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Form **990-PF**

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

OMB No 1545-0052

2010Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning , and ending

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

Name of foundation

**Monsignor Richard S. Amico
Memorial Charitable Trust**

Number and street (or P O box number if mail is not delivered to street address)

P.O. Box 1410

Room/suite

City or town, state, and ZIP code

Buffalo NY 14240-1410H Check type of organization ☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at

end of year (from Part II, col (c),

line 16) **\$ 1,856,167** (Part I, column (d) must be on cash basis)J Accounting method ☒ Cash ☐ Accrual☐ Other (specify)

A Employer identification number

14-6325054

B Telephone number (see page 10 of the instructions)

716-825-7377C If exemption application is pending, check here ☐D 1. Foreign organizations, check here ☐2. Foreign organizations meeting the
85% test, check here and attach computation ☐E If private foundation status was terminated under
section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination
under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of
amounts in columns (b), (c), and (d) may not necessarily equal
the amounts in column (a) (see page 11 of the instructions))

(a) Revenue and
expenses per
books(b) Net investment
income(c) Adjusted net
income(d) Disbursements
for charitable
purposes
(cash basis only)

Revenue

- 1 Contributions, gifts, grants, etc., received (attach schedule)
- 2 Check ☒ if the foundation is not required to attach Sch B
- 3 Interest on savings and temporary cash investments
- 4 Dividends and interest from securities
- 5a Gross rents
- b Net rental income or (loss)
- 6a Net gain or (loss) from sale of assets not on line 10
- b Gross sales price for all assets on line 6a
- 7 Capital gain net income (from Part IV, line 2)
- 8 Net short-term capital gain
- 9 Income modifications
- 10a Gross sales less returns & allowances
- b Less Cost of goods sold
- c Gross profit or (loss) (attach schedule)
- 11 Other income (attach schedule)
- 12 Total. Add lines 1 through 11

2**2****61,260****61,260****110,532****110,532****0****171,794****171,794****0**

Operating and Administrative Expenses

- 13 Compensation of officers, directors, trustees, etc
- 14 Other employee salaries and wages
- 15 Pension plans, employee benefits
- 16a Legal fees (attach schedule)
- b Accounting fees (attach schedule)
- c Other professional fees (attach schedule)
- 17 Interest
- 18 Taxes (attach schedule) (see page 14 of the instructions) Stmt 1
- 19 Depreciation (attach schedule) and depletion
- 20 Occupancy
- 21 Travel, conferences, and meetings
- 22 Printing and publications
- 23 Other expenses (att. sch) Stmt 2
- 24 Total operating and administrative expenses.
- Add lines 13 through 23
- 25 Contributions, gifts, grants paid
- 26 Total expenses and disbursements. Add lines 24 and 25

0**1,323****1,323****23,810****23,810****25,133****25,133****0****105,000****105,000****130,133****25,133****0****105,000**

27 Subtract line 26 from line 12

41,661

a Excess of revenue over expenses and disbursements

b Net investment income (if negative, enter -0-)

146,661

c Adjusted net income (if negative, enter -0-)

0

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

Form **990-PF** (2010)

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	14,556	7,169	7,169
	2	Savings and temporary cash investments	46,441	46,895	46,895
	3	Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7	Other notes and loans receivable (att. schedule) ▶ 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 (attach schedule) Stmt 3	667,064		
	b	Investments—corporate stock (attach schedule) See Stmt 4	940,659	1,648,511	1,770,092
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach sch.) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule) See Statement 5	24,728	32,534	32,011
	14	Land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach sch.) ▶			
	15	Other assets (describe ▶)			
	16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	1,693,448	1,735,109	1,856,167
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted	1,693,448	1,735,109	
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see page 17 of the instructions)	1,693,448	1,735,109	
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	1,693,448	1,735,109	

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	1,693,448
2	Enter amount from Part I, line 27a	2	41,661
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	1,735,109
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	1,735,109

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 - MSSB 571010604****P****Various****Various****b Capital Gain Distribution****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 2,779,589****2,673,076****106,513****b 4,019****4,019****c****d****e**

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

(i) F M V as of 12/31/69

(j) Adjusted basis
as of 12/31/69(k) Excess of col (i)
over col (j), if any(l) Gains (Col (h) gain minus
col (k), but not less than -0-) or
Losses (from col (h))**a****106,513****b****4,019****c****d****e****2 Capital gain net income or (net capital loss)**If gain, also enter in Part I, line 7
If (loss), enter -0- in Part I, line 7**2****110,532****3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)**

If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions)

If (loss), enter -0- in Part I, line 8

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	99,809	1,683,358	0.059292
2008	104,668	1,785,298	0.058628
2007			
2006			
2005			

2 Total of line 1, column (d)**2****0.117920****3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years****3****0.058960****4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5****4****1,753,343****5 Multiply line 4 by line 3****5****103,377****6 Enter 1% of net investment income (1% of Part I, line 27b)****6****1,467****7 Add lines 5 and 6****7****104,844****8 Enter qualifying distributions from Part XII, line 4****8****105,000**

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

Part VI instructions on page 18

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	1,467
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	1,467
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	1,467
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	
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	
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	3
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	1,470
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 2011 estimated tax ☐ Refunded ☒	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b , attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ☐ NY		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	X	

N/A

Stmt 6

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► Michael A. Ervolina, Jr. Telephone no ► 45 S. Rossler St.			
	Located at ► Buffalo NY ZIP+4 ► 14206			
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		
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes	☒ 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)?	☐ Yes	☒ 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)	☐ Yes	☒ No
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	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 2010?	N/A	
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years ► 20 , 20 , 20 , 20	☐ 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 page 22 of the 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 ► 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?		X

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

5a	During the year did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes	☒ No	
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes	☒ No	
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes	☒ No	
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)	☐ Yes	☒ No	
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes	☒ No	
b	If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A		5b
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? If "Yes," attach the statement required by Regulations section 53.4945-5(d)	N/A ☐ Yes ☐ No		
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes	☒ No	
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870			6b
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes	☒ No	
b	If Yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	N/A		7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 7				

2 Compensation of five highest-paid employees (other than those included on line 1 — see page 23 of the instructions).

If none, enter "NONE."

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

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

0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."**

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

Total number of others receiving over \$50,000 for professional services ▶**Part IX-A Summary of Direct Charitable Activities**

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

Expenses

1 N/A	
2	
3	
4	

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

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

Amount

1 N/A	
2	
All other program-related investments. See page 24 of the instructions	
3	

Total. Add lines 1 through 3 ▶

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	1,769,004
b	Average of monthly cash balances	1b	11,040
c	Fair market value of all other assets (see page 25 of the instructions)	1c	0
d	Total (add lines 1a, b, and c)	1d	1,780,044
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	1,780,044
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	26,701
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	1,753,343
6	Minimum investment return. Enter 5% of line 5	6	87,667

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

1	Minimum investment return from Part X, line 6	1	87,667
2a	Tax on investment income for 2010 from Part VI, line 5	2a	1,467
b	Income tax for 2010 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	1,467
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	86,200
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	86,200
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	86,200

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	105,000
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	105,000
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	1,467
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	103,533

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

Part XIII Undistributed Income (see page 26 of the instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				86,200
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only				
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2010				
a From 2005				
b From 2006				
c From 2007				
d From 2008				15,611
e From 2009				16,023
f Total of lines 3a through e	31,634			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 105,000				
a Applied to 2009, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)				
d Applied to 2010 distributable amount				86,200
e Remaining amount distributed out of corpus	18,800			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	50,434			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions				
e Undistributed income for 2009. Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions				
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)				
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	50,434			
10 Analysis of line 9				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008				15,611
d Excess from 2009				16,023
e Excess from 2010				18,800

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶

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

	Tax year	Prior 3 years			(e) Total
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see page 28 of the instructions.)

1 Information Regarding Foundation Managers:

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

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

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

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

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

c Any submission deadlines
N/A

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

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Statement 8				105,000
Total			▶ 3a	105,000
b Approved for future payment N/A				
Total			▶ 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See page 28 of the instructions)
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments			14	2	
4	Dividends and interest from securities			14	61,260	
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			14	110,532	
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		171,794	0
13	Total. Add line 12, columns (b), (d), and (e)				13	171,794

(See worksheet in line 13 instructions on page 29 to verify calculations)

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

[illegible]

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

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

- 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		

**Sign
Here**

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

Signature of officer or trustee

Date _____

Officer
Title

Paid

Print/Type preparer's name

Preparer's signature

Date _____

Check ☐ if self-employed

Preparer Lynn T. Domachowski

05/04/11

Use Only

Firm's name ► **DOMACHOWSKI, KEMPISTY & SALVATORE, P.C.**

PTIN	P00561076
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Firm's address ► 9280 MAIN ST., PO BOX 387
CLARENCE, NY 14031

Firm's EIN ► 16-1450219

Phone no	716-759-6879
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Form **990-PF** (2010)

Federal Statements

Statement 1 - Form 990-PF, Part I, Line 18 - Taxes

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
State Tax	\$ 260	260		
Federal Tax	191	191		
Foreign Taxes	872	872		
Total	<u>\$ 1,323</u>	<u>\$ 1,323</u>	<u>\$ 0</u>	<u>\$ 0</u>

Statement 2 - Form 990-PF, Part I, Line 23 - Other Expenses

Description	Total	Net Investment	Adjusted Net	Charitable Purpose
Expenses				
Legal & Accounting	1,650	1,650		
Investment Fees	21,872	21,872		
Other Office Expense	288	288		
Total	<u>\$ 23,810</u>	<u>\$ 23,810</u>	<u>\$ 0</u>	<u>\$ 0</u>

Federal Statements**Statement 3 - Form 990-PF, Part II, Line 10a - US and State Government Investments**

<u>Description</u>	<u>Beginning of Year</u>	<u>End of Year</u>	<u>Basis of Valuation</u>	<u>Fair Market Value</u>
Treasury Securities-See Attached Sch				
	\$ 374,785	\$	Cost	\$
Federal Securities-See Attached				
	292,279		Cost	
Total	\$ 667,064	\$ 0		\$ 0

Statement 4 - Form 990-PF, Part II, Line 10b - Corporate Stock Investments

<u>Description</u>	<u>Beginning of Year</u>	<u>End of Year</u>	<u>Basis of Valuation</u>	<u>Fair Market Value</u>
Common Stock-See Attached Schedule				
	\$ 934,020	\$ 468,692	Cost	\$ 537,825
Preferred Stock-See Attached Schedul				
	6,639		Cost	
Mutual Funds-See attached Sechedule				
		1,179,819	Cost	1,232,267
Total	\$ 940,659	\$ 1,648,511		\$ 1,770,092

Statement 5 - Form 990-PF, Part II, Line 13 - Other Investments

<u>Description</u>	<u>Beginning of Year</u>	<u>End of Year</u>	<u>Basis of Valuation</u>	<u>Fair Market Value</u>
Cost Basis Adjustment				
	\$ 24,728	\$ 32,534	Cost	\$ 32,011
Total	\$ 24,728	\$ 32,534		\$ 32,011

12899 Monsignor Richard S. Amico
14-6325054
FYE: 12/31/2010

Federal Statements

5/4/2011 11:16 AM

Statement 6 - Form 990-PF, Part VII-A, Line 10 - Substantial Contributors

Name

Address

City, State, Zip

Estate of Msgr. Richard Amico
6304 Everwood Court

East Amherst NY 14051

12899 Monsignor Richard S. Amico
14-6325054
FYE: 12/31/2010

Federal Statements

5/4/2011 11:16 AM

Statement 7 - Form 990-PF, Part VIII, Line 1 - List of Officers, Directors, Trustees, Etc.

Name and Address	Title	Average Hours	Compensation	Benefits	Expenses
James M. Arena 60 Clark Street Elma NY 14059	Co-Trustee	0.00	0	0	0
Michael A. Ervolina, Jr. 6304 Everwood Court East Amherst NY 14051	Co-Trustee	0.00	0	0	0
Richard C. Arena 1144 Underhill Road East Aurora NY 14052	Co-Trustee	0.00	0	0	0
Patricia Tufillaro 153 Bramble Court Williamsville NY 14221	Co-Trustee	0.00	0	0	0
Joan Ess 40 Oakgrove Drive Williamsville NY 14221	Co-Trustee	0.00	0	0	0

12899 Monsignor Richard S. Amico

14-6325054

FYE: 12/31/2010

Federal Statements

Statement 8 - Form 990-PF, Part XV, Line 3a - Grants and Contributions Paid During the
Year

Name	Address	Relationship	Status	Purpose	Amount
Heart, Love and Soul, Inc	939 Ontario Avenue	none	Public Char.	Assistance with Center's costs	10,000
Niagara Falls NY 14305	2211 Main Street	none	Public Char	Assistance with Center's costs	10,000
Benedict House of WNY	40 Gates Circle	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14214	1601 Joslyn Road	none	Public Char	Assistance with Center's costs	5,000
Aids Family Services	336 Como Park Blvd	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14209	795 Main Street	none	Public Char	Assistance with Center's costs	10,000
Guest House, Inc.	none	none	Public Char	Assistance with Center's costs	5,000
Lake Orion MI 48361	none	none	Public Char	Assistance with Center's costs	5,000
Hospice Foundation of WNY	795 Main Street	none	Public Char	Assistance with Center's costs	10,000
Buffalo NY 14227	none	none	Public Char	Assistance with Center's costs	5,000
Retirement Fund for Relig	none	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14203	P.O.Box 448	none	Public Char	Assistance with Center's costs	5,000
St. Luke's Mission of Mer	none	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14215	P.O. Box 891	none	Public Char	Assistance with Center's costs	5,000
Little Portion Fairy	240 Pine Ridge Rd.	none	Public Char	Assistance with Center's Costs	5,000
Buffalo NY 14209	none	none	Public Char	Assistance with Center's costs	5,000
Villa Maria College	100 E. Tupper Street	none	Public Char	Assistance with Center's costs	10,000
Buffalo NY 14225	795 Main St.	none	Public Char	Assistance with Center's costs	10,000
Buffalo City Mission	102 Seymour Street	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14203	PO Box 1134	none	Public Char	Assistance with Center's costs	5,000
CTAP Program	1298 Main St.	none	Public Char	Assistance with Center's costs	10,000
Buffalo NY 14207	none	none	Public Char	Assistance with Center's costs	10,000
Peaceprints Prison Minist	60 Crittenden Blvd	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14210	none	none	Public Char	Assistance with Center's costs	10,000
The Bison Scholarship	60 Crittenden Blvd	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14205	none	none	Public Char	Assistance with Center's costs	10,000
Society of St. Vincent's	1298 Main St.	none	Public Char	Assistance with Center's costs	5,000
Buffalo NY 14209	none	none	Public Char	Assistance with Center's costs	10,000
University of Rochester	60 Crittenden Blvd	none	Public Char	Assistance with Center's costs	5,000
Rochester NY 14620	none	none	Public Char	Assistance with School's costs	5,000
Total					105,000

Federal Statements**Taxable Interest on Investments**

<u>Description</u>	<u>Amount</u>	<u>Unrelated Business Code</u>	<u>Exclusion Code</u>	<u>Postal Code</u>	<u>US Obs (\$ or %)</u>
	\$ 2		14		
Total	\$ 2				

Taxable Dividends from Securities

<u>Description</u>	<u>Amount</u>	<u>Unrelated Business Code</u>	<u>Exclusion Code</u>	<u>Postal Code</u>	<u>US Obs (\$ or %)</u>
Dividends	\$ 42,110		14		
Interest	8,785		14		
Interest on US Treasury	10,365		14		
Total	\$ 61,260				



MorganStanley SmithBarney

CLIENT STATEMENT | For the Period December 1-31, 2010

Personal Portfolio Active Assets Account
571-010604-127

M ERVOLINA, J ARENA, P TUFILLARO,
R ARENA, J ESS CO-TTEES UW 8/7/98

Holdings

INTERESTED PARTY COPY

The "Market Value" and "Unrealized Gain/(Loss)" figures shown are representative values as of the last business day of the period shown above which may not reflect the value that could actually be obtained in the market. See "Pricing of Securities" in the Disclosures section at the end of this statement.

Estimated annual income and estimated yield for certain securities can include return of principal or capital gains which could overstate such estimates. Estimated yield and estimated annual income are estimates and the actual income or yield may be lower or higher than the estimates. Estimated yield reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate. If you hold structured products, please refer to the Special Considerations Regarding Structured Products section of the Disclosure section.

Gain/loss information is provided for informational purposes only and should not be used for tax preparation. Please refer to the gain/loss section of the disclosures for important information about gain/loss reporting.

From January through September, realized gain/loss information will be shown only for trades settling in the current month, and/or certain adjustments (to previously closed lots) made in the current month. From October through December, in order to provide information for year-end investment planning, complete year to date realized gain/loss detail will be displayed for trades settling through the last business day of the year.

CASH, DEPOSITS AND MONEY MARKET FUNDS

Description	Value	Estimated Annual Income	7-Day Current Yield %	Annual Percentage Yield %
CASH	\$221.04			
MORGAN STANLEY BANK N.A. #	46,674.43	70.00	—	0.150

	Percentage of Assets %	Market Value	Estimated Annual Income	Estimated Annual Income
CASH, DEPOSITS AND MONEY MARKET FUNDS	2.6%	\$46,895.47		Accrued Interest
				\$70.00
				\$0.00

Bank deposits are at Morgan Stanley Bank, N.A. and Morgan Stanley Private Bank, National Association (Members FDIC), affiliates of Morgan Stanley Smith Barney. Cash holdings shown exclude cash holdings in custody at another firm for which you receive a separate statement.

STOCKS

COMMON STOCKS

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
ABBOTT LABORATORIES (ABT)	8/3/10	53,000	\$50.174	\$2,659.20	\$2,539.23	\$(119.97) ST		
	8/11/10	28,000	50.467	1,413.08	1,341.48	(71.60) ST		
Total		81,000		4,072.28	3,880.71	(191.57) ST	142.56	3.67
Share Price: \$47.910; Next Dividend Payable 02/11								
ACCENTURE PLC IRELAND CL A (ACN)	3/3/09	27,000	27.710	748.17	1,309.23	561.06 LT		
	9/24/10	3,000	41.800	125.40	145.47	20.07 ST		
Total		30,000		873.57	1,454.70	561.06 LT	27.00	1.85
						20.07 ST		

Share Price: \$48.490; Next Dividend Payable 05/11

CONTINUED

Morgan Stanley Smith Barney

CLIENT STATEMENT | For the Period December 1-31, 2010

Personal Portfolio Active Assets Account
571-010604-127

M ERVOLINA, J ARENA, P TUFILLARO,
R ARENA, J ESS CO-TTEES, J/W 8/7/98

Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
AGILENT TECHNOLOGIES (A) Share Price: \$41.430	9/24/10	83.000	31.818	2,640.89	3,438.69	797.80 ST	—	—
AIR PROD & CHEM INC (APD) 4/14/10 4/28/10 Total	4/14/10 4/28/10 Total	7.000 13.000 20.000	75.480 77.425 75.480	528.36 1,006.52 1,534.88	636.65 1,182.35 1,819.00	108.29 ST 175.83 ST 284.12 ST	—	2.15
Share Price: \$90.950; Next Dividend Payable 02/14/11								
AMAZON COM INC (AMZN) Share Price: \$180.000	7/23/10	42.000	115.220	4,839.24	7,560.00	2,720.76 ST	—	—
AMERICAN ELECTRIC POWER CO (AEP) Share Price: \$35.980; Next Dividend Payable 03/11	7/23/10	101.000	35.597	3,595.31	3,633.98	38.67 ST	185.84	5.11
AMERICAN EXPRESS CO (AXP) Share Price: \$42.920; Next Dividend Payable 02/11	7/23/10	50.000	43.950	2,197.50	2,146.00	(51.50) ST	36.00	1.67
AMERICAN TOWER CP CLASS A (AMT) Share Price: \$51.640	9/24/10	102.000	51.540	5,257.07	5,267.28	10.21 ST	—	—
AMGEN INC (AMGN) 7/23/10 9/24/10 Total	7/23/10 9/24/10 Total	53.000 6.000 59.000	52.200 56.190 52.200	2,766.60 337.14 3,103.74	2,909.70 329.40 3,239.10	143.10 ST (7.74) ST 135.36 ST	—	—
Share Price: \$54.900								
AMPHENOL CORP NEW CL A (APH) Share Price: \$52.780; Next Dividend Payable 01/05/11	9/24/10	62.000	48.463	3,004.68	3,272.36	267.68 ST	3.72	0.11
APACHE CORP (APA) 8/29/08 10/16/09 9/24/10 Total	8/29/08 10/16/09 9/24/10 Total	34.000 13.000 1.000 48.000	115.220 102.625 97.680 115.220	3,917.48 1,334.13 97.68 5,349.29	4,053.82 1,549.99 119.23 5,723.04	136.34 LT 215.86 LT 21.55 ST 352.20 LT 21.55 ST	—	0.50
Share Price: \$119.230; Next Dividend Payable 02/11								
APPLE INC (AAPL) 4/16/09 1/26/10 2/11/10 4/23/10 7/23/10 8/16/10	4/16/09 1/26/10 2/11/10 4/23/10 7/23/10 8/16/10	4.000 12.000 13.000 7.000 3.000 9.000	122.676 212.279 199.078 269.007 258.490 249.004	490.70 2,547.35 2,588.01 1,883.05 775.47 2,241.04	1,290.24 3,870.72 4,193.28 2,257.92 967.68 2,903.04	799.54 LT 1,323.37 ST 1,605.27 ST 374.87 ST 192.21 ST 662.00 ST	—	—

CONTINUED



Morgan Stanley Smith Barney

CLIENT STATEMENT | For the Period December 1-31, 2010

Personal Portfolio Active Assets Account
571-010604-127

M ERVOLINA, J ARENA, P TUFILLARO,
R ARENA, J ESS CO-TTEES U/W 8/7/98

Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		48,000		10,525.62	15,482.88	799.54 LT 4,157.72 ST		
Share Price: \$322.560								
ASML HOLDING N.V. NEW (ASML)	11/19/10	48,000	34.066	1,635.17	1,840.32	205.15 ST		
	11/23/10	42,000	33.975	1,426.93	1,610.28	183.35 ST		
	12/8/10	8,000	35.191	281.53	306.72	25.19 ST		
Total		98,000		3,343.63	3,757.32	413.69 ST	22.34	0.59
Share Price: \$38.340								
AT&T INC (T)	3/3/09	52,000	22.470	1,168.42	1,527.76	359.34 LT		
	11/11/09	23,000	26.389	606.95	675.74	68.79 LT		
Total		75,000		1,775.37	2,203.50	428.13 LT	129.00	5.85
Share Price: \$29.380; Next Dividend Payable 02/11								
AUTODESK INC DELAWARE (ADSK)	9/24/10	134,000	32.028	4,291.75	5,118.80	827.05 ST		
Share Price: \$38.200								
AVALONBAY COMM INC (AVB)	7/23/10	27,000	102.510	2,767.77	3,038.85	271.08 ST		
	9/24/10	1,000	105.500	105.50	112.55	7.05 ST		
Total		28,000		2,873.27	3,151.40	278.13 ST	99.96	3.17
Share Price: \$112.550; Next Dividend Payable 01/18/11								
BAIDU INC ADS (BIDU)	7/23/10	26,000	76.390	1,986.14	2,509.78	523.64 ST		
	9/24/10	18,000	97.112	1,748.02	1,737.54	(10.48) ST		
Total		44,000		3,734.16	4,247.32	513.16 ST		
Share Price: \$96.530								
BANK OF AMERICA CORP (BAC)	5/14/10	119,000	16.287	1,938.19	1,587.46	(350.73) ST		
	5/19/10	57,000	16.128	919.30	760.38	(158.92) ST		
	6/9/10	55,000	15.319	842.55	733.70	(108.85) ST		
	7/14/10	35,000	15.471	541.49	466.90	(74.59) ST		
	7/23/10	81,000	13.620	1,103.22	1,080.54	(22.68) ST		
Total		111,000	13.440	147.84	146.74	(1.10) ST		

CONTINUED

000109 MSDSD3171 007652

Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		358,000		5,492.59	4,775.72	(716.87) ST	14.32	0.29
Share Price: \$13.340; Next Dividend Payable 03/11								
BEST BUY CO (BBY)	7/23/10	17,000	35.280	599.76	582.93	(16.83) ST		
	7/23/10	28,000	35.280	987.84	960.12	(27.72) ST		
Total		45,000		1,587.60	1,543.05	(44.55) ST	27.00	1.74
Share Price: \$34.290; Next Dividend Payable 01/25/11								
BHP BILLITON LTD (BHP)	7/23/10	39,000	70.840	2,762.76	3,623.88	861.12 ST	67.86	1.87
Share Price: \$92.920								
BOEING CO (BA)	7/23/10	20,000	67.580	1,351.60	1,305.20	(46.40) ST	33.60	2.57
Share Price: \$65.260; Next Dividend Payable 03/11								
BORG WARNER INC (BWA)	9/24/10	34,000	49.355	1,678.07	2,460.24	782.17 ST	--	--
Share Price: \$72.360								
BOSTON PROPERTIES INC (BXP)	7/23/10	16,000	78.840	1,261.44	1,377.60	116.16 ST		
	9/24/10	1,000	85.550	85.55	86.10	0.55 ST		
Total		17,000		1,346.99	1,463.70	116.71 ST	34.00	2.32
Share Price: \$86.100; Next Dividend Payable 01/28/11								
CARNIVAL CP NEW PAIRED COM (CCL)	1/13/10	4,000	33.756	135.02	184.44	49.42 ST		
	1/14/10	40,000	34.651	1,386.04	1,844.40	458.36 ST		
Total		44,000		1,521.06	2,028.84	507.78 ST	17.60	0.86
Share Price: \$46.110; Next Dividend Payable 03/11								
CATERPILLAR INC (CAT)	7/23/10	14,000	68.690	961.66	1,311.24	349.58 ST	24.64	1.87
Share Price: \$93.660; Next Dividend Payable 02/11								
CELGENE CORP (CELG)	7/23/10	37,000	51.910	1,920.67	2,188.18	267.51 ST		
	9/21/10	4,000	56.198	224.79	236.56	11.77 ST		
	9/24/10	13,000	58.530	760.89	768.82	7.93 ST		
Total		54,000		2,906.35	3,193.56	287.21 ST	--	--
Share Price: \$59.140								
CERNER CORP (CERN)	3/19/09	23,000	44.717	1,028.48	2,179.02	1,150.54 LT		
	8/16/10	3,000	76.247	228.74	284.22	55.48 ST		
	9/24/10	11,000	79.840	878.24	1,042.14	163.90 ST		

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Morgan Stanley Smith Barney

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M ERVOLINA, J ARENA, P TUFILLARO,
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Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		37,000		2,135.46	3,505.38	1,150.54 LT 219.38 ST	—	—
Share Price: \$94.740								
CH ROBINSON WORLDWIDE INC NEW (CHRW)	9/24/10	49,000	68.672	3,364.93	3,929.31	564.38 ST	56.84	1.44
Share Price: \$80.190, Next Dividend Payable 01/03/11								
CISCO SYS INC (CSCO)	9/24/10	51,000	22.130	1,128.62	1,031.73	(96.89) ST	—	—
Share Price: \$20.230								
CITIGROUP INC (C)	12/23/10	342,000	4.700	1,607.37	1,617.66	10.29 ST	—	—
Share Price: \$4.730								
CITRIX SYSTEMS INC (CTXS)	9/24/10	81,000	70.791	5,734.05	5,541.21	(192.84) ST	—	—
Share Price: \$68.410								
CLIFFS NATURAL RESOURCES INC (CLF)	7/27/10	19,000	55.555	1,055.54	1,482.19	426.65 ST	—	—
Share Price: \$321.750, Next Dividend Payable 03/11								
CME GROUP INC (CME)	10/13/10	11,000	265.222	2,917.44	3,539.25	621.81 ST	50.60	1.42
Share Price: \$73.290								
COGNIZANT TECH SOLUTIONS CL A (CTSH)	9/24/10	169,000	64.427	10,888.10	12,386.01	1,497.91 ST	—	—
Share Price: \$68.100, Next Dividend Payable 03/11								
CONOCOPHILLIPS (COP)	7/23/10	86,000	53.218	4,576.75	5,856.60	1,279.85 ST	189.20	3.23
Share Price: \$68.100, Next Dividend Payable 03/11								
Total		81,000		4,814.39	6,318.81	1,504.42 ST	45.36	0.71
Share Price: \$78.010, Next Dividend Payable 03/11								
CME GROUP INC (CME)	10/13/10	11,000	265.222	2,917.44	3,539.25	621.81 ST	50.60	1.42
Share Price: \$321.750, Next Dividend Payable 03/11								
COGNIZANT TECH SOLUTIONS CL A (CTSH)	9/24/10	169,000	64.427	10,888.10	12,386.01	1,497.91 ST	—	—
Share Price: \$73.290								
CONOCOPHILLIPS (COP)	7/23/10	86,000	53.218	4,576.75	5,856.60	1,279.85 ST	189.20	3.23
Share Price: \$68.100, Next Dividend Payable 03/11								

