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Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

OMB No 1545-0052

2010

Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning MAR 1, 2010, and ending FEB 28, 2011

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

Name of foundation CHARLES E. SMITH FAMILY FOUNDATION		A Employer identification number 31-1570183
Number and street (or P O box number if mail is not delivered to street address) 2345 CRYSTAL DRIVE	Room/suite	B Telephone number (703) 769-1023
City or town, state, and ZIP code ARLINGTON, VA 22202		C If exemption application is pending, check here ☐ D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 35,583,404.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify)	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				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments		122,050.	122,050.		STATEMENT 1
4 Dividends and interest from securities		669,158.	669,158.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		522,230.			
b Gross sales price for all assets on line 6a		15,191,160.			
7 Capital gain net income (from Part IV, line 2)			522,230.		
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		15,980.	0.		STATEMENT 3
12 Total. Add lines 1 through 11		1,329,418.	1,313,438.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
16b Accounting fees		8,000.	4,000.		4,000.
c Other professional fees					
17 Interest					
18 Taxes		5,712.	632.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses		224,663.	224,540.		123.
24 Total operating and administrative expenses. Add lines 13 through 23		238,375.	229,172.		4,123.
25 Contributions, gifts, grants paid		8,409,467.			8,409,467.
26 Total expenses and disbursements. Add lines 24 and 25		8,647,842.	229,172.		8,413,590.
27 Subtract line 26 from line 12.					
a Excess of revenue over expenses and disbursements		<7,318,424.>			
b Net investment income (if negative, enter -0-)			1,084,266.		
c Adjusted net income (if negative, enter -0-)				N/A	

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12-07-10

LHA For Paperwork Reduction Act Notice, see the instructions.

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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				
	2 Savings and temporary cash investments	4,505,526.	856,483.	856,483.	
	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				
	b Investments - corporate stock STMT 7	36,003,421.	32,334,040.	34,726,921.	
	c Investments - corporate bonds				
	11 Investments - land, buildings, and equipment basis ▶				
	Less: accumulated depreciation ▶				
	12 Investments - mortgage loans				
	13 Investments - other				
	14 Land, buildings, and equipment: basis ▶				
	Less: accumulated depreciation ▶				
	15 Other assets (describe ▶)				
	16 Total assets (to be completed by all filers)	40,508,947.	33,190,523.	35,583,404.	
	Liabilities	17 Accounts payable and accrued expenses			
		18 Grants payable			
19 Deferred revenue					
20 Loans from officers, directors, trustees, and other disqualified persons					
21 Mortgages and other notes payable					
22 Other liabilities (describe ▶)					
23 Total liabilities (add lines 17 through 22)	0.	0.			
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒				
	24 Unrestricted	40,508,947.	33,190,523.		
	25 Temporarily restricted				
	26 Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ ☐				
	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	40,508,947.	33,190,523.			
31 Total liabilities and net assets/fund balances	40,508,947.	33,190,523.			

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	40,508,947.
2 Enter amount from Part I, line 27a	2	<7,318,424.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	33,190,523.
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	33,190,523.

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 GOLDMAN SACHS - SEE ATTACHED	P	VARIOUS	VARIOUS
b GOLDMAN SACHS - SEE ATTACHED	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 13,401,308.		12,916,049.	485,259.
b 1,789,852.		1,752,881.	36,971.
c			
d			
e			

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			485,259.
b			36,971.
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	522,230.
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	2,377,632.	38,072,287.	.062450
2008	8,808,337.	46,191,479.	.190692
2007	19,238,034.	64,801,933.	.296874
2006	50,685,249.	103,620,994.	.489141
2005	12,137,043.	90,222,198.	.134524

2 Total of line 1, column (d)	2	1.173681
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	.234736
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	36,711,568.
5 Multiply line 4 by line 3	5	8,617,527.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	10,843.
7 Add lines 5 and 6	7	8,628,370.
8 Enter qualifying distributions from Part XII, line 4 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.	8	8,413,590.

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	21,685.
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	0.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		3	21,685.
3 Add lines 1 and 2		4	0.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		5	21,685.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	5,080.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	5,080.	
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	16,605.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
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
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? 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) <u>VA</u>		
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

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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? Website address N/A	13	X	
14	The books are in care of CHARLES E. SMITH FAMILY FOUNDATION Telephone no. (703) 769-8500 Located at 2345 CRYSTAL DRIVE, ARLINGTON, VA ZIP+4 22202			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year 15 N/A			
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country	16		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	1b	
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? ☐ Yes ☒ No	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No If "Yes," list the years		
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	2b	
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	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

6b

X

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

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
ROBERT P. KOGOD	PRESIDENT			
2345 CRYSTAL DRIVE				
ARLINGTON, VA 22202	1.00	0.	0.	0.
ARLENE R. KOGOD	TREASURER			
2345 CRYSTAL DRIVE				
ARLINGTON, VA 22202	1.00	0.	0.	0.
CLARICE R. SMITH	SECRETARY			
2345 CRYSTAL DRIVE				
ARLINGTON, VA 22202	1.00	0.	0.	0.
DAVID B. SMITH	VICE-PRESIDENT			
2345 CRYSTAL DRIVE				
ARLINGTON, VA 22202	1.00	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 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	35,788,372.
b	Average of monthly cash balances	1b	1,482,255.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	37,270,627.
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	37,270,627.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	559,059.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	36,711,568.
6	Minimum investment return. Enter 5% of line 5	6	1,835,578.

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	1,835,578.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	21,685.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	21,685.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,813,893.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,813,893.
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	1,813,893.

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	8,413,590.
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	8,413,590.
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	8,413,590.

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				1,813,893.
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	7,888,393.			
b From 2006	45,590,073.			
c From 2007	17,053,139.			
d From 2008	6,519,768.			
e From 2009	479,078.			
f Total of lines 3a through e	77,530,451.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ \$ 8,413,590.				
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				1,813,893.
e Remaining amount distributed out of corpus	6,599,697.			
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:	84,130,148.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 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	7,888,393.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	76,241,755.			
10 Analysis of line 9:				
a Excess from 2006	45,590,073.			
b Excess from 2007	17,053,139.			
c Excess from 2008	6,519,768.			
d Excess from 2009	479,078.			
e Excess from 2010	6,599,697.			

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i>				
SEE STATEMENT 8				
Total			3a	8,409,467.
b <i>Approved for future payment</i>				
NONE				
Total			3b	0.

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

Hand Bruce Smith | *7-14-11* | *Trustee*
 Signature of officer or trustee | Date | Title

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
	DWAYNE C. HOLT	Dwayne C. Holt	7-14-11		
	Firm's name ▶ BAKER TILLY VIRCHOW KRAUSE, LLP			Firm's EIN ▶	
	Firm's address ▶ 8219 LEESBURG PIKE, SUITE 800 VIENNA, VA 22182			Phone no. (703) 923-8300	

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

SOURCE	AMOUNT
BANK OF AMERICA 1711	1,275.
CITI 6107	8.
GOLDMAN, SACHS & CO.	120,767.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	122,050.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CITI 6107	5,146.	0.	5,146.
GOLDMAN, SACHS & CO	664,012.	0.	664,012.
TOTAL TO FM 990-PF, PART I, LN 4	669,158.	0.	669,158.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
FEDERAL TAX REFUND	15,980.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	15,980.	0.	

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	8,000.	4,000.		4,000.
TO FORM 990-PF, PG 1, LN 16B	8,000.	4,000.		4,000.

FORM 990-PF	TAXES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ESTIMATED TAX ON NET INVESTMENT INCOME	5,080.	0.		0.
FOREIGN TAXES PAID	632.	632.		0.
TO FORM 990-PF, PG 1, LN 18	5,712.	632.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT EXPENSES	224,417.	224,417.		0.
MISCELLANEOUS EXPENSES	246.	123.		123.
TO FORM 990-PF, PG 1, LN 23	224,663.	224,540.		123.

FORM 990-PF	CORPORATE STOCK	STATEMENT	7
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
GOLDMAN SACHS SECURITIES	32,334,040.	34,726,921.
TOTAL TO FORM 990-PF, PART II, LINE 10B	32,334,040.	34,726,921.

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 8

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
ADAS ISRAEL CONGREGATION 2850 QUEBEC STREET, NW WASHINGTON, DC 20008	DONATION	501(C)(3)	25,000.
AMERICAN FRIENDS OF HEBREW UNIVERSITY ONE BATTERY PARK PLAZA, 25TH FLOOR NEW YORK, NY 10004-1405	DONATION	501(C)(3)	211,000.
AMERICAN FRIENDS OF HEBREW UNIVERSITY ONE BATTERY PARK PLAZA, 25TH FLOOR NEW YORK, NY 10004-1405	DONATION	501(C)(3)	150,000.
AMERICAN FRIENDS OF THE SHALOM HARTMAN INSTITUTE 1 PENNSYLVANIA PLAZA, SUITE 1606 NEW YORK, NY 10119	DONATION	501(C)(3)	100,000.
CHARLES E. SMITH JEWISH DAY SCHOOL 1901 E. JEFFERSON ST. ROCKVILLE, MD 20852	DONATION	501(C)(3)	1000000.
CHARLES E. SMITH JEWISH DAY SCHOOL 1901 E. JEFFERSON ST. ROCKVILLE, MD 20852	DONATION	501(C)(3)	300,000.
CHARLES E. SMITH JEWISH DAY SCHOOL 1901 E. JEFFERSON ST. ROCKVILLE, MD 20852	DONATION	501(C)(3)	1000000.
GEORGE WASHINGTON UNIVERSITY 2100 M STREET NW #310 WASHINGTON, DC 20037	DONATION	501(C)(3)	666,667.

CHARLES E. SMITH FAMILY FOUNDATION

31-1570183

GESHER JEWISH DAY SCHOOL-NORTHERN VIRGINIA 4800 MATTIE MOORE COURT FAIRFAX, VA 22030	DONATION	501(C)(3)	25,000.
HEBREW DAY INSTITUTE 2200 BALTIMORE RD ROCKVILLE, MD 20851	DONATION	501(C)(3)	20,000.
HEBREW HOME OF GREATER WASHINGTON 6121 MONTROSE ROAD ROCKVILLE, MD 20852	DONATION	501(C)(3)	2000000.
JEWISH COMMUNITY CENTER-GREATER WASHINGTON 6125 MONTROSE ROAD ROCKVILLE, MD 20852	DONATION	501(C)(3)	15,000.
JEWISH COMMUNITY CENTER-NORTH VA 8900 LITTLE RIVER TURNPIKE FAIRFAX, VA 22031	DONATION	501(C)(3)	15,000.
JEWISH COMMUNITY CENTER/DC 1529 SIXTEENTH STREET, NW WASHINGTON, DC 20036	DONATION	501(C)(3)	15,000.
JEWISH COUNCIL FOR THE AGING 12320 PARKLAWN DRIVE ROCKVILLE, MD 20852-1726	DONATION	501(C)(3)	20,000.
JEWISH SOCIAL SERVICE AGENCY 200 WOOD HILL ROAD ROCKVILLE, MD 20850	DONATION	501(C)(3)	200,000.
JEWISH SOCIAL SERVICE AGENCY 200 WOOD HILL ROAD ROCKVILLE, MD 20850	DONATION	501(C)(3)	10,000.
JEWISH THEOLOGICAL SEMINARY DEVELOPMENT OFFICE, BOX 62, 3080 BROADWAY NEW YORK, NY 10027	DONATION	501(C)(3)	20,000.

CHARLES E. SMITH FAMILY FOUNDATION

31-1570183

JOHNS HOPKINS UNIVERSITY - THE JOHNS HOPKINS MEDICAL INSTITUTIONS, 600 N. WOLFE STREET, WILMER 112 BALTIMORE, MD 21287	DONATION	501(C)(3)	1000000.
KENNEDY CENTER FOR THE PERFORMING ARTS THE KENNEDY CENTER WASHINGTON, DC 20566-0001	DONATION	501(C)(3)	100,000.
KENNEDY CENTER FOR THE PERFORMING ARTS THE KENNEDY CENTER WASHINGTON, DC 20566-0001	DONATION	501(C)(3)	500,000.
NAT'L CHRISTIAN LEADERSHIP CONF./ISRAEL PO BOX 158 ANOKA, MN 55303	DONATION	501(C)(3)	15,000.
SIMON WIESENTHAL CENTER 1399 SOUTH ROXBURY DRIVE LOS ANGELES, CA 90035	DONATION	501(C)(3)	1,800.
THE JEWISH FEDERATION OF GREATER WASHINGTON 6101 MONTROSE ROAD ROCKVILLE, MD 20852	DONATION	501(C)(3)	1000000.
TOTAL TO FORM 990-PF, PART XV, LINE 3A			8,409,467.

Charles F. Smith Family Foundation
Gain/Loss from Sale of Securities - Schedule D
3/1/19 - 2/28/11

Realized Gains/Losses	Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
MMM		3M COMPANY CMN	15 Oct-07	23 Dec-10	34	2,936.53	3,202.15	265.62	1,165	Long Term
ABT		ABBOTT LABORATORIES CMN	14 Jan-10	26 Jan-11	173	8,135.08	9,559.84	-1,424.76	377	Long Term
ABT		ABBOTT LABORATORIES CMN	14 Jan-10	22 Feb-11	26	1,223.79	1,436.74	212.95	404	Long Term
ABT		ABBOTT LABORATORIES CMN	27 Jan-10	31 Jan-11	5	276.99	268.48	-8.51	369	Long Term
ABT		ABBOTT LABORATORIES CMN	30-Jun-08	2 Aug-10	116	5,765.09	6,168.88	-403.79	763	Long Term
ABT		ABBOTT LABORATORIES CMN	30-Jun-08	19-Nov-10	293	13,844.48	15,581.74	1,737.26	872	Long Term
ABT		ABBOTT LABORATORIES CMN	30-Jun-08	17 Feb-11	296	13,705.72	15,741.28	2,035.56	962	Long Term
ABT		ABBOTT LABORATORIES CMN	14 Jan-10	17 Feb-11	161	7,454.80	8,900.08	1,445.28	399	Long Term
AKR		ACADIA REALTY TRUST CMN	7 Dec-09	14 Jan-11	107	1,950.48	1,789.47	161.01	403	Long Term
AKR		ACADIA REALTY TRUST CMN	14 Jan-10	18 Jan-11	321	5,831.58	5,566.43	265.15	369	Long Term
ATU		ACTUANT CORP CMN CLASS A	2 Dec-09	3 Dec-10	44	1,114.06	731.46	382.6	366	Long Term
ATU		ACTUANT CORP CMN CLASS A	2 Dec-09	7 Jan-11	547	14,278.26	9,093.38	5,184.88	401	Long Term
ATU		ACTUANT CORP CMN CLASS A	2 Dec-09	10-Jan-11	239	6,227.37	3,973.16	2,254.21	404	Long Term
AET		AETNA INC CMN	7 Dec-09	31 Jan-11	5	165.59	149.29	16.3	420	Long Term
AKAM		AKAMAI TECHNOLOGIES INC CMN	4 Dec-09	23 Dec-10	45	2,159.51	1,123.89	1,035.62	384	Long Term
		ALCON INC CMN	2 Dec-09	3 Dec-10	15	2,404.90	2,248.95	155.95	366	Long Term
		ALCON INC CMN	2 Dec-09	25-Feb-11	137	22,586.68	20,540.41	2,046.27	450	Long Term
		ALCON INC CMN	14 Jan-10	25 Feb-11	65	10,716.31	10,008.34	707.97	407	Long Term
ARE		ALEXANDRIA REAL ESTATE EQUITIES, INC	14 Jan-10	21 Jan-11	85	6,419.33	5,377.10	1,042.23	372	Long Term
ARE		ALEXANDRIA REAL ESTATE EQUITIES, INC	14 Jan-10	24 Jan-11	83	6,271.36	5,250.58	1,020.78	375	Long Term
AGN		ALLERGAN INC CMN	4 Dec-09	23 Dec-10	47	3,266.44	2,775.35	491.09	384	Long Term
ACC		AMERICAN CAMPUS CMNTYS INC CMN	14 Jan-10	27 Feb-11	89	2,884.42	2,352.42	532.01	404	Long Term
AXP		AMERICAN EXPRESS CO CMN	15-Oct-07	26-Apr-10	100	4,754.44	6,121.00	-1,366.57	924	Long Term
AXP		AMERICAN EXPRESS CO CMN	2 Dec-09	1 Feb-11	140	6,097.40	5,727.19	370.21	426	Long Term
AXP		AMERICAN EXPRESS CO CMN	2 Dec-09	22 Feb-11	13	575.88	531.81	44.07	447	Long Term
AMP		AMERIPRISE FINANCIAL, INC CMN	2 Dec-09	22 Feb-11	43	2,708.08	1,669.85	1,038.23	447	Long Term
AMP		AMERIPRISE FINANCIAL, INC CMN	7 Dec-09	31 Jan-11	15	927.19	569.73	357.46	420	Long Term
ABC		AMERSOURCEBERGEN CORPORATION CMN	2 Dec-09	22 Feb-11	66	2,474.29	1,634.16	840.13	447	Long Term
AMGN		AMGEN INC CMN	3 Jan-08	27 May-10	207	10,586.69	9,675.18	911.51	875	Long Term
AMGN		AMGEN INC CMN	3 Jan-08	23-Dec-10	40	2,265.96	1,869.60	396.36	1,085	Long Term
APC		ANADARKO PETROLEUM CORP CMN	15-Oct-07	23-Jun-10	89	3,606.78	5,120.93	1,514.15	982	Long Term
APC		ANADARKO PETROLEUM CORP CMN	18 Apr-08	23 Jun-10	31	1,256.30	2,098.70	842.41	796	Long Term
APC		ANADARKO PETROLEUM CORP CMN	24 Jun-08	10 Jun-10	226	9,195.02	13,801.28	4,606.26	666	Long Term
ANSS		ANSYS INC CMN	2 Dec-09	3 Dec-10	109	5,600.32	4,383.46	1,216.86	366	Long Term
ANSS		ANSYS INC CMN	2 Dec-09	25 Feb-11	340	18,993.74	13,579.60	5,414.14	450	Long Term
AAPL		APPLE INC CMN	7 Dec-09	10 Jan-11	20	6,830.48	3,785.66	3,044.82	399	Long Term
AAPL		APPLE INC CMN	4 Dec-09	23 Dec-10	30	9,709.03	5,796.30	3,912.73	384	Long Term
T		AT&T INC CMN	16-Jan-08	7 Jan-11	460	13,224.72	17,670.83	4,446.11	1,087	Long Term
T		AT&T INC CMN	16-Jan-08	22 Feb-11	159	4,475.76	6,107.96	1,632.20	1,133	Long Term
AVB		AVALONBAY COMMUNITIES INC CMN	14 Jan-10	27 Feb-11	25	2,881.19	2,007.98	873.22	404	Long Term
BAC		BANK OF AMERICA CORP CMN	18 Apr-08	25-Aug-10	289	3,621.27	11,288.34	-7,667.07	859	Long Term
BAC		BANK OF AMERICA CORP CMN	18 Apr-08	19-Oct-10	91	1,079.14	3,554.46	2,475.32	914	Long Term
BAC		BANK OF AMERICA CORP CMN	2 Dec-09	22 Feb-11	88	1,746.05	1,373.68	372.37	447	Long Term
BAC		BANK OF AMERICA CORP CMN	18 Apr-08	16-Apr-10	101	1,874.19	3,945.06	2,070.87	728	Long Term
BAC		BANK OF AMERICA CORP CMN	1 Feb-08	16-Apr-10	575	10,669.92	25,797.09	15,127.17	805	Long Term
BAC		BANK OF AMERICA CORP CMN	18 Apr-08	2 Aug-10	108	1,557.79	4,218.48	2,660.69	836	Long Term
BAC		BANK OF AMERICA CORP CMN	18 Apr-08	2 Aug-10	411	5,928.25	16,053.66	10,125.41	836	Long Term
BBBY		BED BATH & BEYOND INC CMN	4 Dec-09	23 Dec-10	59	2,967.64	2,306.90	660.74	384	Long Term
BXP		BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	23 Dec-10	18	1,545.99	1,237.58	308.41	381	Long Term
BXP		BOSTON PROPERTIES INC COMMON STOCK	9 Dec-09	23 Dec-10	13	1,116.55	876.21	240.34	379	Long Term
BXP		BOSTON PROPERTIES INC COMMON STOCK	14 Jan-10	19 Jan-11	216	19,550.00	14,745.76	4,804.24	370	Long Term
BXP		BOSTON PROPERTIES INC COMMON STOCK	14 Jan-10	10-Feb-11	23	2,191.18	1,570.15	621.03	392	Long Term
BXP		BOSTON PROPERTIES INC COMMON STOCK	14 Jan-10	22 Feb-11	42	3,965.56	2,867.23	1,098.33	404	Long Term
64VVK2		BRITISH TELECOMMUNICATIONS PUB 06/15/2001 1	2 Dec-09	15 Dec-10	200.000	200.000.00	214,800.00	14,800.00	378	Long Term
BRCM		BROADCOM CORP CL A CMN CLASS A	3 Oct-08	23 Dec-10	207	9,043.67	3,491.61	5,552.06	811	Long Term
CAAM		CAMERON INTERNATIONAL CORP CMN	7 Dec-09	31-Jan-11	20	1,058.15	745.71	312.44	420	Long Term
COF		CAPITAL ONE FINANCIAL CORP CMN	2 Dec-09	22 Feb-11	17	864.26	652.1	212.16	447	Long Term
CCL		CARNIVAL CORPORATION CMN	4 Dec-09	17 Feb-11	292	13,386.65	9,587.03	3,799.62	440	Long Term
CCL		CARNIVAL CORPORATION CMN	14 Jan-10	17 Feb-11	130	5,959.81	4,578.60	1,381.21	399	Long Term
CAT		CATERPILLAR INC (DELAWARE) CMN	4 Dec-09	23-Dec-10	100	9,410.84	5,828.00	3,602.84	384	Long Term
CELG		CELGENE CORPORATION CMN	3 Dec-08	27 May-10	41	2,176.82	2,099.11	77.71	540	Long Term
CELG		CELGENE CORPORATION CMN	3 Dec-08	27 May-10	91	4,831.49	4,659.01	172.48	540	Long Term
CELG		CELGENE CORPORATION CMN	3 Dec-08	26-Aug-10	89	4,484.36	4,556.61	-72.26	631	Long Term
CVX		CHEVRON CORPORATION CMN	15-Oct-07	22 Feb-11	62	6,240.80	5,731.70	509.1	1,226	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	5 Apr-10	233	6,060.76	5,394.79	665.97	572	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	27 Sep-10	74	1,644.25	1,713.37	69.12	747	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	19 Nov-10	118	2,325.74	2,732.13	-406.39	800	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	1 Dec-10	162	3,135.45	3,750.88	615.43	812	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	3 Dec-10	169	3,219.39	3,612.96	393.57	814	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	16-Nov-10	722	14,048.29	16,716.90	2,668.61	797	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	23 Dec-10	197	3,877.88	4,561.26	683.38	834	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	11 Feb-11	588	11,052.78	13,614.32	2,561.54	884	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	11 Feb-11	125	2,349.66	2,893.75	544.1	884	Long Term
CSCO		CISCO SYSTEMS, INC CMN	10-Sep-08	11 Feb-11	548	10,300.89	12,688.17	2,387.28	884	Long Term
CSCO		CISCO SYSTEMS, INC CMN	14 Jan-10	11 Feb-11	478	8,985.08	11,969.12	2,984.04	393	Long Term
CSCO		CISCO SYSTEMS, INC CMN	9 Feb-10	11 Feb-11	251	4,718.11	6,018.98	-1,300.87	367	Long Term
CMCSK		COMCAST CORPORATION CMN CLASS A NON VOTIN	7 Dec-09	31 Jan-11	30	654.56	486.6	167.96	420	Long Term
COP		CONOCOPHILLIPS CMN	3 Jan-08	16-Mar-10	19	991.73	1,686.33	694.6	803	Long Term
COP		CONOCOPHILLIPS CMN	18 Apr-08	16-Mar-10	98	5,115.23	8,197.89	3,082.66	697	Long Term
COP		CONOCOPHILLIPS CMN	3 Jan-08	17 Aug-10	68	3,780.25	6,035.28	2,255.04	957	Long Term
COP		CONOCOPHILLIPS CMN	15-Oct-07	17 Aug-10	325	18,067.35	28,039.57	9,972.22	1,037	Long Term
CLB		CORE LABORATORIES N V CMN	2 Dec-09	3 Dec-10	40	3,532.34	2,183.32	1,349.02	366	Long Term
		COVIDIEN PUBLIC LIMITED COMPAN CMN	18 Apr-08	21 May-10	200	8,218.82	9,193.98	975.16	763	Long Term
		COVIDIEN PUBLIC LIMITED COMPAN CMN	18 Apr-08	21 May-10	1	41.09	45.97	-4.88	763	Long Term
		COVIDIEN PUBLIC LIMITED COMPAN CMN	18 Apr-08	23 Dec-10	104	4,782.87	4,780.87	2	979	Long Term
CSX		CSX CORPORATION CMN	2 Dec-09	22 Feb-11	33	2,422.81	1,605.05	817.76	447	Long Term
DEI		DOUGLAS EMMETT INC CMN	14 Jan-10	9-Feb-11	707	12,705.47	10,248.37	2,457.10	391	Long Term
DTE		DTE ENERGY COMPANY CMN	2 Dec-09	22 Feb-11	39	1,814.24	1,626.69	187.55	447	Long Term
ERTS		ELECTRONIC ARTS CMN	15-Oct-07	27 Sep-10	80	1,331.97	4,825.75	3,493.78	1,078	Long Term
ERTS		ELECTRONIC ARTS CMN	15-Oct-07	19 Nov-10	70	1,089.53	4,222.53	-3,133.00	1,131	Long Term
ERTS		ELECTRONIC ARTS CMN	15-Oct-07	24-Nov-10	75	1,122.73	4,524.14	3,401.41	1,136	Long Term
ERTS		ELECTRONIC ARTS CMN	15-Oct-07	3-Dec-10	90	1,358.07	5,428.96	-4,070.89	1,145	Long Term
ENDP		ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	31 Jan-11	50	1,668.94	1,007.67	661.27	420	Long Term
ESS		ESSEX PROPERTY TRUST INC CMN	14 Jan-10	27 Feb-11	25	2,948.69	2,093.05	855.64	404	Long Term
RE		EVEREST RE GROUP LTD CMN	7 Dec-09	31 Jan-11	25	2,126.38	2,297.75	-171.37	420	Long Term
EXPO		EXPEDITORS INTL WASH INC CMN	2 Dec-09	3 Dec-10	106	5,865.88	3,442.71	2,423.17	366	Long Term
EXPD		EXPEDITORS INTL WASH INC CMN	2 Dec-09	20-Dec-10	414	23,047.85	13,446.06	9,601.80	383	Long Term
XOM		EXXON MOBIL CORPORATION CMN	2 Dec-09	22 Feb-11	35	2,992.44	2,647.54	344.9	447	Long Term
XOM		EXXON MOBIL CORPORATION CMN	7 Dec-09	31 Jan-11	30	2,393.94	2,710.10	-316.16	420	Long Term
XOM		EXXON MOBIL CORPORATION CMN	4 Dec-09	23 Dec-10	39	2,847.34	2,891.11	-43.77	384	Long Term
FAST		FASTENAL CO CMN	2 Dec-09	3-Dec-10	170	9,739.13	6,463.94	3,275.19	366	Long Term
FDX		FEDEX CORP CMN	4-Dec-09	23-Dec-10	94	2,226.44	2,100.09	126.35	384	Long Term
FTB		FIFTH THIRD BANCORP CMN	2 Dec-09	22 Feb-11	21	1,326.30	952.82	373.49	447	Long Term
FLR		FLUOR CORPORATION CMN	4-Dec-09	23 Dec-10	34	2,239.20	1,446.02	793.18	384	Long Term
BEN		FRANKLIN RESOURCES INC CMN	2 Dec-09	22-Dec-10	35	3,892.14	3,815.06	77.08	385	Long Term
BEN		FRANKLIN RESOURCES INC CMN	2 Dec-09	29-Dec-10	60	6,624.55	6,540.11	84.44	392	Long Term
BEN		FRANKLIN RESOURCES INC CMN	2 Dec-09	22 Feb-11	5	626.23	545.01	81.22	447	Long Term
BEN		FRANKLIN RESOURCES INC CMN	7 Dec-09	31 Jan-11	5	607.93	535.81	72.12	420	Long Term
GME		GAMESTOP CORP CMN CLASS A	7 Dec-09	4 Feb-11	1,105	22,239.46	24,110.43	1,870.97	424	Long Term

