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

2010

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

For calendar year 2010, or tax year beginning APR 1, 2010, and ending MAR 31, 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 WALTER S. MANDER FOUNDATION C/O GOSCHI & GOSCHI		A Employer identification number 36-3961599
Number and street (or P.O. box number if mail is not delivered to street address) 150 S. WACKER DRIVE	Room/suite 2650	B Telephone number 312-609-7888
City or town, state, and ZIP code CHICAGO, IL 60606		C If exemption application is pending, check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 10,131,108. (Part I, column (d) must be on cash basis)	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		90.	90.		STATEMENT 1
4 Dividends and interest from securities		236,102.	236,102.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		355,211.			
b Gross sales price for all assets on line 6a 6,198,827.					
7 Capital gain net income (from Part IV, line 2)			355,211.		
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		1,156.	1,156.		STATEMENT 3
12 Total. Add lines 1 through 11		592,559.	592,559.		
13 Compensation of officers, directors, trustees, etc		2,400.	2,400.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 4		15,607.	5,000.		0.
b Accounting fees STMT 5		5,750.	3,000.		0.
c Other professional fees STMT 6		10,201.	10,201.		0.
17 Interest					
18 Taxes STMT 7		5,837.	5,837.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 8		63,604.	63,604.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		103,399.	90,042.		0.
25 Contributions, gifts, grants paid		741,778.			741,778.
26 Total expenses and disbursements. Add lines 24 and 25		845,177.	90,042.		741,778.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<252,618.>			
b Net investment income (if negative, enter -0-)			502,517.		
c Adjusted net income (if negative, enter -0-)				N/A	

SCANNED AUG 11 2011

Revenue

Operating and Administrative Expenses

192

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		560,085.	404,381.	404,381.
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations STMT 10		717,715.	1,181,277.	1,166,745.
	b	Investments - corporate stock STMT 11		6,192,286.	4,846,529.	5,353,654.
	c	Investments - corporate bonds STMT 12		1,825,968.	3,169,741.	3,202,996.
	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 ▶ <u>PURCHASED INTEREST</u>)		2,215.	3,332.	3,332.	
16	Total assets (to be completed by all filers)		9,298,269.	9,605,260.	10,131,108.	
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				
	25	Temporarily restricted				
	26	Permanently restricted				
		Foundations that do not follow SFAS 117, check here ▶ ☒				
	27	Capital stock, trust principal, or current funds		0.	0.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds		9,298,269.	9,605,260.	
	30	Total net assets or fund balances		9,298,269.	9,605,260.	
31	Total liabilities and net assets/fund balances		9,298,269.	9,605,260.		

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	9,298,269.
2	Enter amount from Part I, line 27a	2	<252,618.>
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3	559,609.
4	Add lines 1, 2, and 3	4	9,605,260.
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	9,605,260.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED SCHEDULE	P	VARIOUS	VARIOUS
b SEE ATTACHED SCHEDULE	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 3,097,404.		2,976,865.	120,539.
b 3,101,423.		2,866,751.	234,672.
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			120,539.
b			234,672.
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	355,211.
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	803,525.	8,532,575.	.094171
2008	1,032,505.	10,185,053.	.101375
2007	410,989.	11,439,864.	.035926
2006	949,538.	13,151,398.	.072201
2005	815,930.	13,053,956.	.062504

2 Total of line 1, column (d)	2	.366177
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	.073235
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	9,337,892.
5 Multiply line 4 by line 3	5	683,861.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	5,025.
7 Add lines 5 and 6	7	688,886.
8 Enter qualifying distributions from Part XII, line 4	8	741,778.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	5,025.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	5,025.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-		5	5,025.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a		
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7		0.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		40.
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9		5,065.
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
1c Did the foundation file Form 1120-POL for this year?		X
2 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) ☒ IL		
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

Form 990-PF (2010)

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 ► JOHN R. WATERS & COMPANY Telephone no. ► 312-554-3400 Located at ► 123 N. WACKER DRIVE #1550 CHICAGO IL ZIP+4 ► 60606			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ 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?		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? If "Yes," list the years ►	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	N/A	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

Form 990-PF (2010)

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

N/A

☐ Yes ☐ No

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

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

☐ Yes ☒ No

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

6b

X

If "Yes" to 6b, file Form 8870

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

☐ Yes ☒ No

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

N/A

7b

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
C. B. WOLF	PRESIDENT / DIRECTOR			
222 N. LA SALLE ST				
CHICAGO, IL 60601	1.00	600.	0.	0.
JAMES J. STEVENS	VP / DIRECTOR			
1617 HEATHER LANE				
DARIEN, IL 60561	1.00	600.	0.	0.
P. E. GOSCHI	SEC. / DIRECTOR			
150 S. WACKER DRIVE				
CHICAGO, IL 60606	1.00	600.	0.	0.
HILDE WOLF	DIRECTOR			
908 WEST ARGYLE				
CHICAGO, IL 60640	1.00	600.	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

Form 990-PF (2010)

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services		0

Part IX-A **Summary of Direct Charitable Activities**

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments**

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

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

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	8,997,860.
b	Average of monthly cash balances	1b	482,233.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	9,480,093.
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	9,480,093.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	142,201.
5	Net value of noncharitable-use assets Subtract line 4 from line 3. Enter here and on Part V, line 4	5	9,337,892.
6	Minimum investment return Enter 5% of line 5	6	466,895.

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	466,895.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	5,025.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	5,025.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	461,870.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	461,870.
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	461,870.

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	741,778.
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	741,778.
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	5,025.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	736,753.

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

Form 990-PF (2010)

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				461,870.
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	74,635.			
b From 2006	306,324.			
c From 2007				
d From 2008	527,040.			
e From 2009	379,746.			
f Total of lines 3a through e	1,287,745.			
4 Qualifying distributions for 2010 from Part XII, line 4. ► \$	741,778.			
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				461,870.
e Remaining amount distributed out of corpus	279,908.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below.				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,567,653.			
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	74,635.			
9 Excess distributions carryover to 2011 Subtract lines 7 and 8 from line 6a	1,493,018.			
10 Analysis of line 9:				
a Excess from 2006	306,324.			
b Excess from 2007				
c Excess from 2008	527,040.			
d Excess from 2009	379,746.			
e Excess from 2010	279,908.			

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) **N/A**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶
b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

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

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

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

NONE
b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

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

a The name, address, and telephone number of the person to whom applications should be addressed:
b The form in which applications should be submitted and information and materials they should include:
c Any submission deadlines:
d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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 Paid during the year				
SEE STATEMENT 13				
Total			▶ 3a	741,778.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

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

2010.03060 WALTER S. MANDER FOUNDATION 0801-091

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

1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		Yes	No
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.			

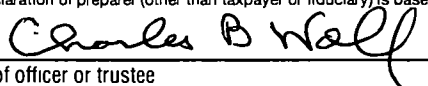
(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

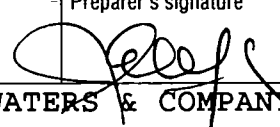
b If "Yes," complete the following schedule

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

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

Sign Here  **7/26/11** **PRESIDENT**
Signature of officer or trustee Date Title

Paid Preparer Use Only

Print/Type preparer's name JAMES MURPHY	Preparer's signature 	Date JUL 06 2011	Check ☐ if self-employed	PTIN
Firm's name JOHN R. WATERS & COMPANY			Firm's EIN	
Firm's address 123 N. WACKER DR., #1550 CHICAGO, IL 60606-1918			Phone no. (312) 554-3400	

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

SOURCE	AMOUNT
MERRILL LYNCH	90.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	90.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
AMORTIZATION OF FEDERAL SECURITY	<2,825.>	0.	<2,825.>
HPK FINANCIAL	2,500.	0.	2,500.
MERRILL LYNCH CUSTODIAN	251,575.	0.	251,575.
PURCHASED INTEREST RECEIVED	<15,148.>	0.	<15,148.>
TOTAL TO FM 990-PF, PART I, LN 4	236,102.	0.	236,102.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
OTHER MISCELLANEOUS INCOME	1,156.	1,156.	
TOTAL TO FORM 990-PF, PART I, LINE 11	1,156.	1,156.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	15,607.	5,000.		0.
TO FM 990-PF, PG 1, LN 16A	15,607.	5,000.		0.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	5,750.	3,000.		0.
TO FORM 990-PF, PG 1, LN 16B	5,750.	3,000.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT CONSULTING FEES	10,201.	10,201.		0.
TO FORM 990-PF, PG 1, LN 16C	10,201.	10,201.		0.

FORM 990-PF	TAXES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
STATE TAX EXPENSE	1,483.	1,483.		0.
FOREIGN TAX W/H DIVIDENDS	4,354.	4,354.		0.
TO FORM 990-PF, PG 1, LN 18	5,837.	5,837.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	8
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES -- BANK	63,604.	63,604.		0.
TO FORM 990-PF, PG 1, LN 23	63,604.	63,604.		0.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	9
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DESCRIPTION	AMOUNT
TRANSFER OF ASSETS FROM FREDERICKA MEYER TRUST	559,609.
TOTAL TO FORM 990-PF, PART III, LINE 3	559,609.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	10
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
FEDERAL SECURITIES	X		1,181,277.	1,166,745.
TOTAL U.S. GOVERNMENT OBLIGATIONS			1,181,277.	1,166,745.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			1,181,277.	1,166,745.

FORM 990-PF	CORPORATE STOCK	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK	4,846,529.	5,353,654.
TOTAL TO FORM 990-PF, PART II, LINE 10B	4,846,529.	5,353,654.

FORM 990-PF	CORPORATE BONDS	STATEMENT	12
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS	3,169,741.	3,202,996.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,169,741.	3,202,996.

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 13

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
ADA S MCKINLEY EDUCATIONAL SERVICES 725 S WELLS CHICAGO, IL 60607	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
ASSOCIATION HOUSE OF CHICAGO 1116 N KEDZIE CHICAGO, IL 60651	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	40,000.
BETTER BOYS FOUNDATION 1512 S PULASKI CHICAGO, IL 60623	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	25,000.
BROWN UNIVERSITY 110 ELM STREET PROVIDENCE, RI 02903	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	30,000.
CALIFORNIA POLYTECHNIC STATE UNIVERSITY 1 GRAND AVENUE SAN OBISPO, CA 93407	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	10,000.
CENTER FOR SPEECH AND LANGUAGE 820 N ORLEANS CHICAGO, IL 60654	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
CHABAD JEWISH CENTER 1236 E 57TH ST CHICAGO, IL 60637	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	6,000.
CHICAGO BOTANIC GARDEN 1000 LAKE COOK ROAD GLENCOE, IL 60022	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.

BETHEL NEW LIFE 4950 W THOMAS CHICAGO, IL 60651	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	20,000.
CENTER FOR JEWISH HISTORY 15 W 16TH ST NEW YORK, NY 10011	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,000.
FRESH TASTE 14623 HANOVER LN ST PAUL, MN 55124	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	20,000.
LOUSES FOR CHARGE INTL 100 PARK AVENUE STE 1600 NEW YORK, NY 10017	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	300.
CRISTO REY JESUIT HIGH SCHOOL 1852 W 22ND PLACE CHICAGO, IL 60608	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	2,900.
DEPAUL UNIVERSITY 1 E JACKSON BLVD CHICAGO, IL 60604	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	6,078.
FOUNDATION FOR BABSON ALUMNI HALL BABSON, MA 02457	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.
FRIENDS SCHOOL OF BALTIMORE 5114 ST CHARLES ST BALTIMORE, MD 21210	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	1,000.
GADS HILL CENTER 1919 W CULLERTON ST CHICAGO, IL 60608	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
GARFIELD PARK CONSERVATORY ALLIANCE 300 N CENTRAL PARK AVENUE CHICAGO, IL 60624	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	20,000.

GLOBAL ALLIANCE FOR AFRICA 703 W MONROE ST CHICAGO, IL 60661	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,000.
MEDICAL FOUNDATION OF NC INC. 800 MARTIN LUTHER KING JR BLVD CHAPEL HILL, NC 27514	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,000.
GREATER SOUTHWEST DEVELOPMENT CORP. 2610 W 63RD ST CHICAGO, IL 60629	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	25,000.
GROWING HOME INC. 2732 N CLARK ST CHICAGO, IL 60614	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.
HUNGER PROJECT 5 UNION SQUARE WEST NEW YORK, NY 10003	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	
ILLINOIS CHESS ASSOCIATION 1206 WATERS EDGE RD CHAMPAIGN, IL 61822	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,500.
JEWISH COUNCIL ON URBAN AFFAIRS 610 S MICHIGAN AVE CHICAGO, IL 60605	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.
JEWISH UNITED FUND 30 S WELLS CHICAGO, IL 60606	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	15,000.
LISC CHICAGO 1 N LASALLE CHICAGO, IL 60602	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	25,000.
MICHIGAN STATE UNIVERSITY 250 HANNAH ADMINISTRATION BUILDING EAST LANSING, MI 48824	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	10,000.

MT ZION CONGREGATION 14TH ST & S DULUTH AVENUE SIOUX FALLS, SD 57101	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
NEW ISRAEL FUND PO BOX 96712 WASHINGTON, DC 20077	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	15,000.
NEWBERGER HILLEL CENTER 5715 S WOODLAWN CHICAGO, IL 60637	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	6,000.
NORTH CAROLINA SYMPHONY 4350 LASSITER RALEIGH, NC 27609	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	2,000.
NORTHWESTERN MEMORIAL FOUNDATION 676 N ST CLAIR ST CHICAGO, IL 60611	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	100,000.
OAK PARK TEMPLE 1235 N HARLEM AVE OAK PARK, IL 60302	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	30,000.
OPPORTUNITY KNOCKS 8020 MADISON ST RIVER FOREST, IL 60305	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.
SIOUX FALLS JEWISH WELFARE FUND 505 SUNNYBROOK DR. SIOUX FALLS, SD 57105	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
TEMPLE BETH ELOHIM 10 BETHEL RD WELLESLEY, MA 02481	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
SELF HELP HOME 908 W ARGYLE CHICAGO, IL 60640	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.

THE CHICAGO BAR ASSOCIATION 321 S PLYMOUTH CT CHICAGO, IL 60604	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,000.
THE CHICAGO BAR FOUNDATION 321 S PLYMOUTH CT CHICAGO, IL 60604	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	1,000.
UNIVERSITY OF CHICAGO LAW SCHOOL 1111 E 60TH ST CHICAGO, IL 60637	NONE TO FURTHER PURPOSE OF ORGANIZATION	EDUCATIONA INSTITUTIO	200,000.
UNIVERSITY OF ILLINOIS 901 W ILLINOIS ST URBANA, IL 61801	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	10,000.
VALERIE SMITH-REID FUND 10420 S HALSTED CHICAGO, IL 60628	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	5,000.
THE NEW LIGHT CEMETARY ASSOCIATION 6807 N EAST PRAIRIE RD LINCOLNWOOD, IL 60712	NONE TO FURTHER PURPOSE OF ORGANIZATION	CHARITY	10,000.
THE UNIVERSITY OF ARIZONA THE UNIVERSITY OF ARIZONA TUCSON, AZ 85721	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	10,000.
THE UNIVERSITY OF NORTH CAROLINA 200 EAST CAMERON AVENUE CHAPEL HILL, NC 27514	NONE SCHOLARSHIPS	EDUCATIONA INSTITUTIO	1,000.

TOTAL TO FORM 990-PF, PART XV, LINE 3A

741,778.

Short-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
ABB LTD SPONSORED ADR	60.0000	01/21/10	04/29/10	1,229.63	1,114.42	0.00	115.21
ABB LTD SPONSORED ADR	263.0000	01/21/10	04/30/10	5,312.96	4,884.88	0.00	428.08
ABB LTD SPONSORED ADR	212.0000	01/21/10	05/03/10	4,059.71	3,937.62	0.00	122.09
ABB LTD SPONSORED ADR	9.0000	01/21/10	05/04/10	172.73	167.17	0.00	5.56
ABB LTD SPONSORED ADR	337.0000	01/26/10	05/04/10	6,547.91	6,304.43	0.00	243.48
ABB LTD SPONSORED ADR	244.0000	01/28/10	05/04/10	4,740.92	4,449.80	0.00	291.12
ACCENTURE PLC CL A IRELA	278.0000	08/31/09	04/12/10	11,566.60	9,267.27	0.00	2,299.33
ACCENTURE PLC CL A IRELA	253.0000	08/31/09	04/12/10	10,526.44	8,433.88	0.00	2,092.56
ADOBE SYSTEMS INC.	198.0000	04/24/09	04/13/10	6,888.48	5,060.37	0.00	1,828.11
ADOBE SYSTEMS INC.	191.0000	04/24/09	04/20/10	6,604.59	4,881.46	0.00	1,723.13
ADOBE SYSTEMS INC.	270.0000	04/24/09	04/21/10	9,246.88	6,900.50	0.00	2,346.38
ADOBE SYSTEMS INC.	1.0000	09/09/10	09/16/10	32.17	32.85	0.68	0.00
ADOBE SYSTEMS INC.	252.0000	09/09/10	09/27/10	6,585.65	8,278.88	1,693.23	0.00
ADOBE SYSTEMS INC	61.0000	09/10/10	09/27/10	1,593.93	1,960.18	366.25	0.00
ADOBE SYSTEMS INC.	100.0000	09/21/10	09/27/10	2,613.00	3,313.26	700.26	0.00
ADR ENI SPA	40.0000	03/26/10	02/28/11	1,875.60	1,860.00	0.00	15.60
ADR ENI SPA	9.0000	01/05/11	02/28/11	422.01	400.59	0.00	21.42
AETNA US HEALTHCARE	57.0000	09/28/09	05/24/10	1,699.17	1,664.21	0.00	34.96
AETNA US HEALTHCARE	60.0000	09/28/09	06/23/10	1,821.57	1,751.80	0.00	69.77
AGILENT TECHNOLOGIES	126.0000	04/15/10	05/25/10	3,991.98	4,466.99	475.01	0.00
AGILENT TECHNOLOGIES	19.0000	04/15/10	06/23/10	620.61	673.59	52.98	0.00
AGILENT TECHNOLOGIES	12.0000	04/15/10	07/16/10	344.66	425.43	80.77	0.00
AGILENT TECHNOLOGIES	5.0000	04/15/10	09/16/10	145.14	177.26	32.12	0.00
AGILENT TECHNOLOGIES	62.0000	04/15/10	11/15/10	2,202.50	2,198.04	0.00	4.46
AGILENT TECHNOLOGIES	19.0000	04/15/10	02/16/11	857.64	673.60	0.00	184.04
AGILENT TECHNOLOGIES	31.0000	04/15/10	02/18/11	1,343.58	1,099.02	0.00	244.56
AGILENT TECHNOLOGIES	43.0000	04/16/10	02/18/11	1,863.62	1,524.60	0.00	339.02
AGILENT TECHNOLOGIES	77.0000	04/16/10	02/28/11	3,101.04	2,713.90	0.00	387.14
AGILENT TECHNOLOGIES	20.0000	04/16/10	03/02/11	840.49	709.11	0.00	131.38
AGILENT TECHNOLOGIES	76.0000	04/16/10	03/02/11	3,194.28	2,678.66	0.00	515.62
AGILENT TECHNOLOGIES	36.0000	04/16/10	03/04/11	1,478.16	1,268.84	0.00	209.32
AGILENT TECHNOLOGIES	131.0000	05/10/10	03/04/11	5,378.86	4,417.42	0.00	961.44
AGILENT TECHNOLOGIES	21.0000	01/06/11	03/04/11	862.26	876.33	14.07	0.00
ALCOA INC.	200.0000	02/07/11	03/11/11	3,291.02	3,477.46	186.44	0.00
ALTERA CP	15.0000	02/25/11	03/11/11	649.04	636.00	0.00	13.04
AMAZON COM	68.0000	07/24/09	05/25/10	8,245.54	5,881.38	0.00	2,364.16
AMAZON COM	10.0000	07/24/09	06/23/10	1,253.27	864.91	0.00	388.36
AMAZON COM	2.0000	10/23/09	06/23/10	250.66	225.34	0.00	25.32
AMAZON COM	9.0000	10/23/09	07/16/10	1,105.99	1,014.01	0.00	91.98

AMAZON COM	4.0000	10/23/09	09/16/10	580.27	450.67	0.00	129.60
AMERICAN TOWER CORP CL	5.0000	06/03/10	06/23/10	224.91	211.87	0.00	13.04
AMERICAN TOWER CORP CL	7.0000	06/03/10	07/16/10	318.35	296.62	0.00	21.73
AMERICAN TOWER CORP CL	6.0000	06/03/10	09/16/10	294.74	254.24	0.00	40.50
AMERICAN TOWER CORP CL	49.0000	06/03/10	11/15/10	2,579.56	2,076.32	0.00	503.24
AMERICAN TOWER CORP CL	74.0000	06/03/10	12/02/10	3,743.53	3,135.67	0.00	607.86
AMERICAN TOWER CORP CL	24.0000	06/03/10	02/16/11	1,356.58	1,016.97	0.00	339.61
AMPHENOL CORP NEW CL A	96.0000	05/06/10	05/25/10	4,022.66	4,252.82	230.16	0.00
AMPHENOL CORP NEW CL A	8.0000	05/06/10	06/23/10	340.71	354.40	13.69	0.00
AMPHENOL CORP NEW CL A	13.0000	05/06/10	07/16/10	539.72	575.90	36.18	0.00
AMPHENOL CORP NEW CL A	12.0000	05/06/10	09/16/10	567.95	531.60	0.00	36.35
AMPHENOL CORP NEW CL A	17.0000	05/06/10	11/15/10	887.13	753.11	0.00	134.02
AMPHENOL CORP NEW CL A	62.0000	05/06/10	01/20/11	3,224.46	2,746.61	0.00	477.85
AMPHENOL CORP NEW CL A	40.0000	05/06/10	01/31/11	2,204.70	1,772.01	0.00	432.69
AMPHENOL CORP NEW CL A	14.0000	05/07/10	01/31/11	771.68	599.57	0.00	172.11
AMPHENOL CORP NEW CL A	41.0000	05/07/10	02/10/11	2,381.84	1,755.89	0.00	625.95
AMPHENOL CORP NEW CL A	90.0000	05/07/10	02/11/11	5,130.05	3,854.40	0.00	1,275.65
AMPHENOL CORP NEW CL A	82.0000	05/11/10	02/11/11	4,674.00	3,695.71	0.00	978.29
AMPHENOL CORP NEW CL A	13.0000	05/11/10	02/11/11	744.53	585.90	0.00	158.63
AMPHENOL CORP NEW CL A	21.0000	01/06/11	02/11/11	1,202.67	1,090.95	0.00	111.72
ANHEUSER BUSCH CO	25.0000	10/16/09	05/25/10	1,188.61	1,242.94	54.33	0.00
ANHEUSER BUSCH CO	3.0000	10/16/09	06/23/10	152.90	149.15	0.00	3.75
ANHEUSER BUSCH CO	7.0000	10/16/09	09/16/10	388.35	348.03	0.00	40.32
ANHEUSER-BUSCH INBEV AD	35.0000	07/06/09	05/25/10	1,663.00	1,308.52	0.00	354.48
ANHEUSER-BUSCH INBEV AD	40.0000	07/06/09	06/23/10	2,038.77	1,495.46	0.00	543.31
APPLIED MATERIALS INC	190.0000	01/10/11	03/11/11	2,996.51	2,615.03	0.00	381.48
ASML HOLDING NV NEW	23.0000	11/19/10	02/16/11	999.56	792.63	0.00	206.93
ASML HOLDING NV NEW	64.0000	11/19/10	02/28/11	2,724.03	2,205.58	0.00	518.45
ASML HOLDING NV NEW	19.0000	11/19/10	03/11/11	830.47	654.78	0.00	175.69
ASSA ABLOY AB ADR	105.0000	02/08/10	05/25/10	992.23	925.90	0.00	66.33
ASSA ABLOY AB ADR	68.0000	02/08/10	06/23/10	743.91	599.63	0.00	144.28
ASSA ABLOY AB ADR	42.0000	02/08/10	09/16/10	488.03	370.36	0.00	117.67
ASSA ABLOY AB ADR	98.0000	02/08/10	11/15/10	1,335.72	864.18	0.00	471.54
ASSA ABLOY AB ADR	6.0000	02/09/10	11/15/10	81.78	54.18	0.00	27.60
ASSURANT INC.	221.0000	03/08/10	05/24/10	7,802.71	7,092.73	0.00	709.98
ASSURANT INC.	99.0000	03/09/10	05/24/10	3,494.70	3,198.39	0.00	296.31
ASSURANT INC.	10.0000	03/09/10	06/23/10	372.29	323.07	0.00	49.22
ASSURANT INC.	65.0000	03/09/10	09/16/10	2,569.92	2,099.96	0.00	469.96
ASSURANT INC.	129.0000	03/12/10	09/16/10	5,101.95	4,195.40	0.00	906.55
ASSURANT INC.	30.0000	03/14/10	11/15/10	1,214.38	987.58	0.00	226.80
ASSURANT INC.	60.0000	03/14/10	03/11/11	2,275.16	1,975.15	0.00	300.01
AUTODESK INC. DELAWARE	404.0000	02/17/10	04/22/10	12,501.57	10,474.59	0.00	2,026.98
AUTODESK INC. DELAWARE	14.0000	05/21/10	06/23/10	409.91	405.88	0.00	4.03