CONTINUED

Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
COSTCO WHOLESALE CORP NEW (COST)	9/24/10	42,000	63.486	2,666.41	3,032.82	366.41 ST	34.44	1.13
Share Price: \$72.210, Next Dividend Payable 02/11								
COVIDIEN PLC NEW (COV)	8/29/08	16,000	54.330	869.28	730.56	(138.72) LT		
	3/3/09	22,000	30.440	669.68	1,004.52	334.84 LT		
	7/23/10	14,000	39.310	550.34	639.24	88.90 ST		
Total		52,000		2,089.30	2,374.32	196.12 LT 88.90 ST	41.60	1.75
Share Price: \$45.660, Next Dividend Payable 02/11								
CVS CAREMARK CORP (CVS)	7/23/10	59,000	30.800	1,817.20	2,051.43	234.23 ST		
	9/24/10	14,000	30.950	433.30	486.78	53.48 ST		
Total		73,000		2,250.50	2,538.21	287.71 ST	25.55	1.00
Share Price: \$34.770, Next Dividend Payable 02/11								
DANAHER CORP (DHR)	9/24/10	171,000	41.268	7,056.83	8,066.07	1,009.24 ST	13.68	0.16
Share Price: \$47.170, Next Dividend Payable 01/28/11								
DEERE & CO (DE)	7/23/10	56,000	64.280	3,599.68	4,650.80	1,051.12 ST		
	9/24/10	19,000	72.478	1,377.08	1,577.95	200.87 ST		
Total		75,000		4,976.76	6,228.75	1,251.99 ST	105.00	1.68
Share Price: \$83.050, Next Dividend Payable 02/01/11								
ECOLAB INC (ECL)	9/24/10	58,000	50.808	2,946.86	2,924.36	(22.50) ST	40.60	1.38
Share Price: \$50.420, Next Dividend Payable 01/18/11								
EMC CORP MASS (EMC)	9/24/10	290,000	21.580	6,258.20	6,641.00	382.80 ST	--	--
Share Price: \$22.900								
ERICSSON LM TEL ADR CL B NEW (ERIC)	7/23/10	98,000	11.069	1,084.77	1,129.94	45.17 ST		
	9/24/10	4,000	10.900	43.60	46.12	2.52 ST		
Total		102,000		1,128.37	1,176.06	47.69 ST	19.79	1.68
Share Price: \$11.530								
ESTEE LAUDER CO INC CL A (EL)	9/24/10	48,000	61.880	2,970.24	3,873.60	903.36 ST	36.00	0.92
Share Price: \$80.700, Next Dividend Payable 12/11								
EXPRESS SCRIPTS INC COMMON (ESRX)	8/29/08	68,000	37.060	2,520.08	3,675.40	1,155.32 LT		
	9/24/10	99,000	49.318	4,882.48	5,350.95	468.47 ST		

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		167,000		7,402.56	9,026.35	1,155.32 LT 468.47 ST		
Share Price: \$54.050								
EXXON MOBIL CORP (XOM)	8/29/08	15,000	81.030	1,215.45	1,096.80	(118.65) LT		
	8/29/08	12,000	81.028	972.34	877.44	(94.90) LT		
	9/3/08	2,000	78.210	156.42	146.24	(10.18) LT		
	3/3/09	34,000	64.449	2,191.28	2,486.08	294.80 LT		
Total		63,000		4,535.49	4,606.56	71.07 LT	110.88	2.40
Share Price: \$73.120; Next Dividend Payable 03/11								
FIFTH 3RD BANCORP OHIO (FITB)	7/23/10	127,000	12.189	1,548.00	1,864.36	316.36 ST		
	9/24/10	12,000	12.110	145.32	176.16	30.84 ST		
Total		139,000		1,693.32	2,040.52	347.20 ST	5.56	0.27
Share Price: \$14.680; Next Dividend Payable 01/20/11								
FLUOR CORP NEW (FLR)	9/24/10	83,000	49.209	4,084.36	5,499.58	1,415.22 ST	41.50	0.75
Share Price: \$66.260; Next Dividend Payable 01/04/11								
FMC TECHNOLOGIES INC (FTI)	9/24/10	82,000	67.073	5,499.95	7,290.62	1,790.67 ST		
Share Price: \$88.910								
FORD MOTOR CO NEW (F)	11/8/10	103,000	16.155	1,663.93	1,729.37	65.44 ST		
	11/8/10	60,000	16.194	971.65	1,007.40	35.75 ST		
	11/8/10	41,000	16.259	666.60	688.39	21.79 ST		
Total		204,000		3,302.18	3,425.16	122.98 ST		
Share Price \$16.790								
FRANKLIN RESOURCES INC (BEN)	9/24/10	39,000	107.463	4,191.04	4,337.19	146.15 ST		
	10/29/10	5,000	114.458	572.29	556.05	(16.24) ST		
Total		44,000		4,763.33	4,893.24	129.91 ST	44.00	0.89
Share Price \$111.210; Next Dividend Payable 01/07/11								
FREEMPORT MCMORAN CP&GLD (FCX)	8/21/09	31,000	63.426	1,966.21	3,722.79	1,756.58 LT	62.00	1.66
Share Price: \$120.090; Next Dividend Payable 03/11								
GENERAL ELECTRIC CO (GE)	7/23/10	219,000	15.538	3,402.78	4,005.51	602.73 ST		
	9/24/10	6,000	16.450	98.70	109.74	11.04 ST		

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Holdings

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total								
Share Price: \$18.290; Next Dividend Payable 01/25/11								
GENL DYNAMICS CORP (GD)	7/23/10	41 000	61.420	2,518.22	2,909.36	391.14 ST	68.88	2.36
Share Price: \$70.960; Next Dividend Payable 02/11								
GOLDMAN SACHS GRP INC (GS)								
	3/3/09	16,000	81.562	1,304.99	2,690.56	1,385.57 LT		
	3/31/10	4,000	170.740	682.96	672.64	(10.32) ST		
	4/7/10	6,000	177.267	1,063.60	1,008.96	(54.64) ST		
	9/24/10	28,000	147.259	4,123.24	4,708.48	585.24 ST		
	9/24/10	29,000	147.258	4,270.49	4,876.64	606.15 ST		
	10/20/10	3,000	159.853	479.56	504.48	24.92 ST		
Total		86,000		11,924.84	14,461.76	1,385.57 LT 1,151.35 ST	120.40	0.83
Share Price: \$168.160; Next Dividend Payable 03/11								
GOODRICH CORPORATION (GR)								
	10/7/10	21,000	76.450	1,605.46	1,849.47	244.01 ST		
	10/11/10	11,000	76.250	838.75	968.77	130.02 ST		
	10/12/10	9,000	75.650	680.85	792.63	111.78 ST		
Total		41,000		3,125.06	3,610.87	485.81 ST	47.56	1.31
Share Price: \$88.070; Next Dividend Payable 03/11								
GOOGLE INC-CL A (GOOG)								
	9/24/10	13,000	522.450	6,791.85	7,721.61	929.76 ST		
	10/12/10	2,000	542.495	1,084.99	1,187.94	102.95 ST		
Total		15,000		7,876.84	8,909.55	1,032.71 ST	--	--
Share Price: \$593.970								
GREEN MOUNTAIN COFFEE INC (GMCR)								
	11/22/10	95,000	34.753	3,301.54	3,121.70	(179.84) ST	--	--
Share Price: \$32.860								
HALLIBURTON CO (HAL)								
	11/10/10	46,000	34.750	1,598.50	1,878.18	279.68 ST		
	11/10/10	48,000	34.750	1,668.00	1,959.84	291.84 ST		
Total		94,000		3,266.50	3,838.02	571.52 ST	33.84	0.88
Share Price: \$40.830; Next Dividend Payable 03/11								
HESSE CORPORATION (HES)								
	8/29/08	37,000	105.724	3,911.79	2,831.98	(1,079.81) ST D		
	7/23/10	26,000	52.260	1,358.76	1,990.04	631.28 ST D		
Total		63,000		5,270.55	4,822.02	(448.53) ST	25.20	0.52
Share Price: \$76.540; Next Dividend Payable 01/03/11								

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
HEWLETT PACKARD (HPQ)	8/29/08	56,000	46.998	2,631.89	2,357.60	(274.29) LT		
	9/3/08	2,000	44.690	89.38	84.20	(5.18) LT		
Total		58,000		2,721.27	2,441.80	(279.47) LT	18.56	0.76
Share Price: \$42.100, Next Dividend Payable 03/11								
ILL TOOL WORKS INC (ITW)	9/24/10	105,000	46.887	4,923.14	5,607.00	683.86 ST	142.80	2.54
Share Price: \$53.400; Next Dividend Payable 01/11/11								
INTEL CORP (INTC)	9/2/09	66,000	19.670	1,298.22	1,387.98	89.76 LT		
	9/24/10	1,000	19.430	19.43	21.03	1.60 ST		
Total		67,000		1,317.65	1,409.01	89.76 LT 1.60 ST	42.21	2.99
Share Price: \$21.030; Next Dividend Payable 03/11								
INTERCONTINENTAL EXCHANGE, INC (ICE)	7/23/10	25,000	107.340	2,683.50	2,978.75	295.25 ST	--	--
Share Price: \$119.150								
INTL BUSINESS MACHINES CORP (IBM)	2/3/09	14,000	91.672	1,283.41	2,054.64	771.23 LT		
	6/23/10	8,000	130.186	1,041.48	1,174.08	132.60 ST		
Total		22,000		2,324.89	3,228.72	771.23 LT 132.60 ST	57.20	1.77
Share Price: \$146.760, Next Dividend Payable 03/11								
INTUIT INC (INTU)	9/24/10	48,000	45.646	2,191.00	2,366.40	175.40 ST		
	11/19/10	24,000	45.167	1,084.00	1,183.20	99.20 ST		
Total		72,000		3,275.00	3,549.60	274.60 ST	--	--
Share Price: \$49.300								
JOHNSON & JOHNSON (JNJ)	8/29/08	12,000	70.778	849.34	742.20	(107.14) LT		
	4/22/09	24,000	51.751	1,242.02	1,484.40	242.38 LT		
	10/28/09	9,000	59.843	538.59	556.65	18.06 LT		
	2/10/10	16,000	62.946	1,007.13	989.60	(17.53) ST		
	8/11/10	15,000	58.583	878.75	927.75	49.00 ST		
Total		80,000	62.080	496.64	494.80	(1.84) ST		

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Holdings

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		84,000		5,012.47	5,195.40	153.30 LT 29.63 ST	181.44	3.49
Share Price: \$61.850, Next Dividend Payable 03/11								
JPMORGAN CHASE & CO (JPM)	6/2/09	46,000	34.940	1,607.26	1,951.32	344.06 LT		
	9/24/10	139,000	39.736	5,523.30	5,896.38	373.08 ST		
	9/24/10	84,000	39.738	3,337.99	3,563.28	225.29 ST		
Total		269,000		10,468.55	11,410.98	344.06 LT 598.37 ST	53.80	0.47
Share Price: \$42.420, Next Dividend Payable 01/11								
JUNIPER NETWORKS (JNPR)	10/26/10	50,000	32.244	1,612.18	1,846.00	233.82 ST		
	10/29/10	19,000	32.216	612.10	701.48	89.38 ST		
	11/2/10	10,000	32.099	320.99	369.20	48.21 ST		
Total		79,000		2,545.27	2,916.68	371.41 ST	--	--
Share Price: \$36.920								
KELLOGG CO (K)	7/23/10	35,000	51.040	1,786.40	1,787.80	1.40 ST		
	9/24/10	4,000	50.980	203.92	204.32	0.40 ST		
Total		39,000		1,990.32	1,992.12	1.80 ST	63.18	3.17
Share Price: \$51.080, Next Dividend Payable 03/11								
KEYCORP NEW (KEY)	7/23/10	221,000	7.966	1,760.55	1,955.85	195.30 ST		
	9/24/10	16,000	7.950	127.20	141.60	14.40 ST		
Total		237,000		1,887.75	2,097.45	209.70 ST	9.48	0.45
Share Price: \$8.850, Next Dividend Payable 03/11								
KIMBERLY CLARK CORP (KMB)	7/23/10	18,000	63.620	1,145.16	1,134.72	(10.44) ST		
	8/23/10	7,000	65.040	455.28	441.28	(14.00) ST		
	9/24/10	1,000	66.400	66.40	63.04	(3.36) ST		
Total		26,000		1,666.84	1,639.04	(27.80) ST	68.64	4.18
Share Price: \$63.040, Next Dividend Payable 01/04/11								
KOHL'S CORPORATION WISC (KSS)	9/24/10	55,000	52.167	2,869.18	2,988.70	119.52 ST		
	10/6/10	2,000	52.896	105.79	108.68	2.89 ST		
Total		57,000		2,974.97	3,097.38	122.41 ST	--	--
Share Price \$54.340								

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Holdings

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
KRAFT FOODS INC CL A (KFT)	8/23/10	52,000	29.188	1,517.78	1,638.52	120.74 ST	60.32	3.68
Share Price: \$31.510; Next Dividend Payable 01/14/11								
LINCOLN NTL CORP IND (LNC)	7/23/10	78,000	24.250	1,891.50	2,169.18	277.68 ST	15.60	0.71
Share Price: \$27.810; Next Dividend Payable 02/11								
MASTERCARD INC CL A (MA)	5/14/10	3,000	216.032	648.10	672.33	24.23 ST		
	5/19/10	5,000	207.260	1,036.30	1,120.55	84.25 ST		
Total		8,000		1,684.40	1,792.88	108.48 ST	4.80	0.26
Share Price: \$224.110; Next Dividend Payable 02/11								
MC DONALDS CORP (MCD)	7/23/10	56,000	69.310	3,881.36	4,298.56	417.20 ST		
	9/24/10	2,000	75.020	150.04	153.52	3.48 ST		
Total		58,000		4,031.40	4,452.08	420.68 ST	141.52	3.17
Share Price: \$76.760; Next Dividend Payable 03/11								
MERCK & CO INC NEW COM (MRK)	7/23/10	115,000	34.537	3,971.77	4,144.60	172.83 ST		
	9/24/10	14,000	37.160	520.24	504.56	(15.68) ST		
Total		129,000		4,492.01	4,649.16	157.15 ST	196.08	4.21
Share Price: \$36.040; Next Dividend Payable 01/07/11								
METLIFE INCORPORATED (MET)	8/29/08	72,000	54.018	3,889.30	3,199.68	(689.62) LT		
	10/22/08	26,000	31.331	814.60	1,155.44	340.84 LT		
	9/24/10	3,000	38.980	116.94	133.32	16.38 ST		
Total		101,000		4,820.84	4,488.44	(348.78) LT 16.38 ST	74.74	1.66
Share Price: \$44.440; Next Dividend Payable 12/11								
MICROSOFT CORP (MSFT)	7/23/10	83,000	25.388	2,107.20	2,316.53	209.33 ST	53.12	2.29
Share Price: \$27.910; Next Dividend Payable 03/11								
NATL GRID TRANS CO PLC ADS (NGG)	9/9/10	30,000	43.560	1,306.81	1,331.40	24.59 ST	83.94	6.30
Share Price: \$44.380								
NESTLE SPON ADR REP REG SHR (NSRGY)	3/3/09	16,000	29.900	478.40	941.12	462.72 LT		
	3/3/09	42,000	29.900	1,255.80	2,470.44	1,214.64 LT		
	8/19/09	21,000	40.181	843.81	1,235.22	391.41 LT		

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Holdings

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		79,000		2,578.01	4,646.78	2,068.77 LT	70.86	1.52
Share Price: \$58.820								
NETAPP INC COM (NTAP)	9/9/10	44,000	47.056	2,070.47	2,418.24	347.77 ST		
	9/24/10	31,000	50.368	1,561.41	1,703.76	142.35 ST		
Total		75,000		3,631.88	4,122.00	490.12 ST	--	--
Share Price: \$54.960								
NETFLIX INC (NFLX)	9/24/10	15,000	165.790	2,486.85	2,635.50	148.65 ST	--	--
Share Price: \$175.700								
NIKE INC B (NKE)	10/8/10	20,000	81.995	1,639.90	1,708.40	68.50 ST		
	10/11/10	10,000	81.999	819.99	854.20	34.21 ST		
	10/12/10	3,000	82.000	246.00	256.26	10.26 ST		
Total		33,000		2,705.89	2,818.86	112.97 ST	40.92	1.45
Share Price: \$85.420; Next Dividend Payable 03/11								
NORTHERN TRUST CORP (NTRS)	7/23/10	26,000	47.230	1,227.98	1,440.66	212.68 ST		
	9/24/10	1,000	48.230	48.23	55.41	7.18 ST		
Total		27,000		1,276.21	1,496.07	219.86 ST	30.24	2.02
Share Price: \$55.410; Next Dividend Payable 01/03/11								
O REILLY AUTOMOTIVE INC	9/24/10	63,000	53.186	3,350.71	3,806.46	455.75 ST	--	--
Share Price: \$60.420								
OCCIDENTAL PETROLEUM CORP DE (OXY)	7/23/10	63,000	80.900	5,096.70	6,180.30	1,083.60 ST		
	11/12/10	37,000	87.473	3,236.49	3,629.70	393.21 ST		
	12/2/10	3,000	90.657	271.97	294.30	22.33 ST		
	12/16/10	6,000	94.262	565.57	588.60	23.03 ST		
	12/16/10	3,000	94.307	282.92	294.30	11.38 ST		
	12/16/10	3,000	94.337	283.01	294.30	11.29 ST		
Total		115,000		9,736.66	11,281.50	1,544.84 ST	174.80	1.54
Share Price: \$98.100; Next Dividend Payable 01/15/11								
ORACLE CORP (ORCL)	4/7/10	32,000	25.948	830.33	1,001.60	171.27 ST		
	9/24/10	47,000	27.019	1,269.89	1,471.10	201.21 ST		
	9/24/10	198,000	27.019	5,349.76	6,197.40	847.64 ST		
	9/29/10	93,000	27.168	2,526.59	2,910.90	384.31 ST		

CONTINUED



Morgan Stanley Smith Barney

CLIENT STATEMENT | For the Period December 1-31, 2010

Personal Portfolio Active Assets Account
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M ERVOLINA, J ARENA, P TUFILLARO,
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Holdings

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		370,000		9,976.57	11,581.00	1,604.43 ST	74.00	0.63
Share Price: \$31.300, Next Dividend Payable 02/11								
PACCAR INC (PCAR)	7/23/10	27,000	46.070	1,243.89	1,548.18	304.29 ST	12.96	0.83
Share Price: \$57.340; Next Dividend Payable 03/11								
PARKER HANNIFIN CORP (PH)	8/11/10	19,000	62.344	1,184.53	1,639.70	455.17 ST	22.04	1.34
Share Price: \$86.300; Next Dividend Payable 03/11								
PEABODY ENERGY CORP (BTU)	7/23/10	40,000	44.750	1,790.00	2,559.20	769.20 ST		
	9/24/10	72,000	48.774	3,511.75	4,606.56	1,094.81 ST		
	9/24/10	6,000	48.777	292.66	383.88	91.22 ST		
Total		118,000		5,594.41	7,549.64	1,955.23 ST	40.12	0.53
Share Price: \$63.980, Next Dividend Payable 02/11								
PEPSICO INC NC (PEP)	10/15/08	24,000	54.115	1,298.77	1,567.92	269.15 LT		
	7/1/09	15,000	56.470	847.06	979.95	132.89 LT		
	7/1/09	6,000	56.470	338.82	391.98	53.16 LT		
	7/23/10	38,000	64.340	2,444.92	2,482.54	37.62 ST		
Total		83,000		4,929.57	5,422.39	455.20 LT 37.62 ST	159.36	2.93
Share Price: \$65.330; Next Dividend Payable 01/03/11								
PFIZER INC (PFE)	4/8/09	60,000	13.607	816.44	1,050.60	234.16 LT		
	8/5/09	62,000	15.707	973.82	1,085.62	111.80 LT		
	10/7/09	24,000	16.690	400.56	420.24	19.68 LT		
	11/11/09	39,000	17.690	689.90	682.89	(7.01) LT		
	7/23/10	79,000	14.430	1,139.97	1,383.29	243.32 ST		
	9/24/10	34,000	17.359	590.21	595.34	5.13 ST		
Total		298,000		4,610.90	5,217.98	358.63 LT 248.45 ST	238.40	4.56
Share Price: \$17.510, Next Dividend Payable 03/11								
PG&E CORPORATION (PCG)	10/2/08	19,000	39.132	743.52	908.96	165.44 LT		
	11/26/08	21,000	37.369	784.75	1,004.64	219.89 LT		
	7/8/09	13,000	37.718	490.34	621.92	131.58 LT		
	10/21/09	23,000	42.825	984.98	1,100.32	115.34 LT		

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Personal Portfolio Active Assets Account
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M ERVOLINA, J ARENA, P TUFILLARO,
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Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total		76,000		3,003.59	3,635.84	632.25 LT	138.32	3.80
<i>Share Price: \$47.840; Next Dividend Payable 01/15/11</i>								
PNC FINL SVCS GP (PNC)	12/4/09	52,000	53.252	2,769.09	3,157.44	388.35 LT		
	2/3/10	14,000	54.373	761.23	850.08	88.85 ST		
	3/31/10	10,000	59.627	596.27	607.20	10.93 ST		
	9/24/10	3,000	52.210	156.63	182.16	25.53 ST		
Total		79,000		4,283.22	4,796.88	388.35 LT 125.31 ST	31.60	0.65
<i>Share Price: \$60.720; Next Dividend Payable 01/11</i>								
PRICELINE.COM INC NEW (PCLN)	9/24/10	23,000	345.155	7,938.57	9,189.65	1,251.08 ST	--	--
Total								
<i>Share Price: \$399.550</i>								
PRUDENTIAL FINANCIAL INC (PRU)	7/23/10	76,000	54.990	4,179.24	4,461.96	282.72 ST	87.40	1.95
<i>Share Price: \$58.710; Next Dividend Payable 12/11</i>								
PUBLIC SERVICE ENTERPRISE GP (PEG)	10/16/09	31,000	31.135	965.19	986.11	20.92 LT		
	9/24/10	3,000	32.640	97.92	95.43	(2.49) ST		
Total		34,000		1,063.11	1,081.54	20.92 LT (2.49) ST	46.58	4.30
<i>Share Price: \$31.810; Next Dividend Payable 03/11</i>								
QUALCOMM INC (QCOM)	9/24/10	195,000	44.628	8,702.46	9,650.55	948.09 ST		
	10/21/10	6,000	43.408	260.45	296.94	36.49 ST		
Total		201,000		8,962.91	9,947.49	984.58 ST	152.76	1.53
<i>Share Price: \$49.490; Next Dividend Payable 03/11</i>								
REYNOLDS AMERICAN INC (RAI)	12/2/10	44,000	31.852	1,401.47	1,435.28	33.81 ST	86.24	6.00
<i>Share Price: \$32.620; Next Dividend Payable 01/03/11</i>								
ROGERS COMM INC CL B (BC) (RCI)	7/23/10	23,000	35.430	814.89	796.49	(18.40) ST		
	9/24/10	9,000	37.990	341.91	311.67	(30.24) ST		
Total		32,000		1,156.80	1,108.16	(48.64) ST	40.19	3.62
<i>Share Price: \$34.630; Next Dividend Payable 01/04/11</i>								
SALESFORCE.COM, INC. (CRM)	11/24/10	12,000	141.327	1,695.92	1,584.00	(111.92) ST		
	11/29/10	7,000	142.871	1,000.10	924.00	(76.10) ST		

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total								
Share Price: \$132.000								
SCHLUMBERGER LTD (SLB)	9/24/10	98,000	60.339	5,913.18	8,183.00	2,269.82 ST	82.32	1.00
Share Price: \$83.500; Next Dividend Payable 01/07/11								
SCRIPPS NETWORKS INTERAC CL A (SNI)	10/28/10	32,000	50.000	1,600.00	1,656.00	56.00 ST		
	11/1/10	18,000	50.978	917.60	931.50	13.90 ST		
Total								
		50,000		2,517.60	2,587.50	69.90 ST	15.00	0.57
Share Price: \$51.750; Next Dividend Payable 03/11								
SEMPRA ENERGY (SRE)	8/29/08	28,000	58.300	1,632.40	1,469.44	(162.96) LT		
	3/3/09	6,000	38.780	232.68	314.88	82.20 LT		
	5/4/10	6,000	49.412	296.47	314.88	18.41 ST		
	7/23/10	12,000	50.140	601.68	629.76	28.08 ST		
Total								
		52,000		2,763.23	2,728.96	(80.76) LT	81.12	2.97
Share Price: \$52.480; Next Dividend Payable 01/15/11								
SHIRE PLC ADR (SHPGY)	9/24/10	65,000	69.918	4,544.69	4,704.70	160.01 ST	22.43	0.47
Share Price: \$72.380								
STAPLES INC (SPLS)	7/23/10	54,000	19.840	1,071.36	1,229.58	158.22 ST	19.44	1.58
Share Price: \$22.770; Next Dividend Payable 01/13/11								
TARGET CORPORATION (TGT)	7/23/10	54,000	51.270	2,768.58	3,247.02	478.44 ST	54.00	1.66
Share Price: \$60.130; Next Dividend Payable 03/11								
TD AMERITRADE HOLDING CORP (AMTD)	9/24/10	194,000	16.449	3,191.11	3,684.06	492.95 ST	38.80	1.05
Share Price: \$18.990; Next Dividend Payable 03/11								
TEXAS INSTRUMENTS (TXN)	10/7/10	29,000	28.054	813.56	942.50	128.94 ST		
	10/14/10	22,000	28.453	625.96	715.00	89.04 ST		
	10/15/10	33,000	28.499	940.47	1,072.50	132.03 ST		
Total								
		84,000		2,379.99	2,730.00	350.01 ST	43.68	1.60
Share Price: \$32.500; Next Dividend Payable 02/11								
THERMO FISHER SCIENTIFIC INC (TMO)	7/23/10	28,000	50.750	1,421.00	1,550.08	129.08 ST		
	9/24/10	2,000	48.060	96.12	110.72	14.60 ST		

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Holdings

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STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Share Price: \$78.720; Next Dividend Payable 03/11								
UNITEDHEALTH GP INC (UNH)	7/23/10	40,000	30.830	1,233.20	1,444.40	211.20 ST		
	9/24/10	6,000	35.800	214.80	216.66	1.86 ST		
Total		46,000		1,448.00	1,661.06	213.06 ST	23.00	1.38
Share Price: \$36.110; Next Dividend Payable 03/11								
VARIAN MEDICAL SYS INC (VAR)	9/28/10	25,000	59.812	1,495.30	1,732.00	236.70 ST		
	10/26/10	16,000	61.585	985.36	1,108.48	123.12 ST		
Total		41,000		2,480.66	2,840.48	359.82 ST	—	—
Share Price: \$69.280								
VERIZON COMMUNICATIONS (VZ)	7/23/10	72,000	27.820	2,003.04	2,576.16	573.12 ST		
	9/24/10	1,000	32.550	32.55	35.78	3.23 ST		
Total		73,000		2,035.59	2,611.94	576.35 ST	142.35	5.44
Share Price: \$35.780; Next Dividend Payable 02/11								
VISA INC CL A (V)	9/24/10	68,000	72.208	4,910.14	4,785.84	(124.30) ST	40.80	0.85
Share Price: \$70.380; Next Dividend Payable 03/11								
VMWARE INC CLASS A (VMW)	12/8/10	7,000	86.239	603.67	622.37	18.70 ST	—	—
Share Price: \$88.910								
VODAFONE GP PLC ADS NEW (VOD)	11/1/10	42,000	27.534	1,156.44	1,110.48	(45.96) ST	54.77	4.93
Share Price: \$26.440; Next Dividend Payable 02/04/11								
VORNADO REALTY TR S B I (VNO)	7/23/10	22,000	78.880	1,735.36	1,833.26	97.90 ST	57.20	3.12
Share Price: \$83.330; Next Dividend Payable 02/11								
WAL MART STORES INC (WMT)	8/29/08	82,000	59.490	4,878.18	4,422.26	(455.92) LT		
	9/2/08	1,000	60.070	60.07	53.93	(6.14) LT		
	9/24/10	8,000	54.310	434.48	431.44	(3.04) ST		
Total		91,000		5,372.73	4,907.63	(462.06) LT	110.11	2.24
Share Price: \$53.930; Next Dividend Payable 01/03/11								
WALT DISNEY CO HLDG CO (DIS)	3/5/10	31,000	33.060	1,024.86	1,162.81	137.95 ST		
	9/24/10	2,000	33.670	67.34	75.02	7.68 ST		

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Holdings

INTERESTED PARTY COPY

STOCKS

COMMON STOCKS (CONTINUED)

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
Total								
Share Price: \$37.510, Next Dividend Payable 01/18/11		33.000		1,092.20	1,237.83	145.63 ST	13.20	1.06
WALTER ENERGY INC COM (WLT)								
10/11/10		17 000	85 845	1,459.37	2,173.28	713.91 ST		
10/12/10		2 000	85.114	170.23	255.68	85.45 ST		
10/19/10		13.000	82 933	1,078.13	1,661.92	583.79 ST		
Total		32.000		2,707.73	4,090.88	1,383.15 ST	16.00	0.39
Share Price: \$127.840, Next Dividend Payable 03/11								
WASTE MGMT INC (DELA) (WM)								
7/1/10		45.000	31.450	1,415.23	1,659.15	243.92 ST	56.70	3.41
Share Price: \$36.870, Next Dividend Payable 03/11								
WELLS FARGO & CO NEW (WFC)								
4/15/09		17 000	18 377	312.40	526.83	214.43 LT		
5/8/09		48 000	26.229	1,258.99	1,487.52	228.53 LT		
5/13/09		37.000	25 016	925.61	1,146.63	221.02 LT		
12/16/09		17.000	25.970	441.49	526.83	85.34 LT		
3/3/10		22.000	28.221	620.86	681.78	60.92 ST		
7/14/10		19.000	27.635	525.07	588.81	63.74 ST		
7/23/10		45.000	27.310	1,228.95	1,394.55	165.60 ST		
9/24/10		5.000	25.568	127.84	154.95	27.11 ST		
Total		210.000		5,441.21	6,507.90	749.32 LT 317.37 ST	42.00	0.64
Share Price: \$30.990, Next Dividend Payable 03/11								
YUM BRANDS INC (YUM)								
9/24/10		75.000	46.607	3,495.53	3,678.75	183.22 ST	75.00	2.03
Share Price: \$49.050, Next Dividend Payable 02/11								
Summary								
		Percentage of Assets %	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Yield %	
		29.6%	\$468,691.55	\$537,824.04	\$14,018.41 LT	\$6,518.82	1.21%	
					\$55,114.08 ST	\$0.00		

STOCKS



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MUTUAL FUNDS

OTHER MUTUAL FUNDS

Consulting Group Investment Advisor Research (CG IAR) status codes (FL, AL or NL) may be shown for certain mutual funds. Please refer to "CG IAR Statuses in Investment Advisory Programs" at the end of this statement for a description of these status codes. All status codes represent the opinions of CG IAR and are not representations or guarantees of performance.

