase	Various	05/07/10	2,370	2,588	219
CBS CORP CL B	18	Purchase	Various	05/10/10	230	271	41
CBS CORP CL B	145	Purchase	Various	05/10/10	1,856	2,183	327
COPA HOLDINGS SA CL A	5	Purchase	Various	05/10/10	302	266	(36)
COPA HOLDINGS SA CL A	5	Purchase	Various	05/10/10	302	266	(36)
CORNING INC	104	Purchase	Various	05/10/10	1,699	1,908	209
DENBURY RESOURCES INC	44	Purchase	Various	05/10/10	584	763	180
GANNETT CO INC DEL	15	Purchase	Various	05/10/10	186	236	51

GANNETT CO INC DEL	97	Purchase	Various	05/10/10	1,195	1,529	334
MAGNA INTL INC CL A	22	Purchase	Various	05/10/10	821	1,592	771
STAPLES INC	72	Purchase	Various	05/10/10	1,508	1,606	98
STAPLES INC	210	Purchase	Various	05/10/10	4,397	4,685	287
T D K CORP ADR	25	Purchase	Various	05/10/10	1,008	1,641	633
T D K CORP ADR	59	Purchase	Various	05/10/10	2,378	3,872	1,495
AMERICREDIT CORP	25	Purchase	Various	05/11/10	575	574	(0)
ARTIO GLOBAL INVS INC A	117	Purchase	Various	05/11/10	3,079	2,435	(645)
CB RICHARD ELLIS GROUP	38	Purchase	Various	05/11/10	332	630	298
COMPASS MINERALS INTL	7	Purchase	Various	05/11/10	413	542	129
COPA HOLDINGS SA CL A	11	Purchase	Various	05/11/10	665	583	(82)
ICICI BANK LTD SPON	24	Purchase	Various	05/11/10	528	980	453
ICICI BANK LTD SPON	30	Purchase	Various	05/11/10	660	1,220	560
PMI GROUP INC	180	Purchase	Various	05/11/10	1,049	815	(234)
PMI GROUP INC	110	Purchase	Various	05/11/10	642	498	(144)
PMI GROUP INC	97	Purchase	Various	05/11/10	566	439	(126)
PMI GROUP INC	88	Purchase	Various	05/11/10	513	398	(115)
PMI GROUP INC	77	Purchase	Various	05/11/10	449	349	(100)
PMI GROUP INC	74	Purchase	Various	05/11/10	431	335	(96)
AMERICREDIT CORP	17	Purchase	Various	05/12/10	391	388	(3)
IHS INC CL A	21	Purchase	Various	05/12/10	938	1,115	176
PROSHRS ULTRA SHT S&P500	34	Purchase	Various	05/12/10	1,078	1,035	(43)
PROSHRS ULTRA SHT S&P500	5	Purchase	Various	05/12/10	159	152	(6)
SEVEN & I HOLDINGS ADR	24	Purchase	Various	05/12/10	1,206	1,214	8
SEVEN & I HOLDINGS ADR	36	Purchase	Various	05/12/10	1,808	1,820	12
ULTRASHORT RUSSELL 2000	47	Purchase	Various	05/12/10	860	850	(9)
ULTRASHORT RUSSELL 2000	25	Purchase	Various	05/12/10	457	452	(5)
AMERICREDIT CORP	53	Purchase	Various	05/13/10	1,218	1,204	(14)
AMERICREDIT CORP	33	Purchase	Various	05/13/10	759	750	(9)
AMERICREDIT CORP	23	Purchase	Various	05/13/10	529	523	(6)
BANK OF AMERICA CORP	364	Purchase	Various	05/13/10	4,434	6,246	1,812
Fuji Heavy Inds Ltd ADR	85	Purchase	Various	05/13/10	3,940	4,848	908
HEWITT ASSOCIATES INC	15	Purchase	Various	05/13/10	450	585	136
SEVEN & I HOLDINGS ADR	18	Purchase	Various	05/13/10	904	904	0
AMERICREDIT CORP	62	Purchase	Various	05/14/10	1,425	1,356	(69)
BRITISH AMERN TOB PLC	112	Purchase	Various	05/14/10	6,675	6,689	13
DOW CHEMICAL COMPANY	9	Purchase	Various	05/14/10	210	247	37
EASTMAN CHEMICAL COMPANY	5	Purchase	Various	05/14/10	268	312	44
HEWITT ASSOCIATES INC	14	Purchase	Various	05/14/10	419	537	117
TATA MOTORS LTD-SPNS ADR	1	Purchase	Various	05/14/10	15	18	4
TATA MOTORS LTD-SPNS ADR	19	Purchase	Various	05/14/10	279	350	71
US TREASURY NOTE DUE 2/15/37	3,000	Purchase	Various	05/14/10	903	899	(5)
ALEXION PHARMACEUTICALS	25	Purchase	Various	05/17/10	968	1,284	316
HEWLETT-PACKARD COMPANY	8	Purchase	Various	05/17/10	330	376	46
HEWLETT-PACKARD COMPANY	54	Purchase	Various	05/17/10	2,230	2,540	310
TATA MOTORS LTD-SPNS ADR	10	Purchase	Various	05/17/10	147	179	32
ALEXION PHARMACEUTICALS	19	Purchase	Various	05/18/10	736	970	234
AMERN EAGLE OUTFITTERS	82	Purchase	Various	05/18/10	1,396	1,269	(127)
DOLBY LABORATORIES INC-A	20	Purchase	Various	05/18/10	659	1,279	620
REXAM PLC-SPONSORED ADR	94	Purchase	Various	05/18/10	2,137	2,142	5
TATA MOTORS LTD-SPNS ADR	12	Purchase	Various	05/18/10	176	217	41
DOLBY LABORATORIES INC-A	29	Purchase	Various	05/19/10	956	1,843	887
EBAY INC	227	Purchase	Various	05/19/10	5,346	4,920	(426)
EBAY INC	94	Purchase	Various	05/19/10	2,213	2,037	(176)
HARMAN INTL INDS INC NEW	10	Purchase	Various	05/19/10	360	322	(38)
TATA MOTORS LTD-SPNS ADR	12	Purchase	Various	05/19/10	176	196	20
TATA MOTORS LTD-SPNS ADR	23	Purchase	Various	05/19/10	338	376	38
ABBOTT LABORATORIES	103	Purchase	Various	05/20/10	5,597	4,856	(742)
ABBOTT LABORATORIES	68	Purchase	Various	05/20/10	3,695	3,206	(490)
ALLEGHENY TECHNOLOGIES	3	Purchase	Various	05/20/10	139	144	6
AMERICREDIT CORP	45	Purchase	Various	05/20/10	1,035	938	(97)
AMERICREDIT CORP	39	Purchase	Various	05/20/10	897	819	(77)
AMERICREDIT CORP	38	Purchase	Various	05/20/10	874	798	(75)
AMERICREDIT CORP	29	Purchase	Various	05/20/10	667	604	(62)
AMERICREDIT CORP	12	Purchase	Various	05/20/10	276	250	(26)
BG GROUP PLC F	23	Purchase	Various	05/20/10	2,277	1,637	(641)
BORG WARNER INC	14	Purchase	Various	05/20/10	543	484	(59)
BRITISH AMERN TOB PLC	45	Purchase	Various	05/20/10	2,682	2,539	(143)
BRITISH AMERN TOB PLC	36	Purchase	Various	05/20/10	2,146	2,031	(114)
BRITISH AMERN TOB PLC	30	Purchase	Various	05/20/10	1,788	1,693	(95)
DENBURY RESOURCES INC	24	Purchase	Various	05/20/10	318	384	66
DENBURY RESOURCES INC	29	Purchase	Various	05/20/10	385	468	84
DENBURY RESOURCES INC	80	Purchase	Various	05/20/10	1,062	1,280	218

FMC TECHNOLOGIES INC	8	Purchase	Various	05/20/10	433	449	16
HARMAN INTL INDS INC NEW	14	Purchase	Various	05/20/10	504	428	(75)
JOHNSON CONTROLS INC	20	Purchase	Various	05/20/10	527	551	24
LIBERTY GLOBAL INC	8	Purchase	Various	05/20/10	173	188	15
LIBERTY GLOBAL INC	17	Purchase	Various	05/20/10	367	400	32
NATIONAL OILWELL VARCO	10	Purchase	Various	05/20/10	360	359	(1)