AUTODESK INC. DELAWARE	20.0000	05/21/10	11/15/10	708.39	579.83	0.00	128.56
AUTODESK INC. DELAWARE	23.0000	05/21/10	02/16/11	982.86	666.81	0.00	316.05
AUTODESK INC. DELAWARE	58.0000	05/21/10	02/23/11	2,490.77	1,681.51	0.00	809.26
AUTODESK INC. DELAWARE	9.0000	05/21/10	03/11/11	367.61	260.92	0.00	106.69
AUTODESK INC. DELAWARE	12.0000	05/24/10	03/11/11	490.08	355.34	0.00	134.74
AVERY DENNISON CORP	270.0000	05/17/10	05/25/10	9,272.64	9,762.61	489.97	0.00
AVERY DENNISON CORP	20.0000	05/17/10	06/23/10	701.99	723.15	21.16	0.00
AVERY DENNISON CORP	24.0000	05/17/10	06/24/10	837.11	867.79	30.68	0.00
AVERY DENNISON CORP	209.0000	05/18/10	06/24/10	7,287.83	7,520.47	232.64	0.00
AVERY DENNISON CORP	102.0000	05/18/10	06/25/10	3,521.41	3,670.28	148.87	0.00
AVERY DENNISON CORP	40.0000	05/18/10	03/11/11	1,666.77	1,439.32	0.00	227.45
BAE SYSEMS PLC ADR	24.0000	03/26/10	02/07/11	514.80	546.00	31.20	0.00
BAIDU INC. SPON ADR	9.0000	01/14/10	04/12/10	5,562.73	4,186.23	0.00	1,376.50
BAIDU INC. SPON ADR	3.0000	01/14/10	04/22/10	1,833.54	1,395.41	0.00	438.13
BAIDU INC. SPON ADR	6.0000	01/14/10	04/22/10	3,654.16	2,790.82	0.00	863.34
BAIDU INC. SPON ADR	7.0000	01/14/10	05/25/10	482.62	301.43	0.00	181.19
BAIDU INC. SPON ADR	9.0000	01/26/10	05/25/10	620.28	387.55	0.00	232.73
BAIDU INC. SPON ADR	8.0000	01/27/10	05/25/10	551.36	344.49	0.00	206.87
BAIDU INC. SPON ADR	14.0000	02/01/10	05/25/10	964.88	602.86	0.00	362.02
BAIDU INC. SPON ADR	40.0000	05/17/10	05/25/10	2,756.80	1,722.45	0.00	1,034.35
BAIDU INC. SPON ADR	15.0000	05/17/10	06/23/10	1,112.53	645.92	0.00	466.61
BAIDU INC. SPON ADR	9.0000	05/17/10	07/16/10	668.67	387.55	0.00	281.12
BAIDU INC. SPON ADR	17.0000	05/17/10	11/15/10	1,854.67	732.04	0.00	1,122.63
BAIDU INC. SPON ADR	10.0000	05/17/10	12/21/10	986.30	430.61	0.00	555.69
BAIDU INC. SPON ADR	16.0000	05/17/10	02/16/11	2,069.72	688.98	0.00	1,380.74
BANCO SANTANDER S.A.	142.0000	05/10/10	05/25/10	1,498.44	1,703.63	205.19	0.00
BANCO SANTANDER S.A.	80.0000	05/10/10	06/23/10	925.79	959.79	34.00	0.00
BANCO SANTANDER S.A.	20.0000	05/10/10	09/16/10	255.59	239.95	0.00	15.64
BANCO SANTANDER S.A.	74.0000	05/10/10	11/15/10	880.21	870.18	0.00	10.03
BANCO SANTANDER S.A.	316.0000	05/10/10	12/01/10	3,163.74	3,715.91	552.17	0.00
BANCO SANTANDER S.A.	222.0000	05/10/10	12/02/10	2,153.47	2,610.54	457.07	0.00
BANCO SANTANDER S.A.	272.0000	05/21/10	12/02/10	2,638.40	2,943.04	304.64	0.00
BARCLAYS PLC ADR	101.0000	03/26/10	09/23/10	1,948.29	2,197.58	249.29	0.00
BAXTER INTERNATIONAL INC	132.0000	12/29/09	04/27/10	6,600.00	7,807.69	1,207.69	0.00
BERKSHIRE HATHAWAY	10.0000	12/27/10	03/11/11	861.98	799.47	0.00	62.51
BIG LOTS INC.	136.0000	12/15/09	04/15/10	5,287.73	3,972.23	0.00	1,315.50
BIG LOTS INC.	135.0000	12/15/09	04/16/10	5,219.69	3,900.60	0.00	1,319.09
BIG LOTS INC.	105.0000	12/15/09	04/19/10	4,164.02	3,066.80	0.00	1,097.22
BIG LOTS INC.	140.0000	12/15/09	05/24/10	5,046.27	4,045.05	0.00	1,001.22
BIG LOTS INC	10.0000	12/15/09	06/23/10	349.69	292.08	0.00	57.61
BORG WARNER AUTOMOTIVE	9.0000	08/11/10	09/16/10	435.62	412.96	0.00	22.66
BORG WARNER AUTOMOTIVE	6.0000	08/11/10	11/15/10	349.07	275.31	0.00	73.76
BORG WARNER AUTOMOTIVE	21.0000	08/11/10	02/16/11	1,623.31	963.57	0.00	659.74

BORG WARNER AUTOMOTIVE	1.0000	08/11/10	03/11/11	77.02	45.88	0.00	31.14
BP AMOCO PLC ADR	13.0000	03/26/10	05/05/10	678.60	735.28	56.68	0.00
BP AMOCO PLC ADR	50.0000	03/17/10	05/25/10	2,244.55	2,911.47	666.92	0.00
BP AMOCO PLC ADR	7.0000	03/17/10	06/23/10	221.33	407.61	186.28	0.00
BP AMOCO PLC ADR	9.0000	03/17/10	09/16/10	345.59	524.06	178.47	0.00
BP AMOCO PLC ADR	26.0000	03/17/10	11/15/10	1,125.13	1,513.96	388.83	0.00
BRISTOL-MYERS SQUIBB CO	130.0000	11/13/10	03/11/11	3,433.82	3,426.24	0.00	7.58
BROADCOM CORP.	137.0000	03/10/10	05/25/10	4,421.26	4,467.20	45.94	0.00
BROADCOM CORP.	6.0000	03/10/10	06/23/10	212.75	195.64	0.00	17.11
BROADCOM CORP.	15.0000	03/10/10	07/16/10	557.57	489.11	0.00	68.46
BROADCOM CORP.	69.0000	03/10/10	08/06/10	2,487.41	2,249.90	0.00	237.51
BROADCOM CORP.	124.0000	03/10/10	08/16/10	4,126.01	4,043.31	0.00	82.70
BROADCOM CORP.	90.0000	03/10/10	08/17/10	2,919.32	2,934.66	15.34	0.00
BROADCOM CORP.	245.0000	03/10/10	08/19/10	7,800.57	7,988.79	188.22	0.00
CAPITAL ONE FINANCL CORP	417.0000	04/05/10	04/29/10	19,163.71	17,798.48	0.00	1,365.23
CAPITAL ONE FINANCL CORP	161.0000	04/06/10	04/29/10	7,399.56	6,940.21	0.00	459.35
CAPITAL ONE FINANCL CORP	170.0000	04/06/10	05/24/10	7,260.50	7,328.17	67.67	0.00
CAPITAL ONE FINANCL CORP	180.0000	04/08/10	05/24/10	7,686.00	7,785.67	99.67	0.00
CAPITAL ONE FINANCL CORP	30.0000	04/08/10	11/15/10	1,179.88	1,297.61	117.73	0.00
CAPITAL ONE FINANCL CORP	100.0000	04/08/10	03/11/11	4,921.61	4,325.37	0.00	596.24
CARDINAL HEALTH INC.	290.0000	11/23/09	05/24/10	9,900.43	9,320.31	0.00	580.12
CARDINAL HEALTH INC.	60.0000	11/23/09	11/15/10	2,147.96	1,928.34	0.00	219.62
CBS CORP [WESTINGHOUSE]	160.0000	11/22/10	03/11/11	3,797.59	2,629.14	0.00	1,168.45
CELGENE CORP	108.0000	10/09/09	05/25/10	6,097.26	5,917.27	0.00	179.99
CELGENE CORP	6.0000	10/09/09	06/23/10	331.73	328.74	0.00	2.99
CELGENE CORP	77.0000	10/09/09	07/09/10	3,777.35	4,218.79	441.44	0.00
CELGENE CORP	44.0000	10/09/09	07/09/10	2,158.64	2,410.74	252.10	0.00
CELGENE CORP	13.0000	10/09/09	07/16/10	683.30	712.26	28.96	0.00
CELGENE CORP	12.0000	01/06/11	02/08/11	612.84	715.68	102.84	0.00
CENTENE CORP	134.0000	01/13/10	05/25/10	2,958.67	2,900.48	0.00	58.19
CENTENE CORP	18.0000	01/13/10	11/15/10	404.41	389.62	0.00	14.79
CENTRICA PLC SPON (UK)	12.0000	02/25/11	03/11/11	262.79	263.15	0.36	0.00
CERNER CORP	4.0000	07/22/10	09/16/10	321.47	301.89	0.00	19.58
CERNER CORP	12.0000	07/22/10	11/15/10	1,054.30	905.66	0.00	148.64
CERNER CORP	5.0000	07/22/10	02/16/11	492.89	377.36	0.00	115.53
CERNER CORP	6.0000	07/22/10	03/11/11	619.43	452.83	0.00	166.60
CHARLES SCHWAB CORP NE	29.0000	01/13/11	02/16/11	556.94	536.36	0.00	20.58
CHARLES SCHWAB CORP NE	46.0000	01/13/11	03/11/11	879.36	850.78	0.00	28.58
CHUBB CORP	46.0000	05/14/09	04/09/10	2,360.26	1,839.81	0.00	520.45
CHUBB CORP	267.0000	05/14/09	04/12/10	13,765.76	10,678.88	0.00	3,086.88
CISCO SYSTEMS	914.0000	02/08/11	02/15/11	17,579.44	20,016.51	2,437.07	0.00
CITIGROUP INC	3,985.0000	06/29/10	09/02/10	14,783.70	15,910.91	1,127.21	0.00
CITIGROUP INC	550.0000	06/29/10	11/15/10	2,420.51	2,195.98	0.00	224.53

CITIGROUP INC	1,240.0000	06/29/10	03/11/11	5,716.29	4,950.95	0.00	765.34
CITRIX SYSTEMS INC.	64.0000	03/19/10	05/25/10	2,856.26	3,088.00	231.74	0.00
CITRIX SYSTEMS INC.	36.0000	03/22/10	05/25/10	1,606.68	1,741.62	134.94	0.00
CITRIX SYSTEMS INC.	10.0000	03/22/10	06/23/10	460.09	483.78	23.69	0.00
CITRIX SYSTEMS INC.	14.0000	03/22/10	07/16/10	636.89	677.29	40.40	0.00
CITRIX SYSTEMS INC.	16.0000	03/22/10	09/16/10	1,046.11	774.05	0.00	272.06
CITRIX SYSTEMS INC.	25.0000	03/22/10	11/15/10	1,617.54	1,209.46	0.00	408.08
CITRIX SYSTEMS INC.	22.0000	03/22/10	02/16/11	1,540.48	1,064.32	0.00	476.16
CITRIX SYSTEMS INC.	22.0000	03/22/10	02/28/11	1,484.97	1,064.32	0.00	420.65
CITRIX SYSTEMS INC.	26.0000	03/22/10	03/11/11	1,888.37	1,257.83	0.00	630.54
CLIFFS NATURAL RESOURCE	95.0000	11/13/09	05/25/10	4,664.50	3,798.80	0.00	865.70
CLIFFS NATURAL RESOURCE	12.0000	11/13/09	06/23/10	673.43	479.81	0.00	193.62
CLIFFS NATURAL RESOURCE	13.0000	11/13/09	07/16/10	636.09	519.80	0.00	116.29
CLIFFS NATURAL RESOURCE	14.0000	11/13/09	09/16/10	947.78	559.78	0.00	388.00
CME GROUP INC. CLASS A	4.0000	10/13/10	11/15/10	1,172.14	1,045.50	0.00	126.64
CME GROUP INC. CLASS A	2.0000	10/13/10	02/16/11	613.87	522.75	0.00	91.12
CME GROUP INC. CLASS A	1.0000	10/13/10	03/11/11	303.61	261.38	0.00	42.23
CNOOC LTD ADS	5.0000	09/18/09	05/25/10	769.14	703.56	0.00	65.58
CNOOC LTD ADS	3.0000	09/18/09	09/16/10	567.29	422.14	0.00	145.15
CONOCOPHILLIPS	30.0000	07/13/09	05/11/10	1,696.17	1,199.22	0.00	496.95
CONOCOPHILLIPS	190.0000	07/13/09	05/24/10	10,237.42	7,595.04	0.00	2,642.38
CONOCOPHILLIPS	120.0000	07/14/09	05/24/10	6,465.60	4,873.24	0.00	1,592.36
CONOCOPHILLIPS	30.0000	07/14/09	06/23/10	1,671.57	1,218.31	0.00	453.26
CONOCOPHILLIPS	267.0000	07/14/09	07/01/10	13,749.60	10,842.95	0.00	2,906.65
CONOCOPHILLIPS	71.0000	02/08/10	07/01/10	3,656.50	3,391.85	0.00	264.65
CONOCOPHILLIPS	175.0000	02/08/10	08/19/10	9,585.62	8,360.19	0.00	1,225.43
CONOCOPHILLIPS	204.0000	02/13/10	08/19/10	11,175.12	10,135.60	0.00	1,039.52
CONOCOPHILLIPS	10.0000	02/13/10	11/15/10	627.69	496.84	0.00	130.85
CONSTELLATION ENERGY GRC	40.0000	03/08/10	05/11/10	1,423.29	1,469.73	46.44	0.00
CONSTELLATION ENERGY GRC	190.0000	03/08/10	05/24/10	6,564.39	6,981.21	416.82	0.00
CONSTELLATION ENERGY GRC	10.0000	03/08/10	06/23/10	367.49	367.43	0.00	0.06
CONSTELLATION ENERGY GRC	30.0000	03/08/10	11/15/10	905.38	1,102.29	196.91	0.00
CONSTELLATION ENERGY GRC	44.0000	03/08/10	11/18/10	1,271.79	1,616.70	344.91	0.00
CONSTELLATION ENERGY GRC	154.0000	03/09/10	11/18/10	4,453.68	5,609.23	1,155.55	0.00
CONSTELLATION ENERGY GRC	50.0000	03/13/10	11/18/10	1,446.00	1,835.06	389.06	0.00
CONSTELLATION ENERGY GRC	54.0000	03/13/10	11/19/10	1,538.46	1,981.86	443.40	0.00
CONSTELLATION ENERGY GRC	72.0000	03/15/10	11/19/10	2,048.40	2,592.12	543.72	0.00
CONSTELLATION ENERGY GRC	193.0000	04/05/10	11/19/10	5,490.85	7,099.62	1,608.77	0.00
CONSTELLATION ENERGY GRC	119.0000	04/06/10	11/19/10	3,385.55	4,476.54	1,090.99	0.00
CONSTELLATION ENERGY GRC	30.0000	09/20/10	11/19/10	853.50	936.30	82.80	0.00
CORNING INC	110.0000	03/07/11	03/11/11	2,502.95	2,497.95	0.00	5.00
COSTCO WHSL CORP NEW	21.0000	10/02/09	04/12/10	1,295.05	1,186.15	0.00	108.90
COSTCO WHSL CORP NEW	117.0000	10/02/09	05/25/10	6,709.08	6,608.53	0.00	100.55

COSTCO WHSL CORP NEW	10/02/09	22.0000	06/01/10	1,237.81	1,242.64	4.83	0.00
COSTCO WHSL CORP NEW	10/06/09	37.0000	06/01/10	2,081.99	2,142.88	60.89	0.00
COSTCO WHSL CORP NEW	10/06/09	69.0000	06/01/10	3,882.48	3,996.18	113.70	0.00
COSTCO WHSL CORP NEW	10/06/09	3.0000	06/23/10	174.77	173.75	0.00	1.02
COSTCO WHSL CORP NEW	10/06/09	8.0000	07/16/10	451.13	463.32	12.19	0.00
COSTCO WHSL CORP NEW	10/06/09	7.0000	09/16/10	421.18	405.41	0.00	15.77
COVENTRY HEALTH CARE INC	09/05/09	31.0000	05/11/10	692.62	710.71	18.09	0.00
COVENTRY HEALTH CARE INC	09/09/09	9.0000	05/11/10	201.06	209.92	8.86	0.00
COVENTRY HEALTH CARE INC	09/09/09	280.0000	05/24/10	5,937.89	6,530.80	592.91	0.00
CREDIT SUISSE GROUP ADR	06/08/09	40.0000	05/25/10	1,577.98	1,805.25	227.27	0.00
CRH PLC ADR	11/23/09	58.0000	05/25/10	1,288.97	1,561.09	272.12	0.00
CRH PLC ADR	11/23/09	56.0000	06/23/10	1,325.50	1,507.26	181.76	0.00
CRH PLC ADR	11/23/09	17.0000	09/16/10	296.13	457.56	161.43	0.00
CRH PLC ADR	11/23/09	36.0000	11/15/10	719.98	968.95	248.97	0.00
CRH PLC ADR	11/24/09	19.0000	11/15/10	380.00	506.37	126.37	0.00
CRH PLC ADR	11/24/09	83.0000	11/16/10	1,525.77	2,212.01	686.24	0.00
CRH PLC ADR	02/08/10	84.0000	11/16/10	1,543.92	1,996.39	452.47	0.00
CRH PLC ADR	02/08/10	58.0000	11/16/10	1,096.16	1,378.45	282.29	0.00
CRH PLC ADR	03/26/10	25.0000	11/16/10	472.50	632.18	159.68	0.00
CRH PLC ADR	04/21/10	118.0000	11/16/10	2,230.20	3,281.01	1,050.81	0.00
CTRIIP.COM INTL LTD ADR	02/11/10	149.0000	04/09/10	5,898.29	4,979.82	0.00	918.47
CTRIIP.COM INTL LTD ADR	02/11/10	164.0000	05/04/10	6,123.37	5,481.14	0.00	642.23
CTRIIP.COM INTL LTD ADR	02/16/10	112.0000	05/04/10	4,182.08	3,909.68	0.00	272.40
CTRIIP.COM INTL LTD ADR	09/28/10	8.0000	11/15/10	378.07	382.73	4.66	0.00
CTRIIP.COM INTL LTD ADR	09/28/10	22.0000	12/06/10	968.00	1,052.52	84.52	0.00
CTRIIP.COM INTL LTD ADR	09/28/10	54.0000	12/07/10	2,350.65	2,583.45	232.80	0.00
CTRIIP.COM INTL LTD ADR	09/28/10	77.0000	12/13/10	3,380.76	3,683.81	303.05	0.00
CTRIIP.COM INTL LTD ADR	09/28/10	16.0000	12/20/10	662.37	765.47	103.10	0.00
CTRIIP.COM INTL LTD ADR	09/29/10	74.0000	12/20/10	3,066.56	3,550.56	484.00	0.00
CTRIIP.COM INTL LTD ADR	10/04/10	107.0000	12/20/10	4,434.08	4,950.54	516.46	0.00
CTRIIP.COM INTL LTD ADR	02/11/11	7.0000	03/11/11	270.26	300.45	30.19	0.00
D R HORTON INC.	09/09/09	32.0000	05/25/10	397.44	414.20	16.76	0.00
DAITO TR CONSTRUCTION CO	06/29/10	2.0000	09/16/10	118.09	111.93	0.00	6.16
DANONE-SPONS ADR	07/06/10	72.0000	11/15/10	938.86	799.96	0.00	138.90
DANONE-SPONS ADR	08/03/10	16.0000	09/16/10	180.95	186.74	5.79	0.00
DARDEN RESTAURANTS	06/09/09	10.0000	05/11/10	440.59	348.09	0.00	92.50
DARDEN RESTAURANTS	06/09/09	10.0000	05/24/10	435.87	348.09	0.00	87.78
DARDEN RESTAURANTS	06/22/09	120.0000	05/24/10	5,230.80	4,138.98	0.00	1,091.82
DARDEN RESTAURANTS	09/20/10	30.0000	11/26/10	1,473.30	1,355.10	0.00	118.20
DEERE & CO	12/14/09	27.0000	05/25/10	1,562.14	1,437.75	0.00	124.39
DEERE & CO	12/15/09	50.0000	05/25/10	2,892.50	2,661.42	0.00	231.08
DEERE & CO	12/15/09	5.0000	06/23/10	294.64	266.14	0.00	28.50
DEERE & CO	12/15/09	19.0000	07/16/10	1,122.50	1,011.34	0.00	111.16

DEERE & CO	12/15/09	09/16/10	908 55	691.97	0.00	216.58
DEERE & CO	12/15/09	11/15/10	1,724.33	1,171.02	0.00	553.31
DELL INC.	04/06/10	05/25/10	3,949.86	4,225.93	276.07	0.00
DELL INC.	04/06/10	05/26/10	6,328.33	7,302.15	973.82	0.00
DELL INC.	04/07/10	05/26/10	94.22	110.40	16.18	0.00
DELL INC.	04/07/10	05/26/10	9,571.62	11,276.91	1,705.29	0.00
DELL INC.	08/30/10	11/15/10	1,297.78	1,090.79	0.00	206.99
DELL INC.	08/30/10	03/11/11	4,665.90	3,635.97	0.00	1,029.93
DIAGEO PLC	10/21/10	11/15/10	222.14	224.43	2.29	0.00
DIAGEO PLC	10/21/10	03/11/11	77.94	74.81	0.00	3.13
DICKS SPORTING GOODS	08/06/10	09/16/10	345.14	362.57	17.43	0.00
DICKS SPORTING GOODS	08/06/10	11/09/10	8,508.50	8,032.41	0.00	476.09
DICKS SPORTING GOODS	08/19/10	11/09/10	3,427.80	3,117.98	0.00	309.82
DISCOVER FINANCIAL SERVIC	11/13/10	03/11/11	4,669.34	3,973.30	0.00	696.04
DISNEY COMPANY - WALT	02/09/11	02/16/11	695.88	695.45	0.00	0.43
DISNEY COMPANY - WALT	02/09/11	03/11/11	562.37	565.05	2.68	0.00
DOLLAR GENERAL	12/09/10	02/16/11	626.51	718.31	91.80	0.00
DOLLAR GENERAL	12/09/10	03/11/11	587.99	655.85	67.86	0.00
DRESSER RAND GROUP INC	03/24/10	05/25/10	576.34	617.50	41.16	0.00
DRESSER RAND GROUP INC	03/25/10	05/25/10	3,730.59	4,009.06	278.47	0.00
DRESSER RAND GROUP INC	03/25/10	06/23/10	34.38	32.59	0.00	1.79
DRESSER RAND GROUP INC	03/25/10	07/16/10	687.99	684.47	0.00	3.52
DRESSER RAND GROUP INC	03/25/10	09/16/10	816.05	684.48	0.00	131.57
DRESSER RAND GROUP INC	03/25/10	09/23/10	3,308.74	2,868.27	0.00	440.47
DRESSER RAND GROUP INC	03/25/10	09/24/10	2,784.48	2,444.56	0.00	339.92
DRESSER RAND GROUP INC	03/29/10	09/24/10	445.56	379.28	0.00	66.28
DRESSER RAND GROUP INC	03/29/10	11/03/10	7,502.86	7,048.22	0.00	454.64
DRESSER RAND GROUP INC	03/30/10	11/03/10	4,743.24	4,436.11	0.00	307.13
DTE ENERGY/DETROIT ED	01/25/10	05/24/10	6,502.25	5,969.77	0.00	532.48
DTE ENERGY/DETROIT ED	01/25/10	06/23/10	482.29	426.41	0.00	55.88
DTE ENERGY/DETROIT ED	01/25/10	11/15/10	1,390.18	1,279.24	0.00	110.94
DTE ENERGY/DETROIT ED	09/20/10	03/18/11	961.80	933.20	0.00	28.60
DTE ENERGY/DETROIT ED	01/07/11	03/18/11	1,442.70	1,373.10	0.00	69.60
E.ON AG	03/26/10	03/02/11	162.10	179.10	17.00	0.00
E.ON AG	01/05/11	03/02/11	583.56	546.30	0.00	37.26
EASTMAN CHEMICAL CO.	10/31/09	05/24/10	7,952.73	6,968.34	0.00	984.39
EASTMAN CHEMICAL CO	11/03/09	05/24/10	1,835.10	1,639.08	0.00	196.02
EASTMAN CHEMICAL CO	11/03/09	06/23/10	1,256.80	1,092.72	0.00	164.08
EASTMAN CHEMICAL CO.	11/03/09	07/01/10	4,814.54	4,589.42	0.00	225.12
EASTMAN CHEMICAL CO.	11/03/09	07/02/10	4,303.29	4,261.61	0.00	41.68
EASTMAN CHEMICAL CO.	11/10/09	07/02/10	386.19	405.39	19.20	0.00
EASTMAN CHEMICAL CO.	11/10/09	07/06/10	3,878.86	4,111.84	232.98	0.00
EASTMAN CHEMICAL CO.	11/13/09	07/06/10	1,420.38	1,528.68	108.30	0.00

EASTMAN CHEMICAL CO	11/13/09	08/05/10	10,166.52	9,464.37	0.00	702.15
EASTMAN CHEMICAL CO.	11/13/09	08/05/10	252.60	235.18	0.00	17.42
EASTMAN CHEMICAL CO	11/13/09	08/06/10	6,964.08	6,467.51	0.00	496.57
EASTMAN CHEMICAL CO	11/23/09	08/06/10	1,266.20	1,182.00	0.00	84.20
EATON CORP	02/01/10	05/24/10	8,387.07	7,635.78	0.00	751.29
EATON CORP	02/01/10	06/23/10	1,481.37	1,272.63	0.00	208.74
EATON CORP	02/01/10	07/01/10	6,054.62	5,535.95	0.00	518.67
EATON CORP	02/02/10	07/01/10	7,724.49	7,191.38	0.00	533.11
EATON CORP	02/04/10	07/01/10	417.54	377.65	0.00	39.89
EATON CORP	02/04/10	07/29/10	4,939.63	4,028.28	0.00	911.35
EATON CORP	02/08/10	07/29/10	5,479.78	4,446.50	0.00	1,033.28
EATON CORP	02/10/10	07/29/10	5,556.96	4,582.37	0.00	974.59
EATON CORP	02/11/10	07/29/10	5,711.32	4,695.86	0.00	1,015.46
EDISON INTL [SCECORP]	07/26/10	11/15/10	1,500.37	1,317.96	0.00	182.41
EDISON INTL [SCECORP]	07/26/10	03/11/11	3,023.94	2,635.92	0.00	388.02
EDISON INTL [SCECORP]	07/26/10	03/17/11	3,315.81	2,965.41	0.00	350.40
EDISON INTL [SCECORP]	07/26/10	03/18/11	7,508.24	6,886.34	0.00	621.90
EDISON INTL [SCECORP]	07/27/10	03/18/11	1,760.57	1,638.80	0.00	121.77
EDWARD LIFSCIENCES COF	11/29/10	02/16/11	1,862.03	1,386.00	0.00	476.03
EDWARD LIFSCIENCES COF	12/09/10	02/16/11	443.35	348.37	0.00	94.98
EDWARD LIFSCIENCES COF	12/09/10	03/11/11	180.47	139.35	0.00	41.12
ELI LILLY & COMPANY	09/27/10	11/15/10	2,143.76	2,164.10	20.34	0.00
ELI LILLY & COMPANY	09/27/10	03/11/11	3,140.94	3,246.16	105.22	0.00
EMC CORP	03/08/10	05/25/10	9,612.78	9,879.99	267.21	0.00
EMC CORP	03/08/10	06/23/10	580.00	551.96	0.00	28.04
EMC CORP	03/08/10	07/16/10	1,335.34	1,232.70	0.00	102.64
EMC CORP	03/08/10	09/16/10	1,324.30	1,195.90	0.00	128.40
EMC CORP	03/08/10	10/04/10	6,398.21	5,666.74	0.00	731.47
EMC CORP	04/19/10	10/04/10	4,050.15	3,730.37	0.00	319.78
EMC CORP	04/20/10	10/04/10	726.95	676.72	0.00	50.23
EMC CORP	04/20/10	11/15/10	2,785.65	2,448.84	0.00	336.81
EMC CORP	04/20/10	02/16/11	1,002.48	715.39	0.00	287.09
EMC CORP	04/20/10	03/11/11	54.09	38.87	0.00	15.22
EMC CORP	04/20/10	03/11/11	1,131.06	812.07	0.00	318.99
EMC CORP	05/03/10	03/11/11	457.81	331.25	0.00	126.56
EOG RES INC	04/07/10	05/25/10	5,081.87	5,378.30	296.43	0.00
EOG RES INC	04/07/10	06/23/10	330.59	310.29	0.00	20.30
EOG RES INC	04/07/10	07/16/10	1,070.78	1,034.29	0.00	36.49
EOG RES INC	04/07/10	08/04/10	4,508.77	4,757.73	248.96	0.00
EOG RES INC	04/08/10	08/04/10	3,920.40	4,278.46	358.06	0.00
EOG RES INC	04/12/10	08/04/10	588.06	641.39	53.33	0.00
EOG RES INC	04/12/10	08/18/10	7,528.83	8,551.88	1,023.05	0.00
EOG RES INC	04/12/10	08/27/10	2,577.31	3,100.06	522.75	0.00