Security Description	Trade Date	Quantity	Unit Cost	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income	Dividend Yield %
EV INCOME FUND OF BOSTON A (EVIBX)								
	7/23/10	11,731.910	\$5.650	\$66,285.29	\$68,514.35	\$2,229.06 ST		
	9/24/10	289.800	5.700	1,651.86	1,692.43	40.57 ST		
Total		12,021.710		67,937.15	70,206.79	2,269.63 ST	5,808.00	8.27
<i>Share Price: \$5.840, CG IAR Status: FL; Dividend Cash, Capital Gains Cash</i>								
GOLDMAN SACHS GRW OPPORT A (GGOAX)								
	7/23/10	3,185.568	19.910	63,424.66	73,140.64	9,715.98 ST		
<i>Share Price: \$22.960, CG IAR Status: FL; Dividend Cash; Capital Gains Cash</i>								
METROPOLITAN WST TOT RET BD M (MWTRX)								
	7/23/10	42,567.649	10.440	444,406.26	441,852.20	(2,554.06) ST		
	9/24/10	514.044	10.640	5,469.43	5,335.78	(133.65) ST		
	11/19/10	4,593.618	10.660	48,967.97	47,681.75	(1,286.22) ST		
Total		47,675.311		498,843.66	494,869.73	(3,973.93) ST	21,840.00	4.41
<i>Share Price: \$10.380, CG IAR Status: FL; Dividend Cash, Capital Gains Cash</i>								
PIMCO EMERGING LOCAL BD A (PELAX)								
	7/23/10	3,188.524	10.400	33,160.68	33,957.78	797.10 ST	1,668.00	4.91
<i>Share Price: \$10.650, CG IAR Status: AL; Dividend Cash; Capital Gains Cash</i>								
PIMCO SHORT-TERM A (PSHAX)								
	7/23/10	13,193.833	9.880	130,355.07	130,091.19	(263.88) ST		
	9/24/10	399.700	9.920	3,965.02	3,941.04	(23.98) ST		
	11/19/10	524.249	9.930	5,205.79	5,169.10	(36.69) ST		
Total		14,117.782		139,525.88	139,201.33	(324.55) ST	852.00	0.61
<i>Share Price: \$9.860, Dividend Cash; Capital Gains Cash</i>								
TCW VALUE OPPTY N (TGVNX)								
	7/23/10	1,988.759	15.640	31,104.19	36,076.09	4,971.90 ST		
	9/24/10	43.918	16.220	712.35	796.67	84.32 ST		
	11/24/10	37.396	17.050	637.60	678.36	40.76 ST		
Total		2,070.073		32,454.14	37,551.12	5,096.98 ST	202.00	0.53
<i>Share Price: \$18.140, CG IAR Status: FL; Dividend Cash; Capital Gains Cash</i>								
TEMPLETON GLOBAL BD FD A (TPINX)								
	7/23/10	8,718.030	13.140	114,554.92	118,478.03	3,923.11 ST		
	11/19/10	294.730	13.610	4,011.27	4,005.38	(5.89) ST		
	12/20/10	191.165	13.430	2,567.35	2,597.93	30.58 ST		
Total		9,203.925		121,133.54	125,081.34	3,947.80 ST	5,520.00	4.41
<i>Share Price: \$13.590, CG IAR Status: FL; Dividend Cash, Capital Gains Cash</i>								
THORNBURG INTL VALUE A (TGVAX)								
	7/23/10	9,213.646	24.240	223,338.80	258,258.50	34,919.70 ST	76.00	0.02
<i>Share Price: \$28.030, CG IAR Status: FL; Dividend Cash; Capital Gains Cash</i>								

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Holdings

INTERESTED PARTY COPY

Percentage of Assets %	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income Accrued Interest	Yield %
67.8%	\$1,179,818.51	\$1,232,267.23	\$52,448.71 ST	\$35,966.00	2.92%

MUTUAL FUNDS

Transactions in mutual fund positions held directly at the Fund Company are not included in the total above and are not reflected on the Summary Page.
For more information about the pricing of Money Market Funds, please see the Disclosures section of the statement.

Percentage of Assets %	Total Cost	Market Value	Unrealized Gain/(Loss)	Estimated Annual Income Accrued Interest	Yield %
100.0%	\$1,648,510.06	\$1,816,986.74	\$14,018.41 LT \$107,562.79 ST	\$42,554.82	2.34%

TOTAL MARKET VALUE

TOTAL VALUE (includes accrued interest)

D - Periodic payments on this security consist of interest and option premium. The cost basis for this tax lot is reduced by the option premium received. The interest portion is reported on Form 1099-INT.

REALIZED GAIN/(LOSS) SUMMARY

This Gain and Loss Summary is provided for informational purposes only. It is important that you consult with a professional tax advisor regarding your individual tax situation, as Morgan Stanley Smith Barney LLC ("Morgan Stanley Smith Barney") cannot provide you with tax advice. Although Morgan Stanley Smith Barney is providing this information as an additional service, we do not guarantee that it is sufficient for tax reporting purposes, and are not liable for your reliance upon or use of this information. The Gain and Loss Summary is not a substitute 1099 form (or any other appropriate tax form), has not been supplied to the IRS and should not be filed with your taxes.

If cost basis information is not available, gain or (loss) will not be reflected on this Summary. For securities not purchased through Morgan Stanley Smith Barney, including securities purchased elsewhere and later transferred to Morgan Stanley Smith Barney, cost basis information may not be provided. To correct any information supplied by Morgan Stanley Smith Barney, please inform your Financial Advisor. To add cost basis information, you may either inform your Financial Advisor or input the data directly yourself through our client-only Web site, ClientServ. Morgan Stanley Smith Barney will adjust cost basis as appropriate in accordance with tax laws. However, Morgan Stanley Smith Barney does not adjust for all events and you should contact your tax advisor to determine the appropriate information to be used in the preparation of your tax return.

Short Term

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST		REALIZED GAIN/(LOSS)
						ORIGINAL/ ADJUSTED		
ABB LTD	ABB	28.000	08/31/2009	07/23/2010	\$554.18	\$535.85		\$18.33
ABBOTT LABORATORIES	ABT	79.000	08/05/2009	04/08/2010	\$4,135.61	\$3,478.74		\$656.87
ABBOTT LABORATORIES	ABT	20.000	03/11/2010	09/24/2010	\$1,038.18	\$1,103.99		\$(65.81)
ABBOTT LABORATORIES	ABT	45.000	08/03/2010	09/24/2010	\$2,335.91	\$2,257.82		\$78.09
ACTIVISION BLIZZARD INC	ATVI	85.000	01/15/2010	04/28/2010	\$926.34	\$927.67		\$(1.33)
ACTIVISION BLIZZARD INC	ATVI	41.000	01/15/2010	05/05/2010	\$439.07	\$447.47		\$(8.40)
ACTIVISION BLIZZARD INC	ATVI	135.000	01/26/2010	05/05/2010	\$1,445.73	\$1,364.61		\$81.12
ACTIVISION BLIZZARD INC	ATVI	49.000	02/12/2010	05/05/2010	\$524.75	\$537.45		\$(12.70)
ACTIVISION BLIZZARD INC	ATVI	41.000	02/16/2010	05/05/2010	\$439.07	\$450.93		\$(11.86)
ACTIVISION BLIZZARD INC	ATVI	86.000	07/16/2010	07/23/2010	\$1,008.76	\$957.81		\$50.95
AEROPOSTALE INC	ARO	145.000	07/21/2010	07/23/2010	\$4,427.13	\$4,268.93		\$158.20
AFFILIATED COMPUTER SVC A		9.000	03/03/2009	02/08/2010	\$167.40	\$32.10		\$135.30
AGNICO EAGLE MINES LTD	AEM	36.000	12/03/2009	01/21/2010	\$1,950.49	\$2,408.08		\$(457.59)
AGNICO EAGLE MINES LTD	AEM	23.000	12/03/2009	01/21/2010	\$1,246.15	\$1,538.49		\$(292.34)
AGRIUM INC	AGU	8.000	08/31/2009	07/23/2010	\$485.39	\$381.63		\$103.76
AIR PROD & CHEM INC	APD	6.000	04/14/2010	07/23/2010	\$428.51	\$452.88		\$(24.37)
ALEXION PHARM INC	ALXN	50.000	07/23/2010	09/24/2010	\$3,154.44	\$2,562.50		\$591.94
ALLEGHENY TECH INC	ATI	8.000	11/09/2009	05/20/2010	\$384.92	\$270.02		\$114.90
ALLEGHENY TECH INC	ATI	31.000	11/09/2009	07/23/2010	\$1,585.36	\$1,046.32		\$539.04
ALLEGHENY TECH INC	ATI	21.000	11/16/2009	07/23/2010	\$1,073.95	\$724.15		\$349.80
ALLEGHENY TECH INC	ATI	24.000	11/19/2009	07/23/2010	\$1,227.38	\$809.35		\$418.03
ALLEGHENY TECH INC	ATI	17.000	12/16/2009	07/23/2010	\$869.39	\$655.57		\$213.82
ALLEGHENY TECH INC	ATI	15.000	07/21/2010	07/23/2010	\$767.11	\$718.72		\$48.39
ALLERGAN INC	AGN	76.000	07/23/2010	09/24/2010	\$5,018.75	\$4,808.52		\$210.23
AMAZON COM INC	AMZN	4.000	09/24/2010	11/22/2010	\$666.94	\$637.12		\$29.82

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
AMERICA MOVL SA DE CV ADR L	AMX	117.000	07/23/2010	09/24/2010	\$6,220.93	\$5,911.54	\$309.39
AMERICAN ELECTRIC POWER CO	AEP	2.000	07/23/2010	09/24/2010	\$72.99	\$71.19	\$1.80
AMERICAN EXPRESS CO	AXP	102.000	10/26/2009	09/24/2010	\$4,401.32	\$3,598.73	\$802.59
AMERICAN EXPRESS CO	AXP	21.000	07/23/2010	09/24/2010	\$906.15	\$922.95	\$(16.80)
AMERICAN EXPRESS CO	AXP	61.000	07/23/2010	09/24/2010	\$2,632.16	\$2,680.95	\$(48.79)
AMERICAN EXPRESS CO	AXP	10.000	07/23/2010	11/22/2010	\$419.89	\$439.50	\$(19.61)
AMERICAN TOWER CP CLASS A	AMT	13.000	09/24/2010	11/22/2010	\$669.61	\$670.02	\$(0.41)
AMERICAN TOWER CP CLASS A	AMT	11.000	09/24/2010	11/29/2010	\$556.37	\$566.94	\$(10.57)
AMPHENOL CORP NEW CL A	APH	8.000	09/24/2010	11/22/2010	\$404.87	\$387.70	\$17.17
ANADARKO PETE	APC	2.000	03/03/2009	02/05/2010	\$122.07	\$62.86	\$59.21
ANALOG DEVICES INC	ADI	4.000	12/02/2009	07/23/2010	\$121.52	\$121.45	\$0.07
ANALOG DEVICES INC	ADI	17.000	01/12/2010	07/23/2010	\$516.45	\$517.42	\$(0.97)
ANGLO AMERICAN PLC ADR NEW	AAUKY	14.000	08/31/2009	07/23/2010	\$270.75	\$225.82	\$44.93
ANNALY CAPITAL MINGMT INC	NLY	8.000	08/19/2009	07/23/2010	\$142.00	\$135.85	\$6.15
AON CORP	AON	15.000	07/29/2009	05/19/2010	\$606.46	\$595.22	\$11.24
AON CORP	AON	25.000	07/29/2009	06/09/2010	\$953.97	\$992.03	\$(38.06)
AON CORP	AON	8.000	09/09/2009	06/09/2010	\$305.27	\$340.34	\$(35.07)
APOLLO GROUP INC A	APOL	24.000	05/06/2009	01/13/2010	\$1,432.10	\$1,409.28	\$22.82
APOLLO GROUP INC A	APOL	8.000	09/30/2009	05/14/2010	\$424.29	\$584.04	\$(159.75)
APPLE INC	AAPL	4.000	04/16/2009	03/10/2010	\$898.72	\$490.70	\$408.02
APPLE INC	AAPL	2.000	07/21/2010	11/22/2010	\$615.79	\$527.54	\$88.25
APPLE INC	AAPL	1.000	07/23/2010	11/22/2010	\$307.89	\$258.49	\$49.40
ARCELORMITTAL SALUXEMBOURG NEW	MT	97.000	10/15/2009	07/19/2010	\$2,861.65	\$3,940.90	\$(1,079.25)
ARCELORMITTAL SALUXEMBOURG NEW	MT	4.000	02/11/2010	07/19/2010	\$118.01	\$150.18	\$(32.17)
ARCELORMITTAL SALUXEMBOURG NEW	MT	92.000	02/11/2010	07/23/2010	\$2,982.58	\$3,454.04	\$(471.46)
ARCHER DANIELS MIDLAND	ADM	77.000	07/23/2010	09/24/2010	\$2,538.47	\$2,115.96	\$422.51
ARCHER DANIELS MIDLAND	ADM	14.000	08/06/2010	09/24/2010	\$461.54	\$428.80	\$32.74
ARCHER DANIELS MIDLAND	ADM	19.000	08/10/2010	09/24/2010	\$626.38	\$581.46	\$44.92
ARCHER DANIELS MIDLAND	ADM	75.000	08/16/2010	09/24/2010	\$2,472.54	\$2,240.18	\$232.36
ARROW ELECTRONICS	ARW	151.000	05/10/2010	07/23/2010	\$3,529.19	\$4,378.67	\$(849.48)
ASML HOLDING N.V. NEW	ASML	25.000	07/23/2010	08/12/2010	\$709.19	\$789.41	\$(80.22)
ASML HOLDING N.V. NEW	ASML	142.000	07/23/2010	09/24/2010	\$4,169.17	\$4,483.87	\$(314.70)
ASTRAZENECA PLC ADS	AZN	16.000	08/31/2009	07/23/2010	\$772.80	\$752.80	\$20.00
ATLAS COPCO AB SP ADR B SP ADR	ATLCY	20.000	08/31/2009	07/23/2010	\$303.59	\$226.00	\$77.59
AUTOLIV INC	ALV	90.000	04/09/2010	07/23/2010	\$4,921.11	\$4,735.95	\$185.16
AVERY DENNISON CORPORATION	AVY	124.000	10/20/2009	02/22/2010	\$3,961.27	\$4,750.09	\$(788.82)
AVERY DENNISON CORPORATION	AVY	116.000	06/15/2010	07/23/2010	\$4,270.89	\$4,071.75	\$199.14
AVON PRODUCTS INC	AVP	49.000	10/22/2009	01/06/2010	\$1,576.07	\$1,739.04	\$(162.97)
AVON PRODUCTS INC	AVP	21.000	10/22/2009	01/07/2010	\$656.89	\$745.30	\$(88.41)
AVON PRODUCTS INC	AVP	25.000	10/22/2009	01/08/2010	\$780.30	\$887.27	\$(106.97)
AVON PRODUCTS INC	AVP	22.000	10/22/2009	01/08/2010	\$686.67	\$780.79	\$(94.12)
AXA ADS	AXAHY	34.000	08/31/2009	07/23/2010	\$570.17	\$779.48	\$(209.31)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
BAIDU INC ADS	BIDU	2.000	07/23/2010	12/16/2010	\$196.87	\$152.78	\$44.09
BAIDU INC ADS	BIDU	6.000	09/24/2010	11/22/2010	\$640.12	\$582.67	\$57.45
BANCO SANTANDER S.A.	STD	617.000	06/11/2009	05/10/2010	\$7,366.24	\$7,058.29	\$307.95
BANK OF NEW YORK MELLON CORP	BK	24.000	10/07/2009	07/23/2010	\$610.55	\$683.41	\$(72.86)
BANK OF NEW YORK MELLON CORP	BK	25.000	02/03/2010	07/23/2010	\$635.99	\$719.31	\$(83.32)
BANK OF NEW YORK MELLON CORP	BK	21.000	03/31/2010	07/23/2010	\$534.24	\$647.59	\$(113.35)
BARCLAYS PLC ADR	BCS	126.000	08/28/2009	07/23/2010	\$2,346.19	\$3,103.64	\$(757.45)
BASF SE SP ADR	BASFY	59.000	03/11/2010	07/23/2010	\$3,517.52	\$3,576.17	\$(58.65)
BAXTER INTL INC	BAX	50.000	07/31/2009	04/22/2010	\$2,480.73	\$2,821.94	\$(341.21)
BAXTER INTL INC	BAX	38.000	07/31/2009	04/23/2010	\$1,914.24	\$2,144.67	\$(230.43)
BAXTER INTL INC	BAX	11.000	09/02/2009	04/23/2010	\$554.12	\$616.85	\$(62.73)
BAYERISCHE MOTOREN WERKE AG	BAMXY	140.000	07/16/2010	07/23/2010	\$2,500.35	\$2,582.37	\$(82.02)
BECTON DICKINSON & CO	BDX	11.000	12/22/2009	07/23/2010	\$731.93	\$856.72	\$(124.79)
BECTON DICKINSON & CO	BDX	13.000	01/14/2010	07/23/2010	\$865.00	\$997.64	\$(132.64)
BED BATH & BEYOND INC	BBBY	105.000	01/13/2010	07/23/2010	\$4,015.55	\$4,418.83	\$(403.28)
BEST BUY CO	BBY	17.000	07/23/2010	09/09/2010	\$569.25	\$599.76	\$(30.51)
BEST BUY CO	BBY	1.000	07/23/2010	09/24/2010	\$39.85	\$35.28	\$4.57
BEST BUY CO	BBY	7.000	07/23/2010	11/22/2010	\$309.46	\$246.96	\$62.50
BHP BILLITON LTD	BHP	3.000	07/23/2010	09/24/2010	\$226.79	\$212.52	\$14.27
BNP PARIBAS SP ADR REPSTG	BNPQY	194.000	05/13/2010	07/23/2010	\$6,295.19	\$6,411.47	\$(116.28)
BOC HONG KONG LTD SPONS ADR	BHKLY	10.000	08/31/2009	07/23/2010	\$500.19	\$405.00	\$95.19
BOC HONG KONG LTD SPONS ADR	BHKLY	84.000	09/16/2009	07/23/2010	\$4,201.61	\$3,797.88	\$403.73
BOEING CO	BA	4.000	07/23/2010	09/24/2010	\$258.51	\$270.32	\$(11.81)
BORG WARNER INC	BWA	14.000	03/02/2010	05/20/2010	\$484.47	\$542.59	\$(58.12)
BORG WARNER INC	BWA	7.000	03/02/2010	05/25/2010	\$241.57	\$271.30	\$(29.73)
BORG WARNER INC	BWA	49.000	03/02/2010	07/23/2010	\$2,106.47	\$1,899.08	\$207.39
BORG WARNER INC	BWA	19.000	04/01/2010	07/23/2010	\$816.80	\$740.80	\$76.00
BRISTOL MYERS SQUIBB CO	BMV	161.000	03/11/2010	07/23/2010	\$3,918.67	\$4,143.54	\$(224.87)
BRISTOL MYERS SQUIBB CO	BMV	25.000	06/10/2010	07/23/2010	\$608.49	\$611.80	\$(3.31)
BRISTOL MYERS SQUIBB CO	BMV	13.000	07/15/2010	07/23/2010	\$316.41	\$327.25	\$(10.84)
BROADCOM CORP CL A	BRCM	154.000	07/23/2010	09/24/2010	\$5,168.38	\$5,751.28	\$(582.90)
BROADRIDGE FIN SOLU'LIC	BR	7.000	09/23/2009	07/23/2010	\$144.62	\$143.89	\$0.73
BROWN FORMAN CORP CL B	BF8	81.000	01/04/2010	07/23/2010	\$5,037.30	\$4,369.88	\$667.42
CANON INC ADR NEW	CAJ	65.000	05/10/2010	07/23/2010	\$2,592.87	\$2,952.61	\$(359.74)
CAPITAL ONE FINANCIAL CORP	COF	114.000	12/04/2009	07/23/2010	\$4,598.79	\$4,251.32	\$347.47
CARNIVAL CP NEW PAIRED COM	CCL	42.000	01/06/2010	07/23/2010	\$1,421.74	\$1,357.74	\$64.00
CARNIVAL CP NEW PAIRED COM	CCL	23.000	01/07/2010	07/23/2010	\$778.57	\$737.90	\$40.67
CARNIVAL CP NEW PAIRED COM	CCL	21.000	01/08/2010	07/23/2010	\$710.87	\$692.16	\$18.71
CARNIVAL CP NEW PAIRED COM	CCL	9.000	01/13/2010	07/23/2010	\$304.66	\$303.80	\$0.86
CARNIVAL CP NEW PAIRED COM	CCL	3.000	01/13/2010	09/24/2010	\$114.14	\$101.27	\$12.87
CATERPILLAR INC	CAT	26.000	07/23/2010	09/24/2010	\$2,045.98	\$1,786.20	\$259.78
CATERPILLAR INC	CAT	56.000	07/23/2010	09/24/2010	\$4,406.73	\$3,846.64	\$560.09

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
CATERPILLAR INC	CAT	5,000	07/23/2010	11/22/2010	\$415.04	\$343.45	\$71.59
CB RICHARD ELLIS GROUP INC CLA	CBG	46,000	07/23/2010	08/02/2010	\$802.63	\$679.29	\$123.34
CB RICHARD ELLIS GROUP INC CLA	CBG	63,000	07/23/2010	09/13/2010	\$1,157.92	\$930.33	\$227.59
CB RICHARD ELLIS GROUP INC CLA	CBG	178,000	07/23/2010	09/24/2010	\$3,328.70	\$2,628.54	\$700.16
CDN PACIFIC RY LTD NEW	CP	44,000	08/24/2009	01/15/2010	\$2,329.89	\$2,123.76	\$206.13
CDN PACIFIC RY LTD NEW	CP	23,000	08/24/2009	01/20/2010	\$1,148.39	\$1,110.15	\$38.24
CDN PACIFIC RY LTD NEW	CP	13,000	08/24/2009	02/01/2010	\$623.51	\$627.48	\$(3.97)
CDN PACIFIC RY LTD NEW	CP	8,000	08/27/2009	02/01/2010	\$383.70	\$390.52	\$(6.82)
CDN PACIFIC RY LTD NEW	CP	7,000	09/02/2009	02/01/2010	\$335.74	\$315.29	\$20.45
CDN PACIFIC RY LTD NEW	CP	27,000	09/02/2009	02/04/2010	\$1,279.11	\$1,216.11	\$63.00
CENT EUR MEDIA ENTERPR LTD NEW	CETV	84,000	08/31/2009	07/23/2010	\$1,806.30	\$2,396.07	\$(589.77)
CENTRAL EUROPEAN DIST CORP	CEDC	58,000	08/28/2009	07/23/2010	\$1,550.08	\$1,393.17	\$156.91
CH ROBINSON WORLDWIDE INC NEW	CHRW	5,000	09/24/2010	11/22/2010	\$361.29	\$343.36	\$17.93
CHEVRON CORP	CVX	13,000	10/28/2009	07/23/2010	\$945.21	\$997.92	\$(52.71)
CHEVRON CORP	CVX	9,000	01/06/2010	07/23/2010	\$654.38	\$714.32	\$(59.94)
CHICOS FAS INC	CHS	46,000	08/27/2009	06/29/2010	\$458.73	\$601.45	\$(142.72)
CHICOS FAS INC	CHS	35,000	08/27/2009	07/06/2010	\$351.45	\$457.63	\$(106.18)
CHICOS FAS INC	CHS	112,000	08/27/2009	07/20/2010	\$1,071.51	\$1,464.40	\$(392.89)
CHICOS FAS INC	CHS	15,000	11/18/2009	07/20/2010	\$143.51	\$228.97	\$(85.46)
CHICOS FAS INC	CHS	9,000	02/25/2010	07/20/2010	\$86.10	\$122.29	\$(36.19)
CHIMERA INVESTMENT CORP	CIM	63,000	04/07/2010	07/23/2010	\$238.76	\$247.27	\$(8.51)
CHUBB CORP	CB	20,000	08/05/2009	07/23/2010	\$1,057.02	\$951.39	\$105.63
CIMAREX ENERGY CO	XEC	23,000	06/18/2010	07/23/2010	\$1,723.36	\$1,829.82	\$(106.46)
CIMAREX ENERGY CO	XEC	32,000	06/18/2010	09/24/2010	\$2,179.72	\$2,545.83	\$(366.11)
CIMAREX ENERGY CO	XEC	14,000	08/02/2010	09/24/2010	\$953.63	\$984.57	\$(30.94)
CISCO SYS INC	CSCO	19,000	05/13/2010	08/13/2010	\$405.25	\$485.24	\$(79.99)
CISCO SYS INC	CSCO	56,000	07/23/2010	08/13/2010	\$1,194.42	\$1,294.72	\$(100.30)
CISCO SYS INC	CSCO	53,000	07/23/2010	11/11/2010	\$1,084.37	\$1,225.36	\$(140.99)
CISCO SYS INC	CSCO	242,000	09/24/2010	11/11/2010	\$4,951.25	\$5,355.46	\$(404.21)
CITIGROUP INC	C	219,000	07/29/2010	09/24/2010	\$847.52	\$897.88	\$(50.36)
CITIGROUP INC	C	320,000	08/11/2010	09/24/2010	\$1,238.38	\$1,269.92	\$(31.54)
CITIGROUP INC	C	287,000	09/13/2010	09/24/2010	\$1,110.67	\$1,150.87	\$(40.20)
CITIGROUP INC	C	228,000	09/21/2010	09/24/2010	\$882.34	\$917.65	\$(35.31)
CITRIX SYSTEMS INC	CTXS	6,000	09/24/2010	11/22/2010	\$401.75	\$424.74	\$(22.99)
CLEAN HARBORS	CLH	41,000	05/03/2010	07/23/2010	\$2,610.42	\$2,797.62	\$(187.20)
CLEAN HARBORS	CLH	16,000	05/12/2010	07/23/2010	\$1,018.70	\$980.93	\$37.77
CLEAN HARBORS	CLH	4,000	05/24/2010	07/23/2010	\$254.68	\$249.63	\$5.05
CLEAN HARBORS	CLH	8,000	06/09/2010	07/23/2010	\$509.35	\$524.14	\$(14.79)
CLIFFS NATURAL RESOURCES INC	CLF	15,000	07/27/2010	09/14/2010	\$964.87	\$933.32	\$31.55
CLIFFS NATURAL RESOURCES INC	CLF	5,000	10/22/2010	11/22/2010	\$344.89	\$321.96	\$22.93
CLIFFS NATURAL RESOURCES INC	CLF	6,000	10/26/2010	11/22/2010	\$413.87	\$385.46	\$28.41
-CLOROX CO DE	CLX	24,000	11/09/2009	07/23/2010	\$1,561.41	\$1,457.20	\$104.21