NATIONAL OILWELL VARCO	2	Purchase	Various	05/20/10	72	72	(0)
PEABODY ENERGY CORP	54	Purchase	Various	05/20/10	2,550	1,978	(572)
TATA MOTORS LTD-SPNS ADR	17	Purchase	Various	05/20/10	250	266	16
BP PLC SPONS ADR	114	Purchase	Various	05/21/10	5,587	5,025	(563)
BP PLC SPONS ADR	70	Purchase	Various	05/21/10	3,431	3,085	(345)
DENBURY RESOURCES INC	198	Purchase	Various	05/21/10	2,627	3,196	569
GOOGLE INC CL A	10	Purchase	Various	05/21/10	4,533	4,658	124
LIBERTY GLOBAL INC	5	Purchase	Various	05/21/10	108	116	8
LIBERTY GLOBAL INC	13	Purchase	Various	05/21/10	281	302	21
LIBERTY GLOBAL INC	16	Purchase	Various	05/21/10	346	372	26
LIBERTY GLOBAL INC	32	Purchase	Various	05/21/10	692	744	52
AEGON N V ORD AMER REG	4	Purchase	Various	05/24/10	22	23	1
AEGON N V ORD AMER REG	180	Purchase	Various	05/24/10	986	1,029	43
AEGON N V ORD AMER REG	398	Purchase	Various	05/24/10	2,179	2,275	96
CBS CORP CL B	31	Purchase	Various	05/24/10	397	437	40
CBS CORP CL B	51	Purchase	Various	05/24/10	653	719	66
CBS CORP CL B	59	Purchase	Various	05/24/10	755	832	77
CBS CORP CL B	195	Purchase	Various	05/24/10	2,492	2,749	257
CBS CORP CL B	287	Purchase	Various	05/24/10	3,674	4,046	373
PARKER HANNIFIN CORP	20	Purchase	Various	05/24/10	1,068	1,208	140
PARKER HANNIFIN CORP	74	Purchase	Various	05/24/10	3,952	4,469	517
BORG WARNER INC	5	Purchase	Various	05/25/10	194	173	(22)
HARMAN INTL INDS INC NEW	4	Purchase	Various	05/25/10	144	125	(19)
HARMAN INTL INDS INC NEW	3	Purchase	Various	05/25/10	108	94	(14)
JOHNSON CONTROLS INC	8	Purchase	Various	05/25/10	211	212	2
SUMITOMO MITSUI FINL	262	Purchase	Various	05/25/10	870	744	(126)
SUMITOMO MITSUI FINL	157	Purchase	Various	05/25/10	521	446	(75)
SUMITOMO MITSUI FINL	147	Purchase	Various	05/25/10	488	417	(71)
SUMITOMO MITSUI FINL	11	Purchase	Various	05/25/10	37	31	(5)
TATA MOTORS LTD-SPNS ADR	22	Purchase	Various	05/25/10	323	340	16
APPLE INC	4	Purchase	Various	05/26/10	500	999	499
OSI PHARMACEUTICALS INC	60	Purchase	Various	05/26/10	2,488	3,442	954
PROSHRS ULTRA SHT S&P500	1	Purchase	Various	05/26/10	32	35	3
PROSHRS ULTRA SHT S&P500	17	Purchase	Various	05/26/10	545	596	51
SUMITOMO MITSUI FINL	503	Purchase	Various	05/26/10	1,670	1,476	(194)
SUMITOMO MITSUI FINL	185	Purchase	Various	05/26/10	614	542	(72)
SUMITOMO MITSUI FINL	137	Purchase	Various	05/26/10	455	401	(53)
SUMITOMO MITSUI FINL	86	Purchase	Various	05/26/10	286	252	(34)
ULTRASHORT RUSSELL 2000	5	Purchase	Various	05/26/10	94	107	13
ULTRASHORT RUSSELL 2000	26	Purchase	Various	05/26/10	489	555	66
PROSHARES TRUST ETF	24	Purchase	Various	05/27/10	640	617	(24)
PRSHR ULTSH MSCI E/M ETF	10	Purchase	Various	05/27/10	566	559	(8)
QUALCOMM INC	162	Purchase	Various	05/27/10	7,640	5,746	(1,894)
BLUE COAT SYSTEMS INC	25	Purchase	Various	05/28/10	742	549	(193)
Hitachi Ltd Adr	285	Purchase	Various	05/28/10	17,944	11,645	(6,299)
PROSHARES TRUST ETF	41	Purchase	Various	05/28/10	1,094	1,062	(33)
PRSHR ULTSH MSCI E/M ETF	19	Purchase	Various	05/28/10	1,076	1,057	(19)
ANGLOGOLD ASHANIT LTD	30	Purchase	Various	06/01/10	826	1,718	892
BLUE COAT SYSTEMS INC	44	Purchase	Various	06/01/10	1,306	927	(379)
BLUE COAT SYSTEMS INC	7	Purchase	Various	06/01/10	208	147	(60)
MGIC INVESTMENT CORP WIS	84	Purchase	Various	06/01/10	954	735	(219)
NATIONAL OILWELL VARCO	15	Purchase	Various	06/01/10	540	519	(21)
FMC TECHNOLOGIES INC	8	Purchase	Various	06/02/10	433	402	(31)
MGIC INVESTMENT CORP WIS	82	Purchase	Various	06/02/10	932	701	(231)
NATIONAL OILWELL VARCO	12	Purchase	Various	06/02/10	432	409	(23)
ACERGY SA-SPON ADR	59	Purchase	Various	06/03/10	741	868	127
CENTRAL EURO DIST CORP	43	Purchase	Various	06/03/10	1,044	1,107	63
CLIFFS NATRL RESRCS RTS	61	Purchase	Various	06/03/10	-	0	0
IPC THE HOSPITALIST CO	43	Purchase	Various	06/03/10	1,075	1,317	242
J CREW GROUP INC	47	Purchase	Various	06/03/10	1,184	2,119	935
MASIMO CORP	109	Purchase	Various	06/03/10	2,897	2,370	(527)
MGIC INVESTMENT CORP WIS	161	Purchase	Various	06/03/10	1,829	1,388	(441)
PROSHARES TRUST ETF	16	Purchase	Various	06/03/10	427	400	(27)
PROSHARES TRUST ETF	3	Purchase	Various	06/03/10	80	75	(5)
PROSHARES TRUST ETF	2	Purchase	Various	06/03/10	53	50	(3)
PRSHR ULTSH MSCI E/M ETF	6	Purchase	Various	06/03/10	340	324	(16)
PRSHR ULTSH MSCI E/M ETF	3	Purchase	Various	06/03/10	170	162	(8)

PRSHR ULTSH MSCI E/M ETF	1	Purchase	Various	06/03/10	57	54	(3)
WHITE MOUNTAIN INS GRP F	6	Purchase	Various	06/03/10	2,033	1,974	(59)
WHITE MOUNTAIN INS GRP F	5	Purchase	Various	06/03/10	1,694	1,651	(43)
WHITE MOUNTAIN INS GRP F	1	Purchase	Various	06/03/10	339	330	(9)
MASTERCARD INC CL A	9	Purchase	Various	06/04/10	2,314	1,794	(519)
METLIFE INC	118	Purchase	Various	06/04/10	5,359	4,643	(716)
NOBLE ENERGY INC	7	Purchase	Various	06/04/10	231	435	205
NOBLE ENERGY INC	39	Purchase	Various	06/04/10	1,285	2,426	1,140
PROSHARES TRUST ETF	22	Purchase	Various	06/04/10	587	609	22
PRSHR ULTSH MSCI E/M ETF	10	Purchase	Various	06/04/10	566	586	20
MGIC INVESTMENT CORP WIS	111	Purchase	Various	06/07/10	1,261	860	(401)
AMERIGROUP CORP	19	Purchase	Various	06/08/10	477	668	191
CENTRAL EURO DIST CORP	96	Purchase	Various	06/08/10	2,330	2,188	(142)
DOW CHEMICAL COMPANY	24	Purchase	Various	06/08/10	560	591	31
EASTMAN CHEMICAL COMPANY	10	Purchase	Various	06/08/10	537	576	39
Johnson & Johnson	1,700	Purchase	Various	06/08/10	96,629	101,617	4,988
LINCOLN NATL CORP IND	34	Purchase	Various	06/08/10	879	816	(62)
MARVELL TECHNOLOGY	51	Purchase	Various	06/08/10	783	887	105