GME	GAMESTOP CORP CMN CLASS A	7 Jan 10	4 Feb 11	415	8 352 38	8 477 66	125 28	393 Long Term
GME	GAMESTOP CORP CMN CLASS A	14 Jan 10	4 Feb 11	620	12 478 25	12 677 80	194 55	386 Long Term
GE	GENERAL ELECTRIC CO CMN	6 Aug 08	13 Jun 10	136	3 834 18	3 824 57	-1 090 39	930 Long Term
GIS	GENERAL MILLS INC CMN	2 Dec 09	22 Feb 11	59	2 169 97	2 023 11	146 86	447 Long Term
GPC	GENUINE PARTS CO CMN	7 Dec 09	31 Jan 11	10	517 88	374 62	143 26	420 Long Term
GOOG	GOOGLE INC CMN CLASS A	3 Oct 08	23 Dec 10	12	7 248 11	4 687 03	2 561 08	811 Long Term
HCP	HCP INC CMN	14 Jan 10	22 Feb 11	99	3 639 17	3 012 57	626 6	404 Long Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	31 Dec 09	15 Nov 10	0	0	0	0	319 Long Term
HP	HELMERICH & PAYNE INC CMN	18 Feb 10	22 Feb 11	45	2 775 09	1 988 64	786 46	369 Long Term
HP	HELMERICH & PAYNE INC CMN	18 Feb 10	28 Feb 11	93	5 996 65	4 109 85	1 886 81	375 Long Term
HPQ	HEWLETT PACKARD CO CMN	20 Aug 08	20 Aug 10	321	12 773 53	14 489 40	1 715 87	730 Long Term
HPQ	HEWLETT PACKARD CO CMN	20 Aug 08	9 Sep 10	200	7 772 88	9 027 66	1 254 78	750 Long Term
HPQ	HEWLETT PACKARD CO CMN	20 Aug 08	20 Oct 10	221	9 500 34	9 975 57	-475 23	791 Long Term
HST	HOTEL & RESORTS INC CMN	22 Dec 09	22 Feb 11	45	821 23	488 7	332 53	447 Long Term
HST	HOTEL & RESORTS INC CMN	14 Jan 10	22 Feb 11	236	4 309 27	2 909 93	1 399 35	404 Long Term
HCBK	HUDSON CITY BANCORP INC CMN	7 Dec 09	20 Jan 11	890	10 335 21	11 659 00	1 523 80	409 Long Term
HCBK	HUDSON CITY BANCORP INC CMN	14 Jan 10	20 Jan 11	35	398 58	486 5	87 93	371 Long Term
HCBK	HUDSON CITY BANCORP INC CMN	14 Jan 10	21 Jan 11	300	3 369 80	4 170 00	800 2	372 Long Term
IDXX	IDEXX LABORATORIES CMN	2 Dec 09	3 Dec 10	148	9 810 75	7 518 89	2 291 86	366 Long Term
IDXX	IDEXX LABORATORIES CMN	2 Dec 09	17 Feb 11	252	19 635 74	12 802 43	6 833 31	442 Long Term
IDXX	IDEXX LABORATORIES CMN	2 Dec 09	18 Feb 11	61	4 796 16	3 099 00	1 697 16	443 Long Term
IVI	II VI INC CMN	2 Dec 09	3 Dec 10	80	3 427 94	2 323 78	1 104 16	366 Long Term
INTC	INTEL CORPORATION CMN	15 Oct 07	18 May 10	208	4 484 34	5 372 64	-888 3	946 Long Term
INTC	INTEL CORPORATION CMN	15 Oct 07	25 May 10	82	1 648 36	2 118 06	469 7	953 Long Term
INTC	INTEL CORPORATION CMN	14 Jan 10	22 Feb 11	60	1 310 37	1 290 00	20 37	404 Long Term
INTC	INTEL CORPORATION CMN	1 Feb 08	13 Aug 10	200	3 890 99	4 346 00	455 01	924 Long Term
INTC	INTEL CORPORATION CMN	1 Feb 08	27 Sep 10	36	697 3	782 28	84 98	969 Long Term
INTC	INTEL CORPORATION CMN	1 Feb 08	19 Nov 10	101	2 130 05	2 194 73	64 68	1 072 Long Term
INTC	INTEL CORPORATION CMN	1 Feb 08	1 Dec 10	125	2 696 20	2 715 25	20 05	1 034 Long Term
INTC	INTEL CORPORATION CMN	1 Feb 08	3 Dec 10	112	2 430 91	2 433 76	2 85	1 036 Long Term
INTC	INTEL CORPORATION CMN	15 Oct 07	20 Oct 10	711	14 018 76	18 365 13	4 346 37	1 101 Long Term
INTC	INTEL CORPORATION CMN	15 Oct 07	23 Dec 10	157	3 271 82	4 055 31	783 49	1 165 Long Term
IP	INTERNATIONAL PAPER CO CMN	2 Dec 09	9 Feb 11	265	7 854 71	6 873 17	981 54	434 Long Term
IP	INTERNATIONAL PAPER CO CMN	2 Dec 09	22 Feb 11	20	555 18	518 73	36 45	447 Long Term
IBM	INTL BUSINESS MACHINES CORP CMN	2 Dec 09	22 Feb 11	12	1 949 12	1 532 14	416 98	447 Long Term
IBM	INTL BUSINESS MACHINES CORP CMN	30 Oct 07	23 Dec 10	25	3 643 43	2 868 14	775 29	1 150 Long Term
IRM	IRON MOUNTAIN INC CMN	2 Dec 09	3 Dec 10	68	1 583 01	1 647 64	64 63	366 Long Term
IRM	IRON MOUNTAIN INC CMN	2 Dec 09	6 Jan 11	649	16 077 99	15 725 27	352 72	400 Long Term
JEC	JACOBS ENGINEERING GRP CMN	2 Dec 09	3 Dec 10	138	5 646 86	4 892 47	754 39	366 Long Term
JNJ	JOHNSON & JOHNSON CMN	15 Oct 07	27 May 10	130	7 689 71	8 538 71	849	955 Long Term
JNJ	JOHNSON & JOHNSON CMN	2 Dec 09	9 Dec 10	126	7 839 87	8 046 36	206 49	372 Long Term
JNJ	JOHNSON & JOHNSON CMN	2 Dec 09	22 Feb 11	99	1 757 07	1 851 94	94 87	447 Long Term
JNJ	JOHNSON & JOHNSON CMN	15 Oct 07	27 May 10	93	5 471 09	6 108 46	637 37	955 Long Term
JNJ	JOHNSON & JOHNSON CMN	15 Oct 07	25 Jun 10	391	23 048 90	25 681 80	2 632 90	984 Long Term
JNJ	JOHNSON & JOHNSON CMN	9 Feb 10	17 Feb 11	95	5 782 09	5 987 72	205 63	373 Long Term
JPM	JPMORGAN CHASE & CO CMN	3 Jan 08	26 Apr 10	5	219 99	209 74	10 25	844 Long Term
JPM	JPMORGAN CHASE & CO CMN	3 Jan 08	22 Feb 11	71	3 281 55	2 978 34	303 21	1 146 Long Term
JPM	JPMORGAN CHASE & CO CMN	15 Oct 07	16 Apr 10	143	6 540 70	6 579 90	-39 2	914 Long Term
KBH	KB HOME CMN	7 Dec 09	11 Jan 11	685	10 190 70	9 017 89	1 172 81	400 Long Term
KBH	KB HOME CMN	7 Dec 09	26 Jan 11	1 015	15 740 83	13 362 27	2 378 55	415 Long Term
KBH	KB HOME CMN	14 Jan 10	26 Jan 11	535	8 996 89	8 442 67	554 22	377 Long Term
KMB	KIMBERLY CLARK CORP CMN	2 Dec 09	19 Jan 11	191	12 242 29	12 756 89	514 6	413 Long Term
KMB	KIMBERLY CLARK CORP CMN	14 Jan 10	19 Jan 11	56	3 589 36	3 525 76	63 6	370 Long Term
KIM	KIMCO REALTY CORPORATION CMN	14 Jan 10	22 Feb 11	205	3 812 92	2 891 39	921 54	404 Long Term
LH	LABORATORY CORPORATION OF AMER CMN	7 Dec 09	31 Jan 11	10	902 48	736 4	166 08	420 Long Term
M	MACY'S INC CMN	4 Dec 09	23 Dec 10	122	3 070 68	1 952 46	1 118 22	384 Long Term
MKL	MARKET CORPORATION CMN	2 Dec 09	3 Dec 10	12	4 255 96	4 118 35	137 61	366 Long Term
MA	MASTERCARD INCORPORATED CMN CLASS A	4 Dec 09	17 Dec 10	120	26 499 89	28 905 60	2 405 71	378 Long Term
MCK	MCKESSON CORPORATION CMN	30 Jun 08	5 Nov 10	99	6 579 22	5 611 32	967 9	858 Long Term
MCK	MCKESSON CORPORATION CMN	30 Jun 08	22 Feb 11	18	1 413 33	1 020 24	393 09	967 Long Term
MHS	MEDCO HEALTH SOLUTIONS INC CMN	2 Dec 09	22 Feb 11	11	676 81	701 36	24 55	447 Long Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	7 Dec 09	31 Jan 11	70	775 71	916 95	141 24	420 Long Term
MET	METLIFE INC CMN	4 Aug 08	27 Sep 10	30	1 168 18	1 520 06	351 88	784 Long Term
MET	METLIFE INC CMN	4 Aug 08	19 Nov 10	115	4 467 67	5 826 91	1 359 24	837 Long Term
MET	METLIFE INC CMN	4 Aug 08	24 Nov 10	120	4 581 52	6 080 76	1 498 74	847 Long Term
MET	METLIFE INC CMN	4 Aug 08	3 Dec 10	105	4 184 17	5 320 23	1 136 06	851 Long Term
MET	METLIFE, INC CMN	4 Aug 08	31 Jan 11	65	2 966 92	3 293 47	326 55	910 Long Term
MSFT	MICROSOFT CORPORATION CMN	2 Dec 09	22 Feb 11	128	3 418 81	3 808 00	389 19	447 Long Term
MSFT	MICROSOFT CORPORATION CMN	15 Oct 07	27 Sep 10	20	498 79	602 8	104 01	1 078 Long Term
MSFT	MICROSOFT CORPORATION CMN	15 Oct 07	19 Nov 10	210	5 402 15	6 329 40	927 25	1 131 Long Term
MSFT	MICROSOFT CORPORATION CMN	15 Oct 07	24 Nov 10	245	6 206 97	7 384 30	1 177 33	1 136 Long Term
MSFT	MICROSOFT CORPORATION CMN	15 Oct 07	3 Dec 10	260	7 017 28	7 836 40	819 12	1 145 Long Term
MSFT	MICROSOFT CORPORATION CMN	15 Oct 07	29 Nov 10	155	3 930 33	4 671 70	741 37	1 141 Long Term
MSFT	MICROSOFT CORPORATION CMN	1 Feb 08	29 Nov 10	171	1 800 34	2 165 50	365 16	1 032 Long Term
MSFT	MICROSOFT CORPORATION CMN	1 Feb 08	23 Dec 10	154	4 357 35	4 697 00	339 65	1 056 Long Term
MCHN	MICHIGAN COMPANIES CMN	2 Dec 09	3 Dec 10	38	2 372 29	3 160 84	788 55	829 Long Term
NOV	NATIONAL OILWELL VARCO INC COMMON STOCK	12 Aug 08	19 Nov 10	50	3 070 44	3 454 55	384 11	874 Long Term
NOV	NATIONAL OILWELL VARCO INC COMMON STOCK	12 Aug 08	24 Nov 10	80	5 079 11	5 527 28	448 17	839 Long Term
NOV	NATIONAL OILWELL VARCO INC COMMON STOCK	12 Aug 08	3 Dec 10	30	1 889 96	2 072 73	182 77	843 Long Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD)	4 Dec 09	23 Dec 10	47	2 766 84	2 312 40	454 44	384 Long Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD)	4 Dec 09	7 Feb 11	368	19 863 04	18 105 60	1 757 44	430 Long Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD)	14 Jan 10	7 Feb 11	92	4 965 76	4 470 54	495 22	389 Long Term
NKE	NIKE CLASS-B CMN CLASS B	4 Dec 09	23 Dec 10	35	3 010 64	2 249 45	761 19	384 Long Term
NOC	NORTHROP GRUMMAN CORP CMN	2 Dec 09	9 Dec 10	88	5 587 79	4 874 32	713 47	372 Long Term
NOC	NORTHROP GRUMMAN CORP CMN	2 Dec 09	22 Feb 11	15	1 013 58	830 85	183 13	447 Long Term
NUE	NUCOR CORPORATION CMN	4 Dec 09	23 Dec 10	176	7 833 62	7 585 60	248 02	384 Long Term
NVDA	NVIDIA CORP CMN	8 Jul 08	21 May 10	1 085	13 726 42	13 083 69	642 73	682 Long Term
NYX	NYSE EURONEXT CMN	7 Dec 09	31 Jan 11	55	1 766 09	1 347 00	424 09	420 Long Term
QXV	QUANTUM PETROLEUM CORP CMN	4 Dec 09	23 Dec 10	37	3 609 65	2 913 38	696 27	384 Long Term
ORCL	ORACLE CORPORATION CMN	30 Oct 07	27 Sep 10	10	270 54	215 95	54 59	1 063 Long Term
ORCL	ORACLE CORPORATION CMN	30 Oct 07	19 Nov 10	115	3 242 37	2 483 44	758 93	1 116 Long Term
ORCL	ORACLE CORPORATION CMN	30 Oct 07	24 Nov 10	150	4 171 42	3 239 27	932 16	1 121 Long Term
ORCL	ORACLE CORPORATION CMN	30 Oct 07	3 Dec 10	155	4 476 32	3 347 24	1 129 08	1 130 Long Term
ORCL	ORACLE CORPORATION CMN	15 Oct 07	23 Dec 10	174	5 479 16	3 822 78	1 656 38	1 165 Long Term
PEP	PEPSICO INC CMN	15 Oct 07	27 Oct 10	153	12 355 03	13 748 92	1 393 89	1 108 Long Term
PEP	PEPSICO INC CMN	15 Oct 07	23 Dec 10	49	3 214 83	3 490 66	275 83	1 165 Long Term
PFE	PFIZER INC CMN	18 Jun 08	12 Mar 10	112	1 907 04	2 025 07	118 02	632 Long Term
PFE	PFIZER INC CMN	15 Oct 07	12 Mar 10	186	3 167 06	4 655 58	1 488 52	879 Long Term
PFE	PFIZER INC CMN	18 Jun 08	22 Feb 11	36	678 59	650 91	27 67	979 Long Term
PFE	PFIZER INC CMN	18 Jun 08	22 Feb 11	38	716 29	687 08	29 21	979 Long Term
PKD	PIONEER NATURAL RESOURCES CO CMN	7 Dec 09	22 Feb 11	27	2 669 16	1 137 75	1 531 41	447 Long Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	26 Jan 10	22 Feb 11	27	1 673 42	1 458 48	214 94	392 Long Term
PX	PRAXAIR, INC CMN SERIES	15 Dec 08	27 Sep 10	30	2 711 95	1 672 12	1 039 83	651 Long Term
PX	PRAXAIR, INC CMN SERIES	15 Dec 08	19 Nov 10	55	5 081 91	3 065 56	2 016 35	704 Long Term
PX	PRAXAIR, INC CMN SERIES	15 Dec 08	24 Nov 10	50	4 623 92	2 786 87	1 837 05	709 Long Term
PX	PRAXAIR, INC CMN SERIES	15 Dec 08	3 Dec 10	45	4 220 92	2 508 18	1 712 74	718 Long Term
PX	PRAXAIR, INC CMN SERIES	15 Dec 08	31 Jan 11	5	461 21	278 69	182 52	777 Long Term
TROW	PRICE T ROWE GROUP INC CMN	2 Dec 09	3 Dec 10	68	4 124 13	3 332 66	791 47	366 Long Term
TROW	PRICE T ROWE GROUP INC CMN	2 Dec 09	28 Jan 11	16	1 056 28	784 16	272 13	422 Long Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	15 Oct 07	22 Feb 11	60	3 837 53	4 257 42	-419 9	1 226 Long Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	2 Dec 09	22 Feb 11	12	767 51	758 31	9 19	447 Long Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	15 Oct 07	25 Jun 10	375	22 645 60	26 608 88	3 963 28	984 Long Term
PLD	PROLOGIS CMN	14 Jan 10	27 Jan 11	453	7 242 20	6 310 09	932 11	378 Long Term
PLD	PROLOGIS CMN	14 Jan 10	27 Jan 11	453	6 539 95	5 836 49	703 46	378 Long Term
PRU	PRUDENTIAL FINANCIAL INC CMN	2 Dec 09	22 Feb 11	18	1 165 11	902 55	262 56	447 Long Term
PSA	PUBLIC STORAGE CMN	16 Dec 09	23 Dec 10	43	4 333 46	3 424 64	908 82	372 Long Term

PSA	PUBLIC STORAGE CMN	14 Jan-10	22 Feb-11	32	3 553 21	2 533 41	1 019 80	404 Long Term
PSA	PUBLIC STORAGE CMN	6 Jan-10	22 Feb-11	8	888 3	641 14	247 17	412 Long Term
QCOM	QUALCOMM INC CMN	6-Oct-08	13 Aug-10	113	4 290 35	4 505 71	215 36	676 Long Term
QCOM	QUALCOMM INC CMN	6-Oct-08	27 Sep-10	60	2 698 15	2 392 41	305 74	721 Long Term
QCOM	QUALCOMM INC CMN	6-Oct-08	19 Nov-10	77	3,689 00	3,070 26	618 74	774 Long Term
QCOM	QUALCOMM INC CMN	7 Oct-08	19 Nov-10	38	1,820 55	1 554 51	266 04	773 Long Term
QCOM	QUALCOMM INC CMN	10-Oct-08	1 Dec-10	134	6 438 59	5 076 26	1,362 33	782 Long Term
QCOM	QUALCOMM INC CMN	7 Oct-08	1 Dec-10	62	2 979 05	2 536 31	442 74	785 Long Term
QCOM	QUALCOMM INC CMN	10-Oct-08	3 Dec-10	137	6 636 16	5,189 91	1,446 25	784 Long Term
	QWEST COMMUNICATIONS INT'L INC COMMON STC	2 Dec-09	8 Feb-11	2 561	18 753 06	10 090 34	8 662 73	433 Long Term
	QWEST COMMUNICATIONS INT'L INC COMMON STC	14 Jan-10	8 Feb-11	714	5 228 31	3 184 44	2 043 87	390 Long Term
RTN	RAYTHEON CO CMN	2 Dec-09	9 Dec-10	79	3 614 81	4 092 20	477 39	372 Long Term
RTN	RAYTHEON CO CMN	2 Dec-09	22 Feb-11	25	1 285 27	1 295 00	-8 78	447 Long Term
RMD	RESMED INC CMN	2 Dec-09	3 Dec-10	192	6 449 17	4 948 78	1 500 39	366 Long Term
ROK	ROCKWELL AUTOMATION INC CMN	13 Feb-10	15 Feb-11	102	9 044 84	5 116 86	3 927 98	368 Long Term
ROK	ROCKWELL AUTOMATION INC CMN	19 Feb-10	22 Feb-11	6	520 73	326 38	194 35	368 Long Term
ROK	ROCKWELL AUTOMATION INC CMN	12 Feb-10	22 Feb-11	4	347 15	200 66	146 49	375 Long Term
COL	ROCKWELL COLLINS INC CMN	7 Dec-09	31 Jan-11	5	319 99	277 75	42 24	420 Long Term
ROP	ROPER INDS INC (NEW) CMN	2 Dec-09	3 Dec-10	92	6 864 92	4,927 14	1 937 78	366 Long Term
ROP	ROPER INDS INC (NEW) CMN	2 Dec-09	20-Dec-10	315	24 290 30	16,870 11	7,420 19	383 Long Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	3 Dec-10	98	8 047 62	3,852 65	4 194 97	366 Long Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	28 Jan-11	122	10,594 27	4,796 15	5,798 12	422 Long Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	25-Feb-11	179	16 362 30	7 036 98	9,325 32	450 Long Term
SLB	SCHLUMBERGER LTD CMN	4 Dec-09	24 Jan-11	105	8,841 38	6 430 20	2 411 18	416 Long Term
SCI	SERVICE CORP INTERNATL CMN	7-Dec-09	31 Jan-11	55	479 33	438 99	40 34	420 Long Term
SPG	SHAW PROPERTY GROUP INC CMN	14 Jan-10	22 Feb-11	72	8 306 60	5 821 97	2 484 64	404 Long Term
SRCL	STERICYCLE INC CMN	2 Dec-09	3 Dec-10	66	5,060 13	3 681 67	1 378 46	366 Long Term
SRCL	STERICYCLE INC CMN	2 Dec-09	28 Feb-11	414	35 709 75	23,094 12	12 615 63	453 Long Term
TGT	TARGET CORPORATION CMN	4 Dec-09	17 Feb-11	253	13 458 23	11 557 04	1,901 19	440 Long Term
TGT	TARGET CORPORATION CMN	14 Jan-10	17 Feb-11	93	4 947 10	4 665 81	281 29	399 Long Term
TECH	TECHNE CORP CMN	2 Dec-09	3 Dec-10	80	4,983 91	5 482 08	498 17	366 Long Term
TECH	TECHNE CORP CMN	2 Dec-09	8 Feb-11	54	3,711 44	3 700 40	11 04	433 Long Term
TECH	TECHNE CORP CMN	2 Dec-09	9 Feb-11	93	6,317 56	6 372 92	55 36	434 Long Term
TECH	TECHNE CORP CMN	2 Dec-09	10-Feb-11	45	3,066 56	3 083 67	17 11	435 Long Term
TECH	TECHNE CORP CMN	2 Dec-09	11 Feb-11	141	9 627 37	9 662 17	34 8	436 Long Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	3 Dec-10	315	6,886 35	6 158 63	727 72	366 Long Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	16-Dec-10	239	5,073 33	4 672 74	400 6	379 Long Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	2 Dec-09	3 Dec-10	72	3,499 86	3 880 09	380 23	366 Long Term
TMO	TEXAS INSTRUMENTS INC CMN	14 Jan-10	22 Feb-11	12	1 579 12	1 087 68	491 44	404 Long Term
BK	THE BANK OF NY MELLON CORP CMN	18 Sep-08	8 Jun-10	1,295	32 594 20	43 900 50	11 306 30	628 Long Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	15-Dec-08	27 Sep-10	40	1 916 36	1 203 61	712 75	651 Long Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	15-Dec-08	19 Nov-10	65	3 329 89	1 955 86	1 374 03	704 Long Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	15-Dec-08	24 Nov-10	75	3 875 18	2 256 77	1 618 42	709 Long Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	15-Dec-08	3 Dec-10	55	2 893 50	1 654 96	1,238 54	718 Long Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	3 Dec-10	166	6 525 34	3 849 76	2 675 58	366 Long Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	31 Jan-11	183	8 417 43	4 244 01	4 173 42	425 Long Term
UPL	ULTRA PETROLEUM CORP CMN	2 Dec-09	3 Dec-10	145	7 041 08	6,879 26	161 82	366 Long Term
UPS	UNITED PARCEL SERVICE INC CLASS B COMMON ST	3 Jan-08	22 Feb-11	24	1 794 92	1,635 10	159 82	1 146 Long Term
UTX	UNITED TECHNOLOGIES CORP CMN	15-Oct-07	23 Dec-10	41	3 254 52	3,764 76	10 24	1 165 Long Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	7 Dec-09	31 Jan-11	5	205 89	141 35	64 54	420 Long Term
VTR	VENTAS INC CMN	14 Jan-10	28 Feb-11	217	11 958 37	9 809 41	2 148 96	410 Long Term
VTR	VENTAS INC CMN	7 Dec-09	31 Jan-11	5	276 43	218 26	58 17	420 Long Term
VZ	VERIZON COMMUNICATIONS INC CMN	2 Dec-09	22 Feb-11	98	3 524 99	2,994 89	530 11	447 Long Term
V	VISA INC CMN CLASS A	2 Dec-09	3 Dec-10	59	4 528 17	4 904 33	376 16	366 Long Term
WAB	WABTEC CORP CMN	7 Dec-09	31 Jan-11	20	1 079 35	795 68	283 67	420 Long Term
WMT	WAL MART STORES INC CMN	4 Dec-09	23 Dec-10	71	3 806 95	3 844 65	37 7	384 Long Term
DIS	WALT DISNEY COMPANY (THE) CMN	15-Oct-07	23-Dec-10	78	2 934 31	2 733 86	200 45	1 165 Long Term
WRC	WARNACO GROUP INC CMN	7 Dec-09	31 Jan-11	10	509 59	424 74	84 85	420 Long Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	31 Jan-11	15	568 33	505 84	62 49	420 Long Term
WM	WASTE MANAGEMENT INC CMN	4 Dec-09	23 Dec-10	67	2 446 79	2 246 51	200 78	384 Long Term
WAT	WATERS CORPORATION COMMON STOCK	2 Dec-09	22 Dec-10	38	3 031 26	2 268 52	762 74	385 Long Term
WAT	WATERS CORPORATION COMMON STOCK	2 Dec-09	22 Feb-11	28	2 323 39	1 671 54	651 85	404 Long Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	15-Oct-07	11 Nov-10	718	14,110 90	24 207 23	10 096 33	1 123 Long Term
WFC	WELLS FARGO & CO (NEW) CMN	2 Dec-09	22 Feb-11	47	1,478 59	1 284 49	194 1	447 Long Term
YHOO	YAHOO INC CMN	29 Jan-10	31 Jan-11	55	879 23	827 06	52 17	367 Long Term
					1,789,852 22	1,752,881 38	36,970 88	
ABT	ABBOTT LABORATORIES CMN	27 Jan-10	27 Sep-10	40	2 088 76	2 147 85	59 09	243 Short Term
ABT	ABBOTT LABORATORIES CMN	27 Jan-10	19 Nov-10	50	2,363 46	2 684 81	321 35	296 Short Term
ABT	ABBOTT LABORATORIES CMN	27 Jan-10	24 Nov-10	55	2 583 30	2 953 29	369 99	301 Short Term
ABT	ABBOTT LABORATORIES CMN	27 Jan-10	3 Dec-10	65	3 067 29	3 490 25	422 96	310 Short Term
AKR	ACADIA REALTY TRUST CMN	7 Dec-09	27 Sep-10	261	4 907 71	4 364 98	542 73	294 Short Term
AKR	ACADIA REALTY TRUST CMN	14 Jan-10	14 Jan-11	542	9 880 00	9,938 78	481 22	365 Short Term
AKR	ACADIA REALTY TRUST CMN	2 Jun-10	18 Jan-11	4	72 67	72 07	0 6	230 Short Term
AKR	ACADIA REALTY TRUST CMN	2 Jun-10	20-Jan-11	353	6 374 24	6 359 76	14 49	232 Short Term
ATVI	ACTIVISION BLIZZARD INC CMN	11 Jun-10	23 Dec-10	263	3 269 03	2,846 24	422 79	195 Short Term
ATU	ACTUANT CORP CMN CLASS A	2 Dec-09	27 Sep-10	106	2 384 95	1 762 16	622 79	299 Short Term
ATU	ACTUANT CORP CMN CLASS A	2 Dec-09	29 Sep-10	483	10 907 21	8 029 44	2 877 77	301 Short Term
ATU	ACTUANT CORP CMN CLASS A	2 Dec-09	26-Oct-10	331	7 546 01	5 502 58	2 043 43	328 Short Term
ATU	ACTUANT CORP CMN CLASS A	2 Dec-09	19 Nov-10	61	1 429 44	1 047 32	382 12	352 Short Term
ATU	ACTUANT CORP CMN CLASS A	2 Dec-09	1 Dec-10	145	3 622 03	2 410 50	1 211 54	364 Short Term
ATU	ACTUANT CORP CMN CLASS A	14 Jan-10	10-Jan-11	463	12 063 91	8 826 49	3 237 42	361 Short Term
ADBE	ADOBE SYSTEMS INC CMN	9 Sep-10	28 Sep-10	555	14 636 60	18 306 79	3 670 19	19 Short Term
ADBE	ADOBE SYSTEMS INC CMN	13 Sep-10	28 Sep-10	271	7 146 88	8 760 45	1 613 57	15 Short Term
AET	AETNA INC CMN	7 Dec-09	19 Nov-10	100	3 047 94	2,585 80	62 14	347 Short Term
AET	AETNA INC CMN	7 Dec-09	24 Nov-10	60	1 819 78	1 791 48	28 28	352 Short Term
AET	AETNA INC CMN	7 Dec-09	3 Dec-10	95	2 884 15	2 836 51	47 64	261 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	20-Sep-10	206	8 172 15	7 509 98	662 17	45 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	22 Oct-10	114	5 005 41	4 156 01	849 4	77 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	27-Oct-10	147	6 146 94	5 359 06	787 88	82 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	24 Nov-10	86	4 013 86	3 135 23	878 63	110 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	14 Jan-11	24	1 294 93	874 95	419 98	161 Short Term
AGCO	AGCO CORP CMN	6-Aug-10	22 Feb-11	6	323 45	218 74	104 71	200 Short Term
AGCO	AGCO CORP CMN	9 Mar-10	27 Sep-10	10	402 79	355 88	46 91	202 Short Term
AGCO	AGCO CORP CMN	9 Mar-10	8 Oct-10	30	1 292 49	1 067 63	224 86	213 Short Term
AGCO	AGCO CORP CMN	9 Mar-10	8-Oct-10	275	9 559 27	8 007 21	1 552 06	213 Short Term
AGCO	AGCO CORP CMN	10-Mar-10	8-Oct-10	220	11 632 37	9 586 16	2 046 21	212 Short Term
A	AGILENT TECHNOLOGIES INC CMN	4 Dec-09	2 Aug-10	666	19 155 50	19,866 78	711 28	241 Short Term
AKS	AK STEEL HOLDING CORP CMN	14 Jan-10	2 Aug-10	148	4 561 78	4 256 68	300 82	209 Short Term
AKS	AK STEEL HOLDING CORP CMN	2 Dec-09	22 Apr-10	431	8 069 73	9 219 09	1 149 36	141 Short Term
AKS	AK STEEL HOLDING CORP CMN	14 Jan-10	22 Apr-10	122	2 284 24	3 031 70	747 45	98 Short Term
AKAM	AKAMAI TECHNOLOGIES INC CMN	4 Dec-09	10-Jun-10	447	19,123 36	11 163 96	7,959 40	188 Short Term
	ALCON INC CMN	2 Dec-09	27 Sep-10	5	843 58	749 65	93 93	299 Short Term
	ALCON INC CMN	2 Dec-09	19 Nov-10	12	1 957 04	1 799 16	157 88	352 Short Term
	ALCON INC CMN	2 Dec-09	1 Dec-10	17	2 700 74	2 548 81	151 93	364 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	7 Dec-09	12 Apr-10	34	2,434 45	2,020 13	414 32	126 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	7 Dec-09	16-Apr-10	48	3,335 94	2,851 94	484	130 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	7 Dec-09	14 Jun-10	60	4 371 95	3,564 93	807 02	189 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	14 Dec-09	22 Jun-10	6	422 67	356 46	66 21	190 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	7 Dec-09	22 Jun-10	45	3 170 02	2 673 70	496 32	197 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	14 Dec-09	21 Jul-10	41	2 751 05	2 435 82	315 23	219 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	15 Dec-09	21 Jul-10	3	4 261 3	4 178 45	22 84	218 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	15 Dec-09	27 Sep-10	14	969 76	832 79	136 98	286 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	14-Jan-10	27 Sep-10	72	4 987 35	4 554 72	432 63	256 Short Term
ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	14 Jan-10	23-Dec-10	34	2 455 43	2 150 84	304 59	343 Short Term
ATX	ALLIANT TECHSYSTEMS INC CMN	7 Dec-09	14 Apr-10	45	3 603 33	4,000 70	-397 37	128 Short Term