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
CLOROX CO DE	CLX	9.000	11/18/2009	07/23/2010	\$585.53	\$540.94	\$44.59
CNOOC LTD ADS	CEO	21.000	03/11/2010	07/23/2010	\$3,495.81	\$3,492.65	\$3.16
COACH INC	COH	77.000	07/23/2010	09/24/2010	\$3,266.08	\$2,843.61	\$422.47
COACH INC	COH	11.000	07/23/2010	09/24/2010	\$466.58	\$410.26	\$56.32
COGNIZANT TECH SOLUTIONS CL A	CTSH	22.000	09/24/2010	10/21/2010	\$1,480.30	\$1,417.39	\$62.91
COGNIZANT TECH SOLUTIONS CL A	CTSH	16.000	09/24/2010	11/22/2010	\$1,040.30	\$1,030.83	\$9.47
COMPASS MINERALS INTER INC	CMP	4.000	03/16/2010	07/23/2010	\$308.95	\$327.03	\$(18.08)
CONCHO RES INC	CXO	43.000	07/23/2010	09/24/2010	\$2,742.38	\$2,576.56	\$165.82
CONOCOPHILLIPS	COP	91.000	06/09/2009	02/22/2010	\$4,467.08	\$4,124.66	\$342.42
CONOCOPHILLIPS	COP	20.000	07/23/2010	09/24/2010	\$1,117.61	\$1,064.36	\$53.25
CONOCOPHILLIPS	COP	99.000	07/23/2010	09/24/2010	\$5,532.18	\$5,268.62	\$263.56
CONOCOPHILLIPS	COP	9.000	07/23/2010	11/22/2010	\$546.20	\$478.96	\$67.24
CONTINENTAL ALNS INC CL B	CAL	124.000	03/11/2010	07/23/2010	\$3,005.82	\$2,788.62	\$217.20
CONTINENTAL ALNS INC CL B	CAL	57.000	03/15/2010	07/23/2010	\$1,381.71	\$1,317.98	\$63.73
CONTINENTAL ALNS INC CL B	CAL	7.000	03/16/2010	07/23/2010	\$169.68	\$163.93	\$5.75
CONTINENTAL ALNS INC CL B	CAL	39.000	03/23/2010	07/23/2010	\$945.38	\$853.40	\$91.98
CONTINENTAL ALNS INC CL B	CAL	31.000	04/12/2010	07/23/2010	\$751.45	\$699.70	\$51.75
CONTINENTAL ALNS INC CL B	CAL	28.000	07/02/2010	07/23/2010	\$678.73	\$606.33	\$72.40
CONTINENTAL ALNS INC CL B	CAL	31.000	07/08/2010	07/23/2010	\$751.45	\$670.49	\$80.96
CONTINENTAL ALNS INC CL B	CAL	26.000	07/14/2010	07/23/2010	\$630.25	\$628.06	\$2.19
CONTINENTAL ALNS INC CL B	CAL	10.000	07/21/2010	07/23/2010	\$242.40	\$239.82	\$2.58
COOPER INDUSTRIES PLC CL A	CBE	58.000	03/01/2010	07/23/2010	\$2,678.97	\$2,679.75	\$(0.78)
COOPER INDUSTRIES PLC CL A	CBE	28.000	03/02/2010	07/23/2010	\$1,293.30	\$1,312.29	\$(18.99)
COPA HOLDINGS S.A. CL A A	CPA	47.000	04/06/2010	05/10/2010	\$2,502.65	\$2,837.16	\$(334.51)
CORNING INC	GLW	151.000	07/16/2009	05/07/2010	\$2,645.90	\$2,450.97	\$194.93
CORNING INC	GLW	18.000	07/20/2009	05/07/2010	\$315.41	\$303.39	\$12.02
CORNING INC	GLW	7.000	07/20/2009	05/10/2010	\$128.41	\$117.98	\$10.43
CORNING INC	GLW	49.000	07/21/2009	05/10/2010	\$898.89	\$816.86	\$82.03
CORNING INC	GLW	51.000	09/02/2009	05/10/2010	\$935.58	\$763.27	\$172.31
CORRECTIONS CORP OF AMER NEW	CXW	4.000	09/21/2009	02/09/2010	\$71.82	\$90.46	\$(18.64)
CORRECTIONS CORP OF AMER NEW	CXW	36.000	11/05/2009	02/09/2010	\$646.42	\$904.18	\$(257.76)
COSTCO WHOLESALE CORP NEW	COST	7.000	09/24/2010	11/22/2010	\$467.10	\$444.40	\$22.70
CREE RESEARCH INC	CREE	23.000	02/25/2010	07/23/2010	\$1,636.88	\$1,494.49	\$142.39
CREE RESEARCH INC	CREE	37.000	02/25/2010	09/10/2010	\$1,800.24	\$2,404.19	\$(603.95)
CROWN HLDGS INC (HOLDING CO)	CKK	105.000	06/28/2010	07/23/2010	\$2,922.36	\$2,633.61	\$288.75
CROWN HLDGS INC (HOLDING CO)	CKK	16.000	07/13/2010	07/23/2010	\$445.31	\$415.72	\$29.59
CTRP.COM INTL LTD	CTRP	17.000	09/28/2010	12/02/2010	\$734.97	\$811.36	\$(76.39)
CTRP.COM INTL LTD	CTRP	12.000	09/28/2010	12/08/2010	\$524.19	\$572.73	\$(48.54)
CTRP.COM INTL LTD	CTRP	3.000	09/28/2010	12/15/2010	\$122.94	\$143.18	\$(20.24)
CTRP.COM INTL LTD	CTRP	13.000	09/29/2010	12/15/2010	\$532.74	\$623.61	\$(90.87)
CTRP.COM INTL LTD	CTRP	20.000	10/04/2010	12/15/2010	\$819.60	\$934.30	\$(114.70)
CUMMINS INC	CMI	74.000	07/23/2010	09/24/2010	\$6,769.83	\$5,695.04	\$1,074.79

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
DANAHER CORP	DHR	19,000	09/24/2010	11/22/2010	\$821.73	\$784.09	\$37.64
DAVITA INC	DVA	45,000	07/23/2010	08/03/2010	\$2,741.77	\$2,567.70	\$174.07
DEERE & CO	DE	7,000	09/24/2010	11/22/2010	\$535.70	\$507.35	\$28.35
DELHAIZE GROUP	DEG	41,000	07/16/2010	07/23/2010	\$3,099.95	\$3,254.93	\$(154.98)
DELL INC	DELL	17,000	06/03/2009	02/05/2010	\$224.39	\$195.45	\$28.94
DELTA AIR LINES INC NEW	DAL	199,000	07/23/2010	09/24/2010	\$2,283.33	\$2,260.26	\$23.07
DESARROLLADORA HOMEX SA DE	HXM	95,000	02/18/2010	07/23/2010	\$2,664.23	\$2,941.64	\$(277.41)
DICKS SPORTING GOODS INC	DKS	79,000	09/24/2010	11/04/2010	\$2,328.51	\$2,225.23	\$103.28
DIGITAL REALTY TRUST INC	DLR	9,000	07/23/2010	09/24/2010	\$539.62	\$543.87	\$(4.25)
DOLBY CL A COM STK	DLB	40,000	06/03/2010	07/23/2010	\$2,705.55	\$2,712.07	\$(6.52)
DOLLAR TREE INC	DLTR	37,000	07/23/2010	09/24/2010	\$1,770.71	\$1,594.70	\$176.01
DOLLAR TREE INC	DLTR	8,000	09/09/2010	09/24/2010	\$382.86	\$371.01	\$11.85
DOW CHEMICAL CO	DOW	14,000	08/06/2009	05/14/2010	\$384.06	\$322.49	\$61.57
DOW CHEMICAL CO	DOW	43,000	08/06/2009	06/08/2010	\$1,059.23	\$990.51	\$68.72
DOW CHEMICAL CO	DOW	17,000	08/06/2009	06/25/2010	\$428.94	\$391.60	\$37.34
DOW CHEMICAL CO	DOW	195,000	08/06/2009	07/23/2010	\$5,175.38	\$4,491.84	\$683.54
DOW CHEMICAL CO	DOW	13,000	09/02/2009	07/23/2010	\$345.03	\$262.47	\$82.56
DR REDDY'S LABORATORIES LTD	RDY	19,000	07/02/2009	06/10/2010	\$608.31	\$319.91	\$288.40
DR REDDY'S LABORATORIES LTD	RDY	29,000	07/02/2009	06/11/2010	\$909.13	\$488.29	\$420.84
DR REDDY'S LABORATORIES LTD	RDY	44,000	01/06/2010	07/23/2010	\$1,259.70	\$1,149.48	\$110.22
DR REDDY'S LABORATORIES LTD	RDY	17,000	01/07/2010	07/23/2010	\$486.70	\$442.93	\$43.77
DREAMWORKS ANIMATION SKG INC	DWA	34,000	04/20/2010	05/27/2010	\$991.50	\$1,453.21	\$(461.71)
DREAMWORKS ANIMATION SKG INC	DWA	35,000	04/20/2010	07/23/2010	\$1,073.78	\$1,495.95	\$(422.17)
DRESSER-RAND GROUP INC	DRC	69,000	09/24/2010	10/29/2010	\$2,330.64	\$2,592.69	\$(262.05)
E V INCOME FUND OF BOSTON A	EVIBX	455,402	07/23/2010	11/22/2010	\$2,650.44	\$2,573.02	\$77.42
E.ON AG	EONGY	6,000	08/31/2009	07/23/2010	\$171.60	\$254.10	\$(82.50)
EASTMAN CHEMICAL COMPANY	EMN	11,000	08/10/2009	03/01/2010	\$654.47	\$577.07	\$77.40
EASTMAN CHEMICAL COMPANY	EMN	11,000	08/10/2009	03/02/2010	\$662.00	\$577.07	\$84.93
EASTMAN CHEMICAL COMPANY	EMN	11,000	08/10/2009	03/10/2010	\$675.78	\$577.07	\$98.71
EASTMAN CHEMICAL COMPANY	EMN	7,000	08/10/2009	03/12/2010	\$432.49	\$367.23	\$65.26
EASTMAN CHEMICAL COMPANY	EMN	5,000	08/10/2009	05/14/2010	\$312.48	\$262.31	\$50.17
EASTMAN CHEMICAL COMPANY	EMN	3,000	08/10/2009	06/08/2010	\$172.75	\$157.38	\$15.37
EASTMAN CHEMICAL COMPANY	EMN	12,000	08/14/2009	06/08/2010	\$690.98	\$647.48	\$43.50
EASTMAN CHEMICAL COMPANY	EMN	12,000	08/14/2009	06/15/2010	\$730.19	\$647.48	\$82.71
EASTMAN CHEMICAL COMPANY	EMN	7,000	08/14/2009	06/21/2010	\$442.45	\$377.70	\$64.75
EASTMAN CHEMICAL COMPANY	EMN	2,000	09/02/2009	06/21/2010	\$126.41	\$101.39	\$25.02
EASTMAN CHEMICAL COMPANY	EMN	30,000	09/02/2009	06/28/2010	\$1,715.62	\$1,520.78	\$194.84
EATON CORPORATION	ETN	60,000	03/10/2010	07/23/2010	\$4,598.34	\$4,342.40	\$255.94
EBAY INC	EBAY	101,000	03/19/2010	07/23/2010	\$2,103.97	\$2,787.42	\$(683.45)
EBAY INC	EBAY	60,000	04/14/2010	07/23/2010	\$1,249.89	\$1,616.23	\$(366.34)
ECOLAB INC	ECL	7,000	09/24/2010	11/22/2010	\$340.12	\$355.66	\$(15.54)
EMC CORP MASS	EMC	103,000	09/24/2010	09/28/2010	\$2,191.34	\$2,222.74	\$(31.40)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
ENBRIDGE INC	ENB	91.000	07/23/2010	07/30/2010	\$4,436.10	\$4,539.99	\$(103.89)
ENDURANCE SPCLTY HLDGS LTD	ENH	7.000	08/20/2009	07/23/2010	\$275.93	\$237.40	\$38.53
EQUINIX INC NEW	EQIX	40.000	09/24/2010	10/06/2010	\$2,798.93	\$4,122.32	\$(1,323.39)
ERICSSON LM TEL ADR CL B NEW	ERIC	47.000	07/23/2010	08/23/2010	\$481.50	\$520.25	\$(38.75)
EXPRESS SCRIPTS INC COMMON	ESRX	16.000	09/24/2010	11/22/2010	\$849.58	\$789.09	\$60.49
FACTSET RESEARCH SYSTEMS INC	FDS	46.000	07/23/2010	09/24/2010	\$3,716.36	\$3,395.26	\$321.10
FASTENAL CO	FAST	54.000	07/23/2010	09/24/2010	\$2,887.44	\$2,642.76	\$244.68
FHLMC 2 1/8 9-21-12		137,000.000	09/18/2009	06/28/2010	\$140,796.27	\$138,372.06	\$2,424.21
FHLMC 2 1/8 9-21-12		1,000.000	11/09/2009	06/28/2010	\$1,027.71	\$1,014.97	\$12.74
FHLMC 2 7/8 2-09-15		68,000.000	06/28/2010	07/23/2010	\$71,187.91	\$70,713.88	\$474.03
FIBRIA CELULOSE SA-SPON ADR	FBR	115.000	01/06/2010	03/02/2010	\$2,223.58	\$2,747.11	\$(523.53)
FIDELITY NATL INFORMATION SE	FIS	150.000	07/23/2010	09/24/2010	\$4,123.98	\$4,208.87	\$(84.89)
FIDELITY NATL INFORMATION SE	FIS	32.000	08/10/2010	09/24/2010	\$879.78	\$885.23	\$(5.45)
FIRST SOLAR, INC.	FSLR	11.000	08/12/2010	09/24/2010	\$1,605.97	\$1,367.79	\$238.18
FIRST SOLAR, INC.	FSLR	5.000	08/13/2010	09/24/2010	\$729.99	\$629.48	\$100.51
FLOWERVE CORP	FLS	30.000	09/24/2010	10/28/2010	\$3,041.53	\$3,213.00	\$(171.47)
FLUOR CORP NEW	FLR	7.000	09/24/2010	11/22/2010	\$399.27	\$344.46	\$54.81
FMC TECHNOLOGIES INC	FTI	4.000	09/24/2010	11/22/2010	\$324.63	\$268.29	\$56.34
FMC TECHNOLOGIES INC	FTI	5.000	11/02/2010	11/22/2010	\$405.79	\$367.29	\$38.50
FNMA 1 1/2 6-26-13		139,000.000	06/28/2010	07/23/2010	\$140,779.62	\$140,438.65	\$340.97
FNMA 2 5/8 11-20-14		70,000.000	11/09/2009	06/28/2010	\$72,226.70	\$70,040.60	\$2,186.10
FNMA 5 1/2 3-15-11		21,000.000	09/18/2009	07/23/2010	\$21,680.36	\$22,448.31	\$(767.95)
FOCUS MEDIA HLDG LTD SPONS ADR	FMCN	200.000	06/11/2010	07/23/2010	\$3,512.64	\$3,260.32	\$252.32
FOMENTO ECONOMICO MEXICANO	FMX	60.000	03/03/2009	01/14/2010	\$2,640.11	\$1,267.10	\$1,373.01
FORD MOTOR CO NEW	F	103.000	04/26/2010	05/07/2010	\$1,206.25	\$1,489.39	\$(283.14)
FRANCE TELECOM	FTE	168.000	03/03/2009	01/14/2010	\$4,231.57	\$3,663.93	\$567.64
FRANKLIN RESOURCES INC	BEN	37.000	08/21/2009	07/23/2010	\$3,505.32	\$3,482.63	\$22.69
FREEMPORT MCMORAN CP&GLD	FCX	8.000	08/21/2009	07/23/2010	\$563.51	\$507.41	\$56.10
FREEMPORT MCMORAN CP&GLD	FCX	50.000	11/09/2009	01/19/2010	\$4,204.65	\$4,147.03	\$57.62
FREEMPORT MCMORAN CP&GLD	FCX	4.000	12/29/2009	01/19/2010	\$336.37	\$330.87	\$5.50
FUJIFILM HLDGS CORP ADR	FUJUY	21.000	08/31/2009	07/23/2010	\$635.24	\$622.65	\$12.59
FUJIFILM HLDGS CORP ADR	FUJUY	115.000	12/15/2009	07/23/2010	\$3,478.69	\$3,363.42	\$115.27
FUJIFILM HLDGS CORP ADR	FUJUY	87.000	04/28/2010	07/23/2010	\$2,631.70	\$2,983.44	\$(351.74)
F5 NETWORKS INC	FFIV	44.000	07/23/2010	09/24/2010	\$4,625.20	\$3,759.36	\$865.84
GANNETT COMPANY INC DE	GCI	41.000	10/01/2009	04/28/2010	\$714.57	\$495.18	\$219.39
GANNETT COMPANY INC DE	GCI	108.000	10/01/2009	04/29/2010	\$1,888.99	\$1,304.38	\$584.61

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
GANNETT COMPANY INC DE	GCI	65.000	10/01/2009	05/10/2010	\$1,024.50	\$785.05	\$239.45
GANNETT COMPANY INC DE	GCI	45.000	10/06/2009	05/10/2010	\$709.27	\$578.70	\$130.57
GANNETT COMPANY INC DE	GCI	54.000	10/06/2009	05/10/2010	\$851.13	\$694.44	\$156.69
GENERAL MILLS INC	GIS	46.000	10/16/2009	07/23/2010	\$1,628.50	\$1,509.37	\$119.13
GENERAL MILLS INC	GIS	28.000	04/14/2010	07/23/2010	\$991.26	\$989.06	\$2.20
GENL DYNAMICS CORP	GD	5.000	07/23/2010	09/24/2010	\$318.29	\$307.10	\$11.19
GENZYME CORP	GENZ	1.000	03/24/2010	07/23/2010	\$53.69	\$56.37	\$(2.68)
GIVAUDAN SA ADR	GVDNY	107.000	09/02/2009	07/23/2010	\$1,930.24	\$1,556.85	\$373.39
GLAXOSMITHKLINE PLC ADS	GSK	22.000	08/31/2009	07/23/2010	\$799.07	\$861.30	\$(62.23)
GOLD CORP INC	GG	100.000	07/23/2010	09/24/2010	\$4,351.22	\$4,061.75	\$289.47
GOLDMAN SACHS GRP INC	GS	12.000	03/12/2009	01/22/2010	\$1,898.52	\$1,159.07	\$739.45
GOLDMAN SACHS GRP INC	GS	18.000	03/12/2009	01/25/2010	\$2,818.88	\$1,738.61	\$1,080.27
GOLDMAN SACHS GRP INC	GS	24.000	03/26/2009	01/07/2010	\$4,213.04	\$2,688.33	\$1,544.71
GOLDMAN SACHS GRP INC	GS	1.000	03/27/2009	01/07/2010	\$175.54	\$108.54	\$67.00
GOLDMAN SACHS GRW OPPORT A	GGOAX	14.052	07/23/2010	09/24/2010	\$297.77	\$279.78	\$17.99
GOLDMAN SACHS GRW OPPORT A	GGOAX	258.851	07/23/2010	11/22/2010	\$5,720.60	\$5,153.72	\$566.88
GOODYEAR TIRE & RUBBER	GT	41.000	08/21/2009	02/24/2010	\$528.77	\$735.20	\$(206.43)
GOODYEAR TIRE & RUBBER	GT	3.000	09/02/2009	02/24/2010	\$38.69	\$47.84	\$(9.15)
GOODYEAR TIRE & RUBBER	GT	41.000	09/02/2009	03/10/2010	\$554.00	\$653.87	\$(99.87)
GOODYEAR TIRE & RUBBER	GT	276.000	01/04/2010	03/10/2010	\$3,710.60	\$4,352.77	\$(642.17)
GRAFTEC INTL LTD	GTL	20.000	10/29/2009	07/23/2010	\$352.19	\$350.92	\$1.27
GREAT PLAINS ENERGY INC	GXP	15.000	11/20/2009	07/23/2010	\$1,012.33	\$1,230.93	\$(218.60)
GREENHILL & CO INC	GHL	18.000	04/15/2010	07/23/2010	\$1,214.80	\$1,564.93	\$(350.13)
GREENHILL & CO INC	GHL	41.000	08/05/2010	09/24/2010	\$1,609.71	\$1,522.22	\$87.49
GUESS INC	GES	13.000	08/13/2010	09/24/2010	\$510.40	\$488.19	\$22.21
GUESS INC	GES	35.000	11/17/2009	07/23/2010	\$1,591.77	\$1,482.51	\$109.26
H J HEINZ CO	HNZ	7.000	12/02/2009	07/23/2010	\$318.35	\$303.86	\$14.49
HAIN CELESTIAL GROUP INC	HAIN	59.000	06/04/2010	07/23/2010	\$1,209.47	\$1,331.90	\$(122.43)
HALLIBURTON CO	HAL	238.000	07/23/2010	09/24/2010	\$7,763.90	\$7,151.42	\$612.48
HARMAN INTL INDS NEW	HAR	17.000	10/19/2009	05/19/2010	\$546.65	\$621.74	\$(75.09)
HARMAN INTL INDS NEW	HAR	8.000	10/19/2009	05/20/2010	\$244.70	\$292.59	\$(47.89)
HARMAN INTL INDS NEW	HAR	13.000	10/19/2009	05/25/2010	\$406.08	\$475.45	\$(69.37)
HARMAN INTL INDS NEW	HAR	29.000	10/19/2009	06/28/2010	\$940.81	\$1,050.62	\$(119.81)
HASBRO INC	HAS	72.000	08/31/2009	07/23/2010	\$2,927.89	\$2,024.00	\$903.89
HASBRO INC	HAS	2.000	09/01/2009	07/23/2010	\$81.33	\$56.22	\$25.11
HASBRO INC	HAS	26.000	09/02/2009	07/23/2010	\$1,057.29	\$725.62	\$331.67
HASBRO INC	HAS	50.000	10/19/2009	07/23/2010	\$2,033.25	\$1,421.78	\$611.47
HASBRO INC	HAS	4.000	12/02/2009	07/23/2010	\$162.66	\$121.96	\$40.70
HASBRO INC	HAS	7.000	03/18/2010	07/23/2010	\$284.66	\$266.65	\$18.01
HDFC BANK LTD ADR	HDB	5.000	06/03/2009	01/27/2010	\$596.14	\$494.17	\$101.97
HDFC BANK LTD ADR	HDB	15.000	06/03/2009	02/09/2010	\$1,690.10	\$1,482.51	\$207.59
HDFC BANK LTD ADR	HDB	13.000	07/29/2010	09/24/2010	\$2,398.59	\$2,097.27	\$301.32