MARVELL TECHNOLOGY	134	Purchase	Various	06/08/10	2,057	2,274	218
MEDICIS PHARMACEUTICAL	29	Purchase	Various	06/08/10	362	618	256
OWENS CORNING INC	33	Purchase	Various	06/08/10	785	970	186
URBAN OUTFITTERS INC	17	Purchase	Various	06/08/10	477	595	119
BALLY TECHNOLOGIES INC	46	Purchase	Various	06/09/10	1,756	1,757	2
BALLY TECHNOLOGIES INC	59	Purchase	Various	06/09/10	2,252	2,254	2
GOOGLE INC CL A	5	Purchase	Various	06/09/10	2,279	2,404	125
INVERNESS MED INNOVATION	80	Purchase	Various	06/09/10	2,806	2,201	(605)
JOHNSON CONTROLS INC	145	Purchase	Various	06/09/10	3,819	3,790	(29)
JOHNSON CONTROLS INC	39	Purchase	Various	06/09/10	1,027	1,019	(8)
MGIC INVESTMENT CORP WIS	58	Purchase	Various	06/09/10	659	441	(218)
UNITED PARCEL SERVICE-B	31	Purchase	Various	06/09/10	1,748	1,831	82
UNITED PARCEL SERVICE-B	51	Purchase	Various	06/09/10	2,876	3,012	136
UNITED TECHNOLOGIES CORP	39	Purchase	Various	06/09/10	2,129	2,515	385
AMERICAN WATER WORKS CO	31	Purchase	Various	06/10/10	644	620	(24)
AMERICREDIT CORP	34	Purchase	Various	06/10/10	782	687	(95)
AMERICREDIT CORP	12	Purchase	Various	06/10/10	276	242	(34)
DOCTOR REDDY'S LAB F	15	Purchase	Various	06/10/10	280	480	200
JOHNSON & JOHNSON	78	Purchase	Various	06/10/10	4,689	4,580	(109)
PHILIP MORRIS INTL INC	86	Purchase	Various	06/10/10	3,930	3,877	(54)
PHILIP MORRIS INTL INC	54	Purchase	Various	06/10/10	2,467	2,434	(33)
PHILIP MORRIS INTL INC	39	Purchase	Various	06/10/10	1,782	1,758	(24)
PROCTER & GAMBLE CO	70	Purchase	Various	06/10/10	3,681	4,343	662
SYKES ENTERPRISES INC	45	Purchase	Various	06/10/10	1,140	724	(416)
AETNA INC	153	Purchase	Various	06/11/10	5,303	4,406	(896)
AMERICAN WATER WORKS CO	55	Purchase	Various	06/11/10	1,142	1,100	(43)
AMERICAN WATER WORKS CO	36	Purchase	Various	06/11/10	748	720	(28)
AMERICAN WATER WORKS CO	32	Purchase	Various	06/11/10	665	640	(25)
AMERICREDIT CORP	36	Purchase	Various	06/11/10	828	721	(107)
AMERICREDIT CORP	20	Purchase	Various	06/11/10	460	400	(59)
AMERICREDIT CORP	16	Purchase	Various	06/11/10	368	320	(47)
CERNER CORP	10	Purchase	Various	06/11/10	431	798	367
DEVON ENERGY CORP NEW	33	Purchase	Various	06/11/10	2,313	2,229	(83)
DEVON ENERGY CORP NEW	4	Purchase	Various	06/11/10	280	270	(10)
DOCTOR REDDY'S LAB F	10	Purchase	Various	06/11/10	187	313	127
AMERICREDIT CORP	33	Purchase	Various	06/14/10	759	668	(90)
AMERICREDIT CORP	28	Purchase	Various	06/14/10	644	567	(77)
CERNER CORP	5	Purchase	Various	06/14/10	215	400	184
DOCTOR REDDY'S LAB F	13	Purchase	Various	06/14/10	243	399	156
PROSHRS ULTRA SHT S&P500	8	Purchase	Various	06/14/10	260	267	7
PROSHRS ULTRA SHT S&P500	27	Purchase	Various	06/14/10	878	901	23
ULTRASHORT RUSSELL 2000	42	Purchase	Various	06/14/10	806	851	45
AMERICREDIT CORP	32	Purchase	Various	06/15/10	736	646	(90)
AMERICREDIT CORP	28	Purchase	Various	06/15/10	644	565	(79)
CB RICHARD ELLIS GROUP	13	Purchase	Various	06/15/10	113	203	90
CB RICHARD ELLIS GROUP	30	Purchase	Various	06/15/10	262	465	203
CB RICHARD ELLIS GROUP	41	Purchase	Various	06/15/10	358	636	278
CB RICHARD ELLIS GROUP	50	Purchase	Various	06/15/10	437	782	345
CB RICHARD ELLIS GROUP	55	Purchase	Various	06/15/10	480	853	372
EASTMAN CHEMICAL COMPANY	10	Purchase	Various	06/15/10	537	608	72
AMERICREDIT CORP	99	Purchase	Various	06/16/10	2,276	1,993	(283)
AMERICREDIT CORP	21	Purchase	Various	06/16/10	483	423	(60)
BP PLC SPONS ADR	74	Purchase	Various	06/16/10	2,381	2,371	(9)
CB RICHARD ELLIS GROUP	58	Purchase	Various	06/16/10	506	911	404
GENWORTH FINANCIAL INC	17	Purchase	Various	06/16/10	177	262	85

GENWORTH FINANCIAL INC	59	Purchase	Various	06/16/10	615	910	295
PEPSICO INCORPORATED	38	Purchase	Various	06/16/10	2,417	2,428	11
AMERICREDIT CORP	21	Purchase	Vanous	06/17/10	483	414	(68)
AMERICREDIT CORP	35	Purchase	Various	06/17/10	359	691	332
AMERICREDIT CORP	69	Purchase	Various	06/17/10	696	1,362	665
GENWORTH FINANCIAL INC	29	Purchase	Various	06/17/10	304	426	123
GENWORTH FINANCIAL INC	42	Purchase	Various	06/17/10	438	618	179
BP PLC SPONS ADR	71	Purchase	Vanous	06/18/10	2,284	2,259	(25)
LAM RESEARCH CORPORATION	13	Purchase	Vanous	06/18/10	534	548	15
LAM RESEARCH CORPORATION	26	Purchase	Vanous	06/18/10	1,067	1,097	30
EASTMAN CHEMICAL COMPANY	8	Purchase	Various	06/21/10	429	506	76
LAM RESEARCH CORPORATION	16	Purchase	Various	06/21/10	657	683	26
LAM RESEARCH CORPORATION	26	Purchase	Various	06/21/10	1,067	1,109	42
PROSHRS ULTRA SHT S&P500	23	Purchase	Various	06/21/10	748	724	(24)
TEVA PHARMACEUTICAL ADR	9	Purchase	Various	06/21/10	427	477	50
TEVA PHARMACEUTICAL ADR	11	Purchase	Various	06/21/10	522	583	60
ULTRASHORT RUSSELL 2000	36	Purchase	Various	06/21/10	690	683	(7)
UNITED UTILITIES PLC ADR	252	Purchase	Various	06/21/10	4,451	3,949	(502)
UNITED UTILITIES PLC ADR	198	Purchase	Various	06/21/10	3,499	3,103	(396)
UNITED UTILITIES PLC ADR	12	Purchase	Various	06/21/10	212	188	(24)
INVERNESS MED INNOVATION	64	Purchase	Various	06/22/10	2,245	1,836	(409)
INVERNESS MED INNOVATION	30	Purchase	Various	06/22/10	1,052	860	(192)
EASTMAN CHEMICAL COMPANY	5	Purchase	Vanous	06/23/10	268	300	32
IPC THE HOSPITALIST CO	42	Purchase	Various	06/24/10	1,050	1,124	74
IPC THE HOSPITALIST CO	63	Purchase	Various	06/24/10	1,574	1,686	112
British Sky Broadcasting Group PLC	305	Purchase	Various	06/25/10	11,288	12,776	1,488
DOW CHEMICAL COMPANY	15	Purchase	Various	06/25/10	350	378	28
EASTMAN CHEMICAL COMPANY	2	Purchase	Various	06/25/10	107	117	9
EASTMAN CHEMICAL COMPANY	3	Purchase	Various	06/25/10	161	175	14
