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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2010

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 The SHS Foundation		A Employer identification number 25-6819008
Number and street (or P O box number if mail is not delivered to street address) c/o Richard Feldman, 7 Penn Plaza	Room/suite 900	B Telephone number (212) 245-6754
City or town, state, and ZIP code New York, NY 10001		C If exemption application is pending, check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 60,206,210. (Part I, column (d) must be on cash basis.)	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		19,201.		N/A	
2 Check ☐ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		229,917.	229,917.		Statement 1
4 Dividends and interest from securities		909,996.	909,996.		Statement 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		2,214,341.			
b Gross sales price for all assets on line 6a 29,922,225.					
7 Capital gain net income (from Part IV, line 2)			2,214,341.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		496,082.	496,082.		Statement 3
12 Total Add lines 1 through 11		3,869,537.	3,850,336.		
13 Compensation of officers, directors, trustees, etc		150,000.	22,500.		52,500.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees Stmt 4		12,000.	0.		0.
c Other professional fees Stmt 5		244,202.	244,187.		0.
17 Interest					
18 Taxes Stmt 6		39,989.	1,463.		3,415.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses					
24 Total operating and administrative expenses. Add lines 13 through 23		446,191.	268,150.		55,915.
25 Contributions, gifts, grants paid		5,634,954.			5,634,954.
26 Total expenses and disbursements Add lines 24 and 25		6,081,145.	268,150.		5,690,869.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<2,211,608.>			
b Net investment income (if negative, enter -0-)			3,582,186.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	9,182,925.	132,162.	132,162.
	2 Savings and temporary cash investments	1,300,000.	250,000.	250,000.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations	8,490,134.		
	b Investments - corporate stock Stmt 8	18,541,437.	24,645,685.	29,117,031.
	c Investments - corporate bonds Stmt 9	12,272,272.	22,657,769.	23,512,899.
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other Stmt 10	6,958,132.	7,597,529.	7,194,118.
	14 Land, buildings, and equipment: basis ▶			
	Less: accumulated depreciation ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers)	56,744,900.	55,283,145.	60,206,210.
	17 Accounts payable and accrued expenses	48,315.		
	18 Grants payable			
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	48,315.	0.	
	Foundations that follow SFAS 117, check here ▶ ☒			
	and complete lines 24 through 26 and lines 30 and 31			
	24 Unrestricted	56,696,585.	55,283,145.	
	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	56,696,585.	55,283,145.	
	31 Total liabilities and net assets/fund balances	56,744,900.	55,283,145.	

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	56,696,585.
2	Enter amount from Part I, line 27a	2	<2,211,608.>
3	Other increases not included in line 2 (itemize) ▶ See Statement 7	3	798,168.
4	Add lines 1, 2, and 3	4	55,283,145.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	55,283,145.

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 Details Available Upon Request	P	Various	Various
b Details Available Upon Request	P	Various	Various
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 19,734,233.		18,457,438.	1,276,795.
b 10,187,992.		9,250,446.	937,546.
c			
d			
e			

(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			1,276,795.
b			937,546.
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	2,214,341.
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). If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	4,821,593.	58,068,294.	.083033
2008	7,285,000.	57,164,278.	.127440
2007	2,841,215.	354,041.	8.025102
2006	3,095,740.	606,487.	5.104380
2005	1,835,080.	1,830,635.	1.002428

2 Total of line 1, column (d)	2	14.342383
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	2.868477
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	58,115,287.
5 Multiply line 4 by line 3	5	166,702,364.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	35,822.
7 Add lines 5 and 6	7	166,738,186.
8 Enter qualifying distributions from Part XII, line 4	8	5,690,869.

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.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	71,644.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	71,644.
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	71,644.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	22,160.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	67,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	89,160.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	17,516.	
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ 17,516. Refunded ☐	11	0.	

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
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? 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 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)? 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

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 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?	13	X	
Website address N/A				
14	The books are in care of Richard Feldman, Esq Telephone no. 212 245-6754			
	Located at 7 PENN PLAZA, Suite 900, New York, NY ZIP+4 10001			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
	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			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?		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years	☐ Yes	☒ No
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No
b	If "Yes," did it have excess business holdings in 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

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

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

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

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

6b

X

If "Yes" to 6b, file Form 8870

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

☐ Yes ☒ No

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

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.

(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
Richard E. Feldman	Manager			
7 Penn Plaza				
New York, NY 10001	20.00	150,000.	0.	0.
Joyce Bove	Director			
211 East 35th Street				
New York, NY 10016	0.25	0.	0.	0.
Sara Throne	Secretary & Director			
15 West 12th Street				
New York, NY 10011	5.00	0.	0.	0.

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

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

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

0

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

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

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

0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	56,295,495.
b	Average of monthly cash balances	1b	2,704,796.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	59,000,291.
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	59,000,291.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	885,004.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	58,115,287.
6	Minimum investment return. Enter 5% of line 5	6	2,905,764.

Part XI Distributable Amount (see 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	2,905,764.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	71,644.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	71,644.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,834,120.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,834,120.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	2,834,120.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	5,690,869.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
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	5,690,869.
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	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	5,690,869.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				2,834,120.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2010.				
a From 2005	1,744,210.			
b From 2006	3,066,959.			
c From 2007	2,823,759.			
d From 2008	4,442,413.			
e From 2009	1,940,322.			
f Total of lines 3a through e	14,017,663.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ \$	5,690,869.			
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				2,834,120.
e Remaining amount distributed out of corpus	2,856,749.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	16,874,412.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
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)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	1,744,210.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	15,130,202.			
10 Analysis of line 9:				
a Excess from 2006	3,066,959.			
b Excess from 2007	2,823,759.			
c Excess from 2008	4,442,413.			
d Excess from 2009	1,940,322.			
e Excess from 2010	2,856,749.			

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 11				
Total			3a	5634954.
b Approved for future payment				
None				
Total			3b	0.

Part XVII

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

- | | | Yes | No |
|----------|--|--------------|----------|
| 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 | 1a(1) | X |
| | (2) Other assets | 1a(2) | X |
| b | Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| 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. | | |

[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 _____

Manger

Title

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature _____

Date

Check ☐ if self-employed

PTIN

Anthony J. Dattoma

uglisi & Co., LLP

Firm's address ► 488 Madison Avenue
New York, NY 10022

Phone no. 212-832-1110

Schedule B(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

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

OMB No 1545-0047

2010

Name of the organization

Employer identification number

The SHS Foundation25-6819008

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

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

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

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

LHA For Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2010)

Name of organization

Employer identification number

The SHS Foundation

25-6819008

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	The Estate of Samuel Scripps 7 Penn Plaza, Suite 900 New York, NY 10001	\$ 19,201.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization

The SHS Foundation

Part II Noncash Property (see instructions)[illegible]

Name of organization

Employer identification number

The SHS Foundation**25-6819008**

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

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 1

Source	Amount
Interest Income	229,917.
Total to Form 990-PF, Part I, line 3, Column A	229,917.

Form 990-PF Dividends and Interest from Securities Statement 2

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividend Income	909,996.	0.	909,996.
Total to Form 990-PF, Part I, line 4	909,996.	0.	909,996.

Form 990-PF Other Income Statement 3

Description	(a) Revenue Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income
Mortgage Opportunity Fund	25,209.	25,209.	
Non-US Equity Managers Portfolio	392,147.	392,147.	
The Jefferson Building Partnership	78,726.	78,726.	
Total to Form 990-PF, Part I, line 11	496,082.	496,082.	

Form 990-PF Accounting Fees Statement 4

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Accounting Fee	12,000.	0.		0.
To Form 990-PF, Pg 1, line 16b	12,000.	0.		0.

Form 990-PF	Other Professional Fees			Statement	5
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Trustee Fee	244,202.	244,187.			0.
To Form 990-PF, Pg 1, ln 16c	244,202.	244,187.			0.

Form 990-PF	Taxes			Statement	6
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
State Filing Fee	1,500.	0.			0.
Payroll taxes	9,757.	1,463.			3,415.
Excise Taxes	28,732.	0.			0.
To Form 990-PF, Pg 1, ln 18	39,989.	1,463.			3,415.

Form 990-PF	Other Increases in Net Assets or Fund Balances			Statement	7
Description	Amount				
Current Period Book Adjustments	19,594.				
Prior Period Book Adjustments	778,574.				
Total to Form 990-PF, Part III, line 3	798,168.				

Form 990-PF	Corporate Stock		Statement	8
Description	Book Value	Fair Market Value		
Corporate Stock	24,645,685.	29,117,031.		
Total to Form 990-PF, Part II, line 10b	24,645,685.	29,117,031.		

Form 990-PF	Corporate Bonds	Statement	9
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Description	Book Value	Fair Market Value
Corporate Bonds	22,657,769.	23,512,899.
Total to Form 990-PF, Part II, line 10c	22,657,769.	23,512,899.

Form 990-PF	Other Investments	Statement	10
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Description	Valuation Method	Book Value	Fair Market Value
Other Investments	COST	7,597,529.	7,194,118.
Total to Form 990-PF, Part II, line 13		7,597,529.	7,194,118.

Form 990-PF	Grants and Contributions Paid During the Year	Statement 11
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Recipient Name and Address	Recipient Relationship and Purpose of Grant	Recipient Status	Amount
Alvin Ailey American Dance Theater 405 W. 55th Street New York, NY 10019	None The Arts	501(C)(3)	82,000.
American Dance Festival 601 West 113th Street New York, NY 10025	None The Arts	501(C)(3)	750,000.
Bala Music & Dance Association Ltd 83 Saint Lawrence Street Portland, ME 04101	None The Arts	501(C)(3)	212,954.
Ballet Hispanico 167 W. 89th Street New York, NY 10024	None The Arts	501(C)(3)	25,000.
Brooklyn Academy of Music 30 Lafayette Ave. Brooklyn, NY 11217	None The Arts	501(C)(3)	1,125,000.
Center for Performing Arts at Rhinebeck 661 Route 308 Rhinebeck, NY 12572	None The Arts	501(C)(3)	450,000.
Cocoon Theater 6384 Mill Street Rhinebeck, NY 12572	None The Arts	501(C)(3)	120,000.
Harlem Stage 150 Convent Avenue New York, NY 10031	None The Arts	501(C)(3)	25,000.

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Paul Taylor Dance Company 552 Broadway New York, NY 10012	None The Arts	501(C)(3)	880,000.
Primary Stages 307 West 38th Street New York, NY 10018	None The Arts	501(C)(3)	25,000.
Seedco Financial Services 915 Broadway New York, NY 10010	None Community Development Financial Institution	501(C)(3)	450,000.
Shen Wei Dance Arts 185 Franklin Street New York, NY 10013	None The Arts	501(C)(3)	25,000.
Theatre for a New Audience 154 Christopher Street New York, NY 10014	None The Arts	501(C)(3)	1,100,000.
Blessed Unrest Theatre Inc P.O. Box 749 - Grand Central Station New York, NY 10163	None The Arts	501(C)(3)	10,000.
Dancer's Responding To AIDS 165 W. 46th Street Suite 1300 New York, NY 10036	None The Arts	501(C)(3)	15,000.
Eva Soltes Performance & Media Arts 354 Pine Street, Suite 700 San Francisco, CA 94104	None The Arts	501(C)(3)	50,000.
La Casa De Colores 7245 SW 138th Street Palmetto Bay, FL 33158	None The Arts	501(C)(3)	10,000.
Morningside Center for Teaching Social Responsibility 475 Riverside Drive, Suite 550 New York, NY 10115	None Social	501(C)(3)	20,000.