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
HDFC BANK LTD ADR	HDB	2.000	09/13/2010	09/24/2010	\$369.01	\$348.63	\$20.38
HELMERICH&PAYNE INC	HP	99.000	02/22/2010	07/23/2010	\$3,984.68	\$4,332.82	\$(348.14)
HESS CORPORATION	HES	3.000	08/29/2008	09/24/2010	\$173.96	\$317.17 D	\$143.21
HESS CORPORATION	HES	11.000	08/29/2008	11/22/2010	\$754.03	\$1,162.96 D	\$(408.93)
HOME DEPOT INC	HD	130.000	06/09/2009	01/04/2010	\$3,769.15	\$3,167.79	\$601.36
HOME DEPOT INC	HD	26.000	03/03/2010	05/19/2010	\$889.47	\$823.28	\$66.19
HOME DEPOT INC	HD	18.000	03/03/2010	07/23/2010	\$505.30	\$569.96	\$(64.66)
HOME DEPOT INC	HD	30.000	03/24/2010	07/23/2010	\$842.17	\$972.14	\$(129.97)
HOME DEPOT INC	HD	31.000	07/07/2010	07/23/2010	\$870.24	\$860.28	\$9.96
HONDA MOTOR COMPANY LTD ADR	HMC	15.000	08/31/2009	07/23/2010	\$459.48	\$470.25	\$(10.77)
HONDA MOTOR COMPANY LTD ADR	HMC	113.000	02/18/2010	07/23/2010	\$3,461.43	\$3,910.40	\$(448.97)
HONEYWELL INTERNATIONAL INC	HON	42.000	05/26/2010	07/23/2010	\$1,815.62	\$1,787.63	\$27.99
HOSPIRA INC	HSP	43.000	07/23/2010	09/24/2010	\$2,375.74	\$2,456.59	\$(80.85)
HOST HOTEL & RESORTS INC	HST	227.000	07/23/2010	09/24/2010	\$3,239.43	\$3,181.88	\$57.55
HUMAN GENOME SCIENCES INC	HGSI	87.000	08/03/2010	09/24/2010	\$2,490.76	\$2,338.66	\$152.10
HUTCHISON TELECOMMUNICATIONS	HTKY	242.000	05/12/2009	02/17/2010	\$551.36	\$393.55	\$157.81
ICICI BANK LTD	IBN	12.000	05/18/2009	01/06/2010	\$464.35	\$360.53	\$103.82
ICICI BANK LTD	IBN	6.000	05/27/2009	01/06/2010	\$232.18	\$176.21	\$55.97
ICICI BANK LTD	IBN	11.000	05/27/2009	01/07/2010	\$428.33	\$323.05	\$105.28
ICICI BANK LTD	IBN	8.000	05/27/2009	01/12/2010	\$292.25	\$234.95	\$57.30
ICICI BANK LTD	IBN	10.000	05/27/2009	01/27/2010	\$334.05	\$293.69	\$40.36
ICICI BANK LTD	IBN	7.000	06/02/2009	01/27/2010	\$233.84	\$222.20	\$11.64
ICICI BANK LTD	IBN	28.000	06/02/2009	02/08/2010	\$948.03	\$888.82	\$59.21
ICICI BANK LTD	IBN	26.000	07/23/2009	02/08/2010	\$880.31	\$865.88	\$14.43
ICICI BANK LTD	IBN	2.000	07/24/2009	02/08/2010	\$67.72	\$64.42	\$3.30
ILL TOOL WORKS INC	ITW	85.000	08/21/2009	07/23/2010	\$3,654.93	\$3,580.69	\$74.24
ILL TOOL WORKS INC	ITW	10.000	09/24/2010	11/22/2010	\$470.79	\$468.87	\$1.92
INFOSYS TECH LIMITED	INFY	17.000	04/30/2009	01/06/2010	\$953.63	\$521.06	\$432.57
INFOSYS TECH LIMITED	INFY	7.000	04/30/2009	01/07/2010	\$382.21	\$214.56	\$167.65
INTEL CORP	INTC	9.000	09/02/2009	08/23/2010	\$168.44	\$177.03	\$(8.59)
INTEL CORP	INTC	407.000	08/13/2010	09/09/2010	\$7,310.77	\$7,897.84	\$(587.07)
INTERCONTINENTAL EXCHANGE, INC	ICE	18.000	07/23/2010	09/24/2010	\$1,875.56	\$1,932.12	\$(56.56)
INTESA SANPAOLO S.P.A. ADR	ISNPY	179.000	05/20/2009	03/11/2010	\$4,113.80	\$3,920.65	\$193.15
INTESA SANPAOLO S.P.A. ADR	ISNPY	93.000	09/16/2009	03/11/2010	\$2,137.33	\$2,499.93	\$(362.60)
INTL BUSINESS MACHINES CORP	IBM	2.000	09/02/2009	04/08/2010	\$255.27	\$233.93	\$21.34
INTL BUSINESS MACHINES CORP	IBM	1.000	06/23/2010	11/22/2010	\$143.90	\$130.19	\$13.71
INTUITIVE SURGICAL INC	ISRG	15.000	07/23/2010	09/24/2010	\$4,550.77	\$4,914.30	\$(363.53)
ISHARES COMEX GOLD TR	IAU	1.000	02/23/2009	02/05/2010	\$103.66	\$97.83	\$5.83
ISHARES COMEX GOLD TR	IAU	15.000	03/03/2009	02/05/2010	\$1,554.83	\$1,347.15	\$207.68
ISHARES COMEX GOLD TR	IAU	13.000	03/03/2009	02/08/2010	\$1,361.19	\$1,167.53	\$193.66
ISHARES COMEX GOLD TR	IAU	4.000	11/25/2009	02/08/2010	\$418.83	\$465.36	\$(46.53)
ITRON INC	ITRI	15.000	02/18/2010	07/23/2010	\$878.83	\$1,002.09	\$(123.26)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
J CREW GROUP INC	JCG	6.000	09/29/2009	07/20/2010	\$202.21	\$218.79	\$16.58
J CREW GROUP INC	JCG	15.000	09/29/2009	07/21/2010	\$516.82	\$546.96	\$30.14
JABIL CIRCUIT INC	JBL	278.000	04/09/2010	07/23/2010	\$4,203.53	\$4,638.49	\$434.96
JOHNSON CONTROLS INCORPORATED	JCI	24.000	01/25/2010	05/20/2010	\$660.95	\$731.39	\$70.44
JOHNSON CONTROLS INCORPORATED	JCI	11.000	01/25/2010	05/25/2010	\$292.17	\$335.22	\$43.05
JOHNSON CONTROLS INCORPORATED	JCI	54.000	01/25/2010	07/27/2010	\$1,514.86	\$1,645.63	\$130.77
JOHNSON CONTROLS INCORPORATED	JCI	19.000	04/23/2010	07/27/2010	\$533.01	\$668.25	\$135.24
JOHNSON CONTROLS INCORPORATED	JCI	19.000	07/23/2010	07/27/2010	\$533.01	\$558.03	\$25.02
JPMORGAN CHASE & CO	JPM	83.000	07/23/2010	08/10/2010	\$3,275.85	\$3,280.16	\$(4.31)
KELLOGG CO	K	18.000	03/10/2010	05/26/2010	\$957.40	\$946.06	\$11.34
KIMBERLY CLARK CORP	KMB	15.000	07/23/2010	12/02/2010	\$925.80	\$954.30	\$28.50
KOHL'S CORPORATION WISC	KSS	27.000	09/24/2010	12/09/2010	\$1,451.37	\$1,408.51	\$42.86
KOHL'S CORPORATION WISC	KSS	10.000	10/06/2010	11/22/2010	\$552.49	\$528.96	\$23.53
KRAFT FOODS INC CL A	KFT	131.000	05/10/2010	07/23/2010	\$3,877.55	\$3,987.55	\$110.00
KRAFT FOODS INC CL A	KFT	51.000	06/02/2010	07/23/2010	\$1,509.58	\$1,481.84	\$27.74
KRAFT FOODS INC CL A	KFT	17.000	06/09/2010	07/23/2010	\$503.19	\$488.96	\$14.23
KROGER CO	KR	15.000	01/28/2009	01/27/2010	\$321.43	\$371.79	\$(50.36)
KROGER CO	KR	22.000	04/08/2009	02/17/2010	\$479.10	\$454.12	\$24.98
KROGER CO	KR	40.000	04/08/2009	03/03/2010	\$896.60	\$825.66	\$70.94
KROGER CO	KR	21.000	12/02/2009	03/03/2010	\$470.71	\$480.61	\$(9.90)
LAM RESEARCH CORPORATION	LRCX	103.000	07/23/2010	09/24/2010	\$4,289.99	\$4,310.55	\$(20.56)
LAM RESEARCH CORPORATION	LRCX	16.000	07/23/2010	10/06/2010	\$662.13	\$669.60	\$(7.47)
LAM RESEARCH CORPORATION	LRCX	67.000	07/23/2010	10/08/2010	\$2,630.02	\$2,803.95	\$173.93
LAS VEGAS SANDS CORPORATION	LVS	189.000	07/23/2010	09/24/2010	\$6,248.61	\$4,753.35	\$1,495.26
LEAR CORP	LEA	6.000	07/23/2010	08/10/2010	\$480.52	\$445.68	\$34.84
LEAR CORP	LEA	34.000	07/23/2010	09/14/2010	\$2,475.82	\$2,507.16	\$(31.34)
LENDER PROCESSING SERV	LPS	103.000	08/21/2009	07/23/2010	\$3,275.86	\$3,563.80	\$(287.94)
LIMITED BRANDS INC	LTD	177.000	04/09/2010	07/23/2010	\$4,476.60	\$4,655.14	\$(178.54)
LINCOLN NTL CORP IND	LNC	2.000	07/23/2010	09/24/2010	\$48.23	\$48.50	\$(0.27)
LINEAR TECHNOLOGY CORPORATION	LLTC	54.000	09/24/2010	09/27/2010	\$1,653.21	\$1,701.97	\$(48.76)
LOCKHEED MARTIN CORP	LMT	15.000	08/26/2009	07/23/2010	\$1,113.36	\$1,119.32	\$(5.96)
LOCKHEED MARTIN CORP	LMT	9.000	11/04/2009	07/23/2010	\$668.02	\$637.81	\$30.21
LOCKHEED MARTIN CORP	LMT	51.000	02/04/2010	07/23/2010	\$3,785.43	\$3,895.25	\$(109.82)
LOCKHEED MARTIN CORP	LMT	7.000	02/09/2010	07/23/2010	\$519.57	\$530.11	\$(10.54)
LOWE'S COMPANIES INC	LOW	152.000	07/23/2010	08/05/2010	\$3,169.28	\$3,169.06	\$0.22
MADISON SQUARE GARDEN INC CL A	MSG	11.000	03/03/2009	02/12/2010	\$202.02	\$93.14	\$108.88
MANPOWER INC	MAN	81.000	02/22/2010	07/23/2010	\$3,896.03	\$4,336.97	\$(440.94)
MARKET VECTORS GOLD MINERS	GDX	36.000	02/12/2009	02/05/2010	\$1,457.21	\$1,289.94	\$167.27
MARKET VECTORS GOLD MINERS	GDX	17.000	02/12/2009	02/09/2010	\$711.76	\$609.14	\$102.62
MARKET VECTORS GOLD MINERS	GDX	20.000	11/25/2009	02/09/2010	\$837.36	\$1,052.21	\$(214.85)
MARKET VECTORS GOLD MINERS	GDX	26.000	05/12/2010	07/13/2010	\$1,328.13	\$1,400.86	\$(72.73)
MARKET VECTORS GOLD MINERS	GDX	36.000	05/12/2010	07/14/2010	\$1,810.35	\$1,939.65	\$(129.30)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
MARKET VECTORS GOLD MINERS	GDV	15.000	05/12/2010	07/16/2010	\$731.95	\$808.19	\$(76.24)
MARVELL TECH GROUP LTD	MRVL	34.000	09/24/2010	10/05/2010	\$567.01	\$614.58	\$(47.57)
MARVELL TECH GROUP LTD	MRVL	91.000	09/24/2010	10/06/2010	\$1,493.95	\$1,644.91	\$(150.96)
MASTERCARD INC CL A	MA	1.000	05/14/2010	11/22/2010	\$243.14	\$216.03	\$27.11
MASTERCARD INC CL A	MA	2.000	07/23/2010	11/22/2010	\$486.29	\$422.34	\$63.95
MATTEL INC	MAT	199.000	02/22/2010	07/23/2010	\$4,203.60	\$4,329.54	\$(125.94)
MATTEL INC	MAT	20.000	03/10/2010	07/23/2010	\$422.47	\$457.48	\$(35.01)
MATTEL INC	MAT	21.000	04/22/2010	07/23/2010	\$443.60	\$492.41	\$(48.81)
MC DONALDS CORP	MCD	20.000	07/23/2010	11/01/2010	\$1,555.48	\$1,386.20	\$169.28
MC GRAW HILL COS INC	MHP	30.000	05/18/2010	07/23/2010	\$895.18	\$873.28	\$21.90
MC GRAW HILL COS INC	MHP	21.000	06/04/2010	07/23/2010	\$626.63	\$574.05	\$52.58
MC GRAW HILL COS INC	MHP	15.000	07/06/2010	07/23/2010	\$447.59	\$414.33	\$33.26
MCKESSON CORP	MCK	31.000	08/05/2009	07/23/2010	\$2,027.05	\$1,656.52	\$370.53
MCKESSON CORP	MCK	14.000	04/07/2010	08/16/2010	\$855.85	\$928.82	\$(72.97)
MCKESSON CORP	MCK	7.000	05/17/2010	08/16/2010	\$427.92	\$475.52	\$(47.60)
MEAD JOHNSON NUTRITION COMPANY	MJN	81.000	07/23/2010	09/24/2010	\$4,642.41	\$4,381.29	\$261.12
MEAD JOHNSON NUTRITION COMPANY	MJN	26.000	08/18/2010	09/24/2010	\$1,490.16	\$1,394.41	\$95.75
MEDTRONIC INC	MDT	27.000	08/19/2009	07/23/2010	\$989.34	\$999.04	\$(9.70)
MEDTRONIC INC	MDT	26.000	09/02/2009	07/23/2010	\$952.70	\$993.53	\$(40.83)
MERCK & CO INC NEW COM	MRK	38.000	03/03/2009	01/14/2010	\$1,498.59	\$875.49	\$623.10
METROPOLITAN WST TOT RET BD M	MWTRX	1,952.804	07/23/2010	11/22/2010	\$20,875.48	\$20,387.27	\$488.21
MFA FINANCIAL INC	MFA	114.000	09/03/2009	07/23/2010	\$857.55	\$875.83	\$(18.28)
MFA FINANCIAL INC	MFA	73.000	09/24/2009	07/23/2010	\$549.13	\$577.07	\$(27.94)
MFA FINANCIAL INC	MFA	78.000	11/18/2009	07/23/2010	\$586.74	\$588.65	\$(1.91)
MICROCHIP TECHNOLOGY INC	MCHP	92.000	08/06/2009	07/23/2010	\$2,800.80	\$2,429.20	\$371.60
MICROCHIP TECHNOLOGY INC	MCHP	52.000	08/10/2009	07/23/2010	\$1,583.06	\$1,339.85	\$243.21
MICROCHIP TECHNOLOGY INC	MCHP	36.000	09/09/2009	07/23/2010	\$1,095.96	\$967.89	\$128.07
MICROCHIP TECHNOLOGY INC	MCHP	34.000	11/05/2009	07/23/2010	\$1,035.08	\$831.46	\$203.62
MICRON TECH INC	MU	134.000	07/23/2010	07/29/2010	\$1,042.62	\$1,133.17	\$(90.55)
MICRON TECH INC	MU	154.000	07/23/2010	09/24/2010	\$1,082.75	\$1,302.30	\$(219.55)
MICROSOFT CORP	MSFT	5.000	07/23/2010	11/22/2010	\$127.40	\$126.94	\$0.46
MICROSOFT CORP	MSFT	9.000	09/24/2010	11/22/2010	\$229.31	\$222.21	\$7.10
MICROSOFT CORP	MSFT	119.000	11/03/2010	11/19/2010	\$3,056.53	\$3,239.00	\$(182.47)
MITSUBISHI UFJ FINCL GRP ADS	MTU	70.000	08/31/2009	07/23/2010	\$325.68	\$446.41	\$(120.73)
MITSUBI & CO LTD ADR	MTSY	12.000	12/15/2009	07/23/2010	\$3,064.87	\$3,422.31	\$(357.44)
MONSANTO CO NEW	MON	47.000	07/23/2010	09/24/2010	\$2,572.77	\$2,724.12	\$(151.35)
MONSANTO CO NEW	MON	21.000	09/14/2010	09/24/2010	\$1,149.54	\$1,204.46	\$(54.92)
MONSTER WORLDWIDE INC	MWW	247.000	07/24/2009	07/23/2010	\$3,228.73	\$3,309.82	\$(81.09)
MONSTER WORLDWIDE INC	MWW	79.000	09/11/2009	07/23/2010	\$1,032.67	\$1,348.47	\$(315.80)
MOTOROLA INC	MOT	332.000	08/13/2010	09/24/2010	\$2,875.73	\$2,611.81	\$263.92
MSCI INC CL-A	MSCI	62.000	09/14/2010	09/24/2010	\$2,120.83	\$2,163.63	\$(42.80)
MTN GRP LTD SPONS ADR	MTNOY	174.000	05/06/2009	02/17/2010	\$2,474.80	\$2,440.23	\$34.57

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
NALCO HOLDING COMPANY	NLC	26.000	01/05/2010	07/23/2010	\$626.82	\$686.24	\$(59.42)
NALCO HOLDING COMPANY	NLC	26.000	01/06/2010	07/23/2010	\$626.82	\$685.66	\$(58.84)
NALCO HOLDING COMPANY	NLC	28.000	01/11/2010	07/23/2010	\$675.03	\$732.66	\$(57.63)
NALCO HOLDING COMPANY	NLC	19.000	04/15/2010	07/23/2010	\$458.06	\$483.50	\$(25.44)
NALCO HOLDING COMPANY	NLC	21.000	07/02/2010	07/23/2010	\$506.28	\$445.21	\$61.07
NALCO HOLDING COMPANY	NLC	31.000	07/08/2010	07/23/2010	\$747.36	\$695.30	\$52.06
NALCO HOLDING COMPANY	NLC	20.000	07/14/2010	07/23/2010	\$482.17	\$466.31	\$15.86
NATIONAL OILWELL VARCO INC	NOV	18.000	09/21/2009	05/20/2010	\$646.99	\$770.13	\$(123.14)
NATIONAL OILWELL VARCO INC	NOV	22.000	09/21/2009	06/01/2010	\$761.37	\$941.27	\$(179.90)
NATIONAL OILWELL VARCO INC	NOV	15.000	09/21/2009	06/02/2010	\$511.20	\$641.78	\$(130.58)
NATIONAL OILWELL VARCO INC	NOV	38.000	09/21/2009	07/23/2010	\$1,426.99	\$1,625.83	\$(198.84)
NATIONAL OILWELL VARCO INC	NOV	20.000	01/06/2010	07/23/2010	\$751.05	\$937.16	\$(186.11)
NATIONAL OILWELL VARCO INC	NOV	21.000	01/14/2010	07/23/2010	\$788.60	\$983.80	\$(195.20)
NATIONAL OILWELL VARCO INC	NOV	17.000	03/11/2010	07/23/2010	\$638.39	\$742.78	\$(104.39)
NATIONAL OILWELL VARCO INC	NOV	18.000	05/05/2010	07/23/2010	\$675.94	\$789.44	\$(113.50)
NATL BK GREECE SA	NBG	722.000	08/04/2009	04/28/2010	\$2,155.13	\$4,374.74	\$(2,219.61)
NATL BK GREECE SA	NBG	349.000	09/30/2009	04/28/2010	\$1,041.75	\$2,560.26	\$(1,518.51)
NATL FUEL GAS CO	NFG	28.000	08/10/2009	07/23/2010	\$1,352.10	\$1,258.41	\$93.69
NATL FUEL GAS CO	NFG	12.000	11/04/2009	07/23/2010	\$579.47	\$556.07	\$23.40
NATL FUEL GAS CO	NFG	10.000	06/04/2010	07/23/2010	\$482.89	\$493.49	\$(10.60)
NATL GRID TRANS CO PLC ADS	NGG	91.000	03/03/2009	02/17/2010	\$4,570.06	\$3,584.27	\$985.79
NESTLE SPON ADR REP REG SHR	NSRGY	4.000	09/24/2010	11/22/2010	\$223.27	\$214.84	\$8.43
NETAPP INC COM	NTAP	107.000	06/18/2010	07/23/2010	\$4,507.94	\$4,427.61	\$80.33
NEW ORIENTAL ED & TECH GRP ADR	EDU	14.000	09/24/2010	10/05/2010	\$1,283.44	\$1,371.30	\$(87.86)
NEW YORK COMMUNITY BANCORP INC	NYB	78.000	12/02/2009	07/23/2010	\$1,305.99	\$998.69	\$407.30
NEW YORK COMMUNITY BANCORP INC	NYB	29.000	12/08/2009	07/23/2010	\$485.56	\$370.62	\$114.94
NEW YORK COMMUNITY BANCORP INC	NYB	22.000	12/21/2009	07/23/2010	\$368.36	\$313.14	\$55.22
NEWFIELD EXPL CO	NFX	89.000	12/29/2009	07/23/2010	\$4,489.75	\$4,415.42	\$74.33
NEWMONT MINING CORP (NEW)	NEM	44.000	12/01/2009	01/21/2010	\$1,987.52	\$2,448.45	\$(460.93)
NEWMONT MINING CORP (NEW)	NEM	28.000	12/01/2009	01/21/2010	\$1,264.79	\$1,558.11	\$(293.32)
NIDEC CORP	NJ	146.000	04/28/2010	07/23/2010	\$3,332.39	\$3,793.59	\$(461.20)
NII HOLDINGS INC CL B	NIHD	68.000	08/02/2010	09/24/2010	\$2,855.51	\$2,702.92	\$152.59
NII HOLDINGS INC CL B	NIHD	19.000	08/12/2010	09/24/2010	\$797.86	\$724.09	\$73.77
NII HOLDINGS INC CL B	NIHD	43.000	08/18/2010	09/24/2010	\$1,805.69	\$1,706.99	\$98.70
NIKE INC B	NKE	13.000	09/16/2009	04/21/2010	\$996.32	\$733.53	\$262.79
NIKE INC B	NKE	14.000	09/18/2009	07/07/2010	\$943.99	\$618.07	\$325.92
NIKE INC B	NKE	4.000	09/18/2009	07/23/2010	\$288.95	\$233.74	\$55.21
NIKE INC B	NKE	14.000	01/27/2010	07/23/2010	\$1,011.34	\$890.90	\$120.44
NIKE INC B	NKE	15.000	02/17/2010	07/23/2010	\$1,083.58	\$966.35	\$117.23
NIKE INC B	NKE	4.000	10/12/2010	11/22/2010	\$341.83	\$328.00	\$13.83
NISSAN MTR CO LTD SPND ADR	NSANY	222.000	12/15/2009	07/23/2010	\$3,152.34	\$3,646.31	\$(493.97)
NOBLE CORP NEW	NE	33.000	06/15/2010	07/23/2010	\$1,031.98	\$1,020.15	\$11.83

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
NORTHROP GRUMMAN CP(HLDG CO)	NOC	13.000	07/29/2009	07/23/2010	\$754.56	\$575.97	\$178.59
NOVO NORDISK A/S ADR	NVO	33.000	06/11/2010	07/23/2010	\$2,801.65	\$2,631.64	\$170.01
NOVO NORDISK A/S ADR	NVO	15.000	06/21/2010	07/23/2010	\$1,273.48	\$1,282.73	\$(9.25)
NOVO NORDISK A/S ADR	NVO	4.000	07/15/2010	07/23/2010	\$339.59	\$353.36	\$(13.77)
NVIDIA CORPORATION	NVDA	72.000	07/20/2009	02/01/2010	\$1,181.98	\$871.63	\$310.05
NVIDIA CORPORATION	NVDA	50.000	07/20/2009	04/19/2010	\$841.62	\$605.30	\$236.32
NVIDIA CORPORATION	NVDA	13.000	07/20/2009	04/19/2010	\$218.82	\$157.38	\$61.44
NVIDIA CORPORATION	NVDA	94.000	07/20/2009	05/05/2010	\$1,377.84	\$1,137.96	\$239.88
NVIDIA CORPORATION	NVDA	1.000	07/21/2009	05/05/2010	\$14.66	\$11.92	\$2.74
NYSE EURONEXT	NYSE	77.000	07/23/2009	05/05/2010	\$1,128.66	\$999.68	\$128.98
NYSE EURONEXT	NYSE	31.000	09/11/2009	07/23/2010	\$868.69	\$866.70	\$1.99
NYSE EURONEXT	NYSE	12.000	03/11/2010	07/23/2010	\$336.27	\$341.85	\$(5.58)
NYSE EURONEXT	NYSE	16.000	04/14/2010	07/23/2010	\$448.36	\$523.76	\$(75.40)
O RILEY AUTOMOTIVE INC	ORLY	6.000	09/24/2010	11/22/2010	\$359.81	\$319.12	\$40.69
OCCIDENTAL PETROLEUM CORP DE	OXY	34.000	10/12/2009	01/13/2010	\$2,703.76	\$2,731.08	\$(27.32)
OCCIDENTAL PETROLEUM CORP DE	OXY	14.000	07/23/2010	08/02/2010	\$1,124.00	\$1,132.60	\$(8.60)
OCCIDENTAL PETROLEUM CORP DE	OXY	15.000	07/23/2010	09/24/2010	\$1,144.54	\$1,213.50	\$(68.96)
OCCIDENTAL PETROLEUM CORP DE	OXY	35.000	07/23/2010	09/24/2010	\$2,647.10	\$2,831.50	\$(184.40)
OCCIDENTAL PETROLEUM CORP DE	OXY	29.000	07/23/2010	09/24/2010	\$2,212.77	\$2,346.10	\$(133.33)
OIL CO LUKOIL SPN ADR	LUKOY	17.000	08/28/2009	07/23/2010	\$935.83	\$863.30	\$72.53
OMNICOM GROUP	OMC	23.000	04/21/2010	07/23/2010	\$874.44	\$982.72	\$(108.28)
OMNICOM GROUP	OMC	12.000	05/17/2010	07/23/2010	\$456.23	\$490.50	\$(34.27)
ORACLE CORP	ORCL	6.000	04/07/2010	11/22/2010	\$167.22	\$155.69	\$11.53
ORACLE CORP	ORCL	9.000	09/28/2010	11/22/2010	\$250.82	\$245.32	\$5.50
ORIX CORP	IX	96.000	08/20/2009	07/23/2010	\$3,536.77	\$3,220.18	\$316.59
OWENS CORNING INC	OC	25.000	08/25/2009	06/08/2010	\$735.18	\$588.33	\$146.85
OWENS CORNING INC	OC	38.000	08/25/2009	07/01/2010	\$1,086.06	\$894.26	\$191.80
OWENS CORNING INC	OC	13.000	08/25/2009	07/06/2010	\$363.96	\$305.93	\$58.03
OWENS CORNING INC	OC	36.000	08/25/2009	07/23/2010	\$1,140.89	\$847.19	\$293.70
OWENS CORNING INC	OC	54.000	08/26/2009	07/23/2010	\$1,711.34	\$1,248.65	\$462.69
OWENS CORNING INC	OC	32.000	09/02/2009	07/23/2010	\$1,014.13	\$684.80	\$329.33
OWENS CORNING INC	OC	3.000	09/14/2009	07/23/2010	\$95.07	\$71.92	\$23.15
OWENS CORNING INC	OC	23.000	10/15/2009	07/23/2010	\$728.90	\$577.98	\$150.92
PACCAR INC	PCAR	11.000	07/23/2010	09/24/2010	\$523.04	\$506.77	\$16.27
PARKER HANNIFIN CORP	PH	66.000	05/10/2010	07/23/2010	\$4,060.25	\$4,382.37	\$(322.12)
PARKER HANNIFIN CORP	PH	1.000	08/11/2010	09/24/2010	\$69.99	\$62.34	\$7.65
PEABODY ENERGY CORP	BTU	23.000	07/23/2010	10/19/2010	\$1,178.76	\$1,029.25	\$149.51
PEABODY ENERGY CORP	BTU	15.000	07/23/2010	11/24/2010	\$874.47	\$671.25	\$203.22
PEABODY ENERGY CORP	BTU	8.000	09/24/2010	11/22/2010	\$464.39	\$390.19	\$74.20
PENN NATIONAL GAMING	PENN	43.000	03/03/2009	02/09/2010	\$1,000.56	\$755.08	\$245.48
PENN NATIONAL GAMING	PENN	22.000	09/02/2009	02/09/2010	\$511.91	\$631.29	\$(119.38)
PENN NATIONAL GAMING	PENN	5.000	09/02/2009	02/09/2010	\$116.34	\$143.47	\$(27.13)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
PENN NATIONAL GAMING	PENN	21,000	09/02/2009	02/19/2010	\$477.34	\$602.59	\$(125.25)
PEPSICO INC NC	PEP	38,000	07/23/2010	09/24/2010	\$2,516.43	\$2,444.92	\$71.51
PEPSICO INC NC	PEP	105,000	07/23/2010	09/24/2010	\$6,953.29	\$6,755.70	\$197.59
PEPSICO INC NC	PEP	6,000	07/23/2010	11/22/2010	\$386.21	\$386.04	\$0.17
PETROLEO BRAS SA ADS	PBR	1,000	09/02/2009	01/14/2010	\$45.77	\$39.96	\$5.81
PETROLEO BRASILEIRO SA ADR	PBR'A	47,000	05/29/2009	01/14/2010	\$1,923.51	\$1,645.87	\$277.64
PETROLEO BRASILEIRO SA ADR	PBR'A	1,000	08/31/2009	07/23/2010	\$31.64	\$33.13	\$(1.49)
PETROLEO BRASILEIRO SA ADR	PBR'A	40,000	09/24/2010	10/21/2010	\$1,173.43	\$1,237.44	\$(64.01)
PETROLEO BRASILEIRO SA ADR	PBR'A	8,000	09/24/2010	11/10/2010	\$258.24	\$247.49	\$8.75
PETROLEO BRASILEIRO SA ADR	PBR'A	51,000	09/24/2010	11/10/2010	\$1,643.68	\$1,577.73	\$65.95
PETROLEO BRASILEIRO SA ADR	PBR'A	48,000	09/28/2010	11/10/2010	\$1,537.45	\$1,517.58	\$19.87
PETROLEO BRASILEIRO SA ADR	PFE	68,000	03/04/2009	02/10/2010	\$1,209.43	\$821.00	\$388.43
PIMCO EMERGING LOCAL BD A	PELAX	89,683	07/23/2010	09/24/2010	\$982.93	\$932.70	\$50.23
PIMCO EMERGING LOCAL BD A	PELAX	3,159,200	07/23/2010	11/19/2010	\$34,719.61	\$32,855.65	\$1,863.96
PIMCO EMERGING LOCAL BD A	PELAX	183,581	07/23/2010	11/22/2010	\$2,013.88	\$1,909.24	\$104.64
PIMCO SHORT-TERM A	PSHAX	745,097	07/23/2010	11/22/2010	\$7,406.26	\$7,361.56	\$44.70
PLEXUS CORP	PLXS	95,000	08/12/2009	07/23/2010	\$2,831.90	\$2,536.61	\$295.29
PNC FINL SVCS GP	PNC	28,000	12/04/2009	07/23/2010	\$1,698.17	\$1,491.05	\$207.12
PNC FINL SVCS GP	PNC	17,000	01/20/2010	07/14/2010	\$1,038.99	\$993.12	\$45.87
PNC FINL SVCS GP	PNC	4,000	02/03/2010	11/22/2010	\$244.47	\$217.49	\$26.98
PNC FINL SVCS GP	PNC	6,000	03/31/2010	11/22/2010	\$332.15	\$357.76	\$(25.61)
POLO RALPH LAUREN CORP CL A	RL	12,000	08/06/2009	06/29/2010	\$885.55	\$815.10	\$70.45
POLO RALPH LAUREN CORP CL A	RL	6,000	08/06/2009	07/19/2010	\$438.91	\$407.55	\$31.36
POLO RALPH LAUREN CORP CL A	RL	10,000	08/10/2009	07/19/2010	\$731.52	\$697.44	\$34.08
POLO RALPH LAUREN CORP CL A	RL	7,000	08/10/2009	07/23/2010	\$544.80	\$488.20	\$56.60
POLO RALPH LAUREN CORP CL A	RL	11,000	09/21/2009	07/23/2010	\$856.11	\$831.61	\$24.50
POLO RALPH LAUREN CORP CL A	RL	6,000	02/03/2010	07/23/2010	\$466.97	\$470.02	\$(3.05)
POTASH CP OF SASKATCHEWAN INC	POT	12,000	03/12/2009	01/05/2010	\$1,393.37	\$922.58	\$470.79
POTASH CP OF SASKATCHEWAN INC	POT	10,000	09/02/2009	01/05/2010	\$1,161.14	\$889.50	\$271.64
PPG INDUSTRIES INC	PPG	1,000	01/26/2010	07/23/2010	\$66.93	\$60.51	\$6.42
PRICELINE.COM INC NEW	PCLN	3,000	09/09/2010	11/16/2010	\$1,199.97	\$987.95	\$212.02
PRICELINE.COM INC NEW	PCLN	2,000	09/09/2010	11/22/2010	\$827.54	\$658.63	\$168.91
PRICELINE.COM INC NEW	PCLN	1,000	09/09/2010	11/29/2010	\$404.15	\$329.32	\$74.83
PRICELINE.COM INC NEW	PCLN	1,000	09/24/2010	11/29/2010	\$404.15	\$345.16	\$58.99
PROSHARES SHORT RUSSELL2000	RWM	31,000	01/19/2010	04/28/2010	\$1,157.48	\$1,324.84	\$(167.36)
PROSHARES SHORT RUSSELL2000	RWM	32,000	01/20/2010	04/28/2010	\$1,194.81	\$1,390.20	\$(195.39)
PROSHARES SHORT S&P500	SH	26,000	01/19/2010	04/28/2010	\$1,261.67	\$1,329.51	\$(67.84)
PROSHARES SHORT S&P500	SH	27,000	01/20/2010	04/28/2010	\$1,310.20	\$1,395.49	\$(85.29)
PROSHARES TR ULSH MSCI EURP	EPV	22,000	05/14/2010	05/27/2010	\$565.41	\$571.18	\$(5.77)
PROSHARES TR ULSH MSCI EURP	EPV	32,000	05/14/2010	05/28/2010	\$828.68	\$830.81	\$(2.13)
PROSHARES TR ULSH MSCI EURP	EPV	18,000	05/19/2010	05/28/2010	\$466.14	\$485.50	\$(19.36)
PROSHARES TR ULSH MSCI EURP	EPV	26,000	05/19/2010	06/03/2010	\$650.27	\$701.28	\$(51.01)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
PROSHARES TR ULSH MSCIEURP	EPV	2.000	05/19/2010	06/04/2010	\$55.40	\$53.94	\$1.46
PROSHARES TR ULSH MSCIEURP	EPV	24.000	05/20/2010	06/04/2010	\$664.80	\$682.63	\$17.83
PROSHARES ULTRASHORT QQQ ETF	QID	10.000	06/25/2010	07/01/2010	\$200.86	\$179.25	\$21.41
PROSHARES ULTRASHORT QQQ ETF	QID	63.000	06/25/2010	07/23/2010	\$1,096.81	\$1,129.26	\$(32.45)
PROSHARES ULTRASHORT RUSSELL20	TWM	28.000	01/21/2010	02/11/2010	\$738.11	\$685.85	\$52.26
PROSHARES ULTRASHORT RUSSELL20	TWM	25.000	01/22/2010	02/11/2010	\$659.03	\$617.65	\$41.38
PROSHARES ULTRASHORT RUSSELL20	TWM	39.000	01/28/2010	02/11/2010	\$1,028.08	\$1,016.37	\$11.71
PROSHARES ULTRASHORT RUSSELL20	TWM	7.000	01/28/2010	02/19/2010	\$169.64	\$182.42	\$(12.78)
PROSHARES ULTRASHORT RUSSELL20	TWM	19.000	02/05/2010	02/19/2010	\$460.47	\$527.40	\$(66.93)
PROSHARES ULTRASHORT RUSSELL20	TWM	40.000	02/05/2010	03/11/2010	\$845.59	\$1,110.31	\$(264.72)
PROSHARES ULTRASHORT RUSSELL20	TWM	25.000	02/05/2010	05/26/2010	\$534.00	\$693.95	\$(159.95)
PROSHARES ULTRASHORT RUSSELL20	TWM	33.000	04/27/2010	05/26/2010	\$704.89	\$571.55	\$133.34
PROSHARES ULTRASHORT RUSSELL20	TWM	33.000	04/27/2010	06/21/2010	\$626.12	\$571.55	\$54.57
PROSHARES ULTRASHORT RUSSELL20	TWM	29.000	04/27/2010	07/23/2010	\$593.39	\$502.27	\$91.12
PROSHARES ULTRASHORT RUSSELL20	TWM	159.000	04/28/2010	07/23/2010	\$3,253.40	\$2,839.47	\$413.93
PROSHARES ULTRASHORT RUSSELL20	TWM	38.000	05/04/2010	07/23/2010	\$777.54	\$701.41	\$76.13
PROSHARES ULTRASHORT RUSSELL20	TWM	28.000	05/05/2010	07/23/2010	\$572.93	\$531.48	\$41.45
PROSHARES ULTRASHORT RUSSELL20	TWM	25.000	05/06/2010	07/23/2010	\$511.54	\$480.83	\$30.71
PROSHARES ULTRASHORT RUSSELL20	TWM	63.000	07/06/2010	07/23/2010	\$1,289.08	\$1,454.83	\$(165.75)
PROSHARES ULTRASHORT S&P500	SDS	19.000	01/21/2010	02/11/2010	\$701.10	\$656.59	\$44.51
PROSHARES ULTRASHORT S&P500	SDS	18.000	01/22/2010	02/11/2010	\$664.20	\$631.05	\$33.15
PROSHARES ULTRASHORT S&P500	SDS	30.000	01/28/2010	02/11/2010	\$1,107.00	\$1,093.39	\$13.61
PROSHARES ULTRASHORT S&P500	SDS	4.000	01/28/2010	02/19/2010	\$139.97	\$145.78	\$(5.81)
PROSHARES ULTRASHORT S&P500	SDS	17.000	02/05/2010	02/19/2010	\$594.86	\$645.77	\$(50.91)
PROSHARES ULTRASHORT S&P500	SDS	45.000	02/05/2010	04/13/2010	\$1,335.02	\$1,709.38	\$(374.36)
PROSHARES ULTRASHORT S&P500	SDS	23.000	04/08/2010	05/26/2010	\$805.94	\$699.31	\$106.63
PROSHARES ULTRASHORT S&P500	SDS	25.000	04/08/2010	06/14/2010	\$834.13	\$760.11	\$74.02
PROSHARES ULTRASHORT S&P500	SDS	15.000	05/20/2010	06/14/2010	\$500.48	\$519.64	\$(19.16)
PROSHARES ULTRASHORT S&P500	SDS	29.000	05/20/2010	06/21/2010	\$913.20	\$1,004.64	\$(91.44)
PROSHARES ULTRASHORT S&P500	SDS	130.000	05/20/2010	07/23/2010	\$4,294.32	\$4,503.54	\$(209.22)
PROSHARES ULTRASHORT S&P500	SDS	7.000	06/01/2010	07/23/2010	\$231.23	\$243.72	\$(12.49)
PROSHARES ULTRASHORT MSCI EMER	EEV	32.000	06/04/2010	07/23/2010	\$1,057.06	\$1,143.22	\$(86.16)
PROSHARES ULTRASHORT MSCI EMER	EEV	8.000	05/14/2010	05/27/2010	\$446.88	\$432.32	\$14.56
PROSHARES ULTRASHORT MSCI EMER	EEV	18.000	05/14/2010	05/28/2010	\$1,001.72	\$972.72	\$29.00
PROSHARES ULTRASHORT MSCI EMER	EEV	5.000	05/14/2010	05/28/2010	\$278.26	\$270.20	\$8.06
PROSHARES ULTRASHORT MSCI EMER	EEV	8.000	05/14/2010	06/03/2010	\$431.95	\$432.32	\$(0.37)
PROSHARES ULTRASHORT MSCI EMER	EEV	4.000	05/19/2010	06/03/2010	\$215.98	\$233.63	\$(17.65)
PROSHARES ULTRASHORT MSCI EMER	EEV	4.000	05/19/2010	06/04/2010	\$234.31	\$233.63	\$0.68
PROSHARES ULTRASHORT MSCI EMER	EEV	8.000	05/20/2010	06/04/2010	\$468.63	\$505.51	\$(36.88)
PRUDENTIAL FINANCIAL INC	PRU	8.000	12/16/2009	08/02/2010	\$462.64	\$414.83	\$47.81
PRUDENTIAL FINANCIAL INC	PRU	14.000	12/16/2009	09/13/2010	\$770.91	\$725.94	\$44.97
PRUDENTIAL FINANCIAL INC	PRU	18.000	01/27/2010	09/13/2010	\$991.17	\$900.88	\$90.29