AMERN EAGLE OUTFITTERS	133	Purchase	Various	06/28/10	2,265	1,596	(668)
AMERN EAGLE OUTFITTERS	61	Purchase	Various	06/28/10	1,039	732	(307)
AMERN EAGLE OUTFITTERS	49	Purchase	Various	06/28/10	834	588	(246)
COGNIZANT TECHNOLOGY	21	Purchase	Various	06/28/10	664	1,107	443
EASTMAN CHEMICAL COMPANY	3	Purchase	Various	06/28/10	161	172	11
EASTMAN CHEMICAL COMPANY	7	Purchase	Various	06/28/10	375	400	25
HARMAN INTL INDS INC NEW	13	Purchase	Various	06/28/10	468	422	(46)
HARMAN INTL INDS INC NEW	2	Purchase	Various	06/28/10	72	65	(7)
LINCOLN NATL CORP IND	152	Purchase	Various	06/28/10	3,930	4,034	103
PEOPLE'S UNITED FINANCL	94	Purchase	Various	06/28/10	1,575	1,307	(269)
SYKES ENTERPRISES INC	64	Purchase	Various	06/28/10	1,620	953	(668)
SYKES ENTERPRISES INC	63	Purchase	Various	06/28/10	1,595	938	(658)
SYKES ENTERPRISES INC	44	Purchase	Various	06/28/10	1,115	655	(460)
SYKES ENTERPRISES INC	44	Purchase	Various	06/28/10	1,114	655	(459)
CHICOS FAS INC	30	Purchase	Various	06/29/10	401	299	(102)
J CREW GROUP INC	5	Purchase	Various	06/29/10	126	183	57
PEOPLE'S UNITED FINANCL	112	Purchase	Various	06/29/10	1,877	1,531	(346)
PEOPLE'S UNITED FINANCL	87	Purchase	Various	06/29/10	1,460	1,189	(270)
POLO RALPH LAUREN CORP	10	Purchase	Various	06/29/10	720	738	18
SOLARWINDS INC	173	Purchase	Various	06/29/10	3,740	2,817	(923)
THORATEC CORPORATION	26	Purchase	Various	06/29/10	629	1,123	494
EASTMAN CHEMICAL COMPANY	5	Purchase	Various	06/30/10	268	273	4
HARMAN INTL INDS INC NEW	9	Purchase	Various	06/30/10	324	276	(48)
ON SEMI CONDUCTOR CORP	164	Purchase	Various	06/30/10	679	1,091	412
VMWARE INC CLASS A	15	Purchase	Various	06/30/10	721	939	218
ASTRAZENECA PLC SPON ADR	26	Purchase	Various	07/01/10	1,234	1,219	(15)
MONSANTO CO NEW	69	Purchase	Various	07/01/10	5,262	3,178	(2,084)
OWENS CORNING INC	18	Purchase	Various	07/01/10	428	514	86
PROSHRS ULTRA SHT S&P500	15	Purchase	Various	07/01/10	491	582	91
ULTRASHORT RUSSELL 2000	27	Purchase	Various	07/01/10	525	661	136
VMWARE INC CLASS A	31	Purchase	Various	07/01/10	1,490	1,931	441
WHIRLPOOL CORP	2	Purchase	Various	07/01/10	163	173	10
WHIRLPOOL CORP	3	Purchase	Various	07/01/10	245	260	15
SEGA SAMMY HOLDING ADR	513	Purchase	Various	07/02/10	1,688	1,851	163
CHICOS FAS INC	31	Purchase	Various	07/06/10	415	311	(103)
J CREW GROUP INC	12	Purchase	Various	07/06/10	302	443	140
OWENS CORNING INC	15	Purchase	Various	07/06/10	357	420	63
WHIRLPOOL CORP	2	Purchase	Various	07/06/10	163	172	8
WHIRLPOOL CORP	7	Purchase	Various	07/06/10	572	601	29
WHIRLPOOL CORP	8	Purchase	Various	07/06/10	653	687	33
CHICOS FAS INC	89	Purchase	Various	07/07/10	1,191	889	(302)
CHICOS FAS INC	80	Purchase	Various	07/07/10	1,070	799	(271)
LAM RESEARCH CORPORATION	29	Purchase	Various	07/08/10	1,190	1,121	(70)
LAM RESEARCH CORPORATION	23	Purchase	Various	07/08/10	944	889	(55)

HALLIBURTON COMPANY	22	Purchase	Various	07/09/10	510	619	109
HALLIBURTON COMPANY	52	Purchase	Various	07/09/10	1,206	1,464	258
HALLIBURTON COMPANY	86	Purchase	Various	07/09/10	1,994	2,420	426
LAM RESEARCH CORPORATION	66	Purchase	Various	07/09/10	2,709	2,557	(152)
LAM RESEARCH CORPORATION	26	Purchase	Various	07/09/10	1,066	1,007	(59)
LAM RESEARCH CORPORATION	9	Purchase	Various	07/09/10	369	349	(21)
LOWES COMPANIES INC	95	Purchase	Various	07/12/10	1,902	1,932	30
LOWES COMPANIES INC	132	Purchase	Various	07/12/10	2,643	2,685	42
INFOSYS TECHNOLOGIES F	25	Purchase	Various	07/13/10	1,095	1,500	405
JOHNSON & JOHNSON	16	Purchase	Various	07/13/10	962	973	11
JOHNSON & JOHNSON	18	Purchase	Various	07/13/10	1,082	1,094	12
MARKET VECTOR GLD MINERS	21	Purchase	Various	07/13/10	1,131	1,073	(59)
MICROSOFT CORP	107	Purchase	Various	07/13/10	2,702	2,680	(22)
MICROSOFT CORP	16	Purchase	Various	07/13/10	404	401	(3)
MARKET VECTOR GLD MINERS	30	Purchase	Various	07/14/10	1,616	1,509	(108)
NYSE EURONEXT	24	Purchase	Various	07/14/10	579	663	84
PEPSICO INCORPORATED	43	Purchase	Various	07/14/10	2,736	2,727	(9)
PEPSICO INCORPORATED	36	Purchase	Various	07/14/10	2,290	2,283	(7)
British Sky Broadcasting Group PLC	250	Purchase	Various	07/15/10	9,259	10,761	1,502
CHICOS FAS INC	54	Purchase	Various	07/15/10	723	533	(189)
CHICOS FAS INC	11	Purchase	Various	07/15/10	147	109	(39)
SHIESEIDO CO LTD	22	Purchase	Various	07/15/10	374	487	112
SHIESEIDO CO LTD	26	Purchase	Various	07/15/10	442	575	133
SHIESEIDO CO LTD	67	Purchase	Various	07/15/10	1,140	1,482	342
SUMITOMO MITSUI FINL	849	Purchase	Various	07/15/10	2,819	2,369	(450)
SUMITOMO MITSUI FINL	801	Purchase	Various	07/15/10	2,659	2,235	(424)
ALTERA CORPORATION	57	Purchase	Various	07/16/10	1,016	1,583	568
J CREW GROUP INC	17	Purchase	Various	07/16/10	428	563	135
MARKET VECTOR GLD MINERS	13	Purchase	Various	07/16/10	700	634	(66)
TRIMBLE NAVIGATION LTD	20	Purchase	Various	07/16/10	512	570	58
CHICOS FAS INC	20	Purchase	Various	07/19/10	268	191	(76)
J CREW GROUP INC	11	Purchase	Various	07/19/10	277	364	86
POLO RALPH LAUREN CORP	12	Purchase	Various	07/19/10	864	878	13
Tomkins PLC Adr	815	Purchase	Various	07/19/10	15,101	15,143	42
TRIMBLE NAVIGATION LTD	34	Purchase	Various	07/19/10	871	961	91
CHICOS FAS INC	14	Purchase	Various	07/20/10	187	134	(53)
CHICOS FAS INC	13	Purchase	Various	07/20/10	173	124	(49)
ILLUMINA INC	32	Purchase	Various	07/20/10	1,180	1,378	199
J CREW GROUP INC	3	Purchase	Various	07/20/10	76	101	26
J CREW GROUP INC	10	Purchase	Various	07/20/10	252	337	85
J CREW GROUP INC	13	Purchase	Various	07/21/10	328	448	120