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Springlake Productions Inc 28 Bank Street New Milford, CT 06776	None The Arts	501(C)(3)	35,000.
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The Mehadi Foundation 516 N Griffith Park Dr Burbank, CA 91506	None Social	501(C)(3)	25,000.
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University of California, San Diego 500 Gilman Dr. La Jolla, CA 92093	None Educational	501(C)(3)	200,000.
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Total to Form 990-PF, Part XV, line 3a			<u>5,634,954.</u>
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Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
ATE	ADVANTEST CORP SPONSORED ADR CMN	1-Dec-09	1-Nov-10	210	3,841	4,840	(999)	Short-Term
ATE	ADVANTEST CORP SPONSORED ADR CMN	19-Nov-09	1-Nov-10	489	8,945	11,509	(2,564)	Short-Term
AEG	AEGON N V AMER REG ADR CMN	11-May-09	28-Apr-10	863	5,829	5,362	468	Short-Term
AEG	AEGON N V AMER REG ADR CMN	10-Jul-09	28-Apr-10	359	2,425	1,892	533	Short-Term
AEG	AEGON N V AMER REG ADR CMN	31-Aug-09	28-Apr-10	269	1,817	2,022	(205)	Short-Term
AEG	AEGON N V AMER REG ADR CMN	1-Dec-09	28-Apr-10	156	1,054	1,156	(102)	Short-Term
AEG	AEGON N V AMER REG ADR CMN	3-Mar-10	28-Apr-10	779	5,262	5,064	198	Short-Term
AEG	AEGON N V AMER REG ADR CMN	26-Mar-10	28-Apr-10	1,167	7,883	7,933	(51)	Short-Term
AGCO	AGCO CORP CMN	11-May-09	5-Jan-10	95	3,174	2,383	791	Short-Term
AGU	AGRIUM INC CMN	22-May-09	22-Jan-10	40	2,403	2,030	373	Short-Term
AGU	AGRIUM INC CMN	15-May-09	22-Jan-10	215	12,916	10,433	2,483	Short-Term
AGU	AGRIUM INC CMN	22-May-09	19-Mar-10	88	6,168	4,467	1,702	Short-Term
AGU	AGRIUM INC CMN	10-Jul-09	19-Mar-10	150	10,514	5,691	4,823	Short-Term
AGU	AGRIUM INC CMN	9-Dec-09	19-Mar-10	38	2,664	2,416	248	Short-Term
AGU	AGRIUM INC CMN	31-Aug-09	19-Mar-10	120	8,412	5,708	2,703	Short-Term
AGU	AGRIUM INC CMN	25-Feb-10	19-Mar-10	33	2,313	2,066	247	Short-Term
APD	AIR PRODUCTS & CHEMICALS INC CMN	20-May-10	30-Sep-10	131	10,833	8,794	2,039	Short-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	9-Dec-09	1-Nov-10	40	2,380	2,531	(151)	Short-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	19-Feb-10	1-Nov-10	159	9,460	8,536	924	Short-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	25-Feb-10	1-Nov-10	41	2,439	2,066	373	Short-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	9-Mar-10	1-Nov-10	228	13,566	12,562	1,004	Short-Term
ALU	ALCATEL-LUCENT SPONSORED ADR CMN	11-May-09	28-Apr-10	2,348	7,472	5,847	1,625	Short-Term
ALU	ALCATEL-LUCENT SPONSORED ADR CMN	10-Jul-09	28-Apr-10	987	3,141	2,073	1,068	Short-Term
ALU	ALCATEL-LUCENT SPONSORED ADR CMN	31-Aug-09	28-Apr-10	725	2,307	2,741	(433)	Short-Term
ALU	ALCATEL-LUCENT SPONSORED ADR CMN	1-Dec-09	28-Apr-10	418	1,330	1,430	(99)	Short-Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC	11-May-09	12-Apr-10	10	716	352	364	Short-Term
AGN	ALLERGAN INC CMN	11-May-09	23-Apr-10	193	11,978	9,241	2,737	Short-Term
AZSEY	ALLIANZ SE ADR CMN	10-Jul-09	28-Apr-10	735	8,247	6,411	1,836	Short-Term
AZSEY	ALLIANZ SE ADR CMN	11-May-09	28-Apr-10	1,752	19,657	18,000	1,657	Short-Term
AZSEY	ALLIANZ SE ADR CMN	17-Aug-09	28-Apr-10	179	2,008	1,860	148	Short-Term
AZSEY	ALLIANZ SE ADR CMN	31-Aug-09	28-Apr-10	588	6,597	6,800	(203)	Short-Term
AZSEY	ALLIANZ SE ADR CMN	1-Dec-09	28-Apr-10	334	3,747	4,218	(471)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	1-Dec-09	9-Aug-10	166	4,897	4,744	153	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	31-Aug-09	9-Aug-10	127	3,746	3,705	42	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	25-Feb-10	9-Aug-10	27	796	832	(36)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	3-May-10	9-Aug-10	15	442	500	(57)	Short-Term
ALTR	ALTERA CORP CMN	1-Mar-10	30-Sep-10	2,204	66,926	54,812	12,114	Short-Term
AMB	AMB PROPERTY CORP CMN	17-Mar-10	17-Jun-10	24	648	684	(36)	Short-Term
AMB	AMB PROPERTY CORP CMN	16-Mar-10	17-Jun-10	235	6,345	6,449	(104)	Short-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	10-Jul-09	25-Jun-10	300	8,125	6,396	1,729	Short-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	31-Aug-09	25-Jun-10	210	5,688	5,020	667	Short-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	9-Dec-09	25-Jun-10	80	2,167	2,202	(35)	Short-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	25-Feb-10	25-Jun-10	100	2,708	2,878	(170)	Short-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	3-May-10	25-Jun-10	148	4,008	4,681	(673)	Short-Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	11-May-09	6-May-10	105	2,901	2,364	538	Short-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	10-Jun-10	3-Dec-10	683	24,528	22,137	2,391	Short-Term
AMGN	AMGEN INC CMN	3-Sep-10	11-Nov-10	1,013	55,330	53,458	1,872	Short-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	11-May-09	28-Apr-10	534	11,411	6,340	5,072	Short-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	10-Jul-09	28-Apr-10	225	4,808	3,038	1,771	Short-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	31-Aug-09	28-Apr-10	165	3,526	2,642	884	Short-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	1-Dec-09	28-Apr-10	95	2,030	2,113	(83)	Short-Term
BUD	ANHEUSER-BUSCH INBEV S A SPONSORED ADR CMN	15-Jun-10	1-Nov-10	532	33,405	27,566	5,840	Short-Term
APA	APACHE CORP CMN	9-Oct-09	25-Feb-10	179	18,056	17,910	146	Short-Term
APA	APACHE CORP CMN	9-Oct-09	3-Mar-10	168	17,812	16,810	1,002	Short-Term
APA	APACHE CORP CMN	1-Dec-09	4-Mar-10	60	6,277	5,839	438	Short-Term
APA	APACHE CORP CMN	9-Oct-09	4-Mar-10	246	25,737	24,614	1,123	Short-Term
APA	APACHE CORP CMN	25-Feb-10	4-Mar-10	46	4,813	4,616	196	Short-Term
APA	APACHE CORP CMN	11-May-09	6-Jan-10	250	27,119	20,538	6,580	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	17-Feb-10	93	1,552	1,419	133	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	3-May-10	170	4,047	2,593	1,454	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	6-May-10	81	1,826	1,236	590	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	7-May-10	72	1,539	1,098	440	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	7-May-10	16	342	244	98	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	7-May-10	65	1,450	992	459	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	7-May-10	54	1,155	824	332	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	22-Jun-10	95	2,023	1,449	574	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	17-Sep-10	157	3,479	2,395	1,084	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	25-Feb-10	17-Sep-10	53	1,175	868	306	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	27-May-10	17-Sep-10	60	1,330	1,226	104	Short-Term
AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	28-May-10	17-Sep-10	276	6,117	5,785	332	Short-Term
AAPL	APPLE, INC CMN	11-May-09	19-Jan-10	62	13,254	8,035	5,219	Short-Term
ACGL	ARCH CAPITAL GROUP LTD CMN	3-May-10	1-Nov-10	6	526	452	74	Short-Term
ACGL	ARCH CAPITAL GROUP LTD CMN	30-Mar-10	1-Nov-10	349	30,581	26,292	4,289	Short-Term
AZN	ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	143	6,219	6,166	53	Short-Term
AZN	ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	343	14,917	12,993	1,924	Short-Term
AZN	ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	1-Sep-09	28-Apr-10	107	4,653	4,996	(342)	Short-Term
AZN	ASTRAZENECA PLC SPONS ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	61	2,653	2,774	(121)	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	4-Feb-10	20	1,492	1,136	356	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	24-Mar-10	39	3,449	2,216	1,233	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	12-Apr-10	9	828	511	317	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	7-May-10	10	996	568	428	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	10-Jul-09	27-May-10	33	3,184	1,659	1,526	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	10-Jul-09	22-Jun-10	12	1,209	603	606	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	22-Jun-10	5	504	385	119	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	2-Aug-10	14	1,498	1,078	420	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	4-Aug-10	29	2,953	2,233	721	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	6-Aug-10	34	3,446	2,617	829	Short-Term
AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	11-Aug-10	27	2,770	2,079	691	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	11-May-09	2-Feb-10	359	12,045	10,152	1,893	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	11-May-09	18-Feb-10	437	13,988	12,358	1,630	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	10-Jul-09	18-Feb-10	464	14,853	11,391	3,461	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	31-Aug-09	18-Feb-10	96	3,073	2,938	135	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
AVP	AVON PRODUCTS INC. CMN	7-May-10	12-Oct-10	418	14,229	11,975	2,254	Short-Term
BAESY	BAE SYSTEMS PLC SPONSORED ADR CMN	11-May-09	28-Apr-10	472	10,091	10,315	(224)	Short-Term
BAESY	BAE SYSTEMS PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	198	4,233	4,200	34	Short-Term
BAESY	BAE SYSTEMS PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	147	3,143	2,965	178	Short-Term
BAESY	BAE SYSTEMS PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	84	1,796	1,856	(61)	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	11-May-09	28-Apr-10	359	1,282	1,123	159	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	12-May-09	28-Apr-10	1,832	6,540	5,558	982	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	10-Jul-09	28-Apr-10	915	3,266	2,553	714	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	31-Aug-09	28-Apr-10	472	1,685	1,519	166	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	1-Sep-09	28-Apr-10	212	757	708	49	Short-Term
BKEAY	BANK OF EAST ASIA, LIMITED (TH SPONSORED ADR CMN	1-Dec-09	28-Apr-10	389	1,389	1,688	(300)	Short-Term
BKJAY	BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN	11-May-09	28-Apr-10	268	13,976	13,387	589	Short-Term
BKJAY	BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN	31-Aug-09	28-Apr-10	9	469	504	(34)	Short-Term
BKJAY	BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN	10-Jul-09	28-Apr-10	112	5,841	6,054	(213)	Short-Term
BKJAY	BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN	1-Sep-09	28-Apr-10	74	3,859	4,164	(305)	Short-Term
BKJAY	BANK OF YOKOHAMA LTD JAPAN(ADR ADR CMN	1-Dec-09	28-Apr-10	48	2,503	2,395	108	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	10-Jul-09	14-Jan-10	115	4,617	3,632	985	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	9-Dec-09	14-Jan-10	30	1,204	1,225	(20)	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	31-Aug-09	14-Jan-10	90	3,613	3,134	479	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	11-May-09	14-Jan-10	270	10,839	9,191	1,648	Short-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	31-Aug-09	11-Aug-10	7	399	366	33	Short-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	1-Dec-09	1-Nov-10	61	4,438	3,767	671	Short-Term
BAYRY	BAYER AG-SPONSORED ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	132	8,590	6,651	1,939	Short-Term
BAYRY	BAYER AG-SPONSORED ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	286	18,613	14,472	4,141	Short-Term
BAYRY	BAYER AG-SPONSORED ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	3	195	185	10	Short-Term
BAYRY	BAYER AG-SPONSORED ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	88	5,727	6,905	(1,178)	Short-Term
BCE	BCE INC. CMN	25-Jun-10	1-Nov-10	947	31,803	28,516	3,287	Short-Term
BCE	BCE INC. CMN	25-Jun-10	5-Nov-10	345	11,458	10,389	1,070	Short-Term
BBBY	BED BATH & BEYOND INC. CMN	6-Apr-10	17-Jun-10	285	12,077	12,737	(661)	Short-Term
BBBY	BED BATH & BEYOND INC. CMN	5-Apr-10	17-Jun-10	215	9,110	9,679	(568)	Short-Term
BBBY	BED BATH & BEYOND INC. CMN	6-Apr-10	2-Jul-10	812	29,368	36,290	(6,922)	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	9-Dec-09	1-Nov-10	22	2,132	1,912	220	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	25-Feb-10	1-Nov-10	7	678	604	75	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	10-Jul-09	28-Apr-10	68	5,651	5,413	238	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	1-Dec-09	28-Apr-10	28	2,327	2,610	(283)	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	11-May-09	28-Apr-10	161	13,379	13,403	(24)	Short-Term
BRGYY	BG GROUP PLC SPON ADR ADR CMN	31-Aug-09	28-Apr-10	50	4,155	4,090	65	Short-Term
BIIB	BIODERMA INC. CMN	11-May-09	9-Feb-10	288	15,549	14,097	1,452	Short-Term
BIIB	BIODERMA INC. CMN	3-Aug-09	30-Jul-10	39	2,168	1,877	291	Short-Term
BIIB	BIODERMA INC. CMN	31-Dec-09	6-Jul-10	332	16,245	17,787	(1,542)	Short-Term
BIIB	BIODERMA INC. CMN	4-Jan-10	5-Nov-10	295	18,298	15,871	2,427	Short-Term
BIIB	BIODERMA INC. CMN	31-Dec-09	5-Nov-10	654	40,565	35,039	5,526	Short-Term
BIIB	BIODERMA INC. CMN	25-Feb-10	5-Nov-10	96	5,954	5,198	756	Short-Term
BA	BOEING COMPANY CMN	11-May-09	22-Feb-10	228	14,621	10,268	4,353	Short-Term
BA	BOEING COMPANY CMN	11-May-09	16-Mar-10	290	19,890	13,060	6,830	Short-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	11-May-09	22-Mar-10	12	912	607	305	Short-Term
BP	BP P L C SPONSORED ADR CMN	5-Nov-09	4-Feb-10	251	13,525	14,652	(1,127)	Short-Term
BP	BP P L C SPONSORED ADR CMN	17-Nov-09	8-Feb-10	20	1,058	1,187	(129)	Short-Term
BP	BP P L C SPONSORED ADR CMN	5-Nov-09	8-Feb-10	241	12,752	14,069	(1,317)	Short-Term
BP	BP P L C SPONSORED ADR CMN	17-Nov-09	11-Feb-10	250	13,521	14,843	(1,323)	Short-Term
BP	BP P L C SPONSORED ADR CMN	1-Dec-09	11-Feb-10	78	4,218	4,554	(335)	Short-Term
BP	BP P L C SPONSORED ADR CMN	3-Dec-09	11-Feb-10	285	15,413	16,579	(1,166)	Short-Term
BRDCY	BRIDGESTONE CORP ADR ADR CMN	20-Jan-10	28-Apr-10	1,112	37,485	37,014	471	Short-Term
BRDCY	BRIDGESTONE CORP ADR ADR CMN	21-Jan-10	28-Apr-10	403	13,585	13,520	65	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	14-May-09	19-Jan-10	55	2,277	1,467	810	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	31-Aug-09	19-Jan-10	90	3,726	2,812	914	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	11-May-09	19-Jan-10	550	22,773	15,002	7,771	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	10-Jul-09	19-Jan-10	260	10,765	7,023	3,742	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	25-Sep-09	19-Jan-10	155	6,418	4,755	1,663	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	24-Nov-09	19-Jan-10	35	1,449	1,141	309	Short-Term
	BRINK'S HOME SECURITY HOLDINGS CMN	31-Dec-09	19-Jan-10	70	2,898	2,313	585	Short-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	10-Jul-09	4-Jun-10	132	4,448	3,192	1,255	Short-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	9-Jun-09	4-Jun-10	896	30,191	24,526	5,665	Short-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	24-Jul-09	21-Jun-10	547	19,410	14,421	4,989	Short-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	10-Jul-09	21-Jun-10	218	7,736	5,272	2,463	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	25-Feb-10	1-Nov-10	66	2,420	2,173	248	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	11-Mar-10	1-Nov-10	650	23,836	23,772	64	Short-Term
CAJ	CANON INC ADR ADR CMN	11-May-09	28-Apr-10	330	15,156	11,142	4,014	Short-Term
CAJ	CANON INC ADR ADR CMN	10-Jul-09	28-Apr-10	139	6,384	4,394	1,990	Short-Term
CAJ	CANON INC ADR ADR CMN	31-Aug-09	28-Apr-10	102	4,685	3,905	780	Short-Term
CAJ	CANON INC ADR ADR CMN	22-Feb-10	28-Apr-10	180	8,267	7,585	682	Short-Term
CAJ	CANON INC ADR ADR CMN	1-Dec-09	28-Apr-10	59	2,710	2,300	409	Short-Term
CAJ	CANON INC ADR ADR CMN	23-Feb-10	28-Apr-10	171	7,854	7,171	683	Short-Term
CGEMY	CAP GEMINI SA ADR CMN	11-May-09	28-Apr-10	549	13,527	10,118	3,409	Short-Term
CGEMY	CAP GEMINI SA ADR CMN	31-Aug-09	28-Apr-10	171	4,213	4,152	61	Short-Term
CGEMY	CAP GEMINI SA ADR CMN	10-Jul-09	28-Apr-10	231	5,692	4,264	1,427	Short-Term
CGEMY	CAP GEMINI SA ADR CMN	1-Dec-09	28-Apr-10	97	2,390	2,272	118	Short-Term
CAH	CARDINAL HEALTH INC CMN	11-May-09	5-Mar-10	613	21,791	15,924	5,867	Short-Term
CAH	CARDINAL HEALTH INC CMN	11-May-09	17-Mar-10	95	3,373	2,468	906	Short-Term
CAH	CARDINAL HEALTH INC CMN	11-May-09	18-Mar-10	120	4,265	3,117	1,147	Short-Term
CAH	CARDINAL HEALTH INC CMN	10-Jul-09	18-Mar-10	208	7,392	4,446	2,946	Short-Term
CAH	CARDINAL HEALTH INC CMN	31-Aug-09	18-Mar-10	189	6,717	4,632	2,085	Short-Term
CCL	CARNIVAL CORPORATION CMN	1-Dec-09	4-Nov-10	110	4,873	3,528	1,346	Short-Term
CCL	CARNIVAL CORPORATION CMN	3-May-10	4-Nov-10	66	2,924	2,772	152	Short-Term
CCL	CARNIVAL CORPORATION CMN	25-Feb-10	4-Nov-10	119	5,272	4,184	1,088	Short-Term
CCL	CARNIVAL CORPORATION CMN	15-Jun-10	15-Nov-10	337	14,230	12,587	1,643	Short-Term
CCL	CARNIVAL CORPORATION CMN	3-May-10	15-Nov-10	117	4,940	4,914	26	Short-Term
CUK	CARNIVAL PLC ADR CMN	11-May-09	20-Jan-10	245	8,967	6,724	2,243	Short-Term
CUK	CARNIVAL PLC ADR CMN	10-Jul-09	21-Jan-10	99	3,678	2,594	1,084	Short-Term
CUK	CARNIVAL PLC ADR CMN	11-May-09	21-Jan-10	259	9,622	7,109	2,513	Short-Term
CUK	CARNIVAL PLC ADR CMN	10-Jul-09	8-Apr-10	112	4,467	2,935	1,532	Short-Term
CUK	CARNIVAL PLC ADR CMN	1-Dec-09	8-Apr-10	90	3,590	3,072	518	Short-Term
CUK	CARNIVAL PLC ADR CMN	31-Aug-09	8-Apr-10	156	6,222	4,717	1,506	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
CRERY	CARREFOUR S A UNSPONSORED ADR CMN	10-Jul-09	28-Apr-10	698	6,638	6,100	538	Short-Term
CRERY	CARREFOUR S A UNSPONSORED ADR CMN	11-May-09	28-Apr-10	1,666	15,843	13,264	2,579	Short-Term
CRERY	CARREFOUR S A UNSPONSORED ADR CMN	31-Aug-09	28-Apr-10	519	4,936	4,885	51	Short-Term
CRERY	CARREFOUR S A UNSPONSORED ADR CMN	1-Dec-09	28-Apr-10	296	2,815	2,871	(56)	Short-Term
CASC	CASCADE CORP CMN	13-May-09	24-Feb-10	105	2,901	2,648	253	Short-Term
CBG	CB RICHARD ELLIS GROUP, INC CMN CLASS A	11-May-09	25-Mar-10	1,198	17,233	10,114	7,118	Short-Term
CBG	CB RICHARD ELLIS GROUP, INC CMN CLASS A	11-May-09	7-Apr-10	816	13,275	6,889	6,386	Short-Term
CBS	CBS CORPORATION CMN CLASS B	8-Mar-10	1-Jul-10	1,484	18,920	21,829	(2,909)	Short-Term
CBS	CBS CORPORATION CMN CLASS B	8-Mar-10	26-Aug-10	1,167	15,957	17,166	(1,209)	Short-Term
CBS	CBS CORPORATION CMN CLASS B	8-Mar-10	27-Aug-10	1,224	16,772	18,005	(1,232)	Short-Term
CBS	CBS CORPORATION CMN CLASS B	8-Apr-10	27-Aug-10	1,164	15,950	17,322	(1,372)	Short-Term
CBS	CBS CORPORATION CMN CLASS B	9-Apr-10	27-Aug-10	353	4,837	5,324	(487)	Short-Term
CDR	CEDAR SHOPPING CENTERS, INC CMN	8-Sep-10	6-Dec-10	84	509	495	15	Short-Term
CDR	CEDAR SHOPPING CENTERS, INC CMN	9-Sep-10	7-Dec-10	260	1,597	1,545	51	Short-Term
CDR	CEDAR SHOPPING CENTERS, INC CMN	8-Sep-10	7-Dec-10	85	522	501	21	Short-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	11-May-09	14-Apr-10	605	11,703	11,023	679	Short-Term
	CHATTEM INC CMN	30-Oct-09	10-Feb-10	80	7,480	5,100	2,380	Short-Term
	CHATTEM INC CMN	1-Oct-09	10-Feb-10	245	22,908	16,006	6,901	Short-Term
CHKP	CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	19-Nov-09	14-Oct-10	930	36,346	30,399	5,947	Short-Term
CHKP	CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	9-Dec-09	14-Oct-10	45	1,759	1,480	279	Short-Term
CHKP	CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	5-Jan-10	14-Oct-10	357	13,952	11,957	1,995	Short-Term
CHKP	CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	25-Feb-10	14-Oct-10	111	4,338	3,583	755	Short-Term
CHKP	CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	3-May-10	14-Oct-10	157	6,136	5,537	599	Short-Term
CHEUY	CHEUNG KONG HLDGS LTD (ADR) ADR CMN	11-May-09	28-Jan-10	2,534	30,339	27,874	2,465	Short-Term
CHEUY	CHEUNG KONG HLDGS LTD (ADR) ADR CMN	10-Jul-09	28-Jan-10	243	2,909	2,668	241	Short-Term
CHEUY	CHEUNG KONG HLDGS LTD (ADR) ADR CMN	10-Jul-09	19-Feb-10	857	10,102	9,410	693	Short-Term
CHEUY	CHEUNG KONG HLDGS LTD (ADR) ADR CMN	1-Dec-09	19-Feb-10	315	3,713	4,032	(319)	Short-Term
CHEUY	CHEUNG KONG HLDGS LTD (ADR) ADR CMN	31-Aug-09	19-Feb-10	760	8,959	9,007	(48)	Short-Term
CVX	CHEVRON CORPORATION CMN	23-Nov-09	15-Jan-10	186	14,651	14,647	4	Short-Term
CVX	CHEVRON CORPORATION CMN	29-Oct-09	15-Jan-10	173	13,627	13,508	118	Short-Term
CVX	CHEVRON CORPORATION CMN	1-Dec-09	15-Jan-10	76	5,986	6,017	(31)	Short-Term
CHL	CHINA MOBILE LIMITED SPONSORED ADR CMN	5-Oct-10	1-Nov-10	375	19,289	19,946	(657)	Short-Term
CSCO	CISCO SYSTEMS, INC CMN	19-Aug-09	29-Apr-10	805	22,110	17,157	4,953	Short-Term
CSCO	CISCO SYSTEMS, INC CMN	25-Feb-10	19-Nov-10	291	5,690	6,984	(1,294)	Short-Term
CSCO	CISCO SYSTEMS, INC CMN	1-Dec-09	19-Nov-10	378	7,391	8,958	(1,566)	Short-Term
CSCO	CISCO SYSTEMS, INC CMN	11-May-09	9-Mar-10	1,485	38,964	27,799	11,164	Short-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	29-Jan-10	16-Mar-10	344	22,667	13,860	8,807	Short-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	29-Jan-10	30-Apr-10	882	56,973	35,536	21,437	Short-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	25-Feb-10	30-Apr-10	92	5,943	4,812	1,131	Short-Term
CME	CME GROUP INC CMN CLASS A	11-May-09	7-Jan-10	55	18,757	13,360	5,396	Short-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	11-May-09	2-Feb-10	75	3,288	2,310	978	Short-Term
CIBEY	COMMERCIAL INTL BNK(EGYPT) SAE SPONSORED ADR CMN	30-Sep-10	1-Nov-10	1,989	14,420	15,614	(1,194)	Short-Term
CXW	CORRECTIONS CORP OF AMERICA CMN	10-Jul-09	27-Jan-10	33	641	529	113	Short-Term