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
PRUDENTIAL FINANCIAL INC	PRU	18,000	02/24/2010	09/13/2010	\$991.17	\$923.29	\$67.88
PRUDENTIAL FINANCIAL INC	PRU	48,000	07/23/2010	09/13/2010	\$2,643.12	\$2,639.52	\$3.60
PRUDENTIAL FINANCIAL INC	PRU	4,000	07/23/2010	09/24/2010	\$222.75	\$219.96	\$2.79
PRUDENTIAL FINANCIAL INC	PRU	7,000	07/23/2010	11/22/2010	\$369.03	\$384.93	\$(15.90)
PUBLIC SERVICE ENTERPRISE GP	PEG	13,000	10/16/2009	07/23/2010	\$434.18	\$404.76	\$29.42
PULTE GROUP INC	PHM	484,000	07/23/2010	09/24/2010	\$4,129.90	\$4,117.87	\$12.03
QUALCOMM INC	QCOM	16,000	10/21/2010	11/22/2010	\$753.42	\$694.52	\$58.90
QUANTA SERVICES INC	PWR	96,000	07/23/2010	08/04/2010	\$1,942.28	\$2,105.28	\$(163.00)
QUESTAR CORP	STR	136,000	07/23/2010	09/24/2010	\$2,347.73	\$2,260.20	\$87.53
QUESTAR CORP	STR	24,000	08/02/2010	09/24/2010	\$414.30	\$403.85	\$10.45
QUESTAR CORP	STR	63,000	09/20/2010	09/24/2010	\$1,087.55	\$1,092.33	\$(4.78)
RADIOSHACK CORP	RSH	91,000	04/20/2010	07/23/2010	\$1,875.56	\$2,158.15	\$(282.59)
RADIOSHACK CORP	RSH	91,000	04/21/2010	07/23/2010	\$1,875.56	\$2,147.63	\$(272.07)
RADIOSHACK CORP	RSH	38,000	07/19/2010	07/23/2010	\$783.20	\$825.44	\$(42.24)
RADIOSHACK CORP	RSH	20,000	07/20/2010	07/23/2010	\$412.21	\$395.09	\$17.12
RANGE RESOURCES CORP	RRC	2,000	09/23/2009	07/23/2010	\$79.14	\$102.45	\$(23.31)
RIO TINTO PLC SPON ADR	RTP	84,000	08/28/2009	05/10/2010	\$4,147.14	\$3,315.40	\$831.74
ROBERT HALF INT	RHI	103,000	05/14/2010	07/23/2010	\$2,652.49	\$2,797.93	\$(145.44)
ROBERT HALF INT	RHI	19,000	06/10/2010	07/23/2010	\$489.30	\$453.40	\$35.90
ROCHE HOLDINGS ADR	RHHBY	10,000	08/31/2009	07/23/2010	\$320.79	\$398.50	\$(77.71)
ROGERS COMM INC CL B (BC)	RCI	41,000	07/23/2010	12/23/2010	\$1,402.81	\$1,452.63	\$(49.82)
SAIC, INC.	SAI	118,000	02/04/2010	04/01/2010	\$2,059.79	\$2,183.77	\$(123.98)
SAIC, INC.	SAI	94,000	02/04/2010	07/23/2010	\$1,583.12	\$1,739.61	\$(156.49)
SAIC, INC.	SAI	31,000	02/10/2010	07/23/2010	\$522.09	\$571.63	\$(49.54)
SAIC, INC.	SAI	33,000	02/26/2010	07/23/2010	\$555.78	\$643.66	\$(87.88)
SALESFORCE.COM, INC.	CRM	20,000	07/23/2010	09/24/2010	\$2,401.81	\$1,974.00	\$427.81
SALESFORCE.COM, INC.	CRM	14,000	07/23/2010	10/06/2010	\$1,436.48	\$1,381.80	\$54.68
SALESFORCE.COM, INC.	CRM	15,000	07/23/2010	10/07/2010	\$1,549.37	\$1,480.50	\$68.87
SANDISK CORP	SNDK	27,000	07/29/2010	09/24/2010	\$964.26	\$1,176.17	\$(211.91)
SANDISK CORP	SNDK	14,000	08/30/2010	09/24/2010	\$499.99	\$479.94	\$20.05
SANDISK CORP	SNDK	16,000	09/21/2010	09/24/2010	\$571.41	\$575.19	\$(3.78)
SCHLUMBERGER LTD	SLB	11,000	09/24/2010	11/22/2010	\$825.86	\$663.72	\$162.14
SHAW GROUP INCORPORATED	SHAW	18,000	06/21/2010	07/23/2010	\$593.83	\$675.43	\$(81.60)
SHAW GROUP INCORPORATED	SHAW	54,000	06/22/2010	07/23/2010	\$1,781.48	\$2,012.69	\$(231.21)
SHAW GROUP INCORPORATED	SHAW	30,000	07/14/2010	07/23/2010	\$989.71	\$1,038.31	\$(48.60)
SHIRE PLC ADR	SHPGY	7,000	09/24/2010	11/22/2010	\$511.13	\$489.43	\$21.70
SIMON PPTY GROUP INC	SPG	47,000	07/23/2010	09/24/2010	\$4,441.14	\$4,052.86	\$388.28
SOCIETE GENERALE SP ADR	SCGLY	254,000	10/15/2009	07/23/2010	\$2,451.05	\$3,985.54	\$(1,534.49)
SOTHEBY'S CL A	BID	30,000	01/12/2010	07/23/2010	\$815.27	\$701.56	\$113.71
SOTHEBY'S CL A	BID	25,000	01/22/2010	07/23/2010	\$679.39	\$612.39	\$67.00
SOTHEBY'S CL A	BID	25,000	01/25/2010	07/23/2010	\$679.39	\$623.67	\$55.72
SOTHEBY'S CL A	BID	25,000	01/26/2010	07/23/2010	\$679.39	\$629.24	\$50.15

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
SOUTHWESTERN ENERGY COMPANY	SWN	29.000	06/15/2009	03/11/2010	\$1,289.53	\$1,267.39	\$22.14
SOUTHWESTERN ENERGY COMPANY	SWN	2.000	06/15/2009	03/17/2010	\$85.45	\$87.41	\$(1.96)
SOUTHWESTERN ENERGY COMPANY	SWN	9.000	09/02/2009	03/17/2010	\$384.52	\$326.68	\$57.84
SOUTHWESTERN ENERGY COMPANY	SWN	29.000	09/02/2009	03/19/2010	\$1,147.66	\$1,052.64	\$95.02
SOUTHWESTERN ENERGY COMPANY	SWN	36.000	07/23/2010	07/27/2010	\$1,336.88	\$1,346.40	\$(9.52)
SOUTHWESTERN ENERGY COMPANY	SWN	52.000	07/23/2010	08/12/2010	\$1,800.64	\$1,944.80	\$(144.16)
SPRINT NEXTEL CORP	S	940.000	07/23/2010	09/24/2010	\$4,166.00	\$4,408.60	\$(242.60)
ST JUDE MEDICAL INC	STJ	27.000	03/24/2010	07/23/2010	\$985.51	\$1,092.44	\$(106.93)
ST JUDE MEDICAL INC	STJ	8.000	03/30/2010	07/23/2010	\$292.00	\$327.34	\$(35.34)
ST JUDE MEDICAL INC	STJ	26.000	04/21/2010	07/23/2010	\$949.01	\$1,085.52	\$(136.51)
ST JUDE MEDICAL INC	STJ	24.000	07/07/2010	07/23/2010	\$876.01	\$863.57	\$12.44
STANLEY BLACK & DECKER INC	SWK	20.000	06/30/2010	07/23/2010	\$1,140.18	\$1,015.42	\$124.76
STAPLES INC	SPLS	7.000	07/23/2010	09/24/2010	\$143.84	\$138.88	\$4.96
STARBUCKS CORP WASHINGTON	SBUX	182.000	07/23/2010	09/24/2010	\$4,731.92	\$4,569.29	\$162.63
STARWOOD HTLS & RSTS WW INC	HOT	11.000	07/23/2010	09/24/2010	\$577.53	\$521.13	\$56.40
STARWOOD HTLS & RSTS WW INC	HOT	58.000	07/23/2010	09/24/2010	\$3,045.18	\$2,718.46	\$326.72
STATOIL ASA ADR	STO	9.000	08/31/2009	07/23/2010	\$188.93	\$195.53	\$(6.60)
STERICYCLE INC	SRCL	10.000	06/09/2010	07/23/2010	\$640.09	\$606.39	\$33.70
STRAYER EDUCATION INC	STRA	11.000	03/03/2009	02/22/2010	\$2,370.70	\$1,833.37	\$537.33
SUNOCO INC	SUN	40.000	08/04/2009	07/23/2010	\$1,330.77	\$1,030.78	\$299.99
SUNOCO INC	SUN	22.000	08/19/2009	07/23/2010	\$731.93	\$554.95	\$176.98
SWISS REINSURANCE CO SPON ADR	SWCEY	74.000	01/15/2010	07/23/2010	\$3,304.04	\$3,673.67	\$(369.63)
SYBASE INC DEL	SY	22.000	02/22/2010	05/21/2010	\$1,410.47	\$967.33	\$443.14
SYBASE INC DEL	SY	21.000	02/22/2010	07/20/2010	\$1,362.16	\$923.37	\$438.79
SYSCO CORP	SYV	184.000	07/23/2010	08/06/2010	\$5,632.56	\$5,642.60	\$(10.04)
T ROWE PRICE GROUP INC	TROW	99.000	07/23/2010	09/24/2010	\$4,967.07	\$4,752.00	\$215.07
TARGET CORPORATION	TGT	1.000	07/23/2010	09/24/2010	\$54.94	\$51.27	\$3.67
TATA MOTORS LTD	TTM	30.000	11/13/2009	05/14/2010	\$552.38	\$404.06	\$148.32
TATA MOTORS LTD	TTM	31.000	11/13/2009	05/17/2010	\$553.36	\$417.53	\$135.83
TATA MOTORS LTD	TTM	23.000	11/13/2009	05/19/2010	\$375.74	\$309.78	\$65.96
TATA MOTORS LTD	TTM	19.000	11/13/2009	05/19/2010	\$310.39	\$255.90	\$54.49
TATA MOTORS LTD	TTM	22.000	11/17/2009	05/20/2010	\$344.23	\$303.84	\$40.39
TATA MOTORS LTD	TTM	27.000	11/17/2009	05/25/2010	\$416.84	\$372.90	\$43.94
TATA MOTORS LTD	TTM	48.000	11/17/2009	07/23/2010	\$901.18	\$662.93	\$238.25
TATA MOTORS LTD	TTM	3.000	12/29/2009	07/23/2010	\$56.32	\$50.90	\$5.42
TATA MOTORS LTD	TTM	20.000	01/06/2010	07/23/2010	\$375.49	\$359.59	\$15.90
TATA MOTORS LTD	TTM	31.000	01/07/2010	07/23/2010	\$582.01	\$543.91	\$38.10
TCW VALUE OPPTY N	TGVNX	43.881	07/23/2010	11/19/2010	\$740.71	\$686.30	\$54.41
TCW VALUE OPPTY N	TGVNX	168.709	07/23/2010	11/22/2010	\$2,854.55	\$2,638.61	\$215.94
TEMPLETON GLOBAL BD FD A	TPINX	25.873	07/23/2010	09/24/2010	\$352.91	\$339.97	\$12.94
TEMPLETON GLOBAL BD FD A	TPINX	426.722	07/23/2010	11/22/2010	\$5,811.96	\$5,607.12	\$204.84
TENARIS S.A.	TS	108.000	09/25/2009	06/11/2010	\$3,922.88	\$3,829.76	\$93.12

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
TENARIS S.A.	TS	71.000	01/14/2010	06/11/2010	\$2,578.93	\$3,368.99	\$(790.06)
TEVA PHARMACEUTICALS ADR	TEVA	24.000	09/24/2010	11/02/2010	\$1,212.06	\$1,309.87	\$(97.81)
TEVA PHARMACEUTICALS ADR	TEVA	7.000	09/24/2010	11/22/2010	\$349.71	\$382.05	\$(32.34)
TEVA PHARMACEUTICALS ADR	TEVA	56.000	09/24/2010	12/01/2010	\$2,828.59	\$3,056.37	\$(227.78)
TEXAS INSTRUMENTS	TXN	26.000	10/07/2010	11/24/2010	\$838.80	\$729.39	\$109.41
THE DIRECTV GROUP CL A	DTV	55.000	08/05/2010	09/24/2010	\$2,325.37	\$2,149.82	\$175.55
THE DIRECTV GROUP CL A	DTV	27.000	09/09/2010	09/24/2010	\$1,141.54	\$1,077.40	\$64.14
THERMO FISHER SCIENTIFIC INC	TMO	59.000	07/23/2010	08/02/2010	\$2,656.54	\$2,994.25	\$(337.71)
THOMAS & BETTS CORP	TNB	113.000	12/04/2009	07/23/2010	\$4,451.56	\$4,281.13	\$170.43
THOMPSON CREEK METALS CO INC	TC	64.000	09/09/2009	07/23/2010	\$588.28	\$810.31	\$(222.03)
THOMPSON CREEK METALS CO INC	TC	512.000	11/12/2009	07/23/2010	\$4,706.22	\$6,081.64	\$(1,375.42)
THORNBURG INTL VALUE A	TGVAX	295.018	07/23/2010	09/24/2010	\$7,711.77	\$7,151.23	\$560.54
THORNBURG INTL VALUE A	TGVAX	299.954	07/23/2010	11/19/2010	\$8,284.72	\$7,270.88	\$1,013.84
THORNBURG INTL VALUE A	TGVAX	843.960	07/23/2010	11/22/2010	\$23,234.22	\$20,457.58	\$2,776.64
TIBCO SOFTWARE INC	TIBX	333.000	07/08/2010	07/23/2010	\$4,608.77	\$4,260.27	\$348.50
TIME WARNER CABLE INC NEW	TWC	4.000	02/22/2010	07/23/2010	\$225.12	\$189.13	\$35.99
TOYOTA MOTOR CP ADR NEW	TM	4.000	08/31/2009	02/11/2010	\$303.12	\$340.12	\$(37.00)
TRANSDIGM GROUP INC	TDG	2.000	09/25/2009	07/23/2010	\$104.77	\$95.91	\$8.86
TRAVELERS COMPANIES INC COM	TRV	10.000	11/04/2009	07/23/2010	\$495.69	\$511.93	\$(16.24)
TREEHOUSE FOODS INC	THS	14.000	06/10/2010	07/23/2010	\$667.65	\$671.92	\$(4.27)
TREEHOUSE FOODS INC	THS	13.000	06/11/2010	07/23/2010	\$619.96	\$638.62	\$(18.66)
TREEHOUSE FOODS INC	THS	13.000	06/14/2010	07/23/2010	\$619.96	\$649.65	\$(29.69)
TREEHOUSE FOODS INC	THS	13.000	06/15/2010	07/23/2010	\$619.96	\$650.61	\$(30.65)
TYSON FOODS INC CL A	TSN	238.000	04/09/2010	07/23/2010	\$4,234.42	\$4,664.25	\$(429.83)
UDR INC COM	UDR	41.000	03/03/2009	02/12/2010	\$617.04	\$300.46	\$316.58
ULTRA PETROLEUM CORP	UPL	15.000	06/15/2009	03/11/2010	\$728.00	\$719.31	\$8.69
ULTRA PETROLEUM CORP	UPL	9.000	06/15/2009	03/16/2010	\$429.20	\$431.59	\$(2.39)
ULTRA PETROLEUM CORP	UPL	28.000	06/15/2009	03/19/2010	\$1,246.58	\$1,342.72	\$(96.14)
UNION PACIFIC CORP	UNP	9.000	09/24/2010	11/22/2010	\$806.11	\$729.25	\$76.86
UNITED PARCEL SERVICE INC CL-B	UPS	70.000	06/02/2010	07/23/2010	\$4,439.04	\$4,279.68	\$159.36
UNITED STS STL CP (NEW)	X	34.000	07/23/2010	09/24/2010	\$1,448.28	\$1,631.32	\$(183.04)
UNITED STS STL CP (NEW)	X	10.000	08/04/2010	09/24/2010	\$425.97	\$476.25	\$(50.28)
UNITED TECHNOLOGIES CORP	UTX	4.000	07/23/2010	11/22/2010	\$297.91	\$282.00	\$15.91
UNITED TECHNOLOGIES CORP	UTX	7.000	09/24/2010	11/22/2010	\$521.35	\$500.22	\$21.13
UNITED TECHNOLOGIES CORP	UTX	12.000	09/24/2010	11/22/2010	\$893.74	\$857.50	\$36.24
UNIVERSAL HEALTH SERVICES B	UHS	65.000	07/23/2010	09/24/2010	\$2,431.86	\$2,258.10	\$173.76
UNIVERSAL HEALTH SERVICES B	UHS	21.000	08/18/2010	09/24/2010	\$785.68	\$749.20	\$36.48
URBAN OUTFITTERS INC	URBN	19.000	07/23/2010	09/30/2010	\$620.36	\$643.34	\$(22.98)
URBAN OUTFITTERS INC	URBN	22.000	07/23/2010	10/04/2010	\$694.01	\$744.92	\$(50.91)
URBAN OUTFITTERS INC	URBN	14.000	09/24/2010	10/04/2010	\$441.64	\$481.87	\$(40.23)
URBAN OUTFITTERS INC	URBN	44.000	09/24/2010	10/19/2010	\$1,297.71	\$1,514.44	\$(216.73)
URBAN OUTFITTERS INC	URBN	53.000	09/24/2010	11/01/2010	\$1,624.28	\$1,824.21	\$(199.93)

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
US TSY NOTE	1 1/4 11-30-10	40,000.000	09/02/2009	07/23/2010	\$40,145.16	\$40,381.36 \$40,106.90	(\$236.20) \$38.26
US TSY NOTE	3 1/2 5-15-20	68,000.000	06/28/2010	07/23/2010	\$71,144.73	\$70,632.55 \$70,615.64	\$512.18 \$529.09
US TSY NOTE	4 3/4 8-15-17	4,000.000	06/28/2010	07/23/2010	\$4,632.48	\$4,609.24 \$4,603.36	\$23.24 \$29.12
US TSY NOTE	4.000 2-15-14	129,000.000	11/09/2009	07/23/2010	\$141,844.02	\$139,738.61 \$138,013.88	\$2,105.41 \$3,830.14
US TSY NOTE	4.000 2-15-14	32,000.000	06/28/2010	07/23/2010	\$35,186.11	\$35,061.34 \$34,999.73	\$124.77 \$186.38
US TSY NOTE TIIN 2 5/8 7-15-17	VALEP	4,000.000	11/09/2009	06/28/2010	\$4,735.53	\$4,670.98	\$64.55
VALE S.A. SP	VRX	31.000	08/31/2009	07/23/2010	\$738.41	\$537.15	\$201.26
VALEANT PHAR INTL	VRX	19.000	08/21/2009	04/09/2010	\$823.10	\$516.82	\$306.28
VALEANT PHAR INTL	VRX	106.000	08/21/2009	07/13/2010	\$5,442.54	\$2,983.32	\$2,559.22
VERISK ANALYTICS CL A	VRSK	49.000	05/12/2010	07/23/2010	\$1,430.38	\$1,442.27	(\$11.89)
VERISK ANALYTICS CL A	VRSK	46.000	05/13/2010	07/23/2010	\$1,342.81	\$1,417.02	(\$74.21)
VERTEX PHARMACEUTICALS	VRTX	19.000	11/10/2009	04/19/2010	\$762.69	\$769.87	(\$7.18)
VERTEX PHARMACEUTICALS	VRTX	50.000	11/10/2009	05/05/2010	\$1,891.41	\$2,025.98	(\$134.57)
VISA INC CL A	V	11.000	09/24/2010	11/22/2010	\$834.11	\$794.29	\$39.82
VISA INC CL A	V	17.000	09/24/2010	12/16/2010	\$1,177.62	\$1,227.54	(\$49.92)
VISA INC CL A	V	19.000	09/24/2010	12/16/2010	\$1,282.72	\$1,371.95	(\$89.23)
VMWARE INC CLASS A	VMW	7.000	07/23/2010	09/28/2010	\$614.72	\$538.65	\$76.07
VMWARE INC CLASS A	VMW	4.000	07/23/2010	10/06/2010	\$316.59	\$307.80	\$8.79
VMWARE INC CLASS A	VMW	7.000	07/23/2010	10/07/2010	\$527.58	\$538.65	(\$11.07)
VMWARE INC CLASS A	VMW	9.000	07/23/2010	10/13/2010	\$708.10	\$692.55	\$15.55
VMWARE INC CLASS A	VMW	4.000	07/23/2010	10/15/2010	\$314.74	\$307.80	\$6.94
VMWARE INC CLASS A	VMW	4.000	07/23/2010	10/15/2010	\$311.35	\$307.80	\$3.55
VMWARE INC CLASS A	VMW	3.000	09/24/2010	10/15/2010	\$233.52	\$264.42	(\$30.90)
VOLVO AB ADR B	VOLVY	276.000	04/30/2010	07/23/2010	\$3,394.74	\$3,494.71	(\$99.97)
VORNADO REALTY TR S B I	VNO	2.000	07/23/2010	11/22/2010	\$160.82	\$157.72	\$3.10
VORNADO REALTY TR S B I	VNO	2.000	09/24/2010	11/22/2010	\$160.81	\$172.32	(\$11.51)
WABTEC	WAB	28.000	09/02/2009	07/23/2010	\$1,244.86	\$1,031.80	\$213.06
WALT DISNEY CO HLDG CO	DIS	93.000	03/05/2010	07/23/2010	\$3,132.37	\$3,074.57	\$57.80
WALTER ENERGY INC COM	WLT	3.000	10/12/2010	11/22/2010	\$307.46	\$255.34	\$52.12
WALTER ENERGY INC COM	WLT	3.000	10/14/2010	11/22/2010	\$307.46	\$263.26	\$44.20
WASTE MGMT INC (DELA)	WM	59.000	07/01/2010	07/23/2010	\$1,968.79	\$1,855.53	\$113.26
WASTE MGMT INC (DELA)	WM	18.000	07/01/2010	11/22/2010	\$630.16	\$566.09	\$64.07
WASTE MGMT INC (DELA)	WM	4.000	09/24/2010	11/22/2010	\$140.04	\$142.68	(\$2.64)
WATSON PHARMACEUTICAL INC	WPI	98.000	07/13/2010	07/23/2010	\$4,014.99	\$4,230.14	(\$215.15)
WEATHERFORD INTERNATIONAL LTD	WFT	53.000	04/29/2010	07/23/2010	\$822.59	\$970.98	(\$148.39)
WEBMD HEALTH CORP CL A COM	WBMD	9.000	11/04/2009	07/23/2010	\$421.21	\$318.56	\$102.65
WEBMD HEALTH CORP CL A COM	WBMD	11.000	11/12/2009	07/23/2010	\$514.81	\$401.27	\$113.54