EOG RES INC	56 0000	06/02/10	08/27/10	4,977.28	5,888.82	911.54	0.00
EQUINIX INC.	41.0000	06/10/10	10/12/10	2,869.59	3,449.51	579.92	0.00
ESPRIT HOLDNG LTD SP ADR	505.2800	04/30/09	04/12/10	7,731.63	6,786.78	0.00	944.85
ESPRIT HOLDNG LTD SP ADR	44.7200	10/19/09	04/12/10	684.22	600.67	0.00	83.55
ESPRIT HOLDNG LTD SP ADR	101.0000	10/19/09	05/25/10	1,153.40	1,356.60	203.20	0.00
ESPRIT HOLDNG LTD SP ADR	53.0000	10/19/09	06/23/10	616.38	711.88	95.50	0.00
ESPRIT HOLDNG LTD SP ADR	296.2800	10/19/09	09/13/10	3,044.44	3,979.56	935.12	0.00
ESPRIT HOLDNG LTD SP ADR	24.7200	01/27/10	09/13/10	254.12	0.00	0.00	254.12
ESPRIT HOLDNG LTD SP ADR	71.0000	05/13/10	09/13/10	729.88	974.33	244.45	0.00
ESPRIT HOLDNG LTD SP ADR	24.0000	05/13/10	09/16/10	256.07	329.35	73.28	0.00
ESPRIT HOLDNG LTD SP ADR	284.0000	05/13/10	12/15/10	2,737.38	3,897.30	1,159.92	0.00
ESPRIT HOLDNG LTD SP ADR	209.0000	06/17/10	12/15/10	2,014.76	2,414.10	399.34	0.00
ESPRIT HOLDNG LTD SP ADR	105.0000	11/20/09	05/25/10	1,199.08	1,454.90	255.82	0.00
ESPRIT HOLDNG LTD SP ADR	127.0000	11/20/09	09/16/10	1,353.13	1,759.74	406.61	0.00
ESPRIT HOLDNG LTD SP ADR	133.0000	11/20/09	10/27/10	1,503.30	1,842.87	339.57	0.00
ESPRIT HOLDNG LTD SP ADR	9.0000	01/27/10	10/27/10	101.79	0.00	0.00	101.79
ESPRIT HOLDNG LTD SP ADR	125.0000	02/03/10	10/27/10	1,413.75	1,804.54	390.79	0.00
ESTEE LAUDER COMPANIES	65.0000	04/26/10	05/25/10	3,817.39	4,609.62	792.23	0.00
ESTEE LAUDER COMPANIES	7.0000	04/26/10	06/23/10	419.50	492.93	73.43	0.00
ESTEE LAUDER COMPANIES	10.0000	04/26/10	07/16/10	637.60	709.17	71.57	0.00
ESTEE LAUDER COMPANIES	1.0000	04/26/10	09/16/10	58.75	70.42	11.67	0.00
ESTEE LAUDER COMPANIES	18.0000	04/26/10	11/15/10	1,279.06	1,276.51	0.00	2.55
ESTEE LAUDER COMPANIES	11.0000	04/26/10	02/16/11	1,040.69	774.61	0.00	266.08
ESTEE LAUDER COMPANIES	7.0000	04/26/10	03/11/11	647.84	496.42	0.00	151.42
EXPRESS SCRIPTS CLASS A	80.0000	02/04/10	05/25/10	8,051.07	6,784.34	0.00	1,266.73
EXPRESS SCRIPTS CLASS A	3.0000	02/04/10	06/23/10	156.59	254.41	97.82	0.00
EXPRESS SCRIPTS CLASS A	26.0000	02/04/10	07/16/10	1,254.86	1,097.59	0.00	157.27
EXPRESS SCRIPTS CLASS A	12.0000	02/04/10	09/16/10	555.75	506.58	0.00	49.17
EXPRESS SCRIPTS CLASS A	14 2308	02/04/10	11/15/10	750.79	600.75	0.00	150.04
EXPRESS SCRIPTS CLASS A	49.7692	03/03/10	11/15/10	2,624.83	2,451.74	0.00	173.09
EXPRESS SCRIPTS CLASS A	30 0000	03/03/10	02/16/11	1,753.17	1,477.87	0.00	275.30
EXXON MOBIL CORP COM	10 6470	06/24/10	07/07/10	601.56	615.11	13.55	0.00
EXXON MOBIL CORP COM	70 0000	02/01/10	05/24/10	4,374.23	4,624.54	250.31	0.00
FIFTH THIRD BANCORP	100.0000	08/02/10	11/15/10	1,312.29	1,332.45	20.16	0.00
FIFTH THIRD BANCORP	280.0000	08/02/10	03/11/11	3,819.83	3,730.86	0.00	88.97
FIFTH THIRD BANCORP	881 0000	08/02/10	03/24/11	12,343.36	11,738.88	0.00	604.48
FIFTH THIRD BANCORP	252.0000	08/02/10	03/25/11	3,523.60	3,357.78	0.00	165.82
FIFTH THIRD BANCORP	657.0000	08/03/10	03/25/11	9,204.57	8,825.48	0.00	379.09
FIFTH THIRD BANCORP	462 0000	08/09/10	03/25/11	6,472.62	5,947.42	0.00	525.20
FIFTH THIRD BANCORP	208.0000	08/10/10	03/25/11	2,914.08	2,671.74	0.00	242.34
FIFTH THIRD BANCORP	210.0000	01/07/11	03/25/11	2,942.10	3,050.71	108.61	0.00
FIRST SOLAR INC.	154.0000	04/29/10	05/12/10	19,154.85	22,813.02	3,658.17	0.00
FLOWERVE CORP.	40 0000	03/31/10	05/25/10	3,816.14	4,411.16	595.02	0.00

FLOWSERVE CORP.	5.0000	03/31/10	06/23/10	471.84	551.40	79.56	0.00
FLOWSERVE CORP.	6.0000	03/31/10	07/16/10	551.60	661.67	110.07	0.00
FLOWSERVE CORP.	3.0000	03/31/10	09/16/10	314.39	330.84	16.45	0.00
FLOWSERVE CORP.	153.0000	03/31/10	11/02/10	15,839.35	16,872.69	1,033.34	0.00
FLUOR CORP	89.0000	04/06/10	05/25/10	4,112.21	4,464.70	352.49	0.00
FLUOR CORP	15.0000	04/06/10	06/23/10	694.49	752.48	57.99	0.00
FLUOR CORP	11.0000	04/06/10	07/16/10	499.78	551.82	52.04	0.00
FLUOR CORP	13.0000	04/06/10	09/16/10	648.56	652.15	3.59	0.00
FLUOR CORP	29.0000	04/06/10	11/15/10	1,597.87	1,454.79	0.00	143.08
FLUOR CORP	21.0000	04/06/10	02/16/11	1,543.15	1,053.47	0.00	489.68
FLUOR CORP	8.0000	04/06/10	03/11/11	559.75	401.32	0.00	158.43
FMC CORP- NEW	15.0000	07/02/10	09/16/10	1,012.78	814.73	0.00	198.05
FMC CORP- NEW	30.0000	07/02/10	11/15/10	2,339.36	1,629.46	0.00	709.90
FMC CORP- NEW	64.0000	07/02/10	02/02/11	5,838.60	3,476.19	0.00	2,362.41
FMC CORP- NEW	11.0000	07/02/10	02/04/11	1,037.57	597.47	0.00	440.10
FMC CORP- NEW	11.0000	07/02/10	02/16/11	987.56	597.47	0.00	390.09
FMC CORP- NEW	8.0000	07/02/10	03/11/11	748.07	434.52	0.00	313.55
FMC TECHNOLOGIES INC.	11.0000	02/03/10	06/07/10	561.11	615.48	54.37	0.00
FMC TECHNOLOGIES INC.	89.0000	02/04/10	06/07/10	4,539.89	4,905.82	365.93	0.00
FMC TECHNOLOGIES INC.	28.0000	05/07/10	06/07/10	1,428.28	1,729.18	300.90	0.00
FMC TECHNOLOGIES INC.	39.0000	05/07/10	06/07/10	1,989.39	2,408.49	419.10	0.00
FOMENTO ECO MEX SAB ADF	10.0000	03/26/10	08/20/10	485.90	467.30	0.00	18.60
FORD MOTOR COMPANY	49.0000	11/08/10	11/15/10	790.64	788.90	0.00	1.74
FORD MOTOR COMPANY	87.0000	11/08/10	02/16/11	1,425.90	1,409.40	0.00	16.50
FORD MOTOR COMPANY	39.0000	11/08/10	03/11/11	565.49	627.90	62.41	0.00
FORD MOTOR COMPANY	130.0000	07/22/10	11/15/10	2,100.76	1,563.70	0.00	537.06
FORD MOTOR COMPANY	697.0000	07/22/10	01/06/11	11,999.98	8,383.86	0.00	3,616.12
FORD MOTOR COMPANY	773.0000	07/22/10	02/10/11	12,510.14	9,298.04	0.00	3,212.10
FORD MOTOR COMPANY	1,735.0000	08/16/10	02/10/11	28,072.30	20,848.97	0.00	7,223.33
FORD MOTOR COMPANY	130.0000	09/20/10	02/10/11	2,103.40	1,638.00	0.00	465.40
FORD MOTOR COMPANY	110.0000	01/07/11	02/10/11	1,779.80	2,005.88	226.08	0.00
FRANKLIN RESOURCES INC	11.0000	05/21/10	07/16/10	1,039.23	1,115.25	76.02	0.00
FRANKLIN RESOURCES INC	2.0000	05/21/10	09/16/10	211.35	202.77	0.00	8.58
FRANKLIN RESOURCES INC	15.0000	05/21/10	11/15/10	1,825.77	1,520.80	0.00	304.97
FRANKLIN RESOURCES INC	8.0000	05/21/10	02/16/11	1,031.38	811.09	0.00	220.29
FRANKLIN RESOURCES INC	7.0000	05/21/10	03/11/11	889.05	709.71	0.00	179.34
FRESENIUS MEDICAL CARE	1.0000	02/09/11	03/11/11	68.00	62.46	0.00	5.54
FRPRT MCMORAN COP/GOLF	23.0000	10/07/09	04/12/10	1,970.65	1,637.90	0.00	332.75
FRPRT MCMORAN COP/GOLF	52.0000	10/07/09	05/25/10	3,380.84	3,703.08	322.24	0.00
FRPRT MCMORAN COP/GOLF	59.0000	10/07/09	06/10/10	3,519.82	4,201.56	681.74	0.00
FRPRT MCMORAN COP/GOLF	71.0000	10/16/09	06/10/10	4,235.15	5,331.41	1,096.26	0.00
FRPRT MCMORAN COP/GOLF	3.0000	10/28/09	06/10/10	178.95	225.74	46.79	0.00
FRPRT MCMORAN COP/GOLF	81.0000	10/28/09	06/10/10	4,942.19	6,094.86	1,152.67	0.00

GANNETT CO INC	700.0000	05/11/10	05/24/10	10,684.83	11,068.61	383.78	0.00
GANNETT CO INC	320.0000	05/11/10	06/17/10	5,121.37	5,059.94	0.00	61.43
GANNETT CO INC	771.0000	05/12/10	06/17/10	12,343.71	12,847.87	504.16	0.00
GANNETT CO INC	40.0000	05/12/10	06/23/10	665.99	666.56	0.57	0.00
GANNETT CO INC	110.0000	05/12/10	03/11/11	1,792.37	1,833.03	40.66	0.00
GOLDMAN SACHS GROUP INC	70.0000	04/05/10	05/24/10	9,706.74	12,034.16	2,327.42	0.00
GOLDMAN SACHS GROUP INC	56.0000	04/05/10	07/01/10	7,698.36	9,627.32	1,928.96	0.00
GOLDMAN SACHS GROUP INC	35.0000	04/06/10	07/01/10	4,812.15	6,053.25	1,241.10	0.00
GOLDMAN SACHS GROUP INC	158.0000	04/26/10	07/01/10	21,723.42	24,188.44	2,465.02	0.00
GOODRICH CORP.	12.0000	10/07/10	11/15/10	1,026.70	232.24	0.00	794.46
GOODRICH CORP.	5.0000	10/07/10	02/16/11	464.19	415.82	0.00	48.37
GOODRICH CORP.	8.0000	10/07/10	03/11/11	685.43	665.30	0.00	20.13
GREEN MOUNTAIN COFFEE	215.0000	05/04/10	05/25/10	5,006.73	5,304.37	297.64	0.00
GREEN MOUNTAIN COFFEE	1.0000	05/04/10	06/23/10	27.14	24.67	0.00	2.47
GREEN MOUNTAIN COFFEE	19.0000	05/04/10	07/16/10	515.19	468.76	0.00	46.43
GREEN MOUNTAIN COFFEE	34.0000	05/04/10	09/16/10	1,199.16	838.83	0.00	360.33
GREEN MOUNTAIN COFFEE	170.0000	05/04/10	10/07/10	4,887.47	4,194.17	0.00	693.30
GREEN MOUNTAIN COFFEE	14.0000	05/04/10	10/08/10	403.38	345.40	0.00	57.98
GREEN MOUNTAIN COFFEE	156.0000	05/06/10	10/08/10	4,488.12	3,744.80	0.00	743.32
GREEN MOUNTAIN COFFEE	17.0000	05/06/10	11/15/10	584.79	410.57	0.00	174.22
GREEN MOUNTAIN COFFEE	24.0000	05/06/10	02/16/11	1,040.01	576.12	0.00	463.89
GREEN MOUNTAIN COFFEE	10.0000	05/06/10	02/16/11	433.30	241.51	0.00	191.79
GREEN MOUNTAIN COFFEE	87.0000	05/06/10	03/15/11	5,214.64	2,101.17	0.00	3,113.47
HALLIBURTON COMPANY	731.0000	04/05/10	05/04/10	23,006.15	23,106.11	99.96	0.00
HALLIBURTON COMPANY	88.0000	11/10/10	02/14/11	3,943.46	3,054.90	0.00	888.56
HALLIBURTON COMPANY	7.0000	11/10/10	02/16/11	313.38	243.15	0.00	70.23
HALLIBURTON COMPANY	9.0000	11/10/10	03/11/11	411.87	312.43	0.00	99.44
HANG LUNG PPTYS LTD ADR	7.0000	03/01/11	03/11/11	151.82	150.86	0.00	0.96
HEINEKEN NV ADR	14.0000	03/26/10	05/17/10	303.80	359.66	55.86	0.00
HEWLETT PACKARD	212.0000	02/02/10	08/17/10	8,494.84	10,265.27	1,770.43	0.00
HEWLETT PACKARD	58.0000	01/07/11	02/15/11	2,840.16	2,614.72	0.00	225.44
HEWLETT PACKARD	39.0000	01/07/11	02/15/11	1,885.33	1,759.99	0.00	125.34
HEWLETT PACKARD	14.0000	01/07/11	02/16/11	681.09	631.14	0.00	49.95
HEWLETT PACKARD	46.0000	01/07/11	02/28/11	1,975.01	2,075.89	100.88	0.00
HEWLETT PACKARD	99.0000	01/07/11	02/28/11	4,249.08	4,463.04	213.96	0.00
HEWLETT PACKARD	171.0000	01/12/11	02/28/11	7,339.32	7,806.00	466.68	0.00
HONDA MOTOR LIMITED AME	7.0000	06/15/10	06/23/10	208.49	211.33	2.84	0.00
HONDA MOTOR LIMITED AME	5.0000	06/15/10	09/16/10	168.74	150.95	0.00	17.79
HONDA MOTOR LIMITED AME	24.0000	06/15/10	11/15/10	878.15	724.55	0.00	153.60
HONEYWELL INC	20.0000	09/20/10	03/10/11	1,126.00	887.60	0.00	238.40
HONEYWELL INC	30.0000	01/07/11	03/10/11	1,689.00	1,626.30	0.00	62.70
HSBC HLDG PLC	62.0000	06/17/09	05/25/10	2,810.42	2,682.11	0.00	128.31
HSBC HLDG PLC	9.0000	03/26/10	03/23/11	454.32	459.17	4.85	0.00

HSBC HLDG PLC	36.0000	08/11/10	03/23/11	1,817.28	1,853.35	36.07	0.00
HSBC HLDG PLC	33.0000	09/20/10	03/23/11	1,665.84	1,748.84	83.00	0.00
HSBC HLDG PLC	11.0000	01/05/11	03/23/11	555.28	586.82	31.54	0.00
HUMANA INC	20.0000	01/19/10	05/11/10	933.78	1,026.49	92.71	0.00
HUMANA INC	210.0000	01/19/10	05/24/10	9,687.31	10,778.10	1,090.79	0.00
HUMANA INC	30.0000	01/19/10	11/15/10	1,787.67	1,539.73	0.00	247.94
HUMANA INC	16.0000	04/12/10	03/03/11	1,048.96	713.60	0.00	335.36
HUMANA INC	40.0000	04/12/10	03/11/11	2,543.55	1,783.99	0.00	759.56
IBM CORP	40.0000	10/26/09	05/24/10	5,143.91	4,830.12	0.00	313.79
IBM CORP	47.0000	10/26/09	07/01/10	6,033.03	5,675.38	0.00	357.65
IBM CORP	71.0000	10/27/09	07/01/10	9,112.85	8,527.36	0.00	585.49
IBM CORP	10.0000	11/23/09	07/01/10	1,283.50	1,277.00	0.00	6.50
ILLINOIS TOOL WORKS INC	162.0000	04/22/10	05/25/10	7,433.56	8,495.12	1,061.56	0.00
ILLINOIS TOOL WORKS INC	11.0000	04/22/10	06/23/10	498.29	576.83	78.54	0.00
ILLINOIS TOOL WORKS INC	35.0000	04/22/10	07/16/10	1,544.26	1,835.36	291.10	0.00
ILLINOIS TOOL WORKS INC	10.0000	04/22/10	09/16/10	466.19	524.39	58.20	0.00
ILLINOIS TOOL WORKS INC	5.0000	04/22/10	11/15/10	241.42	262.19	20.77	0.00
ILLINOIS TOOL WORKS INC	28.0000	04/26/10	11/15/10	1,352.12	1,470.53	118.41	0.00
ILLINOIS TOOL WORKS INC	16.0000	04/26/10	02/16/11	895.02	840.31	0.00	54.71
ILLINOIS TOOL WORKS INC	24.0000	04/26/10	03/11/11	1,339.17	1,260.46	0.00	78.71
IMPERIAL TOB GRP SPS ADR	14.0000	03/26/10	02/23/11	866.46	856.10	0.00	10.36
IMPERIAL TOB GRP SPS ADR	20.0000	09/25/09	05/25/10	1,009.98	1,154.67	144.69	0.00
IMPERIAL TOB GRP SPS ADR	5.0000	09/25/09	09/16/10	297.99	288.67	0.00	9.32
INTEL CORP	120.0000	06/29/10	11/15/10	2,548.76	2,446.36	0.00	102.40
INTEL CORP	220.0000	06/29/10	03/31/11	4,652.91	4,484.99	0.00	167.92
INTERNATIONAL PAPER CO.	370.0000	08/31/09	05/24/10	8,276.95	8,375.54	98.59	0.00
INTERNATIONAL PAPER CO.	60.0000	08/31/09	06/23/10	1,545.57	1,358.20	0.00	187.37
INTUIT INC.	6.0000	08/24/10	09/16/10	263.93	257.87	0.00	6.06
INTUIT INC.	15.0000	08/24/10	11/15/10	729.04	644.69	0.00	84.35
INTUIT INC.	10.0000	08/24/10	02/16/11	505.53	429.79	0.00	75.74
INTUIT INC.	14.0000	08/24/10	03/11/11	731.21	601.71	0.00	129.50
INTUITIVE SURGICAL INC.	2.0000	01/24/11	02/16/11	692.67	662.51	0.00	30.16
INTUITIVE SURGICAL INC.	1.0000	01/24/11	03/11/11	333.14	331.26	0.00	1.88
INVESCO LTD	83.0000	10/30/09	04/29/10	1,789.80	1,821.96	32.16	0.00
INVESCO LTD	272.0000	10/30/09	04/30/10	5,787.76	5,970.75	182.99	0.00
INVESCO LTD	85.0000	10/30/09	05/25/10	1,583.16	1,865.86	282.70	0.00
INVESCO LTD	458.0000	11/05/09	05/25/10	8,532.54	10,492.00	1,959.46	0.00
JP MORGAN CHASE & COMPANY	190.0000	07/06/09	05/24/10	7,457.37	6,084.71	0.00	1,372.66
JUNIPER NETWORKS INC.	184.0000	04/24/09	04/13/10	5,678.14	3,962.29	0.00	1,715.85
JUNIPER NETWORKS INC.	206.0000	04/24/09	04/22/10	6,277.93	4,436.05	0.00	1,841.88
JUNIPER NETWORKS INC.	154.0000	10/23/09	05/03/10	4,382.84	4,226.25	0.00	156.59
JUNIPER NETWORKS INC.	245.0000	10/29/09	05/03/10	6,972.70	6,468.02	0.00	504.68
JUNIPER NETWORKS INC.	377.0000	05/21/10	06/04/10	9,487.27	9,897.87	410.60	0.00

JUNIPER NETWORKS INC.	26.0000	10/26/10	11/15/10	889.83	837.70	0.00	52.13
JUNIPER NETWORKS INC.	10.0000	10/26/10	02/16/11	434.69	322.19	0.00	112.50
JUNIPER NETWORKS INC.	104.0000	10/26/10	02/28/11	4,261.94	3,350.80	0.00	911.14
JUNIPER NETWORKS INC.	15.0000	10/26/10	03/11/11	670.57	483.29	0.00	187.28
KIMBERLY CLARK CORP	80.0000	11/16/09	05/06/10	4,894.79	5,161.44	266.65	0.00
KIMBERLY CLARK CORP	150.0000	11/16/09	05/06/10	9,178.50	9,757.67	579.17	0.00
KIMBERLY CLARK CORP	170.0000	11/23/09	05/06/10	10,402.30	11,175.63	773.33	0.00
KOHL'S CORPORATION WISC	141.0000	10/06/10	01/18/11	7,316.49	7,470.62	154.13	0.00
KOHL'S CORPORATION WISC	24.0000	01/06/11	01/18/11	1,245.36	1,266.72	21.36	0.00
KROGER CO	20.0000	07/06/10	11/15/10	453.79	401.27	0.00	52.52
KROGER CO	130.0000	07/06/10	03/11/11	3,079.25	2,608.28	0.00	470.97
KUBOTA CORP ADR	20.0000	09/29/09	05/25/10	790.20	844.80	54.60	0.00
LAM RESEARCH CORP	95.0000	10/29/09	05/25/10	3,572.89	3,324.13	0.00	248.76
LAM RESEARCH CORP	6.0000	10/29/09	06/23/10	252.35	209.94	0.00	42.41
LAM RESEARCH CORP	20.0000	10/29/09	07/16/10	820.03	699.82	0.00	120.21
LAM RESEARCH CORP	20.0000	10/29/09	09/16/10	751.99	699.82	0.00	52.17
LAM RESEARCH CORP	67.0000	10/29/09	10/12/10	2,773.78	2,344.38	0.00	429.40
LAM RESEARCH CORP	42.0000	10/29/09	10/14/10	1,639.45	1,469.61	0.00	169.84
LAM RESEARCH CORP	123.0000	10/30/09	10/14/10	4,797.00	4,189.79	0.00	607.21
LAM RESEARCH CORP	203.0000	11/04/09	10/14/10	7,917.00	6,865.95	0.00	1,051.05
LAS VEGAS SANDS CORP	45.0000	02/11/11	03/11/11	1,907.75	2,089.54	181.79	0.00
LIMITED BRANDS INC	270.0000	05/03/10	05/24/10	6,620.29	7,503.44	883.15	0.00
LIMITED BRANDS INC	70.0000	05/03/10	03/11/11	2,205.66	1,945.34	0.00	260.32
LINCOLN NTL CORP IND	370.0000	04/19/10	05/24/10	10,227.93	11,748.76	1,520.83	0.00
LINCOLN NTL CORP IND	20.0000	04/19/10	06/23/10	554.99	635.07	80.08	0.00
LINCOLN NTL CORP IND	347.0000	04/19/10	07/29/10	8,569.89	11,018.43	2,448.54	0.00
LINCOLN NTL CORP IND	78.0000	04/20/10	07/29/10	1,926.60	2,531.56	604.96	0.00
LINCOLN NTL CORP IND	33.0000	05/03/10	07/29/10	815.10	1,025.51	210.41	0.00
LINCOLN NTL CORP IND	20.0000	05/03/10	11/15/10	495.19	621.52	126.33	0.00
LINCOLN NTL CORP IND	728.0000	05/03/10	11/18/10	17,647.73	22,623.40	4,975.67	0.00
LINEAR TECHNOLOGY CORP.	111.0000	09/25/09	05/25/10	3,063.94	3,051.47	0.00	12.47
LINEAR TECHNOLOGY CORP.	9.0000	09/25/09	06/23/10	265.49	247.83	0.00	17.66
LINEAR TECHNOLOGY CORP.	10.0000	09/25/09	07/16/10	308.34	274.91	0.00	33.43
LINEAR TECHNOLOGY CORP.	20.0000	09/25/09	09/16/10	614.39	550.74	0.00	63.65
LINEAR TECHNOLOGY CORP.	18.0000	09/25/09	09/24/10	558.05	494.83	0.00	63.22
LLOYDS TSB GROUP ADR	475.0000	08/06/09	05/25/10	1,496.79	1,879.86	383.07	0.00
LLOYDS TSB GROUP ADR	143.0000	08/06/09	06/23/10	482.47	565.95	83.48	0.00
LOEWS CORPORATION	10.0000	01/19/10	05/11/10	355.69	379.65	23.96	0.00
LOEWS CORPORATION	180.0000	01/19/10	05/24/10	5,940.39	6,833.72	893.33	0.00
LOEWS CORPORATION	10.0000	01/19/10	06/23/10	338.19	379.65	41.46	0.00
LOEWS CORPORATION	71.0000	01/19/10	08/05/10	2,662.15	2,695.52	33.37	0.00
LOEWS CORPORATION	572.0000	01/21/10	08/05/10	21,432.84	21,491.24	58.40	0.00
LORILLARD INC.	164.0000	08/24/09	05/06/10	12,816.15	12,651.34	0.00	164.81