Pimco All-Asset All Authority Fd CL I	13,787	Purchase	Various	07/21/10	150,003	149,311	(691)
Pimco Global Multi-Asset Fund	13,193	Purchase	Various	07/21/10	150,004	144,854	(5,150)
RECKITT BENCKISER GR ADR	14	Purchase	Various	07/21/10	112	140	28
RECKITT BENCKISER GR ADR	33	Purchase	Various	07/21/10	264	329	65
RECKITT BENCKISER GR ADR	89	Purchase	Various	07/21/10	711	887	176
RECKITT BENCKISER GR ADR	91	Purchase	Various	07/21/10	727	907	180
RECKITT BENCKISER GR ADR	130	Purchase	Various	07/21/10	1,039	1,296	257
U S Treasury Note 875% Due 12/31/10	150,000	Purchase	Various	07/21/10	150,204	150,445	241
CONTINENTAL AIRLS CL B	16	Purchase	Various	07/22/10	269	386	117
CONTINENTAL AIRLS CL B	35	Purchase	Various	07/22/10	588	839	250
CONTINENTAL AIRLS CL B	35	Purchase	Various	07/22/10	588	845	256
CONTINENTAL AIRLS CL B	41	Purchase	Various	07/22/10	689	979	290
RAYTHEON COMPANY	51	Purchase	Various	07/22/10	2,654	2,486	(168)
AMGEN INC	47	Purchase	Various	07/23/10	2,530	2,466	(64)
CERNER CORP	8	Purchase	Various	07/23/10	345	601	256
CONTINENTAL AIRLS CL B	57	Purchase	Various	07/23/10	958	1,372	414
COVIIDEN PLC SHS	33	Purchase	Various	07/23/10	1,654	1,274	(379)
PFIZER INCORPORATED	331	Purchase	Various	07/23/10	5,762	4,812	(950)
RADIAN GROUP INC	10	Purchase	Various	07/23/10	81	92	11
RADIAN GROUP INC	151	Purchase	Various	07/23/10	1,223	1,383	160
SEAGATE TECHNOLOGY PLC	143	Purchase	Various	07/23/10	1,558	1,832	274
Astrazeneca PLC	115	Purchase	Various	07/26/10	6,120	5,838	(283)
BE AEROSPACE INC	68	Purchase	Various	07/26/10	1,206	2,059	854
CERNER CORP	16	Purchase	Various	07/26/10	689	1,226	537
RADIAN GROUP INC	19	Purchase	Various	07/26/10	154	174	20
RADIAN GROUP INC	59	Purchase	Various	07/26/10	478	541	63
RECKITT BENCKISER GR ADR	35	Purchase	Various	07/26/10	280	357	78
RECKITT BENCKISER GR ADR	42	Purchase	Various	07/26/10	336	429	93
RECKITT BENCKISER GR ADR	73	Purchase	Various	07/26/10	583	745	162
RECKITT BENCKISER GR ADR	196	Purchase	Various	07/26/10	1,565	2,001	437
TEVA PHARMACEUTICAL ADR	11	Purchase	Various	07/26/10	522	552	30
JOHNSON & JOHNSON	44	Purchase	Various	07/27/10	2,645	2,567	(78)

JOHNSON & JOHNSON	44	Purchase	Various	07/27/10	2,645	2,567	(78)
JOHNSON & JOHNSON	27	Purchase	Various	07/27/10	1,623	1,575	(48)
JOHNSON & JOHNSON	13	Purchase	Various	07/27/10	781	758	(23)
RADIAN GROUP INC	20	Purchase	Various	07/27/10	162	185	23
STRIP PRINC 0% 02/15/37	7,000	Purchase	Various	07/27/10	2,166	2,289	122
AFFILIATED MANAGERS	11	Purchase	Various	07/28/10	738	795	57
BROCADE COMMUNICATIONS	231	Purchase	Various	07/28/10	1,451	1,160	(291)
BROCADE COMMUNICATIONS	210	Purchase	Various	07/28/10	1,319	1,054	(265)
BROCADE COMMUNICATIONS	186	Purchase	Various	07/28/10	1,167	934	(234)
RADIAN GROUP INC	135	Purchase	Various	07/28/10	1,094	1,217	124
ALLERGAN INC	22	Purchase	Various	07/29/10	1,266	1,330	64
AMERICAN WATER WORKS CO	13	Purchase	Various	07/29/10	270	276	6
AMERICAN WATER WORKS CO	15	Purchase	Various	07/29/10	312	317	6
AMERICAN WATER WORKS CO	19	Purchase	Various	07/29/10	395	402	7
COVIDIEN PLC SHS	36	Purchase	Various	07/29/10	1,804	1,332	(472)
EXPRESS SCRIPTS INC	26	Purchase	Various	07/29/10	1,318	1,170	(148)
EXPRESS SCRIPTS INC	5	Purchase	Various	07/29/10	254	225	(28)
FOREST LABS INC	24	Purchase	Various	07/29/10	673	669	(4)
FOREST LABS INC	34	Purchase	Various	07/29/10	953	949	(4)
FOREST LABS INC	24	Purchase	Various	07/29/10	673	670	(3)
HOSPIRA INC	43	Purchase	Various	07/29/10	2,172	2,209	37
INTL FLAVOR & FRAGRANCE	20	Purchase	Various	07/29/10	644	914	270
LABORATORY CORP OF AMER	13	Purchase	Various	07/29/10	988	944	(43)
MOTOROLA INCORPORATED	233	Purchase	Various	07/29/10	1,913	1,796	(117)
MYLAN INC	54	Purchase	Various	07/29/10	1,052	937	(115)
MYLAN INC	42	Purchase	Various	07/29/10	819	735	(84)
MYLAN INC	11	Purchase	Various	07/29/10	214	192	(22)
OCCIDENTAL PETE CORP	29	Purchase	Various	07/29/10	2,196	2,263	67
RADIAN GROUP INC	23	Purchase	Various	07/29/10	186	197	11
RADIAN GROUP INC	49	Purchase	Various	07/29/10	397	420	23
AKAMAI TECH INC	41	Purchase	Various	07/30/10	1,026	1,560	535
AMERICAN WATER WORKS CO	34	Purchase	Various	07/30/10	706	723	16
INTL FLAVOR & FRAGRANCE	10	Purchase	Various	07/30/10	322	454	132
MOTOROLA INCORPORATED	352	Purchase	Various	07/30/10	2,890	2,636	(253)
MOTOROLA INCORPORATED	133	Purchase	Various	07/30/10	1,092	996	(96)
RADIAN GROUP INC	18	Purchase	Various	07/30/10	146	157	11
RADIAN GROUP INC	50	Purchase	Various	07/30/10	405	436	31
AKAMAI TECH INC	51	Purchase	Various	08/02/10	1,276	1,906	629
AMERICAN WATER WORKS CO	43	Purchase	Various	08/02/10	893	933	40
INTL FLAVOR & FRAGRANCE	25	Purchase	Various	08/02/10	805	1,147	342
RADIAN GROUP INC	13	Purchase	Various	08/02/10	105	116	10
RADIAN GROUP INC	23	Purchase	Various	08/02/10	186	205	18
RADIAN GROUP INC	30	Purchase	Various	08/02/10	243	267	24
TELLABS INC	238	Purchase	Various	08/02/10	1,681	1,671	(11)
INTL FLAVOR & FRAGRANCE	10	Purchase	Various	08/03/10	322	457	135
Magna Intl Inc CL A	295	Purchase	Various	08/03/10	21,677	21,920	243
MICROSOFT CORP	91	Purchase	Various	08/03/10	2,298	2,366	68
RADIAN GROUP INC	79	Purchase	Various	08/03/10	640	598	(42)
RADIAN GROUP INC	38	Purchase	Various	08/03/10	308	287	(20)
RADIAN GROUP INC	23	Purchase	Various	08/03/10	186	174	(12)
RADIAN GROUP INC	13	Purchase	Various	08/03/10	105	98	(7)
RADIAN GROUP INC	1	Purchase	Various	08/03/10	8	8	(1)
BP PLC SPONS ADR	57	Purchase	Various	08/04/10	2,073	2,246	173
DIGITAL REALTY TRUST INC	10	Purchase	Various	08/04/10	462	623	161