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST/ ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)
WEBMD HEALTH CORP CL A COM	WBMD	4.000	02/19/2010	07/23/2010	\$187.20	\$166.35	\$20.85
WESTERN DIGITAL CORPORATION	WDC	132.000	08/25/2009	07/08/2010	\$4,196.99	\$4,335.04	\$(138.05)
WHIRLPOOL CORP	WHR	3.000	12/17/2009	05/11/2010	\$321.67	\$234.49	\$87.18
WHIRLPOOL CORP	WHR	4.000	12/17/2009	05/19/2010	\$393.92	\$312.65	\$81.27
WHIRLPOOL CORP	WHR	8.000	12/17/2009	05/20/2010	\$770.29	\$625.29	\$145.00
WHIRLPOOL CORP	WHR	2.000	12/17/2009	06/25/2010	\$189.39	\$156.32	\$33.07
WHIRLPOOL CORP	WHR	3.000	12/21/2009	06/25/2010	\$284.09	\$248.89	\$35.20
WHIRLPOOL CORP	WHR	7.000	12/21/2009	07/01/2010	\$606.90	\$580.75	\$26.15
WHIRLPOOL CORP	WHR	5.000	12/21/2009	07/06/2010	\$429.09	\$414.82	\$14.27
WHIRLPOOL CORP	WHR	15.000	12/22/2009	07/06/2010	\$1,287.27	\$1,259.66	\$27.61
WHIRLPOOL CORP	WHR	11.000	01/07/2010	07/23/2010	\$943.12	\$901.48	\$41.64
WHIRLPOOL CORP	WHR	43.000	01/07/2010	08/16/2010	\$3,321.30	\$3,523.98	\$(202.68)
WHOLE FOODS MARKETS INC	WFMI	31.000	08/21/2009	04/08/2010	\$1,161.79	\$888.13	\$273.66
WHOLE FOODS MARKETS INC	WFMI	72.000	08/21/2009	07/23/2010	\$2,738.12	\$2,062.76	\$675.36
WHOLE FOODS MARKETS INC	WFMI	25.000	08/21/2009	08/13/2010	\$899.07	\$716.24	\$182.83
WHOLE FOODS MARKETS INC	WFMI	71.000	07/14/2010	09/24/2010	\$2,642.64	\$2,543.60	\$(0.96)
WMS IND INC	WMS	101.000	08/21/2009	07/21/2010	\$3,906.42	\$4,371.14	\$(464.72)
WMS IND INC	WMS	32.000	11/18/2009	04/14/2010	\$1,456.79	\$1,390.07	\$66.72
XEROX CORP	XRX	40.000	03/04/2010	07/23/2010	\$365.71	\$381.36	\$(15.65)
XEROX CORP	XRX	50.000	03/18/2010	07/23/2010	\$457.13	\$491.15	\$(34.02)
ZURICH FINANCIAL SVC	ZFSVY	19.000	08/31/2009	07/23/2010	\$429.01	\$418.19	\$10.82
3M COMPANY	MMM	4.000	06/09/2010	07/23/2010	\$340.87	\$303.68	\$37.19
Total Short Term					\$1,912,171.26		\$33,378.20