CXW	CORRECTIONS CORP OF AMERICA CMN	3-Nov-09	27-Jan-10	35	680	878	(198)	Short-Term
CXW	CORRECTIONS CORP OF AMERICA CMN	31-Jul-09	27-Jan-10	88	1,710	1,542	168	Short-Term
CXW	CORRECTIONS CORP OF AMERICA CMN	14-Dec-09	27-Jan-10	59	1,146	1,493	(347)	Short-Term
	COVIDIEN PUBLIC LIMITED COMPAN CMN	28-Oct-09	24-May-10	999	41,735	42,281	(546)	Short-Term
	COVIDIEN PUBLIC LIMITED COMPAN CMN	1-Dec-09	24-May-10	108	4,512	5,096	(584)	Short-Term
	COVIDIEN PUBLIC LIMITED COMPAN CMN	25-Feb-10	24-May-10	78	3,259	3,873	(614)	Short-Term
CPL	CPFL ENERGIA, S A SPONSORED ADR CMN	11-Dec-09	1-Nov-10	495	35,547	32,138	3,409	Short-Term
CPL	CPFL ENERGIA, S A SPONSORED ADR CMN	14-Dec-09	1-Nov-10	186	13,357	12,216	1,141	Short-Term
CPL	CPFL ENERGIA, S A SPONSORED ADR CMN	25-Feb-10	1-Nov-10	10	718	611	107	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	17-Sep-09	25-Jun-10	185	7,122	10,269	(3,147)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	10-Jul-09	25-Jun-10	150	5,774	6,576	(802)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	31-Aug-09	25-Jun-10	110	4,235	5,471	(1,236)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	9-Dec-09	25-Jun-10	38	1,463	1,881	(418)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	25-Feb-10	25-Jun-10	64	2,464	2,798	(334)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	3-May-10	25-Jun-10	98	3,773	4,542	(770)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	83	3,843	4,417	(574)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	196	9,075	8,593	482	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	466	21,575	19,067	2,509	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	145	6,713	7,273	(560)	Short-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	10-Jun-09	28-Apr-10	266	13,325	10,050	3,275	Short-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	10-Jun-09	20-May-10	25	1,177	945	232	Short-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	23-Jun-09	20-May-10	197	9,274	6,986	2,288	Short-Term
DSEY	DAIWA SECURITIES GROUP INC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	510	2,633	3,116	(483)	Short-Term
DSEY	DAIWA SECURITIES GROUP INC SPONSORED ADR CMN	11-May-09	28-Apr-10	1,620	8,365	10,192	(1,827)	Short-Term
DSEY	DAIWA SECURITIES GROUP INC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	680	3,511	3,798	(287)	Short-Term
DSEY	DAIWA SECURITIES GROUP INC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	290	1,497	1,625	(128)	Short-Term
DNSCY	DANISCO A/S ADR CMN	4-Aug-10	6-Oct-10	210	2,377	2,107	270	Short-Term
DNSCY	DANISCO A/S ADR CMN	4-Aug-10	11-Oct-10	1,685	18,434	16,909	1,525	Short-Term
DNSCY	DANISCO A/S ADR CMN	5-Aug-10	11-Oct-10	40	438	406	32	Short-Term
DNSCY	DANISCO A/S ADR CMN	5-Aug-10	1-Nov-10	919	9,879	9,319	560	Short-Term
DNSCY	DANISCO A/S ADR CMN	5-Aug-10	5-Nov-10	888	9,504	9,005	499	Short-Term
DANOY	DANONE SPONSORED ADR CMN	11-May-09	13-Apr-10	412	5,150	4,355	795	Short-Term
DANOY	DANONE SPONSORED ADR CMN	11-May-09	14-Apr-10	506	6,382	5,348	1,034	Short-Term
DANOY	DANONE SPONSORED ADR CMN	10-Jul-09	14-Apr-10	385	4,856	3,792	1,064	Short-Term
DANOY	DANONE SPONSORED ADR CMN	31-Aug-09	14-Apr-10	201	2,535	2,186	349	Short-Term
DANOY	DANONE SPONSORED ADR CMN	31-Aug-09	15-Apr-10	85	1,047	924	122	Short-Term
DANOY	DANONE SPONSORED ADR CMN	1-Dec-09	15-Apr-10	162	1,995	1,968	27	Short-Term
DAR	DARLING INTERNATIONAL INC CMN	11-May-09	5-Jan-10	1,090	9,747	7,549	2,198	Short-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	11-May-09	28-Apr-10	341	15,123	10,485	4,638	Short-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	10-Jul-09	28-Apr-10	144	6,386	4,586	1,800	Short-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	31-Aug-09	28-Apr-10	106	4,701	3,737	965	Short-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	1-Dec-09	28-Apr-10	61	2,705	2,550	156	Short-Term
	DEL MONTE FOODS COMPANY CMN	12-Oct-10	19-Nov-10	114	1,961	1,544	417	Short-Term
	DEL MONTE FOODS COMPANY CMN	8-Oct-10	19-Nov-10	614	10,561	8,289	2,272	Short-Term
	DEL MONTE FOODS COMPANY CMN	11-Oct-10	19-Nov-10	1,806	31,064	24,564	6,499	Short-Term
	DEL MONTE FOODS COMPANY CMN	15-Oct-10	26-Nov-10	1,866	35,011	27,939	7,071	Short-Term
	DEL MONTE FOODS COMPANY CMN	12-Oct-10	26-Nov-10	731	13,715	9,899	3,817	Short-Term
	DEL MONTE FOODS COMPANY CMN	18-Oct-10	26-Nov-10	1,853	34,767	27,753	7,014	Short-Term
DELL	DELL INC CMN	1-Dec-09	24-Sep-10	707	8,902	10,025	(1,124)	Short-Term
DELL	DELL INC CMN	25-Feb-10	24-Sep-10	622	7,831	8,186	(354)	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
DB	DEUTSCHE BANK AG CMN	3-Dec-09	22-Apr-10	226	16,298	16,694	(397)	Short-Term
DB	DEUTSCHE BANK AG CMN	3-Dec-09	7-May-10	430	25,881	31,764	(5,882)	Short-Term
DB	DEUTSCHE BANK AG CMN	25-Feb-10	7-May-10	46	2,769	2,844	(75)	Short-Term
DB	DEUTSCHE BANK AG CMN	3-May-10	7-May-10	43	2,588	2,957	(369)	Short-Term
DB	DEUTSCHE BANK AG CMN	11-May-09	28-Apr-10	420	29,383	23,869	5,514	Short-Term
DB	DEUTSCHE BANK AG CMN	10-Jul-09	28-Apr-10	176	12,313	10,879	1,433	Short-Term
DB	DEUTSCHE BANK AG CMN	1-Dec-09	28-Apr-10	75	5,247	5,571	(324)	Short-Term
DB	DEUTSCHE BANK AG CMN	31-Aug-09	28-Apr-10	130	9,095	8,815	280	Short-Term
DEUPF	DEUTSCHE POSTBANK AG FOREIGN NETTING LINE	10-Jul-09	28-Apr-10	149	5,021	3,725	1,296	Short-Term
DEUPF	DEUTSCHE POSTBANK AG FOREIGN NETTING LINE	11-May-09	28-Apr-10	354	11,930	8,744	3,186	Short-Term
DEUPF	DEUTSCHE POSTBANK AG FOREIGN NETTING LINE	31-Aug-09	28-Apr-10	110	3,707	3,894	(187)	Short-Term
DEUPF	DEUTSCHE POSTBANK AG FOREIGN NETTING LINE	1-Dec-09	28-Apr-10	62	2,089	2,220	(130)	Short-Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9-Feb-10	3-Aug-10	43	512	393	119	Short-Term
DTV	DIRECTV CMN	8-Oct-09	4-Mar-10	1,085	37,176	29,612	7,564	Short-Term
DTV	DIRECTV CMN	20-Nov-09	4-Mar-10	557	19,085	17,636	1,449	Short-Term
DTV	DIRECTV CMN	1-Dec-09	4-Mar-10	170	5,825	5,415	410	Short-Term
DTV	DIRECTV CMN	25-Feb-10	4-Mar-10	128	4,386	4,289	96	Short-Term
DEI	DOUGLAS EMMETT INC CMN	11-May-09	22-Mar-10	100	1,565	953	612	Short-Term
DOW	DOW CHEMICAL CO CMN	10-Jul-09	7-Jan-10	509	15,795	7,328	8,466	Short-Term
DOW	DOW CHEMICAL CO CMN	21-May-09	7-Jan-10	808	25,073	13,928	11,145	Short-Term
DOW	DOW CHEMICAL CO CMN	31-Aug-09	7-May-10	269	7,014	5,722	1,293	Short-Term
DOW	DOW CHEMICAL CO CMN	11-Sep-09	7-May-10	954	24,876	22,215	2,661	Short-Term
DOW	DOW CHEMICAL CO CMN	25-Feb-10	7-May-10	202	5,267	5,660	(393)	Short-Term
DOW	DOW CHEMICAL CO CMN	9-Oct-09	7-May-10	991	25,841	25,877	(37)	Short-Term
DOW	DOW CHEMICAL CO CMN	1-Dec-09	7-May-10	379	9,883	10,658	(775)	Short-Term
DOW	DOW CHEMICAL CO CMN	10-Jul-09	7-May-10	211	5,502	3,038	2,464	Short-Term
DRE	DUKE REALTY CORP CMN	11-May-09	1-Mar-10	535	6,004	5,216	787	Short-Term
DRE	DUKE REALTY CORP CMN	10-Jul-09	1-Mar-10	77	864	579	285	Short-Term
DRE	DUKE REALTY CORP CMN	10-Jul-09	4-Mar-10	178	1,972	1,339	634	Short-Term
DRE	DUKE REALTY CORP CMN	6-Oct-09	4-Mar-10	91	1,008	1,103	(95)	Short-Term
DRE	DUKE REALTY CORP CMN	11-Sep-09	4-Mar-10	49	543	573	(30)	Short-Term
DRE	DUKE REALTY CORP CMN	9-Dec-09	4-Mar-10	133	1,474	1,497	(23)	Short-Term
DRE	DUKE REALTY CORP CMN	25-Feb-10	4-Mar-10	78	864	863	2	Short-Term
EJPRY	EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN)	10-Jul-09	28-Apr-10	801	8,891	8,378	512	Short-Term
EJPRY	EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN)	11-May-09	28-Apr-10	1,907	21,167	18,240	2,928	Short-Term
EJPRY	EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN)	31-Aug-09	28-Apr-10	593	6,582	6,416	166	Short-Term
EJPRY	EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN)	1-Dec-09	28-Apr-10	225	2,497	2,613	(116)	Short-Term
EJPRY	EAST JAPAN RAILWAY COMPANY UNSPONSORED ADR (JAPAN)	2-Dec-09	28-Apr-10	113	1,254	1,305	(51)	Short-Term
EMR	EMERSON ELECTRIC CO CMN	25-Feb-10	27-Dec-10	108	6,172	5,067	1,105	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	11-May-09	28-Apr-10	2,197	11,644	12,556	(912)	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	31-Aug-09	28-Apr-10	683	3,620	4,002	(383)	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	10-Jul-09	28-Apr-10	918	4,865	4,131	734	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	1-Dec-09	28-Apr-10	390	2,067	2,375	(308)	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	3-Mar-10	28-Apr-10	934	4,950	5,168	(217)	Short-Term
ENLAY	ENEL SOCIETA PER AZIONI ADR CMN	4-Mar-10	28-Apr-10	620	3,286	3,384	(98)	Short-Term
EDPFY	ENERGIAS DE PORTUGAL SA SPONSORED ADR CMN	31-Aug-09	28-Apr-10	105	3,640	4,520	(880)	Short-Term
EDPFY	ENERGIAS DE PORTUGAL SA SPONSORED ADR CMN	11-May-09	28-Apr-10	338	11,718	13,064	(1,345)	Short-Term
EDPFY	ENERGIAS DE PORTUGAL SA SPONSORED ADR CMN	1-Dec-09	28-Apr-10	60	2,080	2,782	(701)	Short-Term
EDPFY	ENERGIAS DE PORTUGAL SA SPONSORED ADR CMN	10-Jul-09	28-Apr-10	142	4,923	5,422	(499)	Short-Term
E	ENI S P A SPON ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	645	28,915	29,428	(513)	Short-Term
E	ENI S P A SPON ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	270	12,104	11,950	154	Short-Term
E	ENI S P A SPON ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	200	8,966	9,420	(454)	Short-Term
E	ENI S P A SPON ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	114	5,111	5,836	(725)	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	25-Jun-09	8-Mar-10	35	1,392	721	671	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	10-Jul-09	6-Apr-10	74	3,131	1,430	1,700	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	10-Jul-09	8-Apr-10	1	43	19	24	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	16-Nov-09	8-Apr-10	41	1,769	1,315	454	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	16-Nov-09	9-Apr-10	18	779	577	202	Short-Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	27-Jan-10	9-Apr-10	20	866	683	183	Short-Term
EOG	EOG RESOURCES INC CMN	11-May-09	5-Jan-10	19	1,866	1,398	468	Short-Term
EOG	EOG RESOURCES INC CMN	10-Jul-09	5-Jan-10	135	13,258	8,381	4,877	Short-Term
EOG	EOG RESOURCES INC CMN	20-Jul-09	27-Jan-10	40	3,666	2,850	816	Short-Term
EOG	EOG RESOURCES INC CMN	10-Jul-09	27-Jan-10	120	10,997	7,449	3,548	Short-Term
EOG	EOG RESOURCES INC CMN	20-Jul-09	14-Jun-10	117	12,761	8,336	4,425	Short-Term
EOG	EOG RESOURCES INC CMN	31-Aug-09	14-Jun-10	156	17,015	11,131	5,884	Short-Term
EOG	EOG RESOURCES INC CMN	12-Oct-09	14-Jun-10	55	5,999	4,990	1,009	Short-Term
EOG	EOG RESOURCES INC CMN	12-Oct-09	30-Jun-10	103	10,292	9,345	947	Short-Term
EOG	EOG RESOURCES INC CMN	1-Dec-09	30-Jun-10	104	10,391	9,221	1,171	Short-Term
EOG	EOG RESOURCES INC CMN	11-Feb-10	30-Jun-10	172	17,186	15,548	1,637	Short-Term
EOG	EOG RESOURCES INC CMN	10-May-10	30-Jun-10	226	22,581	23,941	(1,360)	Short-Term
EOG	EOG RESOURCES INC CMN	25-Feb-10	30-Jun-10	53	5,296	4,824	472	Short-Term
EOG	EOG RESOURCES INC CMN	11-May-09	19-Jan-10	136	13,183	10,031	3,152	Short-Term
EQIX	EQUINIX INC CMN	11-May-09	19-Jan-10	244	25,031	16,493	8,538	Short-Term
EQR	EQUITY RESIDENTIAL CMN	6-Aug-09	27-Jan-10	42	1,324	1,205	119	Short-Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	11-May-09	28-Apr-10	1,892	22,142	15,950	6,192	Short-Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	31-Aug-09	28-Apr-10	588	6,881	5,625	1,257	Short-Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	10-Jul-09	28-Apr-10	794	9,292	7,360	1,932	Short-Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	1-Dec-09	28-Apr-10	336	3,932	3,320	612	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	11-May-09	3-Feb-10	9	719	585	134	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	11-May-09	31-Mar-10	33	2,967	2,146	820	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	11-May-09	13-Apr-10	11	1,078	715	363	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	11-May-09	6-May-10	18	1,948	1,171	777	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	11-May-09	11-May-10	10	1,100	650	449	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	10-Jul-09	19-May-10	23	2,472	1,298	1,174	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	10-Jul-09	22-Jun-10	17	1,796	959	837	Short-Term
ESS	ESSEX PROPERTY TRUST INC CMN	14-Dec-09	22-Jun-10	9	951	753	197	Short-Term
EXPD	EXPEDITORS INTL WASH INC CMN	11-May-09	12-Feb-10	375	12,306	12,440	(135)	Short-Term
EXPD	EXPEDITORS INTL WASH INC CMN	11-May-09	16-Feb-10	325	11,010	10,782	228	Short-Term
EXPGY	EXPERIAN PLC SPONSORED ADR CMN	11-May-09	14-Jan-10	934	9,057	6,585	2,471	Short-Term
ESRX	EXPRESS SCRIPTS COMMON CMN	29-Jul-09	13-May-10	85	8,844	6,075	2,769	Short-Term
ESRX	EXPRESS SCRIPTS COMMON CMN	1-Dec-09	26-Jul-10	182	7,834	7,938	(104)	Short-Term
ESRX	EXPRESS SCRIPTS COMMON CMN	29-Jul-09	26-Jul-10	210	9,040	7,504	1,535	Short-Term
ESRX	EXPRESS SCRIPTS COMMON CMN	21-Aug-09	26-Jul-10	394	16,960	13,918	3,042	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type	
ESRX	EXPRESS SCRIPTS COMMON CMN	31-Aug-09	26-Jul-10	480	20,662	17,176	3,486	Short-Term	
ESRX	EXPRESS SCRIPTS COMMON CMN	25-Feb-10	26-Jul-10	108	4,649	5,160	(511)	Short-Term	
FANUY	FANUC LIMITED UNSPONSORED ADR CMN	10-Jul-09	28-Apr-10	267	15,702	10,205	5,497	Short-Term	
FANUY	FANUC LIMITED UNSPONSORED ADR CMN	1-Dec-09	28-Apr-10	113	6,645	4,735	1,911	Short-Term	
FANUY	FANUC LIMITED UNSPONSORED ADR CMN	11-May-09	28-Apr-10	635	37,344	25,419	11,925	Short-Term	
FANUY	FANUC LIMITED UNSPONSORED ADR CMN	31-Aug-09	28-Apr-10	197	11,585	8,027	3,558	Short-Term	
43E1N8	FEDERAL HOME LOAN BANK SYSTEM	26-Feb-09	24-Feb-10	250,000	250,000	249,844	156	Short-Term	
FE	FIRSTENERGY CORP CMN	11-May-09	26-Feb-10	762	29,519	31,735	(2,216)	Short-Term	
FE	FIRSTENERGY CORP CMN	11-May-09	20-Apr-10	228	8,606	9,495	(889)	Short-Term	
FE	FIRSTENERGY CORP CMN	10-Jul-09	20-Apr-10	415	15,665	16,009	(344)	Short-Term	
FE	FIRSTENERGY CORP CMN	31-Aug-09	20-Apr-10	240	9,059	10,909	(1,849)	Short-Term	
FE	FIRSTENERGY CORP CMN	25-Feb-10	20-Apr-10	128	4,832	4,941	(109)	Short-Term	
FE	FIRSTENERGY CORP CMN	1-Dec-09	20-Apr-10	170	6,417	7,398	(981)	Short-Term	
FBRWY	FOSTERS GROUP LTD SPONSORED ADR CMN	11-May-09	7-Apr-10	3,618	17,845	13,875	3,969	Short-Term	
FBRWY	FOSTERS GROUP LTD SPONSORED ADR CMN	10-Jul-09	7-Apr-10	2,800	13,810	10,724	3,086	Short-Term	
FBRWY	FOSTERS GROUP LTD SPONSORED ADR CMN	31-Aug-09	7-Apr-10	1,340	6,609	6,131	478	Short-Term	
FBRWY	FOSTERS GROUP LTD SPONSORED ADR CMN	1-Dec-09	7-Apr-10	570	2,811	2,918	(107)	Short-Term	
FBRWY	FOSTERS GROUP LTD SPONSORED ADR CMN	25-Feb-10	7-Apr-10	640	3,157	3,072	85	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	13-Jan-10	1-Sep-10	65	822	1,593	(771)	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	5-Jan-10	1-Sep-10	535	6,768	13,602	(6,834)	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	22-Jan-10	1-Sep-10	215	2,720	4,984	(2,264)	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	25-Jan-10	1-Sep-10	569	7,198	13,068	(5,869)	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	25-Feb-10	1-Sep-10	98	1,240	2,102	(862)	Short-Term	
FXCNY	FOXCONN INTERNATIONAL HOLDINGS UNSPONSORED ADR CMN	3-May-10	1-Sep-10	161	2,037	2,903	(866)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	11-May-09	26-Apr-10	137	3,102	3,093	9	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	10-Jul-09	26-Apr-10	350	7,925	7,814	111	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	27-Aug-09	26-Apr-10	692	15,669	17,870	(2,201)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	31-Aug-09	26-Apr-10	390	8,831	10,032	(1,201)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	1-Dec-09	26-Apr-10	95	2,151	2,550	(399)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	25-Feb-10	26-Apr-10	130	2,944	3,016	(72)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	11-May-09	28-Apr-10	408	8,875	9,162	(287)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	10-Jul-09	28-Apr-10	170	3,698	3,794	(96)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	31-Aug-09	28-Apr-10	127	2,763	3,278	(515)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	1-Dec-09	28-Apr-10	72	1,566	1,919	(353)	Short-Term	
FTE	FRANCE TELECOM SA SPONSORED ADR CMN	8-Dec-09	28-Apr-10	483	10,506	12,494	(1,987)	Short-Term	
BEN	FRANKLIN RESOURCES INC CMN	10-Jul-09	5-Jan-10	1	108	66	42	Short-Term	
BEN	FRANKLIN RESOURCES INC CMN	11-May-09	5-Jan-10	161	17,467	10,135	7,332	Short-Term	
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	10-Mar-10	49	1,240	987	253	Short-Term	
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	3-Aug-10	23	683	463	220	Short-Term	
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	11-Nov-10	44	1,442	801	641	Short-Term	
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	12-Nov-10	126	4,079	2,294	1,785	Short-Term	
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	3-May-10	12-Nov-10	27	874	805	69	Short-Term	
GDFZY	GDF SUEZ SPONSORED ADR CMN	11-May-09	28-Apr-10	820	28,557	29,175	(618)	Short-Term	
GDFZY	GDF SUEZ SPONSORED ADR CMN	10-Jul-09	28-Apr-10	344	11,980	11,503	477	Short-Term	
GDFZY	GDF SUEZ SPONSORED ADR CMN	31-Aug-09	28-Apr-10	255	8,881	10,785	(1,904)	Short-Term	
GDFZY	GDF SUEZ SPONSORED ADR CMN	1-Dec-09	28-Apr-10	146	5,085	6,263	(1,179)	Short-Term	
GE	GENERAL ELECTRIC CO CMN	23-Dec-09	21-Jun-10	1,435	23,339	22,096	1,242	Short-Term	
	GENERAL GROWTH PROPERTIES INC CMN	31-Mar-10	19-May-10	66	888	1,066	(179)	Short-Term	
	GENERAL GROWTH PROPERTIES INC CMN	31-Mar-10	18-Aug-10	234	3,289	3,780	(492)	Short-Term	
GIS	GENERAL MILLS INC CMN	11-May-09	6-Jan-10	235	16,637	12,385	4,252	Short-Term	
GIS	GENERAL MILLS INC CMN	10-Jul-09	6-Jan-10	95	6,725	5,579	1,147	Short-Term	
GIS	GENERAL MILLS INC CMN	31-Aug-09	6-Jan-10	65	4,602	3,842	759	Short-Term	
GIS	GENERAL MILLS INC CMN	9-Feb-10	15-Jun-10	693	26,499	24,076	2,423	Short-Term	
GILD	GILEAD SCIENCES CMN	25-Feb-10	31-Aug-10	33	1,053	1,545	(492)	Short-Term	
GILD	GILEAD SCIENCES CMN	31-Aug-09	31-Aug-10	375	11,971	16,842	(4,872)	Short-Term	
GILD	GILEAD SCIENCES CMN	19-Jan-10	31-Aug-10	200	6,384	9,270	(2,886)	Short-Term	
GILD	GILEAD SCIENCES CMN	12-Feb-10	31-Aug-10	194	6,193	8,985	(2,792)	Short-Term	
GILD	GILEAD SCIENCES CMN	25-Feb-10	7-Sep-10	193	6,473	9,038	(2,566)	Short-Term	
GILD	GILEAD SCIENCES CMN	23-Apr-10	7-Sep-10	131	4,393	5,392	(999)	Short-Term	
GILD	GILEAD SCIENCES CMN	3-May-10	7-Sep-10	672	22,537	26,759	(4,222)	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	12-Jul-10	1-Nov-10	1,030	40,430	36,125	4,306	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	23-Aug-10	1-Nov-10	40	1,570	1,526	45	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	273	10,231	10,638	(407)	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	157	5,884	6,657	(773)	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	11-May-09	28-Apr-10	878	32,904	27,096	5,807	Short-Term	
GSK	GLAXOSMITHKLINE PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	368	13,791	12,960	831	Short-Term	
GOOG	GOOGLE, INC CMN CLASS A	11-May-09	19-Jan-10	14	8,202	5,703	2,498	Short-Term	
TV	GRUPO TELEvisa, S A	25-Feb-10	8-Dec-10	184	4,479	3,463	1,016	Short-Term	
TV	GRUPO TELEvisa, S A	3-May-10	8-Dec-10	282	6,865	5,809	1,055	Short-Term	
GSCPX	GS INVESTMENT GRADE CREDIT SEPARATE A/C INST MUTUAL FUND	24-Jun-09	4-May-10	46,548	39	432,900	387,283	45,617	Short-Term
GSUPX	GS MORTGAGES SEPARATE A/C INST MUTUAL FUND	24-Jun-09	4-May-10	78,496	02	788,100	737,078	51,022	Short-Term
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	24-Mar-10	160	3,298	2,344	954	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	29-Mar-10	65	1,323	952	371	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	31-Mar-10	75	1,564	1,099	465	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	7-Apr-10	235	4,948	3,443	1,505	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	8-Apr-10	125	2,631	1,831	799	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	11-May-09	9-Apr-10	315	6,707	4,615	2,093	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	10-Jul-09	9-Apr-10	225	4,791	4,039	752	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	10-Jul-09	12-Apr-10	95	2,015	1,705	310	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	10-Jul-09	13-Apr-10	95	1,951	1,705	246	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	10-Jul-09	14-Apr-10	35	717	628	88	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	31-Aug-09	14-Apr-10	130	2,662	2,504	158	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	31-Aug-09	15-Apr-10	170	3,449	3,274	174	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	1-Dec-09	15-Apr-10	120	2,434	2,797	(363)	Short-Term	
GULRY	GUOCO GROUP LTD UNSPONSORED ADR CMN	25-Feb-10	15-Apr-10	143	2,901	2,960	(59)	Short-Term	
HAL	HALLIBURTON COMPANY CMN	10-Sep-09	20-Jan-10	504	16,785	12,948	3,837	Short-Term	
HAL	HALLIBURTON COMPANY CMN	14-Sep-09	20-Jan-10	39	1,299	1,018	280	Short-Term	
HAL	HALLIBURTON COMPANY CMN	14-Sep-09	26-Jan-10	433	13,301	11,307	1,993	Short-Term	
HAL	HALLIBURTON COMPANY CMN	14-Sep-09	24-Feb-10	84	2,515	2,194	322	Short-Term	
HAL	HALLIBURTON COMPANY CMN	1-Oct-09	24-Feb-10	439	13,146	11,732	1,414	Short-Term	
HAL	HALLIBURTON COMPANY CMN	1-Dec-09	23-Jun-10	36	927	1,069	(142)	Short-Term	
HAL	HALLIBURTON COMPANY CMN	1-Oct-09	23-Jun-10	80	2,060	2,138	(78)	Short-Term	
HAL	HALLIBURTON COMPANY CMN	16-Oct-09	23-Jun-10	420	10,816	12,912	(2,096)	Short-Term	