INTL FLAVOR & FRAGRANCE	8	Purchase	Various	08/04/10	258	366	108
PROSHRS ULTRA SHT S&P500	26	Purchase	Various	08/04/10	861	810	(51)
PROSHRS ULTRA SHT S&P500	6	Purchase	Various	08/04/10	199	187	(12)
RAYTHEON COMPANY	51	Purchase	Various	08/04/10	2,654	2,364	(290)
RAYTHEON COMPANY	42	Purchase	Various	08/04/10	2,186	1,947	(239)
SEI INVTS CO	70	Purchase	Various	08/04/10	1,593	1,381	(212)
SEI INVTS CO	39	Purchase	Various	08/04/10	887	770	(118)
ULTRASHORT RUSSELL 2000	44	Purchase	Various	08/04/10	865	839	(25)
ULTRASHORT RUSSELL 2000	20	Purchase	Various	08/04/10	393	381	(12)
ULTRASHORT RUSSELL 2000	1	Purchase	Various	08/04/10	20	19	(1)
EXPEDIA INC	75	Purchase	Various	08/05/10		1,800	1,800
LAMAR ADVERTISING CO	61	Purchase	Various	08/05/10	1,864	1,891	27
US Treasury Note 4 25% Due 8/15/13	15,000	Purchase	Various	08/06/10	15,028	16,568	1,540
CONAGRA FOODS INC	302	Purchase	Various	08/09/10	7,406	6,754	(652)
WMS INDS INC DEL	40	Purchase	Various	08/09/10	1,677	1,521	(156)
HEWLETT-PACKARD COMPANY	112	Purchase	Various	08/10/10	4,624	4,776	151
SIRONA DENTAL SYSTEMS	39	Purchase	Various	08/10/10	1,094	1,373	279
SOCIETE GEN FR SPON ADR	100	Purchase	Various	08/10/10	915	1,186	270
WMS INDS INC DEL	20	Purchase	Various	08/10/10	839	750	(88)

CREE INC	10	Purchase	Various	08/11/10	648	605	(43)
CREE INC	5	Purchase	Various	08/11/10	324	302	(21)
CREE INC	5	Purchase	Vanous	08/11/10	324	302	(21)
MICROSOFT CORP	100	Purchase	Various	08/11/10	2,525	2,467	(58)
CISCO SYS INC	93	Purchase	Various	08/12/10	1,999	1,976	(24)
CONCHO RESOURCES INC	18	Purchase	Various	08/12/10	958	1,102	144
CREE INC	38	Purchase	Vanous	08/12/10	2,461	2,216	(245)
CREE INC	1	Purchase	Vanous	08/12/10	65	58	(6)
Frontier Communications	888	Purchase	Various	08/12/10	8,672	6,713	(1,959)
MINDRAY MEDICAL INTL LTD	39	Purchase	Various	08/12/10	1,283	1,017	(266)
MINDRAY MEDICAL INTL LTD	29	Purchase	Various	08/12/10	954	756	(198)
POLO RALPH LAUREN CORP	2	Purchase	Vanous	08/12/10	144	162	18
POLO RALPH LAUREN CORP	5	Purchase	Vanous	08/12/10	360	404	44
DOW CHEMICAL COMPANY	35	Purchase	Various	08/13/10	817	873	56
OWENS CORNING INC	6	Purchase	Vanous	08/13/10	143	156	13
OWENS CORNING INC	18	Purchase	Vanous	08/13/10	428	467	39
PLEXUS CORPORATION	10	Purchase	Various	08/13/10	256	255	(1)
Portugal Telecom	550	Purchase	Various	08/13/10	5,200	6,179	979
FOREST LABS INC	26	Purchase	Various	08/16/10	729	719	(9)
FOREST LABS INC	35	Purchase	Various	08/16/10	981	973	(8)
FOREST LABS INC	5	Purchase	Various	08/16/10	140	138	(2)
HALLIBURTON COMPANY	80	Purchase	Various	08/16/10	1,855	2,236	381
ILLUMINA INC	21	Purchase	Various	08/16/10	774	958	184
INFORMATICA CORP	26	Purchase	Various	08/16/10	347	819	472
INTL BUSINESS MACH CORP	28	Purchase	Various	08/16/10	3,112	3,574	462
NOVO NORDISK A S ADR	3	Purchase	Vanous	08/16/10		257	257
NOVO NORDISK A S ADR	9	Purchase	Vanous	08/16/10		771	771
NVIDIA CORP	171	Purchase	Various	08/16/10	2,127	1,568	(559)
PEABODY ENERGY CORP	31	Purchase	Various	08/16/10	1,482	1,417	(66)
PEABODY ENERGY CORP	5	Purchase	Various	08/16/10	239	229	(11)
PEGASYSTEMS INC	40	Purchase	Various	08/16/10	1,323	846	(477)
PLEXUS CORPORATION	5	Purchase	Various	08/16/10	128	127	(1)
PMI GROUP INC	549	Purchase	Various	08/16/10	3,205	1,402	(1,804)
SKYWORKS SOLUTIONS INC	48	Purchase	Various	08/16/10	509	828	318
SPRINT NEXTEL CORP	74	Purchase	Various	08/16/10	326	330	4
SPRINT NEXTEL CORP	354	Purchase	Various	08/16/10	1,558	1,579	21
SPRINT NEXTEL CORP	375	Purchase	Various	08/16/10	1,650	1,672	23
SYSCO CORPORATION	55	Purchase	Various	08/16/10	1,666	1,614	(51)
EBAY INC	120	Purchase	Various	08/17/10	2,795	2,685	(110)
FOREST LABS INC	31	Purchase	Various	08/17/10	869	870	1
MICROSOFT CORP	138	Purchase	Various	08/17/10	3,485	3,419	(66)
MICROSOFT CORP	64	Purchase	Various	08/17/10	1,616	1,586	(30)
EBAY INC	68	Purchase	Various	08/18/10	1,584	1,517	(67)
EBAY INC	11	Purchase	Various	08/18/10	256	245	(11)
ENSCO PLC SPON ADR	30	Purchase	Various	08/18/10	884	1,330	446
NATIONAL OILWELL VARCO	14	Purchase	Various	08/18/10	504	557	53
NATIONAL OILWELL VARCO	51	Purchase	Various	08/18/10	1,837	2,029	192
UNITED TECHNOLOGIES CORP	32	Purchase	Various	08/18/10	1,747	2,250	503
CHURCH & DWIGHT INC	5	Purchase	Various	08/19/10	276	308	32
CORNING INC	204	Purchase	Various	08/19/10	3,541	3,283	(258)
ENSCO PLC SPON ADR	26	Purchase	Various	08/19/10	766	1,091	325
MONSTER WORLDWIDE INC	15	Purchase	Various	08/19/10	174	166	(8)
NATIONAL OILWELL VARCO	13	Purchase	Various	08/19/10	468	505	37
CHURCH & DWIGHT INC	1	Purchase	Various	08/20/10	55	61	6
CHURCH & DWIGHT INC	4	Purchase	Various	08/20/10	221	244	23
DEVON ENERGY CORP NEW	44	Purchase	Various	08/20/10	3,083	2,735	(349)
DEVON ENERGY CORP NEW	21	Purchase	Various	08/20/10	1,472	1,305	(166)
MONSTER WORLDWIDE INC	7	Purchase	Various	08/20/10	81	75	(6)
TREEHOUSE FOODS INC	5	Purchase	Various	08/20/10	248	210	(38)
ACCENTURE PLC IRELAND	71	Purchase	Various	08/23/10	2,962	2,680	(282)
CHURCH & DWIGHT INC	10	Purchase	Various	08/23/10	552	609	57
JP Morgan Chase 4 5% Due 11/15/10	150,000	Purchase	Various	08/23/10	157,564	150,969	(6,595)
MONSTER WORLDWIDE INC	20	Purchase	Various	08/23/10	232	215	(18)
TREEHOUSE FOODS INC	10	Purchase	Various	08/23/10	496	418	(77)
TREEHOUSE FOODS INC	6	Purchase	Various	08/23/10	297	251	(46)
CARNIVAL CORP	22	Purchase	Various	08/24/10	730	671	(59)
CARNIVAL CORP	12	Purchase	Various	08/24/10	398	366	(32)
CHURCH & DWIGHT INC	11	Purchase	Various	08/24/10	607	661	54
MONSTER WORLDWIDE INC	43	Purchase	Various	08/24/10	499	445	(54)