Long Term

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST/ ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
ABB LTD	ABB	311.000	08/29/2008	07/23/2010	\$6,155.36	\$7,559.31	\$(1,503.95)	
ABBOTT LABORATORIES	ABT	18.000	05/20/2009	07/23/2010	\$877.84	\$783.14	\$94.70	
ABBOTT LABORATORIES	ABT	26.000	05/20/2009	09/24/2010	\$1,349.64	\$1,131.21	\$218.43	
ABBOTT LABORATORIES	ABT	7.000	07/29/2009	09/24/2010	\$363.36	\$318.28	\$45.08	
ABBOTT LABORATORIES	ABT	22.000	09/02/2009	09/24/2010	\$1,142.00	\$992.17	\$149.83	
ACCENTURE PLC IRELAND CL A	ACN	25.000	08/29/2008	02/10/2010	\$999.06	\$1,041.45	\$(42.39)	
ACCENTURE PLC IRELAND CL A	ACN	17.000	08/29/2008	07/23/2010	\$679.65	\$708.19	\$(28.54)	
ACCENTURE PLC IRELAND CL A	ACN	21.000	02/18/2009	07/23/2010	\$839.56	\$652.76	\$186.80	
ACCENTURE PLC IRELAND CL A	ACN	44.000	03/03/2009	07/23/2010	\$1,759.09	\$1,219.23	\$539.86	
AFFILIATED COMPUTER SVC A	ACS	3.000	08/29/2008	01/28/2010	\$186.11	\$159.18	\$26.93	
AFFILIATED COMPUTER SVC A	ACS	13.000	08/29/2008	02/08/2010	\$241.80	\$147.38	\$94.42	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
AGRIUM INC	AGU	114.000	08/29/2008	07/23/2010	\$6,916.83	\$9,570.53	\$ (2,653.70)	
ALLSTATE CORP	ALL	32.000	08/29/2008	01/27/2010	\$961.86	\$1,443.78	\$ (481.92)	
ALLSTATE CORP	ALL	54.000	08/29/2008	02/03/2010	\$1,607.35	\$2,436.37	\$ (829.02)	
ALLSTATE CORP	ALL	61.000	03/30/2009	07/23/2010	\$1,721.39	\$1,167.37	\$554.02	
ALLSTATE CORP	ALL	30.000	06/15/2009	07/23/2010	\$846.58	\$735.29	\$111.29	
AMEREN CORP (HLDG CO)	AEE	5.000	08/29/2008	05/12/2010	\$127.49	\$210.25	\$ (82.76)	
AMEREN CORP (HLDG CO)	AEE	18.000	08/29/2008	07/23/2010	\$452.15	\$756.90	\$ (304.75)	
ANADARKO PETE	APC	9.000	03/03/2009	04/23/2010	\$666.51	\$282.87	\$383.64	
ANADARKO PETE	APC	13.000	03/03/2009	05/17/2010	\$737.32	\$408.59	\$328.73	
ANALOG DEVICES INC	ADI	40.000	06/08/2009	07/23/2010	\$1,215.17	\$963.06	\$252.11	
ANGLO AMERICAN PLC ADR NEW	AAUKY	182.000	08/29/2008	07/23/2010	\$3,519.82	\$4,849.57	\$ (1,329.75)	
ANNALY CAPITAL MNGMT INC	NLY	136.000	08/29/2008	07/23/2010	\$2,413.96	\$2,043.81	\$370.15	
ANNALY CAPITAL MNGMT INC	NLY	23.000	10/20/2008	07/23/2010	\$408.24	\$291.37	\$116.87	
ANNALY CAPITAL MNGMT INC	NLY	51.000	03/03/2009	07/23/2010	\$905.23	\$667.49	\$237.74	
AON CORP	AON	15.000	05/06/2009	07/23/2010	\$546.44	\$559.50	\$ (13.06)	
APOLLO GROUP INC A	APOL	40.000	08/29/2008	01/13/2010	\$2,386.84	\$2,562.00	\$ (175.16)	
APOLLO GROUP INC A	APOL	2.000	09/02/2008	01/13/2010	\$119.34	\$129.70	\$ (10.36)	
APPLE INC	AAPL	11.000	04/16/2009	09/24/2010	\$3,216.23	\$1,349.43	\$1,866.80	
APPLE INC	AAPL	4.000	04/16/2009	09/27/2010	\$1,172.30	\$490.70	\$681.60	
ASTRAZENECA PLC ADS	AZN	150.000	08/29/2008	07/23/2010	\$7,245.01	\$7,317.23	\$ (72.22)	
AT&T INC	T	103.000	08/29/2008	07/23/2010	\$2,628.92	\$3,326.70	\$ (697.78)	
AT&T INC	T	53.000	03/03/2009	07/23/2010	\$1,352.75	\$1,190.89	\$161.86	
AT&T INC	T	1.000	03/03/2009	09/24/2010	\$28.60	\$22.47	\$6.13	
AT&T INC	T	14.000	11/11/2009	11/22/2010	\$392.69	\$369.44	\$23.25	
ATLAS COPCO AB SP ADR B SP ADR	ATLCY	272.000	08/29/2008	07/23/2010	\$4,128.89	\$3,563.20	\$565.69	
AXA ADS	AXAHY	257.000	08/29/2008	07/23/2010	\$4,309.81	\$8,197.99	\$ (3,888.18)	
BANCO SANTANDER S.A.	STD	345.000	08/29/2008	05/10/2010	\$4,118.88	\$5,874.79	\$ (1,755.91)	
BANK OF NEW YORK MELLON CORP	BK	44.000	08/29/2008	07/23/2010	\$1,119.35	\$1,520.64	\$ (401.29)	
BANK OF NEW YORK MELLON CORP	BK	33.000	10/08/2008	07/23/2010	\$839.51	\$855.67	\$ (16.16)	
BANK OF NEW YORK MELLON CORP	BK	79.000	03/03/2009	07/23/2010	\$2,009.74	\$1,762.62	\$247.12	
BARCLAYS PLC ADR	BCS	183.000	05/11/2009	07/23/2010	\$3,407.57	\$3,101.34	\$306.23	
BMC SOFTWARE	BMC	113.000	08/29/2008	07/23/2010	\$4,262.38	\$3,645.15	\$617.23	
BOC HONG KONG LTD SPONS ADR	BHKLY	89.000	08/29/2008	07/23/2010	\$4,451.70	\$4,027.25	\$424.45	
BRANDYWINE REALTY TR SBI NEW	BDN	43.000	03/03/2009	07/23/2010	\$455.36	\$183.52	\$271.84	
BRISTOL MYERS SQUIBB CO	BMV	90.000	11/19/2008	05/10/2010	\$2,212.72	\$1,846.56	\$366.16	
BRISTOL MYERS SQUIBB CO	BMV	86.000	03/03/2009	05/10/2010	\$2,114.37	\$1,490.21	\$624.16	
BRITISH AMER TOB SPON ADR	BTI	32.000	12/09/2008	07/23/2010	\$2,229.11	\$1,610.63	\$618.48	
BRITISH AMER TOB SPON ADR	BTI	165.000	03/03/2009	07/23/2010	\$11,493.87	\$7,634.40	\$3,859.47	
BROADBRIDGE FIN SOLU LLC	BR	80.000	08/29/2008	07/23/2010	\$1,652.77	\$1,598.88	\$53.89	
BROADBRIDGE FIN SOLU LLC	BR	10.000	03/03/2009	07/23/2010	\$206.60	\$155.50	\$51.10	
CABLEVISION SYSTEMS CORP	CVC	3.000	08/29/2008	07/23/2010	\$77.34	\$78.09	\$ (0.75)	
CABLEVISION SYSTEMS CORP	CVC	20.000	10/16/2008	07/23/2010	\$515.61	\$266.25	\$249.36	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
CABLEVISION SYSTEMS CORP	CVC	45,000	03/03/2009	07/23/2010	\$1,160.13	\$416.62	\$743.51	
CANON INC ADR NEW	CAJ	90,000	07/22/2009	07/23/2010	\$3,590.13	\$3,040.31	\$549.82	
CENTRAL EUROPEAN DIST CORP	CEDC	92,000	04/16/2009	07/23/2010	\$2,458.75	\$1,749.11	\$709.64	
CERNER CORP	CERN	21,000	03/19/2009	06/11/2010	\$1,675.03	\$939.05	\$735.98	
CERNER CORP	CERN	7,000	03/19/2009	07/23/2010	\$527.09	\$313.02	\$214.07	
CHEVRON CORP	CVX	31,000	08/29/2008	07/23/2010	\$2,253.97	\$2,682.43	\$(428.46)	
CHEVRON CORP	CVX	30,000	03/03/2009	07/23/2010	\$2,181.26	\$1,723.16	\$458.10	
CHIMERA INVESTMENT CORP	CIM	277,000	05/28/2009	07/23/2010	\$1,049.81	\$911.33	\$138.48	
CHIMERA INVESTMENT CORP	CIM	162,000	06/08/2009	07/23/2010	\$613.97	\$542.15	\$71.82	
CHUBB CORP	CB	39,000	08/29/2008	07/23/2010	\$2,061.19	\$1,873.48	\$187.71	
CHUBB CORP	CB	23,000	06/10/2009	07/23/2010	\$1,215.57	\$947.57	\$268.00	
CHUBB CORP	CB	22,000	06/24/2009	07/23/2010	\$1,162.72	\$865.66	\$297.06	
CHURCH & DWIGHT CO INC	CHD	34,000	08/29/2008	06/18/2010	\$2,262.32	\$2,129.08	\$133.24	
CHURCH & DWIGHT CO INC	CHD	38,000	03/03/2009	06/18/2010	\$2,528.48	\$1,803.25	\$725.23	
CHURCH & DWIGHT CO INC	CHD	45,000	03/03/2009	07/23/2010	\$2,942.50	\$2,135.70	\$806.80	
CINTAS CORP	CTAS	52,000	08/29/2008	07/23/2010	\$1,336.37	\$1,603.16	\$(266.79)	
CISCO SYS INC	CSO	178,000	05/07/2009	08/13/2010	\$3,796.55	\$3,337.59	\$458.96	
CISCO SYS INC	CSO	122,000	07/16/2009	08/13/2010	\$2,602.13	\$2,429.43	\$172.70	
CISCO SYS INC	CSO	56,000	07/20/2009	08/13/2010	\$1,194.42	\$1,176.58	\$17.84	
CISCO SYS INC	CSO	37,000	07/21/2009	08/13/2010	\$789.17	\$782.09	\$7.08	
COGNIZANT TECH SOLUTIONS CL A	CTSH	10,000	04/30/2009	06/28/2010	\$526.97	\$247.03	\$279.94	
COGNIZANT TECH SOLUTIONS CL A	CTSH	90,000	04/30/2009	07/23/2010	\$4,884.29	\$2,223.29	\$2,661.00	
COGNIZANT TECH SOLUTIONS CL A	CTSH	35,000	05/04/2009	07/23/2010	\$1,899.45	\$903.12	\$996.33	
COLGATE PALMOLIVE CO	CL	50,000	08/29/2008	06/02/2010	\$3,847.01	\$3,813.00	\$34.01	
COLONIAL PROPERTIES TR ALABAMA	CLP	5,000	08/29/2008	07/23/2010	\$78.10	\$93.63	\$(15.53)	
COLONIAL PROPERTIES TR ALABAMA	CLP	43,000	03/03/2009	07/23/2010	\$671.64	\$149.48	\$522.16	
COMPASS MINERALS INTER INC	CMP	7,000	08/29/2008	05/11/2010	\$542.17	\$491.99	\$50.18	
COMPASS MINERALS INTER INC	CMP	41,000	08/29/2008	07/23/2010	\$3,166.79	\$2,881.67	\$285.12	
CONS EDISON INC (HLDG CO)	ED	33,000	08/29/2008	07/23/2010	\$1,513.02	\$1,357.29	\$155.73	
CONS EDISON INC (HLDG CO)	ED	2,000	03/03/2009	07/23/2010	\$91.70	\$68.82	\$22.88	
CORRECTIONS CORP OF AMER NEW	CXW	30,000	11/07/2008	02/09/2010	\$538.68	\$464.71	\$73.97	
CORRECTIONS CORP OF AMER NEW	CXW	48,000	11/18/2008	02/09/2010	\$861.89	\$657.11	\$204.78	
CORRECTIONS CORP OF AMER NEW	CXW	46,000	11/25/2008	02/09/2010	\$825.97	\$754.92	\$71.05	
COVIDIEN PLC NEW	COV	1,000	08/29/2008	09/24/2010	\$39.02	\$54.33	\$(15.31)	
CVS CAREMARK CORP	CVS	38,000	08/29/2008	03/24/2010	\$1,358.61	\$1,402.58	\$(43.97)	
DBS GROUP HOLDINGS LTD SP	DBSDY	70,000	08/29/2008	07/23/2010	\$2,918.25	\$3,565.69	\$(647.44)	
DBS GROUP HOLDINGS LTD SP	DBSDY	123,000	05/06/2009	07/23/2010	\$5,127.78	\$3,746.05	\$1,381.73	
DELL INC	DELL	68,000	06/03/2009	06/08/2010	\$861.95	\$781.79	\$80.16	
DESARROLLADORA HOMEX SA DE	HXM	129,000	04/16/2009	07/23/2010	\$3,617.74	\$3,063.05	\$554.69	
DEVON ENERGY CORP NEW	DVN	13,000	11/19/2008	07/06/2010	\$989.73	\$920.43	\$69.30	
DEVON ENERGY CORP NEW	DVN	1,000	11/19/2008	01/14/2010	\$73.99	\$70.80	\$3.19	
DEVON ENERGY CORP NEW	DVN	10,000	12/03/2008	01/14/2010	\$739.95	\$660.00	\$79.95	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
DIAGEO PLC SPON ADR NEW	DEO	44,000	08/29/2008	07/23/2010	\$3,065.34	\$3,278.88	\$213.54	
DIAGEO PLC SPON ADR NEW	DEO	58,000	03/03/2009	07/23/2010	\$4,040.67	\$2,539.17	\$1,501.50	
DIGITAL REALTY TRUST INC	DLR	47,000	09/23/2009	09/24/2010	\$2,818.02	\$2,171.84	\$646.18	
DISCOVERY COMMUNICATIONS SER A	DISCA	116,000	05/22/2009	07/23/2010	\$4,245.96	\$2,522.39	\$1,723.57	
DR REDDY'S LABORATORIES LTD	RDY	57,000	07/02/2009	07/23/2010	\$1,631.88	\$959.74	\$672.14	
DREAMWORKS ANIMATION SKG INC	DWA	9,000	08/29/2008	07/23/2010	\$276.11	\$285.75	\$(9.64)	
DREAMWORKS ANIMATION SKG INC	DWA	17,000	03/03/2009	07/23/2010	\$521.55	\$322.66	\$198.89	
E.ON AG	EONGY	106,000	08/29/2008	07/23/2010	\$3,031.54	\$6,198.05	\$(3,166.51)	
EATON CORPORATION	ETN	25,000	08/29/2008	05/26/2010	\$1,730.54	\$1,831.80	\$(101.26)	
ENDURANCE SPCLTY HLDGS LTD	ENH	32,000	08/29/2008	07/23/2010	\$1,261.41	\$1,038.08	\$223.33	
ENDURANCE SPCLTY HLDGS LTD	ENH	10,000	03/03/2009	07/23/2010	\$394.19	\$209.00	\$185.19	
ENDURANCE SPCLTY HLDGS LTD	ENH	13,000	05/07/2009	07/23/2010	\$512.45	\$333.22	\$179.23	
ENTERGY CORP NEW	ETR	15,000	09/15/2008	07/23/2010	\$1,171.03	\$1,416.99	\$(245.96)	
ENTERGY CORP NEW	ETR	13,000	03/03/2009	07/23/2010	\$1,014.89	\$790.01	\$224.88	
EXPRESS SCRIPTS INC COMMON	ESRX	43,000	08/29/2008	07/23/2010	\$1,827.89	\$1,593.58	\$234.31	
EXPRESS SCRIPTS INC COMMON	ESRX	3,000	08/29/2008	11/19/2010	\$158.67	\$111.18	\$47.49	
EXXON MOBIL CORP	XOM	18,000	08/29/2008	07/07/2010	\$1,040.87	\$1,458.50	\$(417.63)	
EXXON MOBIL CORP	XOM	23,000	08/29/2008	07/23/2010	\$1,363.41	\$1,863.69	\$(500.28)	
EXXON MOBIL CORP	XOM	16,000	08/29/2008	08/11/2010	\$968.05	\$1,296.48	\$(328.43)	
EXXON MOBIL CORP	XOM	2,000	08/29/2008	09/24/2010	\$123.96	\$162.06	\$(38.10)	
EXXON MOBIL CORP	XOM	5,000	08/29/2008	11/22/2010	\$345.09	\$405.15	\$(60.06)	
FNMA 5 1/2 3-15-11		11,000,000	04/07/2009	06/28/2010	\$11,397.89	\$11,848.53	\$(450.64)	
FNMA 5 1/2 3-15-11		47,000,000	04/07/2009	07/23/2010	\$48,522.70	\$50,825.53	\$(2,102.83)	
FOMENTO ECONOMICO MEXICANO	FMX	110,000	03/03/2009	07/23/2010	\$4,987.43	\$2,323.02	\$2,664.41	
FREEMPORT MCMORAN CP&GLD	FCX	4,000	08/21/2009	09/24/2010	\$346.31	\$253.70	\$92.61	
FREEMPORT MCMORAN CP&GLD	FCX	6,000	08/21/2009	11/22/2010	\$601.48	\$380.56	\$220.92	
FUJIFILM HLDGS CORP ADR	FUJUY	110,000	12/24/2008	07/23/2010	\$3,327.44	\$2,310.58	\$1,016.86	
GENUINE PARTS CO	GPC	24,000	08/29/2008	07/23/2010	\$1,026.94	\$1,020.72	\$6.22	
GENUINE PARTS CO	GPC	10,000	03/03/2009	07/23/2010	\$427.89	\$275.40	\$152.49	
GENZYME CORP	GENZ	34,000	08/29/2008	07/23/2010	\$1,825.43	\$2,658.80	\$(833.37)	
GENZYME CORP	GENZ	6,000	03/03/2009	07/23/2010	\$322.13	\$310.20	\$11.93	
GIVAUDAN SA ADR	GVDNY	190,000	03/12/2009	07/23/2010	\$3,427.54	\$2,102.84	\$1,324.70	
GLAXOSMITHKLINE PLC ADS	GSK	76,000	11/12/2008	07/23/2010	\$2,760.42	\$2,771.90	\$(11.48)	
GLAXOSMITHKLINE PLC ADS	GSK	57,000	02/11/2009	07/23/2010	\$2,070.32	\$2,019.04	\$51.28	
GOLDMAN SACHS GRP INC	GS	3,000	08/29/2008	07/23/2010	\$443.09	\$487.35	\$(44.26)	
GOLDMAN SACHS GRP INC	GS	12,000	09/17/2008	07/23/2010	\$1,772.37	\$1,221.75	\$550.62	
GOLDMAN SACHS GRP INC	GS	4,000	03/03/2009	07/23/2010	\$590.79	\$326.25	\$264.54	
GREAT PLAINS ENERGY INC	GXP	43,000	08/29/2008	07/23/2010	\$757.21	\$1,012.22	\$(255.01)	
GREAT PLAINS ENERGY INC	GXP	18,000	04/23/2009	07/23/2010	\$316.97	\$260.00	\$56.97	
HASBRO INC	HAS	28,000	08/29/2008	07/23/2010	\$1,138.62	\$1,047.20	\$91.42	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
HASBRO INC	HAS	24,000	01/07/2009	06/23/2010	\$986.48	\$704.60	\$281.88	
HASBRO INC	HAS	1,000	01/07/2009	07/23/2010	\$40.67	\$29.36	\$11.31	
HASBRO INC	HAS	25,000	01/21/2009	07/23/2010	\$1,016.63	\$661.25	\$355.38	
HASBRO INC	HAS	12,000	03/03/2009	07/23/2010	\$487.98	\$271.56	\$216.42	
HASBRO INC	HAS	40,000	06/10/2009	07/23/2010	\$1,626.60	\$1,040.61	\$585.99	
HCP INCORPORATED	HCP	12,000	08/29/2008	07/23/2010	\$415.43	\$431.92	\$(16.49)	
HCP INCORPORATED	HCP	35,000	03/03/2009	07/23/2010	\$1,211.68	\$581.75	\$629.93	
HEALTH CARE REIT INC	HCN	31,000	08/29/2008	07/23/2010	\$1,382.05	\$1,565.18	\$(183.13)	
HEALTH CARE REIT INC	HCN	16,000	03/03/2009	07/23/2010	\$713.31	\$441.45	\$271.86	
HEWITT ASSOCIATES INC	HEW	20,000	08/29/2008	04/15/2010	\$809.40	\$805.88	\$3.52	
HEWITT ASSOCIATES INC	HEW	7,000	08/29/2008	04/23/2010	\$286.45	\$282.06	\$4.39	
HEWITT ASSOCIATES INC	HEW	7,000	08/29/2008	04/26/2010	\$292.18	\$282.06	\$10.12	
HEWITT ASSOCIATES INC	HEW	8,000	08/29/2008	04/27/2010	\$332.12	\$322.35	\$9.77	
HEWITT ASSOCIATES INC	HEW	8,000	08/29/2008	05/03/2010	\$326.83	\$322.35	\$4.48	
HEWITT ASSOCIATES INC	HEW	34,000	08/29/2008	05/13/2010	\$1,326.98	\$1,370.00	\$(43.02)	
HEWLETT PACKARD	HPQ	8,000	08/29/2008	07/23/2010	\$367.83	\$375.98	\$(8.15)	
HEWLETT PACKARD	HPQ	11,000	08/29/2008	09/24/2010	\$455.17	\$516.98	\$(61.81)	
HEWLETT PACKARD	HPQ	19,000	08/29/2008	11/22/2010	\$805.58	\$892.96	\$(87.38)	
HONDA MOTOR COMPANY LTD ADR	HMC	158,000	08/29/2008	07/23/2010	\$4,839.88	\$5,128.36	\$(288.48)	
IHS INC CLA A COM	IHS	8,000	08/29/2008	03/23/2010	\$417.57	\$509.22	\$(91.65)	
IHS INC CLA A COM	IHS	16,000	08/29/2008	04/05/2010	\$853.74	\$1,018.45	\$(164.71)	
IHS INC CLA A COM	IHS	9,000	08/29/2008	04/14/2010	\$470.01	\$572.88	\$(102.87)	
IHS INC CLA A COM	IHS	7,000	08/29/2008	04/22/2010	\$370.39	\$445.57	\$(75.18)	
IHS INC CLA A COM	IHS	2,000	03/03/2009	04/22/2010	\$105.83	\$76.55	\$29.28	
IHS INC CLA A COM	IHS	5,000	03/03/2009	04/23/2010	\$264.12	\$191.38	\$72.74	
IHS INC CLA A COM	IHS	5,000	03/03/2009	04/26/2010	\$262.81	\$191.38	\$71.43	
IHS INC CLA A COM	IHS	6,000	03/03/2009	05/03/2010	\$313.87	\$229.66	\$84.21	
IHS INC CLA A COM	IHS	24,000	03/03/2009	05/12/2010	\$1,273.72	\$918.64	\$355.08	
INFOSYS TECH LIMITED	INFY	2,000	04/30/2009	07/13/2010	\$120.00	\$61.30	\$58.70	
INFOSYS TECH LIMITED	INFY	33,000	05/05/2009	07/13/2010	\$1,980.07	\$1,065.55	\$914.52	
INFOSYS TECH LIMITED	INFY	4,000	05/05/2009	07/23/2010	\$237.80	\$129.16	\$108.64	
INFOSYS TECH LIMITED	INFY	37,000	05/18/2009	07/23/2010	\$2,199.60	\$1,295.11	\$904.49	
INTEGRYS ENERGY GROUP INC	TEG	3,000	08/29/2008	02/03/2010	\$127.46	\$156.72	\$(29.26)	
INTEGRYS ENERGY GROUP INC	TEG	1,000	08/29/2008	06/07/2010	\$43.64	\$52.24	\$(8.60)	
INTEGRYS ENERGY GROUP INC	TEG	21,000	03/03/2009	06/07/2010	\$916.49	\$460.11	\$456.38	
INTEL CORP	INTC	64,000	08/29/2008	07/23/2010	\$1,373.67	\$1,464.86	\$(91.19)	
INTEL CORP	INTC	137,000	03/03/2009	07/23/2010	\$2,940.52	\$1,686.40	\$1,254.12	
INTEL CORP	INTC	119,000	06/08/2009	07/23/2010	\$2,554.17	\$1,890.67	\$663.50	
INTEL CORP	INTC	22,000	06/08/2009	08/23/2010	\$411.74	\$349.54	\$62.20	
INTL BUSINESS MACHINES CORP	IBM	8,000	08/29/2008	01/12/2010	\$1,034.28	\$977.20	\$57.08	
INTL BUSINESS MACHINES CORP	IBM	8,000	08/29/2008	01/14/2010	\$1,055.16	\$977.12	\$78.04	
INTL BUSINESS MACHINES CORP	IBM	1,000	08/29/2008	01/15/2010	\$131.51	\$122.14	\$9.37	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
INTL BUSINESS MACHINES CORP	IBM	5.000	08/29/2008	03/15/2010	\$637.13	\$610.75	\$26.38	
INTL BUSINESS MACHINES CORP	IBM	6.000	08/29/2008	03/23/2010	\$771.27	\$732.90	\$38.37	
INTL BUSINESS MACHINES CORP	IBM	19.000	08/29/2008	04/08/2010	\$2,425.11	\$2,320.85	\$104.26	
INTL BUSINESS MACHINES CORP	IBM	7.000	08/29/2008	04/14/2010	\$913.69	\$854.98	\$58.71	
INTL BUSINESS MACHINES CORP	IBM	16.000	08/29/2008	07/23/2010	\$2,042.53	\$1,954.24	\$88.29	
INTL BUSINESS MACHINES CORP	IBM	21.000	02/03/2009	07/23/2010	\$2,680.81	\$1,925.11	\$755.70	
INTL FLAVORS & FRAGRANCES	IFF	88.000	08/29/2008	07/23/2010	\$4,082.43	\$3,541.55	\$540.88	
IRON INC	ITRI	27.000	08/29/2008	07/23/2010	\$1,581.90	\$2,789.64	\$(1,207.74)	
IVANHOE MINES LTD	IVN	22.000	08/29/2008	07/13/2010	\$359.39	\$243.94	\$115.45	
IVANHOE MINES LTD	IVN	32.000	08/29/2008	07/23/2010	\$552.31	\$354.81	\$197.50	
IVANHOE MINES LTD	IVN	57.000	03/03/2009	07/23/2010	\$983.80	\$262.20	\$721.60	
JOHNSON & JOHNSON	JNJ	15.000	08/29/2008	07/23/2010	\$857.98	\$1,061.67	\$(203.69)	
JOHNSON & JOHNSON	JNJ	7.000	08/29/2008	11/22/2010	\$442.81	\$495.45	\$(52.64)	
JPMORGAN CHASE & CO	JPM	73.000	09/22/2008	01/04/2010	\$3,074.82	\$3,129.98	\$(55.16)	
JPMORGAN CHASE & CO	JPM	31.000	09/25/2008	01/04/2010	\$1,305.75	\$1,373.23	\$(67.48)	
JPMORGAN CHASE & CO	JPM	5.000	11/12/2008	10/14/2010	\$191.17	\$173.87	\$17.30	
JPMORGAN CHASE & CO	JPM	31.000	12/03/2008	10/14/2010	\$1,185.28	\$861.59	\$323.69	
JPMORGAN CHASE & CO	JPM	6.000	06/02/2009	08/10/2010	\$236.81	\$209.64	\$27.17	
JPMORGAN CHASE & CO	JPM	18.000	06/02/2009	10/14/2010	\$688.23	\$628.93	\$59.30	
JPMORGAN CHASE & CO	JPM	34.000	06/02/2009	10/26/2010	\$1,257.15	\$1,187.98	\$69.17	
KEPPEL CORP LTD ADR SPONSORED	KPELY	188.000	08/29/2008	07/23/2010	\$2,425.16	\$2,641.40	\$(216.24)	
KEPPEL CORP LTD ADR SPONSORED	KPELY	750.000	03/03/2009	07/23/2010	\$9,674.83	\$3,937.50	\$5,737.33	
KROGER CO	KR	25.000	12/03/2008	01/27/2010	\$535.71	\$684.20	\$(148.49)	
KROGER CO	KR	1.000	12/10/2008	01/27/2010	\$21.43	\$25.94	\$(4.51)	
KROGER CO	KR	20.000	01/28/2009	02/17/2010	\$435.54	\$495.73	\$(60.19)	
LOCKHEED MARTIN CORP	LMT	7.000	08/29/2008	05/05/2010	\$595.83	\$818.69	\$(222.86)	
LOCKHEED MARTIN CORP	LMT	23.000	08/29/2008	07/23/2010	\$1,707.15	\$2,689.99	\$(982.84)	
LOCKHEED MARTIN CORP	LMT	7.000	11/05/2008	07/23/2010	\$519.57	\$599.69	\$(80.12)	
LOCKHEED MARTIN CORP	LMT	44.000	03/03/2009	07/23/2010	\$3,265.86	\$2,619.70	\$646.16	
LOCKHEED MARTIN CORP	LMT	8.000	07/22/2009	07/23/2010	\$593.79	\$613.16	\$(19.37)	
MADISON SQUARE GARDEN INC CL A	MSG	1.000	08/29/2008	02/12/2010	\$18.37	\$17.46	\$0.91	
MADISON SQUARE GARDEN INC CL A	MSG	5.000	10/16/2008	02/12/2010	\$91.83	\$59.52	\$32.31	
MATTEL INC	MAT	14.000	08/29/2008	07/23/2010	\$295.73	\$272.41	\$23.32	
MATTEL INC	MAT	29.000	03/03/2009	07/23/2010	\$612.58	\$320.74	\$291.84	
MC DONALDS CORP	MCD	66.000	03/03/2009	04/08/2010	\$4,546.22	\$3,507.24	\$1,038.98	
MCAFE E INC	MFE	39.000	11/10/2008	05/10/2010	\$1,310.43	\$1,233.12	\$77.31	
MCAFE E INC	MFE	69.000	03/03/2009	05/10/2010	\$2,318.44	\$1,896.67	\$421.77	
MCDERMOTT INTERNATIONAL INC	MDR	47.000	08/29/2008	07/23/2010	\$1,141.14	\$1,644.53	\$(503.39)	
MCDERMOTT INTERNATIONAL INC	MDR	18.000	10/21/2008	07/23/2010	\$437.03	\$345.54	\$91.49	
MCDERMOTT INTERNATIONAL INC	MDR	25.000	03/03/2009	07/23/2010	\$606.99	\$239.50	\$367.49	
MCKESSON CORP	MCK	36.000	08/05/2009	08/16/2010	\$2,200.75	\$1,923.70	\$277.05	
MEDTRONIC INC	MDT	29.000	04/29/2009	07/23/2010	\$1,082.63	\$905.42	\$177.21	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
MEDTRONIC INC	MDT	28.000	05/06/2009	07/23/2010	\$1,025.98	\$896.57	\$129.41	
METLIFE INCORPORATED	MET	14.000	08/29/2008	04/28/2010	\$619.74	\$756.25	\$(136.51)	
METLIFE INCORPORATED	MET	22.000	08/29/2008	05/14/2010	\$909.30	\$1,188.40	\$(279.10)	
METLIFE INCORPORATED	MET	9.000	08/29/2008	07/23/2010	\$354.14	\$486.16	\$(132.02)	
MICROSOFT CORP	MSFT	64.000	08/29/2008	04/19/2010	\$1,977.25	\$1,752.83	\$224.42	
MICROSOFT CORP	MSFT	61.000	08/29/2008	04/21/2010	\$1,909.90	\$1,670.67	\$239.23	
MILLICOM INTL CELLULAR SA NEW	MICC	5.000	08/29/2008	06/24/2010	\$430.04	\$393.15	\$36.89	
MILLICOM INTL CELLULAR SA NEW	MICC	2.000	10/20/2008	06/24/2010	\$172.02	\$106.19	\$65.83	
MILLICOM INTL CELLULAR SA NEW	MICC	5.000	03/03/2009	06/24/2010	\$430.04	\$170.95	\$259.09	
MILLICOM INTL CELLULAR SA NEW	MICC	16.000	03/03/2009	07/23/2010	\$1,466.21	\$547.04	\$919.17	
MITSUBISHI UFJ FINCL GRP ADS	MTU	893.000	08/29/2008	07/23/2010	\$4,154.79	\$6,767.51	\$(2,612.72)	
MITSUI & CO LTD ADR	MITSY	9.000	04/01/2009	07/23/2010	\$2,298.65	\$1,874.94	\$423.71	
MITSUI & CO LTD ADR	MITSY	17.000	07/07/2009	07/23/2010	\$4,341.89	\$3,804.87	\$537.02	
MONSANTO CO NEW	MON	11.000	08/29/2008	02/25/2010	\$802.76	\$1,274.90	\$(472.14)	
MONSANTO CO NEW	MON	11.000	08/29/2008	03/11/2010	\$781.38	\$1,274.90	\$(493.52)	
MONSANTO CO NEW	MON	6.000	08/29/2008	04/06/2010	\$420.05	\$695.40	\$(275.35)	
MONSANTO CO NEW	MON	5.000	11/10/2008	04/06/2010	\$350.04	\$436.16	\$(86.12)	
MONSANTO CO NEW	MON	10.000	11/10/2008	04/14/2010	\$672.12	\$872.32	\$(200.20)	
MONSTER WORLDWIDE INC	MWW	83.000	11/25/2008	07/23/2010	\$1,084.96	\$920.20	\$164.76	
MONSTER WORLDWIDE INC	MWW	39.000	12/08/2008	07/23/2010	\$509.80	\$465.48	\$44.32	
NATL FUEL GAS CO	NFG	29.000	02/19/2009	07/23/2010	\$1,400.39	\$944.94	\$455.45	
NATL FUEL GAS CO	NFG	28.000	02/20/2009	07/23/2010	\$1,352.10	\$892.29	\$459.81	
NESTLE SPON ADR REP REG SHR	NSRGY	7.000	10/08/2008	03/24/2010	\$352.44	\$277.68	\$74.76	
NESTLE SPON ADR REP REG SHR	NSRGY	35.000	10/30/2008	07/23/2010	\$1,778.67	\$1,354.50	\$424.17	
NESTLE SPON ADR REP REG SHR	NSRGY	14.000	03/03/2009	03/24/2010	\$704.89	\$418.60	\$286.29	
NESTLE SPON ADR REP REG SHR	NSRGY	266.000	03/03/2009	07/23/2010	\$13,517.89	\$7,953.40	\$5,564.49	
NESTLE SPON ADR REP REG SHR	NSRGY	3.000	08/19/2009	11/22/2010	\$167.46	\$120.54	\$46.92	
NISOURCE INC	NI	35.000	08/29/2008	07/23/2010	\$570.24	\$579.18	\$(8.94)	
NISOURCE INC	NI	67.000	03/03/2009	07/23/2010	\$1,091.61	\$539.22	\$552.39	
NOBLE ENERGY INC	NBL	12.000	08/29/2008	06/30/2010	\$732.04	\$864.00	\$(131.96)	
NORTHROP GRUMMAN CP(HLDG CO)	NOC	11.000	08/29/2008	03/03/2010	\$685.02	\$759.51	\$(74.49)	
NORTHROP GRUMMAN CP(HLDG CO)	NOC	37.000	08/29/2008	07/23/2010	\$2,147.59	\$2,554.70	\$(407.11)	
NORTHROP GRUMMAN CP(HLDG CO)	NOC	52.000	03/03/2009	07/23/2010	\$3,018.23	\$1,851.69	\$1,166.54	
NOVARTIS AG ADR	NVS	67.000	08/29/2008	07/23/2010	\$3,283.78	\$3,732.25	\$(448.47)	
NOVARTIS AG ADR	NVS	190.000	03/03/2009	07/23/2010	\$9,312.21	\$6,429.35	\$2,882.86	
NYSE EURONEXT	NYSE	29.000	10/30/2008	07/14/2010	\$800.90	\$808.60	\$(7.70)	
NYSE EURONEXT	NYSE	13.000	10/30/2008	07/23/2010	\$364.29	\$362.47	\$1.82	
NYSE EURONEXT	NYSE	50.000	03/23/2009	07/23/2010	\$1,401.12	\$981.79	\$419.33	
OIL CO LUKOIL SPN ADR	LUKOY	76.000	05/20/2009	07/23/2010	\$4,183.73	\$3,787.24	\$396.49	
OLD REPUBLIC INTL CP	ORI	81.000	08/29/2008	07/23/2010	\$1,012.78	\$878.69	\$134.09	
OLD REPUBLIC INTL CP	ORI	25.000	03/03/2009	07/23/2010	\$312.58	\$207.50	\$105.08	
ORACLE CORP	ORCL	28.000	08/29/2008	07/23/2010	\$679.01	\$609.80	\$69.21	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
ORACLE CORP	ORCL	136.000	03/03/2009	07/23/2010	\$3,298.07	\$2,061.69	\$1,236.38	
PACTIV CORP	PTV	5.000	03/03/2009	11/22/2010	\$139.35	\$75.80	\$63.55	
PERRIGO CO	PRGO	172.000	03/03/2009	04/08/2010	\$4,389.88	\$2,115.33	\$2,274.55	
PERRIGO CO	PRGO	28.000	03/26/2009	07/23/2010	\$1,552.01	\$699.80	\$852.21	
PETROLEO BRAS SA ADS	PBR	46.000	03/27/2009	07/23/2010	\$2,549.74	\$1,154.24	\$1,395.50	
PETROLEO BRASILEIRO SA ADR	PBR/A	56.000	08/29/2008	01/14/2010	\$2,563.25	\$2,971.18	\$(407.93)	
PETROLEO BRASILEIRO SA ADR	PBR/A	234.000	08/29/2008	07/23/2010	\$7,403.63	\$10,127.52	\$(2,723.89)	
PFIZER INC	PFE	14.000	11/10/2008	01/14/2010	\$572.96	\$309.30	\$263.66	
PFIZER INC	PFE	54.000	03/04/2009	04/14/2010	\$916.82	\$651.97	\$264.85	
PFIZER INC	PFE	3.000	04/08/2009	04/14/2010	\$50.93	\$40.82	\$10.11	
PFIZER INC	PFE	21.000	11/11/2009	11/22/2010	\$347.33	\$371.49	\$(24.16)	
PG&E CORPORATION	PCG	10.000	08/29/2008	07/23/2010	\$437.49	\$417.20	\$20.29	
PG&E CORPORATION	PCG	2.000	10/02/2008	07/23/2010	\$87.50	\$78.26	\$9.24	
PHILIP MORRIS INTL INC	PM	55.000	08/29/2008	07/23/2010	\$2,780.91	\$2,963.84	\$(182.93)	
PHILIP MORRIS INTL INC	PM	11.000	11/19/2008	07/23/2010	\$556.18	\$422.22	\$133.96	
PHILIP MORRIS INTL INC	PM	82.000	03/03/2009	07/23/2010	\$4,146.09	\$2,671.51	\$1,474.58	
PPG INDUSTRIES INC	PPG	18.000	08/29/2008	01/20/2010	\$1,130.02	\$1,133.21	\$(3.19)	
PPG INDUSTRIES INC	PPG	19.000	08/29/2008	04/14/2010	\$1,313.71	\$1,196.16	\$117.55	
PPG INDUSTRIES INC	PPG	4.000	08/29/2008	07/23/2010	\$267.71	\$251.82	\$15.89	
PPG INDUSTRIES INC	PPG	46.000	03/03/2009	07/23/2010	\$3,078.66	\$1,379.85	\$1,698.81	
PROGRESS ENERGY INC	PGN	46.000	08/29/2008	07/23/2010	\$1,906.67	\$2,019.86	\$(113.19)	
PROGRESS ENERGY INC	PGN	7.000	10/22/2008	07/23/2010	\$290.14	\$257.95	\$32.19	
PROGRESS ENERGY INC	PGN	14.000	03/03/2009	07/23/2010	\$580.29	\$465.36	\$114.93	
PRUDENTIAL FINANCIAL INC	PRU	16.000	06/03/2009	08/02/2010	\$925.27	\$648.26	\$277.01	
PUBLIC SERVICE ENTERPRISE GP	PEG	36.000	08/29/2008	04/07/2010	\$1,100.23	\$1,475.93	\$(375.70)	
PUBLIC SERVICE ENTERPRISE GP	PEG	28.000	08/29/2008	07/23/2010	\$935.17	\$1,147.94	\$(212.77)	
RANGE RESOURCES CORP	RRC	22.000	08/29/2008	07/23/2010	\$870.52	\$1,034.00	\$(163.48)	
RANGE RESOURCES CORP	RRC	2.000	10/23/2008	07/23/2010	\$79.14	\$62.99	\$16.15	
RANGE RESOURCES CORP	RRC	3.000	03/03/2009	07/23/2010	\$118.71	\$100.62	\$18.09	
RED HAT INC	RHT	167.000	02/03/2009	06/18/2010	\$5,318.13	\$2,522.23	\$2,795.90	
REGAL BELOIT CORP	RBC	46.000	04/30/2009	07/23/2010	\$2,836.31	\$1,881.30	\$955.01	
ROCHE HOLDINGS ADR	RHHBY	116.000	08/29/2008	07/23/2010	\$3,721.22	\$4,912.02	\$(1,190.80)	
ROCKWELL COLLINS INC	COL	4.000	08/29/2008	07/23/2010	\$225.76	\$209.60	\$16.16	
ROCKWELL COLLINS INC	COL	12.000	03/03/2009	07/23/2010	\$677.27	\$349.44	\$327.83	
ROPER IND INC	ROP	14.000	08/29/2008	01/05/2010	\$726.74	\$827.34	\$(100.60)	
ROPER IND INC	ROP	13.000	08/29/2008	01/06/2010	\$675.85	\$768.25	\$(92.40)	
ROPER IND INC	ROP	50.000	08/29/2008	07/23/2010	\$3,047.94	\$2,954.80	\$93.14	
ROSS STORES INC	ROST	11.000	03/19/2009	04/08/2010	\$612.49	\$368.56	\$243.93	
ROSS STORES INC	ROST	83.000	03/19/2009	07/23/2010	\$4,602.93	\$2,780.93	\$1,822.00	
ROYAL KPN NV SPONS ADR	KKNY	307.000	03/03/2009	07/23/2010	\$4,374.67	\$3,819.08	\$555.59	
RWE AG SPONSORED ADR	RWEYO	17.000	08/29/2008	07/23/2010	\$1,162.78	\$1,838.01	\$(675.23)	
RWE AG SPONSORED ADR	RWEYO	62.000	03/03/2009	07/23/2010	\$4,240.72	\$3,645.60	\$595.12	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
SAIC, INC.	SAI	167.000	10/20/2008	04/08/2010	\$2,863.68	\$3,086.16	\$(222.48)	
SANOFI-AVENTIS ADS	SNY	129.000	03/03/2009	07/23/2010	\$3,776.02	\$3,302.20	\$473.82	
SCANA CORP NEW	SCG	18.000	02/11/2009	07/23/2010	\$691.37	\$618.14	\$73.23	
SCANA CORP NEW	SCG	13.000	03/03/2009	07/23/2010	\$499.32	\$376.61	\$122.71	
SCANA CORP NEW	SCG	9.000	04/09/2009	07/23/2010	\$345.68	\$274.10	\$71.58	
SHERWIN WILLIAMS COMPANY OHIO	SHW	15.000	10/08/2008	01/06/2010	\$891.08	\$797.92	\$93.16	
SHERWIN WILLIAMS COMPANY OHIO	SHW	5.000	10/22/2008	01/06/2010	\$297.03	\$283.79	\$13.24	
SHERWIN WILLIAMS COMPANY OHIO	SHW	9.000	10/22/2008	06/30/2010	\$631.00	\$510.83	\$120.17	
SHERWIN WILLIAMS COMPANY OHIO	SHW	6.000	01/28/2009	06/30/2010	\$420.66	\$300.18	\$120.48	
SPDR GOLD TR GOLD SHS	GLD	33.000	08/29/2008	07/23/2010	\$3,838.16	\$2,712.60	\$1,125.56	
ST JUDE MEDICAL INC	STJ	45.000	08/29/2008	07/23/2010	\$1,642.51	\$2,065.50	\$(422.99)	
ST JUDE MEDICAL INC	STJ	11.000	03/03/2009	07/23/2010	\$401.50	\$350.57	\$50.93	
STATE STREET CORP	STT	47.000	08/29/2008	03/31/2010	\$2,128.59	\$3,182.84	\$(1,054.25)	
STATE STREET CORP	STT	6.000	01/07/2009	03/31/2010	\$271.74	\$271.90	\$(0.16)	
STATOIL ASA ADR	STO	134.000	08/29/2008	07/23/2010	\$2,812.94	\$4,127.20	\$(1,314.26)	
STERICYCLE INC	SRCL	15.000	08/29/2008	04/19/2010	\$833.27	\$888.90	\$(55.63)	
STERICYCLE INC	SRCL	3.000	03/03/2009	04/19/2010	\$166.65	\$142.87	\$23.78	
STERICYCLE INC	SRCL	5.000	03/03/2009	04/23/2010	\$284.52	\$238.11	\$46.41	
STERICYCLE INC	SRCL	5.000	03/03/2009	04/26/2010	\$285.79	\$238.11	\$47.68	
STERICYCLE INC	SRCL	5.000	03/03/2009	04/27/2010	\$282.97	\$238.11	\$44.86	
STERICYCLE INC	SRCL	23.000	03/03/2009	07/23/2010	\$1,472.20	\$1,095.30	\$376.90	
STERILITE INDS LTD ADS	SLT	200.000	05/11/2009	06/11/2010	\$2,725.09	\$1,943.56	\$781.53	
STRAYER EDUCATION INC	STRA	14.000	11/25/2008	02/22/2010	\$3,017.25	\$3,161.05	\$(143.80)	
TEL & DATA SYSTEMS SPECIAL	TDS'S	56.000	08/29/2008	07/23/2010	\$1,632.98	\$2,049.82	\$(416.84)	
TEL & DATA SYSTEMS SPECIAL	TDS'S	18.000	03/03/2009	07/23/2010	\$524.89	\$440.28	\$84.61	
TELEFONICA SA ADR	TEF	53.000	08/29/2008	07/23/2010	\$3,386.11	\$3,335.57	\$50.54	
TELEFONICA SA ADR	TEF	70.000	03/03/2009	07/23/2010	\$4,472.22	\$3,871.00	\$601.22	
TEVA PHARMACEUTICALS ADR	TEVA	43.000	03/16/2009	06/21/2010	\$2,278.56	\$1,339.09	\$339.47	
TEVA PHARMACEUTICALS ADR	TEVA	56.000	03/16/2009	07/23/2010	\$2,740.03	\$2,525.33	\$214.70	
TIME WARNER CABLE INC NEW	TWC	24.675	08/29/2008	07/23/2010	\$1,388.68	\$1,487.86	\$(99.18)	
TIME WARNER CABLE INC NEW	TWC	0.325	03/03/2009	07/23/2010	\$18.29	\$10.63	\$7.66	
TOKI MARINE HOLDING INS ADR	TKOMY	15.000	12/16/2008	07/23/2010	\$397.04	\$422.63	\$(25.59)	
TOKI MARINE HOLDING INS ADR	TKOMY	210.000	03/03/2009	07/23/2010	\$5,558.60	\$4,305.00	\$1,253.60	
TOTAL FINA ELF SA	TOT	10.000	08/29/2008	02/24/2010	\$564.22	\$720.54	\$(156.32)	
TOTAL FINA ELF SA	TOT	55.000	08/29/2008	03/11/2010	\$3,216.31	\$3,962.97	\$(746.66)	
TOTAL FINA ELF SA	TOT	2.000	08/29/2008	07/23/2010	\$97.54	\$144.11	\$(46.57)	
TOTAL FINA ELF SA	TOT	8.000	12/03/2008	02/24/2010	\$451.37	\$380.94	\$70.43	
TOTAL FINA ELF SA	TOT	1.000	12/03/2008	04/07/2010	\$58.64	\$47.62	\$11.02	
TOTAL FINA ELF SA	TOT	10.000	02/18/2009	04/07/2010	\$586.35	\$490.83	\$95.52	
TOTAL FINA ELF SA	TOT	6.000	03/03/2009	04/07/2010	\$351.81	\$259.39	\$92.42	
TOTAL FINA ELF SA	TOT	19.000	03/03/2009	06/15/2010	\$935.04	\$821.39	\$113.65	
TOTAL FINA ELF SA	TOT	36.000	03/03/2009	07/23/2010	\$1,755.72	\$1,556.32	\$199.40	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST ORIGINAL/ ADJUSTED	REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
TOTAL FINA ELF SA	TOT	153.000	03/03/2009	07/23/2010	\$7,461.82	\$6,616.39	\$845.43	
TOYOTA MOTOR CP ADR NEW	TM	58.000	08/29/2008	02/11/2010	\$4,395.19	\$5,168.96	\$(773.77)	
TRAVELERS COMPANIES INC COM	TRV	41.000	04/01/2009	07/23/2010	\$2,032.33	\$1,697.67	\$334.66	
TURKCELL ILETISM HIZM AS NEW	TKC	114.000	08/29/2008	07/23/2010	\$1,549.58	\$1,901.52	\$(351.94)	
TURKCELL ILETISM HIZM AS NEW	TKC	358.000	03/03/2009	07/23/2010	\$4,866.21	\$4,200.27	\$665.94	
TYCO INTERNATIONAL LTD NEW	TYC	119.000	03/23/2009	07/23/2010	\$4,375.29	\$2,405.10	\$1,970.19	
TYCO INTERNATIONAL LTD NEW	TYC	10.000	03/23/2009	09/24/2010	\$385.59	\$202.11	\$183.48	
UDR INC COM	UDR	60.000	03/03/2009	04/23/2010	\$1,262.26	\$439.70	\$822.56	
ULTRA PETROLEUM CORP	UPL	18.000	03/03/2009	07/23/2010	\$790.54	\$568.44	\$222.10	
UNILEVER PLC (NEW) ADS	UL	65.000	10/10/2008	07/23/2010	\$1,948.90	\$1,420.39	\$528.51	
UNILEVER PLC (NEW) ADS	UL	212.000	03/16/2009	07/23/2010	\$6,356.43	\$3,959.33	\$2,397.10	
UNITED TECHNOLOGIES CORP	UTX	8.000	08/29/2008	08/23/2010	\$542.20	\$525.42	\$16.78	
US CELLULAR CP	USM	27.000	03/03/2009	07/23/2010	\$1,224.15	\$879.17	\$344.98	
US TSY NOTE 1 1/4 11-30-10		33,000.000	04/07/2009	06/28/2010	\$33,144.24	\$33,220.54	\$(76.30)	
US TSY NOTE 1 1/4 11-30-10		66,000.000	04/07/2009	07/23/2010	\$66,239.51	\$33,056.65	\$87.59	
US TSY NOTE 4 3/4 8-15-17		26,000.000	08/29/2008	07/23/2010	\$30,111.15	\$28,000.88	\$2,110.27	
US TSY NOTE TIIN 2 5/8 7-15-17		56,000.000	08/29/2008	06/28/2010	\$66,297.46	\$27,630.37	\$2,480.78	
VALE S.A. SP	VALEP	259.000	08/29/2008	07/23/2010	\$6,169.30	\$6,102.04	\$67.26	
VODAFONE GP PLC ADS NEW	VOD	41.000	08/29/2008	07/23/2010	\$947.66	\$1,049.93	\$(102.27)	
VODAFONE GP PLC ADS NEW	VOD	44.000	11/05/2008	07/23/2010	\$1,017.00	\$831.94	\$185.06	
VODAFONE GP PLC ADS NEW	VOD	81.000	03/03/2009	07/23/2010	\$1,872.20	\$1,334.75	\$537.45	
WABTEC	WAB	52.000	08/29/2008	07/23/2010	\$2,311.87	\$3,048.86	\$(736.99)	
WALT DISNEY CO HLDG CO	DIS	45.000	08/29/2008	07/23/2010	\$1,515.66	\$1,456.56	\$59.10	
WALT DISNEY CO HLDG CO	DIS	31.000	09/10/2008	07/23/2010	\$1,044.12	\$1,017.84	\$26.28	
WEBMD HEALTH CORP CLA A COM	WBMD	49.000	04/14/2009	07/23/2010	\$2,293.25	\$1,219.77	\$1,073.48	
WEBMD HEALTH CORP CLA A COM	WBMD	18.000	04/21/2009	07/23/2010	\$842.42	\$448.93	\$393.49	
WELLS FARGO & CO NEW	WFC	28.000	04/15/2009	05/14/2010	\$911.47	\$514.55	\$396.92	
WHOLE FOODS MARKETS INC	WFMI	26.000	08/21/2009	09/24/2010	\$967.73	\$744.88	\$222.85	
XCEL ENERGY INC	XEL	79.000	08/29/2008	07/23/2010	\$1,742.71	\$1,625.66	\$117.05	
XCEL ENERGY INC	XEL	1.000	03/03/2009	07/23/2010	\$22.06	\$16.87	\$5.19	
XEROX CORP	XRX	0.000	08/29/2008	02/08/2010	\$5.08	\$0.00	\$5.08	Cash in Lieu
XEROX CORP	XRX	64.000	08/29/2008	07/23/2010	\$585.13	\$542.40	\$42.73	
XEROX CORP	XRX	44.000	03/03/2009	07/23/2010	\$402.28	\$372.90	\$29.38	
ZIMMER HLDGS INC	ZMH	23.000	08/29/2008	07/23/2010	\$1,219.20	\$1,676.70	\$(457.50)	
ZIMMER HLDGS INC	ZMH	4.000	03/03/2009	07/23/2010	\$212.04	\$134.64	\$77.40	
ZURICH FINANCIAL SVC	ZFSVY	125.000	12/05/2008	07/23/2010	\$2,822.45	\$2,407.30	\$415.15	

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REALIZED GAIN/(LOSS) SUMMARY (continued)

DESCRIPTION	SYMBOL	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	TOTAL COST		REALIZED GAIN/(LOSS)	ADDITIONAL INFORMATION
						ORIGINAL/	ADJUSTED		
3M COMPANY	MMM	5.000	12/17/2008	07/23/2010	\$426.09	\$293.11		\$132.98	
3M COMPANY	MMM	21.000	07/01/2009	07/23/2010	\$1,789.59	\$1,275.79		\$513.80	
Total Long Term					\$867,126.42			\$73,135.26	
Total Short And Long Term					\$2,779,297.68			\$106,513.46	

The "Total Cost" for Unit Trusts, Mortgage-Backed Securities, and Zero Coupon Bonds have been adjusted to reflect any partial return of principal or capital that may have been paid to you, or accreted interest earned, since your purchase date. In the event that the accumulated total return of principal or capital is greater than the provided original costs, the adjusted cost will be "0.00".

D Periodic payments on this security consist of interest and option premium. The cost basis for this tax lot is reduced by the option premium received. The interest portion is reported on Form 1099-INT