LORILLARD INC	63.0000	08/24/09	05/07/10	4,888.66	4,859.96	0.00	28.70
LORILLARD INC.	29.0000	08/25/09	05/07/10	2,250.40	2,248.40	0.00	2.00
LORILLARD INC	70.0000	08/25/09	05/24/10	5,498.41	5,427.18	0.00	71.23
LORILLARD INC.	10.0000	08/25/09	06/23/10	750.09	775.31	25.22	0.00
LORILLARD INC.	228.0000	08/25/09	07/27/10	17,166.87	17,677.12	510.25	0.00
LORILLARD INC.	3.0000	11/23/09	07/27/10	225.87	241.92	16.05	0.00
LORILLARD INC.	17.0000	11/23/09	08/12/10	1,296.75	1,370.88	74.13	0.00
LORILLARD INC.	119.0000	06/21/10	08/12/10	9,078.51	8,967.60	0.00	110.91
LORILLARD INC.	64.0000	06/21/10	08/13/10	4,870.54	4,822.91	0.00	47.63
LORILLARD INC.	43.0000	06/22/10	08/13/10	3,272.30	3,250.53	0.00	21.77
LOWES COMPANIES INC	172.0000	05/05/10	05/25/10	4,144.01	4,612.23	468.22	0.00
LOWES COMPANIES INC	21.0000	05/05/10	06/23/10	477.32	563.12	85.80	0.00
LOWES COMPANIES INC	26.0000	05/05/10	07/16/10	547.90	1,582.10	1,034.20	0.00
LOWES COMPANIES INC	165.0000	05/05/10	08/10/10	3,399.71	4,424.53	1,024.82	0.00
LOWES COMPANIES INC	73.0000	05/12/10	08/10/10	1,504.53	1,969.47	464.94	0.00
LOWES COMPANIES INC	163.0000	05/12/10	08/19/10	3,268.61	4,397.59	1,128.98	0.00
LOWES COMPANIES INC	8.1200	05/12/10	08/19/10	161.97	188.86	26.89	0.00
LOWES COMPANIES INC	231.8800	05/17/10	08/19/10	4,623.69	4,952.06	328.37	0.00
MACY'S INC	460.0000	03/01/10	05/24/10	9,822.07	9,064.53	0.00	757.54
MACY'S INC	50.0000	03/01/10	11/15/10	1,260.98	985.28	0.00	275.70
MARKS AND SPENCER GP AC	80.0000	06/05/09	05/25/10	748.79	735.24	0.00	13.55
MARVELL TECHNOLOGY GRC	70.0000	10/16/09	09/27/10	1,197.00	1,083.39	0.00	113.61
MARVELL TECHNOLOGY GRC	179.0000	10/16/09	10/08/10	2,981.27	2,770.38	0.00	210.89
MARVELL TECHNOLOGY GRC	27.0000	10/16/09	10/12/10	444.75	417.88	0.00	26.87
MARVELL TECHNOLOGY GRC	288.0000	03/08/10	10/12/10	4,728.96	5,870.76	1,141.80	0.00
MARVELL TECHNOLOGY GRC	202.0000	08/20/10	10/12/10	3,316.84	3,331.71	14.87	0.00
MCKESSON CORP NEW	177.0000	11/10/09	05/13/10	11,677.80	11,257.25	0.00	420.55
MCKESSON CORP NEW	124.0000	11/10/09	05/14/10	8,224.79	7,886.44	0.00	338.35
MCKESSON CORP NEW	110.0000	11/10/09	05/24/10	7,652.02	6,996.03	0.00	655.99
MCKESSON CORP NEW	189.0000	11/10/09	08/12/10	11,781.30	12,020.46	239.16	0.00
MCKESSON CORP NEW	78.0000	11/10/09	11/04/10	5,251.02	4,960.82	0.00	290.20
MCKESSON CORP NEW	34.0000	11/10/09	11/05/10	2,285.77	2,162.41	0.00	123.36
MCKESSON CORP NEW	30.0000	11/23/09	11/05/10	2,016.60	1,889.70	0.00	126.90
MCKESSON CORP NEW	42.0000	06/21/10	11/05/10	2,823.24	2,941.04	117.80	0.00
MCKESSON CORP NEW	129.0000	06/21/10	11/08/10	8,667.02	9,033.20	366.18	0.00
MCKESSON CORP NEW	32.0000	06/22/10	11/08/10	2,150.08	2,233.60	83.52	0.00
MEADWESTVACO CORP	320.0000	11/30/09	05/24/10	7,694.27	8,664.06	969.79	0.00
MEADWESTVACO CORP	40.0000	11/30/09	06/23/10	973.18	1,083.01	109.83	0.00
MEADWESTVACO CORP	70.0000	11/30/09	11/15/10	1,850.07	1,895.27	45.20	0.00
MEDCO HEALTH SOLUTIONS	20.0000	11/23/09	07/09/10	1,089.60	1,248.80	159.20	0.00
MICROSOFT CORPORATION	37.0000	11/03/10	11/15/10	998.24	1,003.41	5.17	0.00
MICROSOFT CORPORATION	621.0000	11/03/10	11/24/10	15,966.45	16,841.09	874.64	0.00
MOTOROLA SOLUTIONS INC.	120.0000	02/07/11	03/11/11	4,954.04	4,820.29	0.00	133.75

NATIONAL OILWELL VARCO	140.0000	11/23/09	05/24/10	5,253.38	6,081.12	827.74	0.00
NATIONAL OILWELL VARCO	20.0000	11/23/09	06/23/10	756.99	868.73	111.74	0.00
NATIONAL OILWELL VARCO	43.0000	11/23/09	11/04/10	2,356.79	1,867.77	0.00	489.02
NATIONAL OILWELL VARCO	121.0000	11/23/09	11/05/10	6,699.97	5,255.83	0.00	1,444.14
NATIONAL OILWELL VARCO	20.0000	11/23/09	11/15/10	1,184.78	868.73	0.00	316.05
NATIONAL OILWELL VARCO	306.0000	11/23/09	11/18/10	17,628.57	13,291.61	0.00	4,336.96
NESTLE SA	14.0000	01/05/11	01/21/11	760.06	788.20	28.14	0.00
NETAPP INC. COM	4.0000	06/15/10	06/23/10	165.35	164.00	0.00	1.35
NETAPP INC. COM	9.0000	06/15/10	07/16/10	354.14	369.00	14.86	0.00
NETAPP INC. COM	84.0000	06/15/10	08/13/10	3,522.39	3,444.00	0.00	78.39
NETAPP INC. COM	15.0000	06/15/10	09/16/10	722.24	615.00	0.00	107.24
NETAPP INC. COM	19.0000	06/15/10	11/15/10	1,079.44	779.00	0.00	300.44
NETAPP INC. COM	14.0000	06/15/10	02/16/11	850.48	574.00	0.00	276.48
NETAPP INC. COM	32.0000	06/15/10	03/11/11	1,656.40	1,312.00	0.00	344.40
NETAPP INC. COM	5.0000	06/15/10	03/16/11	238.44	205.00	0.00	33.44
NETAPP INC. COM	40.0000	06/16/10	03/16/11	1,909.20	1,640.00	0.00	269.20
NETFLIX.COM INC	1.0000	08/05/10	09/16/10	147.67	107.95	0.00	39.72
NETFLIX.COM INC	5.0000	08/05/10	11/15/10	851.14	539.75	0.00	311.39
NETFLIX.COM INC	6.0000	08/05/10	02/16/11	1,385.49	647.71	0.00	737.78
NETFLIX.COM INC	24.0000	08/05/10	02/18/11	5,726.50	2,590.82	0.00	3,135.68
NETFLIX.COM INC	10.0000	08/06/10	02/18/11	2,386.10	1,090.71	0.00	1,295.39
NETFLIX.COM INC	31.0000	08/06/10	03/14/11	6,082.93	3,381.21	0.00	2,701.72
NETFLIX.COM INC	10.0000	01/06/11	03/14/11	1,962.20	1,773.50	0.00	188.70
NEW ORIENTAL EDUCATIO AI	25.0000	02/23/10	05/25/10	2,222.46	1,898.90	0.00	323.56
NEW ORIENTAL EDUCATIO AI	4.0000	02/23/10	06/23/10	403.71	303.82	0.00	99.89
NEW ORIENTAL EDUCATIO AI	1.0000	02/23/10	07/16/10	99.21	75.96	0.00	23.25
NEW ORIENTAL EDUCATIO AI	23.0000	02/23/10	09/09/10	2,379.83	1,746.99	0.00	632.84
NEW ORIENTAL EDUCATIO AI	4.0000	02/23/10	09/16/10	409.31	303.82	0.00	105.49
NEW ORIENTAL EDUCATIO AI	78.0000	02/23/10	10/08/10	7,198.29	5,924.58	0.00	1,273.71
NEW ORIENTAL EDUCATIO AI	1.0000	02/24/10	10/08/10	92.29	75.50	0.00	16.79
NEWS CORP CL A	80.0000	06/29/10	11/15/10	1,137.58	1,015.83	0.00	121.75
NEWS CORP CL A	696.0000	06/29/10	12/20/10	10,041.02	8,837.74	0.00	1,203.28
NEWS CORP CL A	1,373.0000	06/29/10	02/10/11	23,004.59	17,434.22	0.00	5,570.37
NEWS CORP CL A	240.0000	06/29/10	02/11/11	4,019.36	3,047.49	0.00	971.87
NEWS CORP CL A	130.0000	01/07/11	02/11/11	2,177.50	1,907.92	0.00	269.58
NICOR INC	30.0000	07/20/09	05/11/10	481.57	374.63	0.00	106.94
NICOR INC	324.0000	07/20/09	05/24/10	4,958.54	4,046.01	0.00	912.53
NICOR INC	276.0000	07/21/09	05/24/10	4,222.80	3,503.10	0.00	719.70
NICOR INC	40.0000	07/21/09	06/23/10	619.99	507.70	0.00	112.29
NIDEC CORP SPONS ADR	9.0000	07/22/10	09/16/10	202.49	202.60	0.11	0.00
NIDEC CORP SPONS ADR	260.0000	07/22/10	02/03/11	6,060.40	5,852.81	0.00	207.59
NIKE INC CL B	13.0000	10/08/10	11/15/10	1,081.19	1,065.00	0.00	16.19
NIKE INC CL B	5.0000	10/08/10	02/16/11	432.19	409.62	0.00	22.57

NIKE INC CL B	11.0000	10/08/10	03/11/11	981.51	901.16	0.00	80.35
NIKE INC CL B	76.0000	10/08/10	03/23/11	5,871.58	6,226.16	354.58	0.00
NIKE INC CL B	62.0000	10/11/10	03/23/11	4,790.74	5,083.06	292.32	0.00
NIKE INC CL B	41.0000	10/12/10	03/23/11	3,168.07	3,367.05	198.98	0.00
NIKE INC CL B	11.0000	01/06/11	03/23/11	849.97	927.41	77.44	0.00
NIKE INC CL B	53.0000	03/04/11	03/23/11	4,095.31	4,760.05	664.74	0.00
NOKIA CP ADR	23.0000	03/26/10	04/27/10	295.32	354.89	59.57	0.00
NOMURA HOLDINGS INC	434.0000	12/04/09	05/25/10	2,674.17	3,431.55	757.38	0.00
NOMURA HOLDINGS INC	48.0000	12/04/09	06/23/10	281.27	379.53	98.26	0.00
NOMURA HOLDINGS INC	944.0000	12/04/09	09/01/10	5,253.11	7,464.02	2,210.91	0.00
NOMURA HOLDINGS INC	6.0000	02/04/10	09/01/10	33.36	46.41	13.05	0.00
NOMURA HOLDINGS INC	20.0000	02/04/10	09/16/10	110.85	154.71	43.86	0.00
NOMURA HOLDINGS INC	811.0000	02/04/10	09/27/10	4,047.26	6,273.33	2,226.07	0.00
NOMURA HOLDINGS INC	88.0000	03/26/10	09/27/10	439.12	646.64	207.52	0.00
NOMURA HOLDINGS INC	115.0000	07/02/09	05/25/10	712.04	977.21	265.17	0.00
NYSE EURONEXT INC.	798.0000	02/23/10	04/22/10	25,257.87	20,394.73	0.00	4,863.14
O REILLY AUTOMOTIVE INC N	69.0000	07/30/09	05/25/10	3,337.29	2,924.48	0.00	412.81
O REILLY AUTOMOTIVE INC N	38.0000	07/30/09	05/25/10	1,837.68	1,610.58	0.00	227.10
O REILLY AUTOMOTIVE INC N	12.0000	07/30/09	07/16/10	567.03	508.61	0.00	58.42
OCCIDENTAL PETROLEUM CO	55.0000	11/03/09	04/13/10	4,698.37	4,379.16	0.00	319.21
OCCIDENTAL PETROLEUM CO	61.0000	11/03/09	05/25/10	4,798.88	4,856.88	58.00	0.00
OCCIDENTAL PETROLEUM CO	3.0000	11/03/09	06/23/10	260.58	238.86	0.00	21.72
OCCIDENTAL PETROLEUM CO	8.0000	11/03/09	07/16/10	657.99	636.97	0.00	21.02
OCCIDENTAL PETROLEUM CO	4.0000	11/03/09	09/16/10	314.37	318.48	4.11	0.00
OCCIDENTAL PETROLEUM CO	130.0000	11/03/09	09/29/10	9,915.51	10,350.73	435.22	0.00
OCCIDENTAL PETROLEUM CO	63.0000	02/09/10	09/29/10	4,805.64	4,934.14	128.50	0.00
OCCIDENTAL PETROLEUM CO	54.0000	06/09/10	09/29/10	4,119.12	4,365.62	246.50	0.00
OCCIDENTAL PETROLEUM CO	11.0000	11/11/10	02/16/11	1,098.44	962.46	0.00	135.98
OCCIDENTAL PETROLEUM CO	7.0000	11/11/10	03/11/11	707.97	612.47	0.00	95.50
PARKER HANNIFIN CORP	100.0000	05/11/10	05/24/10	6,332.64	6,704.28	371.64	0.00
PARKER HANNIFIN CORP	52.0000	05/11/10	07/29/10	3,226.30	3,486.23	259.93	0.00
PARKER HANNIFIN CORP	109.0000	05/11/10	07/30/10	6,669.97	7,307.67	637.70	0.00
PARKER HANNIFIN CORP	20.0000	05/11/10	03/11/11	1,737.77	1,340.85	0.00	396.92
PEABODY ENERGY GROUP C	99.0000	03/16/10	05/25/10	3,663.29	4,822.16	1,158.87	0.00
PEABODY ENERGY GROUP C	5.0000	03/16/10	06/23/10	205.64	243.54	37.90	0.00
PEABODY ENERGY GROUP C	8.0000	03/17/10	06/23/10	329.04	397.38	68.34	0.00
PEABODY ENERGY GROUP C	15.0000	03/17/10	07/16/10	650.56	745.09	94.53	0.00
PEABODY ENERGY GROUP C	90.0000	03/17/10	08/30/10	3,689.76	4,470.52	780.76	0.00
PEABODY ENERGY GROUP C	5.0000	03/17/10	09/16/10	234.51	248.36	13.85	0.00
PEABODY ENERGY GROUP C	29.0000	03/17/10	10/22/10	1,478.89	1,440.50	0.00	38.39
PEABODY ENERGY GROUP C	83.0000	03/17/10	10/22/10	4,233.00	4,122.82	0.00	110.18
PEABODY ENERGY GROUP C	20.0000	03/17/10	11/15/10	1,170.58	993.45	0.00	177.13
PEABODY ENERGY GROUP C	52.0000	03/17/10	11/30/10	3,018.45	2,582.97	0.00	435.48

PEABODY ENERGY GROUP C	10.0000	03/17/10	02/16/11	630.29	496.72	0.00	133.57
PEABODY ENERGY GROUP C	3.0000	03/17/10	03/11/11	203.45	149.02	0.00	54.43
PEPSICO INC	76.0000	01/14/10	05/25/10	4,892.23	4,756.85	0.00	135.38
PEPSICO INC	3.0000	01/14/10	06/23/10	192.92	187.77	0.00	5.15
PEPSICO INC	5.0000	01/14/10	07/16/10	317.75	312.95	0.00	4.80
PEPSICO INC	6.0000	01/14/10	09/16/10	396.50	375.54	0.00	20.96
PEPSICO INC	21.0000	01/14/10	11/15/10	1,372.01	1,314.39	0.00	57.62
PEPSICO INC	12.0000	01/06/11	02/02/11	774.48	801.36	26.88	0.00
PETROLEO BRAS SA ADS	92.0000	10/29/09	04/15/10	4,108.72	4,448.61	339.89	0.00
PETROLEO BRAS SA ADS	149.0000	02/01/10	04/15/10	6,654.34	6,146.35	0.00	507.99
PETROLEO BRAS SA ADS	228.0000	09/24/10	10/26/10	6,680.40	7,064.19	383.79	0.00
PETROLEO BRAS SA ADS	35.0000	09/24/10	11/15/10	1,140.63	1,084.42	0.00	56.21
PETROLEO BRAS SA ADS	5.0000	09/24/10	11/16/10	160.99	154.92	0.00	6.07
PETROLEO BRAS SA ADS	262.0000	09/24/10	11/16/10	8,436.31	8,117.62	0.00	318.69
PETROLEO BRAS SA ADS	26.0000	09/24/10	11/16/10	833.92	805.56	0.00	28.36
PETROLEO BRAS SA ADS	262.0000	09/28/10	11/16/10	8,394.48	8,301.97	0.00	92.51
PETROLEO BRAS SA ADS	11.0000	02/24/11	03/11/11	384.22	389.49	5.27	0.00
PHILLIPS VAN HEUSEN	55.0000	04/16/10	05/25/10	2,869.30	3,504.41	635.11	0.00
PHILLIPS VAN HEUSEN	6.0000	04/16/10	11/15/10	393.95	382.30	0.00	11.65
PHILLIPS VAN HEUSEN	2.0000	04/16/10	03/11/11	122.45	127.43	4.98	0.00
PIONEER NATURAL RES CO.	32.0000	05/21/09	04/16/10	1,980.16	791.19	0.00	1,188.97
POTASH CORP/SASKATCHEV	33.0000	07/02/10	08/20/10	4,630.34	2,826.12	0.00	1,804.22
POTASH CORP/SASKATCHEV	22.0000	07/02/10	01/13/11	3,636.17	1,884.09	0.00	1,752.08
PROCTER & GAMBLE CO	10.0000	01/01/10	05/11/10	624.29	616.84	0.00	7.45
PROCTER & GAMBLE CO	70.0000	01/01/10	05/24/10	4,417.63	4,317.87	0.00	99.76
PROCTER & GAMBLE CO	1.0000	01/01/10	11/15/10	64.78	61.69	0.00	3.09
PROCTER & GAMBLE CO	9.0000	01/02/10	11/15/10	583.11	553.41	0.00	29.70
PROCTER & GAMBLE CO	72.0000	01/02/10	12/30/10	4,657.14	4,427.28	0.00	229.86
PROCTER & GAMBLE CO	81.0000	01/03/10	12/30/10	5,239.08	4,983.93	0.00	255.15
PROCTER & GAMBLE CO	102.0000	01/04/10	12/30/10	6,597.36	6,233.09	0.00	364.27
PRUDENTIAL PLC PFD	125.0000	06/09/09	04/26/10	2,162.50	1,809.95	0.00	352.55
PRUDENTIAL PLC PFD	45.0000	07/30/09	04/26/10	778.50	656.73	0.00	121.77
PRUDENTIAL PLC PFD	140.0000	07/30/09	04/28/10	2,304.78	2,043.14	0.00	261.64
PRUDENTIAL PLC PFD	8.0000	08/06/10	09/16/10	151.83	145.87	0.00	5.96
PRUDENTIAL PLC PFD	30.0000	08/06/10	11/15/10	604.48	547.02	0.00	57.46
PRUDENTIAL PLC PFD	5.0000	08/06/10	03/11/11	114.68	91.17	0.00	23.51
PULTE CORP	54.0000	09/09/09	05/25/10	590.22	667.22	77.00	0.00
QUEST DIAGNOSTICS INC	105.0000	07/27/09	05/06/10	5,971.94	5,811.20	0.00	160.74
QUEST DIAGNOSTICS INC	53.0000	07/28/09	05/06/10	3,014.11	2,929.96	0.00	84.15
QUEST DIAGNOSTICS INC	158.0000	07/28/09	05/07/10	8,826.69	8,734.60	0.00	92.09
QUEST DIAGNOSTICS INC	48.0000	07/28/09	05/10/10	2,708.48	2,653.56	0.00	54.92
QUEST DIAGNOSTICS INC	20.0000	11/23/09	05/10/10	1,128.60	1,170.20	41.60	0.00
QWEST COMMUNICATIONS IF	320.0000	06/29/10	11/15/10	2,177.82	1,706.98	0.00	470.84

QWEST COMMUNICATIONS II	1,442.0000	06/29/10	01/06/11	11,059.95	7,692.06	0.00	3,367.89
QWEST COMMUNICATIONS II	450.0000	06/29/10	03/11/11	3,012.87	2,400.44	0.00	612.43
R H DONNELLEY CORP NEW	369.0000	10/26/09	05/24/10	7,169.57	7,958.74	789.17	0.00
R H DONNELLEY CORP NEW	81.0000	10/27/09	05/24/10	1,573.83	1,748.52	174.69	0.00
R H DONNELLEY CORP NEW	306.0000	10/27/09	06/04/10	5,738.69	6,605.53	866.84	0.00
R H DONNELLEY CORP NEW	332.0000	10/27/09	06/07/10	6,145.55	7,166.78	1,021.23	0.00
RADIOSHACK CORP.	300.0000	08/24/09	05/20/10	5,883.00	4,584.15	0.00	1,298.85
RADIOSHACK CORP.	544.0000	08/24/09	05/21/10	10,679.03	8,312.59	0.00	2,366.44
REYNOLDS AMERICAN INC.	133.0000	09/14/09	04/08/10	7,282.93	6,098.05	0.00	1,184.88
REYNOLDS AMERICAN INC.	47.0000	09/14/09	04/09/10	2,568.23	2,154.95	0.00	413.28
REYNOLDS AMERICAN INC.	86.0000	09/15/09	04/09/10	4,698.18	3,886.02	0.00	812.16
REYNOLDS AMERICAN INC.	123.0000	09/15/09	04/12/10	6,642.93	5,557.92	0.00	1,085.01
REYNOLDS AMERICAN INC.	16.0000	09/19/09	04/12/10	864.16	721.01	0.00	143.15
REYNOLDS AMERICAN INC.	10.0000	09/19/09	05/11/10	531.69	450.63	0.00	81.06
REYNOLDS AMERICAN INC.	100.0000	09/19/09	05/24/10	5,395.66	4,506.31	0.00	889.35
REYNOLDS AMERICAN INC.	10.0000	09/19/09	06/23/10	529.99	450.63	0.00	79.36
REYNOLDS AMERICAN INC.	79.0000	09/19/09	08/12/10	4,530.62	3,559.99	0.00	970.63
REYNOLDS AMERICAN INC.	122.0000	09/20/09	08/12/10	6,996.70	5,474.14	0.00	1,522.56
REYNOLDS AMERICAN INC.	118.0000	09/20/09	08/13/10	6,753.84	5,294.66	0.00	1,459.18
REYNOLDS AMERICAN INC.	40.0000	11/23/09	08/13/10	2,289.20	2,045.20	0.00	244.00
ROCHE HOLDINGS ADR	18.0000	03/26/10	11/15/10	662.76	717.12	54.36	0.00
ROGERS COMMUNICATIONS	34.0000	11/06/09	05/25/10	1,152.90	1,017.14	0.00	135.76
ROGERS COMMUNICATIONS	32.0000	11/09/09	05/25/10	1,085.12	984.10	0.00	101.02
ROGERS COMMUNICATIONS	17.0000	11/09/09	06/23/10	622.02	522.80	0.00	99.22
ROGERS COMMUNICATIONS	12.0000	11/09/09	09/16/10	437.94	369.04	0.00	68.90
ROGERS COMMUNICATIONS	139.0000	11/09/09	11/02/10	5,064.84	4,274.70	0.00	790.14
ROGERS COMMUNICATIONS	6.0000	03/01/10	11/02/10	218.64	203.20	0.00	15.44
ROWAN COMPANIES	370.0000	09/14/09	05/24/10	8,921.55	8,362.52	0.00	559.03
ROWAN COMPANIES	194.0000	09/14/09	06/04/10	4,587.19	4,384.67	0.00	202.52
ROWAN COMPANIES	458.0000	09/15/09	06/04/10	10,831.70	10,578.56	0.00	253.14
ROWAN COMPANIES	50.0000	01/07/11	01/14/11	1,711.50	1,641.50	0.00	70.00
ROYAL DUTCH SHELL ADR	52.0000	04/27/10	05/25/10	2,756.47	3,186.99	430.52	0.00
ROYAL DUTCH SHELL ADR	8.0000	04/27/10	06/23/10	436.87	490.31	53.44	0.00
ROYAL DUTCH SHELL ADR	6.0000	04/27/10	09/16/10	343.48	367.73	24.25	0.00
ROYAL DUTCH SHELL ADR	16.0000	04/27/10	11/15/10	1,057.90	980.61	0.00	77.29
SABMILLER PLC ADR	28.0000	04/27/10	05/25/10	760.19	890.85	130.66	0.00
SABMILLER PLC ADR	21.0000	04/27/10	06/23/10	619.07	668.14	49.07	0.00
SABMILLER PLC ADR	90.0000	04/27/10	07/26/10	2,593.34	2,863.44	270.10	0.00
SABMILLER PLC ADR	91.0000	04/27/10	07/26/10	2,623.22	2,895.25	272.03	0.00
SALESFORCE COM INC.	42.0000	04/22/10	05/25/10	3,378.42	3,739.03	360.61	0.00
SALESFORCE COM INC.	1.0000	04/22/10	06/23/10	96.00	89.02	0.00	6.98
SALESFORCE COM INC.	6.0000	04/22/10	07/16/10	559.67	534.15	0.00	25.52
SALESFORCE COM INC.	3.0000	04/22/10	09/16/10	354.68	267.07	0.00	87.61