ATK	ALLIANT TECHSYSTEMS INC CMN	7 Dec-09	15 Apr 10	110	8 694 28	9 779 48	-1 085 20	129 Short Term
ATK	ALLIANT TECHSYSTEMS INC CMN	7 Dec-09	16-Apr 10	120	9 329 16	10 668 53	1 339 37	130 Short Term
ATK	ALLIANT TECHSYSTEMS INC CMN	7 Dec-09	27 Apr 10	175	14 212 28	15 558 27	-1 346 00	141 Short Term
ATK	ALLIANT TECHSYSTEMS INC CMN	14 Jan-10	27 Apr 10	105	8 527 37	9 373 35	845 99	103 Short Term
AMB	AMB PROPERTY CORP CMN	16 Mar 10	16-Apr 10	89	2 405 62	2 447 31	36 69	31 Short Term
AMB	AMB PROPERTY CORP CMN	17 Jun 10	17 Jun 10	116	3 132 07	3 304 37	172 3	92 Short Term
AMB	AMB PROPERTY CORP CMN	16 Mar 10	17 Jun 10	644	17 388 41	17 672 41	284 01	93 Short Term
AMB	AMB PROPERTY CORP CMN	17 Mar 10	17 Jun 10	53	1 343 00	1 509 76	-166 76	194 Short Term
AMB	AMB PROPERTY CORP CMN	18 Mar 10	27 Sep-10	101	2 559 29	2 870 70	-311 4	193 Short Term
AMB	AMB PROPERTY CORP CMN	18 Mar 10	27 Jan 11	208	7 373 44	5 911 93	1 461 51	315 Short Term
AMB	AMB PROPERTY CORP CMN	18 Mar 10	27 Jan 11	227	7 798 05	6 451 96	1 346 09	315 Short Term
AMB	AMB PROPERTY CORP CMN	7 Apr 10	27 Jan 11	36	1 276 17	998 44	277 73	297 Short Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	7 Dec-09	16-Apr 10	93	2 688 58	2 515 65	172 93	130 Short Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	7 Dec-09	6-May 10	256	7 073 36	6 924 80	148 56	150 Short Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	14 Jan-10	6-May 10	54	1 492 04	1 427 31	64 73	112 Short Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	14 Jan-10	21 Jul 10	76	2 061 08	2 008 81	52 28	188 Short Term
ACC	AMERICAN CAMPUS CMNTYS, INC CMN	14 Jan 10	27 Sep-10	163	4 889 91	4 308 36	581 55	256 Short Term
AXP	AMERICAN EXPRESS CO CMN	2 Dec-09	26-Apr 10	31	1 473 88	1 268 16	205 71	145 Short Term
AXP	AMERICAN EXPRESS CO CMN	2 Dec-09	3-Aug 10	170	7 605 82	6 954 44	651 38	244 Short Term
AXP	AMERICAN EXPRESS CO CMN	14 May 10	27 Sep-10	15	653 98	622 97	31 01	136 Short Term
AXP	AMERICAN EXPRESS CO CMN	14 May 10	19-Nov 10	55	2 350 66	2 284 21	66 45	189 Short Term
AXP	AMERICAN EXPRESS CO CMN	14 May 10	24 Nov 10	65	2 793 65	2 699 52	94 13	194 Short Term
AXP	AMERICAN EXPRESS CO CMN	14 May 10	3 Dec 10	40	1 791 56	1 661 24	130 32	203 Short Term
AXP	AMERICAN EXPRESS CO CMN	14 May-10	31 Jan-11	25	1 088 46	1 038 28	50 18	262 Short Term
APFI	AMERICAN PUBLIC EDUCATION INC CMN	9 Feb-10	19 Nov 10	67	2 293 37	2 622 59	329 22	283 Short Term
APFI	AMERICAN PUBLIC EDUCATION INC CMN	9 Feb-10	1 Dec 10	46	1 540 51	1 800 59	260 08	295 Short Term
APFI	AMERICAN PUBLIC EDUCATION INC CMN	10 Feb-10	3 Dec 10	13	1 202 66	1 307 15	186 5	296 Short Term
APFI	AMERICAN PUBLIC EDUCATION INC CMN	9 Feb-10	3 Dec 10	57	1 535 68	2 231 16	295 48	297 Short Term
AMT	AMERICAN TOWER CORPORATION CMN CLASS A	26-Mar 10	27 Sep-10	23	1 194 59	979 77	214 82	185 Short Term
AMT	AMERICAN TOWER CORPORATION CMN CLASS A	19-Nov 10	19-Nov 10	45	2 332 76	1 916 94	415 82	237 Short Term
AMT	AMERICAN TOWER CORPORATION CMN CLASS A	26-Mar 10	1 Dec 10	62	3 176 20	2 641 12	535 08	250 Short Term
AMT	AMERICAN TOWER CORPORATION CMN CLASS A	26-Mar 10	3 Dec 10	64	3 310 66	2 726 32	584 34	252 Short Term
AMP	AMERIPRISE FINANCIAL, INC CMN	7-Dec-09	27 Sep-10	55	2 599 80	2 089 01	510 79	294 Short Term
AMP	AMERIPRISE FINANCIAL, INC CMN	7 Dec-09	19-Nov 10	85	4 463 27	3 228 47	1 234 80	347 Short Term
AMP	AMERIPRISE FINANCIAL, INC CMN	7 Dec-09	24 Nov 10	100	5 194 91	3 798 20	1 396 71	352 Short Term
AMP	AMERIPRISE FINANCIAL, INC CMN	7 Dec-09	3 Dec 10	95	5 126 11	3 608 29	1 517 82	361 Short Term
AMGN	AMGEN INC CMN	2 Jun 10	26-Oct 10	85	4 856 17	4 635 79	220 38	146 Short Term
AMGN	AMGEN INC CMN	2 Jun 10	9 Nov 10	210	11 616 58	11 453 13	163 45	160 Short Term
AMGN	AMGEN INC CMN	2 Jun 10	4 Nov 10	11	4 377 78	4 417 63	39 85	169 Short Term
AMGN	AMGEN INC CMN	2 Jun 10	23 Feb-11	40	2 077 16	2 181 55	104 39	265 Short Term
AMGN	AMGEN INC CMN	2 Jun 10	28 Feb-11	137	7 124 67	7 471 80	347 13	271 Short Term
APC	ANADARKO PETROLEUM CORP CMN	2 Dec-09	23 Jun-10	38	1 539 97	2 314 20	774 23	203 Short Term
APC	ANADARKO PETROLEUM CORP CMN	2 Dec-09	16-Jul 10	98	4 689 21	5 968 20	1 278 99	226 Short Term
APC	ANADARKO PETROLEUM CORP CMN	2 Dec-09	3 Aug 10	182	9 559 93	11 083 80	-1,523.87	244 Short Term
APC	ANADARKO PETROLEUM CORP CMN	14 Jan-10	19-Oct 10	133	7 607 14	8 856 47	1 249 33	278 Short Term
APC	ANADARKO PETROLEUM CORP CMN	2 Dec-09	19-Oct 10	197	11 267 72	11 997 30	729 58	321 Short Term
APC	ANADARKO PETROLEUM CORP CMN	1 Jun 10	1 Dec 10	185	8 092 74	11 482 43	3 389 69	166 Short Term
APC	ANADARKO PETROLEUM CORP CMN	16 Dec-09	1 Jun 10	185	8 092 74	11 628 71	-3,535.97	167 Short Term
APC	ANADARKO PETROLEUM CORP CMN	14 Jan-10	1 Jun 10	140	6 124 24	9 314 20	3 189 96	138 Short Term
APC	ANADARKO PETROLEUM CORP CMN	22 Jan 10	1 Jun 10	310	13 560 81	19 705 06	6 144 25	130 Short Term
APC	ANADARKO PETROLEUM CORP CMN	14 Jan 10	10-Jun 10	79	3 077 99	5 270 88	2 192 89	147 Short Term
APC	ANADARKO PETROLEUM CORP CMN	5-Jan 10	10-Jun 10	108	4 207 89	7 111 15	2 903 26	156 Short Term
ADI	ANALOG DEVICES, INC CMN	5 Apr 10	13 Sep-10	433	12 465 03	12 783 54	318 51	161 Short Term
ADI	ANALOG DEVICES, INC CMN	5 Apr 10	23 Dec 10	199	7 496 20	5 875 12	1 621 08	262 Short Term
ANSS	ANSYS INC CMN	2 Dec-09	27 Sep-10	63	2 724 07	2 516 22	207 85	299 Short Term
ANSS	ANSYS INC CMN	2 Dec-09	19 Nov 10	125	6 042 14	4 992 50	1 049 64	352 Short Term
ANSS	ANSYS INC CMN	2 Dec-09	1 Dec 10	293	14 891 99	11 702 42	3 189 57	364 Short Term
APA	APACHE CORP CMN	2 Dec-09	14 May 10	115	10 819 06	11 079 10	260 04	163 Short Term
APA	APACHE CORP CMN	2 Dec-09	1 Jun 10	190	16 797 18	18 304 60	1 507 42	181 Short Term
APA	APACHE CORP CMN	14 Jan 10	1 Jun 10	60	5 304 37	6 457 20	1 152 83	138 Short Term
APA	APACHE CORP CMN	20-Sep-10	27 Sep-10	11	1 079 19	1 056 45	22 75	7 Short Term
APA	APACHE CORP CMN	20-Sep-10	19 Nov 10	20	2 173 96	1 920 81	253 15	60 Short Term
APA	APACHE CORP CMN	20-Sep-10	1 Dec 10	31	3 438 15	2 977 76	460 39	72 Short Term
APA	APACHE CORP CMN	20-Sep-10	3 Dec 10	22	2 519 61	2 112 89	406 72	74 Short Term
APA	APACHE CORP CMN	25 Jun 10	23 Dec 10	34	4 026 89	3 062 02	964 87	181 Short Term
APA	APACHE CORP CMN	15-Jul 10	7 Feb-11	67	7 887 18	5 673 67	2 213 51	207 Short Term
APA	APACHE CORP CMN	25 Jun 10	7 Feb-11	234	27 546 28	21 073 90	6 472 38	227 Short Term
APA	APACHE CORP CMN	25 Aug 10	7 Feb-11	57	6 709 99	4 947 27	1 762 72	166 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Dec-09	16-Apr 10	129	2 501 90	1 967 99	533 91	123 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	15 Dec-09	16-Apr 10	5	96 97	76 27	20 7	122 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	3 May 10	135	3 214 17	2 292 60	921 57	109 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	15 Dec-09	3 May 10	367	8 737 77	5 598 46	3 139 32	139 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	6 May 10	236	5 319 18	4 007 81	1 311 37	112 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	7 May 10	193	4 305 73	3 277 57	1 028 16	113 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	7 May 10	207	4 429 05	3 515 31	913 73	113 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan 10	7 May 10	214	4 573 32	3 634 20	939 12	113 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan 10	22 Jun 10	276	5 878 23	4 687 10	1 191 13	159 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	21 Jul 10	96	2 009 24	1 630 29	378 95	188 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	14 Jan-10	17 Sep-10	525	11 634 74	8 915 67	2 719 07	246 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	27 May 10	17 Sep-10	177	3 922 57	3 616 51	306 06	113 Short Term
AIN	APARTMENT INVT & MGMT CO CL A CMN CLASS A	28 May-10	17 Sep-10	810	17 950 74	16 976 73	974 01	112 Short Term
AAPL	APPLE INC CMN	7 Dec-09	23 Apr 10	40	10 807 03	7 571 31	3 235 72	137 Short Term
AAPL	APPLE INC CMN	7 Dec-09	27 Sep-10	15	4 404 97	2 839 24	1 565 73	294 Short Term
AAPL	APPLE INC CMN	19 Nov 10	10 Dec 10	10	3 073 34	1 892 83	1 180 51	347 Short Term
AAPL	APPLE INC CMN	7 Dec-09	24 Nov 10	15	4 724 77	2 839 24	1 885 53	352 Short Term
AAPL	APPLE INC CMN	7 Dec-09	3 Dec 10	10	3 169 84	1 892 83	1 277 01	361 Short Term
AAPL	APPLE INC CMN	4 Dec-09	27 Apr 10	28	7 370 93	5 409 88	1 961 05	144 Short Term
ASH	ASHLAND INC CMN	27 Jul 10	3 Feb-11	111	6 612 53	5 858 16	754 37	191 Short Term
ASH	ASHLAND INC CMN	27 Jul 10	22 Feb-11	15	883 93	791 64	92 29	210 Short Term
ATHR	ATHEROS COMMUNICATIONS INC CMN	4 Dec-09	9-Apr 10	569	22 130 31	17 366 34	4 763 97	126 Short Term
ATO	ATMOS ENERGY CORPORATION CMN	9 Jul 10	22 Feb-11	51	1 739 06	1 449 31	289 75	228 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	24 Mar 10	40	3 537 35	3 079 37	457 98	100 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	7 Dec-09	24 Mar 10	87	7 693 75	6 649 41	1 044 34	107 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	12 Apr 10	29	2 668 97	2 232 55	436 43	119 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	16-Apr 10	55	5 025 81	4 234 14	791 67	123 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	7 May 10	31	3 088 83	2 386 51	702 32	144 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	18 May 10	43	4 365 83	3 310 33	1 055 51	155 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Dec-09	27 May 10	32	3 087 90	2 463 50	624 4	164 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	27 May 10	118	11 385 63	9 477 64	1 908 99	133 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	27 Jun 10	49	4 936 78	4 936 63	1 001 15	159 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	21 Jul 10	42	4 175 56	3 373 40	802 16	188 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	2 Aug 10	36	3 851 03	2 891 48	959 55	200 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	4 Aug 10	82	8 350 03	6 586 16	1 763 87	202 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	6-Aug 10	96	9 729 81	7 710 63	2 019 19	204 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	11 Aug 10	74	7 590 57	5 943 61	1 646 96	209 Short Term
AVB	AVALONBAY COMMUNITIES INC CMN	14 Jan-10	27 Sep-10	45	4 717 72	3 614 36	1 103 37	256 Short Term
AVY	AVERY DENNISON CORPORATION CMN	2 Dec-09	13 Apr 10	205	7 621 91	7 779 94	158 03	132 Short Term
AVY	AVERY DENNISON CORPORATION CMN	4 Dec-09	13-Apr 10	7	260 26	272 84	12 58	130 Short Term
AVY	AVERY DENNISON CORPORATION CMN	21 Dec-09	16-Apr 10	162	6 091 89	5 984 10	107 79	116 Short Term
AVY	AVERY DENNISON CORPORATION CMN	4 Dec-09	16-Apr 10	201	7 558 46	7 834 40	275 95	133 Short Term
AVY	AVERY DENNISON CORPORATION CMN	4 Jan-10	16-Apr 10	48	1 805 00	1 758 54	46 46	102 Short Term
AVY	AVERY DENNISON CORPORATION CMN	14 Jan-10	16-Apr 10	167	6 279 91	6 648 27	368 36	92 Short Term
BAC	BANK OF AMERICA CORP CMN	2 Dec-09	19-Oct 10	138	1 636 50	2 154 18	517 68	321 Short Term
BAC	BANK OF AMERICA CORP CMN	2 Dec-09	25-Oct 10	645	7 449 63	10 066 45	2 616 83	327 Short Term
BAC	BANK OF AMERICA CORP CMN	14 Jan-10	2 Aug 10	92	7 659 12	8 947 35	1 288 23	200 Short Term
BAC	BANK OF AMERICA CORP CMN	4 Dec-09	2 Aug 10	92	1 327 00	1 492 24	165 24	241 Short Term