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
HAL	HALLIBURTON COMPANY CMN	20-Oct-09	23-Jun-10	795	20,473	24,521	(4,048)	Short-Term
HAL	HALLIBURTON COMPANY CMN	25-Feb-10	12-Aug-10	123	3,477	3,595	(117)	Short-Term
HAL	HALLIBURTON COMPANY CMN	1-Dec-09	12-Aug-10	310	8,764	9,207	(443)	Short-Term
HAL	HALLIBURTON COMPANY CMN	29-Apr-10	12-Aug-10	192	5,428	6,367	(939)	Short-Term
HAL	HALLIBURTON COMPANY CMN	27-May-10	28-Sep-10	94	3,053	2,510	543	Short-Term
HAL	HALLIBURTON COMPANY CMN	29-Apr-10	28-Sep-10	493	16,012	16,348	(336)	Short-Term
HAL	HALLIBURTON COMPANY CMN	21-Oct-10	21-Dec-10	549	22,138	18,515	3,623	Short-Term
HAL	HALLIBURTON COMPANY CMN	27-May-10	21-Dec-10	1,521	61,333	40,607	20,726	Short-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-09	4-Nov-10	682	22,126	20,696	1,430	Short-Term
HBI	HANESBRANDS INC CMN	11-May-09	1-Mar-10	56	1,467	888	578	Short-Term
HBI	HANESBRANDS INC CMN	10-Jul-09	1-Mar-10	549	14,378	7,656	6,722	Short-Term
HVRRY	HANNOVER RUCKVESICHERUNGS CORP SPONSORED ADR CMN	31-Aug-09	28-Apr-10	243	5,534	5,339	195	Short-Term
HVRRY	HANNOVER RUCKVESICHERUNGS CORP SPONSORED ADR CMN	11-May-09	28-Apr-10	780	17,763	13,901	3,862	Short-Term
HVRRY	HANNOVER RUCKVESICHERUNGS CORP SPONSORED ADR CMN	10-Jul-09	28-Apr-10	328	7,470	5,392	2,077	Short-Term
HVRRY	HANNOVER RUCKVESICHERUNGS CORP SPONSORED ADR CMN	1-Dec-09	28-Apr-10	138	3,143	3,362	(219)	Short-Term
HCN	HEALTH CARE REIT INC (DEL) CMN	11-May-09	10-Mar-10	16	697	537	160	Short-Term
HCN	HEALTH CARE REIT INC (DEL) CMN	10-Jul-09	10-Mar-10	100	4,355	3,371	983	Short-Term
HLTOY	HELLENIC TELECOM ORGANIZATION S A ADS EACH REP 1/2 OF 1 SHS GRD750	10-Jul-09	28-Apr-10	734	4,042	5,332	(1,290)	Short-Term
HLTOY	HELLENIC TELECOM ORGANIZATION S A ADS EACH REP 1/2 OF 1 SHS GRD750	31-Aug-09	28-Apr-10	544	2,996	4,152	(1,156)	Short-Term
HLTOY	HELLENIC TELECOM ORGANIZATION S A ADS EACH REP 1/2 OF 1 SHS GRD750	3-Mar-10	28-Apr-10	387	2,131	2,435	(304)	Short-Term
HLTOY	HELLENIC TELECOM ORGANIZATION S A ADS EACH REP 1/2 OF 1 SHS GRD750	1-Dec-09	28-Apr-10	309	1,702	2,482	(780)	Short-Term
HLTOY	HELLENIC TELECOM ORGANIZATION S A ADS EACH REP 1/2 OF 1 SHS GRD750	11-May-09	28-Apr-10	1,745	9,610	13,721	(4,111)	Short-Term
HES	HESS CORPORATION CMN	23-Dec-09	7-May-10	360	20,629	21,335	(705)	Short-Term
HES	HESS CORPORATION CMN	23-Dec-09	10-May-10	212	12,459	12,564	(105)	Short-Term
HES	HESS CORPORATION CMN	4-Jan-10	10-May-10	241	14,163	15,213	(1,050)	Short-Term
HES	HESS CORPORATION CMN	5-Jan-10	10-May-10	268	15,750	16,978	(1,228)	Short-Term
HES	HESS CORPORATION CMN	27-Jan-10	10-May-10	285	16,749	16,569	180	Short-Term
HES	HESS CORPORATION CMN	25-Feb-10	10-May-10	103	6,053	5,886	167	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	11-May-09	22-Mar-10	586	30,798	20,473	10,325	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	11-May-09	21-Apr-10	394	21,094	13,765	7,329	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	1-Dec-09	28-Apr-10	179	9,549	8,891	658	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	11-May-09	28-Apr-10	35	1,867	1,223	644	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	10-Jul-09	28-Apr-10	450	24,005	16,734	7,271	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	31-Aug-09	28-Apr-10	271	14,456	11,997	2,459	Short-Term
HPQ	HEWLETT-PACKARD CO CMN	25-Feb-10	28-Apr-10	136	7,255	6,803	452	Short-Term
HME	HOME PROPERTIES INC CMN	6-Aug-10	27-Oct-10	70	3,771	3,460	311	Short-Term
HME	HOME PROPERTIES INC CMN	24-Aug-10	27-Oct-10	33	1,778	1,591	187	Short-Term
HME	HOME PROPERTIES INC CMN	12-Aug-10	27-Oct-10	32	1,724	1,563	161	Short-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	25-Feb-10	1-Nov-10	149	2,059	2,341	(282)	Short-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	1-Dec-09	1-Nov-10	135	1,866	2,815	(949)	Short-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	16-Mar-10	1-Nov-10	271	3,745	4,596	(850)	Short-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	3-May-10	5-Nov-10	514	6,939	8,712	(1,773)	Short-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	16-Mar-10	5-Nov-10	526	7,101	8,920	(1,818)	Short-Term
HMC	HONDA MTR LTD (AMER SHS) ADR CMN	15-Jun-10	1-Nov-10	760	26,096	23,064	3,033	Short-Term
HMC	HONDA MTR LTD (AMER SHS) ADR CMN	15-Jun-10	2-Dec-10	225	8,424	6,828	1,596	Short-Term
HMC	HONDA MTR LTD (AMER SHS) ADR CMN	15-Jun-10	8-Dec-10	213	7,902	6,464	1,438	Short-Term
HMC	HONDA MTR LTD (AMER SHS) ADR CMN	9-Jul-10	8-Dec-10	300	11,129	8,898	2,231	Short-Term
HPT	HOSPITALITY PROPERTIES TRUST CMN	10-Feb-10	23-Feb-10	59	1,334	1,258	75	Short-Term
HST	HOST HOTELS & RESORTS INC CMN	11-May-09	19-Mar-10	143	1,948	1,283	665	Short-Term
HST	HOST HOTELS & RESORTS INC CMN	11-May-09	12-Apr-10	129	1,929	1,157	772	Short-Term
HNP	HUANENG POWER INTL INC ADS SPONSORED ADR CMN SERIES N	11-May-09	5-Mar-10	520	12,578	14,050	(1,472)	Short-Term
HNP	HUANENG POWER INTL INC ADS SPONSORED ADR CMN SERIES N	10-Jul-09	5-Mar-10	225	5,442	6,059	(616)	Short-Term
HNP	HUANENG POWER INTL INC ADS SPONSORED ADR CMN SERIES N	31-Aug-09	5-Mar-10	170	4,112	4,734	(622)	Short-Term
HNP	HUANENG POWER INTL INC ADS SPONSORED ADR CMN SERIES N	9-Dec-09	5-Mar-10	60	1,451	1,414	38	Short-Term
HNP	HUANENG POWER INTL INC ADS SPONSORED ADR CMN SERIES N	25-Feb-10	5-Mar-10	78	1,887	1,826	61	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	428	3,873	4,050	(177)	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	179	1,620	1,374	245	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	132	1,194	1,685	(491)	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	75	679	724	(45)	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	16-Dec-09	28-Apr-10	630	5,701	5,755	(55)	Short-Term
ING	ING GROEP N V SPONS ADR SPONSORED ADR CMN	13-Apr-10	28-Apr-10	1,775	16,062	18,327	(2,265)	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	24-Feb-10	15-Nov-10	165	2,958	2,323	634	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	18-Feb-10	15-Nov-10	127	2,276	1,803	473	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	19-Feb-10	15-Nov-10	61	1,093	864	230	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	24-Feb-10	16-Nov-10	33	570	465	106	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	26-Feb-10	16-Nov-10	16	277	226	50	Short-Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	26-Feb-10	17-Nov-10	118	2,074	1,668	406	Short-Term
JSIAY	J SAINSBURY PLC SPONSORED ADR CMN	11-May-09	28-Apr-10	953	19,767	19,554	214	Short-Term
JSIAY	J SAINSBURY PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	296	6,140	6,222	(82)	Short-Term
JSIAY	J SAINSBURY PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	400	8,297	8,120	177	Short-Term
JSIAY	J SAINSBURY PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	169	3,505	3,652	(147)	Short-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	25-Feb-10	15-Nov-10	38	1,787	1,058	729	Short-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	1-Dec-09	15-Nov-10	85	3,998	2,542	1,457	Short-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	25-Feb-10	24-Nov-10	57	2,584	1,587	996	Short-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	3-May-10	24-Nov-10	149	6,753	5,570	1,184	Short-Term
JNJ	JOHNSON & JOHNSON CMN	11-May-09	23-Feb-10	578	36,624	31,347	5,277	Short-Term
JNJ	JOHNSON & JOHNSON CMN	11-May-09	8-Apr-10	255	16,537	13,829	2,708	Short-Term
JNJ	JOHNSON & JOHNSON CMN	10-Jul-09	8-Apr-10	335	21,726	19,109	2,617	Short-Term
JNJ	JOHNSON & JOHNSON CMN	31-Aug-09	8-Apr-10	222	14,397	13,360	1,037	Short-Term
JNJ	JOHNSON & JOHNSON CMN	1-Dec-09	8-Apr-10	143	9,274	9,050	224	Short-Term
JNJ	JOHNSON & JOHNSON CMN	25-Feb-10	8-Apr-10	71	4,605	4,461	144	Short-Term
JNJ	JOHNSON & JOHNSON CMN	11-May-09	12-Apr-10	77	5,006	4,176	830	Short-Term
KRC	KILROY RLTY CORP COMMON STOCK	21-Sep-09	22-Jun-10	29	952	854	98	Short-Term
KRC	KILROY RLTY CORP COMMON STOCK	21-Sep-09	26-Aug-10	25	772	736	36	Short-Term
KRC	KILROY RLTY CORP COMMON STOCK	2-Nov-09	26-Aug-10	90	2,780	2,561	219	Short-Term
KIM	KIMCO REALTY CORPORATION CMN	11-May-09	12-Apr-10	60	979	697	282	Short-Term
KIM	KIMCO REALTY CORPORATION CMN	8-Jul-09	16-Jun-10	54	811	465	346	Short-Term
KIM	KIMCO REALTY CORPORATION CMN	9-Jul-09	16-Jun-10	83	1,247	720	527	Short-Term
KIM	KIMCO REALTY CORPORATION CMN	10-Jul-09	16-Jun-10	299	4,493	2,455	2,038	Short-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	11-May-09	28-Apr-10	1,963	14,133	10,365	3,769	Short-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	825	5,940	5,033	907	Short-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	610	4,392	4,146	246	Short-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	350	2,520	2,748	(228)	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
KNBWY	KIRIN HOLDINGS COMPANY, LIMITE SPONSORED ADR CMN	13-Sep-10	1-Nov-10	1,330	17,822	18,840	(1,018)	Short-Term
KNBWY	KIRIN HOLDINGS COMPANY, LIMITE SPONSORED ADR CMN	28-Sep-10	1-Nov-10	35	469	496	(27)	Short-Term
KHOLY	KOC HLDG UNSPONSORED ADR CMN	30-Sep-10	1-Nov-10	394	9,483	9,465	19	Short-Term
KKPNY	KONINKLIJKE KPN N V SPONSORED ADR CMN	11-May-09	28-Apr-10	2,104	30,455	26,266	4,189	Short-Term
KKPNY	KONINKLIJKE KPN N V SPONSORED ADR CMN	10-Jul-09	28-Apr-10	895	12,955	12,118	837	Short-Term
KKPNY	KONINKLIJKE KPN N V SPONSORED ADR CMN	1-Dec-09	28-Apr-10	377	5,457	6,786	(1,329)	Short-Term
KKPNY	KONINKLIJKE KPN N V SPONSORED ADR CMN	31-Aug-09	28-Apr-10	655	9,481	10,094	(613)	Short-Term
PHG	KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	11-May-09	28-Apr-10	533	18,022	10,038	7,984	Short-Term
PHG	KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	10-Jul-09	28-Apr-10	455	15,385	8,304	7,081	Short-Term
PHG	KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	31-Aug-09	28-Apr-10	338	11,429	7,694	3,735	Short-Term
PHG	KONINKLIJKE PHILIPS ELECTRS NV ADR CMN	1-Dec-09	28-Apr-10	193	6,526	5,497	1,029	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	9-Feb-10	30-Apr-10	282	8,461	8,165	296	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	9-Feb-10	3-May-10	362	10,860	10,481	379	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	9-Feb-10	4-May-10	491	14,544	14,216	328	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	16-Feb-10	4-May-10	503	14,900	14,425	474	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	16-Feb-10	5-May-10	111	3,289	3,183	106	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	25-Feb-10	5-May-10	132	3,911	3,817	94	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	26-Feb-10	5-May-10	41	1,215	1,165	50	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	26-Feb-10	11-May-10	377	11,465	10,710	754	Short-Term
KFT	KRAFT FOODS INC CMN CLASS A	26-Feb-10	12-May-10	613	18,563	17,415	1,147	Short-Term
KUB	KUBOTA CORP ADR ADR CMN	18-Sep-09	28-Apr-10	591	25,851	24,254	1,597	Short-Term
KUB	KUBOTA CORP ADR ADR CMN	24-Sep-09	28-Apr-10	131	5,730	5,544	186	Short-Term
KUB	KUBOTA CORP ADR ADR CMN	1-Dec-09	28-Apr-10	74	3,237	3,349	(112)	Short-Term
KUB	KUBOTA CORP ADR ADR CMN	23-Feb-10	28-Apr-10	398	17,409	17,651	(242)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	13-Apr-10	28-Apr-10	219	1,400	1,585	(185)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	14-Apr-10	28-Apr-10	599	3,830	4,285	(455)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	16-Apr-10	28-Apr-10	565	3,612	4,073	(461)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	16-Apr-10	28-Apr-10	938	5,997	6,668	(671)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	15-Apr-10	28-Apr-10	508	3,248	3,683	(436)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	16-Apr-10	28-Apr-10	565	3,612	4,106	(494)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	19-Apr-10	28-Apr-10	116	742	809	(68)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	19-Apr-10	28-Apr-10	535	3,420	3,743	(323)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	20-Apr-10	28-Apr-10	243	1,554	1,750	(196)	Short-Term
LGGNY	LEGAL & GENERAL GROUP PLC SPONSORED ADR	21-Apr-10	28-Apr-10	214	1,368	1,533	(164)	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	11-May-09	23-Apr-10	619	12,703	7,936	4,768	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	10-Jul-09	27-May-10	350	6,199	4,648	1,551	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	9-Dec-09	27-May-10	150	2,657	2,309	348	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	31-Aug-09	27-May-10	370	6,553	5,354	1,199	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	25-Feb-10	27-May-10	176	3,117	2,617	500	Short-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0.5 ORDINARY SHARES	3-May-10	27-May-10	190	3,365	3,939	(574)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	11-Aug-09	28-Apr-10	419	1,747	2,543	(796)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	2,046	8,530	10,741	(2,211)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	25-Jun-09	28-Apr-10	668	2,785	2,948	(163)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	266	1,109	1,115	(6)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	12-Aug-09	28-Apr-10	150	625	960	(335)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	20-Aug-09	28-Apr-10	285	1,188	1,936	(748)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	395	1,647	2,808	(1,162)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	226	942	1,177	(234)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	7-Dec-09	28-Apr-10	1,937	8,075	9,875	(1,799)	Short-Term
LYG	LLOYDS BANKING GROUP PLC SPONSORED ADR CMN	16-Dec-09	28-Apr-10	2,543	10,602	9,315	1,287	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	11-May-09	5-Feb-10	352	9,540	7,793	1,746	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	10-Jul-09	25-Jun-10	200	4,550	3,256	1,294	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	31-Aug-09	25-Jun-10	65	1,479	1,557	(78)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	20-Oct-09	28-Jun-10	278	6,481	7,945	(1,464)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	31-Aug-09	28-Jun-10	85	1,976	2,036	(60)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	20-Oct-09	12-Jul-10	172	3,747	4,915	(1,168)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	19-Nov-09	12-Jul-10	250	5,447	7,111	(1,664)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	1-Dec-09	12-Jul-10	120	2,614	3,700	(1,085)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	25-Feb-10	12-Jul-10	86	1,874	2,331	(458)	Short-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	3-May-10	12-Jul-10	148	3,225	4,326	(1,102)	Short-Term
LOW	LOWES COMPANIES INC CMN	11-May-09	12-Apr-10	217	5,517	4,143	1,374	Short-Term
MAR	MARRIOTT INTERNATIONAL, INC CMN CLASS A	11-May-09	5-Feb-10	779	20,198	18,264	1,933	Short-Term
MAR	MARRIOTT INTERNATIONAL, INC CMN CLASS A	10-Jul-09	5-Feb-10	694	17,994	13,413	4,581	Short-Term
MAR	MARRIOTT INTERNATIONAL, INC CMN CLASS A	31-Aug-09	5-Feb-10	437	11,330	10,458	872	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	12-May-09	20-Jan-10	106	1,412	1,242	170	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	11-May-09	20-Jan-10	81	1,079	929	150	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	12-May-09	21-Jan-10	348	4,583	4,079	504	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	10-Jul-09	21-Jan-10	121	1,594	1,591	3	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	10-Jul-09	22-Jan-10	104	1,357	1,368	(10)	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	31-Aug-09	22-Jan-10	167	2,180	2,325	(145)	Short-Term
MAURY	MARUI LTD (ADR NEW) ADR CMN	1-Dec-09	22-Jan-10	96	1,253	1,118	135	Short-Term
MKGAY	MERCK KGAA ADR CMN	11-May-09	28-Apr-10	251	6,998	7,120	(123)	Short-Term
MKGAY	MERCK KGAA ADR CMN	31-Aug-09	28-Apr-10	78	2,175	2,371	(197)	Short-Term
MKGAY	MERCK KGAA ADR CMN	10-Jul-09	28-Apr-10	105	2,927	3,497	(569)	Short-Term
MKGAY	MERCK KGAA ADR CMN	1-Dec-09	28-Apr-10	44	1,227	1,418	(191)	Short-Term
MFA	MFA FINANCIAL INC CMN	19-May-10	15-Dec-10	109	895	766	129	Short-Term
MSFT	MICROSOFT CORPORATION CMN	11-May-09	12-Apr-10	567	17,205	11,005	6,200	Short-Term
MSBHY	MINIBUSHI CORP SPONS ADR SPONSORED ADR CMN	15-Oct-10	1-Nov-10	390	18,626	20,124	(1,498)	Short-Term
MITEY	MITSUBISHI ESTATE LTD ADR ADR CMN	11-May-09	28-Apr-10	214	36,703	32,725	3,978	Short-Term
MITEY	MITSUBISHI ESTATE LTD ADR ADR CMN	31-Aug-09	28-Apr-10	64	10,976	10,590	386	Short-Term
MITEY	MITSUBISHI ESTATE LTD ADR ADR CMN	1-Sep-09	28-Apr-10	3	515	496	19	Short-Term
MITEY	MITSUBISHI ESTATE LTD ADR ADR CMN	1-Dec-09	28-Apr-10	38	6,517	6,137	380	Short-Term
MITEY	MITSUBISHI ESTATE LTD ADR ADR CMN	10-Jul-09	28-Apr-10	90	15,436	13,860	1,576	Short-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	11-May-09	28-Apr-10	3,229	17,141	21,822	(4,681)	Short-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	1,353	7,182	7,911	(728)	Short-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	1,004	5,330	6,385	(1,056)	Short-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	573	3,042	3,250	(209)	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	11-May-09	5-Feb-10	220	5,304	3,751	1,553	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	11-May-09	8-Feb-10	194	4,656	3,308	1,348	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	10-Jul-09	25-Jun-10	34	982	617	365	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	10-Jul-09	28-Jun-10	115	3,365	2,086	1,279	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	1-Dec-09	30-Sep-10	145	4,159	3,908	252	Short-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	25-Feb-10	30-Sep-10	154	4,418	3,708	709	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	3-May-10	30-Sep-10	209	5,995	5,679	317	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	10-Sep-10	1-Nov-10	169	2,627	2,222	405	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	13-Sep-10	1-Nov-10	1,250	19,432	16,801	2,631	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	15-Sep-10	1-Nov-10	567	8,814	7,814	1,000	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	8-Dec-09	28-Apr-10	820	11,767	12,670	(904)	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	9-Dec-09	28-Apr-10	266	3,817	4,046	(229)	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	31-Aug-09	28-Apr-10	332	4,764	4,940	(176)	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	1-Dec-09	28-Apr-10	190	2,726	3,031	(304)	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	11-May-09	28-Apr-10	1,070	15,354	14,301	1,053	Short-Term
MURGY	MUENCHENER RUECKVERSICHERUNGS- UNSPONSORED ADR CMN	10-Jul-09	28-Apr-10	449	6,443	5,900	543	Short-Term
MRAAY	MURATA MFG CO , LTD UNSPONSORED ADR CMN	6-Jan-10	1-Nov-10	2,540	34,199	33,072	1,127	Short-Term
MRAAY	MURATA MFG CO , LTD UNSPONSORED ADR CMN	25-Feb-10	1-Nov-10	222	2,989	2,933	56	Short-Term
NBG	NATIONAL BANK OF GREECE - ADR SPONSORED ADR CMN	5-Mar-10	28-Apr-10	3,809	10,626	16,139	(5,513)	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	12-Mar-10	5-Oct-10	266	14,454	13,548	906	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	12-Mar-10	1-Nov-10	857	46,539	43,650	2,889	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	20-May-09	28-Apr-10	331	15,970	12,184	3,786	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	22-May-09	28-Apr-10	130	6,272	4,822	1,451	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	22-May-09	28-Apr-10	15	724	552	172	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	10-Jul-09	28-Apr-10	360	17,370	13,561	3,809	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	1-Dec-09	28-Apr-10	150	7,237	7,265	(27)	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	31-Aug-09	28-Apr-10	264	12,738	10,919	1,819	Short-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	22-May-09	28-Apr-10	369	17,804	13,627	4,177	Short-Term
NFX	NEWFIELD EXPLORATION CO CMN	28-Sep-09	5-May-10	296	16,213	12,394	3,819	Short-Term
NFX	NEWFIELD EXPLORATION CO CMN	28-Sep-09	27-May-10	321	16,091	13,441	2,650	Short-Term
NEWP	NEWPORT CORP CMN	11-May-09	13-Jan-10	115	1,036	657	379	Short-Term
NEWP	NEWPORT CORP CMN	11-May-09	14-Jan-10	170	1,532	971	561	Short-Term
NEWP	NEWPORT CORP CMN	11-May-09	11-Mar-10	370	4,310	2,113	2,196	Short-Term
NSANY	NISSAN MOTOR CO LTD SPONSORED ADR	11-May-09	28-Apr-10	950	16,264	9,885	6,379	Short-Term
NSANY	NISSAN MOTOR CO LTD SPONSORED ADR	10-Jul-09	28-Apr-10	398	6,814	4,557	2,257	Short-Term
NSANY	NISSAN MOTOR CO LTD SPONSORED ADR	1-Dec-09	28-Apr-10	169	2,893	2,513	380	Short-Term
NSANY	NISSAN MOTOR CO LTD SPONSORED ADR	31-Aug-09	28-Apr-10	295	5,050	4,129	921	Short-Term
NOK	NOKIA CORP SPON ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	1,427	17,308	20,353	(3,045)	Short-Term
NOK	NOKIA CORP SPON ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	444	5,385	6,172	(787)	Short-Term
NOK	NOKIA CORP SPON ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	597	7,241	8,491	(1,250)	Short-Term
NOK	NOKIA CORP SPON ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	253	3,069	3,433	(365)	Short-Term
NMR	NOMURA HOLDINGS, INC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	603	4,190	5,296	(1,106)	Short-Term
NMR	NOMURA HOLDINGS, INC SPONSORED ADR CMN	11-May-09	28-Apr-10	1,931	13,418	13,868	(450)	Short-Term
NMR	NOMURA HOLDINGS, INC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	809	5,621	6,209	(587)	Short-Term
NMR	NOMURA HOLDINGS, INC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	338	2,349	2,508	(160)	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	10-Jul-09	8-Mar-10	850	6,166	3,621	2,545	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	11-Jun-09	8-Mar-10	1,946	14,117	12,124	1,993	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	27-Jul-09	8-Mar-10	1,254	9,097	7,190	1,907	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	31-Aug-09	8-Mar-10	840	6,094	5,016	1,078	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	1-Dec-09	8-Mar-10	360	2,612	2,650	(38)	Short-Term