SALESFORCE COM INC.	69.0000	04/22/10	10/12/10	7,003.95	6,142.70	0.00	861.25
SALESFORCE COM INC.	12.0000	04/22/10	10/13/10	1,233.00	1,068.29	0.00	164.71
SALESFORCE COM INC.	71.0000	05/14/10	10/13/10	7,295.96	5,959.24	0.00	1,336.72
SALESFORCE COM INC.	5.0000	11/23/10	02/16/11	709.79	709.63	0.00	0.16
SAMPO PLC	17.0000	07/26/10	09/16/10	213.51	206.48	0.00	7.03
SANDISK CORP	310.0000	05/03/10	05/24/10	12,515.89	13,283.47	767.58	0.00
SANDISK CORP	10.0000	05/03/10	06/23/10	491.09	428.50	0.00	62.59
SANDISK CORP	479.0000	05/03/10	06/24/10	23,538.23	20,525.10	0.00	3,013.13
SANDISK CORP	20.0000	05/03/10	03/11/11	949.98	857.00	0.00	92.98
SAP AG SHS	70.0000	09/09/09	05/25/10	3,040.05	3,480.63	440.58	0.00
SAP AG SHS	10.0000	09/09/09	06/23/10	461.79	497.23	35.44	0.00
SARA LEE CORP	1,245.0000	08/24/09	05/06/10	17,629.02	12,093.06	0.00	5,535.96
SARA LEE CORP	31.0000	08/24/09	05/07/10	434.13	301.11	0.00	133.02
SARA LEE CORP	341.0000	08/25/09	05/07/10	4,774.00	3,358.99	0.00	1,415.01
SARA LEE CORP	450.0000	08/25/09	05/24/10	6,691.93	4,432.68	0.00	2,259.25
SCHLUMBERGER LTD	183.0000	11/03/09	05/25/10	11,002.14	11,815.63	813.49	0.00
SCHLUMBERGER LTD	106.0000	11/03/09	06/04/10	5,512.95	6,844.03	1,331.08	0.00
SCHLUMBERGER LTD	73.0000	11/19/09	06/04/10	3,797.46	4,729.98	932.52	0.00
SCHLUMBERGER LTD	115.0000	02/08/10	06/04/10	5,982.30	7,289.54	1,307.24	0.00
SCHLUMBERGER LTD	19.0000	02/08/10	07/16/10	1,119.86	1,204.36	84.50	0.00
SCHLUMBERGER LTD	14.0000	02/08/10	09/16/10	843.42	887.42	44.00	0.00
SCHLUMBERGER LTD	35.0000	02/08/10	11/15/10	2,617.61	2,218.56	0.00	399.05
SCRIPPS NETWORKS INTERA	16.0000	10/28/10	11/15/10	829.91	799.96	0.00	29.95
SCRIPPS NETWORKS INTERA	26.0000	10/28/10	02/16/11	1,348.33	1,299.92	0.00	48.41
SHIRE PLC-ADR	83.0000	02/19/10	05/25/10	4,933.59	5,311.96	378.37	0.00
SHIRE PLC-ADR	2.0000	02/19/10	06/23/10	128.51	128.00	0.00	0.51
SHIRE PLC-ADR	17.0000	02/19/10	07/16/10	1,125.36	1,087.99	0.00	37.37
SHIRE PLC-ADR	3.0000	02/19/10	09/16/10	208.58	192.00	0.00	16.58
SHIRE PLC-ADR	28.0000	02/19/10	11/15/10	1,999.45	1,791.98	0.00	207.47
SHIRE PLC-ADR	20.0000	02/19/10	02/15/11	1,599.90	1,279.99	0.00	319.91
SHIRE PLC-ADR	43.0000	03/12/10	02/15/11	3,440.00	2,864.46	0.00	575.54
SHIRE PLC-ADR	14.0000	03/12/10	02/16/11	1,150.92	932.62	0.00	218.30
SHIRE PLC-ADR	5.0000	03/12/10	03/11/11	425.19	333.08	0.00	92.11
SINGAPORE TELECOMM LT A	23.0000	03/26/10	03/01/11	514.28	522.79	8.51	0.00
SINGAPORE TELECOMM LT A	30.0000	01/05/11	03/01/11	670.80	714.98	44.18	0.00
SOCIETE GENERALE FRANCE	155.0000	02/10/10	05/25/10	1,348.48	1,756.52	408.04	0.00
SOCIETE GENERALE FRANCE	56.0000	02/10/10	06/23/10	524.71	634.61	109.90	0.00
SOCIETE GENERALE FRANCE	33.0000	02/10/10	09/16/10	386.09	373.97	0.00	12.12
SOCIETE GENERALE FRANCE	76.0000	02/10/10	11/15/10	922.62	861.27	0.00	61.35
SONICWALL INC CALIF	24.0000	06/24/10	07/27/10	276.00	283.92	7.92	0.00
SOUTHWEST AIRLINES CO	40.0000	11/01/10	11/15/10	560.79	555.12	0.00	5.67
SOUTHWEST AIRLINES CO	210.0000	11/01/10	03/11/11	2,617.50	2,914.40	296.90	0.00
SPRINT NEXTEL CORP.	330.0000	08/09/10	11/15/10	1,326.58	1,499.39	172.81	0.00

SPRINT NEXTEL CORP	930.0000	08/09/10	03/11/11	4,333.81	4,225.55	0.00	108.26
STAPLES INC	214.0000	02/09/10	05/25/10	4,673.96	5,109.36	435.40	0.00
STAPLES INC	191.0000	02/09/10	06/07/10	4,100.34	4,560.22	459.88	0.00
STAPLES INC	152.0000	02/23/10	06/07/10	3,263.44	3,888.19	624.75	0.00
STAPLES INC	5.0000	02/23/10	06/23/10	109.69	127.90	18.21	0.00
STAPLES INC	83.0000	02/23/10	06/29/10	1,681.87	2,123.16	441.29	0.00
STAPLES INC	296.0000	03/04/10	06/29/10	5,994.00	6,819.13	825.13	0.00
SUN HG KAI PPTY ADR	88.0000	06/25/09	05/25/10	1,105.26	1,097.24	0.00	8.02
SUN HG KAI PPTY ADR	16.0000	06/25/09	06/23/10	221.59	199.50	0.00	22.09
TARGET CORPORATION	24.0000	07/20/09	04/12/10	1,292.35	950.08	0.00	342.27
TARGET CORPORATION	62.0000	07/20/09	05/12/10	3,352.98	2,454.37	0.00	898.61
TARGET CORPORATION	132.0000	07/20/09	05/18/10	7,392.75	5,225.43	0.00	2,167.32
TARGET CORPORATION	23.0000	08/13/09	05/18/10	1,288.23	971.52	0.00	316.71
TARGET CORPORATION	44.0000	08/13/09	05/25/10	2,355.79	1,858.56	0.00	497.23
TARGET CORPORATION	85.0000	08/13/09	06/11/10	4,428.77	3,590.40	0.00	838.37
TARGET CORPORATION	71.0000	10/02/09	06/11/10	3,699.81	3,264.35	0.00	435.46
TARGET CORPORATION	250.0000	12/07/09	05/24/10	13,553.15	11,549.28	0.00	2,003.87
TARGET CORPORATION	309.0000	12/07/09	07/01/10	15,474.58	14,274.90	0.00	1,199.68
TARGET CORPORATION	20.0000	12/07/09	11/15/10	1,089.58	923.94	0.00	165.64
TELEFONICA SA SPAIN ADR	15.0000	03/26/10	01/31/11	379.65	359.05	0.00	20.60
TELEFONICA SA SPAIN ADR	30.0000	01/05/11	01/31/11	759.30	670.12	0.00	89.18
TENET HEALTHCARE CORP	570.0000	10/20/09	05/24/10	3,062.28	3,561.59	499.31	0.00
TENET HEALTHCARE CORP	50.0000	10/20/09	06/23/10	246.99	312.42	65.43	0.00
TESCO PLC SPON ADR	74.0000	03/26/10	07/09/10	1,292.04	1,436.93	144.89	0.00
TEXAS INSTRUMENTS INC	35.0000	10/07/10	11/15/10	1,099.15	980.73	0.00	118.42
TEXAS INSTRUMENTS INC	100.0000	10/07/10	11/30/10	3,244.34	2,802.08	0.00	442.26
TEXAS INSTRUMENTS INC	19.0000	10/07/10	02/16/11	678.02	532.40	0.00	145.62
TEXAS INSTRUMENTS INC	10.0000	10/07/10	03/11/11	358.64	280.21	0.00	78.43
THERMO FISHER SCIENTIFIC	4.0000	06/29/10	07/16/10	197.52	198.40	0.88	0.00
THERMO FISHER SCIENTIFIC	154.0000	06/29/10	07/30/10	7,240.08	7,638.40	398.32	0.00
THERMO FISHER SCIENTIFIC	51.0000	07/12/10	07/30/10	2,397.51	2,467.07	69.56	0.00
THERMO FISHER SCIENTIFIC	52.0000	07/12/10	08/02/10	2,402.57	2,515.44	112.87	0.00
TRAVELERS CORP	13.0000	08/14/09	05/06/10	663.52	606.67	0.00	56.85
TRAVELERS CORP	22.0000	11/25/09	05/06/10	1,122.88	1,167.01	44.13	0.00
TULLOW OIL PLC SHS	214.0000	12/09/09	05/25/10	1,583.57	2,247.06	663.49	0.00
TULLOW OIL PLC SHS	18.0000	12/09/09	06/23/10	154.07	189.01	34.94	0.00
TULLOW OIL PLC SHS	25.0000	12/09/09	09/16/10	236.99	262.51	25.52	0.00
TULLOW OIL PLC SHS	3.0000	12/07/10	03/11/11	35.66	28.99	0.00	6.67
UBS AG	128.0000	10/21/09	05/25/10	1,711.78	2,414.39	702.61	0.00
UBS AG	48.0000	10/21/09	06/23/10	686.39	905.40	219.01	0.00
UBS AG	18.0000	10/21/09	09/16/10	327.28	339.52	12.24	0.00
UNILEVER NV	1.0000	08/17/10	09/16/10	27.70	27.33	0.00	0.37
UNILEVER NV	24.0000	08/17/10	11/15/10	741.95	655.89	0.00	86.06

UNILEVER NV	4.0000	08/17/10	03/11/11	121.60	109.31	0.00	12.29
UNITED HEALTHCARE CORP.	30.0000	04/19/10	05/11/10	901.86	938.28	36.42	0.00
UNITED HEALTHCARE CORP.	160.0000	04/19/10	05/24/10	4,786.53	5,004.18	217.65	0.00
UNITED HEALTHCARE CORP.	20.0000	04/19/10	06/23/10	624.99	625.52	0.53	0.00
UNITED HEALTHCARE CORP.	30.0000	04/19/10	11/15/10	1,115.68	938.28	0.00	177.40
UNITED HEALTHCARE CORP.	90.0000	04/19/10	03/11/11	3,954.52	2,814.85	0.00	1,139.67
URBAN OUTFITTERS INC.	229.0000	01/22/10	05/25/10	8,033.18	7,130.42	0.00	902.76
URBAN OUTFITTERS INC.	16.0000	01/22/10	06/23/10	584.47	498.20	0.00	86.27
URBAN OUTFITTERS INC.	30.0000	01/22/10	09/16/10	1,007.68	934.11	0.00	73.57
URBAN OUTFITTERS INC.	39.0000	01/22/10	10/05/10	1,264.99	1,214.35	0.00	50.64
URBAN OUTFITTERS INC.	27.0000	01/26/10	10/05/10	875.61	849.91	0.00	25.70
URBAN OUTFITTERS INC.	180.0000	01/26/10	10/07/10	5,662.05	5,666.08	4.03	0.00
URBAN OUTFITTERS INC.	28.0000	01/28/10	10/07/10	880.88	853.83	0.00	27.05
URBAN OUTFITTERS INC.	121.0000	01/28/10	10/22/10	3,547.50	3,689.76	142.26	0.00
URBAN OUTFITTERS INC.	126.0000	04/08/10	10/22/10	3,694.32	4,796.72	1,102.40	0.00
URBAN OUTFITTERS INC.	44.0000	04/08/10	11/04/10	1,347.15	1,675.04	327.89	0.00
URBAN OUTFITTERS INC.	148.0000	04/30/10	11/04/10	4,528.80	5,578.76	1,049.96	0.00
URBAN OUTFITTERS INC.	18.0000	05/07/10	11/04/10	550.80	633.42	82.62	0.00
URBAN OUTFITTERS INC.	80.0000	05/07/10	11/05/10	2,430.02	2,815.19	385.17	0.00
VARIAN MEDICAL SYSTEMS	14.0000	09/28/10	11/15/10	905.78	839.77	0.00	66.01
VARIAN MEDICAL SYSTEMS	10.0000	09/28/10	02/16/11	690.19	599.84	0.00	90.35
VARIAN MEDICAL SYSTEMS	6.0000	09/28/10	03/11/11	418.79	359.90	0.00	58.89
VERISIGN INC.	10.0000	01/28/11	02/16/11	364.79	337.12	0.00	27.67
VERISIGN INC.	27.0000	01/28/11	03/11/11	979.81	910.23	0.00	69.58
VMWARE INC.	45.0000	04/21/10	05/25/10	2,632.62	2,744.72	112.10	0.00
VMWARE INC.	3.0000	04/21/10	06/23/10	215.54	182.98	0.00	32.56
VMWARE INC.	4.0000	04/21/10	07/16/10	284.49	243.98	0.00	40.51
VMWARE INC.	4.0000	04/21/10	09/16/10	336.43	243.98	0.00	92.45
VMWARE INC.	36.0000	04/21/10	10/04/10	3,173.26	2,195.78	0.00	977.48
VMWARE INC.	27.0000	04/21/10	10/12/10	2,157.20	1,646.83	0.00	510.37
VMWARE INC.	36.0000	04/21/10	10/13/10	2,714.09	2,195.78	0.00	518.31
VMWARE INC.	36.0000	04/21/10	10/18/10	2,829.14	2,195.77	0.00	633.37
VMWARE INC.	10.0000	06/03/10	10/18/10	785.90	699.00	0.00	86.90
VMWARE INC.	36.0000	06/03/10	10/20/10	2,806.80	2,516.42	0.00	290.38
VMWARE INC.	8.0000	07/01/10	10/20/10	623.76	509.30	0.00	114.46
VMWARE INC.	22.0000	07/01/10	10/20/10	1,715.28	1,400.58	0.00	314.70
VMWARE INC.	41.0000	12/08/10	01/24/11	3,867.39	3,528.91	0.00	338.48
VODAFONE GROUP PLC NEW	30.0000	03/26/10	05/25/10	564.90	657.30	92.40	0.00
VODAFONE GROUP PLC NEW	15.0000	03/26/10	06/23/10	318.65	328.65	10.00	0.00
VODAFONE GROUP PLC NEW	7.0000	03/26/10	09/16/10	173.54	153.37	0.00	20.17
VOLKSWAGEN AG ADR	35.0000	05/03/10	06/23/10	652.74	673.27	20.53	0.00
VOLKSWAGEN AG ADR	12.0000	05/03/10	03/11/11	395.03	230.84	0.00	164.19
WAL-MART STORES INC	80.0000	01/01/10	05/24/10	4,231.13	4,329.11	97.98	0.00

WAL-MART STORES INC	5.0000	01/01/10	06/23/10	257.59	270.57	12.98	0.00
WAL-MART STORES INC	5.0000	01/02/10	06/23/10	257.60	269.45	11.85	0.00
WALTER INDS INC	13.0000	10/11/10	11/15/10	1,233.94	1,117.98	0.00	115.96
WALTER INDS INC	42.0000	10/11/10	01/20/11	5,444.83	3,611.95	0.00	1,832.88
WALTER INDS INC.	5.0000	10/11/10	02/16/11	600.84	429.99	0.00	170.85
WALTER INDS INC.	2.0000	10/11/10	03/11/11	247.77	172.00	0.00	75.77
WM. MORRISON SUPERMARK	58.0000	10/30/09	05/25/10	1,096.18	1,366.50	270.32	0.00
WM. MORRISON SUPERMARK	9.0000	10/30/09	06/23/10	173.78	212.04	38.26	0.00
WM. MORRISON SUPERMARK	16.0000	10/30/09	09/16/10	361.59	376.97	15.38	0.00
WOLTERS KLUWR NV SPN AL	15.0000	03/26/10	03/04/11	349.95	320.25	0.00	29.70
WOLTERS KLUWR NV SPN AL	19.0000	01/05/11	03/04/11	443.27	425.98	0.00	17.29
XSTRATA PLC ADR	295.0000	03/11/10	05/25/10	755.19	1,070.97	315.78	0.00
XSTRATA PLC ADR	117.0000	03/11/10	06/23/10	356.84	424.76	67.92	0.00
XSTRATA PLC ADR	115.0000	03/11/10	09/16/10	405.94	417.50	11.56	0.00
XSTRATA PLC ADR	300.0000	03/11/10	11/15/10	1,328.98	1,089.12	0.00	239.86
XSTRATA PLC ADR	226.0000	03/04/10	06/23/10	689.29	763.50	74.21	0.00
YAHOO JAPAN CORP	16.0000	01/26/10	05/25/10	1,883.97	1,892.47	8.50	0.00
YAHOO JAPAN CORP	4.0000	01/26/10	06/23/10	511.03	473.12	0.00	37.91
YAHOO JAPAN CORP	1.0000	01/26/10	09/16/10	120.24	118.28	0.00	1.96
YAHOO JAPAN CORP	10.0000	01/26/10	11/15/10	1,174.18	1,182.79	8.61	0.00
YUM BRANDS INC.	111.0000	04/13/10	05/25/10	4,448.17	4,583.07	134.90	0.00
YUM BRANDS INC	9.0000	04/13/10	05/25/10	360.63	371.24	10.61	0.00
YUM BRANDS INC.	4.0000	04/13/10	06/23/10	169.87	164.99	0.00	4.88
YUM BRANDS INC.	12.0000	04/13/10	07/16/10	495.40	494.98	0.00	0.42
YUM BRANDS INC.	15.0000	04/13/10	09/16/10	682.72	618.73	0.00	63.99
YUM BRANDS INC.	21.0000	04/13/10	11/15/10	1,066.99	866.22	0.00	200.77
YUM BRANDS INC.	9.0000	04/13/10	02/16/11	447.42	371.24	0.00	76.18
YUM BRANDS INC.	20.0000	04/13/10	03/11/11	1,040.87	824.97	0.00	215.90
ZURICH FINL SVCS SPN ADR	39.0000	03/26/10	08/25/10	849.42	982.41	132.99	0.00
BP CAPITAL MRKTS PLC	20,000.0000	07/06/09	05/06/10	21,877.25	21,687.40	0.00	189.85
BP CAPITAL MRKTS PLC	5,000.0000	10/02/09	05/06/10	5,450.00	5,515.30	65.30	0.00
CITIGROUP INC. 6.5; 1/18/11	36,000.0000	05/27/10	01/18/11	36,000.00	37,039.32	1,039.32	0.00
KRAFT FOODS INC. 6.25%; 6/1, 13,000.0000	17,000.0000	07/15/10	12/29/10	14,009.06	14,128.40	119.34	0.00
KRAFT FOODS INC. 6.25%; 6/1, 8,000.0000	17,000.0000	07/15/10	03/22/11	8,508.72	8,695.24	186.52	0.00
US T-BOND 4.375%; 11/15/39	27,000.0000	05/27/10	02/18/11	16,150.00	17,694.01	1,544.01	0.00
US T-NOTE 1%; 12/31/11	27,000.0000	01/06/10	11/02/10	27,205.81	26,974.78	0.00	231.03
US T-NOTE 1%; 12/31/11	13,000.0000	05/27/10	11/02/10	13,130.00	13,039.18	0.00	90.82
US T-NOTE 1%; 9/30/11	39,000.0000	05/27/10	11/02/10	39,390.00	39,195.13	0.00	194.87
US T-NOTE 4.375%, 8/15/12	26,000.0000	05/03/10	03/22/11	27,409.05	27,927.74	518.69	0.00
US T-NOTE 4.375%, 8/15/12	11,000.0000	05/27/10	03/22/11	11,660.00	11,838.36	178.36	0.00
US T-NOTE 4.375%, 8/15/12	2,000.0000	01/07/11	03/22/11	2,120.00	2,124.77	4.77	0.00
US T-NOTE 5.125%; 05/15/16	15,000.0000	04/05/10	12/16/10	17,250.00	16,784.83	0.00	465.17
US T-NOTE 5.125%, 05/15/16	20,000.0000	05/27/10	12/16/10	23,000.00	23,026.64	26.64	0.00

US T-NOTE; 2.75%; 2/15/19	13,000.0000	05/03/10	07/13/10	12,889.75	12,216.50	0.00	673.25
US T-NOTE; 2.75%; 2/15/19	55,000.0000	05/27/10	07/13/10	54,533.57	53,429.71	0.00	1,103.86
US T-NOTE; 2.750%; 7/31/10	30,000.0000	05/27/10	08/02/10	30,000.00	30,000.00	0.00	0.00
Total Short-Term				3,097,404.36	2,976,865.36	134,349.55	254,888.55
				Net Short Term Gain			120,539.00

Long-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
ABB LTD SPONSORED ADR	110.0000	03/26/08	05/25/10	1,797.65	2,918.53	1,120.88	0.00
ABB LTD SPONSORED ADR	26.0000	03/26/08	06/23/10	481.58	689.83	208.25	0.00
ABB LTD SPONSORED ADR	23.0000	03/26/08	09/16/10	470.34	610.24	139.90	0.00
ABB LTD SPONSORED ADR	68.0000	03/26/08	11/15/10	1,456.54	1,804.18	347.64	0.00
ABB LTD SPONSORED ADR	5.0000	03/26/08	03/11/11	119.49	132.66	13.17	0.00
ADR ENI SPA	22.0000	04/04/08	05/25/10	850.59	1,557.85	707.26	0.00
ADR ENI SPA	26.0000	04/04/08	06/23/10	1,030.10	1,841.10	811.00	0.00
ADR ENI SPA	8.0000	04/16/08	09/16/10	340.31	597.67	257.36	0.00
ADR ENI SPA	19.0000	04/16/08	11/15/10	872.29	1,419.46	547.17	0.00
ADR ENI SPA	17.0000	04/16/08	12/17/10	752.67	1,270.05	517.38	0.00
ADR ENI SPA	1.0000	10/01/08	12/17/10	44.27	51.95	7.68	0.00
ADR ENI SPA	103.0000	10/01/08	02/28/11	4,830.24	5,350.85	520.61	0.00
ADR NOVARTIS AG	69.0000	03/26/08	05/25/10	3,099.67	3,436.43	336.76	0.00
ADR NOVARTIS AG	12.0000	03/26/08	06/23/10	584.51	597.65	13.14	0.00
ADR NOVARTIS AG	7.0000	03/26/08	09/16/10	382.63	348.62	0.00	34.01
ADR NOVARTIS AG	2.0000	03/26/08	11/15/10	114.18	99.61	0.00	14.57
ADR NOVARTIS AG	24.0000	03/05/09	11/15/10	1,368.96	878.08	0.00	490.88
ADR NOVARTIS AG	45.0000	03/26/08	05/25/10	2,023.53	2,247.30	223.77	0.00
ADR NOVARTIS AG	3.0000	03/26/08	06/23/10	146.12	149.82	3.70	0.00
ADR NOVARTIS AG	13.0000	03/26/08	09/16/10	711.09	649.22	0.00	61.87
ADR NOVARTIS AG	25.0000	03/26/08	11/15/10	1,426.10	1,248.50	0.00	177.60
ADR NOVARTIS AG	48.0000	03/26/08	05/25/10	2,251.76	3,518.88	1,267.12	0.00
ADR TOTALFINA	10.0000	03/26/08	06/23/10	498.09	733.10	235.01	0.00
ADR TOTALFINA	10.0000	03/26/08	09/16/10	504.82	733.10	228.28	0.00
ADR TOTALFINA	17.0000	03/26/08	11/15/10	939.13	1,246.27	307.14	0.00
ADR TOTALFINA	16.0000	03/26/08	12/17/10	859.51	1,172.96	313.45	0.00
ADR TOTALFINA	50.0000	03/26/08	05/25/10	2,356.49	3,701.00	1,344.51	0.00
ADR TOTALFINA	10.0000	03/26/08	06/23/10	498.09	740.20	242.11	0.00
ADR TOTALFINA	19.0000	03/26/08	09/16/10	958.72	1,406.38	447.66	0.00
ADR TOTALFINA	30.0000	03/26/08	11/15/10	1,657.29	2,220.60	563.31	0.00
ADR TOTALFINA	1.0000	03/26/08	03/11/11	60.55	74.02	13.47	0.00
AES CORP	30.0000	01/06/09	05/11/10	327.59	281.28	0.00	46.31
AES CORP	1,206.0000	01/06/09	05/20/10	12,502.70	11,307.58	0.00	1,195.12
AES CORP	19.0000	02/20/09	05/20/10	197.03	136.91	0.00	60.12
AES CORP	774.0000	02/20/09	05/21/10	7,852.06	5,577.29	0.00	2,274.77
AES CORP	306.0000	02/23/09	05/21/10	3,102.84	2,164.77	0.00	938.07
AES CORP	509.0000	02/23/09	05/24/10	5,000.13	3,600.87	0.00	1,399.26
AETNA US HEALTHCARE	10.0000	11/24/08	05/11/10	296.01	196.15	0.00	99.86
AETNA US HEALTHCARE	53.0000	11/24/08	05/24/10	1,580.29	1,039.57	0.00	540.72