BAC	BANK OF AMERICA CORP CMN	15 Jul 10	2 Aug 10	414	5 971.52	6 298.14	326.62	18 Short Term
USCORP	BANK OF AMERICA NA 1.9% 06/24/2010	11 Jun-09	24 Jun-10	59 000	59 000.00	59 000.00	0	378 Short Term
BAX	BAXTER INTERNATIONAL INC CMN	4 Dec-09	27 Apr-10	292	13,822.34	16,506.76	2 684.42	144 Short Term
BAX	BAXTER INTERNATIONAL INC CMN	4 Dec-09	18 May-10	178	7 765.74	10 062.34	-2 296.60	165 Short Term
BAX	BAXTER INTERNATIONAL INC CMN	14 Jan-10	18 May-10	106	4 624.54	6 545.50	-1 920.96	124 Short Term
BBT	BB&T CORPORATION CMN	8 Mar 10	27 Jul 10	239	6 235.28	6 879.35	644.07	141 Short Term
BBT	BB&T CORPORATION CMN	17 Mar 10	28 Jul 10	456	11 690.95	14 614.94	2 923.99	133 Short Term
BBT	BB&T CORPORATION CMN	8 Mar 10	28 Jul 10	115	2 948.38	3 310.15	361.77	142 Short Term
BECN	BEACON ROOFING SUPPLY INC CMN	23 Mar 10	19 Nov 10	171	2 726.05	3 260.01	533.96	241 Short Term
BECN	BEACON ROOFING SUPPLY INC CMN	23 Mar 10	3 Dec 10	245	4 316.82	4 670.78	353.95	255 Short Term
BECN	BEACON ROOFING SUPPLY INC CMN	24 Mar 10	3 Dec 10	143	2 519.62	2 710.52	190.91	254 Short Term
BRKB	BERKSHIRE HATHAWAY INC CLASS B	1 Jul-10	22 Feb-11	21	1 753.46	1 662.59	90.87	236 Short Term
BBY	BEST BUY CO INC CMN SERIES	29 Sep-10	20 Dec-10	296	10 068.29	11 999.87	-1 931.58	82 Short Term
BBY	BEST BUY CO INC CMN SERIES	29 Sep-10	1 Feb-11	16	551.23	648.64	97.41	125 Short Term
BBY	BEST BUY CO INC CMN SERIES	8 Oct 10	1 Feb-11	157	5 408.97	6 417.85	1 008.88	116 Short Term
BBY	BEST BUY CO INC CMN SERIES	26 Nov 10	1 Feb-11	146	5 030.00	6 585.90	1 555.91	67 Short Term
BBY	BEST BUY CO INC CMN SERIES	1 Dec 10	1 Feb-11	82	2 825.07	3 559.10	734.03	62 Short Term
BBY	BEST BUY CO INC CMN SERIES	4 Dec 09	1 Mar 10	792	29 111.40	34 657.92	5 546.52	87 Short Term
BBY	BEST BUY CO INC CMN SERIES	14 Jan-10	1 Mar 10	177	6 505.96	6 973.80	467.84	147 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	7 Apr 10	134	5 154.96	3 205.21	1 949.75	126 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	28 Apr-10	145	5 602.76	3 468.33	2 134.43	147 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	24 Jun 10	121	3 903.46	2 894.26	1 009.20	204 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	8 Jul-10	165	5 461.50	3 946.72	1 514.78	218 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	11 Nov 10	257	7 742.04	6 147.31	1 594.73	344 Short Term
BIG	BIG LOTS INC CMN	31 Dec-09	23 Nov 10	127	3 903.49	3 759.14	144.35	327 Short Term
BIG	BIG LOTS INC CMN	14 Jan-10	23 Nov 10	271	8 329.50	8 306.15	23.35	313 Short Term
BIG	BIG LOTS INC CMN	2 Dec-09	23 Nov 10	54	1 659.75	1 291.65	368.1	356 Short Term
BIG	BIG LOTS INC CMN	12 Jan 10	23 Nov 10	82	2 520.37	2 487.49	32.88	315 Short Term
BIG	BIG LOTS INC CMN	26 Aug 10	23 Nov 10	88	2 704.78	2 711.27	6.49	89 Short Term
BMC	BMC SOFTWARE INC CMN	20 Dec-10	22 Feb-11	16	787.66	771.71	15.95	64 Short Term
3JBOS3	BNP PARIBAS LNKD TO AUG 2010 NG FUTURES 0% C	28 Apr 10	21 Jul 10	180 000	178,380.00	180 000.00	-1 620.00	84 Short Term
TELELN1	BNP PARIBAS LNKD TO BSKT OF TELECOM STOCKS O	9 Mar 10	8 Oct 10	346	363,168.52	328 008.00	35 160.52	213 Short Term
BA	BOEING COMPANY CMN	7 Dec-09	27 Sep-10	10	642.48	554.9	87.58	294 Short Term
BA	BOEING COMPANY CMN	7 Dec-09	19 Nov-10	45	2,868.25	2,497.05	371.2	347 Short Term
BA	BOEING COMPANY CMN	7 Dec-09	24 Nov 10	70	4 572.32	3,884.30	688.02	352 Short Term
BA	BOEING COMPANY CMN	7 Dec-09	3 Dec 10	40	2 656.35	2 219.60	436.75	361 Short Term
BA	BOEING COMPANY CMN	3 Mar 10	3 Mar 10	3	2 468.81	2 468.00	19.81	295 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	22 Mar-10	91	3 115.78	2 818.93	296.85	105 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	16 Apr 10	90	6 873.18	6 187.90	685.28	130 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	19 May 10	64	4 945.49	4 400.28	545.21	163 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	21 Jul 10	86	6 659.72	5 912.88	746.84	226 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	27 Aug 10	45	3 676.69	3 093.95	582.74	263 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	7 Dec-09	27 Sep-10	152	12 883.66	10 450.67	2 432.99	294 Short Term
BXP	BOSTON PROPERTIES INC COMMON STOCK	14 Jan-10	23 Dec 10	30	2 576.66	2 048.02	528.63	343 Short Term
3JUSA1	BP CAPITAL MARKETS PLC 3.875% 03/10/2015 USD	4 Feb-10	16 Jun 10	125 000	107 500.00	129 779.59	22 279.59	132 Short Term
3JUSA1	BP CAPITAL MARKETS PLC 3.875% 03/10/2015 USD	4 Feb-10	17 Jun 10	125 000	110 937.50	129 777.03	18 839.53	133 Short Term
BMV	BRISTOL MYERS SQUIBB COMPANY CMN	16 Jun 10	13 Dec-10	214	5 623.26	5 440.27	182.99	180 Short Term
BMV	BRISTOL MYERS SQUIBB COMPANY CMN	16 Jun 10	13 Jan-11	239	6 180.36	6 075.81	104.55	211 Short Term
BMV	BRISTOL MYERS SQUIBB COMPANY CMN	16 Jun 10	22 Feb-11	90	2 279.65	2 287.96	8.31	251 Short Term
BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	4 Dec-09	21 May 10	1 119	11 156.13	14 913.10	3 756.96	168 Short Term
BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	14 Jan 10	21 May 10	1 558	8 202.58	12 339.36	4 136.78	127 Short Term
CA	CA INC CMN	19 Jan-10	16 Mar 10	275	5 228.84	5 331.06	102.22	56 Short Term
CA	CA INC CMN	19 Jan-10	17 Mar 10	162	3 770.44	3 838.36	67.92	57 Short Term
CA	CA INC CMN	19 Jan-10	6 Apr 10	368	8 308.84	8 719.25	410.4	77 Short Term
CA	CA INC CMN	25 Jan-10	6 Apr 10	465	10 788.46	10 624.23	164.23	71 Short Term
CA	CA INC CMN	25 Jan-10	6 Apr 10	3	67.74	68.54	-0.81	71 Short Term
CA	CA INC CMN	25 May 10	22 Feb-11	76	1 878.68	1 483.02	395.66	273 Short Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROL	10 Jun 10	8 Nov 10	476	13 949.65	10 813.48	3 136.17	151 Short Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROL	10 Jun 10	22 Nov 10	329	10 139.99	7 474.03	2 665.96	165 Short Term
CVC	CABLEVISION SYSTEMS CORP CABLEVISION NY GROL	10 Jun 10	22 Feb-11	31	1 145.42	784.24	361.18	257 Short Term
CPT	CAMDEN PROPERTY TRUST CMN	6 May 10	21 Jul 10	95	4 438.76	4 197.02	241.74	76 Short Term
CPT	CAMDEN PROPERTY TRUST CMN	6 May 10	27 Sep-10	142	6 797.42	6 634.78	162.65	144 Short Term
CPT	CAMDEN PROPERTY TRUST CMN	6 May 10	23 Dec 10	55	2 913.85	2 569.81	344.04	231 Short Term
CAM	CAMERON INTERNATIONAL CORP CMN	7 Dec-09	29 Apr 10	285	11 351.92	10 626.40	725.52	143 Short Term
CAM	CAMERON INTERNATIONAL CORP CMN	7 Dec-09	27 Sep-10	20	840.78	745.71	95.07	294 Short Term
CAM	CAMERON INTERNATIONAL CORP CMN	7 Dec-09	19 Nov 10	70	3 348.04	2 609.99	738.05	347 Short Term
CAM	CAMERON INTERNATIONAL CORP CMN	7 Dec-09	24 Nov 10	55	2 661.95	2 050.71	611.24	352 Short Term
CAM	CAMERON INTERNATIONAL CORP CMN	7 Dec-09	3 Dec 10	50	2 561.95	1 864.28	697.67	361 Short Term
CPLA	CAPELA EDUCATION COMPANY CMN	1 Jul 10	19 Nov 10	20	1 104.98	1 595.67	490.69	141 Short Term
CPLA	CAPELA EDUCATION COMPANY CMN	1 Jul 10	1 Dec 10	48	2 728.75	3 829.60	1 100.85	153 Short Term
CPLA	CAPELA EDUCATION COMPANY CMN	1 Jul 10	3 Dec 10	26	1 485.87	2 074.37	588.5	155 Short Term
COF	CAPITAL ONE FINANCIAL CORP CMN	2 Dec-09	22 Apr 10	129	5 811.27	4 948.27	863	141 Short Term
COF	CAPITAL ONE FINANCIAL CORP CMN	2 Dec-09	18 Apr 10	195	7 088.09	7 479.95	391.86	320 Short Term
CCL	CARNIVAL CORPORATION CMN	4 Dec-09	13 Sep-10	207	7 427.07	6 796.29	630.78	283 Short Term
CCL	CARNIVAL CORPORATION CMN	4 Dec-09	29 Nov 10	114	4 700.90	3 742.88	958.02	360 Short Term
CCL	CARNIVAL CORPORATION CMN	1 Mar 10	17 Feb-11	218	9 994.15	7 860.23	2 133.92	353 Short Term
CBS	CBS CORPORATION CMN CLASS B	9 Feb-10	6 Jul 10	490	6 549.47	6 361.62	187.85	147 Short Term
CBS	CBS CORPORATION CMN CLASS B	9 Feb-10	22 Jul 10	407	5 822.73	5 284.04	538.69	163 Short Term
CBS	CBS CORPORATION CMN CLASS B	9 Feb-10	15 Sep-10	9	138.75	116.85	21.9	218 Short Term
CBS	CBS CORPORATION CMN CLASS B	10 Feb-10	15 Sep-10	458	7 060.68	5 868.72	1 191.96	217 Short Term
CBS	CBS CORPORATION CMN CLASS B	8 Jun 10	15 Sep-10	586	9 033.97	7 914.40	1 119.57	99 Short Term
CDR	CEDAR SHOPPING CENTERS INC CMN	8 Sep-10	6 Dec 10	233	1 412.80	1 372.42	40.39	89 Short Term
CDR	CEDAR SHOPPING CENTERS INC CMN	8 Sep-10	7 Dec 10	234	1 436.92	1 378.31	58.61	90 Short Term
CDR	CEDAR SHOPPING CENTERS INC CMN	9 Sep-10	7 Dec 10	720	4 421.28	4 278.71	142.57	89 Short Term
CE	CELANESE CORPORATION CMN SERIES A	2 Dec-09	30 Apr 10	445	14 731.74	13 931.57	800.17	149 Short Term
CE	CELANESE CORPORATION CMN SERIES A	14 Jan 10	4 May 10	173	5 385.38	5 723.22	347.84	110 Short Term
CE	CELANESE CORPORATION CMN SERIES A	2 Dec-09	4 May 10	236	7 346.53	7 388.43	-41.9	153 Short Term
CELG	CELGENE CORPORATION CMN	17 Nov 10	19 Nov 10	14	848.38	834.74	13.64	2 Short Term
CELG	CELGENE CORPORATION CMN	17 Nov 10	1 Dec 10	25	1 512.47	1 490.60	21.87	14 Short Term
CELG	CELGENE CORPORATION CMN	14 Jan 10	26 Aug 10	130	6 550.18	7 607.60	1 057.42	224 Short Term
CELG	CELGENE CORPORATION CMN	14 Jan 10	23 Dec 10	40	2 385.95	2 340.80	45.15	343 Short Term
CEPH	CEPHALON INC CMN	13 Jan-11	22 Feb-11	12	686.5	725.55	39.05	40 Short Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2 Dec-09	27 Sep-10	140	3 354.34	2 553.38	800.96	299 Short Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2 Dec-09	4 Nov 10	927	25 045.63	16 907.00	8 138.63	337 Short Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2 Dec-09	19 Nov 10	883	25 302.38	16 104.51	9 197.87	352 Short Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	14 Jan-10	24 Nov 10	507	14 422.83	11 268.33	3 154.50	314 Short Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2 Dec-09	24 Nov 10	702	5 746.38	6 384.16	2 062.72	357 Short Term
XEC	CIMAREX ENERGY CO CMN	16 Mar 10	24 Jun 10	68	4 297.99	4 267.08	662.91	100 Short Term
XEC	CIMAREX ENERGY CO CMN	16 Mar 10	29 Jun 10	118	8 348.24	7 404.64	943.6	105 Short Term
XEC	CIMAREX ENERGY CO CMN	17 Mar 10	26 Jul 10	39	2 966.08	2 390.14	575.95	131 Short Term
XEC	CIMAREX ENERGY CO CMN	16 Mar 10	26 Jul 10	21	1 597.12	1 317.78	279.35	132 Short Term
XEC	CIMAREX ENERGY CO CMN	12 Aug 10	12 Aug 10	30	1 985.82	1 838.57	147.25	148 Short Term
XEC	CIMAREX ENERGY CO CMN	31 Mar 10	12 Aug 10	152	10 061.46	9 003.13	1 058.33	134 Short Term
XEC	CIMAREX ENERGY CO CMN	5 May-10	12 Aug 10	60	3 971.63	4 104.68	133.05	99 Short Term
CSCO	CISCO SYSTEMS INC CMN	2 Aug 10	11 Feb-11	248	4 661.72	5 894.44	1 232.72	193 Short Term
C	CITIGROUP INC CMN	18 Oct-10	22 Feb-11	362	1 701.36	1 482.93	218.43	127 Short Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	14 May-10	2 Nov 10	304	19 225.91	19 368.69	-142.78	172 Short Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	21 May-10	2 Nov 10	77	4 869.72	4 804.62	65.1	165 Short Term
CLX	CLOROX CO (THE) (DELAWARE) CMN	25 Jun 10	2 Nov 10	148	9 359.98	9 422.86	62.88	130 Short Term
CTSH	COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A	4 Dec-09	9 Sep-10	127	7 829.41	5 632.56	2 196.85	279 Short Term
CSFR	CONSTAR INC CMN	19 Aug 10	19 Jan 11	327	13 898.18	15 843.18	1 945.00	151 Short Term
CL	COGSTATE PALMOLIVE CO CMN	4 Dec-09	2 Aug 10	280	22 011.15	23 847.60	-1 836.45	241 Short Term
USCORP	COMCAST CORPORATION CMN CLASS A NON VOTIN	7 Dec-09	27 Sep-10	70	1 214.47	1 135.40	79.07	294 Short Term
CMCSK	COMCAST CORPORATION CMN CLASS A NON VOTIN	7 Dec-09	19 Nov 10	215	4 164.47	3 487.30	677.17	357 Short Term
CMCSK	COMCAST CORPORATION CMN CLASS A NON VOTIN	7 Dec-09	24 Nov 10	210	4 040.33	3 406.20	634.13	352 Short Term

CMCSK	COMCAST CORPORATION CMN CLASS A NON VOTIN	7 Dec-09	3 Dec-10	175	3,401.94	2,838.50	563.44	361 Short Term
CMA	COMERICA INCORPORATED CMN	23 Apr-10	6 Aug-10	142	5,275.93	6,292.96	1,017.03	105 Short Term
CMA	COMERICA INCORPORATED CMN	23 Apr-10	2 Nov-10	108	3,855.51	4,786.19	930.59	193 Short Term
CMA	COMERICA INCORPORATED CMN	29 Apr-10	2 Nov-10	36	1,285.20	1,511.15	225.95	187 Short Term
CMA	COMERICA INCORPORATED CMN	29 Apr-10	16-Nov-10	190	6,975.56	7,975.53	999.97	201 Short Term
CMA	COMERICA INCORPORATED CMN	25-May-10	7 Dec-10	27	1,050.57	1,022.97	27.6	196 Short Term
CMA	COMERICA INCORPORATED CMN	3 May-10	7 Dec-10	220	8,560.17	9,424.34	-864.17	218 Short Term
CMA	COMERICA INCORPORATED CMN	29 Apr-10	7 Dec-10	10	389.1	419.77	-30.67	222 Short Term
CMA	COMERICA INCORPORATED CMN	25 May-10	8 Dec-10	77	3,039.53	2,917.35	122.19	197 Short Term
CMA	COMERICA INCORPORATED CMN	3 Sep-10	8 Dec-10	129	5,092.20	4,738.93	353.27	96 Short Term
CSC	COMPUTER SCIENCES CORP CMN	15-Oct-10	19 Nov-10	20	919.18	984.83	65.65	35 Short Term
CSC	COMPUTER SCIENCES CORP CMN	15-Oct-10	24 Nov-10	40	1,841.56	1,969.66	128.1	40 Short Term
CSC	COMPUTER SCIENCES CORP CMN	15-Oct-10	3 Dec-10	40	1,883.16	1,969.66	86.5	49 Short Term
CSC	COMPUTER SCIENCES CORP CMN	15 Oct-10	31 Jan-11	20	1,058.12	984.83	73.29	108 Short Term
CNW	COM WAY INC CMN	14 May-10	27 Sep-10	25	761.23	873.85	112.62	136 Short Term
CNW	COM WAY INC CMN	14 May-10	19 Nov-10	70	2,315.56	2,446.78	131.22	189 Short Term
CNW	COM WAY INC CMN	14 May-10	24 Nov-10	90	3,052.74	3,145.86	93.12	194 Short Term
CNW	COM WAY INC CMN	14 May-10	3 Dec-10	50	1,808.46	1,747.70	60.76	203 Short Term
COP	CONOCOPHILLIPS CMN	2-Dec-09	16-Mar-10	389	70,304.33	20,103.52	200.81	104 Short Term
COP	CONOCOPHILLIPS CMN	2 Dec-09	4 Jun-10	101	5,141.84	5,219.68	77.84	184 Short Term
COP	CONOCOPHILLIPS CMN	2 Dec-09	24 Jun-10	207	10,796.14	10,697.76	98.38	204 Short Term
COP	CONOCOPHILLIPS CMN	2 Dec-09	26-Oct-10	48	2,948.47	2,480.64	467.83	328 Short Term
COP	CONOCOPHILLIPS CMN	14 Jan-10	26-Oct-10	188	11,548.19	9,968.76	1,579.43	285 Short Term
COP	CONOCOPHILLIPS CMN	14 Jan-10	17 Aug-10	90	5,003.27	4,770.00	233.27	215 Short Term
COP	CONOCOPHILLIPS CMN	25 Jun-10	23-Dec-10	35	2,339.71	1,820.18	519.53	181 Short Term
64E153	CONOCOPHILLIPS COMPANY CPN B 7500 05/25/2011	21 Jan-10	25-May-10	300,000	300,000.00	300,000.00	0	124 Short Term
CNK	CONSOL ENERGY INC CMN	2 Dec-09	20-Sep-10	390	13,769.10	18,377.85	4,608.75	292 Short Term
CNK	CONSOL ENERGY INC CMN	14 Jan-10	20-Sep-10	209	7,378.83	11,474.16	4,095.33	249 Short Term
COO	COOPER COMPANIES INC (NEW) CMN	30-Dec-10	22-Feb-11	21	1,278.24	1,191.03	87.22	54 Short Term
CLB	CORE LABORATORIES N V CMN	2 Dec-09	17 Jun-10	51	7,687.26	5,567.46	2,119.80	197 Short Term
CLB	CORE LABORATORIES N V CMN	2-Dec-09	27 Sep-10	8	698.62	436.66	261.96	299 Short Term
CLB	CORE LABORATORIES N V CMN	2 Dec-09	19 Nov-10	42	3,543.06	2,292.48	1,250.58	352 Short Term
CLB	CORE LABORATORIES N V CMN	2 Dec-09	1 Dec-10	48	4,189.84	2,619.98	1,569.86	364 Short Term
CPO	CORN PRODUCTS INTL INC CMN	7 Dec-09	27 Sep-10	20	760.78	574.41	186.37	294 Short Term
CPO	CORN PRODUCTS INTL INC CMN	7 Dec-09	19-Nov-10	85	3,864.88	2,441.23	1,423.65	347 Short Term
CPO	CORN PRODUCTS INTL INC CMN	7 Dec-09	24 Nov-10	70	3,123.34	2,010.43	1,112.91	352 Short Term
CPO	CORN PRODUCTS INTL INC CMN	7 Dec-09	3 Dec-10	75	3,430.44	2,154.03	1,276.41	361 Short Term
GLW	CORNING INCORPORATED CMN	7 Dec-09	27 Sep-10	115	2,053.86	2,112.85	58.99	294 Short Term
GLW	CORNING INCORPORATED CMN	7 Dec-09	19-Nov-10	180	3,203.94	3,307.07	103.13	347 Short Term
GLW	CORNING INCORPORATED CMN	7 Dec-09	24 Nov-10	185	3,352.14	3,398.93	46.79	352 Short Term
GLW	CORNING INCORPORATED CMN	7 Dec-09	3 Dec-10	150	2,510.95	2,755.89	244.94	361 Short Term
GLW	CORNING INCORPORATED CMN	4 Dec-09	1 Jul-10	690	11,129.17	12,654.60	1,525.43	209 Short Term
GLW	CORNING INCORPORATED CMN	4 Dec-09	15 Jul-10	549	9,587.24	10,068.66	481.42	223 Short Term
GLW	CORNING INCORPORATED CMN	14 Jan-10	15 Jul-10	279	4,872.21	5,652.54	780.34	182 Short Term
GLW	CORNING INCORPORATED CMN	9 Feb-10	15-Jul-10	591	10,320.69	10,570.15	249.46	156 Short Term
COST	COSTCO WHOLESALE CORPORATION CMN	6-Aug-10	23-Dec-10	3	3,392.87	2,655.87	737	139 Short Term
COST	COSTCO WHOLESALE CORPORATION CMN	6-Aug-10	17-Feb-11	137	10,751.40	7,741.57	2,509.83	199 Short Term
CVD	COVANCE INC CMN	2 Dec-09	13 Aug-10	77	3,109.89	4,170.41	1,060.52	254 Short Term
CVD	COVANCE INC CMN	2 Dec-09	3 Nov-10	740	34,727.31	40,079.21	5,351.91	336 Short Term
CVD	COVANCE INC CMN	14 Jan-10	3 Nov-10	193	9,057.26	11,464.78	2,407.52	293 Short Term
CVD	COVANCE INC CMN	27 Sep-10	3 Nov-10	13	610.07	547.17	62.9	37 Short Term
CREE	CREE INC CMN	4 Dec-09	16-Apr-10	72	5,898.56	3,745.56	2,153.00	133 Short Term
CREE	CREE INC CMN	14 Jan-10	14 May-10	59	4,216.50	3,412.56	803.94	120 Short Term
CREE	CREE INC CMN	4 Dec-09	14 May-10	183	13,078.29	9,519.97	3,558.32	161 Short Term
USCORP	CSX CORPORATION 6 25% 04/01/2015 M W -50 000B1	29 Jan-10	10-Dec-10	150,000	170,535.00	165,299.21	5,235.79	315 Short Term
CMI	CUMMINS INC COMMON STOCK	27 Apr-10	20-May-10	40	2,551.95	2,960.12	408.17	23 Short Term
CMI	CUMMINS INC COMMON STOCK	27 Apr-10	19 Oct-10	144	13,095.71	10,656.43	2,439.28	175 Short Term
CMI	CUMMINS INC COMMON STOCK	28 Apr-10	29 Nov-10	2	191.74	147.6	44.14	215 Short Term
CMI	CUMMINS INC COMMON STOCK	27 Apr-10	29 Nov-10	43	4,122.42	3,182.13	940.29	216 Short Term
CMI	CUMMINS INC COMMON STOCK	28 Apr-10	27 Feb-11	2	208.42	147.6	60.82	300 Short Term
CY	CYPRESS SEMICONDUCTOR CORPORAT CMN	9 Apr-10	23 Dec-10	254	4,617.36	2,946.17	1,671.19	258 Short Term
CYT	CYTEC INDS INC COMMON STOCK	9 Apr-10	17 Feb-11	374	8,536.73	4,372.86	4,163.87	314 Short Term
CYT	CYTEC INDS INC COMMON STOCK	13 Jul-10	24 Sep-10	53	2,990.31	2,312.82	677.49	73 Short Term
CYT	CYTEC INDS INC COMMON STOCK	13 Jul-10	3 Feb-11	117	5,470.89	5,105.69	365.20	205 Short Term
CYT	CYTEC INDS INC COMMON STOCK	15-Jul-10	3 Feb-11	66	3,650.24	2,872.49	777.75	203 Short Term
CYT	CYTEC INDS INC COMMON STOCK	12 Aug-10	3 Feb-11	36	1,991.04	1,742.18	248.87	175 Short Term
CYT	CYTEC INDS INC COMMON STOCK	12 Aug-10	4 Feb-11	36	1,983.49	1,742.18	241.31	176 Short Term
CYT	CYTEC INDS INC COMMON STOCK	19 Aug-10	4 Feb-11	89	4,903.62	4,387.04	516.58	169 Short Term
CYT	CYTEC INDS INC COMMON STOCK	26-Aug-10	4 Feb-11	84	4,628.14	3,961.01	667.13	162 Short Term
USCORP	DAIMLERCHRYSLER NA HLDG 5 75% 09/08/2011	7 Dec-09	19 Apr-10	100,000	105,356.00	104,923.74	432.26	133 Short Term
DAN	DANA HOLDING CORPORATION CMN	1 Dec-10	3 Dec-10	120	1,930.76	1,882.67	48.09	2 Short Term
DVA	DAVITA INC CMN	7 Dec-09	6-Apr-10	185	11,836.35	11,021.97	814.38	120 Short Term
DVA	DAVITA INC CMN	7 Dec-09	30-Apr-10	205	12,851.89	12,213.53	638.36	144 Short Term
DVA	DAVITA INC CMN	7 Dec-09	27 Sep-10	10	676.58	595.78	80.8	294 Short Term
DVA	DAVITA INC CMN	7 Dec-09	19-Nov-10	55	4,035.83	3,276.80	759.03	347 Short Term
DVA	DAVITA INC CMN	7 Dec-09	24 Nov-10	30	1,193.26	1,193.26	405.91	352 Short Term
DVA	DAVITA INC CMN	7 Dec-09	3 Dec-10	40	2,954.75	2,383.13	571.62	361 Short Term
IRAK	DEALERTACK HOLDINGS INC CMN	5 May-10	27 Sep-10	60	1,049.38	948.13	101.25	145 Short Term
TRAK	DEALERTACK HOLDINGS INC CMN	5 May-10	19 Nov-10	77	1,438.33	1,216.77	221.56	198 Short Term
DE	DEERE & COMPANY CMN	7 Dec-09	5-Aug-10	225	15,333.15	12,035.25	3,297.90	241 Short Term
DE	DEERE & COMPANY CMN	7 Dec-09	3 Sep-10	265	18,169.33	14,174.85	3,994.48	270 Short Term
DE	DEERE & COMPANY CMN	14 Jan-10	3 Sep-10	125	8,570.44	7,265.71	1,304.73	232 Short Term
DE	DEERE & COMPANY CMN	25-Aug-10	23 Dec-10	29	2,418.84	1,824.87	593.97	120 Short Term
DELL	DELL INC CMN	21 May-10	27 Sep-10	40	508.59	531.47	22.88	129 Short Term
DELL	DELL INC CMN	21 May-10	19 Nov-10	210	2,925.25	2,790.23	135.02	182 Short Term
DELL	DELL INC CMN	21 May-10	24 Nov-10	115	1,592.72	1,527.98	64.74	187 Short Term
DELL	DELL INC CMN	21 May-10	3 Dec-10	215	2,939.00	2,856.66	82.34	196 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9 Feb-10	21 Jul-10	248	2,546.91	2,267.39	279.52	162 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9 Feb-10	3 Aug-10	109	1,299.03	996.55	302.48	175 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9 Feb-10	27 Sep-10	450	4,895.91	4,114.21	781.7	230 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9 Feb-10	23-Dec-10	178	2,438.55	1,627.40	811.15	317 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	9 Feb-10	14 Jan-11	129	1,729.49	1,179.41	550.09	339 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	27 May-10	14 Jan-11	811	10,873.01	9,277.58	1,595.43	232 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	27 May-10	18 Jan-11	270	3,603.52	3,088.71	514.81	236 Short Term
DDR	DEVELOPERS DIVERSIFIED RLTY CP CMN	27 May-10	10-Feb-11	141	2,024.64	1,612.99	411.65	259 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	2 Dec-09	25-Mar-10	102	6,557.34	6,864.60	307.26	113 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	2-Dec-09	30-Mar-10	60	3,854.70	4,038.00	183.3	118 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	2 Dec-09	31 Mar-10	150	9,756.67	10,095.00	338.33	119 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	14 Jan-10	31 Mar-10	117	7,610.21	8,639.10	1,028.89	76 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	8-Nov-10	27 Feb-11	30	2,632.44	2,146.52	485.93	106 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	5-May-10	19 Nov-10	45	3,260.19	3,037.47	222.72	198 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	5-May-10	24 Nov-10	70	2,867.55	2,699.97	167.58	203 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	5 May-10	3-Dec-10	45	3,318.24	3,037.47	280.77	212 Short Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	5 May-10	31 Jan-11	10	875.65	674.99	200.66	271 Short Term
2EQT94	DIAGEO CAPITAL PLC 4 375% 05/03/2010 SR LIEN	17-Dec-09	3 May-10	350,000	350,000.00	350,000.00	0	137 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	16-Apr-10	77	4,265.72	3,814.85	450.87	130 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	3-Jun-10	40	2,347.15	1,981.74	365.41	178 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	14 Jun-10	79	5,003.28	3,913.94	1,089.34	189 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	21 Jul-10	67	4,092.96	3,319.47	773.54	226 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	27 Sep-10	132	8,012.26	6,539.75	1,472.51	294 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	7 Dec-09	8 Nov-10	16	881.52	792.7	88.82	336 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	14 Jan-10	8 Nov-10	158	8,705.02	7,907.02	798	298 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	14 Jan-10	18 Nov-10	182	9,411.56	9,108.08	303.48	308 Short Term
DLR	DIGITAL REALTY TRUST INC CMN	14 Jan-10	19 Nov-10	174	8,893.22	8,707.73	185.49	308 Short Term
DTV	DIRECTV CMN	11 May-10	9 Jun-10	463	17,710.51	17,637.89	72.62	29 Short Term
DTV	DIRECTV CMN	11-May-10	1 Jul-10	143	4,789.19	5,447.56	-658.37	51 Short Term