NHYDY	NORSK HYDRO ASA SPONSORED ADR CMN	25-Feb-10	8-Mar-10	406	2,945	2,712	233	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	12-Feb-10	1-Nov-10	104	5,988	5,569	419	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	1-Dec-09	1-Nov-10	65	3,743	3,660	83	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	11-May-09	3-Mar-10	481	26,246	18,221	8,025	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	31-Aug-09	13-Apr-10	220	11,777	10,173	1,604	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	11-May-09	13-Apr-10	227	12,152	8,599	3,553	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	10-Jul-09	13-Apr-10	297	15,899	11,651	4,248	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	1-Dec-09	13-Apr-10	125	6,691	7,010	(319)	Short-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	10-Jul-09	28-Apr-10	176	13,977	9,336	4,641	Short-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	11-May-09	28-Apr-10	282	22,395	13,896	8,499	Short-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	1-Dec-09	28-Apr-10	157	12,468	10,756	1,712	Short-Term
NPSKY	NSK LTD ADR SPONSORED ADR CMN	17-Aug-09	3-Jun-10	294	21,177	18,607	2,570	Short-Term
DCM	NTT DOCOMO, INC SPONSORED ADR CMN	11-May-09	28-Apr-10	1,004	15,622	13,929	1,693	Short-Term
DCM	NTT DOCOMO, INC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	421	6,551	6,351	199	Short-Term
DCM	NTT DOCOMO, INC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	312	4,855	4,800	55	Short-Term
DCM	NTT DOCOMO, INC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	179	2,785	2,698	88	Short-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	5-Oct-09	2-Jun-10	54	4,354	4,078	276	Short-Term
ORCL	ORACLE CORPORATION CMN	24-Dec-09	18-Aug-10	778	17,869	19,372	(1,503)	Short-Term
ORCL	ORACLE CORPORATION CMN	24-Dec-09	22-Oct-10	686	19,855	17,081	2,774	Short-Term
ORCL	ORACLE CORPORATION CMN	28-Dec-09	22-Oct-10	1,613	46,685	40,180	6,505	Short-Term
ORCL	ORACLE CORPORATION CMN	25-Feb-10	22-Oct-10	224	6,483	5,451	1,033	Short-Term
ORCL	ORACLE CORPORATION CMN	11-May-09	15-Jan-10	471	11,857	8,763	3,094	Short-Term
IX	ORIX CORPORATION SPONS ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	481	21,765	14,444	7,321	Short-Term
IX	ORIX CORPORATION SPONS ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	202	9,140	5,614	3,527	Short-Term
IX	ORIX CORPORATION SPONS ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	150	6,787	5,735	1,053	Short-Term
IX	ORIX CORPORATION SPONS ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	85	3,846	3,059	788	Short-Term
PC	PANASONIC CORPORATION ADR CMN	11-May-09	28-Apr-10	1,079	15,732	16,009	(277)	Short-Term
PC	PANASONIC CORPORATION ADR CMN	31-Aug-09	28-Apr-10	334	4,870	5,335	(465)	Short-Term
PC	PANASONIC CORPORATION ADR CMN	10-Jul-09	28-Apr-10	453	6,605	5,894	711	Short-Term
PC	PANASONIC CORPORATION ADR CMN	1-Dec-09	28-Apr-10	191	2,785	2,483	302	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	5-Aug-09	7-Apr-10	1,262	20,036	21,413	(1,377)	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	6-Aug-09	7-Apr-10	277	4,398	4,673	(275)	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	11-Aug-09	7-Apr-10	534	8,478	8,990	(512)	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	31-Aug-09	7-Apr-10	464	7,367	7,480	(113)	Short-Term
PBCT	PEOPLES UNITED FINANCIAL INC CMN	25-Feb-10	7-Apr-10	362	5,747	5,632	115	Short-Term
Pii	POLARIS INDS INC CMN	11-May-09	27-Apr-10	75	4,620	2,524	2,096	Short-Term
PKX	POSCO SPONSORED ADR CMN	7-Aug-09	5-Feb-10	85	9,289	8,750	539	Short-Term
PKX	POSCO SPONSORED ADR CMN	31-Aug-09	11-Aug-10	40	4,162	3,694	469	Short-Term
PKX	POSCO SPONSORED ADR CMN	4-Sep-09	11-Aug-10	53	5,515	4,924	591	Short-Term
PKX	POSCO SPONSORED ADR CMN	4-Sep-09	23-Aug-10	42	4,339	3,902	437	Short-Term
PKX	POSCO SPONSORED ADR CMN	17-Sep-09	23-Aug-10	86	8,885	9,174	(289)	Short-Term
PKX	POSCO SPONSORED ADR CMN	3-May-10	24-Aug-10	4	420	437	(17)	Short-Term
PKX	POSCO SPONSORED ADR CMN	17-Sep-09	24-Aug-10	25	2,625	2,667	(42)	Short-Term
PKX	POSCO SPONSORED ADR CMN	9-Dec-09	24-Aug-10	22	2,310	2,631	(321)	Short-Term
PKX	POSCO SPONSORED ADR CMN	25-Feb-10	24-Aug-10	41	4,305	4,661	(356)	Short-Term
PKX	POSCO SPONSORED ADR CMN	3-May-10	30-Aug-10	38	3,920	4,148	(228)	Short-Term
PPS	POST PROPERTIES INC CMN	24-Mar-10	1-Jul-10	117	2,632	2,514	119	Short-Term
PPS	POST PROPERTIES INC CMN	24-Mar-10	3-Aug-10	30	806	645	162	Short-Term
PPS	POST PROPERTIES INC CMN	30-Mar-10	26-Aug-10	68	1,688	1,485	203	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
PPS	POST PROPERTIES INC CMN	7-Apr-10	26-Aug-10	38	944	911	33	Short-Term
PPS	POST PROPERTIES INC CMN	24-Mar-10	26-Aug-10	4	99	86	13	Short-Term
PPS	POST PROPERTIES INC CMN	6-Apr-10	26-Aug-10	42	1,043	987	56	Short-Term
PPS	POST PROPERTIES INC CMN	23-Jun-10	26-Aug-10	163	4,047	3,992	55	Short-Term
POT	POTASH CORP OF SASKATCHEWAN INC	1-Dec-09	28-Apr-10	20	2,157	2,300	(142)	Short-Term
POT	POTASH CORP OF SASKATCHEWAN INC	22-Jun-09	28-Apr-10	112	12,080	9,975	2,105	Short-Term
POT	POTASH CORP OF SASKATCHEWAN INC	31-Aug-09	28-Apr-10	35	3,775	3,098	678	Short-Term
POT	POTASH CORP OF SASKATCHEWAN INC	16-Apr-10	28-Apr-10	94	10,139	10,175	(37)	Short-Term
POT	POTASH CORP OF SASKATCHEWAN INC	10-Jul-09	28-Apr-10	49	5,285	4,660	625	Short-Term
PX	PRAXAIR, INC CMN SERIES	10-Jul-09	17-May-10	149	11,630	10,208	1,422	Short-Term
PX	PRAXAIR, INC CMN SERIES	31-Aug-09	19-May-10	105	8,000	7,990	10	Short-Term
PX	PRAXAIR, INC CMN SERIES	10-Jul-09	19-May-10	133	10,133	9,112	1,021	Short-Term
PX	PRAXAIR, INC CMN SERIES	31-Aug-09	20-May-10	94	7,059	7,153	(94)	Short-Term
PX	PRAXAIR, INC CMN SERIES	25-Feb-10	20-May-10	150	11,264	11,261	3	Short-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	11-May-09	14-Apr-10	165	10,381	8,345	2,036	Short-Term
PLD	PROLOGIS CMN	14-Dec-09	10-Mar-10	74	994	1,031	(37)	Short-Term
PLD	PROLOGIS CMN	11-May-09	10-Mar-10	126	1,692	1,109	583	Short-Term
PLD	PROLOGIS CMN	29-Jun-09	10-Mar-10	109	1,464	893	571	Short-Term
PLD	PROLOGIS CMN	8-Jul-09	10-Mar-10	118	1,585	794	791	Short-Term
PLD	PROLOGIS CMN	10-Jul-09	10-Mar-10	520	6,983	3,427	3,556	Short-Term
PLD	PROLOGIS CMN	14-Dec-09	19-May-10	56	661	780	(119)	Short-Term
PLD	PROLOGIS CMN	14-Dec-09	22-Jul-10	109	1,199	1,519	(320)	Short-Term
PUK	PRUDENTIAL CORP (ADR) ADR CMN	10-Jul-09	28-Apr-10	380	6,233	4,432	1,801	Short-Term
PUK	PRUDENTIAL CORP (ADR) ADR CMN	11-May-09	28-Apr-10	908	14,892	12,470	2,422	Short-Term
PUK	PRUDENTIAL CORP (ADR) ADR CMN	31-Aug-09	28-Apr-10	282	4,625	4,848	(222)	Short-Term
PUK	PRUDENTIAL CORP (ADR) ADR CMN	1-Dec-09	28-Apr-10	162	2,657	3,408	(751)	Short-Term
PSB	PS BUSINESS PARKS, INC CMN	22-Mar-10	23-Nov-10	23	1,216	1,224	(8)	Short-Term
PSB	PS BUSINESS PARKS, INC CMN	25-Feb-10	23-Nov-10	61	3,225	2,910	315	Short-Term
PSB	PS BUSINESS PARKS, INC CMN	22-Mar-10	24-Nov-10	59	3,127	3,140	(13)	Short-Term
PSB	PS BUSINESS PARKS, INC CMN	27-Apr-10	24-Nov-10	32	1,696	1,915	(219)	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	11-May-09	25-Jan-10	760	15,796	12,517	3,279	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	11-May-09	26-Jan-10	334	6,833	5,501	1,332	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	1-Dec-09	1-Nov-10	210	5,252	4,164	1,088	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	25-Feb-10	1-Nov-10	168	4,202	3,221	981	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	26-Mar-10	1-Nov-10	99	2,476	2,127	349	Short-Term
QCOM	QUALCOMM INC CMN	11-May-09	4-Jan-10	602	28,406	25,385	3,021	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	19-Jan-10	25-Jun-10	136	5,921	7,155	(1,234)	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	15-Jan-10	25-Jun-10	119	5,181	6,266	(1,085)	Short-Term
REG	REGENCY CTRS CORP CMN	23-Sep-09	12-Apr-10	8	304	315	(12)	Short-Term
REG	REGENCY CTRS CORP CMN	10-Jul-09	12-Apr-10	27	1,025	815	210	Short-Term
REG	REGENCY CTRS CORP CMN	23-Sep-09	22-Apr-10	54	2,111	2,129	(18)	Short-Term
REG	REGENCY CTRS CORP CMN	6-Oct-09	27-May-10	33	1,192	1,172	20	Short-Term
REG	REGENCY CTRS CORP CMN	23-Sep-09	27-May-10	31	1,120	1,222	(102)	Short-Term
REG	REGENCY CTRS CORP CMN	1-Oct-09	27-May-10	141	5,093	5,044	50	Short-Term
REG	REGENCY CTRS CORP CMN	6-Oct-09	2-Jun-10	49	1,768	1,740	28	Short-Term
REG	REGENCY CTRS CORP CMN	28-Oct-09	2-Jun-10	68	2,454	2,359	94	Short-Term
REG	REGENCY CTRS CORP CMN	30-Oct-09	2-Jun-10	18	649	598	52	Short-Term
REG	REGENCY CTRS CORP CMN	30-Oct-09	4-Jun-10	11	383	365	17	Short-Term
REG	REGENCY CTRS CORP CMN	25-Feb-10	4-Jun-10	33	1,148	1,117	31	Short-Term
REPLY	REPSOL YPF SA - ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	1,576	35,495	32,233	3,262	Short-Term
REPLY	REPSOL YPF SA - ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	490	11,036	12,152	(1,117)	Short-Term
REPLY	REPSOL YPF SA - ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	661	14,887	13,993	894	Short-Term
REPLY	REPSOL YPF SA - ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	279	6,284	7,876	(1,592)	Short-Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	24-Sep-09	9-Apr-10	132	1,353	1,388	(36)	Short-Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	24-Sep-09	17-Jun-10	113	1,087	1,188	(101)	Short-Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	10-Mar-10	17-Jun-10	208	2,001	2,142	(141)	Short-Term
RICOY	RICOH CO LTD ADR CMN	9-Dec-09	1-Nov-10	1	71	69	1	Short-Term
RICOY	RICOH CO LTD ADR CMN	25-Feb-10	14-Dec-10	37	2,646	2,572	75	Short-Term
RICOY	RICOH CO LTD ADR CMN	3-May-10	14-Dec-10	55	3,934	4,682	(748)	Short-Term
RICOY	RICOH CO LTD ADR CMN	17-Jun-10	14-Dec-10	33	2,360	2,383	(23)	Short-Term
RICOY	RICOH CO LTD ADR CMN	16-Jun-10	14-Dec-10	258	18,453	19,113	(660)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	1-Dec-09	27-Sep-10	80	2,664	3,313	(648)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	25-Feb-10	27-Sep-10	88	2,931	3,615	(684)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	3-May-10	27-Sep-10	136	4,530	5,225	(695)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	9-Jul-10	27-Sep-10	128	4,263	4,550	(287)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	11-May-09	28-Apr-10	828	32,196	26,160	6,036	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	31-Aug-09	28-Apr-10	257	9,993	10,262	(269)	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	10-Jul-09	28-Apr-10	348	13,532	11,675	1,856	Short-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	1-Dec-09	28-Apr-10	147	5,716	6,101	(385)	Short-Term
RYCEY	ROLLS-ROYCE GROUP PLC SPONSORED ADR CMN	31-Aug-09	28-Apr-10	210	9,246	7,766	1,480	Short-Term
RYCEY	ROLLS-ROYCE GROUP PLC SPONSORED ADR CMN	11-May-09	28-Apr-10	676	29,764	16,835	12,929	Short-Term
RYCEY	ROLLS-ROYCE GROUP PLC SPONSORED ADR CMN	10-Jul-09	28-Apr-10	284	12,504	8,051	4,453	Short-Term
RYCEY	ROLLS-ROYCE GROUP PLC SPONSORED ADR CMN	1-Dec-09	28-Apr-10	120	5,284	4,870	414	Short-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	11-May-09	28-Apr-10	560	34,957	26,832	8,124	Short-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	10-Jul-09	28-Apr-10	235	14,669	10,996	3,674	Short-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	31-Aug-09	28-Apr-10	175	10,924	9,705	1,219	Short-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	1-Dec-09	28-Apr-10	99	6,180	6,014	166	Short-Term
RDSB	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES B	11-May-09	28-Apr-10	323	19,474	15,392	4,082	Short-Term
RDSB	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES B	31-Aug-09	28-Apr-10	101	6,090	5,463	626	Short-Term
RDSB	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES B	10-Jul-09	28-Apr-10	136	8,200	6,415	1,785	Short-Term
RDSB	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES B	1-Dec-09	28-Apr-10	57	3,437	3,352	85	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	10-Jul-09	12-Feb-10	312	8,186	6,240	1,946	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	11-May-09	12-Feb-10	561	14,720	10,210	4,509	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	1-Dec-09	15-Sep-10	125	3,851	3,724	127	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	3-May-10	15-Sep-10	135	4,159	4,238	(79)	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	25-Feb-10	15-Sep-10	95	2,927	2,471	456	Short-Term
SNY	SANOFI SPONSORED ADR CMN	11-May-09	28-Apr-10	519	17,895	15,473	2,422	Short-Term
SNY	SANOFI SPONSORED ADR CMN	10-Jul-09	28-Apr-10	217	7,482	6,304	1,178	Short-Term
SNY	SANOFI SPONSORED ADR CMN	31-Aug-09	28-Apr-10	161	5,551	5,500	51	Short-Term
SNY	SANOFI SPONSORED ADR CMN	1-Dec-09	28-Apr-10	92	3,172	3,596	(424)	Short-Term
SAP	SAP AG (SPON ADR)	11-May-09	28-Apr-10	1,090	52,046	43,193	8,854	Short-Term
SAP	SAP AG (SPON ADR)	31-Aug-09	28-Apr-10	341	16,282	16,647	(364)	Short-Term
SAP	SAP AG (SPON ADR)	10-Jul-09	28-Apr-10	462	22,060	18,535	3,525	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
SAP	SAP AG (SPON ADR)	1-Dec-09	28-Apr-10	193	9,216	9,322	(106)	Short-Term
SLB	SCHLUMBERGER LTD CMN	24-Feb-10	27-May-10	559	33,205	33,878	(673)	Short-Term
SLB	SCHLUMBERGER LTD CMN	4-Mar-10	27-May-10	618	36,710	38,692	(1,982)	Short-Term
SLB	SCHLUMBERGER LTD CMN	11-May-09	15-Jan-10	169	11,966	9,287	2,679	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	12-May-09	3-Mar-10	122	1,357	888	469	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	11-May-09	3-Mar-10	138	1,535	987	548	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	14-May-09	3-Mar-10	344	3,827	2,476	1,351	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	14-May-09	4-Mar-10	448	4,958	3,225	1,733	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	14-May-09	28-Apr-10	253	2,793	1,821	972	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	10-Jul-09	28-Apr-10	547	6,039	3,971	2,068	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	31-Aug-09	28-Apr-10	407	4,493	3,780	713	Short-Term
SBGSY	SCHNEIDER ELECTRIC SA UNSPONSORED ADR (FRANCE)	1-Dec-09	28-Apr-10	229	2,528	2,622	(94)	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	11-May-09	13-Jan-10	100	1,735	1,354	381	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	11-May-09	19-Jan-10	100	1,736	1,354	382	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	11-May-09	21-Jan-10	70	1,195	948	247	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	10-Jul-09	25-Jan-10	81	1,301	932	370	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	11-May-09	25-Jan-10	109	1,751	1,476	275	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	10-Jul-09	29-Jan-10	75	1,181	863	319	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	10-Jul-09	9-Feb-10	240	3,551	2,760	791	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	31-Aug-09	23-Feb-10	31	441	473	(32)	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	10-Jul-09	23-Feb-10	54	768	621	147	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	9-Dec-09	25-Feb-10	80	1,146	1,408	(262)	Short-Term
SECVY	SECHE ENVIRONNEMENT UNSPONSORED ADR CMN	31-Aug-09	25-Feb-10	289	4,141	4,407	(266)	Short-Term
SVNDY	SEVEN & I HOLDINGS CO , LTD UNSPONSORED ADR CMN	11-May-09	23-Feb-10	359	15,789	16,803	(1,014)	Short-Term
SVNDY	SEVEN & I HOLDINGS CO , LTD UNSPONSORED ADR CMN	10-Jul-09	23-Feb-10	150	6,597	6,891	(294)	Short-Term
SVNDY	SEVEN & I HOLDINGS CO , LTD UNSPONSORED ADR CMN	31-Aug-09	23-Feb-10	111	4,882	5,361	(479)	Short-Term
SVNDY	SEVEN & I HOLDINGS CO , LTD UNSPONSORED ADR CMN	1-Dec-09	23-Feb-10	64	2,815	2,977	(163)	Short-Term
SHCAY	SHARP CORP (ADR) ADR CMN	11-May-09	28-Apr-10	1,312	17,003	14,381	2,623	Short-Term
SHCAY	SHARP CORP (ADR) ADR CMN	10-Jul-09	28-Apr-10	550	7,128	5,286	1,842	Short-Term
SHCAY	SHARP CORP (ADR) ADR CMN	31-Aug-09	28-Apr-10	408	5,288	4,720	568	Short-Term
SHCAY	SHARP CORP (ADR) ADR CMN	1-Dec-09	28-Apr-10	233	3,020	2,782	238	Short-Term
SHECY	SHIN-ETSU CHEMICAL CO , LTD UNSPONSORED ADR CMN	28-Apr-10	1-Nov-10	474	23,297	27,037	(3,740)	Short-Term
SSDOY	SHISEIDO CO , LTD SPONSORED ADR CMN	5-Oct-09	28-Apr-10	36	733	632	100	Short-Term
SSDOY	SHISEIDO CO , LTD SPONSORED ADR CMN	2-Oct-09	28-Apr-10	1,106	22,507	19,239	3,267	Short-Term
SSDOY	SHISEIDO CO , LTD SPONSORED ADR CMN	5-Oct-09	28-Apr-10	494	10,053	8,612	1,441	Short-Term
SSDOY	SHISEIDO CO , LTD SPONSORED ADR CMN	1-Dec-09	28-Apr-10	169	3,439	3,427	12	Short-Term
SSDOY	SHISEIDO CO , LTD SPONSORED ADR CMN	23-Feb-10	28-Apr-10	652	13,268	14,135	(867)	Short-Term
SI	SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN	10-Jul-09	20-May-10	28	2,466	1,832	635	Short-Term
SI	SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN	11-May-09	28-Apr-10	484	46,216	33,865	12,351	Short-Term
SI	SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN	10-Jul-09	28-Apr-10	204	19,479	13,324	6,156	Short-Term
SI	SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN	31-Aug-09	28-Apr-10	150	14,323	13,073	1,250	Short-Term
SI	SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN	1-Dec-09	28-Apr-10	86	8,212	8,700	(488)	Short-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	23-Feb-10	56	4,363	2,948	1,414	Short-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	17-Mar-10	31	2,646	1,632	1,014	Short-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	26-Mar-10	9	771	474	298	Short-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	5-Apr-10	28	2,400	1,474	926	Short-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	20-Apr-10	12	1,008	632	377	Short-Term
SLG	SL GREEN REALTY CORP CMN	1-Mar-10	22-Mar-10	52	2,873	2,672	201	Short-Term
SLG	SL GREEN REALTY CORP CMN	1-Mar-10	18-May-10	17	1,091	874	217	Short-Term
SLG	SL GREEN REALTY CORP CMN	1-Mar-10	27-Aug-10	15	883	771	112	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	12-Feb-10	10-Sep-10	109	4,637	5,580	(943)	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	12-Feb-10	13-Sep-10	441	18,967	22,577	(3,610)	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	25-Feb-10	13-Sep-10	63	2,710	3,216	(506)	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	25-Jun-10	13-Sep-10	250	10,752	12,045	(1,292)	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	16-Feb-10	13-Sep-10	323	13,892	16,833	(2,941)	Short-Term
SNN	SMITH & NEPHEW PLC ADR CMN	3-May-10	13-Sep-10	102	4,387	5,310	(923)	Short-Term
SFD	SMITHFIELD FOODS INC CMN	11-May-09	13-Apr-10	150	2,984	1,809	1,175	Short-Term
SNE	SONY CORPORATION ADR CMN	31-Aug-09	28-Apr-10	253	8,898	6,763	2,135	Short-Term
SNE	SONY CORPORATION ADR CMN	10-Jul-09	28-Apr-10	340	11,957	8,153	3,804	Short-Term
SNE	SONY CORPORATION ADR CMN	1-Dec-09	28-Apr-10	144	5,064	3,910	1,154	Short-Term
SNE	SONY CORPORATION ADR CMN	11-May-09	28-Apr-10	813	28,592	21,938	6,655	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	11-May-09	5-Jan-10	2,382	27,978	17,187	10,792	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	11-May-09	12-Feb-10	773	9,216	5,577	3,638	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	10-Jul-09	12-Feb-10	1,578	18,813	10,273	8,539	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	1-Dec-09	12-Feb-10	336	4,006	3,135	871	Short-Term
LUV	SOUTHWEST AIRLINES CO CMN	31-Aug-09	12-Feb-10	226	2,694	1,907	788	Short-Term
STJ	ST JUDE MEDICAL INC CMN	11-May-09	14-Apr-10	177	7,475	6,379	1,096	Short-Term
SPLS	STAPLES, INC CMN	11-May-09	5-Jan-10	659	16,125	13,094	3,030	Short-Term
SPLS	STAPLES, INC CMN	1-Dec-09	3-Sep-10	324	6,157	7,894	(1,737)	Short-Term
SPLS	STAPLES, INC CMN	25-Feb-10	3-Sep-10	203	3,857	5,138	(1,281)	Short-Term
HOT	STARWOOD HOTELS & RESORTS CMN	9-Dec-09	10-Feb-10	79	2,926	2,639	287	Short-Term
HOT	STARWOOD HOTELS & RESORTS CMN	8-Jul-09	10-Feb-10	10	370	186	185	Short-Term
HOT	STARWOOD HOTELS & RESORTS CMN	10-Jul-09	10-Feb-10	70	2,593	1,378	1,215	Short-Term
STT	STATE STREET CORPORATION (NEW) CMN	19-May-09	1-Feb-10	369	16,132	16,055	77	Short-Term
STT	STATE STREET CORPORATION (NEW) CMN	10-Jul-09	1-Feb-10	375	16,395	16,748	(353)	Short-Term
STT	STATE STREET CORPORATION (NEW) CMN	1-Dec-09	1-Feb-10	97	4,241	4,076	165	Short-Term
STT	STATE STREET CORPORATION (NEW) CMN	31-Aug-09	1-Feb-10	212	9,269	11,081	(1,813)	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	10-Aug-09	11-Mar-10	739	17,159	15,705	1,454	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	1-Dec-09	11-Mar-10	180	4,179	4,567	(387)	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	31-Aug-09	11-Mar-10	400	9,288	8,788	499	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	25-Feb-10	11-Mar-10	85	1,974	1,872	102	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	11-May-09	28-Apr-10	832	20,063	17,758	2,305	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	31-Aug-09	28-Apr-10	259	6,246	5,688	557	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	10-Jul-09	28-Apr-10	348	8,392	6,386	2,006	Short-Term
STO	STATOILHYDRO ASA SPONSORED ADR CMN	1-Dec-09	28-Apr-10	147	3,545	3,706	(161)	Short-Term
SMMLY	SUMITOMO METAL INDUSTRIES LTD (SPON ADR)	7-Apr-10	1-Nov-10	798	18,114	24,309	(6,194)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	10-Jul-09	28-Jun-10	980	2,795	3,714	(919)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	1-Dec-09	15-Sep-10	850	2,591	2,822	(231)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	15-Jan-10	15-Sep-10	3,885	11,843	12,762	(919)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	25-Feb-10	15-Sep-10	1,125	3,429	3,533	(103)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	3-May-10	15-Sep-10	1,904	5,804	6,169	(365)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	11-May-09	22-Feb-10	1,775	5,485	7,470	(1,985)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	10-Jul-09	23-Feb-10	1,944	5,990	7,368	(1,378)	Short-Term