AETNA US HEALTHCARE	70.0000	04/03/09	05/24/10	2,086.70	1,724.80	0.00	361.90
AETNA US HEALTHCARE	30.0000	09/28/09	11/15/10	945.58	875.90	0.00	69.68
AETNA US HEALTHCARE	90.0000	09/28/09	03/11/11	3,401.03	2,627.69	0.00	773.34
AKAMAI TECHNOLOGIES INC	101.0000	04/02/08	05/25/10	3,864.56	3,117.87	0.00	746.69
AKAMAI TECHNOLOGIES INC	68.0000	06/11/08	05/25/10	2,601.68	2,446.11	0.00	155.57
AKAMAI TECHNOLOGIES INC	20.0000	06/11/08	11/15/10	1,032.78	719.44	0.00	313.34
ALLIANZ SE SP ADR	105.0000	03/26/08	05/25/10	1,070.98	1,980.30	909.32	0.00
ALLIANZ SE SP ADR	16.0000	03/26/08	06/23/10	165.59	301.76	136.17	0.00
ALLIANZ SE SP ADR	27.0000	03/26/08	09/16/10	294.83	509.22	214.39	0.00
ALLIANZ SE SP ADR	42.0000	03/26/08	11/15/10	534.65	792.12	257.47	0.00
ALLIANZ SE SP ADR	8.0000	04/07/08	11/15/10	101.84	167.46	65.62	0.00
AMAZON COM	14.0000	10/23/09	11/15/10	2,388.89	1,577.35	0.00	811.54
AMAZON COM	11.0000	10/23/09	02/16/11	2,079.51	1,239.35	0.00	840.16
AMAZON COM	1.0000	10/23/09	03/11/11	167.20	112.67	0.00	54.53
AMERICA MOVIL SA DE CV AL	25.0000	03/26/08	05/25/10	1,152.82	1,541.50	388.68	0.00
AMERICA MOVIL SA DE CV AL	7.0000	03/26/08	09/16/10	348.45	431.62	83.17	0.00
AMERICA MOVIL SA DE CV AL	11.0000	03/26/08	11/15/10	637.13	678.26	41.13	0.00
AMERICAN TOWER CORP CL	122.0000	04/02/08	05/25/10	4,820.47	4,930.63	110.16	0.00
AMERICAN TOWER CORP CL	14.0000	04/02/08	11/15/10	737.02	565.81	0.00	171.21
AMERICAN TOWER CORP CL	1.0000	04/02/08	03/11/11	52.05	40.41	0.00	11.64
AMERISOURCEBERGEN COR	400.0000	11/17/08	05/24/10	12,547.83	6,145.52	0.00	6,402.31
AMERISOURCEBERGEN COR	232.0000	11/17/08	06/10/10	7,170.28	3,564.40	0.00	3,605.88
AMERISOURCEBERGEN COR	20.0000	11/17/08	06/23/10	650.59	307.28	0.00	343.31
AMERISOURCEBERGEN COR	80.0000	11/17/08	09/30/10	2,468.33	1,229.10	0.00	1,239.23
AMERISOURCEBERGEN COR	422.0000	11/18/08	09/30/10	13,031.36	6,442.59	0.00	6,588.77
AMERISOURCEBERGEN COR	20.0000	11/18/08	11/15/10	620.99	305.33	0.00	315.66
AMERISOURCEBERGEN COR	20.0000	11/18/08	03/11/11	752.59	305.33	0.00	447.26
ANHEUSER BUSCH CO	14.0000	10/16/09	11/15/10	852.96	696.05	0.00	156.91
ANHEUSER BUSCH CO	1.0000	10/16/09	03/11/11	57.26	49.72	0.00	7.54
ANHEUSER-BUSCH INBEV AD	10.0000	07/06/09	07/29/10	548.99	373.86	0.00	175.13
ANHEUSER-BUSCH INBEV AD	8.0000	07/06/09	09/16/10	443.43	299.09	0.00	144.34
ANHEUSER-BUSCH INBEV AD	27.0000	07/06/09	11/15/10	1,644.99	1,009.44	0.00	635.55
ANSYS INC.	105.0000	08/14/08	05/25/10	4,515.51	4,962.88	447.37	0.00
ANSYS INC.	4.0000	12/29/08	05/25/10	172.00	110.55	0.00	61.45
ANSYS INC.	11.0000	12/29/08	11/15/10	531.73	304.02	0.00	227.71
ANSYS INC.	2.0000	12/29/08	03/11/11	109.71	55.28	0.00	54.43
APPLE, INC.	9.0000	04/24/08	04/23/10	2,200.23	1,465.03	0.00	735.20
APPLE, INC.	21.0000	06/30/08	04/23/10	5,134.08	3,563.00	0.00	1,571.08
APPLE, INC.	38.0000	06/30/08	05/25/10	9,185.93	6,447.35	0.00	2,738.58
APPLE, INC.	11.0000	09/30/08	05/25/10	2,659.03	1,234.64	0.00	1,424.39
APPLE, INC.	29.0000	10/17/08	05/25/10	7,010.17	2,901.82	0.00	4,108.35
APPLE, INC.	1.0000	10/17/08	05/25/10	241.73	100.27	0.00	141.46
APPLE, INC.	16.0000	10/17/08	06/10/10	4,078.11	1,604.27	0.00	2,473.84

APPLE, INC.	5.0000	10/17/08	06/23/10	1,369.53	501.33	0.00	868.20
APPLE, INC.	11.0000	10/17/08	07/01/10	2,944.52	1,102.94	0.00	1,841.58
APPLE, INC.	5.0000	12/01/08	07/01/10	1,338.45	450.44	0.00	888.01
APPLE, INC.	8.0000	12/01/08	09/16/10	2,137.03	720.70	0.00	1,416.33
APPLE, INC.	13.0000	12/01/08	09/30/10	3,809.52	1,171.14	0.00	2,638.38
APPLE, INC.	17.0000	12/01/08	11/15/10	5,403.75	1,531.50	0.00	3,872.25
APPLE, INC.	7.0000	12/01/08	01/25/11	2,318.02	630.62	0.00	1,687.40
APPLE, INC.	10.0000	12/01/08	02/16/11	3,570.72	900.88	0.00	2,669.84
APPLE, INC.	5.0000	12/01/08	03/11/11	1,781.75	450.44	0.00	1,331.31
ASTORIA FINANCIAL CORP	142.0000	04/02/08	05/25/10	2,090.20	4,098.12	2,007.92	0.00
ASTORIA FINANCIAL CORP	15.0000	04/02/08	11/15/10	191.39	432.90	241.51	0.00
AT&T POST SBC	360.0000	03/26/08	05/24/10	9,180.74	13,680.00	4,499.26	0.00
AT&T POST SBC	60.0000	03/26/08	11/15/10	1,749.57	2,280.00	530.43	0.00
AT&T POST SBC	130.0000	03/26/08	03/11/11	3,702.33	4,940.00	1,237.67	0.00
ATLAS COPCO A ADR NEW	75.0000	09/30/08	05/25/10	992.23	847.34	0.00	144.89
ATLAS COPCO A ADR NEW	25.0000	09/30/08	06/23/10	393.74	282.44	0.00	111.30
ATLAS COPCO A ADR NEW	21.0000	09/30/08	09/16/10	353.21	237.25	0.00	115.96
ATLAS COPCO A ADR NEW	34.0000	09/30/08	11/15/10	742.89	384.13	0.00	358.76
ATLAS COPCO A ADR NEW	1.0000	12/29/08	11/15/10	21.85	8.34	0.00	13.51
ATLAS COPCO A ADR NEW	13.0000	12/29/08	03/11/11	328.50	108.42	0.00	220.08
AUTODESK INC. DELAWARE	33.0000	12/26/08	05/25/10	944.78	622.03	0.00	322.75
AUTODESK INC. DELAWARE	113.0000	12/29/08	05/25/10	3,234.06	2,067.37	0.00	1,166.69
AUTODESK INC. DELAWARE	24.0000	12/29/08	11/15/10	850.07	441.60	0.00	408.47
AXA-UAP SPONSORED ADR	75.0000	03/26/08	05/25/10	1,200.73	2,599.16	1,398.43	0.00
AXA-UAP SPONSORED ADR	6.0000	03/26/08	06/23/10	102.83	207.93	105.10	0.00
AXA-UAP SPONSORED ADR	22.0000	03/26/08	09/16/10	373.77	762.42	388.65	0.00
AXA-UAP SPONSORED ADR	36.0000	03/26/08	11/15/10	680.39	1,247.60	567.21	0.00
AXA-UAP SPONSORED ADR	5.0000	03/26/08	03/11/11	105.59	173.28	67.69	0.00
BAE SYSEMS PLC ADR	60.0000	05/09/08	05/25/10	1,130.98	2,227.07	1,096.09	0.00
BAE SYSEMS PLC ADR	13.0000	05/09/08	06/23/10	250.49	482.53	232.04	0.00
BAE SYSEMS PLC ADR	53.0000	08/04/08	06/23/10	1,021.31	1,913.73	892.42	0.00
BAE SYSEMS PLC ADR	20.0000	08/04/08	09/16/10	407.59	722.17	314.58	0.00
BAE SYSEMS PLC ADR	3.0000	08/04/08	11/15/10	66.79	108.32	41.53	0.00
BAE SYSEMS PLC ADR	40.0000	10/01/08	11/15/10	890.80	1,170.00	279.20	0.00
BAE SYSEMS PLC ADR	113.0000	10/01/08	02/04/11	2,418.87	3,305.25	886.38	0.00
BAE SYSEMS PLC ADR	52.0000	10/13/08	02/04/11	1,113.84	1,348.34	234.50	0.00
BAE SYSEMS PLC ADR	157.0000	10/17/08	02/04/11	3,362.94	3,491.63	128.69	0.00
BAE SYSEMS PLC ADR	38.0000	10/31/08	02/04/11	813.96	846.30	32.34	0.00
BAE SYSEMS PLC ADR	15.0000	10/31/08	02/07/11	321.66	334.07	12.41	0.00
BANCO BILBAO VIZCAYA ARG	100.0000	03/26/08	05/25/10	1,064.07	2,193.00	1,128.93	0.00
BANCO BILBAO VIZCAYA ARG	57.0000	03/26/08	06/23/10	654.35	1,250.01	595.66	0.00
BANCO BILBAO VIZCAYA ARG	10.0000	03/26/08	09/16/10	130.89	219.30	88.41	0.00
BANCO BILBAO VIZCAYA ARG	54.0000	03/26/08	11/15/10	644.75	1,184.22	539.47	0.00

BANCO BILBAO VIZCAYA ARG	14.0000	03/26/08	03/11/11	163.42	294.90	131.48	0.00
BARCLAYS PLC ADR	99.0000	03/27/09	05/25/10	1,661.37	950.89	0.00	710.48
BARCLAYS PLC ADR	90.0000	03/27/09	06/23/10	1,660.58	864.44	0.00	796.14
BARCLAYS PLC ADR	31.0000	03/27/09	07/29/10	605.45	297.75	0.00	307.70
BARCLAYS PLC ADR	83.0000	03/27/09	08/16/10	1,623.41	797.21	0.00	826.20
BARCLAYS PLC ADR	131.0000	04/24/09	08/16/10	2,563.67	1,783.64	0.00	780.03
BARCLAYS PLC ADR	14.0000	04/24/09	09/16/10	278.35	190.62	0.00	87.73
BARCLAYS PLC ADR	339.0000	04/24/09	09/23/10	6,539.13	4,615.69	0.00	1,923.44
BARCLAYS PLC ADR	85.0000	03/26/08	05/25/10	1,430.67	3,051.04	1,620.37	0.00
BARCLAYS PLC ADR	17.0000	03/26/08	06/23/10	313.66	610.21	296.55	0.00
BARCLAYS PLC ADR	17.0000	03/26/08	09/16/10	337.61	610.21	272.60	0.00
BARCLAYS PLC ADR	48.0000	03/26/08	11/15/10	910.06	1,722.94	812.88	0.00
BARD CR INCORPORATED	50.0000	04/02/08	05/25/10	4,042.93	4,933.00	890.07	0.00
BARD CR INCORPORATED	5.0000	04/02/08	11/15/10	431.14	493.30	62.16	0.00
BARD CR INCORPORATED	1.0000	04/02/08	03/11/11	96.89	98.66	1.77	0.00
BARRICK GOLD CORP.	29.0000	02/09/09	05/25/10	1,199.71	1,131.19	0.00	68.52
BARRICK GOLD CORP.	89.0000	02/09/09	06/18/10	3,735.42	3,439.93	0.00	295.49
BARRICK GOLD CORP.	25.0000	02/09/09	06/18/10	1,049.00	975.16	0.00	73.84
BARRICK GOLD CORP.	151.0000	02/18/09	06/18/10	6,335.96	5,742.58	0.00	593.38
BAT INDUSTRIES	26.0000	03/26/08	05/25/10	1,494.19	1,871.81	377.62	0.00
BAT INDUSTRIES	48.0000	03/26/08	06/23/10	3,093.55	3,455.65	362.10	0.00
BAT INDUSTRIES	14.0000	03/26/08	07/29/10	988.80	1,007.90	19.10	0.00
BAT INDUSTRIES	7.0000	03/26/08	09/16/10	510.50	503.95	0.00	6.55
BAT INDUSTRIES	74.0000	03/26/08	10/28/10	5,659.61	5,327.45	0.00	332.16
BAT INDUSTRIES	11.0000	08/05/08	10/28/10	841.28	823.53	0.00	17.75
BAT INDUSTRIES	20.0000	03/26/08	05/25/10	1,150.27	1,440.80	290.53	0.00
BAT INDUSTRIES	4.0000	03/26/08	06/23/10	257.79	288.16	30.37	0.00
BAT INDUSTRIES	7.0000	03/26/08	09/16/10	510.71	504.28	0.00	6.43
BAT INDUSTRIES	13.0000	03/26/08	11/15/10	1,011.64	936.52	0.00	75.12
BAXTER INTERNATIONAL INC	83.0000	10/13/08	04/26/10	4,874.85	4,874.66	0.00	0.19
BAXTER INTERNATIONAL INC	135.0000	10/23/08	04/26/10	7,929.90	7,907.44	0.00	22.46
BAXTER INTERNATIONAL INC	21.0000	10/23/08	04/27/10	1,049.70	1,230.04	180.34	0.00
BAXTER INTERNATIONAL INC	90.0000	11/20/08	04/27/10	4,500.00	4,724.95	224.95	0.00
BAXTER INTERNATIONAL INC	54.0000	12/08/08	04/27/10	2,700.00	2,892.00	192.00	0.00
BAXTER INTERNATIONAL INC	101.0000	12/29/08	04/27/10	5,050.00	5,255.44	205.44	0.00
BAYER AG SP ADR	25.0000	03/26/08	05/25/10	1,451.23	1,980.00	528.77	0.00
BAYER AG SP ADR	2.0000	03/26/08	06/23/10	119.29	158.40	39.11	0.00
BAYER AG SP ADR	4.0000	03/26/08	09/16/10	260.71	316.80	56.09	0.00
BAYER AG SP ADR	12.0000	03/26/08	11/15/10	925.18	950.40	25.22	0.00
BECKMAN COULTER INC. COI	52.0000	04/02/08	05/25/10	2,967.23	3,508.44	541.21	0.00
BECKMAN COULTER INC. COI	14.0000	12/26/08	05/25/10	798.84	599.03	0.00	199.81
BECKMAN COULTER INC. COI	7.0000	12/26/08	11/15/10	383.59	299.52	0.00	84.07
BG GROUP PLC	5.0000	07/21/08	05/25/10	354.99	562.57	207.58	0.00

BG GROUP PLC	20.0000	07/21/08	06/23/10	1,659.97	2,250.28	590.31	0.00
BG GROUP PLC	3.0000	07/21/08	09/16/10	253.13	337.54	84.41	0.00
BG GROUP PLC	9.0000	07/21/08	11/15/10	925.18	1,012.63	87.45	0.00
BG GROUP PLC	30.0000	03/26/08	05/25/10	2,126.96	3,352.50	1,225.54	0.00
BG GROUP PLC	6.0000	03/26/08	09/16/10	507.14	670.50	163.36	0.00
BG GROUP PLC	16.0000	03/26/08	11/15/10	1,644.77	1,788.00	143.23	0.00
BHP BILLITON LTD ADR	7.0000	05/11/09	05/25/10	422.65	376.46	0.00	46.19
BHP BILLITON LTD ADR	14.0000	05/11/09	06/23/10	945.54	752.92	0.00	192.62
BHP BILLITON LTD ADR	48.0000	05/11/09	08/20/10	3,370.57	2,581.46	0.00	789.11
BHP BILLITON LTD ADR	7.0000	05/11/09	09/16/10	510.93	376.46	0.00	134.47
BHP BILLITON LTD ADR	15.0000	05/11/09	11/15/10	1,357.72	806.71	0.00	551.01
BHP BILLITON LTD ADR	35.0000	03/26/08	05/25/10	2,119.56	2,287.25	167.69	0.00
BHP BILLITON LTD ADR	11.0000	03/26/08	06/23/10	742.93	718.85	0.00	24.08
BHP BILLITON LTD ADR	13.0000	03/26/08	09/16/10	947.29	849.55	0.00	97.74
BHP BILLITON LTD ADR	20.0000	03/26/08	11/15/10	1,810.29	1,307.00	0.00	503.29
BHP BILLITON LTD ADR	1.0000	03/26/08	03/11/11	94.39	65.35	0.00	29.04
BIG LOTS INC.	70.0000	12/15/09	12/23/10	2,047.82	2,022.53	0.00	25.29
BIG LOTS INC.	228.0000	12/15/09	12/23/10	6,664.44	6,659.33	0.00	5.11
BIG LOTS INC.	166.0000	12/16/09	12/23/10	4,852.18	4,866.24	14.06	0.00
BIO RAD LABS CL A	8.0000	12/22/08	05/25/10	729.86	540.38	0.00	189.48
BIO RAD LABS CL A	25.0000	12/23/08	05/25/10	2,281.00	1,735.62	0.00	545.38
BIO RAD LABS CL A	9.0000	12/29/08	05/25/10	821.16	621.03	0.00	200.13
BIO RAD LABS CL A	5.0000	12/29/08	11/15/10	485.09	347.90	0.00	137.19
BIO RAD LABS CL A	1.0000	12/29/08	03/11/11	117.45	69.00	0.00	48.45
BNP PARIBAS SPONSORED A	64.0000	03/17/09	04/13/10	2,336.02	1,252.06	0.00	1,083.96
BNP PARIBAS SPONSORED A	29.0000	03/17/09	05/25/10	830.26	567.34	0.00	262.92
BNP PARIBAS SPONSORED A	64.0000	03/17/09	06/23/10	1,986.53	1,252.05	0.00	734.48
BNP PARIBAS SPONSORED A	9.0000	03/17/09	09/16/10	322.73	176.07	0.00	146.66
BNP PARIBAS SPONSORED A	70.0000	03/26/08	05/25/10	2,022.27	3,398.02	1,375.75	0.00
BNP PARIBAS SPONSORED A	17.0000	03/26/08	06/23/10	527.67	825.23	297.56	0.00
BNP PARIBAS SPONSORED A	13.0000	03/26/08	09/16/10	465.91	631.06	165.15	0.00
BNP PARIBAS SPONSORED A	32.0000	03/26/08	11/15/10	1,206.70	1,553.38	346.68	0.00
BNP PARIBAS SPONSORED A	3.0000	03/26/08	03/11/11	110.78	145.63	34.85	0.00
BORG WARNER AUTOMOTIVE	99.0000	04/02/08	05/25/10	3,492.03	4,459.69	967.66	0.00
BORG WARNER AUTOMOTIVE	7.0000	04/02/08	11/15/10	407.25	315.33	0.00	91.92
BORG WARNER AUTOMOTIVE	5.0000	12/29/08	11/15/10	290.90	100.55	0.00	190.35
BORG WARNER AUTOMOTIVE	3.0000	12/29/08	03/11/11	231.07	60.33	0.00	170.74
BOSTON PPTYS INC.	68.0000	04/02/08	05/25/10	5,051.63	6,685.52	1,633.89	0.00
BOSTON PPTYS INC.	8.0000	04/02/08	11/15/10	687.99	786.53	98.54	0.00
BOSTON PPTYS INC.	1.0000	04/02/08	03/11/11	93.50	98.32	4.82	0.00
BP AMOCO PLC ADR	188.0000	03/26/08	05/04/10	9,896.60	11,495.56	1,598.96	0.00
BP AMOCO PLC ADR	83.0000	03/26/08	05/05/10	4,333.59	5,075.18	741.59	0.00
BP AMOCO PLC ADR	109.0000	10/01/08	05/05/10	5,689.80	5,451.09	0.00	238.71

BUCYRUS INTERNATIONAL C	31.0000	12/29/08	05/25/10	1,508.15	549.01	0.00	959.14
BUCYRUS INTERNATIONAL C	104.0000	05/21/09	05/25/10	5,059.60	2,474.24	0.00	2,585.36
BUCYRUS INTERNATIONAL C	16.0000	05/21/09	11/15/10	1,144.62	380.65	0.00	763.97
BUCYRUS INTERNATIONAL C	3.0000	05/21/09	03/11/11	272.82	71.37	0.00	201.45
CANON INC ADR NEW	59.0000	03/26/08	05/25/10	2,450.44	2,754.90	304.46	0.00
CANON INC ADR NEW	52.0000	03/26/08	06/23/10	2,173.56	2,428.05	254.49	0.00
CANON INC ADR NEW	14.0000	03/26/08	09/16/10	628.03	653.70	25.67	0.00
CANON INC ADR NEW	19.0000	03/26/08	11/15/10	908.17	887.17	0.00	21.00
CANON INC ADR NEW	22.0000	04/16/08	11/15/10	1,051.60	1,039.87	0.00	11.73
CANON INC ADR NEW	9.0000	04/16/08	12/17/10	439.28	425.40	0.00	13.88
CANON INC ADR NEW	80.0000	04/16/08	02/18/11	3,764.29	3,781.36	17.07	0.00
CANON INC ADR NEW	59.0000	10/01/08	02/18/11	2,775.95	2,197.16	0.00	578.79
CANON INC ADR NEW	45.0000	03/26/08	05/25/10	1,870.69	2,061.45	190.76	0.00
CANON INC ADR NEW	10.0000	03/26/08	06/23/10	417.99	458.10	40.11	0.00
CANON INC ADR NEW	9.0000	03/26/08	09/16/10	404.54	412.29	7.75	0.00
CANON INC ADR NEW	28.0000	03/26/08	11/15/10	1,338.38	1,282.68	0.00	55.70
CANON INC ADR NEW	2.0000	03/26/08	03/11/11	93.55	91.62	0.00	1.93
CARDINAL HEALTH INC.	80.0000	11/23/09	03/11/11	3,393.53	2,571.12	0.00	822.41
CELGENE CORP	20.0000	10/09/09	11/15/10	1,215.28	1,095.79	0.00	119.49
CELGENE CORP	88.0000	10/09/09	02/08/11	4,493.27	4,821.47	328.20	0.00
CELGENE CORP	190.0000	01/08/10	02/08/11	9,703.30	10,872.69	1,169.39	0.00
CENTENE CORP	6.0000	01/13/10	03/11/11	187.43	129.87	0.00	57.56
CEPHALON INC.	34.0000	11/10/08	05/25/10	2,025.01	2,430.69	405.68	0.00
CEPHALON INC.	5.0000	11/10/08	11/15/10	327.69	357.46	29.77	0.00
CEPHALON INC.	1.0000	12/29/08	11/15/10	65.54	76.89	11.35	0.00
CEPHALON INC.	3.0000	12/29/08	03/11/11	171.56	230.67	59.11	0.00
CH ROBINSON WORLDWIDE	79.0000	04/01/08	05/25/10	4,559.21	4,499.82	0.00	59.39
CH ROBINSON WORLDWIDE	4.0000	04/01/08	06/23/10	236.11	227.84	0.00	8.27
CH ROBINSON WORLDWIDE	10.0000	04/01/08	07/16/10	576.30	569.60	0.00	6.70
CH ROBINSON WORLDWIDE	4.0000	04/01/08	09/16/10	271.43	227.84	0.00	43.59
CH ROBINSON WORLDWIDE	20.0000	04/01/08	11/15/10	1,428.03	1,139.20	0.00	288.83
CH ROBINSON WORLDWIDE	10.0000	04/01/08	02/16/11	752.29	569.60	0.00	182.69
CH ROBINSON WORLDWIDE	9.0000	04/01/08	03/11/11	660.23	512.64	0.00	147.59
CHARLES SCHWAB CORP NE	147.0000	11/26/08	05/24/10	2,466.61	2,574.60	107.99	0.00
CHARLES SCHWAB CORP NE	245.0000	12/19/08	05/24/10	4,108.65	3,678.04	0.00	430.61
CHARLES SCHWAB CORP NE	34.0000	12/19/08	05/25/10	565.06	510.42	0.00	54.64
CHARLES SCHWAB CORP NE	327.0000	12/29/08	05/25/10	5,415.12	4,872.27	0.00	542.85
CHARLES SCHWAB CORP NE	381.0000	02/11/09	05/25/10	6,309.36	5,015.14	0.00	1,294.22
CHESAPEAKE ENERGY CORP	130.0000	04/02/08	05/25/10	2,771.90	6,111.30	3,339.40	0.00
CHESAPEAKE ENERGY CORP	14.0000	04/02/08	11/15/10	327.52	658.14	330.62	0.00
CHEVRON TEXACO CORP.	60.0000	05/10/06	05/24/10	4,591.72	3,556.15	0.00	1,035.57
CHEVRON TEXACO CORP.	10.0000	05/10/06	06/23/10	754.79	592.69	0.00	162.10
CHEVRON TEXACO CORP.	30.0000	05/10/06	03/11/11	3,085.74	1,778.08	0.00	1,307.66

CHINA LIFE INS CO SPONS AI	15.0000	03/05/09	05/25/10	955.33	629.35	0.00	325.98
CHINA LIFE INS CO SPONS AI	4.0000	03/05/09	06/23/10	269.35	167.83	0.00	101.52
CHINA LIFE INS CO SPONS AI	5.0000	03/05/09	09/16/10	297.84	209.78	0.00	88.06
CHINA LIFE INS CO SPONS AI	6.0000	03/05/09	11/15/10	418.13	251.74	0.00	166.39
CHINA LIFE INS CO SPONS AI	3.0000	03/30/09	11/15/10	209.07	143.49	0.00	65.58
CHINA LIFE INS CO SPONS AI	1.0000	03/30/09	03/11/11	58.67	47.83	0.00	10.84
CHUBB CORP	156.0000	03/26/08	04/08/10	8,071.27	7,780.00	0.00	291.27
CHUBB CORP	54.0000	03/26/08	04/09/10	2,770.01	2,693.08	0.00	76.93
CHUBB CORP	210.0000	04/03/09	04/09/10	10,775.10	8,711.20	0.00	2,063.90
CISCO SYSTEMS	459.0000	04/01/08	05/25/10	10,855.77	11,410.69	554.92	0.00
CISCO SYSTEMS	73.0000	04/01/08	06/23/10	1,716.46	1,814.77	98.31	0.00
CISCO SYSTEMS	26.0000	04/01/08	07/16/10	599.30	646.36	47.06	0.00
CISCO SYSTEMS	157.0000	04/01/08	08/17/10	3,374.01	3,903.00	528.99	0.00
CISCO SYSTEMS	59.0000	04/01/08	09/16/10	1,249.10	1,466.73	217.63	0.00
CISCO SYSTEMS	73.0000	04/01/08	11/15/10	1,777.59	1,814.77	37.18	0.00
CISCO SYSTEMS	394.0000	04/01/08	11/16/10	8,100.44	9,794.81	1,694.37	0.00
CISCO SYSTEMS	307.0000	09/12/08	11/16/10	6,314.99	7,109.60	794.61	0.00
CISCO SYSTEMS	122.0000	09/30/08	11/16/10	2,509.54	2,714.49	204.95	0.00
CISCO SYSTEMS	370.0000	12/29/08	11/16/10	7,610.90	5,842.26	0.00	1,768.64
CISCO SYSTEMS	314.0000	04/15/09	11/16/10	6,458.98	5,586.06	0.00	872.92
CLIFFS NATURAL RESOURCE	29.0000	11/13/09	11/15/10	2,032.00	1,159.55	0.00	872.45
CLIFFS NATURAL RESOURCE	50.0000	11/13/09	02/14/11	4,327.43	1,999.22	0.00	2,328.21
CLIFFS NATURAL RESOURCE	10.0000	11/13/09	02/16/11	879.78	399.84	0.00	479.94
CLIFFS NATURAL RESOURCE	38.0000	11/13/09	02/23/11	3,803.34	1,519.41	0.00	2,283.93
CLIFFS NATURAL RESOURCE	13.0000	11/16/09	02/23/11	1,301.17	566.88	0.00	734.29
CLIFFS NATURAL RESOURCE	34.0000	11/16/09	02/28/11	3,061.42	1,482.62	0.00	1,578.80
CLIFFS NATURAL RESOURCE	43.0000	11/16/09	03/01/11	3,949.73	1,875.08	0.00	2,074.65
CLIFFS NATURAL RESOURCE	15.0000	11/16/09	03/11/11	1,451.37	654.10	0.00	797.27
CMS ENERGY CORP	40.0000	05/01/09	05/11/10	626.90	476.27	0.00	150.63
CMS ENERGY CORP	37.0000	05/01/09	05/24/10	565.81	440.55	0.00	125.26
CMS ENERGY CORP	244.0000	05/07/09	05/24/10	3,728.32	2,960.13	0.00	768.19
CMS ENERGY CORP	29.0000	05/08/09	05/24/10	443.12	354.45	0.00	88.67
CMS ENERGY CORP	50.0000	05/08/09	03/11/11	967.98	611.12	0.00	356.86
CNOOC LTD ADS	2.0000	09/18/09	11/15/10	452.23	281.42	0.00	170.81
CNOOC LTD ADS	9.0000	09/18/09	12/03/10	1,947.58	1,266.41	0.00	681.17
COGNIZANT TECH SOL CLA	165.0000	04/01/08	05/25/10	7,867.96	4,920.28	0.00	2,947.68
COGNIZANT TECH SOL CLA	129.0000	04/14/08	05/25/10	6,152.01	3,468.19	0.00	2,683.82
COGNIZANT TECH SOL CLA	32.0000	04/14/08	06/23/10	1,711.09	860.33	0.00	850.76
COGNIZANT TECH SOL CLA	30.0000	04/14/08	07/16/10	1,612.22	806.56	0.00	805.66
COGNIZANT TECH SOL CLA	31.0000	04/14/08	09/16/10	1,980.25	833.44	0.00	1,146.81
COGNIZANT TECH SOL CLA	34.0000	04/14/08	10/26/10	2,290.16	914.09	0.00	1,376.07
COGNIZANT TECH SOL CLA	60.0000	05/27/08	10/26/10	4,042.20	1,887.26	0.00	2,154.94
COGNIZANT TECH SOL CLA	67.0000	05/27/08	11/15/10	4,253.97	2,079.17	0.00	2,174.80