DTV	DIRECTV CMN	14 May 10	21 Sep-10	30	1 239 21	1 124 49	114 72	130 Short Term
DTV	DIRECTV CMN	11 May 10	21 Sep-10	90	3 217 62	3 428 53	289 08	133 Short Term
DTV	DIRECTV CMN	14 May 10	1 Oct-10	234	9 792 89	8 771 02	1 021 87	140 Short Term
DTV	DIRECTV CMN	19 May 10	1 Oct-10	134	5 607 90	5 095 55	512 35	135 Short Term
DEI	DOUGLAS EMMETT INC CMN	7 Dec-09	22 Mar-10	320	5 009 24	4 509 57	499 67	105 Short Term
DEI	DOUGLAS EMMETT INC CMN	7 Dec-09	16 Apr-10	138	2 259 02	1 944 75	314 27	130 Short Term
DEI	DOUGLAS EMMETT INC CMN	7 Dec-09	21 Jul-10	152	2 216 12	2 142 05	74 07	276 Short Term
DEI	DOUGLAS EMMETT INC CMN	7 Dec-09	2 Sep-10	117	1 988 16	1 648.81	339 35	269 Short Term
DEI	DOUGLAS EMMETT INC CMN	14 Jan-10	27 Sep-10	104	1 827 25	1 507 54	319 71	256 Short Term
DEI	DOUGLAS EMMETT INC CMN	7 Dec-09	27 Sep-10	137	2 407 05	1 930 66	476 39	294 Short Term
DEI	DOUGLAS EMMETT INC CMN	14 Jan-10	6-Oct-10	534	9,614 51	7,740 63	1,873 88	265 Short Term
DPS	DR PEPPER SNAPPLE GROUP INC CMN	2 Dec-09	15-Mar-10	298	10,597 22	8 010 57	2 586 65	103 Short Term
DPS	DR PEPPER SNAPPLE GROUP, INC CMN	14 Jan-10	16-Mar-10	141	5 100 79	4 019 91	1 080 88	61 Short Term
DPS	DR PEPPER SNAPPLE GROUP INC CMN	7 Dec-09	16-Mar-10	154	5 571 08	4 139 69	1 431 39	104 Short Term
DRC	DRESSER RAND GROUP INC CMN	22 Jan-10	27 Sep-10	5	185 94	151 84	34 1	248 Short Term
DRC	DRESSER RAND GROUP INC CMN	22 Jan-10	10-Nov-10	80	3,137 55	2,429 47	708 08	293 Short Term
DRC	DRESSER RAND GROUP INC CMN	25-Jan-10	10-Nov-10	85	3,333 64	2 603 46	730 18	289 Short Term
DRC	DRESSER RAND GROUP INC CMN	26-Jan-10	10-Nov-10	205	8 039 96	6 290 47	1 749 49	288 Short Term
DRC	DRESSER RAND GROUP INC CMN	26-Jan-10	19 Nov-10	45	1 777 91	1 380 83	397 08	297 Short Term
DRC	DRESSER RAND GROUP INC CMN	26-Jan-10	24 Nov-10	20	776 98	613 7	163 28	302 Short Term
DRC	DRESSER RAND GROUP INC CMN	26-Jan-10	3 Dec-10	45	1 905 71	1 380 83	524 88	311 Short Term
DRC	DRESSER RAND GROUP INC CMN	26-Jan-10	29-Dec-10	150	6 486 25	4 602 78	1 883 47	337 Short Term
DRC	DRESSER RAND GROUP INC CMN	24 May 10	29-Dec-10	55	2 378 29	1 677 51	700 79	219 Short Term
DRC	DRESSER RAND GROUP INC CMN	24 May 10	30-Dec-10	170	7 331 00	5 185 02	2 145 99	220 Short Term
DRQ	DRIL QUIP, INC CMN	17 Aug-10	19 Nov-10	25	1 936 96	1 342 82	594 14	94 Short Term
DRQ	DRIL QUIP INC CMN	17 Aug-10	24 Nov-10	45	3 523 44	2 417 08	1 106 36	99 Short Term
DRQ	DRIL QUIP INC CMN	20-Aug-10	2 Dec-10	20	1 602 46	1 029 43	573 03	104 Short Term
DRQ	DRIL QUIP INC CMN	17 Aug-10	2 Dec-10	15	4 006 15	2 585 65	1 370 51	137 Short Term
DRQ	DRIL QUIP INC CMN	19 Aug-10	2 Dec-10	125	10 015 38	6 578 44	3 436 94	105 Short Term
DRQ	DRIL QUIP, INC CMN	20-Aug-10	3 Dec-10	10	797 28	514 72	282 56	105 Short Term
DRQ	DRIL QUIP, INC CMN	20-Aug-10	31 Jan-11	20	1 522 62	1 029 43	493 19	164 Short Term
DTE	DTE ENERGY COMPANY CMN	2 Dec-09	24 Aug-10	123	5 677 89	5 130 33	547 56	265 Short Term
DRE	DUKE REALTY CORP CMN	14 Jan-10	1 Mar-10	840	9 426 27	10 961 03	1 534 76	46 Short Term
DRE	DUKE REALTY CORP CMN	9 Dec-09	1 Mar-10	141	1 582 27	1 586 73	-4 46	82 Short Term
DRE	DUKE REALTY CORP CMN	7 Dec-09	1 Mar-10	929	10,425 00	10 804 27	379 27	84 Short Term
DRE	DUKE REALTY CORP CMN	14 Jan-10	4 Mar-10	1,650	18,282 74	21 530 59	3 247 85	49 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	2 Feb-11	22 Feb-11	35	1,914 11	1 815 73	98 38	20 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	7 Dec-09	17 Aug-10	185	7,668 92	5 961 42	1 707 50	253 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	7 Dec-09	27 Sep-10	10	454 69	322 24	132 45	294 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	7 Dec-09	19 Nov-10	65	3 991 53	2 759 03	1 252 50	347 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	7 Dec-09	24 Nov-10	75	3 579 44	2 416 79	1 112 65	352 Short Term
DD	E I DU PONT DE NEMOURS AND C CMN	7 Dec-09	3 Dec-10	75	3 690 68	2 416 79	1 273 89	361 Short Term
EWBC	EAST WEST BANCORP INC CMN	12 Jan 11	22 Feb-11	52	1 186 09	1 081 52	104 57	41 Short Term
EBAY	EBAY INC CMN	22 Jan 10	5 May 10	1 100	24 949 55	26 063 73	1 114 18	103 Short Term
AG2TSDK6	EIB 4 625% 09/15/2010 MS	9 Dec-09	15-Sep-10	650 000	650 000 00	650 000 00	0	280 Short Term
AG2SKCH2	EIB MIN 4 0% 03/03/2010 MS SR LIEN	9 Dec-09	3 Mar-10	650 000	650 000 00	650 000 00	0	84 Short Term
AG43WG36	EXSPORTFINANS ASA LNK TO BEARISH EUR VS USD O	5 Feb-10	15 Jun-10	350 000	375 375 00	350 000 00	25 375 00	130 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	24 Sep-10	22 Feb-11	58	1,979 50	1 778 41	201 09	151 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	27 Sep-10	25	761 48	503 84	257 65	294 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	28 Sep-10	400	13,257 45	8 061 36	5 196 09	295 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	19 Nov-10	120	4 272 92	2 418 41	1 854 51	347 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	24 Nov-10	115	4 077 83	2 317 64	1 760 19	352 Short Term
ENDP	ENDO PHARMACEUTICALS HLDGS INC CMN	7 Dec-09	3 Dec-10	130	4,756 61	2 619 94	2 136 67	361 Short Term
ENR	ENERGIZER HOLDINGS INC CMN	25-Aug-10	22 Feb-11	20	1 376 77	1 257 77	119	181 Short Term
ETR	ENTERGY CORPORATION CMN	12 Feb-10	3 Sep-10	71	5 679 79	5 461 02	218 77	203 Short Term
ETR	ENTERGY CORPORATION CMN	12 Feb-10	20-Sep-10	107	8 173 71	8 279 99	56 28	220 Short Term
ETR	ENTERGY CORPORATION CMN	12 Feb-10	21 Sep-10	180	13 778 06	13 844 85	66 79	221 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	7 Dec-09	8 Mar-10	354	6 124 84	5 232 92	891 92	91 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	7 Dec-09	6 Apr-10	15	634 62	509 7	124 92	120 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	14 Jan-10	6 Apr-10	218	9,223 12	7 752 49	1 470 63	82 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	14 Jan-10	8 Apr-10	109	5 566 12	4 587 48	978 64	84 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	27 Jan-10	9 Apr-10	123	4 457 50	3 516 63	940 87	77 Short Term
EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BEI	14 Jan-10	9 Apr-10	16	692 43	568 99	123 44	85 Short Term
EQR	EQUITY RESIDENTIAL CMN	24 Jun-10	24 Sep-10	102	4,982 23	4 403 69	578 54	193 Short Term
EQR	EQUITY RESIDENTIAL CMN	24 Jun-10	8 Feb-11	184	9 887 29	7 943 90	1 943 38	229 Short Term
EQR	EQUITY RESIDENTIAL CMN	30-Jul-10	8 Feb-11	122	6 555 70	5 570 19	985 51	193 Short Term
EQR	EQUITY RESIDENTIAL CMN	17 Sep-10	27 Sep-10	91	4 385 21	4 460 94	75 73	10 Short Term
EQR	EQUITY RESIDENTIAL CMN	17 Sep-10	23 Dec-10	108	5 572 70	5 294 31	278 39	97 Short Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	2 Aug-10	27-Oct-10	810	8,857 28	9 159 08	301 8	86 Short Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	16-Aug-10	16-Nov-10	753	7 603 37	8 023 74	420 37	92 Short Term
ERIC	ERICSSON (LM) TEL CO ADR CMN CLASS B	2 Aug-10	16-Nov-10	174	11 854 38	13 275 01	1 420 62	106 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Dec-09	31 Mar-10	14	1 258 64	1 171 99	86 64	107 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	7 Dec-09	31 Mar-10	91	8 181 14	7 486 57	694 57	114 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Dec-09	13-Apr-10	35	3 429 95	2 929 99	499 96	120 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Dec-09	16-Apr-10	33	3 098 63	2 762 56	436 07	123 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Dec-09	6-May-10	38	4 112 77	3 181 13	931 64	143 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	6-May-10	15	1 623 46	1 255 83	367 63	112 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	11 May-10	32	3 519 62	2 679 10	840 52	117 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	19 May-10	67	7 701 20	5 609 37	1 591 84	125 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	22 Jun-10	75	7 924 27	6 279 14	1 645 13	159 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	21 Jul-10	22	2 247 26	1 841 88	405 38	188 Short Term
ESS	ESSEX PROPERTY TRUST INC CMN	14 Jan-10	27 Sep-10	45	4,877 46	3 767 48	1 109 98	256 Short Term
RE	EVEREST RE GROUP LTD CMN	7 Dec-09	27 Sep-10	15	1 284 72	1 258 65	26 07	294 Short Term
RE	EVEREST RE GROUP LTD CMN	7 Dec-09	19-Nov-10	25	2 122 71	2 097 75	24 96	361 Short Term
RE	EVEREST RE GROUP LTD CMN	7 Dec-09	24 Nov-10	45	3 855 53	3 775 95	79 58	352 Short Term
XCO	EXCO RESOURCES INC CMN	7 Dec-09	3 Dec-10	30	2 519 95	2 517 30	2 65	361 Short Term
XCO	EXCO RESOURCES INC CMN	28 May-10	24 Jun-10	701	3,117 53	3 513 10	395 57	27 Short Term
XCO	EXCO RESOURCES INC CMN	28 May-10	12 Jul-10	166	2 406 60	2 901 36	494 76	45 Short Term
XCO	EXCO RESOURCES INC CMN	28 May-10	17 Jul-10	193	2 920 91	3 373 27	452 36	60 Short Term
XCO	EXCO RESOURCES INC CMN	1 Jun-10	15 Nov-10	136	2 528 71	2,324 61	204 11	167 Short Term
XCO	EXCO RESOURCES INC CMN	28 May-10	15 Nov-10	284	5 280 55	4,924 82	355 73	171 Short Term
XCO	EXCO RESOURCES INC CMN	28 May-10	15-Nov-10	170	3 160 89	2 971 28	189 62	171 Short Term
XCO	EXCO RESOURCES INC CMN	1 Jun-10	16-Nov-10	323	5,927 66	5 520 94	406 72	168 Short Term
XCO	EXCO RESOURCES INC CMN	4 Jun-10	16-Nov-10	240	4 404 45	4 521 29	116 84	165 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	2 Dec-09	17 Jun-10	248	9 547 06	8 054 64	1 492 42	197 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	2 Dec-09	27 Sep-10	111	5 074 83	3 605 10	1 469 73	299 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	2 Dec-09	17 Nov-10	296	14,866 28	9 613 61	5 252 67	350 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	2 Dec-09	19-Nov-10	132	6 784 68	4 287 15	2 497 53	352 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	2 Dec-09	1 Dec-10	255	14 091 06	8 281 99	5 809 07	364 Short Term
EXPD	EXPEDITORS INTL WASH INC CMN	4 Dec-09	16-Nov-10	227	11 441 19	7 502 56	3 938 64	347 Short Term
XOM	EXXON MOBIL CORPORATION CMN	7 Dec-09	2 Jun-10	99	27 796 79	34 796 79	7 397 50	187 Short Term
XOM	EXXON MOBIL CORPORATION CMN	3 Dec-09	17 Jun-10	64	3 970 27	4 841 22	870 95	197 Short Term
XOM	EXXON MOBIL CORPORATION CMN	2 Dec-09	23-Jun-10	401	24 614 80	30 333 29	5 718 49	203 Short Term
XOM	EXXON MOBIL CORPORATION CMN	2 Dec-09	25-Jun-10	316	18,823 96	23 903 54	5 079 58	205 Short Term
XOM	EXXON MOBIL CORPORATION CMN	7 Dec-09	27 Sep-10	20	1 237 37	1 473 40	236 03	294 Short Term
XOM	EXXON MOBIL CORPORATION CMN	7 Dec-09	19-Nov-10	65	4 570 72	4 788 55	217 83	347 Short Term
XOM	EXXON MOBIL CORPORATION CMN	7 Dec-09	24-Nov-10	80	5 590 30	5,893 60	303 3	352 Short Term
XOM	EXXON MOBIL CORPORATION CMN	7 Dec-09	3 Dec-10	70	4 975 51	5 156 90	181 39	361 Short Term
FAST	FASTENAL CO CMN	2 Dec-09	27 Sep-10	84	4 461 16	3 193 95	1 267 21	299 Short Term
FAST	FASTENAL CO CMN	2 Dec-09	19-Nov-10	163	8,542 68	6,197 78	2,344 90	352 Short Term
FAST	FASTENAL CO CMN	2 Dec-09	1 Dec-10	223	12 280 40	8 479 17	3 801 23	364 Short Term
FTIB	FIFTH THIRD BANCORP CMN	2 Dec-09	7 Mar-10	578	7,037 02	5,842 54	1 194 48	90 Short Term
FTIB	FIFTH THIRD BANCORP CMN	2 Dec-09	4 Mar-10	252	3 096 44	2 638 57	457 87	92 Short Term
FLR	FLUOR CORPORATION CMN	4 Dec-09	29 Nov-10	99	5 740 78	4 210 47	1 530 31	360 Short Term
F	FORD MOTOR COMPANY CMN	29 Jan-10	19-May-10	822	9,381 98	8,846 78	535 2	110 Short Term
F	FORD MOTOR COMPANY CMN	29 Jan-10	25-May-10	185	1 935 07	1 991 06	56	118 Short Term

F	FORD MOTOR COMPANY CMN	1 Feb-10	25 May 10	31	324 25	344 1	19 85	113 Short Term
F	FORD MOTOR COMPANY CMN	1 Feb-10	26-May 10	314	3 695 49	3 485 40	210 09	114 Short Term
F	FORD MOTOR COMPANY CMN	1 Feb-10	7 Jun 10	260	2 894 92	2 886 00	8 92	126 Short Term
F	FORD MOTOR COMPANY CMN	3 Feb-10	7 Jun 10	541	6 023 66	6 203 86	180 2	124 Short Term
F	FORD MOTOR COMPANY CMN	5-Feb-10	7 Jun 10	651	7 248 43	6 952 12	286 31	122 Short Term
F	FORD MOTOR COMPANY CMN	6-Aug 10	23 Dec 10	224	3 754 17	2 910 23	843 94	139 Short Term
BEN	FRANKLIN RESOURCES INC CMN	2 Dec-09	26-Jul-10	65	6 238 84	7 085 12	846 28	236 Short Term
BEN	FRANKLIN RESOURCES INC CMN	7 Dec-09	8 Mar-10	70	7 573 31	7 501 39	71 92	91 Short Term
BEN	FRANKLIN RESOURCES INC CMN	7 Dec-09	27 Sep-10	25	2 704 20	2 679 07	25 13	294 Short Term
BEN	FRANKLIN RESOURCES INC CMN	7 Dec-09	19-Nov 10	25	2 906 70	2 679 07	227 63	347 Short Term
BEN	FRANKLIN RESOURCES INC CMN	7 Dec-09	24 Nov 10	50	5 815 90	5 358 14	457 77	352 Short Term
BEN	FRANKLIN RESOURCES INC CMN	7 Dec-09	3 Dec 10	75	2 978 94	2 679 07	299 87	361 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	2 Dec-09	13 Apr 10	76	6 423 62	6 460 33	36 71	137 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	2 Dec-09	11 Aug 10	100	7 023 27	8 500 43	1 477 16	252 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	14 Jan-10	11 Aug 10	61	4 284 20	5 197 81	913 61	209 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	22 Oct 10	22 Feb-11	17	865 11	805 24	59 87	123 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	2 Aug 10	29 Nov 10	68	6 817 64	5 080 04	1 737 60	110 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	2 Aug 10	23 Dec 10	36	4 236 76	2 689 43	1 547 33	143 Short Term
FCX	FREEMONT MCMORAN COPPER & GOLD CMN	2 Aug 10	5 Jan 11	145	17 154 31	10 832 45	6 321 87	156 Short Term
FTR	FRONTIER COMMUNICATIONS CORPORATION CMN	2 Dec-09	2 Jul-10	0 47	3 39	0	3 39	212 Short Term
FTR	FRONTIER COMMUNICATIONS CORPORATION CMN	7 Dec-09	7 Jul-10	316	2 300 57	2 717 08	-416 51	217 Short Term
FTR	FRONTIER COMMUNICATIONS CORPORATION CMN	14 Jan-10	7 Jul-10	82	596 98	676 39	79 41	174 Short Term
GME	GAMESTOP CORP CMN CLASS A	7 Dec-09	27 Sep-10	120	2 399 95	2 618 33	218 38	294 Short Term
GME	GAMESTOP CORP CMN CLASS A	7 Dec-09	19-Nov 10	120	2 411 95	2 618 33	206 38	347 Short Term
GME	GAMESTOP CORP CMN CLASS A	7 Dec-09	24 Nov 10	180	3 671 93	3 927 49	255 56	352 Short Term
GME	GAMESTOP CORP CMN CLASS A	7 Dec-09	3 Dec 10	185	3 940 43	4 036 59	96 16	361 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	7 Dec-09	10-Mar 10	126	3 188 48	2 254 14	934 34	86 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Dec-09	10-Mar-10	95	2 404 02	1 729 88	674 14	86 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Dec-09	3 Aug 10	75	2 227 62	1 365 69	861 93	232 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Dec-09	27 Sep-10	2	60 56	36 42	24 14	287 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Jan-10	27 Sep-10	78	2 361 79	1 698 76	663 03	256 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Jan-10	11 Nov 10	239	7 831 69	5 205 17	2 626 52	301 Short Term
GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14 Jan-10	12 Nov 10	377	12 205 62	8 210 66	3 994 96	302 Short Term
GD	GENERAL DYNAMICS CORP CMN	4 Dec-09	25 Aug 10	350	19 973 35	23 605 40	3 632 05	264 Short Term
GD	GENERAL DYNAMICS CORP CMN	14 Jan-10	25-Aug 10	76	4 337 07	5 399 80	1 062 73	223 Short Term
	GENERAL GROWTH PROPERTIES INC CMN	31 Mar 10	19-May 10	243	3 268 44	3 925 78	-657 34	49 Short Term
	GENERAL GROWTH PROPERTIES INC CMN	31 Mar 10	18 Aug 10	691	9 711 97	11 163 42	1 451 45	140 Short Term
GPC	GENUINE PARTS CO CMN	7 Dec-09	27 Sep-10	5	223 74	187 31	36 43	294 Short Term
GPC	GENUINE PARTS CO CMN	7 Dec-09	19-Nov 10	85	4 045 93	3 181 29	861 64	249 Short Term
GPC	GENUINE PARTS CO CMN	7 Dec-09	24 Nov 10	80	3 902 33	2 996 98	905 35	352 Short Term
GPC	GENUINE PARTS CO CMN	7 Dec-09	3 Dec 10	75	3 752 93	2 809 67	943 27	361 Short Term
GILD	GILEAD SCIENCES CMN	9 Dec 10	22 Feb-11	34	1 307 95	1 261 89	46 06	75 Short Term
GILD	GILEAD SCIENCES CMN	4 Dec 09	27 Apr 10	253	10 250 92	11 777 15	1 526 23	144 Short Term
GILD	GILEAD SCIENCES CMN	14 Jan 10	27 Apr 10	58	2 350 02	2 641 90	291 89	103 Short Term
GSHIX	GOLDMAN SACHS HIGH YIELD INSTL MUTUAL FUND	1 Dec-09	21 May 10	65 406 98	450 000 00	446 075 58	3 924 42	171 Short Term
GSHIX	GOLDMAN SACHS HIGH YIELD INSTL MUTUAL FUND	1 Dec-09	21 Jul 10	7 102 27	50 000 00	48 437 50	1 562 50	232 Short Term
GSHIX	GOLDMAN SACHS HIGH YIELD INSTL MUTUAL FUND	1 Dec-09	15-Nov 10	6 839 95	50 000 00	46 648 43	3 351 58	349 Short Term
GSHIX	GOLDMAN SACHS HIGH YIELD INSTL MUTUAL FUND	24 Sep-10	23-Dec 10	6 877 58	50 000 00	49 243 47	756 54	90 Short Term
GAMDX	GS LOCAL EMERGING MKTS DEBT FD MUTUAL FUND	27 Jan-10	21 Jul 10	5 428 88	50 000 00	48 262 76	1 737 24	175 Short Term
GAMDX	GS LOCAL EMERGING MKTS DEBT FD MUTUAL FUND	20-Apr-10	21 Oct 10	16 966 07	170 000 00	160 159 68	9 840 37	184 Short Term
GAMDX	GS LOCAL EMERGING MKTS DEBT FD MUTUAL FUND	27 Jan-10	23 Dec 10	5 334 73	51 000 00	47 425 73	3 574 27	330 Short Term
HAL	HALLIBURTON COMPANY CMN	3 Aug 10	27-Oct 10	137	4 666 63	4 292 90	373 73	85 Short Term
HAL	HALLIBURTON COMPANY CMN	3 Aug 10	28 Oct 10	352	10 376 18	11 029 92	653 75	86 Short Term
HAL	HALLIBURTON COMPANY CMN	4 Aug 10	28 Oct 10	53	1 562 32	1 657 21	94 88	85 Short Term
HAL	HALLIBURTON COMPANY CMN	4 Aug 10	29 Nov 10	182	6 709 99	5 690 79	1 019 20	117 Short Term
HAL	HALLIBURTON COMPANY CMN	12 Aug 10	29 Nov 10	132	4 866 58	3 753 88	1 112 70	109 Short Term
HBI	HANESBRANDS INC CMN	14 May 10	29 Jun 10	429	10 404 66	12 060 48	1 655 82	46 Short Term
HBI	HANESBRANDS INC CMN	14 May 10	26-Jul 10	499	4 954 43	5 594 49	640 06	73 Short Term
HBI	HANESBRANDS INC CMN	14 May 10	27 Jul 10	75	1 913 25	2 108 48	195 22	74 Short Term
HBI	HANESBRANDS INC CMN	17 May 10	27 Jul 10	111	2 831 62	3 042 43	210 81	71 Short Term
HBI	HANESBRANDS INC CMN	17 May 10	27 Jul 10	181	4 617 32	5 077 47	460 15	71 Short Term
HBI	HANESBRANDS INC CMN	20-May 10	27 Jul 10	213	5 433 64	5 559 15	125 51	68 Short Term
HRS	HARRIS CORP CMN	19 Feb-10	16 Jun 10	212	10 130 66	9 867 24	263 42	117 Short Term
HCP	HCP INC CMN	7 Dec-09	16-Apr 10	91	2 875 55	2 966 60	91 05	130 Short Term
HCP	HCP INC CMN	7 Dec-09	21 Jul 10	106	3 632 55	3 455 60	176 95	226 Short Term
HCP	HCP INC CMN	14 Jan-10	27 Sep-10	19	687 98	578 17	109 81	256 Short Term
HCP	HCP INC CMN	7 Dec-09	27 Sep-10	180	6 517 68	5 868 00	649 68	294 Short Term
HCP	HCP INC CMN	14 Jan-10	23 Dec 10	96	3 473 22	2 921 28	551 94	343 Short Term
HCN	HEALTH CARE REIT INC (DEL) CMN	7 Dec-09	10-Mar 10	117	5 095 09	5 371 47	276 38	93 Short Term
HCN	HEALTH CARE REIT INC (DEL) CMN	14 Jan-10	10 Mar 10	273	11 888 55	12 166 56	278 01	55 Short Term
HCN	HEALTH CARE REIT INC (DEL) CMN	24 Nov 10	6 Jan 11	385	18 374 76	17 725 63	649 13	43 Short Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	31 Dec-09	19 Nov 10	175	2 752 70	2 538 95	213 75	323 Short Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	31 Dec-09	1 Dec 10	41	654 76	594 84	59 92	335 Short Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	4 Jan 10	1 Dec 10	134	2 139 94	1 906 37	233 57	331 Short Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	4 Jan 10	1 Dec 10	160	2 583 95	2 266 09	317 86	333 Short Term
HCSG	HEALTHCARE SVCS GROUP INC CMN	4 Jan 10	3-Dec 10	73	1 178 93	1 038 55	140 38	333 Short Term
HT	HERSHA HOSPITALITY TRUST CLASS A COMMON SHA	9 Apr 10	27 Sep-10	748	3 852 13	4 075 16	223 03	171 Short Term
HT	HERSHA HOSPITALITY TRUST CLASS A COMMON SHA	9 Apr 10	7 Jan 11	1 507	9 854 96	8 210 25	1 644 71	273 Short Term
HT	HERSHA HOSPITALITY TRUST CLASS A COMMON SHA	9 Apr 10	10-Jan-11	1 106	7 031 66	6 025 57	1 006 09	276 Short Term
HT	HERSHA HOSPITALITY TRUST CLASS A COMMON SHA	9 Apr 10	11 Jan-11	481	3 068 11	2 620 53	447 59	277 Short Term
HT	HERSHA HOSPITALITY TRUST CLASS A COMMON SHA	28 Apr 10	11 Jan-11	612	3 903 71	3 457 66	446 05	258 Short Term
HES	HESS CORPORATION CMN	26-May 10	25 Jan-11	110	8 464 18	5 848 95	2 615 23	244 Short Term
HES	HESS CORPORATION CMN	26-May 10	22 Feb-11	12	975 7	638 07	337 63	272 Short Term
HES	HESS CORPORATION CMN	25 Jun 10	23 Dec 10	52	3 935 81	2 802 28	1 133 54	181 Short Term
HES	HESS CORPORATION CMN	25 Jun 10	24 Jan 11	118	9 292 00	6 359 01	2 932 99	213 Short Term
HPQ	HEWLETT PACKARD CO CMN	9 Dec-09	16-Mar 10	1	52 34	48 98	3 36	97 Short Term
HPQ	HEWLETT PACKARD CO CMN	9 Dec-09	16 Mar 10	136	7 118 85	6 746 67	372 18	97 Short Term
HPQ	HEWLETT PACKARD CO CMN	9 Dec-09	14 May 10	161	7 559 48	7 885 78	326 3	156 Short Term
HPQ	HEWLETT PACKARD CO CMN	10-Dec-09	14 May 10	99	4 648 38	4 956 73	308 36	155 Short Term
HPQ	HEWLETT PACKARD CO CMN	14 Jan-10	14 May 10	84	3 944 08	4 424 28	-480 2	120 Short Term
HPQ	HEWLETT PACKARD CO CMN	24 Nov 10	22 Feb-11	39	1 872 35	1 704 09	168 27	90 Short Term
HPQ	HEWLETT PACKARD CO CMN	14 Jan-10	20-Oct 10	168	7 221 98	8 845 20	1 623 22	279 Short Term
HPQ	HEWLETT PACKARD CO CMN	21 May 10	20-Oct 10	109	4 685 69	5 021 05	335 36	252 Short Term
HME	HOME PROPERTIES INC CMN	6-Aug 10	27 Sep 10	83	4 287 70	4 102 64	185 06	52 Short Term
HME	HOME PROPERTIES INC CMN	6-Aug 10	27 Oct 10	112	6 033 92	5 536 09	497 83	82 Short Term
HME	HOME PROPERTIES INC CMN	24 Aug 10	27 Oct 10	131	7 057 53	6 313 99	743 54	64 Short Term
HME	HOME PROPERTIES INC CMN	12 Aug 10	27 Oct 10	89	4 794 81	4 348 08	446 73	76 Short Term
HST	HOST HOTELS & RESORTS INC CMN	2 Dec-09	6-Aug 10	438	6 325 14	4 756 68	1 568 46	247 Short Term
HST	HOST HOTELS & RESORTS INC CMN	7 Dec-09	19-Mar 10	445	6 062 07	4 787 65	1 274 42	202 Short Term
HST	HOST HOTELS & RESORTS INC CMN	7 Dec-09	12 Apr 10	479	6 416 15	4 616 51	1 800 64	126 Short Term
HST	HOST HOTELS & RESORTS INC CMN	7 Dec-09	16-Apr 10	309	4 554 57	3 324 46	1 230 12	130 Short Term
HST	HOST HOTELS & RESORTS INC CMN	11 Dec-09	16-Apr 10	13	191 62	136 18	55 44	126 Short Term
HST	HOST HOTELS & RESORTS INC CMN	11 Dec-09	13-Jul-10	267	3 914 10	2 796 94	1 117 16	214 Short Term
HST	HOST HOTELS & RESORTS INC CMN	11 Dec-09	21 Jul 10	373	4 483 16	3 383 56	1 099 60	222 Short Term
HST	HOST HOTELS & RESORTS INC CMN	14 Jan-10	27 Sep 10	270	3 852 83	3 329 15	523 68	256 Short Term
HST	HOST HOTELS & RESORTS INC CMN	11-Dec-09	27 Sep 10	254	3 624 52	2 660 76	963 76	290 Short Term
HST	HOST HOTELS & RESORTS INC CMN	30-Dec-09	27 Sep 10	81	1 155 85	958 93	196 92	271 Short Term
HST	HOST HOTELS & RESORTS INC CMN	14 Jan-10	23-Dec 10	237	4 213 78	2 922 26	1 291 53	343 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	7 Dec-09	27 Sep 10	5	60 57	65 5	-4 93	294 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	7 Dec-09	19-Nov 10	155	1 796 41	2 030 50	234 09	347 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	7 Dec-09	24-Nov 10	100	1 147 98	1 310 00	162 02	352 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	7 Dec-09	3 Dec 10	185	2 227 36	2 423 50	196 14	361 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	5 Jan 11	21 Jan-11	145	1 628 74	1 912 91	284 18	18 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	20-Aug 10	21 Jan-11	70	836 29	836 68	50 39	154 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	23-Aug 10	21 Jan-11	420	4 717 72	5 068 35	350 63	151 Short Term
HCBK	HUDSON CITY BANCORP INC CMN	5-Jan 11	31 Jan-11	15	164 66	197 89	33 23	26 Short Term