SHS Foundation 25-6819008
Form 990-PF, January 1, 2010 - December 31, 2010
Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
	SUMITOMO MITSUI FINL GROUP INC ADR	11-May-09	23-Feb-10	2,858	8,806	12,027	(3,221)	Short-Term
	*SUMITOMO MITSUI FINL GROUP INC ADR	31-Aug-09	23-Feb-10	1,371	4,224	5,854	(1,630)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	31-Aug-09	24-Feb-10	71	222	303	(82)	Short-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	1-Dec-09	24-Feb-10	821	2,563	2,709	(146)	Short-Term
SU	SUNCOR ENERGY INC CMN	11-May-09	15-Jan-10	590	21,225	18,291	2,933	Short-Term
SU	SUNCOR ENERGY INC CMN	11-May-09	24-Feb-10	585	17,121	18,136	(1,015)	Short-Term
SU	SUNCOR ENERGY INC CMN	31-Aug-09	24-Feb-10	316	9,249	9,685	(437)	Short-Term
SU	SUNCOR ENERGY INC CMN	10-Jul-09	24-Feb-10	505	14,780	13,320	1,460	Short-Term
SU	SUNCOR ENERGY INC CMN	1-Dec-09	24-Feb-10	129	3,776	4,770	(995)	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	2-Feb-10	18-Jun-10	497	13,017	12,035	982	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	3-Feb-10	18-Jun-10	903	23,650	21,238	2,413	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	23-Jun-09	15-Apr-10	377	11,337	5,620	5,716	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	11-May-09	15-Apr-10	586	17,621	11,287	6,334	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	8-Jul-09	15-Apr-10	34	1,022	508	514	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	25-Feb-10	18-Nov-10	224	5,442	5,214	228	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	1-Dec-09	18-Nov-10	228	5,539	5,383	156	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	3-May-10	18-Nov-10	29	705	867	(163)	Short-Term
	SWISS REINSURANCE SPONSORED ADR CMN	5-Aug-09	28-Apr-10	196	8,706	7,709	997	Short-Term
	SWISS REINSURANCE SPONSORED ADR CMN	31-Aug-09	28-Apr-10	64	2,843	2,964	(121)	Short-Term
	SWISS REINSURANCE SPONSORED ADR CMN	6-Aug-09	28-Apr-10	82	3,642	3,339	303	Short-Term
	SWISS REINSURANCE SPONSORED ADR CMN	1-Dec-09	28-Apr-10	34	1,510	1,665	(155)	Short-Term
SCMWY	SWISSCOM AMERICAN DEPOSITARY SHARES	13-Jul-10	1-Nov-10	690	28,428	25,569	2,859	Short-Term
SCMWY	SWISSCOM AMERICAN DEPOSITARY SHARES	11-Aug-10	1-Nov-10	6	247	219	28	Short-Term
SYMC	SYMANTEC CORP CMN	30-Oct-09	16-Sep-10	986	14,694	17,363	(2,669)	Short-Term
SYMC	SYMANTEC CORP CMN	25-Feb-10	16-Sep-10	26	387	426	(38)	Short-Term
SYMC	SYMANTEC CORP CMN	25-Feb-10	27-Sep-10	1,292	19,928	21,150	(1,222)	Short-Term
TISCY	TAISEI CORP (ADR) ADR CMN	10-Jul-09	28-Apr-10	138	3,077	3,077	(0)	Short-Term
TISCY	TAISEI CORP (ADR) ADR CMN	11-May-09	28-Apr-10	328	7,314	7,446	(131)	Short-Term
TISCY	TAISEI CORP (ADR) ADR CMN	31-Aug-09	28-Apr-10	101	2,252	2,192	61	Short-Term
TISCY	TAISEI CORP (ADR) ADR CMN	1-Dec-09	28-Apr-10	58	1,293	1,030	264	Short-Term
	TAKEDA PHARMACEUTICAL COMPANY ADR CMN	31-Aug-09	28-Apr-10	93	1,931	1,879	52	Short-Term
	TAKEDA PHARMACEUTICAL COMPANY ADR CMN	10-Jul-09	28-Apr-10	125	2,595	2,506	89	Short-Term
	TAKEDA PHARMACEUTICAL COMPANY ADR CMN	1-Dec-09	28-Apr-10	52	1,080	1,101	(21)	Short-Term
	TAKEDA PHARMACEUTICAL COMPANY ADR CMN	11-May-09	28-Apr-10	297	6,166	5,762	404	Short-Term
TGT	TARGET CORPORATION CMN	14-Oct-09	9-Feb-10	401	19,716	20,396	(679)	Short-Term
TGT	TARGET CORPORATION CMN	14-Oct-09	24-Mar-10	51	2,721	2,594	127	Short-Term
TGT	TARGET CORPORATION CMN	15-Oct-09	24-Mar-10	586	31,265	29,711	1,554	Short-Term
TGT	TARGET CORPORATION CMN	1-Dec-09	24-Mar-10	104	5,549	4,867	682	Short-Term
TGT	TARGET CORPORATION CMN	17-Dec-09	24-Mar-10	356	18,993	16,921	2,073	Short-Term
TGT	TARGET CORPORATION CMN	25-Feb-10	24-Mar-10	82	4,375	4,142	233	Short-Term
TGT	TARGET CORPORATION CMN	11-May-09	7-Jan-10	581	29,152	25,290	3,862	Short-Term
TGT	TARGET CORPORATION CMN	11-May-09	12-Apr-10	97	5,415	4,222	1,193	Short-Term
TGT	TARGET CORPORATION CMN	1-Dec-09	2-Aug-10	119	6,147	5,569	578	Short-Term
TGT	TARGET CORPORATION CMN	31-Aug-09	2-Aug-10	313	16,167	14,657	1,510	Short-Term
TGT	TARGET CORPORATION CMN	25-Feb-10	2-Aug-10	102	5,269	5,152	116	Short-Term
TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	2-Aug-10	19	810	798	12	Short-Term
TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	9-Aug-10	25	1,089	1,050	39	Short-Term
TCO	TAUBMAN CENTERS INC CMN	12-Apr-10	16-Sep-10	166	7,443	7,009	434	Short-Term
TCO	TAUBMAN CENTERS INC CMN	22-Apr-10	16-Sep-10	39	1,749	1,657	91	Short-Term
TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	16-Sep-10	69	3,094	2,898	196	Short-Term
TCO	TAUBMAN CENTERS INC CMN	20-Apr-10	16-Sep-10	37	1,659	1,551	108	Short-Term
TCO	TAUBMAN CENTERS INC CMN	23-Apr-10	16-Sep-10	50	2,242	2,146	96	Short-Term
TTDKY	TDK CORPORATION (ADR) ADR	31-Aug-09	28-Apr-10	70	4,472	4,074	398	Short-Term
TTDKY	TDK CORPORATION (ADR) ADR	11-May-09	28-Apr-10	226	14,437	10,665	3,771	Short-Term
TTDKY	TDK CORPORATION (ADR) ADR	10-Jul-09	28-Apr-10	95	6,069	4,247	1,822	Short-Term
TTDKY	TDK CORPORATION (ADR) ADR	1-Dec-09	28-Apr-10	39	2,491	2,069	422	Short-Term
TTDKY	TDK CORPORATION (ADR) ADR	23-Feb-10	28-Apr-10	228	14,564	14,291	273	Short-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	133	8,743	8,668	75	Short-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	318	20,905	18,871	2,034	Short-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	99	6,508	7,527	(1,019)	Short-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	56	3,681	4,933	(1,252)	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	11-May-09	28-Apr-10	996	19,740	15,416	4,325	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	10-Jul-09	28-Apr-10	418	8,285	7,252	1,032	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	31-Aug-09	28-Apr-10	309	6,124	5,632	492	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	1-Dec-09	28-Apr-10	177	3,508	3,744	(235)	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	11-May-09	7-Jan-10	348	19,988	15,559	4,429	Short-Term
BK	THE BANK OF NY MELLON CORP CMN	11-May-09	8-Apr-10	30	945	933	12	Short-Term
MOS	THE MOSAIC COMPANY CMN	11-Jan-10	29-Jan-10	345	18,559	23,226	(4,666)	Short-Term
MOS	THE MOSAIC COMPANY CMN	8-Jan-10	29-Jan-10	311	16,730	20,671	(3,940)	Short-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	11-May-09	8-Mar-10	488	26,234	18,551	7,683	Short-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	10-Jul-09	28-Jun-10	194	9,941	7,433	2,507	Short-Term
THKLY	THK CO , LTD UNSPONSORED ADR CMN	11-May-09	8-Feb-10	1,145	11,046	8,702	2,344	Short-Term
THKLY	THK CO , LTD UNSPONSORED ADR CMN	11-May-09	9-Feb-10	341	3,233	2,592	642	Short-Term
THKLY	THK CO , LTD UNSPONSORED ADR CMN	9-Dec-09	1-Nov-10	230	2,210	2,160	51	Short-Term
THKLY	THK CO , LTD UNSPONSORED ADR CMN	15-Dec-09	1-Nov-10	289	2,777	2,730	47	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	1-Dec-09	4-Nov-10	90	2,583	2,655	(72)	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	3-May-10	4-Nov-10	149	4,276	4,396	(119)	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	25-Feb-10	4-Nov-10	96	2,755	2,705	50	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	11-May-09	28-Apr-10	780	22,950	24,141	(1,191)	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	31-Aug-09	28-Apr-10	243	7,150	7,188	(38)	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	10-Jul-09	28-Apr-10	326	9,592	8,688	904	Short-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	1-Dec-09	28-Apr-10	138	4,060	4,077	(16)	Short-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	1-Dec-09	12-Nov-10	68	388	354	34	Short-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	25-Feb-10	13-Dec-10	452	2,580	2,174	405	Short-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	3-May-10	14-Dec-10	901	5,188	4,406	782	Short-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	25-Feb-10	14-Dec-10	134	772	645	127	Short-Term
TOT	TOTAL SA SPONSORED ADR CMN	10-Jul-09	28-Apr-10	184	10,109	9,270	839	Short-Term
TOT	TOTAL SA SPONSORED ADR CMN	11-May-09	28-Apr-10	439	24,119	24,102	16	Short-Term
TOT	TOTAL SA SPONSORED ADR CMN	31-Aug-09	28-Apr-10	137	7,527	7,855	(328)	Short-Term
TOT	TOTAL SA SPONSORED ADR CMN	1-Dec-09	28-Apr-10	78	4,285	4,955	(669)	Short-Term
TSCO	TRACTOR SUPPLY CO CMN	11-May-09	27-Apr-10	45	3,131	1,659	1,472	Short-Term
RIG	TRANSOCEAN LTD CMN	10-Jul-09	24-May-10	98	5,336	6,677	(1,342)	Short-Term
RIG	TRANSOCEAN LTD CMN	31-Aug-09	24-May-10	67	3,648	5,090	(1,442)	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
RIG	TRANSOCEAN LTD CMN	25-Feb-10	24-May-10	67	3,648	5,210	(1,562)	Short-Term
RIG	TRANSOCEAN LTD CMN	1-Dec-09	24-May-10	14	762	1,212	(450)	Short-Term
RIG	TRANSOCEAN LTD CMN	3-May-10	24-May-10	2	109	140	(31)	Short-Term
RIG	TRANSOCEAN LTD CMN	4-Sep-09	23-Apr-10	194	17,072	14,718	2,354	Short-Term
RIG	TRANSOCEAN LTD CMN	4-Sep-09	30-Apr-10	269	19,661	20,408	(748)	Short-Term
RIG	TRANSOCEAN LTD CMN	17-Sep-09	30-Apr-10	229	16,737	19,572	(2,835)	Short-Term
RIG	TRANSOCEAN LTD CMN	25-Feb-10	30-Apr-10	53	3,874	4,137	(263)	Short-Term
RIG	TRANSOCEAN LTD CMN	1-Dec-09	30-Apr-10	35	2,558	3,046	(488)	Short-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	11-May-09	13-Apr-10	360	8,137	5,901	2,236	Short-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	11-May-09	27-Apr-10	230	6,038	3,770	2,268	Short-Term
TB4239	U S TREASURY BOND 4 250000%	31-Jul-09	22-Jan-10	125,000	119,516	123,882	(4,366)	Short-Term
TB4239	U S TREASURY BOND 4 250000%	31-Jul-09	9-Jun-10	200,000	203,508	198,212	5,296	Short-Term
TB4239	U S TREASURY BOND 4 250000%	31-Jul-09	18-Jun-10	100,000	102,297	99,106	3,191	Short-Term
TB4340	U S TREASURY BOND 4 375000% 05/15/2040 MN ON THE RUN	9-Jun-10	12-Aug-10	100,000	107,938	103,950	3,987	Short-Term
TB4339	U S TREASURY BOND 4 375000% 11/15/2039 MN ON THE RUN SR LIEN	12-Nov-09	22-Jan-10	50,000	48,808	49,487	(679)	Short-Term
TN7512	U S TREASURY NOTE 0 750000% 05/31/2012 MN ON THE RUN	11-Jun-10	6-Oct-10	300,000	301,979	300,070	1,910	Short-Term
TN8712B	U S TREASURY NOTE 0 875000% 02/29/2012 FA ON THE RUN SR LIEN	25-Feb-10	12-May-10	200,000	200,289	200,191	98	Short-Term
TN100012	U S TREASURY NOTE 1 000000% 04/30/2012 AO ON THE RUN	12-May-10	9-Sep-10	200,000	201,710	200,418	1,293	Short-Term
TN10011	U S TREASURY NOTE 1 000000% 10/31/2011 AO ON THE RUN SR LIEN	22-Oct-09	22-Jan-10	325,000	326,700	324,934	1,766	Short-Term
TN10011	U S TREASURY NOTE 1 000000% 10/31/2011 AO ON THE RUN SR LIEN	22-Oct-09	10-Sep-10	75,000	75,533	74,985	548	Short-Term
TN10011L	U S TREASURY NOTE 1 000000% 12/31/2011 JD ON THE RUN SR LIEN	22-Jan-10	5-Mar-10	175,000	175,539	175,663	(123)	Short-Term
TN10011L	U S TREASURY NOTE 1 000000% 12/31/2011 JD ON THE RUN SR LIEN	22-Jan-10	6-Oct-10	500,000	504,393	501,287	3,106	Short-Term
TN1110	U S TREASURY NOTE 1 125000% 06/15/2013 JD ON THE RUN	11-Jun-10	10-Sep-10	100,000	100,804	99,715	1,089	Short-Term
TN1313A	U S TREASURY NOTE 1 375000% 02/15/2013 FA ON THE RUN SR LIEN	5-Mar-10	10-Sep-10	275,000	279,178	274,646	4,531	Short-Term
TN1817	U S TREASURY NOTE 1 875000% 08/31/2017 FA ON THE RUN	9-Sep-10	17-Dec-10	100,000	95,492	98,312	(2,820)	Short-Term
TN187517	U S TREASURY NOTE 1 875000% 09/30/2017 MS ON THE RUN	21-Oct-10	8-Nov-10	300,000	302,565	300,967	1,598	Short-Term
TN187517	U S TREASURY NOTE 1 875000% 09/30/2017 MS ON THE RUN	21-Oct-10	3-Dec-10	370,000	359,983	371,181	(11,199)	Short-Term
TN2315	U S TREASURY NOTE 2 375000% 02/28/2015 FA ON THE RUN SR LIEN	5-Mar-10	10-Sep-10	425,000	442,082	425,347	16,735	Short-Term
TN237517	U S TREASURY NOTE 2 375000% 07/31/2017 JJ ON THE RUN	5-Aug-10	3-Dec-10	100,000	100,769	100,475	294	Short-Term
TN23714	U S TREASURY NOTE 2 375000% 08/31/2014 FA ON THE RUN SR LIEN	22-Sep-09	10-Sep-10	220,000	229,401	219,588	9,813	Short-Term
TN26214	U S TREASURY NOTE 2 625000% 07/31/2014 JJ ON THE RUN SR LIEN	31-Jul-09	4-May-10	740,000	756,040	742,803	13,238	Short-Term
TN2614L	U S TREASURY NOTE 2 625000% 12/31/2014 JD ON THE RUN SR LIEN	22-Jan-10	10-Sep-10	850,000	893,726	860,206	33,520	Short-Term
TN32516G	U S TREASURY NOTE 3 250000% 07/31/2016 JJ ON THE RUN SR LIEN	7-Aug-09	22-Jan-10	275,000	280,381	271,026	9,354	Short-Term
TN3216L	U S TREASURY NOTE 3 250000% 12/31/2016 JD ON THE RUN SR LIEN	22-Jan-10	17-Dec-10	75,000	78,633	75,740	2,893	Short-Term
TN3216L	U S TREASURY NOTE 3 250000% 12/31/2016 JD ON THE RUN SR LIEN	16-Jul-10	17-Dec-10	187,000	196,057	197,432	(1 375)	Short-Term
TN3619	U S TREASURY NOTE 3 625000% 08/15/2019 FA ON THE RUN SR LIEN	25-Aug-10	6-Oct-10	380,000	422,155	418,035	4,120	Short-Term
TN3718	U S TREASURY NOTE 3 750000% 11/15/2018 MN ON THE RUN SR LIEN	9-Mar-10	25-Aug-10	320,000	357,775	325,188	32,587	Short-Term
TN3718	U S TREASURY NOTE 3 750000% 11/15/2018 MN ON THE RUN SR LIEN	25-Feb-10	25-Aug-10	500,000	559,023	509,343	49,681	Short-Term
TN40018	U S TREASURY NOTE 4 000000% 08/15/2018 FA	22-Jan-10	5-Mar-10	175,000	181,938	182,436	(498)	Short-Term
TN40018	U S TREASURY NOTE 4 000000% 08/15/2018 FA	22-Jan-10	12-Oct-10	100,000	115,219	103,984	11,235	Short-Term
TN4217	U S TREASURY NOTE 4 250000% 11/15/2017 MN ON THE RUN	24-Sep-09	9-Mar-10	340,000	362,749	362,533	216	Short-Term
UBS	UBS AG CMN	11-May-09	5-Jan-10	246	3,942	3,875	67	Short-Term
UBS	UBS AG CMN	10-Jul-09	5-Jan-10	725	11,619	8,454	3,165	Short-Term
UBS	UBS AG CMN	31-Aug-09	5-Jan-10	480	7,692	8,813	(1,120)	Short-Term
UBS	UBS AG CMN	17-Sep-09	5-Jan-10	447	7,164	8,262	(1,099)	Short-Term
UBS	UBS AG CMN	9-Dec-09	5-Jan-10	130	2,083	1,976	107	Short-Term
UDR	UDR INC CMN	29-Dec-09	13-Jul-10	42	852	709	143	Short-Term
UDR	UDR INC CMN	29-Dec-09	20-Oct-10	239	5,304	4,037	1,267	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	10-Jul-09	16-Feb-10	74	2,220	1,766	454	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	11-May-09	16-Feb-10	478	14,343	10,854	3,489	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	10-Jul-09	26-Feb-10	476	14,338	11,362	2,976	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	1-Dec-09	26-Feb-10	215	6,476	6,794	(318)	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	31-Aug-09	26-Feb-10	305	9,187	8,455	732	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	10-Jul-09	28-Apr-10	315	9,349	7,532	1,817	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	11-May-09	28-Apr-10	751	22,288	16,971	5,317	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	31-Aug-09	28-Apr-10	233	6,915	6,493	422	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	1-Dec-09	28-Apr-10	134	3,977	4,233	(256)	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	11-May-09	8-Feb-10	430	24,493	24,063	430	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	11-May-09	12-Feb-10	504	28,255	28,204	51	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	10-Jul-09	12-Feb-10	219	12,277	10,570	1 707	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	10-Jul-09	19-Feb-10	280	16,198	13,514	2,683	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	10-Jul-09	8-Mar-10	58	3,458	2,799	659	Short-Term
UPS	UNITED PARCEL SERVICE, INC CLASS B COMMON STOCK	1-Dec-09	8-Mar-10	232	13,834	13,461	373	Short-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	25-Feb-10	27-Sep-10	113	3,999	3,780	220	Short-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	1-Dec-09	27-Sep-10	427	15,113	12,281	2,832	Short-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	25-Feb-10	29-Sep-10	205	7,195	6,857	338	Short-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	3-May-10	29-Sep-10	633	22,218	18,952	3,266	Short-Term
VTR	VENTAS, INC CMN	11-May-09	6-Jan-10	77	3,301	2,234	1,067	Short-Term
VE	VEOLIA ENVIRONNEMENT SPONSORED ADR CMN	10-Jul-09	28-Apr-10	74	2,362	2,107	256	Short-Term
VE	VEOLIA ENVIRONNEMENT SPONSORED ADR CMN	11-May-09	28-Apr-10	177	5,650	4,909	742	Short-Term
VE	VEOLIA ENVIRONNEMENT SPONSORED ADR CMN	31-Aug-09	28-Apr-10	55	1 756	1,906	(151)	Short-Term
VE	VEOLIA ENVIRONNEMENT SPONSORED ADR CMN	1-Dec-09	28-Apr-10	32	1,022	1,090	(69)	Short-Term
V	VISA INC CMN CLASS A	11-May-09	4-Jan-10	232	20,525	15,647	4,878	Short-Term
V	VISA INC CMN CLASS A	10-Jul-09	5-Feb-10	61	5,004	3,662	1,342	Short-Term
V	VISA INC CMN CLASS A	11-May-09	5-Feb-10	328	26,906	22,121	4,785	Short-Term
V	VISA INC CMN CLASS A	10-Jul-09	9-Feb-10	174	14,495	10,445	4,049	Short-Term
V	VISA INC CMN CLASS A	31-Aug-09	9-Feb-10	157	13,078	11,122	1 957	Short-Term
V	VISA INC CMN CLASS A	1-Dec-09	9-Feb-10	62	5,165	5,127	38	Short-Term
V	VISA INC CMN CLASS A	11-May-09	19-Jan-10	163	14,276	10,994	3,282	Short-Term
V	VISA INC CMN CLASS A	11-May-09	8-Apr-10	2	183	135	48	Short-Term
VIVENDI	SPONSORED ADR CMN	15-Sep-10	1-Nov-10	710	19,830	18,157	1,673	Short-Term
VIVENDI	SPONSORED ADR CMN	14-Sep-10	1-Nov-10	358	9,999	9,267	732	Short-Term
VIVENDI	SPONSORED ADR CMN	15-Sep-10	21-Dec-10	435	11,973	11,124	849	Short-Term
VIVENDI	SPONSORED ADR CMN	11-Oct-10	21-Dec-10	605	16,653	17,168	(515)	Short-Term
VIVENDI	SPONSORED ADR CMN	11-May-09	28-Apr-10	453	11,764	11,938	(174)	Short-Term
VIVENDI	SPONSORED ADR CMN	10-Jul-09	28-Apr-10	190	4,934	4,488	446	Short-Term
VIVENDI	SPONSORED ADR CMN	1-Dec-09	28-Apr-10	80	2,078	2,396	(318)	Short-Term
VIVENDI	SPONSORED ADR CMN	31-Aug-09	28-Apr-10	140	3,636	4,014	(378)	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	11-May-09	5-Jan-10	326	7,491	5,909	1 582	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	1-Dec-09	26-Mar-10	155	3,396	3,610	(214)	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	11-May-09	26-Mar-10	350	7,668	6,344	1,324	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	31-Aug-09	26-Mar-10	580	12,706	12,603	103	Short-Term
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	25-Feb-10	26-Mar-10	63	1,380	1,372	8	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
VOD	VODAFONE GROUP PLC SPONSORED ADR CMN	10-Jul-09	26-Mar-10	800	17,526	14,712	2,814	Short-Term
VNO	VORNADO REALTY TRUST CMN	11-May-09	19-Mar-10	21	1,583	1,041	542	Short-Term
WRB	W R BERKLEY CORPORATION CMN	1-Dec-09	29-Sep-10	47	1,263	1,165	99	Short-Term
WRB	W R BERKLEY CORPORATION CMN	1-Dec-09	30-Sep-10	193	5,217	4,783	435	Short-Term
WRB	W R BERKLEY CORPORATION CMN	25-Feb-10	30-Sep-10	182	4,920	4,692	228	Short-Term
WMT	WAL MART STORES INC CMN	27-Oct-09	21-Jun-10	348	17,792	17,356	436	Short-Term
WMT	WAL MART STORES INC CMN	27-Oct-09	8-Oct-10	86	4,658	4,289	369	Short-Term
WMT	WAL MART STORES INC CMN	27-Oct-09	11-Oct-10	172	9,390	8,578	812	Short-Term
WMT	WAL MART STORES INC CMN	1-Dec-09	12-Oct-10	71	3,832	3,894	(62)	Short-Term
WMT	WAL MART STORES INC CMN	27-Oct-09	12-Oct-10	90	4,857	4,489	369	Short-Term
WMT	WAL MART STORES INC CMN	30-Apr-10	12-Oct-10	448	24,179	24,180	(2)	Short-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	11-May-09	28-Apr-10	1,384	33,838	21,255	12,583	Short-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	31-Aug-09	28-Apr-10	428	10,464	7,597	2,867	Short-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	10-Jul-09	28-Apr-10	582	14,230	8,192	6,038	Short-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	1-Dec-09	28-Apr-10	246	6,015	5,166	849	Short-Term
WTW	WEIGHT WATCHERS INTERNATIONAL, INC CMN	11-May-09	13-Jan-10	43	1,261	1,085	176	Short-Term
WTW	WEIGHT WATCHERS INTERNATIONAL, INC CMN	10-Jul-09	13-Jan-10	307	9,002	7,474	1,528	Short-Term
WTW	WEIGHT WATCHERS INTERNATIONAL, INC CMN	31-Aug-09	8-Feb-10	118	3,364	3,235	129	Short-Term
WTW	WEIGHT WATCHERS INTERNATIONAL, INC CMN	10-Jul-09	8-Feb-10	184	5,246	4,480	766	Short-Term
WTW	WEIGHT WATCHERS INTERNATIONAL, INC CMN	31-Aug-09	16-Feb-10	234	6,781	6,415	367	Short-Term
WFAFY	WESFARMERS LTD UNSPONSORED ADR CMN	12-Feb-10	1-Nov-10	3,084	50,178	39,776	10,402	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	11-May-09	12-Apr-10	1,276	22,283	22,338	(55)	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	10-Jul-09	3-May-10	856	15,588	13,772	1,816	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	11-May-09	3-May-10	749	13,640	13,112	528	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	1-Dec-09	4-May-10	251	4,456	4,684	(228)	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	25-Feb-10	4-May-10	312	5,539	4,967	572	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	10-Jul-09	4-May-10	319	5,663	5,132	531	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	31-Aug-09	4-May-10	797	14,149	14,735	(586)	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	15-Mar-10	140	4,098	3,296	802	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	16-Mar-10	10	290	235	55	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	23-Mar-10	240	7,041	5,650	1,391	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	24-Mar-10	180	5,316	4,237	1,079	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	25-Mar-10	205	6,025	4,826	1,199	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	11-May-09	26-Mar-10	5	150	118	33	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	10-Jul-09	26-Mar-10	325	9,771	8,067	1,704	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	31-Aug-09	29-Mar-10	130	3,956	3,519	437	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	10-Jul-09	29-Mar-10	25	761	621	140	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	31-Aug-09	31-Mar-10	120	3,528	3,248	280	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	1-Dec-09	31-Mar-10	105	3,087	3,449	(362)	Short-Term