COGNIZANT TECH SOL CL A	22.0000	05/27/08	02/16/11	1,660.39	691.99	0.00	968.40
COGNIZANT TECH SOL CL A	52.0000	05/27/08	03/11/11	4,046.68	1,613.68	0.00	2,433.00
COMPUTER ASSOCIATES INT	19.5288	03/26/08	03/11/11	467.31	463.00	0.00	4.31
COMPUTER ASSOCIATES INT	240.0000	03/26/08	05/24/10	4,901.37	5,451.55	550.18	0.00
COMPUTER ASSOCIATES INT	10.4712	03/26/08	03/11/11	250.58	243.63	0.00	6.95
COMPUTER SCIENCES CORP	176.0000	03/26/08	04/22/10	9,622.13	7,290.13	0.00	2,332.00
COMPUTER SCIENCES CORP	249.0000	03/26/08	04/23/10	13,698.60	10,313.88	0.00	3,384.72
COMPUTER SCIENCES CORP	10.0000	03/26/08	05/11/10	515.29	414.21	0.00	101.08
COMPUTER SCIENCES CORP	90.0000	03/26/08	05/24/10	4,423.43	3,727.91	0.00	695.52
COMPUTER SCIENCES CORP	10.0000	03/26/08	11/15/10	489.09	414.21	0.00	74.88
CONOCOPHILLIPS	30.0000	02/13/10	03/11/11	2,338.76	1,490.53	0.00	848.23
COSTCO WHSL CORP NEW	27.0000	10/06/09	11/15/10	1,738.32	1,563.72	0.00	174.60
COSTCO WHSL CORP NEW	6.0000	10/06/09	02/16/11	449.21	347.49	0.00	101.72
COSTCO WHSL CORP NEW	12.0000	10/06/09	03/11/11	884.98	694.99	0.00	189.99
COVANCE INC.	73.0000	04/02/08	05/25/10	3,806.16	6,364.14	2,557.98	0.00
COVANCE INC.	9.0000	04/02/08	11/15/10	415.88	784.62	368.74	0.00
COVANCE INC.	1.0000	04/02/08	03/11/11	57.07	87.18	30.11	0.00
COVENTRY HEALTH CARE INI	32.0000	09/09/09	03/11/11	1,008.92	746.38	0.00	262.54
COVENTRY HEALTH CARE INI	28.0000	09/10/09	03/11/11	882.84	668.65	0.00	214.19
CREDIT SUISSE GROUP ADR	67.0000	04/23/09	05/25/10	2,635.34	2,501.99	0.00	133.35
CREDIT SUISSE GROUP ADR	23.0000	04/23/09	06/23/10	942.61	858.89	0.00	83.72
CREDIT SUISSE GROUP ADR	10.0000	04/23/09	09/16/10	465.22	373.43	0.00	91.79
CREDIT SUISSE GROUP ADR	13.0000	04/23/09	09/28/10	566.97	485.46	0.00	81.51
CREDIT SUISSE GROUP ADR	1.0000	04/23/09	09/29/10	43.71	37.34	0.00	6.37
CREDIT SUISSE GROUP ADR	59.0000	04/23/09	10/04/10	2,595.87	2,203.25	0.00	392.62
CREDIT SUISSE GROUP ADR	70.0000	04/23/09	10/28/10	2,920.01	2,614.02	0.00	305.99
CREDIT SUISSE GROUP ADR	79.0000	05/12/09	10/29/10	3,259.99	3,279.50	19.51	0.00
CREDIT SUISSE GROUP ADR	5.0000	06/08/09	06/23/10	204.91	225.66	20.75	0.00
CREDIT SUISSE GROUP ADR	12.0000	06/08/09	09/16/10	558.11	541.57	0.00	16.54
CREDIT SUISSE GROUP ADR	17.0000	06/08/09	11/15/10	744.67	767.23	22.56	0.00
CSX CORP.	120.0000	04/02/08	05/25/10	6,078.50	6,957.38	878.88	0.00
CSX CORP	5.0000	04/02/08	11/15/10	306.83	289.89	0.00	16.94
CSX CORP.	11.0000	12/29/08	11/15/10	675.07	334.62	0.00	340.45
CSX CORP.	3.0000	12/29/08	03/11/11	227.03	91.26	0.00	135.77
D R HORTON INC.	72.0000	04/02/08	05/25/10	894.95	1,269.36	374.41	0.00
D R HORTON INC.	100.0000	12/29/08	05/25/10	1,242.00	652.00	0.00	590.00
D R HORTON INC.	12.0000	05/21/09	05/25/10	149.04	109.41	0.00	39.63
D R HORTON INC.	21.0000	09/09/09	11/15/10	249.05	271.82	22.77	0.00
D R HORTON INC.	14.0000	09/09/09	03/11/11	166.27	181.21	14.94	0.00
DANAHER CORP	143.0000	09/26/02	05/25/10	11,394.12	4,102.18	0.00	7,291.94
DANAHER CORP	21.0000	09/26/02	06/23/10	854.34	602.42	0.00	251.92
DANAHER CORP	30.0000	09/26/02	07/16/10	1,143.89	422.16	0.00	721.73
DANAHER CORP	24.0000	09/26/02	09/16/10	965.86	337.73	0.00	628.13

DANAHER CORP	79.0000	09/26/02	11/15/10	3,443.94	1,111.68	0.00	2,332.26
DANAHER CORP	38.0000	09/26/02	02/16/11	1,968.36	534.73	0.00	1,433.63
DANAHER CORP	39.0000	09/26/02	03/11/11	2,010.88	548.81	0.00	1,462.07
DARDEN RESTAURANTS	105.0000	04/02/08	05/25/10	4,453.54	3,641.40	0.00	812.14
DARDEN RESTAURANTS	17.0000	04/02/08	11/15/10	807.49	589.56	0.00	217.93
DARDEN RESTAURANTS	3.0000	04/02/08	03/11/11	139.10	104.04	0.00	35.06
DARDEN RESTAURANTS	10.0000	06/22/09	06/23/10	444.79	344.92	0.00	99.87
DARDEN RESTAURANTS	20.0000	06/22/09	11/15/10	950.98	689.83	0.00	261.15
DARDEN RESTAURANTS	309.0000	06/22/09	11/26/10	15,174.35	10,657.87	0.00	4,516.48
DARDEN RESTAURANTS	140.0000	06/23/09	11/26/10	6,875.40	4,816.73	0.00	2,058.67
DBS GROUP HLDGS SPN ADR	45.0000	03/26/08	05/25/10	1,754.97	2,157.96	402.99	0.00
DBS GROUP HLDGS SPN ADR	15.0000	03/26/08	06/23/10	586.64	719.32	132.68	0.00
DBS GROUP HLDGS SPN ADR	5.0000	03/26/08	09/16/10	211.24	239.77	28.53	0.00
DBS GROUP HLDGS SPN ADR	29.0000	03/26/08	11/15/10	1,271.63	1,390.68	119.05	0.00
DBS GROUP HLDGS SPN ADR	49.0000	03/26/08	03/02/11	2,182.61	2,349.77	167.16	0.00
DBS GROUP HLDGS SPN ADR	7.0000	03/26/08	03/11/11	321.99	335.68	13.69	0.00
DEERE & CO	44.0000	12/15/09	01/26/11	3,937.99	2,342.05	0.00	1,595.94
DEERE & CO	1.0000	12/15/09	02/16/11	95.54	53.23	0.00	42.31
DEERE & CO	15.0000	12/22/09	02/16/11	1,432.05	841.96	0.00	590.09
DEERE & CO	14.0000	12/22/09	03/11/11	1,284.48	785.83	0.00	498.65
DTE ENERGY/DETROIT ED	35.0000	01/25/10	03/11/11	1,700.96	1,492.44	0.00	208.52
DTE ENERGY/DETROIT ED	5.0000	01/26/10	03/11/11	243.00	215.15	0.00	27.85
DTE ENERGY/DETROIT ED	397.0000	01/26/10	03/17/11	19,164.84	17,082.75	0.00	2,082.09
DTE ENERGY/DETROIT ED	41.0000	01/26/10	03/18/11	1,972.12	1,764.21	0.00	207.91
E.ON AG	75.0000	03/26/08	05/25/10	2,339.21	4,672.50	2,333.29	0.00
E.ON AG	6.0000	03/26/08	06/23/10	177.83	373.80	195.97	0.00
E.ON AG	16.0000	03/26/08	09/16/10	479.83	996.80	516.97	0.00
E.ON AG	13.0000	03/26/08	10/27/10	403.86	809.90	406.04	0.00
E.ON AG	49.0000	03/26/08	10/28/10	1,539.32	3,052.70	1,513.38	0.00
E.ON AG	22.0000	03/26/08	11/15/10	671.65	1,370.60	698.95	0.00
E.ON AG	24.0000	03/26/08	01/27/11	822.45	1,495.20	672.75	0.00
E.ON AG	82.0000	03/26/08	01/28/11	2,772.04	5,108.60	2,336.56	0.00
E.ON AG	3.0000	03/26/08	03/02/11	96.98	186.90	89.92	0.00
E.ON AG	70.0000	09/30/08	03/02/11	2,269.40	3,507.00	1,237.60	0.00
E.ON AG	15.0000	12/29/08	03/02/11	486.30	582.75	96.45	0.00
E.ON AG	35.0000	03/30/09	03/02/11	1,134.70	939.40	0.00	195.30
EASTMAN CHEMICAL CO.	46.0000	04/02/08	05/25/10	2,716.61	2,970.68	254.07	0.00
EASTMAN CHEMICAL CO.	6.0000	04/02/08	11/15/10	475.91	387.48	0.00	88.43
EASTMAN CHEMICAL CO.	2.0000	04/02/08	03/11/11	195.23	129.16	0.00	66.07
EATON VANCE CP NON VTG	128.0000	04/02/08	05/25/10	3,958.48	4,254.72	296.24	0.00
EATON VANCE CP NON VTG	20.0000	10/14/08	05/25/10	618.40	530.93	0.00	87.47
EATON VANCE CP NON VTG	19.0000	10/14/08	11/15/10	590.89	504.38	0.00	86.51
EATON VANCE CP NON VTG	1.0000	10/14/08	03/11/11	32.15	26.55	0.00	5.60

EATON VANCE CP NON VTG	5.0000	12/29/08	03/11/11	160.65	92.73	0.00	67.92
ECOLAB INC	92.0000	04/01/08	05/25/10	4,239.29	4,117.17	0.00	122.12
ECOLAB INC	5.0000	04/01/08	06/23/10	235.09	223.76	0.00	11.33
ECOLAB INC	13.0000	04/01/08	07/16/10	627.02	581.78	0.00	45.24
ECOLAB INC	6.0000	04/01/08	09/16/10	293.93	268.51	0.00	25.42
ECOLAB INC	22.0000	04/01/08	11/15/10	1,077.76	984.54	0.00	93.22
ECOLAB INC	5.0000	04/01/08	02/16/11	248.44	223.76	0.00	24.68
ECOLAB INC	15.0000	04/01/08	03/11/11	719.09	671.28	0.00	47.81
EQUINIX INC.	76.0000	04/01/08	05/25/10	7,093.50	5,235.62	0.00	1,857.88
EQUINIX INC.	46.0000	04/01/08	06/11/10	3,649.54	3,168.94	0.00	480.60
EQUINIX INC	9.0000	09/30/08	06/11/10	714.06	636.54	0.00	77.52
EQUINIX INC.	24.0000	12/29/08	06/11/10	1,904.16	1,219.92	0.00	684.24
EQUINIX INC.	24.0000	01/08/09	06/11/10	1,904.16	1,401.48	0.00	502.68
EQUINIX INC.	2.0000	01/08/09	06/23/10	169.07	116.79	0.00	52.28
EQUINIX INC.	9.0000	01/08/09	07/16/10	757.63	525.55	0.00	232.08
EQUINIX INC.	6.0000	01/08/09	09/16/10	578.51	350.37	0.00	228.14
EQUINIX INC.	25.0000	01/08/09	10/12/10	1,749.98	1,459.87	0.00	290.11
EQUINIX INC.	86.0000	02/26/09	10/12/10	6,019.14	4,041.17	0.00	1,977.97
EQUINIX INC.	73.0000	03/19/09	10/12/10	5,109.27	3,677.56	0.00	1,431.71
EXPRESS SCRIPTS CL A	74.0000	04/02/08	05/25/10	7,447.24	4,926.91	0.00	2,520.33
EXPRESS SCRIPTS CL A	18.0000	04/02/08	11/15/10	949.39	599.21	0.00	350.18
EXPRESS SCRIPTS CL A	1.0000	04/02/08	03/11/11	54.53	33.29	0.00	21.24
EXPRESS SCRIPTS CLASS A	10.0000	03/03/10	03/11/11	545.43	492.62	0.00	52.81
EXXON MOBIL CORP COM	0.3254	04/02/08	07/13/10	19.11	18.80	0.00	0.31
EXXON MOBIL CORP COM	16.0000	04/02/08	07/07/10	904.37	924.37	20.00	0.00
EXXON MOBIL CORP COM	0.3330	12/29/08	07/13/10	19.55	19.24	0.00	0.31
EXXON MOBIL CORP COM	60.0000	12/29/08	07/07/10	3,390.00	3,466.38	76.38	0.00
EXXON MOBIL CORP COM	0.1646	05/21/09	07/13/10	9.67	9.51	0.00	0.16
EXXON MOBIL CORP COM	8.3530	05/21/09	07/07/10	471.94	482.58	10.64	0.00
EXXON MOBIL CORP COM	32.0000	02/01/10	03/11/11	2,716.01	2,114.07	0.00	601.94
EXXON MOBIL CORP COM	58.0000	02/03/10	03/11/11	4,923.04	3,871.50	0.00	1,051.54
FANUC LTD-UNSP	17.0000	05/08/09	05/25/10	872.09	695.49	0.00	176.60
FANUC LTD-UNSP	11.0000	05/08/09	06/23/10	651.19	450.03	0.00	201.16
FANUC LTD-UNSP	7.0000	05/08/09	09/16/10	408.93	286.38	0.00	122.55
FANUC LTD-UNSP	9.0000	05/08/09	11/15/10	677.77	368.20	0.00	309.57
FANUC LTD-UNSP	7.0000	06/05/09	11/15/10	527.17	283.73	0.00	243.44
FANUC LTD-UNSP	79.0000	06/05/09	01/19/11	2,053.67	1,067.36	0.00	986.31
FMC TECHNOLOGIES INC.	10.0000	08/11/08	04/22/10	649.89	519.45	0.00	130.44
FMC TECHNOLOGIES INC.	48.0000	08/13/08	04/22/10	3,120.00	2,650.30	0.00	469.70
FMC TECHNOLOGIES INC.	18.0000	09/30/08	04/22/10	1,170.00	829.54	0.00	340.46
FMC TECHNOLOGIES INC.	21.0000	11/13/08	04/22/10	1,365.00	620.94	0.00	744.06
FMC TECHNOLOGIES INC.	64.0000	11/13/08	05/25/10	3,622.14	1,892.37	0.00	1,729.77
FMC TECHNOLOGIES INC.	12.0000	11/26/08	05/25/10	679.20	335.41	0.00	343.79

FMC TECHNOLOGIES INC.	28.0000	11/26/08	06/04/10	1,466.55	782.62	0.00	683.93
FMC TECHNOLOGIES INC.	53.0000	11/26/08	06/07/10	2,702.63	1,481.39	0.00	1,221.24
FMC TECHNOLOGIES INC.	94.0000	12/29/08	06/07/10	4,794.94	2,125.34	0.00	2,669.60
FOMENTO ECO MEX SAB ADF	15.0000	03/26/08	05/25/10	620.65	613.57	0.00	7.08
FOMENTO ECO MEX SAB ADF	6.0000	03/26/08	06/23/10	282.71	245.43	0.00	37.28
FOMENTO ECO MEX SAB ADF	14.0000	03/26/08	08/20/10	680.28	572.67	0.00	107.61
FOMENTO ECO MEX SAB ADF	5.0000	09/30/08	08/20/10	242.95	188.99	0.00	53.96
FOMENTO ECO MEX SAB ADF	35.0000	12/29/08	08/20/10	1,700.65	1,031.45	0.00	669.20
FOMENTO ECO MEX SAB ADF	5.0000	03/30/09	08/20/10	242.95	122.53	0.00	120.42
FRONTIER COMMUNICATION:	0.1750	11/17/08	07/16/10	1.37	1.32	0.00	0.05
FRONTIER COMMUNICATION:	62.7200	11/17/08	07/27/10	461.87	471.31	9.44	0.00
FRONTIER COMMUNICATION:	60.7200	07/13/09	07/27/10	447.51	456.28	8.77	0.00
FRONTIER COMMUNICATION:	64.5600	07/14/09	07/27/10	475.81	485.14	9.33	0.00
FURIEX PHARMACEUTICALS I	0.9200	04/02/08	06/23/10	8.06	12.14	4.08	0.00
FURIEX PHARMACEUTICALS I	1.7450	04/02/08	06/25/10	19.19	23.02	3.83	0.00
FURIEX PHARMACEUTICALS I	6.2550	12/29/08	06/25/10	68.87	82.54	13.67	0.00
GAP INC.	290.0000	03/26/08	05/24/10	6,481.39	6,000.10	0.00	481.29
GAP INC.	30.0000	03/26/08	06/23/10	641.99	620.70	0.00	21.29
GAP INC.	37.0000	03/26/08	11/15/10	750.72	765.53	14.81	0.00
GAP INC.	3.0000	04/17/08	11/15/10	60.87	55.39	0.00	5.48
GAP INC.	90.0000	04/17/08	03/11/11	1,913.36	1,661.63	0.00	251.73
GATX CORP.	102.0000	04/02/08	05/25/10	2,983.45	4,172.82	1,189.37	0.00
GATX CORP.	18.0000	04/02/08	11/15/10	584.27	736.38	152.11	0.00
GATX CORP.	10.0000	04/02/08	03/11/11	357.69	409.10	51.41	0.00
GDF SUEZ ADR	20.0000	06/27/08	05/25/10	619.99	1,397.55	777.56	0.00
GDF SUEZ ADR	3.0000	06/27/08	09/16/10	102.74	209.63	106.89	0.00
GDF SUEZ ADR	8.4000	06/27/08	11/15/10	322.55	586.97	264.42	0.00
GDF SUEZ ADR	1.6000	07/14/08	11/15/10	61.44	110.87	49.43	0.00
GENERAL ELECTRIC CO	30.0000	03/26/08	05/11/10	530.69	1,111.50	580.81	0.00
GENERAL ELECTRIC CO	430.0000	03/26/08	05/24/10	7,410.28	15,931.50	8,521.22	0.00
GENERAL ELECTRIC CO	150.0000	03/26/08	11/15/10	2,490.70	5,557.50	3,066.80	0.00
GENERAL ELECTRIC CO	280.0000	03/26/08	03/11/11	5,804.29	10,374.00	4,569.71	0.00
GILEAD SCIENCES INC.	26.0000	09/08/08	05/05/10	1,050.38	1,247.90	197.52	0.00
GILEAD SCIENCES INC.	236.0000	09/08/08	05/06/10	9,441.58	11,327.13	1,885.55	0.00
GILEAD SCIENCES INC.	82.0000	09/30/08	05/06/10	3,280.00	3,710.84	430.84	0.00
GILEAD SCIENCES INC.	157.0000	12/29/08	05/06/10	6,280.00	7,760.49	1,480.49	0.00
GLAXOSMITHKLINE PLC ADR	81.0000	03/26/08	05/25/10	2,722.17	3,414.96	692.79	0.00
GLAXOSMITHKLINE PLC ADR	44.0000	03/26/08	06/23/10	1,565.93	1,855.04	289.11	0.00
GLAXOSMITHKLINE PLC ADR	18.0000	03/26/08	07/29/10	656.27	758.88	102.61	0.00
GLAXOSMITHKLINE PLC ADR	11.0000	03/26/08	09/16/10	433.53	463.76	30.23	0.00
GLAXOSMITHKLINE PLC ADR	37.0000	03/26/08	11/15/10	1,467.95	1,559.92	91.97	0.00
GLAXOSMITHKLINE PLC ADR	40.0000	03/26/08	05/25/10	1,346.45	1,682.40	335.95	0.00
GLAXOSMITHKLINE PLC ADR	7.0000	03/26/08	09/16/10	276.07	294.42	18.35	0.00

GLAXOSMITHKLINE PLC ADR	17.0000	03/26/08	11/15/10	674.46	715.02	40.56	0.00
GLAXOSMITHKLINE PLC ADR	2.0000	03/26/08	03/11/11	76.40	84.12	7.72	0.00
GLOBAL PAYMENTS INC.	50.0000	01/28/09	05/25/10	2,063.95	1,758.56	0.00	305.39
GLOBAL PAYMENTS INC.	28.0000	01/29/09	05/25/10	1,155.84	971.44	0.00	184.40
GLOBAL PAYMENTS INC.	10.0000	01/29/09	11/15/10	411.09	346.94	0.00	64.15
GLOBAL PAYMENTS INC.	2.0000	01/29/09	03/11/11	97.25	69.39	0.00	27.86
GOLDMAN SACHS GROUP INC	46.0000	03/26/09	05/25/10	6,343.12	5,156.64	0.00	1,186.48
GOLDMAN SACHS GROUP INC	21.0000	04/08/09	05/25/10	2,895.69	2,399.21	0.00	496.48
GOLDMAN SACHS GROUP INC	5.0000	04/08/09	06/23/10	695.19	571.24	0.00	123.95
GOLDMAN SACHS GROUP INC	5.0000	04/08/09	07/16/10	700.44	571.24	0.00	129.20
GOLDMAN SACHS GROUP INC	10.0000	04/08/09	09/16/10	1,544.82	1,142.48	0.00	402.34
GOLDMAN SACHS GROUP INC	1.0000	04/08/09	11/15/10	167.93	114.25	0.00	53.68
GOLDMAN SACHS GROUP INC	18.0000	06/05/09	11/15/10	3,022.02	2,697.79	0.00	324.23
GOLDMAN SACHS GROUP INC	2.0000	06/05/09	02/16/11	333.94	299.75	0.00	34.19
GOLDMAN SACHS GROUP INC	10.0000	09/01/09	02/16/11	1,670.00	1,628.22	0.00	41.78
GOLDMAN SACHS GROUP INC	11.0000	09/01/09	03/11/11	1,775.59	1,791.04	15.45	0.00
GOOGLE INC	8.0000	04/28/08	04/12/10	4,509.31	4,425.48	0.00	83.83
GOOGLE INC	1.0000	04/28/08	04/21/10	566.24	553.18	0.00	13.06
GOOGLE INC	15.0000	06/27/08	04/21/10	8,494.20	7,858.90	0.00	635.30
GOOGLE INC	9.0000	08/11/08	04/21/10	5,096.52	4,543.63	0.00	552.89
GOOGLE INC	16.0000	09/12/08	05/25/10	7,679.88	7,046.47	0.00	633.41
GOOGLE INC	3.0000	09/30/08	05/25/10	1,439.97	1,241.49	0.00	198.48
GOOGLE INC	5.0000	09/30/08	05/26/10	2,355.23	2,069.15	0.00	286.08
GOOGLE INC	2.0000	11/26/08	05/26/10	942.10	584.83	0.00	357.27
GOOGLE INC	6.0000	11/26/08	06/10/10	2,908.47	1,754.48	0.00	1,153.99
GOOGLE INC	1.0000	12/29/08	06/23/10	499.23	295.92	0.00	203.31
GOOGLE INC	7.0000	12/29/08	06/28/10	3,369.61	2,071.44	0.00	1,298.17
GOOGLE INC	3.0000	12/29/08	07/16/10	1,471.87	887.76	0.00	584.11
GOOGLE INC	2.0000	12/29/08	09/16/10	964.66	591.84	0.00	372.82
GOOGLE INC	3.0000	12/29/08	11/15/10	1,875.84	887.76	0.00	988.08
GOOGLE INC	9.0000	12/29/08	02/02/11	5,490.50	2,663.27	0.00	2,827.23
GOOGLE INC	3.0000	12/29/08	02/16/11	1,871.30	887.76	0.00	983.54
GOOGLE INC	4.0000	12/29/08	03/11/11	2,371.23	1,183.67	0.00	1,187.56
HARRIS CORPORATION	80.0000	04/02/08	05/25/10	3,723.12	3,974.32	251.20	0.00
HARRIS CORPORATION	17.0000	10/14/08	05/25/10	791.18	633.80	0.00	157.38
HARRIS CORPORATION	12.0000	10/14/08	11/15/10	555.83	447.39	0.00	108.44
HARRIS CORPORATION	3.0000	10/14/08	03/11/11	138.41	111.85	0.00	26.56
HARSCO CORPORATION	90.0000	04/02/08	05/25/10	2,312.96	5,337.00	3,024.04	0.00
HARSCO CORPORATION	14.0000	04/02/08	11/15/10	336.69	830.20	493.51	0.00
HARSCO CORPORATION	3.0000	04/02/08	03/11/11	101.51	177.90	76.39	0.00
HEINEKEN NV ADR	42.0000	03/26/08	05/17/10	911.86	1,220.10	308.24	0.00
HEINEKEN NV ADR	90.0000	10/01/08	05/17/10	1,953.00	1,827.00	0.00	126.00
HEINEKEN NV ADR	194.0000	03/18/09	05/17/10	4,209.80	2,660.77	0.00	1,549.03