HCBK	HUDSON CITY BANCORP INC CMN	5 Jan 11	11 Feb-11	1950	22 333 70	25 725 38	3 391 68	37 Short Term
IACI	IAC/INTERACTIVE CORP CMN	4 Feb-11	27 Feb-11	22	688 8	669 46	19 34	18 Short Term
IDXX	IDEXX LABORATORIES CMN	2 Dec-09	27 Sep-10	71	1 358 08	1 066 87	191 21	181 Short Term
IDXX	IDEXX LABORATORIES CMN	2 Dec-09	19 Nov-10	27	10 886 72	8 585 76	2 300 96	352 Short Term
IDXX	IDEXX LABORATORIES CMN	2 Dec-09	1 Dec-10	205	13 484 67	10 414 68	3 069 99	364 Short Term
IVI	II VI INC CMN	2 Dec-09	16 Apr-10	201	6 878 28	5 838 49	1 039 79	135 Short Term
IVI	II VI INC CMN	2 Dec-09	19 Apr-10	39	1 313 45	1 132 84	180 61	138 Short Term
IVI	II VI INC CMN	2 Dec-09	27 Sep-10	43	1 572 05	1 249 03	323 02	299 Short Term
IVI	II VI INC CMN	2 Dec-09	19 Nov-10	45	1 802 21	1 307 12	495 09	352 Short Term
IVI	II VI INC CMN	2 Dec-09	1 Dec-10	102	4 238 02	2 962 87	1,275 21	364 Short Term
ITW	ILLINOIS TOOL WORKS CMN	2 Dec-09	11 May-10	531	26 457 95	25 806 56	649 39	160 Short Term
ITW	ILLINOIS TOOL WORKS CMN	2 Dec-09	14 May-10	211	10 409 08	10 255 38	153 7	163 Short Term
INTC	INTEL CORPORATION CMN	2 Dec-09	25 May-10	246	1 929 78	1 888 32	41 46	174 Short Term
INTC	INTEL CORPORATION CMN	2 Dec-09	4 Aug-10	96	5 053 14	4 838 82	214 32	245 Short Term
INTC	INTEL CORPORATION CMN	2 Dec-09	30 Aug-10	345	6 223 93	6 786 15	562 22	271 Short Term
INTC	INTEL CORPORATION CMN	2 Dec-09	4 Oct-10	454	8 700 81	8 930 18	229 37	306 Short Term
INTC	INTEL CORPORATION CMN	2 Dec-09	13 Oct-10	34	670 38	668 78	1 6	315 Short Term
INTC	INTEL CORPORATION CMN	14 Jan-10	13 Oct-10	161	3 174 44	3 461 50	287 06	272 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	18 Feb-10	21 Jul-10	186	3,217 74	2 640 89	576 85	153 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	18 Feb-10	27 Sep-10	162	2 912 71	2 300 13	612 58	221 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	24 Feb-10	15 Nov-10	582	10 431 97	8 193 98	2 237 99	264 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	18 Feb-10	15 Nov-10	78	1 398 10	1 107 47	290 63	270 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	19 Feb-10	15 Nov-10	206	3 692 42	2 916 22	776 2	269 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	24 Feb-10	16 Nov-10	81	1 400 27	1 140 40	259 87	265 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	26 Feb-10	16 Nov-10	38	656 92	537 21	119 71	263 Short Term
IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED AD	26 Feb-10	17 Nov-10	289	5 079 21	4 085 61	993 6	264 Short Term
IP	INTERNATIONAL PAPER CO CMN	2 Dec-09	19 May-10	331	7 344 86	8 584 98	1 240 12	258 Short Term
IP	INTERNATIONAL PAPER CO CMN	2 Dec-09	16 Jul-10	201	4 587 02	5 213 24	631 22	226 Short Term
IBM	INTEL BUSINESS MACHINES CORP CMN	2 Dec-09	24 Nov-10	52	7 584 45	6 635 27	945 18	257 Short Term
IGT	INTL GAME TECHNOLOGY CMN	7 Dec-09	27 Sep-10	60	842 38	1 079 97	237 59	294 Short Term
IGT	INTL GAME TECHNOLOGY CMN	7 Dec-09	19 Nov-10	105	1 678 92	1 889 95	211 03	347 Short Term
IGT	INTL GAME TECHNOLOGY CMN	7 Dec-09	24 Nov-10	175	1 952 46	2 249 94	297 48	352 Short Term
IGT	INTL GAME TECHNOLOGY CMN	7 Dec-09	3 Dec-10	245	3 990 98	4 409 88	418 9	361 Short Term
IFF	INTL FLAVORS & FRAGRANCE CMN	7 Dec-09	5 May-10	135	6 543 01	5 595 75	947 26	149 Short Term
IFF	INTL FLAVORS & FRAGRANCE CMN	7 Dec-09	10 May-10	130	6 082 19	5 388 50	693 69	154 Short Term
IFF	INTL FLAVORS & FRAGRANCE CMN	7 Dec-09	11 May-10	95	4 441 52	3 937 75	503 77	155 Short Term
IFF	INTL FLAVORS & FRAGRANCE CMN	14 Jan-10	12 May-10	135	6 409 71	5 675 40	734 31	118 Short Term
IFF	INTL FLAVORS & FRAGRANCE CMN	7 Dec-09	12 May-10	270	10 445 45	9 119 00	1 326 45	156 Short Term
IRM	IRON MOUNTAIN INC CMN	2 Dec-09	13 Aug-10	159	3 512 14	3 852 57	340 43	254 Short Term
IRM	IRON MOUNTAIN INC CMN	2 Dec-09	27 Sep-10	60	1 970 96	2 180 70	209 74	299 Short Term
IRM	IRON MOUNTAIN INC CMN	2 Dec-09	27 Oct-10	1 006	22 579 08	24 375 38	1 796 30	1 238 Short Term
IRM	IRON MOUNTAIN INC CMN	2 Dec-09	19 Nov-10	64	1 429 73	1 550 72	120 99	352 Short Term
IRM	IRON MOUNTAIN INC CMN	2 Dec-09	1 Dec-10	94	2 129 06	2 277 62	148 56	364 Short Term
IRM	IRON MOUNTAIN INC CMN	14 Jan-10	6 Jan-11	502	12 436 29	12 245 19	191 1	357 Short Term
SJM	J M SMUCKER CO CMN	9 Jul-10	4 Jan-11	141	8 924 49	8 797 43	127 06	179 Short Term
SJM	J M SMUCKER CO CMN	9 Jul-10	21 Jan-11	119	7 536 88	7 424 78	112 1	196 Short Term
SJM	J M SMUCKER CO CMN	9 Jul-10	25 Jan-11	29	1 835 10	1 809 40	25 7	200 Short Term
SJM	J M SMUCKER CO CMN	12 Jul-10	25 Jan-11	140	8 859 10	8 736 08	123 02	197 Short Term
SJM	J M SMUCKER CO CMN	21 Jul-10	25 Jan-11	99	6 264 65	6 133 24	131 41	188 Short Term
JEC	JACOBS ENGINEERING GRP CMN	2 Dec-09	17 Jun-10	127	5 258 90	4 502 49	756 41	197 Short Term
JEC	JACOBS ENGINEERING GRP CMN	2 Dec-09	27 Sep-10	73	2 769 57	2 588 05	181 52	299 Short Term
JEC	JACOBS ENGINEERING GRP CMN	2 Dec-09	19 Nov-10	26	1 047 00	921 77	125 23	352 Short Term
JEC	JACOBS ENGINEERING GRP CMN	2 Dec-09	1 Dec-10	198	7 806 98	7 019 63	789 35	364 Short Term
JNJ	JOHNSON & JOHNSON CMN	2 Dec-09	27 May-10	16	946 43	1 021 76	75 33	176 Short Term
JNJ	JOHNSON & JOHNSON CMN	14 Jan-10	25 Jun-10	25	1 473 72	1 627 50	153 79	162 Short Term
JNJ	JOHNSON & JOHNSON CMN	14 Jan-10	23 Dec-10	84	5 234 79	5 468 40	233 61	343 Short Term
JNJ	JOHNSON & JOHNSON CMN	9 Feb-10	23 Dec-10	28	1 744 93	1 764 80	19 87	317 Short Term
JNJ	JOHNSON & JOHNSON CMN	27 Apr-10	17 Feb-11	199	12 111 96	12 840 95	728 99	296 Short Term
315151	JP MORGAN CHASE & CO 2.625% 12/01/2010	4 Dec-09	1 Dec-10	350 000	350 000 00	350 000 00	0	362 Short Term
315151	JP MORGAN CHASE & CO 2.625% 12/01/2010	10 Dec-09	1 Dec-10	150 000	150 000 00	150 000 00	0	356 Short Term
LRN	K12 INC CMN	30 Dec-09	27 Sep-10	14	405 57	284 58	120 99	271 Short Term
LRN	K12 INC CMN	12 Jan-10	1 Dec-10	31	802 12	619 56	182 56	323 Short Term
LRN	K12 INC CMN	30 Dec-09	1 Dec-10	158	4 088 22	3 211 65	876 57	336 Short Term
LRN	K12 INC CMN	12 Jan-10	3 Dec-10	118	3 067 94	2 358 31	709 63	325 Short Term
KBH	KB HOME CMN	7 Dec-09	19 Nov-10	240	2 095 15	3 159 55	464 4	247 Short Term
KBH	KB HOME CMN	7 Dec-09	24 Nov-10	215	2 407 95	2 830 43	422 48	352 Short Term
KBH	KB HOME CMN	7 Dec-09	3 Dec-10	120	1 472 37	1 579 78	107 41	361 Short Term
KBH	KB HOME CMN	27 Sep-10	26 Jan-11	85	1,318 20	1 008 95	309 25	121 Short Term
K	KELLOGG COMPANY CMN	4 Dec-09	2 Aug-10	397	19 835 61	20 994 79	1 159 18	241 Short Term
K	KELLOGG COMPANY CMN	14 Jan-10	2 Aug-10	94	4 496 74	4 855 50	358 76	200 Short Term
K	KELLOGG COMPANY CMN	9 Feb-10	2 Aug-10	190	9 692 97	10 206 77	513 8	174 Short Term
KRC	KILROY RLY CORP COMMON STOCK	7 Dec-09	16 Apr-10	71	2 418 92	2 246 61	172 31	130 Short Term
KRC	KILROY RLY CORP COMMON STOCK	7 Dec-09	22 Jun-10	88	2 887 53	2 784 54	102 99	197 Short Term
KRC	KILROY RLY CORP COMMON STOCK	7 Dec-09	21 Jul-10	70	2 124 46	2 214 97	90 51	226 Short Term
KRC	KILROY RLY CORP COMMON STOCK	11 Dec-09	26 Aug-10	53	1 637 06	1 606 21	30 85	258 Short Term
KRC	KILROY RLY CORP COMMON STOCK	7 Dec-09	26 Aug-10	68	2 100 38	2 151 69	51 31	261 Short Term
KRC	KILROY RLY CORP COMMON STOCK	14 Jan-10	26 Aug-10	196	6 054 03	6 343 56	288 53	274 Short Term
KRC	KILROY RLY CORP COMMON STOCK	14 Jan-10	27 Sep-10	91	3 001 12	2 944 76	56 36	256 Short Term
KMB	KIMBERLY CLARK CORP CMN	2 Dec-09	2 Nov-10	47	2 961 88	3 139 13	-177 25	335 Short Term
KIM	KIMCO REALTY CORPORATION CMN	7 Dec-09	12 Apr-10	207	3 377 08	2 777 94	599 14	126 Short Term
KIM	KIMCO REALTY CORPORATION CMN	7 Dec-09	16 Apr-10	226	3 453 22	3 032 92	420 3	130 Short Term
KIM	KIMCO REALTY CORPORATION CMN	14 Jan-10	15 Jun-10	80	1 223 14	1 128 35	94 8	152 Short Term
KIM	KIMCO REALTY CORPORATION CMN	7 Dec-09	15 Jun-10	822	12 567 81	11 031 24	1,536 57	190 Short Term
KIM	KIMCO REALTY CORPORATION CMN	9 Dec-09	15 Jun-10	132	2 018 19	1 639 38	378 81	188 Short Term
KIM	KIMCO REALTY CORPORATION CMN	14 Jan-10	16 Jun-10	1 315	19 760 91	18 547 18	1 213 73	153 Short Term
KIM	KIMCO REALTY CORPORATION CMN	14 Jan-10	27 Sep-10	276	4 479 40	3 892 79	586 61	256 Short Term
LH	LABORATORY CORPORATION OF AMER CMN	7 Dec-09	27 Sep-10	15	1 144 93	1 104 60	40 33	294 Short Term
LH	LABORATORY CORPORATION OF AMER CMN	7 Dec-09	19 Nov-10	55	4 580 32	4 050 20	530 12	347 Short Term
LH	LABORATORY CORPORATION OF AMER CMN	7 Dec-09	24 Nov-10	40	3 257 14	2 945 60	311 54	352 Short Term
LH	LABORATORY CORPORATION OF AMER CMN	7 Dec-09	3 Dec-10	50	4 163 42	3 682 00	481 42	361 Short Term
LEA	LEAR CORPORATION CMN	9 Feb-10	26 Aug-10	177	9 401 94	9 024 39	377 55	198 Short Term
LEA	LEAR CORPORATION CMN	9 Feb-10	23 Dec-10	74	7 368 05	5 258 31	2 109 74	317 Short Term
LEG	LEGGITT & PLATT INC CMN	2 Dec-09	25 Jun-10	357	7 498 08	7 140 00	358 08	205 Short Term
LEG	LEGGITT & PLATT INC CMN	2 Dec-09	27 Oct-10	293	6 132 29	5 860 00	272 29	324 Short Term
LEG	LEGGITT & PLATT INC CMN	2 Dec-09	25 Oct-10	114	2 356 24	2 280 00	76 24	327 Short Term
LEG	LEGGITT & PLATT INC CMN	14 Jan-10	25 Oct-10	168	3 472 35	3 480 96	8 61	284 Short Term
LKR	LEXMARK INTERNATIONAL INC CMN CLASS A	18 Jan-11	22 Feb-11	11	413 04	394 24	18 8	35 Short Term
LRY	LIBERTY PROPERTY TRUST SBI CMN	7 Dec-09	16 Apr-10	96	3 169 86	3 074 88	94 98	130 Short Term
LRY	LIBERTY PROPERTY TRUST SBI CMN	7 Dec-09	21 Jul-10	104	3 044 02	3 331 12	287 1	226 Short Term
LRY	LIBERTY PROPERTY TRUST SBI CMN	7 Dec-09	27 Sep-10	154	4 908 64	4 932 62	23 98	294 Short Term
LRY	LIBERTY PROPERTY TRUST SBI CMN	9 Dec-09	27 Sep-10	68	1 241 15	1 214 15	28 05	292 Short Term
LMT	LOCKHEED MARTIN CORPORATION CMN	14 Jan-10	17 Mar-10	44	3 740 24	3 376 76	361 48	62 Short Term
LMT	LOCKHEED MARTIN CORPORATION CMN	5 Jan-10	17 Mar-10	60	5 100 33	4 613 45	486 88	71 Short Term
LMT	LOCKHEED MARTIN CORPORATION CMN	6 Jan-10	17 Mar-10	55	4 675 30	4 220 32	454 98	70 Short Term
MAC	MACECHICH COMPANY CMN	18 Aug-10	27 Sep-10	153	6 546 75	6 123 55	423 2	40 Short Term
MAC	MACECHICH COMPANY CMN	18 Aug-10	23 Dec-10	61	2,803 51	2 441 42	362 09	127 Short Term
MAC	MACECHICH COMPANY CMN	18 Aug-10	10 Jan-11	20	925 94	800 46	125 47	145 Short Term
MAC	MACECHICH COMPANY CMN	16 Sep-10	10 Jan-11	540	25 000 31	23 336 41	1 663 91	116 Short Term
CU	MACK CALI REALTY CORP CMN	8 Nov-10	5 Jan-11	304	9 944 13	10 417 16	-473 03	58 Short Term
M	MACY'S INC CMN	2 Dec-09	23 Apr-10	354	8 678 44	5 752 50	2 925 94	142 Short Term
M	MACY'S INC CMN	2 Dec-09	18 May-10	221	4,849 73	3 591 25	1 258 48	167 Short Term
M	MACY'S INC CMN	2 Dec-09	25 May-10	413	8 499 47	6 711 25	1 788 22	174 Short Term
M	MACY'S INC CMN	2 Dec-09	30 Jul-10	363	6 665 14	5 898 75	766 39	240 Short Term
M	MACY'S INC CMN	14 Jan-10	30 Jul-10	377	6 004 10	5 385 69	618 45	197 Short Term
M	MACY'S INC CMN	7 Dec-10	22 Feb-11	44	1,022 10	1 131 72	109 62	77 Short Term
MRO	MARATHON OIL CORPORATION CMN	26 Oct-10	13 Jan-11	354	15,512 26	17 633 84	2,878 43	79 Short Term

MRO	MARATHON OIL CORPORATION CMN	26 Oct 10	22 Feb-11	24	1 153 17	856 53	296 64	119 Short Term
MKL	MARTEL CORPORATION CMN	2 Dec-09	27 Sep-10	13	4 494 15	4 461 55	32 6	299 Short Term
MKL	MARTEL CORPORATION CMN	2 Dec-09	19 Nov 10	9	3 260 10	3 088 76	171 34	352 Short Term
MKL	MARTEL CORPORATION CMN	2 Dec-09	1 Dec 10	10	3 517 94	3 431 96	85 98	364 Short Term
USCORP	MARSH & MCLENNAN COS INC 5 15% 09/15/2010 *	14 Dec-09	15 Sep-10	350 000	350 000 00	350 000 00	0	275 Short Term
MAS	MASCO CORPORATION CMN	26-Feb-10	27 Sep-10	50	548 99	669 33	120 34	213 Short Term
MAS	MASCO CORPORATION CMN	26-Feb-10	19 Nov 10	260	2 880 75	3 480 52	599 77	266 Short Term
MAS	MASCO CORPORATION CMN	26-Feb-10	24 Nov 10	175	1 896 96	2 342 66	-445 7	271 Short Term
MAS	MASCO CORPORATION CMN	26-Feb-10	3 Dec 10	195	2 328 26	2 610 39	282 13	280 Short Term
MAS	MASCO CORPORATION CMN	26-Feb-10	31 Jan 11	105	1 415 93	1 405 59	10 34	251 Short Term
MA	MASTERCARD INCORPORATED CMN CLASS A	14 Jan-10	17 Dec 10	27	5 960 48	7 035 12	1 073 64	224 Short Term
MCD	MC DONALDS CORP CMN	14 Jan-10	7 Apr 10	67	4 560 12	4 191 52	368 6	83 Short Term
MCD	MC DONALDS CORP CMN	2 Dec-09	7 Apr 10	289	19 669 76	18 183 88	1 485 88	126 Short Term
MDU	MDU RESOURCES GROUP INC CMN	2 Dec-09	28-Oct 10	457	9 140 89	10 577 17	1 436 28	330 Short Term
MDU	MDU RESOURCES GROUP INC CMN	14 Jan-10	5 Nov 10	162	3 289 27	3 858 84	569 57	295 Short Term
MDU	MDU RESOURCES GROUP INC CMN	2 Dec-09	5 Nov 10	123	2 497 41	2 846 81	349 4	338 Short Term
MDU	MDU RESOURCES GROUP INC CMN	29 Dec-09	5-Nov 10	143	2 903 50	3 459 11	555 62	311 Short Term
MDU	MDU RESOURCES GROUP INC CMN	22 Jul 10	5 Nov 10	209	4 243 57	4 107 75	135 82	106 Short Term
MDT	MEDTRONIC INC CMN	4 Dec-09	2 Aug 10	780	6 750 64	7 749 00	998 36	241 Short Term
MDT	MEDTRONIC INC CMN	4 Dec-09	9 Sep-10	298	9 740 47	12 828 90	-3 088 43	279 Short Term
MDT	MEDTRONIC INC CMN	4 Dec-09	29 Sep-10	17	566 77	731 85	165 08	299 Short-Term
MDT	MEDTRONIC INC CMN	14 Jan-10	29 Sep-10	185	6 167 76	8 502 60	-2 334 84	258 Short Term
MDT	MEDTRONIC INC CMN	21 Jan-10	29 Sep-10	159	5 300 94	7 011 49	-1 710 55	251 Short-Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	7 Dec-09	7 Dec-09	1140	1 440 67	1 440 67	135 25	208 Short Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	7 Dec-09	19 Nov 10	190	2 281 86	2 488 87	207 01	347 Short Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	7 Dec-09	24 Nov 10	175	2 108 71	2 293 38	183 67	352 Short Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	7 Dec-09	3 Dec 10	125	1 479 97	1 637 41	157 44	361 Short Term
MRK	MERCK & CO INC CMN	4 Dec-09	25 Jun 10	415	14 883 59	15 247 10	363 51	203 Short Term
MRK	MERCK & CO INC CMN	14 Jan-10	25 Jun 10	269	9 647 44	10 776 14	-1 128 70	162 Short Term
VIVO	MERIDIAN BIOSCIENCE INC CMN	2 Dec-09	19 Mar 10	979	20 084 31	20 272 94	188 63	107 Short Term
VIVO	MERIDIAN BIOSCIENCE INC CMN	9 Dec-09	19 Mar 10	21	430 82	448 85	18 03	100 Short-Term
VIVO	MERIDIAN BIOSCIENCE INC CMN	9 Dec-09	22 Mar 10	150	3 109 49	3 206 07	96 58	103 Short Term
VIVO	MERIDIAN BIOSCIENCE INC CMN	10-Dec-09	22 Mar 10	229	4 747 16	4 961 81	214 65	102 Short Term
VIVO	MERIDIAN BIOSCIENCE INC CMN	14 Jan 10	22 Mar 10	265	5 493 43	5 685 73	192 3	67 Short Term
MFA	MFA FINANCIAL INC CMN	19 May 10	27 Sep-10	290	2 212 66	2 038 69	173 97	131 Short Term
MFA	MFA FINANCIAL INC CMN	19-May-10	15-Dec 10	223	1 833 53	1 567 69	265 84	210 Short Term
MFA	MFA FINANCIAL INC CMN	20-May-10	15-Dec 10	46	377 8	320 11	57 69	208 Short Term
MU	MICRON TECHNOLOGY INC CMN	2 Dec-09	1 Mar 10	510	4 972 79	4 151 40	821 39	89 Short Term
MU	MICRON TECHNOLOGY INC CMN	2 Dec-09	30-Mar 10	601	6 472 72	4 892 14	1 580 58	112 Short Term
MU	MICRON TECHNOLOGY INC CMN	2 Dec-09	30-Apr 10	862	8 362 37	7 016 68	1 345 69	149 Short Term
MU	MICRON TECHNOLOGY INC CMN	2 Dec-09	21 May 10	361	3 206 13	2 938 54	267 59	170 Short Term
MU	MICRON TECHNOLOGY INC CMN	2 Dec-09	1 Jul-10	740	6 168 09	6 023 60	144 49	211 Short Term
MU	MICRON TECHNOLOGY INC CMN	14 Jan 10	1 Jul 10	608	5 067 84	6 517 76	1 449 92	168 Short Term
MSFT	MICROSOFT CORPORATION CMN	2 Dec-09	16-Mar 10	167	4 911 40	4 968 25	56 85	104 Short Term
MOLX	MOLEX INC CMN	2 Dec-09	10-Jun 10	275	5 421 36	5 304 26	117 11	190 Short Term
MOLX	MOLEX INC CMN	2 Dec-09	24 Jun 10	536	10 487 36	10 338 47	148 88	204 Short Term
MOLX	MOLEX INC CMN	14 Jan-10	24 Jun 10	314	6 143 71	7 068 14	924 43	161 Short Term
MCON	MONSANTO COMPANY CMN	2 Dec-09	19 Nov 10	42	2 481 73	3 493 55	1 011 83	352 Short Term
MCON	MONSANTO COMPANY CMN	2 Dec-09	1 Dec 10	64	3 942 97	5 323 52	1 380 55	364 Short Term
MCON	MONSANTO COMPANY CMN	4 Dec-09	1 Mar 10	290	20 435 58	24 154 10	3 718 53	87 Short Term
MCON	MONSANTO COMPANY CMN	14 Jan-10	1 Mar 10	66	4 650 85	5 456 88	806 03	46 Short Term
MCON	MONSANTO COMPANY CMN	26-Aug 10	23 Dec 10	55	3 672 28	3 042 68	629 6	119 Short Term
MS	MORGAN STANLEY CMN	2 Dec-09	14 May 10	344	9 305 56	10 533 28	1 227 72	163 Short Term
MS	MORGAN STANLEY CMN	2 Dec-09	9 Nov 10	377	8 760 73	10 012 74	1 252 01	342 Short Term
MS	MORGAN STANLEY CMN	14 Jan-10	9-Nov 10	159	4 259 81	4 957 03	697 22	299 Short Term
MYL	MYLAN INC CMN	2 Dec-09	10-Jun 10	556	10 134 92	10 280 05	145 13	190 Short Term
MYL	MYLAN INC CMN	31 Dec-09	16 Jun 10	163	2 904 14	3 009 70	105 56	167 Short Term
MYL	MYLAN INC CMN	2 Dec-09	16-Jun 10	808	14 395 97	14 939 36	-543 39	196 Short Term
MYL	MYLAN INC CMN	14 Jan 10	16-Jun 10	339	6 039 89	6 078 27	38 38	153 Short Term
NOV	NATIONAL OILWELL VARCO INC COMMON STOCK *	11 Oct 10	1 Feb-11	68	5 042 12	3 157 86	1 884 26	213 Short Term
NOV	NATIONAL OILWELL VARCO INC COMMON STOCK *	11 Oct 10	27 Feb-11	32	2 565 39	1 485 66	1 079 34	134 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	7 Dec-09	16-Apr 10	119	4 033 84	4 120 65	86 81	130 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	7 Dec-09	2 Jun 10	82	2 866 44	2 839 44	27	177 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	7 Dec-09	22 Jun 10	107	3 850 22	3 705 13	145 1	197 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	7 Dec-09	13 Jul 10	67	2 479 28	2 320 03	159 25	218 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	7 Dec-09	21 Jul 10	73	834 19	796 43	37 77	226 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	16-Dec-09	21 Jul 10	25	2 720 20	2 612 32	107 88	217 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	16-Dec-09	27 Sep-10	111	4 316 71	3 866 23	450 48	285 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	14 Jan-10	27 Sep-10	78	3 033 37	2 719 75	313 62	256 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	14 Jan-10	24 Nov 10	232	8 441 68	8 089 52	352 17	314 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	14 Jan-10	15-Dec 10	122	4 245 50	4 358 58	112 08	335 Short Term
NHP	NATIONWIDE HEALTH PROPERTIES INC	14 Jan 10	5 Jan 11	125	5 762 53	5 578 96	183 55	356 Short Term
NYSE	NEW YORK COMMUNITY BANK CORP INC CMN	25 Jun 10	27 Feb-11	83	1 547 92	1 308 35	239 57	242 Short Term
NWSA	NEWS CORPORATION CMN CLASS A	7 Sep-10	12 Jan 11	860	12 591 52	11 509 17	1 082 35	127 Short-Term
NWSA	NEWS CORPORATION CMN CLASS A	7 Sep-10	22 Feb-11	15	251 17	196 18	54 99	168 Short Term
NOC	NORTHROP GRUMMAN CORP CMN	2 Dec-09	14 Jul 10	254	14 434 80	14 069 06	365 74	224 Short Term
NRG	NRG ENERGY INC CMN	2 Dec-09	25 Mar 10	376	7 820 36	9 229 86	1 409 50	113 Short Term
NRG	NRG ENERGY INC CMN	14 Jan 10	25 Mar 10	90	1 871 89	2 163 60	291 71	70 Short Term
NVDA	VIDIA CORP CMN	14 Jan-10	21 May 10	248	3 137 47	4 379 68	1 242 21	127 Short Term
NYX	NYSE Euronext CMN	7 Dec-09	27 Sep-10	5	144 29	122	22 29	294 Short Term
NYX	NYSE Euronext CMN	7 Dec-09	19 Nov 10	150	4 376 92	3 660 00	716 92	347 Short-Term
NYX	NYSE Euronext CMN	7 Dec-09	24 Nov 10	95	2 682 75	2 318 00	364 75	352 Short Term
NYX	NYSE Euronext CMN	7 Dec-09	3 Dec 10	130	3 750 43	3 172 00	578 43	361 Short Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	16 Apr 10	19 Nov 10	55	4 811 31	4 683 28	128 03	217 Short Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	19 Apr 10	24 Nov 10	25	2 223 46	2 107 80	115 66	219 Short Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	16 Apr 10	24 Nov 10	15	1 334 07	1 277 26	56 82	222 Short Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	19 Apr 10	3 Dec 10	45	4 117 88	3 794 03	323 85	228 Short Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	20-Apr 10	31 Jan-11	15	1 437 53	1 300 84	136 69	286 Short Term
OMC	OMNICO GROUP CMN	3 May 10	24 Nov 10	138	6 281 71	5 940 36	341 35	205 Short Term
OMC	OMNICO GROUP CMN	3 May 10	26-Nov 10	397	18 022 78	17 089 30	933 48	207 Short Term
OKE	ONEOK INC CMN	7 Dec-09	27 Sep-10	15	668 53	621 45	47 08	294 Short Term
OKE	ONEOK INC CMN	7 Dec-09	19 Nov 10	75	3 791 18	3 107 25	683 93	347 Short Term
OKE	ONEOK INC CMN	7 Dec-09	24 Nov 10	70	3 611 23	2 900 10	711 13	352 Short Term
OKE	ONEOK INC CMN	7 Dec-09	3 Dec 10	75	3 964 43	3 107 25	857 18	361 Short Term
PCAR	PACCAR INC CMN	7 Jun 10	23 Dec 10	49	2 791 97	1 928 63	863 34	199 Short Term
PCAR	PACCAR INC CMN	7 Jun 10	10-Jan 11	174	9 962 97	6 848 60	3 114 37	217 Short Term
PH	PARKER HANNIFIN CORP CMN	26-Feb-10	29 Nov 10	48	3 823 95	2 872 24	951 71	276 Short Term
PH	PARKER HANNIFIN CORP CMN	26-Feb-10	27 Feb-11	18	1 613 48	1 077 09	536 39	361 Short Term
PH	PARKER HANNIFIN CORP CMN	2 Aug 10	23 Dec 10	29	2 476 55	1 858 94	617 61	143 Short Term
PH	PARKER HANNIFIN CORP CMN	2 Aug 10	10-Jan 11	364	21 717 33	23 332 87	8 384 46	161 Short Term
PAYX	PAYCHEX INC CMN	20-Jan-10	13 Jul 10	484	12 586 30	14 722 89	2 136 59	174 Short Term
PAYX	PAYCHEX INC CMN	14 Jan-10	13 Jul 10	166	4 316 79	5 204 98	888 19	180 Short Term
PAYX	PAYCHEX INC CMN	12 Jan-10	13 Jul 10	343	8 919 63	10 882 29	1 962 66	182 Short Term
PAYX	PAYCHEX INC CMN	13 Jan-10	13 Jul 10	343	8 919 63	10 741 83	1 822 20	181 Short Term
BTU	PEABODY ENERGY CORPORATION CMN	27 Apr 10	18 May 10	200	8 062 56	9 631 50	1 568 94	21 Short Term
BTU	PEABODY ENERGY CORPORATION CMN	30-Mar 10	18 May 10	341	13 746 67	15 583 73	1 837 06	49 Short Term
PRGO	PERRIGO COMPANY CMN	5-Jan-10	9-Mar 10	139	6 926 20	5 417 34	1 508 85	63 Short Term
PRGO	PERRIGO COMPANY CMN	6-Jan-10	9 Mar 10	97	4 833 39	3 716 88	1 116 51	62 Short Term
PRGO	PERRIGO COMPANY CMN	7 Jan 10	16-Jun 10	47	2 788 56	1 782 08	1 006 49	160 Short Term
PRGO	PERRIGO COMPANY CMN	6-Jan 10	16-Jun 10	40	2 373 25	1 532 74	840 51	161 Short Term
PRGO	PERRIGO COMPANY CMN	7 Jan 10	12 Jul 10	27	1 530 44	1 023 75	506 69	188 Short Term
PRGO	PERRIGO COMPANY CMN	13-Jan-10	12 Jul 10	125	7 085 35	5 241 10	1 844 25	180 Short Term
PRGO	PERRIGO COMPANY CMN	14 Jan-10	12 Jul 10	121	6 858 62	5 084 42	1 774 20	179 Short Term
PRGO	PERRIGO COMPANY CMN	22 Jan-10	12 Jul 10	12	680 19	514 9	165 29	171 Short Term
PRGO	PERRIGO COMPANY CMN	22 Jan-10	13 Jul 10	189	10 805 11	8 109 71	2 695 40	172 Short Term
PFE	PFIZER INC CMN	5-Jan-10	5-Apr 10	672	11 346 06	12 546 17	1 200 11	90 Short Term