WHLKY	WHELOCK AND COMPANY LIMITED UNSPONSORED ADR CMN	25-Feb-10	31-Mar-10	114	3,352	3,156	196	Short-Term
WSH	WILLIS GROUP HOLDINGS PLC CMN	13-Sep-10	1-Nov-10	98	3,120	3,065	55	Short-Term
WSH	WILLIS GROUP HOLDINGS PLC CMN	10-Sep-10	1-Nov-10	498	15,856	15,437	419	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	12-May-09	3-Mar-10	64	1,466	1,218	248	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	12-May-09	4-Mar-10	146	3,325	2,778	547	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	12-May-09	5-Mar-10	170	3,898	3,235	663	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	12-May-09	8-Mar-10	112	2,563	2,131	431	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	10-Jul-09	9-Mar-10	29	661	583	78	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	12-May-09	9-Mar-10	45	1,026	856	170	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	10-Jul-09	10-Mar-10	9	205	181	24	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	10-Jul-09	29-Mar-10	132	2,917	2,653	263	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	10-Jul-09	28-Apr-10	55	1,224	1,106	119	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	1-Sep-09	28-Apr-10	167	3,717	3,783	(65)	Short-Term
MRWSY	WM MORRISON SUPERMARKETS PLC UNSPONSORED ADR CMN	1-Dec-09	28-Apr-10	95	2,115	2,212	(97)	Short-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	10-Jul-09	21-May-10	595	25,280	20,766	4,514	Short-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	1-Dec-09	21-May-10	81	3,442	3,474	(33)	Short-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	3-May-10	21-May-10	46	1,954	2,193	(238)	Short-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	31-Aug-09	21-May-10	290	12,322	11,128	1,193	Short-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	25-Feb-10	21-May-10	161	6,841	7,297	(456)	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	9-Dec-09	1-Nov-10	100	1,790	1,430	360	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	25-Feb-10	1-Nov-10	119	2,130	1,802	328	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	22-Mar-10	1-Nov-10	453	8,109	7,579	530	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	1-Dec-09	28-Apr-10	125	2,771	2,776	(5)	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	10-Jul-09	28-Apr-10	295	6,540	4,909	1,631	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	31-Aug-09	28-Apr-10	219	4,855	4,818	37	Short-Term
ZFSVY	ZURICH FINANCIAL SERVICES SPONSORED ADR CMN	11-May-09	28-Apr-10	705	15,630	13,074	2,555	Short-Term
					19,734,233	18,457,438	1,276,794	
ATE	ADVANTEST CORP SPONSORED ADR CMN	14-Oct-09	1-Nov-10	618	11,305	17,049	(5,744)	Long-Term
ATE	ADVANTEST CORP SPONSORED ADR CMN	13-Oct-09	1-Nov-10	560	10,244	15,285	(5,041)	Long-Term
AMG	AFFILIATED MANAGERS GROUP INC CMN	11-May-09	17-Aug-10	75	5,216	4,320	896	Long-Term
AFL	AFLAC INCORPORATED CMN	11-May-09	13-Aug-10	376	18,014	13,258	4,757	Long-Term
AFL	AFLAC INCORPORATED CMN	10-Jul-09	19-Nov-10	82	4,447	2,334	2,113	Long-Term
AFL	AFLAC INCORPORATED CMN	11-May-09	19-Nov-10	324	17,572	11,424	6,148	Long-Term
AGCO	AGCO CORP CMN	11-May-09	6-Aug-10	125	4,579	3,136	1,443	Long-Term
AGCO	AGCO CORP CMN	11-May-09	17-Aug-10	125	4,549	3,136	1,413	Long-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	11-May-09	1-Nov-10	300	17,850	13,272	4,578	Long-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	10-Jul-09	1-Nov-10	140	8,330	5,873	2,457	Long-Term
AKZOY	AKZO NOBEL N V SPONSORED ADR SPONSORED ADR CMN	31-Aug-09	1-Nov-10	100	5,950	5,670	280	Long-Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC	11-May-09	14-Jun-10	20	1,457	704	753	Long-Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC	11-May-09	22-Jun-10	17	1,198	598	599	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	11-May-09	9-Aug-10	291	8,584	7,444	1,140	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	10-Jul-09	9-Aug-10	148	4,366	3,431	935	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	7-Aug-09	9-Aug-10	400	11,800	11,044	756	Long-Term
DOX	AMDOCS LIMITED ORDINARY SHARES	11-May-09	25-Jun-10	675	18,282	14,020	4,262	Long-Term
USCORP	AMERICAN BANK, N A 2.0% 07/06/2010	2-Jan-09	6-Jul-10	100,000	100,000	100,000	-	Long-Term
AMT	AMERICAN TOWER CORPORATION CMN CLASS A	11-May-09	4-Oct-10	453	23,085	13,348	9,737	Long-Term
APC	ANADARKO PETROLEUM CORP CMN	11-May-09	4-Aug-10	268	14,835	13,173	1,662	Long-Term
APC	ANADARKO PETROLEUM CORP CMN	11-May-09	27-Oct-10	237	14,740	11,650	3,090	Long-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	3-Sep-09	1-Nov-10	88	2,018	1,403	615	Long-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	22-May-09	1-Nov-10	356	8,163	4,581	3,582	Long-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	31-Aug-09	1-Nov-10	450	10,318	7,223	3,096	Long-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	11-May-09	1-Nov-10	23	527	278	250	Long-Term
AAUKY	ANGLO AMERICAN PLC ADR CMN	10-Jul-09	1-Nov-10	625	14,331	8,400	5,931	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
APA	APACHE CORP CMN	11-May-09	4-Aug-10	208	20,246	17,088	3,159	Long-Term
APA	APACHE CORP CMN	11-May-09	16-Sep-10	60	5,661	4,929	732	Long-Term
AAPL	APPLE, INC CMN	11-May-09	21-Jul-10	143	37,038	18,499	18,539	Long-Term
AAPL	APPLE, INC CMN	11-May-09	27-Sep-10	83	24,382	10,756	13,626	Long-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	18-May-10	15	1,523	852	671	Long-Term
AVB	AVALONBAY COMMUNITIES INC CMN	11-May-09	27-May-10	17	1,640	966	675	Long-Term
AXAHY	AXA-UAP AMERICAN DEPOSITORY SHARES	11-May-09	1-Nov-10	1,200	21,696	21,464	232	Long-Term
AXAHY	AXA-UAP AMERICAN DEPOSITORY SHARES	10-Jul-09	1-Nov-10	353	6,382	5,764	618	Long-Term
STD	BANCO SANTANDER, S A SPON ADR	18-May-09	1-Nov-10	702	8,650	6,819	1,831	Long-Term
STD	BANCO SANTANDER, S A SPON ADR	10-Jun-09	1-Nov-10	917	11,300	10,159	1,140	Long-Term
STD	BANCO SANTANDER, S A SPON ADR	22-May-09	1-Nov-10	1,017	12,532	10,374	2,158	Long-Term
STD	BANCO SANTANDER, S A SPON ADR	10-Jul-09	1-Nov-10	300	3,697	3,449	248	Long-Term
USCORP	BANK OF BARODA-NEW YORK BRANCH 1 4% 03/11/2010 SR LIEN	6-Mar-09	11-Mar-10	100,000	100,000	100,000	-	Long-Term
BCS	BARCLAYS PLC.AMER DEP SHS ADR CMN	11-May-09	1-Nov-10	1,340	23,493	23,160	333	Long-Term
BCS	BARCLAYS PLC.AMER DEP SHS ADR CMN	10-Jul-09	1-Nov-10	169	2,963	3,155	(192)	Long-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	18-May-09	11-Aug-10	271	15,433	10,415	5,018	Long-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	26-May-09	11-Aug-10	311	17,711	12,885	4,826	Long-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	10-Jul-09	11-Aug-10	280	15,945	10,926	5,020	Long-Term
BASFY	BASF SE ADR SPONSORED ADR CMN USD0 7322	31-Aug-09	1-Nov-10	173	12,586	9,038	3,548	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	11-May-09	27-Oct-10	589	29,815	29,518	297	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	11-May-09	15-Oct-10	479	23,532	24,005	(473)	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	11-May-09	1-Nov-10	190	18,409	15,884	2,525	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	31-Aug-09	1-Nov-10	60	5,813	4,890	923	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	10-Jul-09	1-Nov-10	90	8,720	7,142	1,578	Long-Term
BIIB	BIOGEN IDEC INC CMN	10-Jul-09	30-Jul-10	170	9,449	7,655	1,794	Long-Term
BIIB	BIOGEN IDEC INC CMN	11-May-09	30-Jul-10	87	4,836	4,258	577	Long-Term
BIIB	BIOGEN IDEC INC CMN	4-Aug-09	19-Nov-10	212	13,761	10,271	3,490	Long-Term
BIIB	BIOGEN IDEC INC CMN	3-Aug-09	19-Nov-10	91	5,907	4,380	1,527	Long-Term
USCORP	BMW BANK NORTH AMERICA 1 35% 03/31/2010	26-Mar-09	31-Mar-10	100,000	100,000	100,000	-	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	11-May-09	1-Nov-10	1,100	39,654	34,628	5,026	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	8-Jul-09	1-Nov-10	87	3,136	2,784	352	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	10-Jul-09	1-Nov-10	130	4,686	4,170	516	Long-Term
BA	BOEING COMPANY CMN	11-May-09	1-Jul-10	186	11,556	8,377	3,179	Long-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	11-May-09	19-May-10	21	1,623	1,062	561	Long-Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	11-May-09	27-Aug-10	15	1,226	758	467	Long-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	24-Jul-09	2-Aug-10	288	10,495	7,593	2,902	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	11-May-09	1-Nov-10	260	9,534	6,900	2,634	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	31-Aug-09	1-Nov-10	100	3,667	2,858	809	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	10-Jul-09	1-Nov-10	120	4,401	2,788	1,613	Long-Term
CCL	CARNIVAL CORPORATION CMN	22-Jun-09	19-Oct-10	455	17,821	11,333	6,488	Long-Term
CCL	CARNIVAL CORPORATION CMN	3-Sep-09	1-Nov-10	185	7,883	5,408	2,475	Long-Term
CCL	CARNIVAL CORPORATION CMN	22-Jun-09	1-Nov-10	107	4,559	2,665	1,894	Long-Term
CCL	CARNIVAL CORPORATION CMN	10-Jul-09	1-Nov-10	240	10,226	5,988	4,238	Long-Term
CCL	CARNIVAL CORPORATION CMN	31-Aug-09	1-Nov-10	190	8,096	5,618	2,477	Long-Term
CCL	CARNIVAL CORPORATION CMN	27-Jul-09	1-Nov-10	153	6,519	4,261	2,258	Long-Term
CCL	CARNIVAL CORPORATION CMN	3-Sep-09	4-Nov-10	118	5,228	3,449	1,778	Long-Term
CASC	CASCADE CORP CMN	13-May-09	3-Dec-10	100	4,477	2,522	1,956	Long-Term
CBG	CB RICHARD ELLIS GROUP, INC CMN CLASS A	10-Jul-09	14-Oct-10	363	7,036	2,900	4,136	Long-Term
CBG	CB RICHARD ELLIS GROUP, INC CMN CLASS A	11-May-09	14-Oct-10	741	14,363	6,256	8,107	Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	11-May-09	9-Aug-10	155	3,584	1,758	1,826	Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	11-May-09	1-Sep-10	200	4,499	2,268	2,231	Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	11-May-09	28-Oct-10	215	5,387	2,438	2,949	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	19-Aug-09	19-Nov-10	573	11,204	12,212	(1,008)	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	31-Aug-09	19-Nov-10	244	4,771	5,273	(502)	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	30-Sep-09	19-Nov-10	871	17,031	20,662	(3,631)	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	1-Oct-09	19-Nov-10	1,235	24,148	28,728	(4,580)	Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	11-May-09	27-Sep-10	130	7,490	4,004	3,486	Long-Term
CS	CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN	11-May-09	25-Jun-10	350	13,474	14,452	(978)	Long-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	10-Jul-09	1-Nov-10	225	14,859	7,676	7,183	Long-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	23-Jun-09	1-Nov-10	54	3,566	1,915	1,651	Long-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	31-Aug-09	1-Nov-10	250	16,510	11,273	5,237	Long-Term
DDAIF	DAIMLER AG CMN ISIN DE0007100000	3-Sep-09	1-Nov-10	26	1,717	1,127	590	Long-Term
DAR	DARLING INTERNATIONAL INC CMN	11-May-09	29-Nov-10	655	7,805	4,536	3,269	Long-Term
DAR	DARLING INTERNATIONAL INC CMN	11-May-09	30-Nov-10	885	10,349	6,129	4,220	Long-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	18-May-09	1-Nov-10	180	7,763	5,586	2,177	Long-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	11-May-09	1-Nov-10	385	16,604	11,839	4,765	Long-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	19-May-09	1-Nov-10	60	2,588	2,058	530	Long-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	10-Jul-09	1-Nov-10	260	11,213	8,273	2,940	Long-Term
DBSDY	DBS GROUP HOLDINGS SPONSORED ADR CMN	31-Aug-09	1-Nov-10	87	3,752	3,067	685	Long-Term
DELL	DELL INC CMN	11-May-09	24-Aug-10	923	10,564	10,266	299	Long-Term
DELL	DELL INC CMN	10-Jul-09	24-Sep-10	299	3,765	3,986	(221)	Long-Term
DELL	DELL INC CMN	11-May-09	24-Sep-10	1,118	14,077	12,434	1,642	Long-Term
DELL	DELL INC CMN	31-Aug-09	24-Sep-10	345	4,344	5,351	(1,007)	Long-Term
DNZOY	DENSO CORP ADR ADR CMN	11-May-09	13-Jul-10	111	13,279	10,932	2,347	Long-Term
DNZOY	DENSO CORP ADR ADR CMN	10-Jul-09	1-Nov-10	1,148	17,403	15,547	1,857	Long-Term
DNZOY	DENSO CORP ADR ADR CMN	24-Jun-09	1-Nov-10	720	10,915	8,931	1,984	Long-Term
DNZOY	DENSO CORP ADR ADR CMN	11-May-09	1-Nov-10	1,112	16,858	13,690	3,168	Long-Term
DNZOY	DENSO CORP ADR ADR CMN	8-Jul-09	1-Nov-10	104	1,577	1,358	218	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	11-May-09	3-Jun-10	13	763	457	306	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	11-May-09	14-Jun-10	27	1,710	949	761	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	11-May-09	8-Nov-10	70	3,857	2,460	1,397	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	10-Jun-09	18-Nov-10	13	672	468	204	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	11-May-09	18-Nov-10	61	3,154	2,144	1,011	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	10-Jun-09	19-Nov-10	4	204	144	60	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	15-Jun-09	19-Nov-10	26	1,329	936	393	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	11-Jun-09	19-Nov-10	13	664	468	196	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	9-Jul-09	19-Nov-10	22	1,124	773	352	Long-Term
DLR	DIGITAL REALTY TRUST, INC CMN	10-Jul-09	19-Nov-10	6	307	207	100	Long-Term
D	DOMINION RESOURCES, INC CMN	11-May-09	4-Aug-10	206	8,887	6,481	2,406	Long-Term
D	DOMINION RESOURCES, INC CMN	11-May-09	18-Oct-10	437	19,608	13,749	5,859	Long-Term
D	DOMINION RESOURCES, INC CMN	11-May-09	18-Nov-10	362	15,475	11,390	4,085	Long-Term
D	DOMINION RESOURCES, INC CMN	10-Jul-09	10-Dec-10	132	5,493	4,254	1,239	Long-Term
D	DOMINION RESOURCES, INC CMN	11-May-09	10-Dec-10	180	7,490	5,663	1,827	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
D	DOMINION RESOURCES, INC CMN	31-Aug-09	13-Dec-10	306	12,749	10,087	2,663	Long-Term
D	DOMINION RESOURCES, INC CMN	10-Jul-09	13-Dec-10	246	10,250	7,928	2,321	Long-Term
DEI	DOUGLAS EMMETT INC CMN	11-May-09	2-Sep-10	44	748	419	328	Long-Term
DEI	DOUGLAS EMMETT INC CMN	11-May-09	6-Oct-10	218	3,925	2,078	1,847	Long-Term
DOV	DOVER CORPORATION CMN	11-May-09	30-Sep-10	186	9,670	6,232	3,437	Long-Term
EMR	EMERSON ELECTRIC CO CMN	11-May-09	27-Sep-10	388	20,719	13,755	6,964	Long-Term
EMR	EMERSON ELECTRIC CO CMN	31-Aug-09	23-Dec-10	137	7,870	5,013	2,857	Long-Term
EMR	EMERSON ELECTRIC CO CMN	11-May-09	23-Dec-10	42	2,413	1,489	924	Long-Term
EMR	EMERSON ELECTRIC CO CMN	10-Jul-09	23-Dec-10	175	10,053	5,397	4,656	Long-Term
EMR	EMERSON ELECTRIC CO CMN	5-Aug-09	23-Dec-10	569	32,685	19,893	12,792	Long-Term
EMR	EMERSON ELECTRIC CO CMN	31-Aug-09	27-Dec-10	71	4,058	2,598	1,460	Long-Term
EMR	EMERSON ELECTRIC CO CMN	1-Dec-09	27-Dec-10	142	8,116	5,981	2,134	Long-Term
ETR	ENTERGY CORPORATION CMN	11-May-09	28-Sep-10	272	20,981	19,953	1,028	Long-Term
EQIX	EQUINIX INC CMN	11-May-09	6-Oct-10	231	16,245	15,614	631	Long-Term
USCORP	EVANSVILLE COMMERCE BANK 1 55% 05/25/2010	11-Mar-09	25-May-10	100,000	100,000	100,000	-	Long-Term
EXPGY	EXPERIAN PLC SPONSORED ADR CMN	31-Aug-09	1-Nov-10	217	2,550	1,823	727	Long-Term
EXPGY	EXPERIAN PLC SPONSORED ADR CMN	11-May-09	1-Nov-10	2,320	27,260	16,357	10,902	Long-Term
EXPGY	EXPERIAN PLC SPONSORED ADR CMN	10-Jul-09	1-Nov-10	1,400	16,450	10,242	6,208	Long-Term
USCORP	FARMERS AND MERCHANTS BANK 3 8% 01/08/2014	30-Dec-08	8-Jun-10	250,000	250,000	250,000	-	Long-Term
FE43A9R9	FFCB CA 2 25% 01/12/2012 JJ	7-Jan-09	12-Jan-10	250,000	250,000	250,000	-	Long-Term
FE43A9R9	FFCB CA 2 25% 01/12/2012 JJ	7-Jan-09	12-Jan-10	250,000	250,000	250,000	-	Long-Term
FE43FW76	FFCB CA 2 35% 03/19/2012 MS	13-Mar-09	19-Mar-10	250,000	250,000	250,000	-	Long-Term
FE43HUC3	FFCB CA 4 24% 06/03/2013 JD SR LIEN	13-Jun-08	3-Jun-10	250,000	250,000	248,114	1,886	Long-Term
FE43HUC3	FFCB CA 4 24% 06/03/2013 JD SR LIEN	13-Jun-08	3-Jun-10	250,000	250,000	248,114	1,886	Long-Term
FH43HV57	FHLB CA 3 0% 10/15/2010 AO	12-Aug-08	15-Oct-10	250,000	250,000	250,000	-	Long-Term
FH43HV99	FHLB CA 3 25% 05/12/2015 MN	21-Apr-09	8-Jun-10	250,000	250,000	250,000	-	Long-Term
USCORP	FRONTIER BANK 3 5% 09/17/2010	9-Dec-08	30-Apr-10	100,000	100,000	100,000	-	Long-Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	11-Nov-10	54	1,770	1,088	682	Long-Term
GILD	GILEAD SCIENCES CMN	11-May-09	6-Aug-10	632	22,599	28,273	(5,674)	Long-Term
GILD	GILEAD SCIENCES CMN	24-Jul-09	9-Aug-10	107	3,836	5,144	(1,309)	Long-Term
GILD	GILEAD SCIENCES CMN	11-May-09	9-Aug-10	297	10,647	13,287	(2,640)	Long-Term
GILD	GILEAD SCIENCES CMN	10-Jul-09	9-Aug-10	256	9,177	11,407	(2,231)	Long-Term
GILD	GILEAD SCIENCES CMN	6-Jul-09	9-Aug-10	81	2,904	3,702	(799)	Long-Term
GILD	GILEAD SCIENCES CMN	24-Jul-09	31-Aug-10	277	8,842	13,318	(4,476)	Long-Term
GFI	GOLD FIELDS LTD SPONSORED ADR CMN	11-May-09	1-Nov-10	1,700	26,635	20,864	5,771	Long-Term
GFI	GOLD FIELDS LTD SPONSORED ADR CMN	10-Jul-09	1-Nov-10	800	12,534	8,824	3,710	Long-Term
GFI	GOLD FIELDS LTD SPONSORED ADR CMN	31-Aug-09	1-Nov-10	25	392	299	93	Long-Term
GOOG	GOOGLE, INC CMN CLASS A	11-May-09	27-Sep-10	38	20,358	15,481	4,877	Long-Term
TV	GRUPO TELEVISIA, S A	13-Oct-09	1-Nov-10	110	2,503	2,101	402	Long-Term
TV	GRUPO TELEVISIA, S A	11-May-09	1-Nov-10	750	17,067	12,885	4,182	Long-Term
TV	GRUPO TELEVISIA, S A	10-Jul-09	1-Nov-10	325	7,396	5,301	2,095	Long-Term
TV	GRUPO TELEVISIA, S A	31-Aug-09	1-Nov-10	240	5,461	4,186	1,275	Long-Term
TV	GRUPO TELEVISIA, S A	1-Dec-09	8-Dec-10	150	3,651	3,173	479	Long-Term
TV	GRUPO TELEVISIA, S A	13-Oct-09	8-Dec-10	814	19,815	15,548	4,267	Long-Term
GSCPX	GS INVESTMENT GRADE CREDIT SEPARATE A/C INST MUTUAL FUND	24-Jun-09	3-Nov-10	22,045 22	214,500	183,416	31,084	Long-Term
GSCPX	GS INVESTMENT GRADE CREDIT SEPARATE A/C INST MUTUAL FUND	24-Jun-09	30-Nov-10	2,029 14	19,500	16,882	2,618	Long-Term
GSUPX	GS MORTGAGES SEPARATE A/C INST MUTUAL FUND	24-Jun-09	21-Oct-10	102,228 68	1,055,000	959,927	95,073	Long-Term
GSUPX	GS MORTGAGES SEPARATE A/C INST MUTUAL FUND	24-Jun-09	3-Nov-10	38,260 87	396,000	359,270	36,730	Long-Term
GSUPX	GS MORTGAGES SEPARATE A/C INST MUTUAL FUND	24-Jun-09	30-Nov-10	3,495 15	36,000	32,819	3,181	Long-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-09	29-Dec-10	222	8,912	6,737	2,176	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	27-Jul-09	13-Sep-10	177	2,325	3,542	(1,217)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	23-Jun-09	13-Sep-10	429	5,635	7,230	(1,595)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	20-Jul-09	13-Sep-10	264	3,468	5,122	(1,655)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	22-Jun-09	13-Sep-10	160	2,102	2,677	(575)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	10-Jul-09	13-Sep-10	250	3,284	4,520	(1,236)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	27-Jul-09	1-Nov-10	241	3,331	4,823	(1,492)	Long-Term
HMRTY	HOME RETAIL GROUP PLC SPONSORED ADR CMN	31-Aug-09	1-Nov-10	300	4,146	6,195	(2,049)	Long-Term
HON	HONEYWELL INTL INC CMN	11-May-09	19-Nov-10	363	17,931	12,169	5,762	Long-Term
HST	HOST HOTELS & RESORTS INC CMN	11-May-09	13-Jul-10	86	1,261	771	489	Long-Term
HBC	HSBC HOLDINGS PLC SPONSORED ADR CMN	10-Jul-09	1-Nov-10	350	18,364	14,126	4,238	Long-Term
HBC	HSBC HOLDINGS PLC SPONSORED ADR CMN	11-May-09	1-Nov-10	814	42,710	35,442	7,268	Long-Term
HBC	HSBC HOLDINGS PLC SPONSORED ADR CMN	31-Aug-09	1-Nov-10	3	157	161	(4)	Long-Term
JRCC	JAMES RIVER COAL COMPANY CMN	11-May-09	23-Nov-10	220	4,350	4,398	(48)	Long-Term
JRCC	JAMES RIVER COAL COMPANY CMN	11-May-09	24-Nov-10	220	4,363	4,398	(35)	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	11-May-09	9-Jul-10	190	7,464	4,418	3,047	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	11-May-09	12-Jul-10	426	16,651	9,905	6,747	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	11-May-09	1-Nov-10	59	2,714	1,372	1,342	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	10-Jul-09	1-Nov-10	300	13,801	8,055	5,746	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	31-Aug-09	1-Nov-10	106	4,876	3,090	1,786	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	31-Aug-09	12-Nov-10	42	2,003	1,224	779	Long-Term