AVERY DENNISON CORP	8	Purchase	Various	08/25/10	278	255	(23)
AVERY DENNISON CORP	8	Purchase	Various	08/25/10	278	255	(23)
CARNIVAL CORP	9	Purchase	Various	08/25/10	299	271	(27)
CARNIVAL CORP	9	Purchase	Various	08/25/10	299	271	(27)

COOPER INDUSTRIES PLC A	14	Purchase	Various	08/25/10	552	580	29
MONSTER WORLDWIDE INC	34	Purchase	Various	08/25/10	395	344	(50)
NATIONAL OILWELL VARCO	32	Purchase	Various	08/25/10	1,152	1,198	45
ROPER IND'S INC NEW	1	Purchase	Various	08/25/10	47	57	11
SYSCO CORPORATION	26	Purchase	Various	08/26/10	787	728	(59)
GUESS? INC	19	Purchase	Various	08/27/10	554	635	81
GUESS? INC	59	Purchase	Various	08/27/10	1,722	1,973	252
STERLITE INDUS INDIA LTD	162	Purchase	Various	08/27/10	1,888	2,116	228
SYSCO CORPORATION	20	Purchase	Various	08/30/10	606	559	(46)
SYSCO CORPORATION	3	Purchase	Various	08/30/10	91	84	(7)
BG GROUP PLC F	26	Purchase	Various	08/31/10	2,575	2,083	(492)
MEDTRONIC INC	50	Purchase	Various	08/31/10	2,108	1,575	(534)
SYSCO CORPORATION	17	Purchase	Various	08/31/10	515	467	(48)
SYSCO CORPORATION	8	Purchase	Various	08/31/10	242	220	(23)
COOPER INDUSTRIES PLC A	12	Purchase	Various	09/01/10	473	515	42
FOREST LABS INC	37	Purchase	Various	09/01/10	1,037	1,024	(12)
FOREST LABS INC	24	Purchase	Various	09/01/10	672	662	(11)
INFOSYS TECHNOLOGIES F	15	Purchase	Various	09/01/10	657	889	232
OWENS CORNING INC	17	Purchase	Various	09/01/10	404	466	61
PLEXUS CORPORATION	10	Purchase	Various	09/01/10	256	234	(22)
PLEXUS CORPORATION	9	Purchase	Various	09/01/10	230	211	(20)
SPRINT NEXTEL CORP	456	Purchase	Various	09/01/10	2,006	1,883	(123)
SPRINT NEXTEL CORP	114	Purchase	Various	09/01/10	502	471	(31)
FOREST LABS INC	5	Purchase	Various	09/02/10	140	143	3
FOREST LABS INC	34	Purchase	Various	09/02/10	953	971	18
SAIC INC	14	Purchase	Various	09/02/10	261	213	(49)
SAIC INC	11	Purchase	Various	09/02/10	205	167	(38)
Akzo Nobel NV Adr	145	Purchase	Various	09/03/10	5,497	8,114	2,617
PROSHRS ULTRA SHT S&P500	17	Purchase	Various	09/03/10	563	542	(21)
PROSHRS ULTRA SHT S&P500	11	Purchase	Various	09/03/10	364	351	(13)
PROSHRS ULTRA SHT S&P500	7	Purchase	Various	09/03/10	232	223	(9)
ATWOOD OCEANICS INC	34	Purchase	Various	09/08/10	1,325	892	(434)
ATWOOD OCEANICS INC	11	Purchase	Various	09/08/10	429	289	(140)
MICROSOFT CORP	57	Purchase	Various	09/08/10	1,439	1,364	(76)
MICROSOFT CORP	23	Purchase	Various	09/08/10	581	550	(31)
AIRGAS INC	41	Purchase	Various	09/09/10	1,643	2,633	990
AIRTRAN HLDGS INC	577	Purchase	Various	09/09/10	2,242	2,574	332
ATWOOD OCEANICS INC	13	Purchase	Various	09/09/10	507	344	(163)
PROSHARES ULTRASHORT QQQ	46	Purchase	Various	09/09/10	821	754	(67)
PROSHARES ULTRASHORT QQQ	28	Purchase	Various	09/09/10	500	459	(41)
ULTRASHORT RUSSELL 2000	29	Purchase	Various	09/09/10	588	570	(19)
ULTRASHORT RUSSELL 2000	19	Purchase	Various	09/09/10	386	373	(12)
ULTRASHORT RUSSELL 2000	9	Purchase	Various	09/09/10	183	177	(6)
ULTRASHORT RUSSELL 2000	2	Purchase	Various	09/09/10	41	39	(1)
AMPHENOL CORP NEW	34	Purchase	Various	09/10/10	1,038	1,565	527
CLIFFS NATURAL RESOURCES	27	Purchase	Various	09/10/10	1,255	1,774	520
LAMAR ADVERTISING CO	38	Purchase	Various	09/10/10	1,161	1,112	(49)
LAMAR ADVERTISING CO	19	Purchase	Various	09/10/10	580	556	(24)
NUANCE COMMUNICATIONS	55	Purchase	Various	09/10/10	662	852	190
TIFFANY & CO NEW	23	Purchase	Various	09/10/10	1,095	977	(118)
ULTRASHORT RUSSELL 2000	27	Purchase	Various	09/10/10	548	536	(12)
ULTRASHORT RUSSELL 2000	22	Purchase	Various	09/10/10	446	437	(10)
ULTRASHORT RUSSELL 2000	16	Purchase	Various	09/10/10	325	318	(7)
E ON-AG-SPON ADR F	34	Purchase	Various	09/13/10	1,042	1,019	(23)
E ON-AG-SPON ADR F	20	Purchase	Various	09/13/10	613	599	(13)
E ON-AG-SPON ADR F	5	Purchase	Various	09/13/10	153	150	(3)
MAGNA INT'L INC CL A	17	Purchase	Various	09/13/10	634	1,341	706
NUANCE COMMUNICATIONS	47	Purchase	Various	09/13/10	565	734	168
PROSHARES ULTRASHORT QQQ	17	Purchase	Various	09/13/10	303	272	(31)
ULTRASHORT RUSSELL 2000	13	Purchase	Various	09/13/10	264	251	(13)
ULTRASHORT RUSSELL 2000	2	Purchase	Various	09/13/10	41	39	(2)
US Treasury Note due 2/15/37	1000	Purchase	Various	09/13/10	310	343	33
US Treasury Note due 2/15/37	2000	Purchase	Various	09/13/10	619	686	67
E ON-AG-SPON ADR F	63	Purchase	Various	09/14/10	1,930	1,846	(84)
E ON-AG-SPON ADR F	37	Purchase	Various	09/14/10	1,134	1,080	(53)
FINISAR CORPORATION	94	Purchase	Various	09/14/10	1,481	1,543	62
GOOGLE INC CL A	12	Purchase	Various	09/14/10	5,469	5,787	317
HEWLETT-PACKARD COMPANY	81	Purchase	Various	09/14/10	3,345	3,232	(113)
HEWLETT-PACKARD COMPANY	43	Purchase	Various	09/14/10	1,776	1,716	(60)
HEWLETT-PACKARD COMPANY	7	Purchase	Various	09/14/10	289	279	(10)
KNIGHT CAPITAL GRP CL A	162	Purchase	Various	09/14/10	2,817	2,049	(768)
KNIGHT CAPITAL GRP CL A	42	Purchase	Various	09/14/10	730	531	(199)
ULTRASHORT RUSSELL 2000	31	Purchase	Various	09/15/10	629	601	(28)

ULTRASHORT RUSSELL 2000	1	Purchase	Various	09/15/10	20	19	(1)
ACERGY SA-SPON ADR	85	Purchase	Various	09/16/10	1,068	1,425	357
CONCHO RESOURCES INC	17	Purchase	Various	09/16/10	905	1,087	183
QUICKSILVER RES INC	162	Purchase	Various	09/16/10	2,084	1,982	(102)
RED HAT INC	28	Purchase	Various	09/16/10	493	1,067	574
SAVENT	67	Purchase	Various	09/16/10	1,020	1,365	345
WHITING PETRO CORP	37	Purchase	Various	09/16/10	2,910	3,342	432
PROSHARES ULTRASHORT QQQ	30	Purchase	Various	09/17/10	535	462	(73)
COOPER INDUSTRIES PLC A	12	Purchase	Various	09/20/10	473	571	98