PFE	PFEZ INC CMN	14 Jan 10	5 Apr 10	654	11 042 14	12 720 30	1,678 16	81 Short Term
PXD	PIONEER NATURAL RESOURCES CO CMN	2 Dec-09	17 May 10	68	4 281 00	7 865 45	1 415 56	166 Short Term
PXD	PIONEER NATURAL RESOURCES CO CMN	2 Dec-09	27 Jul 10	83	5 011 08	3 497 53	1 513 55	132 Short Term
PXD	PIONEER NATURAL RESOURCES CO CMN	2 Dec-09	24 Aug 10	104	6 043 83	4 382 45	1 661 39	265 Short Term
PXD	PIONEER NATURAL RESOURCES CO CMN	2 Dec-09	7 Sep 10	82	5 066 97	3 455 39	1 611 58	279 Short Term
PCL	PLUM CREEK TIMBER COMPANY INC CMN	31 Mar 10	2 Jun 10	217	7 486 22	8 452 13	965 91	63 Short Term
PCL	PLUM CREEK TIMBER COMPANY INC CMN	31 Mar 10	4 Jun 10	173	4 244 46	4 790 84	546 38	65 Short Term
PCL	PLUM CREEK TIMBER COMPANY INC CMN	7 Apr 10	4 Jun 10	232	8 005 81	9 253 67	1 247 86	58 Short Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	11 Nov 10	19 Nov 10	35	1 966 26	2 021 89	55 63	8 Short Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	11 Nov 10	24 Nov 10	25	1 363 22	1 444 21	80 99	13 Short Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	11 Nov 10	3 Dec 10	35	1 988 31	2 021 89	-33 58	22 Short Term
PPS	POST PROPERTIES INC CMN	24 Mar 10	1 Jul 10	345	7 761 33	7 411 81	349 52	99 Short Term
PPS	POST PROPERTIES INC CMN	30-Mar-10	3 Aug 10	17	456 78	371 33	85 45	126 Short Term
PPS	POST PROPERTIES INC CMN	24 Mar 10	25 Jun 10	123	3 304 93	2 647 47	662 46	137 Short Term
PPS	POST PROPERTIES INC CMN	30-Mar-10	26-Aug-10	196	4 866 58	4 281 21	585 47	149 Short Term
PPS	POST PROPERTIES INC CMN	23 Jun 10	26-Aug-10	427	10 602 41	10 458 69	143 72	64 Short Term
PPS	POST PROPERTIES INC CMN	7 Apr 10	26-Aug-10	119	2 954 77	2 852 24	102 53	141 Short Term
PPS	POST PROPERTIES INC CMN	6 Apr 10	26-Aug-10	131	3 252 73	3 078 20	174 53	142 Short Term
POT	POTASH CORP OF SASKATCHEWAN INC	28 Jan 10	19 Aug 10	221	32 572 30	22 741 43	9,830 87	203 Short Term
POT	POTASH CORP OF SASKATCHEWAN INC	28 Jan 10	19 Nov 10	18	2 525 35	1 852 24	673 11	295 Short Term
POT	POTASH CORP OF SASKATCHEWAN INC	28 Jan 10	1 Dec 10	12	1 743 93	1 234 83	509 1	307 Short Term
POT	POTASH CORP OF SASKATCHEWAN INC	18 May 10	1 Dec 10	14	2,034 58	1,440 23	594 35	197 Short Term
POT	POTASH CORP OF SASKATCHEWAN INC	18 May 10	3 Dec 10	32	4,644 40	3 291 96	1 352 44	199 Short Term
TROW	PRICE T ROWE GROUP INC CMN	2 Dec-09	27 Sep 10	73	3 678 40	3 577 71	100 69	299 Short Term
TROW	PRICE T ROWE GROUP INC CMN	2 Dec-09	19 Nov 10	40	2 351 16	1 960 39	390 77	352 Short Term
TROW	PRICE T ROWE GROUP INC CMN	2 Dec-09	1 Dec 10	105	6,271 54	5,146 02	1 125 52	364 Short Term
PS	PROCTER & GAMBLE COMPANY (THE) CMN	14 Jan 10	25 Jun 10	120	7 340 59	5 289 00	95 61	162 Short Term
PS	PROCTER & GAMBLE COMPANY (THE) CMN	14 Jan 10	8 Feb 10	10	7 340 59	5 289 00	93 99	159 Short Term
PLD	PROLOGIS CMN	14 Jan 10	10 Mar 10	1 310	17 590 98	18 247 73	656 76	55 Short Term
PLD	PROLOGIS CMN	14 Dec-09	10-Mar-10	775	10,406 88	10 798 35	391 47	86 Short Term
PLD	PROLOGIS CMN	7 Dec-09	10-Mar-10	871	11 695 99	12 111 60	-415 61	93 Short Term
PLD	PROLOGIS CMN	14 Jan 10	16-Apr-10	146	2 008 92	2,033 72	24 8	92 Short Term
PLD	PROLOGIS CMN	14 Jan 10	19 May 10	166	1 960 11	2,312 31	352 2	125 Short Term
PLD	PROLOGIS CMN	14 Jan 10	21 Jul 10	301	3 199 57	4,192 80	993 23	188 Short Term
PLD	PROLOGIS CMN	14 Jan 10	22 Jul 10	291	3 201 24	4,053 50	852 26	189 Short Term
PLD	PROLOGIS CMN	14 Jan 10	27 Sep 10	535	6,018 64	7 452 32	1 433 68	256 Short Term
PLD	PROLOGIS CMN	14 Jan 10	23 Dec 10	217	3 116 06	3 022 72	93 34	343 Short Term
PLD	PROLOGIS CMN	7 Jun 10	27 Jan 11	254	4 060 75	2,752 16	1 308 59	239 Short Term
PLD	PROLOGIS CMN	17 Jun 10	27 Jan 11	37	591 53	414	177 53	224 Short Term
PRU	PRUDENTIAL FINANCIAL INC CMN	4 Dec-09	27-Oct-10	337	17 825 31	16 246 77	1 578 54	327 Short Term
PRU	PRUDENTIAL FINANCIAL INC CMN	14 Jan 10	27-Oct-10	73	3 861 27	3 940 54	79 27	286 Short Term
PSB	PS BUSINESS PARKS INC CMN	25-Feb-10	21 Jul 10	32	1 804 12	1 526 39	277 73	146 Short Term
PSB	PS BUSINESS PARKS INC CMN	25 Feb 10	27 Sep 10	54	3 039 60	2 575 78	463 82	214 Short Term
PSB	PS BUSINESS PARKS INC CMN	25 Feb 10	23 Nov 10	104	5,498 02	4 960 76	537 25	271 Short Term
PSB	PS BUSINESS PARKS INC CMN	22 Mar 10	23-Nov-10	102	5 392 28	5 429 12	36 84	246 Short Term
PSB	PS BUSINESS PARKS INC CMN	22 Mar 10	24 Nov 10	152	8 055 71	8 090 45	34 74	247 Short Term
PSB	PS BUSINESS PARKS INC CMN	27 Apr 10	24 Nov 10	70	3 709 86	4 188 52	478 66	211 Short Term
PSA	PUBLIC STORAGE CMN	7 Dec-09	16-Apr-10	91	8 403 70	7 211 54	1 192 16	130 Short Term
PSA	PUBLIC STORAGE CMN	7 Dec-09	13-Jul-10	104	9 892 52	8,241 76	1 650 76	218 Short Term
PSA	PUBLIC STORAGE CMN	7 Dec-09	21 Jul 10	80	7 526 27	6 339 82	1,186 45	226 Short Term
PSA	PUBLIC STORAGE CMN	16 Dec 09	27 Sep 10	7	693 01	557 5	135 51	285 Short Term
PSA	PUBLIC STORAGE CMN	7 Dec-09	27 Sep 10	42	4 158 06	3 328 40	829 66	294 Short Term
PSA	PUBLIC STORAGE CMN	9 Dec 09	27 Sep 10	94	9,306 14	7 273 60	2 032 54	292 Short Term
PSA	PUBLIC STORAGE CMN	6 Jan 10	23 Dec 10	17	1 713 23	1 362 41	350 82	351 Short Term
PEG	PUBLIC SVC ENTERPRISE GROUP HOLDING CO	8 Jun 10	22 Feb 11	55	1 763 26	1 717 01	46 25	259 Short Term
QCOM	QUALCOMM INC CMN	4 Dec-09	1 Mar 10	650	23 277 70	29 380 00	6,102 30	87 Short Term
RRO	R R DONNELLEY & SONS CO CMN	2 Dec-09	1 Jul 10	543	8,808 12	11 512 58	2 704 46	211 Short Term
RRO	R R DONNELLEY & SONS CO CMN	2 Dec-09	6-Jul-10	717	11 789 22	15 201 69	3 412 47	216 Short Term
RRO	R R DONNELLEY & SONS CO CMN	14 Jan 10	8 Jul 10	380	6 211 22	8 705 80	2 494 58	175 Short Term
RRO	R R DONNELLEY & SONS CO CMN	2 Dec 09	8 Jul 10	323	5 279 54	6 848 18	1 568 64	218 Short Term
RAH	RALCORP HLOGS INC (NEW) CMN	25 Mar 10	14-Oct-10	190	11 406 77	12 761 79	1,355 02	203 Short Term
RAH	RALCORP HLOGS INC (NEW) CMN	29 Mar 10	14 Oct 10	118	7 084 21	8 031 59	947 38	199 Short Term
RUF	RAYMOND JAMES FINANCIAL INC CMN	2 Nov 10	22 Feb 11	19	716 85	551 3	165 55	112 Short Term
REG	REGENCY CTRS CORP CMN	7 Dec-09	12 Apr 10	116	4 405 20	3 881 82	523 38	126 Short Term
REG	REGENCY CTRS CORP CMN	7 Dec-09	16-Apr-10	70	2 718 75	2 343 48	376 27	130 Short Term
REG	REGENCY CTRS CORP CMN	7 Dec-09	22 Apr 10	158	6 175 90	5 287 31	888 59	136 Short Term
REG	REGENCY CTRS CORP CMN	14 Jan 10	27 May 10	508	18 350 87	18 222 20	128 67	133 Short Term
REG	REGENCY CTRS CORP CMN	7 Dec-09	27 May 10	99	3 576 25	3 312 94	263 32	171 Short Term
REG	REGENCY CTRS CORP CMN	14 Jan 10	2 Jun 10	395	14,252 35	14 168 84	83 51	139 Short Term
REG	REGENCY CTRS CORP CMN	14 Jan 10	4 Jun 10	130	4 521 42	4 663 16	141 74	141 Short Term
RSB	REPUBLIC SERVICES INC CMN	15 Sep 10	8 Nov 10	258	7 343 63	7,893 59	549 96	54 Short Term
RSB	REPUBLIC SERVICES INC CMN	15-Sep-10	10-Nov-10	415	11 784 18	12 697 05	912 87	56 Short Term
RSB	REPUBLIC SERVICES INC CMN	20-Sep-10	10-Nov-10	243	6 900 13	7 661 16	761 03	51 Short Term
RMD	RESMED INC CMN	2 Dec-09	17 Jun 10	85	5 532 13	4 381 73	1 150 40	197 Short Term
RMD	RESMED INC CMN	2 Dec-09	27 Sep 10	58	1 913 38	1 494 94	418 44	299 Short Term
RMD	RESMED INC CMN	2 Dec-09	19-Apr-10	148	4 849 87	3 814 69	1 035 19	352 Short Term
RMD	RESMED INC CMN	2 Dec 09	1 Dec 10	267	8 706 72	6 581 90	1 824 82	364 Short Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	14 Jan 10	9 Apr 10	173	1 722 67	1 790 55	17 88	85 Short Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	7 Dec-09	9 Apr 10	245	2 510 42	2 545 55	35 13	123 Short Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	14 Jan 10	17 Jun 10	402	3 867 76	4 160 70	292 95	154 Short Term
ROIC	RETAIL OPPORTUNITY INVTs CORP CMN	10-Mar-10	17 Jun 10	597	5 743 91	6 147 91	404 01	99 Short Term
RIO	RIO TINTO PLC SPONSORED ADR	2 Dec-09	8 Apr 10	35	8 301 13	7 594 94	706 19	127 Short Term
RIO	RIO TINTO PLC SPONSORED ADR	2 Dec-09	21 Apr 10	112	25 644 39	24 303 81	1 340 58	140 Short Term
RIO	RIO TINTO PLC SPONSORED ADR	14 Jan 10	21 Apr 10	55	12 593 23	13,093 70	500 48	97 Short Term
ROK	ROCKWELL AUTOMATION INC CMN	12 Feb 10	25 May 10	31	1 572 17	1 555 12	17 05	102 Short Term
ROK	ROCKWELL AUTOMATION INC CMN	12 Feb 10	24 Nov 10	84	5,645 91	4 213 89	1 432 03	285 Short Term
ROK	ROCKWELL AUTOMATION INC CMN	12 Feb 10	28 Jan 11	66	5 355 69	3 310 91	2 044 78	350 Short Term
COL	ROCKWELL COLLINS INC CMN	7 Dec-09	27 Sep 10	10	577 29	555 5	21 79	294 Short Term
COL	ROCKWELL COLLINS INC CMN	7 Dec-09	19-Nov-10	45	2 511 40	2 499 75	11 65	347 Short Term
COL	ROCKWELL COLLINS INC CMN	7 Dec-09	24 Nov 10	55	3 121 19	3 055 25	65 94	352 Short Term
COL	ROCKWELL COLLINS INC CMN	7 Dec-09	3-Dec-10	30	1 740 27	1 666 50	73 77	361 Short Term
ROP	ROPER INDS INC (NEW) CMN	2 Dec-09	27 Sep 10	30	1 943 06	1 606 68	336 38	299 Short Term
ROP	ROPER INDS INC (NEW) CMN	2 Dec-09	19 Nov 10	83	5 945 18	4 445 14	1 500 04	352 Short Term
ROP	ROPER INDS INC (NEW) CMN	2 Dec-09	1 Dec 10	100	7 372 87	5 355 59	2,017 28	364 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	5 Apr 10	118	7 757 05	7 627 72	129 33	124 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	27 Aug 10	0 82	48 23	0	48 23	268 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	20-Sep-10	729	42,899 02	47 123 80	4 224 78	292 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec 09	27 Sep 10	8	481 35	314 5	166 85	299 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	27 Sep 10	50	3 008 45	3 232 09	223 64	299 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	27 Oct 10	188	12 963 77	7 390 79	5 572 98	329 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	19-Nov-10	68	5 120 99	2 673 27	2 447 73	352 Short Term
SLB	SCHLUMBERGER LTD CMN	2 Dec-09	1-Dec-10	156	6 132 70	6 132 70	6 435 92	364 Short Term
SCI	SERVICE CORP INTERNATL CMN	7 Dec-09	27 Sep 10	50	424 99	395 09	25 91	294 Short Term
SCI	SERVICE CORP INTERNATL CMN	7 Dec-09	19 Nov 10	150	1 205 97	1 197 26	8 72	347 Short Term
SCI	SERVICE CORP INTERNATL CMN	7 Dec-09	24 Nov 10	135	1,104 28	1 077 53	26 75	352 Short Term
SCI	SERVICE CORP INTERNATL CMN	7 Dec-09	3-Dec-10	85	691 88	678 45	13 44	361 Short Term
SHPGY	SHIRE LIMITED SPONSORED ADR CMN	4 Dec-09	29-Nov-10	76	5 444 52	4 451 93	992 59	360 Short Term
SLGN	SILGAN HOLDINGS INC CMN	7 Dec-09	27 Apr 10	145	9,392 13	7,678 52	1 713 61	141 Short Term
SLGN	SILGAN HOLDINGS INC CMN	7 Dec-09	28 Apr 10	165	10,597 36	8 737 62	1,859 74	142 Short Term
SLGN	SILGAN HOLDINGS INC CMN	14 Jan 10	29-Apr-10	160	10,081 35	8,805 15	1 276 20	105 Short Term
SLGN	SILGAN HOLDINGS INC CMN	7 Dec-09	29 Apr 10	17	1 071 14	900 24	170 9	143 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	10 Nov 10	22 Feb 11	16	1 724 92	1 629 89	95 03	104 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	17 Mar 10	97	8,277 97	7 294 27	983 7	100 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	26-Mar-10	30	2 571 31	2 255 96	315 35	109 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	5-Apr-10	95	8 142 40	7 143 87	998 53	119 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	16-Apr-10	152	12,623 38	11 430 20	1 193 18	130 Short Term

SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	20-Apr-10	35	2 941.12	2 631.95	309.17	134 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	19-May-10	38	3 227.22	2 857.55	369.67	163 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	21-Jul-10	149	12,430.36	11 204.60	1 225.76	226 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	8 Sep-10	106	10 090.19	7 971.06	2 119.13	275 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	16-Sep-10	21	1 997.17	1 579.17	418	283 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	14 Jan-10	27 Sep-10	199	18 679.18	15 046.38	3 632.80	256 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	7 Dec-09	27 Sep-10	26	2,440.50	1 955.17	485.33	294 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	10-Dec-09	27 Sep-10	52	4,880.99	3 931.69	949.3	291 Short Term
SPG	SIMON PROPERTY GROUP INC CMN	14 Jan-10	23-Dec-10	96	9 438.56	7 258.55	2 180.01	343 Short Term
SLG	SL GREEN REALTY CORP CMN	1 Mar-10	22 Mar-10	164	9 061.57	8 428.18	633.39	21 Short Term
SLG	SL GREEN REALTY CORP CMN	1 Mar-10	18 May-10	78	5 003.99	4 008.52	995.47	78 Short Term
SLG	SL GREEN REALTY CORP CMN	1 Mar-10	27 Aug-10	71	4 179.11	3 648.79	530.33	179 Short-Term
SLG	SL GREEN REALTY CORP CMN	1 Mar-10	27 Sep-10	44	2 793.95	2 261.22	532.73	210 Short-Term
SLG	SL GREEN REALTY CORP CMN	1 Mar-10	5 Jan-11	2	136	102.78	33.22	310 Short Term
SLG	SL GREEN REALTY CORP CMN	4 Mar-10	5 Jan-11	350	23 799.87	18 397.69	5 402.18	307 Short Term
SLG	SL GREEN REALTY CORP CMN	19 Jan-11	8 Feb-11	67	4,940.49	4,692.98	247.51	20 Short Term
SWN	SOUTHWESTERN ENERGY CO CMN	21 May-10	25 Aug-10	136	4 475.10	4,985.95	510.85	96 Short Term
SWN	SOUTHWESTERN ENERGY CO CMN	27 Apr-10	25-Aug-10	318	10,463.83	13 065.54	2 601.71	120 Short Term
SWN	SOUTHWESTERN ENERGY CO CMN	14 May-10	25-Aug-10	200	6 581.03	7 748.56	1 167.53	103 Short Term
KBE	SPDR KBW BANK ETF CMN ETF	6-Dec-10	17 Feb-11	7 260	197,949.52	173 154.63	24 794.89	73 Short Term
SPLS	STAPLES INC CMN	4 Dec-09	18 May-10	898	19 647.10	21 837.56	2 190.46	165 Short Term
SPLS	STAPLES INC CMN	14 Jan-10	18 May-10	204	4 463.26	5 108.16	644.9	124 Short Term
STT	STATE STREET CORPORATION (NEW) CMN	25 Jan-10	7 Jun-10	508	18,646.53	22 374.30	3 727.77	133 Short Term
SRCL	STERICYCLE INC CMN	2 Dec-09	17 Jun-10	71	4,590.06	3 960.59	629.47	197 Short Term
SRCL	STERICYCLE INC CMN	2 Dec-09	26 Oct-10	240	17,383.31	13 387.90	3 995.41	328 Short Term
SRCL	STERICYCLE INC CMN	2 Dec-09	19 Nov-10	70	9,392.44	7 628.56	1 763.88	350 Short Term
SRCL	STERICYCLE INC CMN	2 Dec-09	1 Dec-10	70	5 274.41	3 904.80	1,369.61	364 Short Term
SYK	STRYKER CORP CMN	2 Dec-09	20-Apr-10	607	35 483.59	30 960.70	4 522.89	139 Short Term
SYK	STRYKER CORP CMN	14 Jan-10	20-Apr-10	143	8 359.40	7 952.23	407.17	96 Short Term
SHO	SUNSTONE HOTEL INVESTORS INC CMN	10-Nov-10	11 Jan-11	552	5,147.58	5 573.97	-426.39	62 Short Term
SY	SYBASE INC CMN	7 Dec-09	21 May-10	735	47,033.03	30 123.53	16 909.50	165 Short Term
SY	SYBASE INC CMN	7 Dec-09	25-May-10	340	21,776.22	13,934.70	7 841.52	169 Short Term
SY	SYBASE INC CMN	14 Jan-10	25 May-10	60	3,842.86	2 628.76	1 214.10	131 Short Term
SY	SYBASE INC CMN	14 Jan-10	30 Jul-10	200	13 000.00	8 762.54	4 237.46	197 Short Term
SKT	TANGER FACTORY OUTLET CENTERS CMN	15 Jun-10	21 Jul-10	61	2 679.68	2,571.80	107.88	36 Short Term
SKT	TANGER FACTORY OUTLET CENTERS CMN	15-Jun-10	27 Sep-10	148	6,940.55	6 239.79	700.76	104 Short Term
SKT	TANGER FACTORY OUTLET CENTERS CMN	15-Jun-10	10-Feb-11	128	3,483.66	2 698.29	765.37	240 Short Term
TGT	TARGET CORPORATION CMN	4 Dec-09	19 Nov-10	167	9,628.44	7 628.56	1 763.88	350 Short Term
TCO	TAUBMAN CENTERS INC CMN	9 Apr-10	16-Apr-10	45	1,853.51	1 889.86	-36.35	7 Short Term
TCO	TAUBMAN CENTERS INC CMN	9 Apr-10	21 Jul-10	73	2 831.62	3 065.77	234.15	103 Short Term
TCO	TAUBMAN CENTERS INC CMN	9 Apr-10	2 Aug-10	49	2,038.98	2,057.85	31.13	115 Short Term
TCO	TAUBMAN CENTERS INC CMN	9 Apr-10	9 Aug-10	70	3,050.24	2 939.78	110.46	122 Short Term
TCO	TAUBMAN CENTERS INC CMN	9 Apr-10	16-Sep-10	114	5 111.40	4 787.65	323.76	160 Short Term
TCO	TAUBMAN CENTERS INC CMN	20-Apr-10	16-Sep-10	109	4 887.22	4 567.69	319.53	149 Short Term
TCO	TAUBMAN CENTERS INC CMN	12 Apr-10	16-Sep-10	516	23 135.82	21 785.84	1 349.98	157 Short Term
TCO	TAUBMAN CENTERS INC CMN	27 Apr-10	16-Sep-10	115	5 156.24	4 887.16	269.08	147 Short Term
TCO	TAUBMAN CENTERS INC CMN	23 Apr-10	16-Sep-10	148	6 635.86	6 352.25	283.61	146 Short Term
AMTD	TD AMERITRADE HOLDING CORPORAT CMN	8 Mar-10	27 Sep-10	30	491.39	555.78	64.39	203 Short Term
AMTD	TD AMERITRADE HOLDING CORPORAT CMN	8 Mar-10	19 Nov-10	80	1,391.17	1 482.07	90.9	256 Short Term
AMTD	TD AMERITRADE HOLDING CORPORAT CMN	8 Mar-10	24 Nov-10	100	1 716.97	1,852.59	-125.62	261 Short Term
AMTD	TD AMERITRADE HOLDING CORPORAT CMN	8 Mar-10	3 Dec-10	65	1 169.33	1 204.18	34.85	270 Short Term
AMTD	TD AMERITRADE HOLDING CORPORAT CMN	8 Mar-10	31 Jan-11	15	305.39	277.89	27.5	329 Short Term
TECH	TECHNE CORP CMN	2 Dec-09	27 Sep-10	30	1 837.16	2 055.78	218.62	299 Short Term
TECH	TECHNE CORP CMN	2 Dec-09	19 Nov-10	53	3 201.14	3 631.88	430.74	352 Short Term
TECH	TECHNE CORP CMN	2 Dec-09	1 Dec-10	85	5 177.26	5 824.71	-647.45	364 Short Term
XLK	TECHNOLOGY SELECT INDEX SPDR	9 Feb-10	17 Mar-10	7 400	169 596.21	157 592.62	12 003.59	36 Short Term
XLK	TECHNOLOGY SELECT INDEX SPDR	9 Feb-10	14 Apr-10	7 400	176 117.01	157 592.62	18 524.39	64 Short Term
25UKH1	TELECOM ITALIA CAPITAL SA 4 875% 10/01/2010	3 Dec-09	1 Oct-10	350 000.00	350 000.00	350 000.00	0	302 Short Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	17 Mar-10	312	6 961.29	6 491.00	470.29	105 Short Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	25 Aug-10	265	4 301.69	5 181.07	-879.38	266 Short Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	20-Sep-10	190	3 546.08	3 714.73	168.65	292 Short Term
TIN	TEMPLE INLAND INC CMN	2 Dec-09	12 Nov-10	220	4 460.55	4 301.26	159.29	345 Short Term
TIN	TEMPLE INLAND INC CMN	14 Jan-10	16-Dec-10	366	7 769.21	7 341.96	427.25	336 Short Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	2 Dec-09	5 Apr-10	184	11 664.76	9 915.80	1,748.96	124 Short Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	2 Dec-09	19 Nov-10	97	4 893.56	5 227.35	-333.79	352 Short Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	2 Dec-09	1 Dec-10	73	3 654.31	3 933.99	279.68	364 Short Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	27 May-10	2 Aug-10	427	21 447.46	23 778.52	2 331.06	67 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	16 Dec-09	18 May-10	151	3 737.74	3 870.09	132.35	153 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	16-Dec-09	4 Aug-10	256	6 326.88	6 561.20	234.32	231 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	16-Dec-09	25-Aug-10	63	1 520.05	1 614.67	94.62	252 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	16-Dec-09	25-Aug-10	82	1 978.48	2 099.12	120.64	252 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	16-Dec-09	27 Aug-10	35	829.4	895.97	66.57	254 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	17 Dec-09	27 Aug-10	144	3 412.37	3 630.05	217.68	253 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	17 Dec-09	14-Oct-10	25	630.89	630.27	73.67	301 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	21-Dec-09	14-Oct-10	134	3 772.84	3 479.46	293.38	297 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	31 Dec-09	14 Oct-10	66	1,858.26	1 722.60	135.66	297 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	14 Jan-10	14 Oct-10	44	1,238.84	1 087.68	151.16	273 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	27 Apr-10	27 Sep-10	50	1,343.47	1,334.07	9.4	153 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	27 Apr-10	19 Nov-10	155	4 949.06	4 135.62	813.44	206 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	27 Apr-10	24 Nov-10	105	3 408.24	2 801.55	606.69	211 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	27 Apr-10	3 Dec-10	120	3 935.93	3 201.77	734.16	220 Short Term
TXN	TEXAS INSTRUMENTS INC CMN	27 Apr-10	31-Jan-11	30	1 020.92	800.44	220.48	279 Short Term
BK	THE BANK OF NY MELLON CORP CMN	7 Dec-09	8 Jun-10	225	5 663.09	6 012.00	348.91	183 Short Term
BT	THE BANK OF NY MELLON CORP CMN	14 Jan-10	8 Jun-10	370	9 312.63	10,837.30	1 524.67	145 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	13 Apr-10	20-Sep-10	309	3 464.91	4 112.94	648.03	160 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	13 Apr-10	21 Oct-10	452	5 349.95	6 016.35	666.4	291 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	13 Apr-10	4 Jan-11	404	6 077.37	6 575.39	-498.02	266 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	20-Apr-10	14 Jan-11	101	1 229.23	1 441.31	212.08	269 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	13 Apr-10	14 Jan-11	193	2 348.94	2,568.93	-219.99	276 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	26-May-10	10-Feb-11	153	2,160.70	1 779.18	381.52	260 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	20-Apr-10	10-Feb-11	532	7 513.02	7 591.85	-78.83	296 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	26-May-10	15 Feb-11	254	3,657.53	2,953.66	703.87	265 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	1 Jul-10	15-Feb-11	332	4 780.71	3,370.70	1,410.01	229 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	31 Aug-10	15-Feb-11	91	1 310.37	859.75	450.62	168 Short Term
GT	THE GOODYEAR TIRE & RUBBER CO CMN	31 Aug-10	16-Feb-11	387	5 641.03	3,656.30	1 984.73	169 Short Term
HD	THE HOME DEPOT INC CMN	17 Mar-10	28 May-10	139	4 744.86	4 505.24	239.62	72 Short Term
HD	THE HOME DEPOT INC CMN	17 Mar-10	4 Jun-10	133	4 272.12	4 310.77	38.65	79 Short Term
HD	THE HOME DEPOT INC CMN	17 Mar-10	4 Jun-10	193	6 206.25	6 255.48	-49.23	79 Short Term
HD	THE HOME DEPOT INC CMN	30-Mar-10	10-Jun-10	178	4 124.75	4 186.69	61.94	72 Short Term
HD	THE HOME DEPOT INC CMN	17 Mar-10	10-Jun-10	134	4 318.10	4 343.18	-25.08	85 Short Term
HD	THE HOME DEPOT INC CMN	12 Apr-10	10-Jun-10	312	10,054.09	10 423.80	369.71	59 Short Term
HD	THE HOME DEPOT INC CMN	12 Apr-10	15-Jun-10	96	3,034.77	3,207.32	172.56	64 Short Term
HD	THE HOME DEPOT INC CMN	16-Apr-10	15-Jun-10	279	8,819.79	9 762.21	-942.42	60 Short Term
HD	THE HOME DEPOT INC CMN	3 May-10	15 Jun-10	104	3 287.67	3 700.27	-412.61	43 Short Term
HD	THE HOME DEPOT INC CMN	26-Apr-10	15-Jun-10	197	6 227.60	7 244.52	1 016.93	50 Short Term
SMG	THE SCOTTS MIRACLE GRO CO CLASS A	16-Nov-10	20-Dec-10	94	4,816.03	4,718.23	97.8	34 Short Term
SMG	THE SCOTTS MIRACLE GRO CO CLASS A	16-Nov-10	22 Feb-11	11	580.01	552.13	27.88	98 Short Term
TRV	THE TRAVELERS COMPANIES INC CMN	22-Oct-10	22 Feb-11	44	2 676.02	2 439.42	236.6	123 Short Term
64IX14	TIME WARNER INC 6 75% 04/15/2011 USD	7 Dec-09	11 Mar-10	350 000.00	373 187.50	369 354.38	8 833.12	94 Short Term
FWX	TIME WARNER INC CMN	15-Feb-11	22 Feb-11	38	1 431.05	1 400.76	30.29	7 Short Term
TIX	TIX COMPANIES INC (NEW) CMN	7 Dec-09	27 Sep-10	50	2 250.96	1,850.50	400.46	294 Short Term
TIX	TIX COMPANIES INC (NEW) CMN	7 Dec-09	19-Nov-10	65	2 991.89	2,405.65	586.24	347 Short Term
TIX	TIX COMPANIES INC (NEW) CMN	7 Dec-09	24-Nov-10	60	2 789.35	2 220.60	568.75	352 Short Term
TIX	TIX COMPANIES INC (NEW) CMN	7 Dec-09	3 Dec-10	70	3 156.94	2 596.70	560.24	361 Short Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	5-Apr-10	181	5,209.56	4 197.63	1,011.94	124 Short Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	21 Apr-10	506	15,672.27	11 734.80	3 937.47	140 Short Term

TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	22 Apr-10	590	17 981 41	13 682 87	4 298 54	141 Short Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	27 Sep-10	40	1 386 77	927 65	459 12	299 Short Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	19 Nov-10	104	3 843 77	2 411 90	1 431 88	352 Short Term
TRMB	TRIMBLE NAVIGATION LTD CMN	2 Dec-09	1 Dec-10	162	6 117 01	3 756 99	2 360 02	364 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	2 Dec-09	10-Mar-10	194	9 159 40	9 343 31	183 91	98 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	2 Dec-09	11 Mar-10	133	6 299 68	6 405 47	105 79	99 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	14 Jan-10	11 Mar-10	82	3 884 01	3 712 14	171 87	56 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	25 Jan-10	5 May-10	185	8 796 10	7 830 90	965 2	100 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	22 Jan-10	5 May-10	310	14 739 41	13 150 45	1 588 96	103 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	25 Jan-10	27 Sep-10	115	5 035 86	4 867 86	168	245 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	8 Jun-10	27 Sep-10	70	3 065 30	2 614 36	450 94	111 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	8 Jun-10	19 Nov-10	75	3 620 18	2 801 10	819 08	164 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	8 Jun-10	24 Nov-10	45	2 140 61	1 680 66	459 95	169 Short Term
TUP	TUPPERWARE BRANDS CORPORATION CMN	18 Jun-10	3 Dec-10	85	4 100 25	3 174 58	925 67	178 Short Term
TSN	TYSON FOODS INC CL A CMN CLASS A	23 Jun-10	5 Aug-10	274	4 605 67	4 826 73	221 06	43 Short Term
TSN	TYSON FOODS INC CL A CMN CLASS A	23 Jun-10	24 Sep-10	382	5 949 62	6 729 24	779 62	93 Short Term
TSN	TYSON FOODS INC CL A CMN CLASS A	25 Jun-10	27 Sep-10	351	5 342 06	6 226 78	884 72	94 Short Term
TSN	TYSON FOODS INC CL A CMN CLASS A	23 Jun-10	27 Sep-10	757	11 521 19	13 335 16	1 813 97	96 Short Term
UDR	UDR INC CMN	29-Dec-09	16-Apr-10	108	2 080 04	1 824 11	255 93	108 Short Term
UDR	UDR INC CMN	29-Dec-09	13 Jul-10	124	2 515 46	2 094 35	421 11	196 Short Term
UDR	UDR INC CMN	29-Dec-09	21 Jul-10	126	2 499 79	2 128 13	371 66	204 Short Term
UDR	UDR INC CMN	30-Dec-09	21 Jul-10	26	515 83	433 38	82 45	203 Short Term
UDR	UDR INC CMN	14 Jan-10	27 Sep-10	111	2 304 32	1 744 01	560 31	256 Short Term
UDR	UDR INC CMN	30-Dec-09	27 Sep-10	203	4 214 20	3 383 67	830 53	271 Short Term
UDR	UDR INC CMN	14 Jan-10	20-Oct-10	586	13 003 70	9 207 09	3 796 61	279 Short Term
UDR	UDR INC CMN	14 Jan-10	7 Jan-11	200	4 503 41	3 142 35	1 361 06	358 Short Term
UDR	UDR INC CMN	14 Jan-10	10-Jun-11	475	10 763 01	7 461 09	3 299 93	361 Short Term
UDR	UDR INC CMN	3 May-10	10-Jan-11	355	8 043 94	7 574 75	469 19	252 Short Term
UDR	UDR INC CMN	4 Aug-10	10-Jan-11	292	6 616 42	6 217 83	398 59	159 Short Term
UDR	UDR INC CMN	22 Jun-10	10-Jan-11	535	12 127 55	10 609 30	1 513 25	202 Short Term
UPL	ULTRA PETROLEUM CORP CMN	2 Dec-09	1 Dec-10	150	7 192 37	7 116 48	75 89	364 Short Term
UNT	UNIT CORP CMN	21 Sep-10	27 Sep-10	117	4 254 04	4 237 82	16 22	6 Short Term
UNT	UNIT CORP CMN	21 Sep-10	1 Dec-10	57	2 352 92	2 064 58	288 34	71 Short Term
UNT	UNIT CORP CMN	21 Sep-10	3 Dec-10	35	1 512 67	1 267 72	244 95	73 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	23 Nov-10	21 Jan-11	182	7 351 30	6 565 56	785 74	59 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	23 Nov-10	22 Feb-11	56	2 415 23	2 020 17	395 06	91 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	7 Dec-09	27 Sep-10	15	531 59	424 05	107 54	294 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	7 Dec-09	19 Nov-10	105	3 828 23	2 968 35	859 88	347 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	7 Dec-09	24 May-10	40	1 441 97	1 130 80	311 17	352 Short Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	7 Dec-09	3 Dec-10	75	2 831 95	2 120 25	711 7	361 Short Term
WDOF	VCA ANTECH INC CMN	18 May-10	23-Jul-10	570	11 722 98	15 056 49	3 333 51	66 Short Term
WDOF	VCA ANTECH INC CMN	10-Jun-10	23 Jul-10	182	3 743 13	4 838 07	-1 094 94	43 Short Term
VVC	VECTREN CORP CMN	7 Dec-09	16-Apr-10	245	6 091 23	5 984 44	106 79	130 Short Term
VVC	VECTREN CORP CMN	7 Dec-09	19 Apr-10	220	5 370 10	5 373 79	3 69	133 Short Term
VVC	VECTREN CORP CMN	7 Dec-09	20-Apr-10	220	5 394 76	5 373 79	20 97	134 Short Term
VVC	VECTREN CORP CMN	7 Dec-09	21 Apr-10	820	20 345 58	20 029 56	316 01	135 Short Term
VVC	VECTREN CORP CMN	14 Jan-10	21 Apr-10	370	9 180 32	9 098 45	81 87	97 Short Term
VTR	VENTAS INC CMN	7 Dec-09	16-Apr-10	128	5 712 54	5 675 16	37 38	130 Short Term
VTR	VENTAS INC CMN	7 Dec-09	2 Jun-10	90	4 220 08	3 990 35	229 73	177 Short Term
VTR	VENTAS INC CMN	7 Dec-09	21 Jul-10	112	5 475 34	4 965 77	509 57	226 Short Term
VTR	VENTAS INC CMN	7 Dec-09	27 Sep-10	115	5 925 85	5 095 78	827 07	294 Short Term
VTR	VENTAS INC CMN	14 Dec-09	27 Sep-10	103	5 307 50	4 425 21	882 29	287 Short Term
VTR	VENTAS INC CMN	14 Dec-09	24 Nov-10	90	4 664 40	3 866 69	797 71	345 Short Term
VTR	VENTAS INC CMN	14 Jan-10	24 Nov-10	131	6 789 30	5 921 81	867 49	314 Short Term
VTR	VENTAS INC CMN	14 Jan-10	15 Dec-10	90	4 395 16	4 068 42	326 74	335 Short Term
VTR	VENTAS INC CMN	14 Jan-10	23 Dec-10	67	3 477 91	3 028 71	449 2	343 Short Term
VTR	VENTAS INC CMN	7 Dec-09	9 Mar-10	300	13 697 31	13 095 72	601 59	92 Short Term
VTR	VENTAS INC CMN	7 Dec-09	10-Mar-10	250	11 325 90	10 913 10	412 8	93 Short Term
VTR	VENTAS INC CMN	7 Dec-09	16-Mar-10	175	8 268 10	7 639 17	628 93	99 Short Term
VTR	VENTAS INC CMN	7 Dec-09	27 Sep-10	25	1 296 72	1 091 31	205 41	294 Short Term
VTR	VENTAS INC CMN	7 Dec-09	19-Nov-10	40	2 055 96	1 746 10	309 86	347 Short Term
VTR	VENTAS INC CMN	7 Dec-09	24 Nov-10	30	1 360 87	1 309 57	251 3	352 Short Term
VTR	VENTAS INC CMN	7 Dec-09	3 Dec-10	30	1 512 27	1 309 57	202 7	361 Short Term
VRSN	VERISIGN INC CMN	21 May-10	29 Nov-10	359	12 446 53	9 747 03	2 699 50	192 Short Term
V	VISA INC CMN CLASS A	2 Dec-09	27 Sep-10	32	2 347 16	2 659 97	312 81	299 Short Term
V	VISA INC CMN CLASS A	2 Dec-09	19-Nov-10	42	3 235 62	3 491 22	255 6	352 Short Term
V	VISA INC CMN CLASS A	2 Dec-09	1 Dec-10	82	6 186 79	6 816 18	629 39	364 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	6-Apr-10	185	17 181 13	14 796 15	2 384 98	120 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	17 May-10	385	29 761 30	30 791 99	1 030 69	161 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	27 Sep-10	25	1 833 33	1 999 48	166 15	294 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	19 Nov-10	35	2 698 10	2 799 27	101 17	347 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	24 Nov-10	40	3 021 54	3 199 17	177 63	352 Short Term
V	VISA INC CMN CLASS A	7 Dec-09	3 Dec-10	40	3 083 14	3 199 17	116 03	361 Short Term
WRB	W R BERKLEY CORPORATION CMN	2 Dec-09	13 Aug-10	122	3 232 98	3 005 69	227 1	254 Short Term
WRB	W R BERKLEY CORPORATION CMN	2 Dec-09	27 Sep-10	12	324 95	295 66	29 29	299 Short Term
WRB	W R BERKLEY CORPORATION CMN	2 Dec-09	3 Nov-10	1 081	29 734 78	26 634 11	3 100 66	336 Short Term
WRB	W R BERKLEY CORPORATION CMN	14 Jan-10	3 Nov-10	286	7 866 93	7 169 65	697 28	293 Short Term
WAB	WABTEC CORP CMN	7 Dec-09	14 May-10	405	19 014 10	16 112 48	2 901 62	158 Short Term
WAB	WABTEC CORP CMN	7 Dec-09	19 Nov-10	70	3 291 34	2 784 87	506 47	347 Short Term
WAB	WABTEC CORP CMN	7 Dec-09	24 Nov-10	40	1 864 36	1 591 36	273	352 Short Term
WAB	WABTEC CORP CMN	7 Dec-09	3 Dec-10	90	4 587 22	3 580 55	1 006 67	361 Short Term
WMT	WAL MART STORES INC CMN	4 Dec-09	6-Aug-10	334	17 747 69	18 086 10	838 41	245 Short Term
WAG	WALGREEN CO CMN	4 Dec-09	10-Jun-10	483	14 434 45	18 276 72	3 842 27	188 Short Term
WAG	WALGREEN CO CMN	4 Dec-09	25 Jun-10	223	6 028 74	8 438 32	-2 409 58	203 Short Term
WAG	WALGREEN CO CMN	14 Jan-10	25-Jun-10	160	4 325 56	5 948 80	1 623 24	162 Short Term
WAG	WALGREEN CO CMN	21 Jan-10	25 Jun-10	165	4 460 73	6 007 62	1 546 89	155 Short Term
WRC	WARNACO GROUP INC CMN	7 Dec-09	27 Sep-10	25	1 264 47	1 061 84	202 63	294 Short Term
WRC	WARNACO GROUP INC CMN	7 Dec-09	25-Oct-10	225	12 648 11	9 556 56	3 091 55	322 Short Term
WRC	WARNACO GROUP INC CMN	7 Dec-09	24 Nov-10	60	3 254 94	2 548 42	706 52	352 Short Term
WRC	WARNACO GROUP INC CMN	7 Dec-09	3 Dec-10	30	1 655 67	1 274 21	381 46	361 Short Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	8 Mar-10	165	5 544 05	5 564 26	20 21	91 Short Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	27 Sep-10	15	533 24	505 84	27 4	294 Short Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	19-Nov-10	105	3 694 88	3 540 89	153 99	347 Short Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	24 Nov-10	95	3 352 49	3 203 67	148 82	352 Short Term
WM	WASTE MANAGEMENT INC CMN	7 Dec-09	3 Dec-10	85	2 953 70	2 866 44	87 26	361 Short Term
WAT	WATERS CORPORATION COMMON STOCK	2 Dec-09	23 Mar-10	69	4 550 81	4 119 16	431 65	111 Short Term
WAT	WATERS CORPORATION COMMON STOCK	2 Dec-09	24 Jun-10	69	4 783 51	4 119 16	664 35	204 Short Term
WPI	WATSON PHARMACEUTICALS INC CMN	11 May-10	9 Dec-10	147	7 165 27	6 145 64	1 019 63	212 Short Term
WPI	WATSON PHARMACEUTICALS INC CMN	11 May-10	22 Feb-11	20	1 102 77	836 14	266 63	287 Short Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	7 Dec-09	11 Nov-10	525	8 410 96	8 410 96	1 907 36	339 Short Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	14 Jan-10	11 Nov-10	255	5 011 53	4 918 95	92 58	301 Short Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	27 Sep-10	11 Nov-10	50	982 65	851 5	131 15	45 Short Term
WFC	WELLS FARGO & CO (NEW) CMN	4-Dec-09	16-Apr-10	366	11 951 34	9 830 76	2 120 58	133 Short Term
WFC	WELLS FARGO & CO (NEW) CMN	14 Jan-10	25-Aug-10	284	6 689 48	8 247 36	1 557 88	223 Short Term
WFC	WELLS FARGO & CO (NEW) CMN	4 Dec-09	25 Aug-10	369	8 691 61	9 911 34	1 219 73	264 Short Term
WFC	WELLS FARGO & CO (NEW) CMN	15-Jul-10	25-Aug-10	215	5 064 22	5 909 00	-844 78	41 Short Term
WFC	WELLS FARGO & CO (NEW) CMN	2 Aug-10	25-Aug-10	265	6 241 94	7 507 42	1 265 48	23 Short Term
WHR	WHIRLPOOL CORP CMN	18 May-10	11 Aug-10	166	13 170 23	17 807 37	-4 637 14	85 Short Term
WHR	WHIRLPOOL CORP CMN	21 May-10	11 Aug-10	84	6 664 46	8 205 19	1 540 73	82 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	6-Jan-10	24 Jun-10	446	8 130 26	9 961 85	1 831 59	230 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	6-Jan-10	25-Aug-10	210	3 739 82	4 690 56	-950 74	231 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	6-Jan-10	3 Sep-10	93	1 785 70	2 077 25	291 55	240 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	14 Jan-10	3-Sep-10	206	3 955 42	4 470 20	514 78	232 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	1 Feb-10	3-Sep-10	153	2 937 76	3 399 99	-402 23	233 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	8-Jan-10	3-Sep-10	107	2 054 51	2 405 27	350 76	238 Short Term
WMB	WILLIAMS COMPANIES INC (THE) CMN	29-Jan-10	3-Sep-10	264	5 069 08	5 480 35	411 27	217 Short Term

WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	15 Apr 10	105	5 341 93	4 874 73	467 2	129 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	27 Apr 10	135	6 906 21	6 267 51	638 7	141 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	28 Apr 10	160	8 143 54	7 428 16	715 38	142 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	27 Sep-10	15	872 98	696 39	176 59	294 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	19 Nov 10	55	3 277 39	2 553 43	723 96	347 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	24 Nov 10	50	3 010 94	2 321 30	689 64	352 Short Term
WEC	WISCONSIN ENERGY CORP(HLDG CO) CMN	7 Dec-09	3-Dec 10	55	3 304 34	2 553 43	750 91	361 Short Term
XLNX	XLINK INCORPORATED CMN	16-Mar 10	27 Jul 10	239	6 979 35	6 467 84	511 51	133 Short Term
XLNX	XLINK INCORPORATED CMN	16-Mar 10	4 Aug 10	230	6 352 24	6 224 28	127 96	141 Short Term
XLNX	XLINK INCORPORATED CMN	16-Mar 10	25-Aug 10	159	3 940 57	4 302 87	362 3	162 Short Term
XLNX	XLINK INCORPORATED CMN	16-Mar 10	21 Oct 10	87	2 182 97	2 354 40	171 44	219 Short Term
XLNX	XLINK INCORPORATED CMN	17-Mar 10	21 Oct 10	148	3 713 55	4 037 10	323 55	218 Short Term
XLNX	XLINK INCORPORATED CMN	19 May-10	21 Oct 10	232	5 821 24	5 628 62	192 62	155 Short Term
YHOO	YAHOO INC CMN	29-Jan-10	27 Sep-10	5	71 94	75 19	3 25	241 Short Term
YHOO	YAHOO INC CMN	29 Jan 10	19 Nov 10	125	2 074 21	1 879 68	194 54	294 Short Term
YHOO	YAHOO INC CMN	29 Jan-10	24 Nov 10	210	3 458 64	3 157 85	300 79	299 Short Term
YHOO	YAHOO INC CMN	29 Jan 10	3 Dec 10	130	2 114 41	1 954 86	159 55	308 Short Term
ZMH	ZIMMER HLDGS INC CMN	4 Dec 09	16 Aug 10	359	18 262 52	21 148 69	2,886 17	255 Short Term
ZMH	ZIMMER HLDGS INC CMN	14 Jan-10	16-Aug 10	80	4 069 64	5 020 80	951 16	214 Short Term
					13,401,307 91	12,916,049 05	485 259 18	