JMHL	JARDINE MATHESON HOLDINGS LTD ADR CMN	31-Aug-09	15-Nov-10	62	2,916	1,807	1,109	Long-Term
JNJ	JOHNSON & JOHNSON CMN	11-May-09	10-Dec-10	469	29,195	25,435	3,760	Long-Term
KMB	KIMBERLY CLARK CORP CMN	11-May-09	10-Dec-10	290	17,907	14,955	2,952	Long-Term
KIM	KIMCO REALTY CORPORATION CMN	11-May-09	15-Jun-10	353	5,397	4,102	1,295	Long-Term
KIM	KIMCO REALTY CORPORATION CMN	11-May-09	16-Jun-10	11	165	128	37	Long-Term
KLAC	KLA-TENCOR CORPORATION CMN	11-May-09	30-Sep-10	166	5,792	4,330	1,462	Long-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0 5 ORDINARY SHARES	11-May-09	27-May-10	161	2,851	2,064	787	Long-Term
LPL	LG DISPLAY CO LTD SPONSORED ADR CMN 1 ADR = 0 5 ORDINARY SHARES	22-May-09	27-May-10	592	10,485	6,871	3,613	Long-Term
LNMIY	LONMIN PLC SPONSORED ADR CMN	11-May-09	25-Jun-10	109	2,480	2,413	66	Long-Term
LZAGY	LONZA GROUP AG UNSPONSORED ADR CMN	11-May-09	1-Nov-10	1,800	15,480	16,812	(1,332)	Long-Term
LZAGY	LONZA GROUP AG UNSPONSORED ADR CMN	12-Aug-09	1-Nov-10	795	6,837	7,909	(1,073)	Long-Term
LZAGY	LONZA GROUP AG UNSPONSORED ADR CMN	10-Jul-09	1-Nov-10	875	7,525	8,470	(945)	Long-Term
LZAGY	LONZA GROUP AG UNSPONSORED ADR CMN	31-Aug-09	1-Nov-10	88	757	870	(113)	Long-Term
LUX	LUXOTTICA GROUP ADS(SPONSORED)	31-Aug-09	1-Nov-10	61	1,772	1,470	302	Long-Term
LUX	LUXOTTICA GROUP ADS(SPONSORED)	11-May-09	1-Nov-10	520	15,109	11,084	4,024	Long-Term
LUX	LUXOTTICA GROUP ADS(SPONSORED)	10-Jul-09	1-Nov-10	225	6,537	4,503	2,034	Long-Term
LUX	LUXOTTICA GROUP ADS(SPONSORED)	20-Jul-09	1-Nov-10	230	6,683	5,116	1,567	Long-Term
MKTAY	MAKITA CORP SPONS (ADR) ADR CMN	11-May-09	1-Nov-10	404	13,905	9,858	4,047	Long-Term
MKTAY	MAKITA CORP SPONS (ADR) ADR CMN	10-Jul-09	1-Nov-10	414	14,249	8,942	5,307	Long-Term
MKTAY	MAKITA CORP SPONS (ADR) ADR CMN	31-Aug-09	15-Nov-10	8	289	227	61	Long-Term
MKTAY	MAKITA CORP SPONS (ADR) ADR CMN	10-Jul-09	15-Nov-10	86	3,104	1,858	1,246	Long-Term
MKTAY	MAKITA CORP SPONS (ADR) ADR CMN	31-Aug-09	16-Nov-10	170	6,028	4,829	1,199	Long-Term
MCD	MC DONALDS CORP CMN	11-May-09	30-Sep-10	97	7,181	5,275	1,906	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
MHS	MEDCO HEALTH SOLUTIONS, INC CMN	11-May-09	1-Dec-10	363	22,659	16,273	6,386	Long-Term
MDT	MEDTRONIC INC CMN	11-May-09	27-Oct-10	384	13,761	12,855	906	Long-Term
MSFT	MICROSOFT CORPORATION CMN	11-May-09	3-Sep-10	1,212	29,429	23,525	5,904	Long-Term
USCORP	MOUNTAIN NATIONAL BANK 1 9% 03/19/2010 SR LIEN	12-Jan-09	19-Mar-10	100,000	100,000	100,000	-	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	18-May-09	16-Jun-10	29	877	505	372	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	11-May-09	16-Jun-10	506	15,304	8,627	6,677	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	18-May-09	25-Jun-10	191	5,517	3,326	2,191	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	19-May-09	25-Jun-10	26	751	462	289	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	10-Jul-09	10-Sep-10	106	3,074	1,923	1,151	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	10-Jul-09	13-Sep-10	160	4,685	2,902	1,783	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	10-Jul-09	30-Sep-10	85	2,438	1,542	896	Long-Term
MTUAY	MTU AERO ENGINES HOLDINGS AG UNSPONSORED ADR CMN	31-Aug-09	30-Sep-10	360	10,327	7,560	2,767	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	11-May-09	2-Jun-10	26	909	669	240	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	11-May-09	22-Jun-10	37	1,331	952	379	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	11-May-09	13-Jul-10	23	851	592	259	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	11-May-09	24-Nov-10	95	3,457	2,444	1,012	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	11-May-09	15-Dec-10	36	1,223	926	297	Long-Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	10-Jul-09	15-Dec-10	14	476	354	122	Long-Term
NEWP	NEWPORT CORP CMN	11-May-09	26-Oct-10	595	7,489	3,399	4,091	Long-Term
NEWP	NEWPORT CORP CMN	11-May-09	29-Oct-10	295	4,368	1,685	2,683	Long-Term
NEWP	NEWPORT CORP CMN	11-May-09	1-Nov-10	170	2,428	971	1,457	Long-Term
NEWP	NEWPORT CORP CMN	11-May-09	2-Nov-10	125	1,759	714	1,045	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	11-May-09	28-Sep-10	126	10,071	6,691	3,380	Long-Term
NDSN	NORDSON CORP CMN	11-May-09	27-Sep-10	70	5,007	2,591	2,416	Long-Term
NDSN	NORDSON CORP CMN	11-May-09	23-Nov-10	100	7,879	3,701	4,177	Long-Term
NDSN	NORDSON CORP CMN	11-May-09	24-Nov-10	105	8,456	3,887	4,569	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	11-May-09	1-Nov-10	520	29,941	19,692	10,248	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	10-Jul-09	1-Nov-10	225	12,955	8,854	4,101	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	31-Aug-09	1-Nov-10	170	9,788	7,851	1,938	Long-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	11-May-09	7-Sep-10	275	24,076	13,507	10,569	Long-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	11-May-09	27-Sep-10	142	13,611	6,975	6,637	Long-Term
NPSKY	NSK LTD ADR SPONSORED ADR CMN	31-Aug-09	1-Nov-10	227	18,162	14,925	3,237	Long-Term
NPSKY	NSK LTD ADR SPONSORED ADR CMN	17-Aug-09	1-Nov-10	66	5,281	4,177	1,103	Long-Term
NPSKY	NSK LTD ADR SPONSORED ADR CMN	18-Aug-09	1-Nov-10	190	15,202	11,802	3,400	Long-Term
NPSKY	NSK LTD ADR SPONSORED ADR CMN	31-Aug-09	4-Nov-10	165	13,489	10,849	2,640	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	25-Jun-09	28-Jul-10	98	7,746	6,384	1,362	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-09	28-Jul-10	114	9,011	7,374	1,637	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	9-Jul-09	21-Oct-10	2	158	124	34	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-09	21-Oct-10	264	20,808	17,076	3,732	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	11-May-09	16-Sep-10	38	2,939	2,390	548	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	5-Oct-09	10-Dec-10	248	23,013	18,729	4,284	Long-Term
ORCL	ORACLE CORPORATION CMN	11-May-09	28-Jun-10	900	20,290	16,745	3,546	Long-Term
USCORP	PARAGON COMMERCIAL BANK 3 45% 12/22/2010 SR LIEN	9-Dec-08	22-Dec-10	100,000	100,000	100,000	-	Long-Term
PH	PARKER-HANNIFIN CORP CMN	11-May-09	30-Sep-10	171	11,979	7,850	4,129	Long-Term
PII	POLARIS INDS INC CMN	11-May-09	24-May-10	95	5,631	3,197	2,434	Long-Term
PII	POLARIS INDS INC CMN	11-May-09	25-May-10	40	2,282	1,346	936	Long-Term
PKX	POSCO SPONSORED ADR CMN	7-Aug-09	11-Aug-10	81	8,429	8,338	91	Long-Term
PX	PRAXAIR, INC CMN SERIES	11-May-09	12-May-10	111	8,966	8,070	896	Long-Term
PX	PRAXAIR, INC CMN SERIES	11-May-09	17-May-10	319	24,900	23,192	1,707	Long-Term
PCLN	PRICELINE COM INC CMN	21-Sep-09	23-Sep-10	76	25,593	12,522	13,071	Long-Term
PCLN	PRICELINE COM INC CMN	21-Sep-09	28-Sep-10	53	18,235	8,733	9,502	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	11-May-09	22-Jun-10	404	24,718	20,431	4,287	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	11-May-09	4-Aug-10	271	16,307	13,705	2,602	Long-Term
PSA	PUBLIC STORAGE CMN	11-May-09	13-Jul-10	34	3,234	2,167	1,067	Long-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	11-May-09	1-Nov-10	556	13,906	9,157	4,748	Long-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	10-Jul-09	1-Nov-10	750	18,758	10,838	7,920	Long-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	31-Aug-09	1-Nov-10	500	12,505	9,188	3,318	Long-Term
RICOY	RICOH CO LTD ADR CMN	11-May-09	1-Nov-10	250	17,662	17,125	537	Long-Term
RICOY	RICOH CO LTD ADR CMN	10-Jul-09	1-Nov-10	100	7,065	6,130	935	Long-Term
RICOY	RICOH CO LTD ADR CMN	31-Aug-09	1-Nov-10	90	6,358	6,524	(166)	Long-Term
RICOY	RICOH CO LTD ADR CMN	9-Dec-09	14-Dec-10	29	2,074	2,011	63	Long-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	11-May-09	27-Sep-10	600	19,983	18,996	987	Long-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	31-Aug-09	27-Sep-10	190	6,328	7,587	(1,259)	Long-Term
RHHBY	ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224 184	10-Jul-09	27-Sep-10	290	9,659	9,735	(77)	Long-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	31-Aug-09	1-Nov-10	98	6,427	5,423	1,003	Long-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	11-May-09	1-Nov-10	725	47,543	34,795	12,749	Long-Term
RDSA	ROYAL DUTCH SHELL PLC SPONSORED ADR CMN SERIES A	10-Jul-09	1-Nov-10	325	21,313	15,172	6,141	Long-Term
SBMRY	SABMILLER PLC SPONSORED ADR	10-Jul-09	14-Sep-10	153	4,666	3,060	1,606	Long-Term
SBMRY	SABMILLER PLC SPONSORED ADR	31-Aug-09	15-Sep-10	540	16,635	12,712	3,924	Long-Term
SBMRY	SABMILLER PLC SPONSORED ADR	10-Jul-09	15-Sep-10	335	10,320	6,700	3,620	Long-Term
SLB	SCHLUMBERGER LTD CMN	11-May-09	29-Dec-10	125	10,351	6,869	3,481	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	11-May-09	20-May-10	250	22,022	17,541	4,481	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	31-Aug-09	1-Nov-10	90	10,231	7,806	2,425	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	17-Sep-09	1-Nov-10	60	6,820	5,855	966	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	10-Jul-09	1-Nov-10	72	8,185	4,710	3,474	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	1-Sep-09	1-Nov-10	127	14,437	10,535	3,902	Long-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	19-May-10	12	1,019	632	387	Long-Term
SPG	SIMON PROPERTY GROUP INC CMN	11-May-09	8-Sep-10	36	3,427	1,895	1,532	Long-Term
USCORP	SOUTHERN COMMUNITY BK & TR 1 55% 01/08/2010 SR LIEN	30-Dec-08	8-Jan-10	100,000	100,000	100,000	-	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	11-May-09	23-Jul-10	6,077	28,507	32,533	(4,026)	Long-Term
SPLS	STAPLES, INC CMN	11-May-09	3-Sep-10	141	2,679	2,802	(122)	Long-Term
SPLS	STAPLES, INC CMN	1-Jun-09	3-Sep-10	597	11,344	12,953	(1,609)	Long-Term
SPLS	STAPLES, INC CMN	10-Jul-09	3-Sep-10	560	10,641	10,797	(156)	Long-Term
SPLS	STAPLES, INC CMN	5-Aug-09	3-Sep-10	714	13,567	15,013	(1,446)	Long-Term
SPLS	STAPLES, INC CMN	31-Aug-09	3-Sep-10	471	8,950	10,192	(1,242)	Long-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	11-May-09	25-Jun-10	4,035	11,701	17,068	(5,367)	Long-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	11-May-09	28-Jun-10	2,465	7,031	10,427	(3,396)	Long-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	10-Jul-09	15-Sep-10	2,120	6,463	8,035	(1,572)	Long-Term
	SUMITOMO MITSUI FINL GROUP INC ADR	31-Aug-09	15-Sep-10	2,010	6,127	8,566	(2,439)	Long-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	10-Jul-09	23-Jul-10	319	7,945	4,875	3,071	Long-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	8-Jul-09	23-Jul-10	264	6,575	3,947	2,628	Long-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	10-Jul-09	18-Nov-10	242	5,879	3,698	2,181	Long-Term
SYMC	SYMANTEC CORP CMN	31-Aug-09	1-Sep-10	763	10,648	11,630	(982)	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Gain Type
SYMC	SYMANTEC CORP CMN	26-May-09	1-Sep-10	327	4,563	4,770	(207)	Long-Term
SYMC	SYMANTEC CORP CMN	11-May-09	1-Sep-10	1,970	27,491	30,317	(2,825)	Long-Term
SYMC	SYMANTEC CORP CMN	6-Jul-09	1-Sep-10	3	42	46	(4)	Long-Term
SYMC	SYMANTEC CORP CMN	10-Jul-09	1-Sep-10	347	4,842	5,386	(544)	Long-Term
SYMC	SYMANTEC CORP CMN	31-Aug-09	16-Sep-10	258	3,845	3,932	(88)	Long-Term
TGT	TARGET CORPORATION CMN	11-May-09	2-Aug-10	392	20,248	17,063	3,185	Long-Term
TGT	TARGET CORPORATION CMN	10-Jul-09	2-Aug-10	450	23,244	16,997	6,247	Long-Term
TLSYY	TELSTRA CORP ADR (FINAL) SPONSORED ADR CMN	10-Jul-09	1-Nov-10	1,000	13,270	13,200	70	Long-Term
TLSYY	TELSTRA CORP ADR (FINAL) SPONSORED ADR CMN	11-May-09	1-Nov-10	822	10,908	10,028	879	Long-Term
TLSYY	TELSTRA CORP ADR (FINAL) SPONSORED ADR CMN	27-Aug-09	1-Nov-10	422	5,600	5,972	(372)	Long-Term
TDC	TERADATA CORPORATION CMN	11-May-09	13-May-10	536	17,774	11,630	6,145	Long-Term
TDC	TERADATA CORPORATION CMN	11-May-09	21-Sep-10	355	13,274	7,703	5,572	Long-Term
TDC	TERADATA CORPORATION CMN	11-May-09	18-Oct-10	291	11,142	6,314	4,828	Long-Term
TDC	TERADATA CORPORATION CMN	11-May-09	19-Oct-10	163	6,068	3,537	2,532	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	11-May-09	1-Nov-10	575	29,532	25,685	3,846	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	10-Jul-09	1-Nov-10	202	10,375	9,866	509	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	22-Oct-09	19-Nov-10	689	19,070	19,948	(878)	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	23-Oct-09	13-Dec-10	9	262	265	(3)	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	22-Oct-09	13-Dec-10	537	15,644	15,547	96	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	11-May-09	19-Nov-10	413	22,876	15,700	7,176	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	10-Jul-09	19-Nov-10	12	665	463	201	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	11-May-09	2-Jun-10	21	1,068	766	302	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	18-May-09	2-Jun-10	60	3,052	2,090	962	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	18-May-09	28-Jun-10	234	11,990	8,149	3,841	Long-Term
THKLY	THK CO, LTD UNSPONSORED ADR CMN	10-Jul-09	1-Nov-10	850	8,168	6,163	2,006	Long-Term
THKLY	THK CO, LTD UNSPONSORED ADR CMN	11-May-09	1-Nov-10	314	3,017	2,386	631	Long-Term
THKLY	THK CO, LTD UNSPONSORED ADR CMN	31-Aug-09	1-Nov-10	560	5,382	5,270	112	Long-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	10-Jul-09	1-Nov-10	471	13,282	12,552	730	Long-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	11-May-09	1-Nov-10	284	8,009	8,790	(781)	Long-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	31-Aug-09	4-Nov-10	370	10,619	10,989	(370)	Long-Term
TKOMY	TOKIO MARINE HOLDINGS, INC ADR CMN	10-Jul-09	4-Nov-10	54	1,550	1,439	111	Long-Term
TKGSY	TOKYO GAS CO, LTD UNSPONSORED ADR CMN	24-Sep-09	6-Oct-10	312	13,800	12,850	950	Long-Term
TKGSY	TOKYO GAS CO, LTD UNSPONSORED ADR CMN	24-Sep-09	1-Nov-10	790	37,164	32,537	4,627	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	11-May-09	3-Sep-10	1,160	6,574	4,389	2,185	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	11-May-09	30-Sep-10	1,340	7,788	5,070	2,718	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	11-May-09	1-Nov-10	200	1,198	757	441	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	31-Aug-09	1-Nov-10	820	4,912	3,772	1,140	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	10-Jul-09	1-Nov-10	1,200	7,188	4,008	3,180	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	15-Oct-09	1-Nov-10	295	1,767	1,468	299	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	16-Oct-09	1-Nov-10	255	1,527	1,355	173	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	27-Oct-09	1-Nov-10	575	3,444	2,916	528	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	28-Oct-09	1-Nov-10	140	839	694	144	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	30-Oct-09	11-Nov-10	317	1,841	1,621	221	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	28-Oct-09	11-Nov-10	260	1,510	1,290	221	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	30-Oct-09	12-Nov-10	473	2,699	2,419	281	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	1-Dec-09	7-Dec-10	164	935	855	80	Long-Term
TMRAY	TOMRA SYSTEMS A/S SPONS ADR SPONSORED ADR CMN	1-Dec-09	13-Dec-10	373	2,129	1,944	185	Long-Term
USCORP	TOYOTA FINANCIAL SAVINGS BANK 2 3% 07/06/2010	31-Dec-08	6-Jul-10	100,000	100,000	100,000	-	Long-Term
TSCO	TRACTOR SUPPLY CO CMN	11-May-09	17-Aug-10	170	11,838	6,267	5,571	Long-Term
TSCO	TRACTOR SUPPLY CO CMN	11-May-09	27-Sep-10	145	5,579	2,673	2,906	Long-Term
RIG	TRANSOCEAN LTD CMN	11-May-09	24-May-10	202	10,998	15,049	(4,051)	Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	11-May-09	20-Oct-10	410	9,896	6,721	3,175	Long-Term
TN1312	U S TREASURY NOTE 1 375000% 09/15/2012 MS ON THE RUN SR LIEN	22-Sep-09	6-Oct-10	100,000	101,898	99,590	2,308	Long-Term
TN1312	U S TREASURY NOTE 1 375000% 09/15/2012 MS ON THE RUN SR LIEN	23-Sep-09	17-Dec-10	710,000	719,954	707,926	12,028	Long-Term
TN1312	U S TREASURY NOTE 1 375000% 09/15/2012 MS ON THE RUN SR LIEN	22-Sep-09	17-Dec-10	250,000	253,505	248,975	4,530	Long-Term
TN23714	U S TREASURY NOTE 2 375000% 08/31/2014 FA ON THE RUN SR LIEN	2-Sep-09	10-Sep-10	300,000	312,819	301,394	11,425	Long-Term
TN2614	U S TREASURY NOTE 2 625000% 06/30/2014 JD ON THE RUN SR LIEN	10-Jul-09	10-Sep-10	300,000	315,890	304,457	11,433	Long-Term
TN32516	U S TREASURY NOTE 3 250000% 06/30/2016 JD ON THE RUN SR LIEN	10-Jul-09	16-Jul-10	200,000	213,172	203,940	9,231	Long-Term
TN32516G	U S TREASURY NOTE 3 250000% 07/31/2016 JJ ON THE RUN SR LIEN	7-Aug-09	17-Dec-10	5,000	5,269	4,928	342	Long-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	11-May-09	1-Nov-10	1,375	40,771	31,304	9,467	Long-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	10-Jul-09	1-Nov-10	180	5,337	4,315	1,023	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	11-May-09	27-Oct-10	331	11,877	9,153	2,724	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	11-May-09	31-Aug-10	745	23,620	20,707	2,913	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	11-May-09	10-Sep-10	611	20,729	16,983	3,746	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	10-Jul-09	10-Sep-10	245	8,312	6,054	2,258	Long-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	10-Jul-09	27-Sep-10	278	9,839	6,870	2,970	Long-Term
P#051520	UST STRIP TPRIN DUE 05/15/2020 C	31-Jul-09	9-Sep-10	120,000	90,449	80,408	10,040	Long-Term
VTR	VENTAS, INC CMN	11-May-09	2-Jun-10	28	1,313	812	501	Long-Term
VTR	VENTAS, INC CMN	11-May-09	24-Nov-10	92	4,768	2,669	2,099	Long-Term
VTR	VENTAS, INC CMN	11-May-09	15-Dec-10	37	1,807	1,073	734	Long-Term
VRSN	VERISIGN INC CMN	11-May-09	28-Sep-10	520	16,344	12,684	3,660	Long-Term
VNO	VORNADO REALTY TRUST CMN	11-May-09	19-May-10	13	1,009	645	364	Long-Term
VNO	VORNADO REALTY TRUST CMN	11-May-09	27-Aug-10	21	1,704	1,041	662	Long-Term
WRB	W R BERKLEY CORPORATION CMN	11-May-09	28-Sep-10	850	22,821	20,759	2,062	Long-Term
WRB	W R BERKLEY CORPORATION CMN	15-Jun-09	28-Sep-10	254	6,820	5,707	1,112	Long-Term
WRB	W R BERKLEY CORPORATION CMN	15-Jun-09	29-Sep-10	292	7,849	6,561	1,288	Long-Term
WRB	W R BERKLEY CORPORATION CMN	31-Aug-09	29-Sep-10	333	8,951	8,537	414	Long-Term
WRB	W R BERKLEY CORPORATION CMN	10-Jul-09	29-Sep-10	600	16,128	12,546	3,582	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	11-May-09	1-Dec-10	445	12,194	12,224	(30)	Long-Term
	XTO ENERGY INC CMN	11-May-09	21-May-10	45	1,912	1,913	(2)	Long-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	11-May-09	1-Nov-10	780	13,962	8,229	5,733	Long-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	10-Jul-09	1-Nov-10	350	6,265	4,120	2,145	Long-Term
YUEIY	YUE YUEN INDUSTRIAL (HOLDINGS) UNSPONSORED ADR CMN	31-Aug-09	1-Nov-10	250	4,475	3,325	1,150	Long-Term
					10,187,992	9,250,446	937,546	
					Short Term	19,734,233	18,457,438	1,276,794
					Long Term	10,187,992	9,250,446	937,546

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete

Part I only

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Type or print	Name of exempt organization The SHS Foundation	Employer identification number 25-6819008
	Number, street, and room or suite no. If a P.O. box, see instructions c/o Richard Feldman, 7 Penn Plaza, No. 900	
File by the due date for filing your return. See instructions	City, town or post office, state, and ZIP code. For a foreign address, see instructions New York, NY 10001	

Enter the Return code for the return that this application is for (file a separate application for each return)

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

Richard Feldman, Esq.

- The books are in the care of ► **7 PENN PLAZA, Suite 900 - New York, NY 10001**

Telephone No ► **212 245-6754**

FAX No ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **August 15, 2011**, to file the exempt organization return for the organization named above. The extension is for the organization's return for.
- ☒ calendar year **2010** or
- ☐ tax year beginning _____, and ending _____

- 2 If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return
- ☐ Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	89,160.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	22,160.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	67,000.

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

LHA For Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2011)