FTI CONSULTING INC	50	Purchase	Various	09/20/10	2,789	1,683	(1,106)
IBERIABANK CORP	39	Purchase	Various	09/20/10	2,356	1,937	(418)
IBERIABANK CORP	15	Purchase	Various	09/20/10	906	745	(161)
OWENS CORNING INC	19	Purchase	Various	09/20/10	452	447	(5)
PROSHARES ULTRASHORT QQQ	12	Purchase	Various	09/20/10	214	182	(32)
PROSHARES ULTRASHORT QQQ	1	Purchase	Various	09/20/10	18	15	(3)
ULTRASHORT RUSSELL 2000	16	Purchase	Various	09/20/10	325	302	(22)
CAPITALAND LTD SPON ADR	9	Purchase	Various	09/21/10	41	53	12
CAPITALAND LTD SPON ADR	24	Purchase	Various	09/21/10	111	142	31
CAPITALAND LTD SPON ADR	622	Purchase	Various	09/21/10	2,878	3,685	807
OWENS CORNING INC	2	Purchase	Various	09/21/10	48	48	1
OWENS CORNING INC	15	Purchase	Various	09/21/10	357	362	6
OWENS CORNING INC	41	Purchase	Various	09/21/10	974	990	16
ATHEROS COMMUNICATIONS	26	Purchase	Various	09/22/10	635	690	54
EXPEDIA INC	37	Purchase	Various	09/22/10	645	1,054	409
OPENTABLE INC	10	Purchase	Various	09/22/10	381	650	269
SPRINT NEXTEL CORP	206	Purchase	Various	09/22/10	906	908	2
SPRINT NEXTEL CORP	341	Purchase	Various	09/22/10	1,500	1,504	3
TIFFANY & CO NEW	46	Purchase	Various	09/22/10	2,189	2,100	(89)
COOPER INDUSTRIES PLC A	20	Purchase	Various	09/23/10	788	948	160
POLO RALPH LAUREN CORP	5	Purchase	Various	09/23/10	360	432	71
POLO RALPH LAUREN CORP	8	Purchase	Various	09/23/10	577	690	114
SPRINT NEXTEL CORP	109	Purchase	Various	09/23/10	480	486	7
SPRINT NEXTEL CORP	138	Purchase	Various	09/23/10	607	615	8
SPRINT NEXTEL CORP	238	Purchase	Various	09/23/10	1,047	1,061	14
BRISTOL MYERS SQUIBB	13	Purchase	Various	09/24/10	324	359	36
BRISTOL MYERS SQUIBB	50	Purchase	Various	09/24/10	1,244	1,382	138
BRISTOL MYERS SQUIBB	60	Purchase	Various	09/24/10	1,493	1,659	165
CLIFFS NATURAL RESOURCES	15	Purchase	Various	09/24/10	697	930	233
CLIFFS NATURAL RESOURCES	19	Purchase	Various	09/24/10	883	1,179	296
COOPER INDUSTRIES PLC A	13	Purchase	Various	09/24/10	512	620	108
DENBURY RESOURCES INC	65	Purchase	Various	09/24/10	863	1,015	153
F5 NETWORKS INC	23	Purchase	Various	09/24/10	1,481	2,398	916
ILLUMINA INC	41	Purchase	Various	09/24/10	1,511	2,049	538
IVANHOE MINES LTD F	59	Purchase	Various	09/24/10	291	1,378	1,086
J CREW GROUP INC	17	Purchase	Various	09/24/10	428	552	125
J CREW GROUP INC	49	Purchase	Various	09/24/10	1,235	1,592	357
KINROSS GOLD CORP	10	Purchase	Various	09/24/10	177	190	13
KINROSS GOLD CORP	20	Purchase	Various	09/24/10	354	380	25
NUANCE COMMUNICATIONS	141	Purchase	Various	09/24/10	1,696	2,143	448
PERRIGO COMPANY	10	Purchase	Various	09/24/10	406	670	264
PERRIGO COMPANY	26	Purchase	Various	09/24/10	1,055	1,742	687
PERRIGO COMPANY	35	Purchase	Various	09/24/10	1,420	2,332	912
RED HAT INC	26	Purchase	Various	09/24/10	458	1,070	613
ROPER INDS INC NEW	16	Purchase	Various	09/24/10	750	1,045	296
SAVENT	36	Purchase	Various	09/24/10	548	823	275
SPRINT NEXTEL CORP	62	Purchase	Various	09/24/10	273	275	2
SPRINT NEXTEL CORP	269	Purchase	Various	09/24/10	1,184	1,194	11
SPRINT NEXTEL CORP	362	Purchase	Various	09/24/10	1,590	1,607	18
SYSCO CORPORATION	77	Purchase	Various	09/24/10	2,332	2,311	(21)
Akzo Nobel NV Adr	75	Purchase	Various	09/27/10	2,843	4,725	1,882
DENBURY RESOURCES INC	19	Purchase	Various	09/27/10	252	295	43
EXPEDIA INC	14	Purchase	Various	09/27/10	244	405	161
EXPEDIA INC	90	Purchase	Various	09/27/10	1,569	2,605	1,036
F5 NETWORKS INC	13	Purchase	Various	09/27/10	837	1,331	494
F5 NETWORKS INC	17	Purchase	Various	09/27/10	1,095	1,741	646
MAGNA INTL INC CL A	12	Purchase	Various	09/27/10	448	957	509
NETFLIX COM INC	12	Purchase	Various	09/27/10	1,418	1,957	539
PROSHRS ULTRA SHT S&P500	7	Purchase	Various	09/27/10	232	205	(27)
PROSHRS ULTRA SHT S&P500	6	Purchase	Various	09/27/10	199	176	(23)
DENBURY RESOURCES INC	7	Purchase	Various	09/28/10	93	108	15
DENBURY RESOURCES INC	22	Purchase	Various	09/28/10	292	340	48
DENBURY RESOURCES INC	30	Purchase	Various	09/28/10	398	463	65
DENBURY RESOURCES INC	42	Purchase	Various	09/28/10	557	654	96

KIMBERLY-CLARK CORP	90	Purchase	Various	09/28/10	5,598	5,832	234
KINROSS GOLD CORP	71	Purchase	Various	09/28/10	1,257	1,348	90
NOVO NORDISK A S ADR	2	Purchase	Various	09/28/10	135	193	58
NOVO NORDISK A S ADR	28	Purchase	Various	09/28/10	1,891	2,709	818
PERRIGO COMPANY	2	Purchase	Various	09/28/10	81	132	51
PERRIGO COMPANY	5	Purchase	Various	09/28/10	203	327	124
PERRIGO COMPANY	5	Purchase	Various	09/28/10	203	329	126
CISCO SYS INC	27	Purchase	Various	09/29/10	581	584	3
CISCO SYS INC	27	Purchase	Various	09/29/10	580	584	3
CISCO SYS INC	36	Purchase	Various	09/29/10	774	778	4
DOLBY LABORATORIES INC-A	9	Purchase	Various	09/29/10	600	532	(68)
ITRON INC	11	Purchase	Various	09/29/10	651	650	(1)
PERRIGO COMPANY	7	Purchase	Various	09/29/10	284	454	170
PERRIGO COMPANY	10	Purchase	Various	09/29/10	406	649	243
DOLBY LABORATORIES INC-A	11	Purchase	Various	09/30/10	733	629	(104)
DOLBY LABORATORIES INC-A	6	Purchase	Various	09/30/10	400	343	(56)
DOLBY LABORATORIES INC-A	5	Purchase	Various	09/30/10	333	286	(47)
DOLBY LABORATORIES INC-A	2	Purchase	Various	09/30/10	133	114	(19)
PERRIGO COMPANY	2	Purchase	Various	09/30/10	81	128	47
PERRIGO COMPANY	23	Purchase	Various	09/30/10	932	1,473	541
TYCO INTERNATIONAL LTD	4	Purchase	Various	09/30/10	92	147	55
TYCO INTERNATIONAL LTD	21	Purchase	Various	09/30/10	481	772	290
ULTRASHORT RUSSELL 2000	22	Purchase	Various	09/30/10	446	377	(69)
ULTRASHORT RUSSELL 2000	7	Purchase	Various	09/30/10	142	120	(22)

3,928,511 4,168,050 239,539