HELIX ENERGY SOLUTIONS C	34.0000	08/08/08	05/25/10	399.47	1,004.22	604.75	0.00
HELIX ENERGY SOLUTIONS C	200.0000	10/14/08	05/25/10	2,354.00	2,680.90	326.90	0.00
HELIX ENERGY SOLUTIONS C	32.0000	12/29/08	05/25/10	376.64	204.54	0.00	172.10
HELIX ENERGY SOLUTIONS C	35.0000	12/29/08	11/15/10	484.39	223.72	0.00	260.67
HELIX ENERGY SOLUTIONS C	11.0000	12/29/08	03/11/11	168.44	70.31	0.00	98.13
HEWLETT PACKARD	166.0000	04/24/08	05/25/10	7,703.82	7,983.42	279.60	0.00
HEWLETT PACKARD	149.0000	05/14/08	05/25/10	6,913.60	6,886.01	0.00	27.59
HEWLETT PACKARD	19.0000	05/14/08	06/23/10	913.17	878.08	0.00	35.09
HEWLETT PACKARD	22.0000	05/14/08	07/16/10	1,025.25	1,016.72	0.00	8.53
HEWLETT PACKARD	14.0000	05/27/08	07/16/10	652.40	637.25	0.00	15.15
HEWLETT PACKARD	87.0000	05/27/08	08/12/10	3,716.10	3,960.03	243.93	0.00
HEWLETT PACKARD	4.0000	05/27/08	08/13/10	169.93	182.07	12.14	0.00
HEWLETT PACKARD	199.0000	07/16/08	08/13/10	8,497.30	8,415.97	0.00	81.33
HEWLETT PACKARD	61.0000	09/30/08	08/13/10	2,604.70	2,803.56	198.86	0.00
HEWLETT PACKARD	158.0000	12/29/08	08/13/10	6,746.60	5,568.36	0.00	1,178.24
HEWLETT PACKARD	10.0000	04/20/09	08/13/10	427.00	353.26	0.00	73.74
HEWLETT PACKARD	65.0000	04/20/09	08/16/10	2,663.94	2,296.21	0.00	367.73
HEWLETT PACKARD	45.0000	04/30/09	08/16/10	1,844.55	1,673.78	0.00	170.77
HEWLETT PACKARD	36.0000	04/30/09	08/17/10	1,439.90	1,339.02	0.00	100.88
HEWLETT PACKARD	188.0000	06/05/09	08/17/10	7,533.16	7,042.39	0.00	490.77
HEWLETT PACKARD	114.0000	06/08/09	08/17/10	4,567.98	4,203.33	0.00	364.65
HONDA MOTOR LIMITED AME	50.0000	03/26/08	05/25/10	1,553.48	1,516.00	0.00	37.48
HONDA MOTOR LIMITED AME	5.0000	03/26/08	06/23/10	148.92	151.60	2.68	0.00
HONDA MOTOR LIMITED AME	16.0000	03/26/08	09/16/10	539.83	485.12	0.00	54.71
HONDA MOTOR LIMITED AME	26.0000	03/26/08	11/15/10	951.32	788.32	0.00	163.00
HONDA MOTOR LIMITED AME	3.0000	03/26/08	03/11/11	125.33	90.96	0.00	34.37
HONEYWELL INC	130.0000	03/26/08	05/24/10	5,676.03	7,227.56	1,551.53	0.00
HONEYWELL INC	20.0000	03/26/08	06/23/10	853.99	1,111.93	257.94	0.00
HONEYWELL INC	20.0000	03/26/08	11/15/10	979.78	1,111.93	132.15	0.00
HONEYWELL INC	381.0000	03/26/08	03/10/11	21,451.98	21,182.31	0.00	269.67
HONEYWELL INC	40.0000	01/02/09	03/10/11	2,252.00	1,318.00	0.00	934.00
HONEYWELL INC	50.0000	04/03/09	03/10/11	2,815.00	1,390.50	0.00	1,424.50
HOYA CORP ADR	118.0000	03/26/08	05/25/10	2,861.45	2,842.62	0.00	18.83
HOYA CORP ADR	11.0000	03/26/08	06/23/10	242.98	264.99	22.01	0.00
HOYA CORP ADR	31.0000	03/26/08	07/29/10	707.10	746.79	39.69	0.00
HOYA CORP ADR	5.0000	03/26/08	09/16/10	118.49	120.45	1.96	0.00
HSBC HLDG PLC	14.0000	06/17/09	06/23/10	673.39	605.64	0.00	67.75
HSBC HLDG PLC	11.0000	06/17/09	09/16/10	572.98	475.86	0.00	97.12
HSBC HLDG PLC	23.0000	06/17/09	11/15/10	1,276.36	994.98	0.00	281.38
HSBC HLDG PLC	167.0000	06/17/09	03/15/11	8,863.64	7,224.40	0.00	1,639.24
HSBC HLDG PLC	75.0000	06/17/09	03/23/11	3,786.30	3,244.50	0.00	541.80
HSBC HLDG PLC	65.0000	03/26/08	05/25/10	2,956.22	5,298.15	2,341.93	0.00
HSBC HLDG PLC	9.0000	03/26/08	06/23/10	432.89	733.59	300.70	0.00

HSBC HLDG PLC	18.0000	03/26/08	09/16/10	936.88	1,467.18	530.30	0.00
HSBC HLDG PLC	30.0000	03/26/08	11/15/10	1,664.82	2,445.30	780.48	0.00
HSBC HLDG PLC	15.0000	03/26/08	03/11/11	811.68	1,222.65	410.97	0.00
HUMANA INC	377.0000	01/19/10	03/03/11	24,714.25	19,349.26	0.00	5,364.99
IMPERIAL TOB GRP SPS ADR	52.0000	08/01/08	05/25/10	2,616.08	3,927.02	1,310.94	0.00
IMPERIAL TOB GRP SPS ADR	8.0000	08/01/08	06/23/10	456.79	604.16	147.37	0.00
IMPERIAL TOB GRP SPS ADR	8.0000	08/01/08	07/14/10	455.27	604.15	148.88	0.00
IMPERIAL TOB GRP SPS ADR	48.0000	09/25/08	07/14/10	2,731.68	3,297.13	565.45	0.00
IMPERIAL TOB GRP SPS ADR	4.0000	09/25/08	08/06/10	231.00	274.76	43.76	0.00
IMPERIAL TOB GRP SPS ADR	34.0000	10/01/08	08/06/10	1,963.16	2,215.44	252.28	0.00
IMPERIAL TOB GRP SPS ADR	3.0000	10/01/08	09/16/10	178.49	195.48	16.99	0.00
IMPERIAL TOB GRP SPS ADR	39.0000	03/03/09	02/23/11	2,414.23	1,794.41	0.00	619.82
IMPERIAL TOB GRP SPS ADR	88.0000	03/30/09	02/23/11	5,446.32	3,832.40	0.00	1,613.92
IMPERIAL TOB GRP SPS ADR	12.0000	09/25/09	11/15/10	780.59	692.80	0.00	87.79
ING GROEP N.V.	175.0000	03/26/08	05/25/10	1,387.84	6,378.58	4,990.74	0.00
ING GROEP N.V.	60.0000	03/26/08	06/23/10	509.39	2,186.93	1,677.54	0.00
ING GROEP N.V.	10.0000	03/26/08	09/16/10	99.89	364.49	264.60	0.00
ING GROEP N.V.	50.0000	09/30/08	09/16/10	499.50	1,075.90	576.40	0.00
ING GROEP N.V.	21.0000	10/22/08	09/16/10	209.79	229.36	19.57	0.00
ING GROEP N.V.	107.0000	10/22/08	11/15/10	1,179.64	1,168.66	0.00	10.98
ING GROEP N.V.	107.0000	10/22/08	02/15/11	1,303.18	1,168.67	0.00	134.51
ING GROEP N.V.	25.0000	12/29/08	02/15/11	304.75	252.25	0.00	52.50
ING GROEP N.V.	133.0000	03/30/09	02/15/11	1,621.27	695.47	0.00	925.80
INTEGRYS ENERGY GROUP F	93.0000	04/02/08	05/25/10	4,329.08	4,512.36	183.28	0.00
INTEGRYS ENERGY GROUP F	9.0000	04/02/08	11/15/10	468.71	436.68	0.00	32.03
INTEGRYS ENERGY GROUP F	4.0000	04/02/08	03/11/11	202.43	194.08	0.00	8.35
INTERCONTINENTALEXCHAN	41.0000	06/18/08	05/25/10	4,596.87	5,097.43	500.56	0.00
INTERCONTINENTALEXCHAN	2.0000	06/18/08	06/23/10	244.63	248.65	4.02	0.00
INTERCONTINENTALEXCHAN	4.0000	06/18/08	07/16/10	430.99	497.31	66.32	0.00
INTERCONTINENTALEXCHAN	3.0000	06/18/08	09/16/10	321.32	372.98	51.66	0.00
INTERCONTINENTALEXCHAN	11.0000	06/18/08	11/15/10	1,273.89	1,367.60	93.71	0.00
INTERCONTINENTALEXCHAN	5.0000	06/18/08	02/16/11	644.99	621.64	0.00	23.35
INTERCONTINENTALEXCHAN	47.0000	02/19/09	05/25/10	5,269.58	2,688.13	0.00	2,581.45
INTERCONTINENTALEXCHAN	6.0000	02/19/09	11/15/10	694.85	343.17	0.00	351.68
INTERNATIONAL GAME TECH	152.0000	04/02/08	05/25/10	2,968.51	6,236.56	3,268.05	0.00
INTERNATIONAL GAME TECH	22.0000	04/02/08	11/15/10	359.03	902.66	543.63	0.00
INTERNATIONAL PAPER CO.	119.0000	08/31/09	11/15/10	3,076.83	2,693.76	0.00	383.07
INTERNATIONAL PAPER CO.	41.0000	09/01/09	11/15/10	1,059.85	920.57	0.00	139.28
INTERNATIONAL PAPER CO.	555.0000	09/01/09	01/21/11	15,786.45	12,461.36	0.00	3,325.09
INTERNATIONAL PAPER CO.	44.0000	11/10/09	01/21/11	1,251.36	1,096.63	0.00	154.73
INTERNATIONAL PAPER CO.	80.0000	11/10/09	03/11/11	2,142.36	1,993.86	0.00	148.50
INTERNATIONAL RECTIFIER C	97.0000	04/02/08	05/25/10	1,949.94	2,109.75	159.81	0.00
INTERNATIONAL RECTIFIER C	49.0000	06/12/08	05/25/10	984.90	1,171.85	186.95	0.00

INTERNATIONAL RECTIFIER C	16.0000	06/12/08	11/15/10	441.59	382.65	0.00	58.94
INTERNATIONAL RECTIFIER C	6.0000	06/12/08	03/11/11	200.15	143.49	0.00	56.66
INTUIT INC.	155.0000	04/02/08	05/25/10	5,305.56	4,411.28	0.00	894.28
INTUIT INC.	18.0000	04/02/08	11/15/10	874.85	512.28	0.00	362.57
INTUIT INC.	4.0000	04/02/08	03/11/11	208.91	113.84	0.00	95.07
ITRON INC.	55.0000	04/28/09	05/25/10	3,654.69	2,636.03	0.00	1,018.66
ITRON INC.	5.0000	04/28/09	11/15/10	305.99	239.64	0.00	66.35
ITRON INC.	1.0000	04/28/09	03/11/11	54.66	47.93	0.00	6.73
JEFFERIES GROUP INC. NEW	148.0000	04/02/08	05/25/10	3,466.09	2,553.00	0.00	913.09
JEFFERIES GROUP INC. NEW	32.0000	10/14/08	05/25/10	749.44	585.64	0.00	163.80
JEFFERIES GROUP INC. NEW	19.0000	10/14/08	11/15/10	482.78	347.72	0.00	135.06
JEFFERIES GROUP INC. NEW	8.0000	10/14/08	03/11/11	191.99	146.41	0.00	45.58
JOY GLOBAL INC.	23.0000	10/14/08	05/25/10	1,087.35	745.59	0.00	341.76
JOY GLOBAL INC.	30.0000	12/29/08	05/25/10	1,417.80	651.22	0.00	766.58
JOY GLOBAL INC.	34.0000	04/01/09	05/25/10	1,606.84	799.84	0.00	807.00
JOY GLOBAL INC.	11.0000	04/01/09	11/15/10	824.22	258.77	0.00	565.45
JOY GLOBAL INC.	3.0000	04/01/09	03/11/11	281.75	70.57	0.00	211.18
JP MORGAN CHASE & COMP	40.0000	01/28/09	04/20/10	1,908.02	1,089.38	0.00	818.64
JP MORGAN CHASE & COMP	77.0000	01/28/09	05/25/10	2,983.53	2,097.04	0.00	886.49
JP MORGAN CHASE & COMP	223.0000	01/30/09	05/25/10	8,639.02	5,815.53	0.00	2,823.49
JP MORGAN CHASE & COMP	32.0000	01/30/09	06/23/10	1,254.51	834.51	0.00	420.00
JP MORGAN CHASE & COMP	1.0000	01/30/09	07/16/10	40.49	26.08	0.00	14.41
JP MORGAN CHASE & COMP	40.0000	03/23/09	07/16/10	1,617.60	1,020.15	0.00	597.45
JP MORGAN CHASE & COMP	42.0000	03/23/09	09/16/10	1,731.63	1,071.16	0.00	660.47
JP MORGAN CHASE & COMP	283.0000	03/23/09	10/19/10	10,829.61	7,217.55	0.00	3,612.06
JP MORGAN CHASE & COMP	105.0000	03/23/09	10/29/10	3,874.67	2,677.88	0.00	1,196.79
JP MORGAN CHASE & COMP	85.0000	09/10/09	10/29/10	3,137.35	3,638.27	500.92	0.00
JP MORGAN CHASE & COMP	39.0000	09/10/09	11/15/10	1,564.40	1,669.32	104.92	0.00
JP MORGAN CHASE & COMP	38.0000	09/10/09	02/16/11	1,773.27	1,626.53	0.00	146.74
JP MORGAN CHASE & COMP	19.0000	09/10/09	03/11/11	883.22	813.26	0.00	69.96
JP MORGAN CHASE & COMP	90.0000	07/06/09	03/11/11	4,184.02	2,882.23	0.00	1,301.79
JUNIPER NETWORKS INC.	202.0000	04/24/09	04/26/10	5,981.28	4,349.91	0.00	1,631.37
JUNIPER NETWORKS INC.	226.0000	04/24/09	05/03/10	6,431.10	4,866.72	0.00	1,564.38
KOHL'S CORPORATION WISC	106.0000	10/03/08	05/25/10	5,478.39	4,501.24	0.00	977.15
KOHL'S CORPORATION WISC	3.0000	10/03/08	06/23/10	157.82	127.84	0.00	29.98
KOHL'S CORPORATION WISC	2.0000	10/03/08	07/16/10	94.99	84.93	0.00	10.06
KOHL'S CORPORATION WISC	7.0000	10/03/08	07/16/10	332.43	298.28	0.00	34.15
KOHL'S CORPORATION WISC	5.0000	10/03/08	09/16/10	242.59	213.06	0.00	29.53
KOHL'S CORPORATION WISC	31.0000	10/03/08	11/15/10	1,620.96	1,320.96	0.00	300.00
KOHL'S CORPORATION WISC	124.0000	10/03/08	12/14/10	6,678.31	5,283.86	0.00	1,394.45
KOHL'S CORPORATION WISC	39.0000	10/13/08	12/14/10	2,100.54	1,274.75	0.00	825.79
KOHL'S CORPORATION WISC	124.0000	10/13/08	01/12/11	6,429.51	4,053.04	0.00	2,376.47
KOHL'S CORPORATION WISC	40.0000	12/29/08	01/12/11	2,074.00	1,345.44	0.00	728.56

KOHL'S CORPORATION WISC	21.0000	12/29/08	01/18/11	1,089.10	706.36	0.00	382.74
KOMATSU LTD SPON ADR NE	64.0000	04/08/08	05/25/10	1,145.58	1,704.03	558.45	0.00
KOMATSU LTD SPON ADR NE	1.0000	09/30/08	05/25/10	17.90	16.19	0.00	1.71
KOMATSU LTD SPON ADR NE	16.0000	09/30/08	06/23/10	301.27	259.00	0.00	42.27
KOMATSU LTD SPON ADR NE	3.0000	09/30/08	03/11/11	96.29	48.56	0.00	47.73
KUBOTA CORP ADR	4.0000	09/29/09	03/11/11	197.23	168.96	0.00	28.27
L-3 COMMUNICATIONS HOLDI	10.0000	04/09/09	05/11/10	917.48	699.75	0.00	217.73
L-3 COMMUNICATIONS HOLDI	70.0000	04/09/09	05/24/10	6,033.90	4,898.26	0.00	1,135.64
L-3 COMMUNICATIONS HOLDI	10.0000	04/09/09	06/23/10	815.89	699.75	0.00	116.14
L-3 COMMUNICATIONS HOLDI	136.0000	04/09/09	09/02/10	9,215.50	9,516.62	301.12	0.00
L-3 COMMUNICATIONS HOLDI	30.0000	05/14/09	09/02/10	2,032.80	2,353.01	320.21	0.00
L-3 COMMUNICATIONS HOLDI	10.0000	05/14/09	11/15/10	734.39	784.34	49.95	0.00
L-3 COMMUNICATIONS HOLDI	10.0000	05/14/09	03/11/11	803.08	784.34	0.00	18.74
LAFARGE ADR NEW	140.0000	03/26/08	05/25/10	1,972.57	5,745.42	3,772.85	0.00
LAFARGE ADR NEW	29.0000	03/26/08	06/23/10	448.91	1,190.12	741.21	0.00
LAFARGE ADR NEW	50.0000	03/26/08	09/16/10	661.49	2,051.93	1,390.44	0.00
LAFARGE ADR NEW	49.0000	03/26/08	11/15/10	779.09	2,010.89	1,231.80	0.00
LAFARGE ADR NEW	25.0000	03/26/08	03/11/11	382.23	1,025.97	643.74	0.00
LINEAR TECHNOLOGY CORP.	23.0000	09/25/09	09/27/10	695.54	633.35	0.00	62.19
LINEAR TECHNOLOGY CORP.	47.0000	09/25/09	09/27/10	1,419.66	1,292.06	0.00	127.60
LINEAR TECHNOLOGY CORP.	58.0000	09/25/09	09/28/10	1,743.19	1,597.15	0.00	146.04
LINEAR TECHNOLOGY CORP.	22.0000	09/25/09	09/30/10	674.13	604.80	0.00	69.33
LINEAR TECHNOLOGY CORP.	259.0000	09/25/09	09/30/10	7,935.76	7,132.08	0.00	803.68
LLOYDS TSB GROUP ADR	110.0000	08/06/09	09/16/10	522.70	435.35	0.00	87.35
LOCKHEED MARTIN CORP	10.0000	03/26/08	05/11/10	849.79	1,012.03	162.24	0.00
LOCKHEED MARTIN CORP	50.0000	03/26/08	05/24/10	4,013.93	5,060.13	1,046.20	0.00
LOCKHEED MARTIN CORP	150.0000	03/26/08	10/28/10	10,761.47	15,180.39	4,418.92	0.00
LOCKHEED MARTIN CORP	10.0000	01/02/09	10/28/10	717.40	846.80	129.40	0.00
LOCKHEED MARTIN CORP	30.0000	04/03/09	10/28/10	2,152.20	2,050.80	0.00	101.40
LVMH MOET HENNESSY ADR	120.0000	04/24/09	05/25/10	2,494.76	1,839.35	0.00	655.41
LVMH MOET HENNESSY ADR	18.0000	04/24/09	06/23/10	414.71	275.90	0.00	138.81
LVMH MOET HENNESSY ADR	168.0000	04/24/09	07/30/10	4,032.33	2,575.09	0.00	1,457.24
LVMH MOET HENNESSY ADR	8.0000	04/24/09	09/16/10	204.79	122.62	0.00	82.17
LVMH MOET HENNESSY ADR	45.0000	02/10/09	05/25/10	938.23	552.38	0.00	385.85
LVMH MOET HENNESSY ADR	7.0000	02/10/09	06/23/10	161.27	85.92	0.00	75.35
LVMH MOET HENNESSY ADR	19.0000	02/10/09	09/16/10	486.58	233.22	0.00	253.36
LVMH MOET HENNESSY ADR	17.0000	02/10/09	10/27/10	534.11	208.68	0.00	325.43
LVMH MOET HENNESSY ADR	40.0000	02/10/09	10/28/10	1,304.54	491.00	0.00	813.54
LVMH MOET HENNESSY ADR	12.0000	02/11/09	10/28/10	391.44	151.80	0.00	239.64
LVMH MOET HENNESSY ADR	15.0000	02/11/09	11/15/10	488.84	189.75	0.00	299.09
LVMH MOET HENNESSY ADR	10.0000	02/11/09	03/11/11	317.19	126.50	0.00	190.69
MACY'S INC	190.0000	03/01/10	03/11/11	4,452.64	3,744.04	0.00	708.60
MARKS AND SPENCER GP AC	19.0000	06/05/09	06/23/10	195.69	174.62	0.00	21.07

MARKS AND SPENCER GP AC	21.0000	06/05/09	09/16/10	233.93	193.00	0.00	40.93
MARKS AND SPENCER GP AC	61.0000	06/05/09	11/15/10	784.45	560.62	0.00	223.83
MARKS AND SPENCER GP AC	5.0000	06/05/09	03/11/11	54.94	45.95	0.00	8.99
MARVELL TECHNOLOGY GRC	296.0000	05/07/09	05/25/10	5,343.09	3,346.10	0.00	1,996.99
MARVELL TECHNOLOGY GRC	23.0000	05/07/09	06/23/10	437.68	260.00	0.00	177.68
MARVELL TECHNOLOGY GRC	25.0000	05/07/09	07/16/10	428.85	282.61	0.00	146.24
MARVELL TECHNOLOGY GRC	493.0000	05/07/09	08/13/10	7,318.66	5,573.07	0.00	1,745.59
MARVELL TECHNOLOGY GRC	24.0000	05/07/09	09/16/10	422.39	271.31	0.00	151.08
MARVELL TECHNOLOGY GRC	189.0000	05/07/09	09/27/10	3,231.70	2,136.53	0.00	1,095.17
MASTERCARD INC.	14.0000	09/10/08	05/13/10	3,290.12	2,966.16	0.00	323.96
MASTERCARD INC.	20.0000	09/11/08	05/13/10	4,700.40	4,477.12	0.00	223.28
MASTERCARD INC.	38.0000	09/11/08	05/14/10	8,498.63	8,506.52	7.89	0.00
MASTERCARD INC.	6.0000	09/30/08	05/14/10	1,341.90	1,083.66	0.00	258.24
MASTERCARD INC.	29.0000	12/29/08	05/17/10	6,730.55	4,007.47	0.00	2,723.08
MASTERCARD INC.	20.0000	02/13/09	05/17/10	4,641.80	3,304.48	0.00	1,337.32
MEADWESTVACO CORP	90.0000	11/30/09	03/11/11	2,605.04	2,436.77	0.00	168.27
MEADWESTVACO CORP	20.0000	12/01/09	03/11/11	578.80	554.12	0.00	24.68
MEDCO HEALTH SOLUTIONS	190.0000	04/01/08	05/12/10	10,808.39	8,608.90	0.00	2,199.49
MEDCO HEALTH SOLUTIONS	164.0000	04/01/08	05/25/10	9,140.00	7,430.84	0.00	1,709.16
MEDCO HEALTH SOLUTIONS	20.0000	04/01/08	07/16/10	1,143.24	906.20	0.00	237.04
MEDCO HEALTH SOLUTIONS	139.0000	04/01/08	07/27/10	6,951.89	6,298.09	0.00	653.80
MEDCO HEALTH SOLUTIONS	22.0000	05/09/08	07/27/10	1,100.22	1,083.35	0.00	16.87
MEDCO HEALTH SOLUTIONS	127.0000	05/09/08	08/02/10	5,998.02	6,253.90	255.88	0.00
MEDCO HEALTH SOLUTIONS	13.0000	05/09/08	08/10/10	616.23	640.16	23.93	0.00
MEDCO HEALTH SOLUTIONS	109.0000	09/30/08	08/10/10	5,163.33	5,024.26	0.00	139.07
MEDCO HEALTH SOLUTIONS	46.0000	12/29/08	08/10/10	2,179.02	1,957.17	0.00	221.85
MEDCO HEALTH SOLUTIONS	177.0000	12/29/08	08/11/10	8,231.10	7,530.83	0.00	700.27
MEDCO HEALTH SOLUTIONS	10.0000	03/26/08	05/11/10	593.29	425.62	0.00	167.67
MEDCO HEALTH SOLUTIONS	150.0000	03/26/08	05/13/10	8,757.21	6,384.34	0.00	2,372.87
MEDCO HEALTH SOLUTIONS	105.0000	03/26/08	05/17/10	6,164.91	4,469.04	0.00	1,695.87
MEDCO HEALTH SOLUTIONS	80.0000	03/26/08	05/24/10	4,574.32	3,404.98	0.00	1,169.34
MEDCO HEALTH SOLUTIONS	250.0000	03/26/08	07/09/10	13,619.79	10,640.58	0.00	2,979.21
MEDCO HEALTH SOLUTIONS	20.0000	01/02/09	07/09/10	1,089.60	833.40	0.00	256.20
MICROSOFT CORPORATION	399.0000	10/16/07	05/11/10	11,495.05	12,165.38	670.33	0.00
MICROSOFT CORPORATION	99.0000	04/22/08	05/11/10	2,852.19	2,988.39	136.20	0.00
MICROSOFT CORPORATION	310.0000	04/22/08	05/12/10	8,611.30	9,357.60	746.30	0.00
MICROSOFT CORPORATION	103.0000	09/30/08	05/12/10	2,861.34	2,696.53	0.00	164.81
MICROSOFT CORPORATION	324.0000	12/29/08	05/12/10	9,000.72	6,081.48	0.00	2,919.24
MINDRAY MED INTL SPN ADR	30.0000	04/01/08	04/15/10	1,028.31	906.54	0.00	121.77
MINDRAY MED INTL SPN ADR	47.0000	09/30/08	04/15/10	1,608.34	1,545.48	0.00	62.86
MINDRAY MED INTL SPN ADR	41.0000	12/29/08	04/15/10	1,403.02	738.00	0.00	665.02
MINDRAY MED INTL SPN ADR	309.0000	02/05/09	04/15/10	10,573.98	6,948.08	0.00	3,625.90
MITSUBISHI CORP ADR	40.0000	03/26/08	05/25/10	1,729.95	2,340.00	610.05	0.00

MITSUBISHI CORP ADR	17.0000	08/08/08	05/25/10	735 25	940 95	205.70	0.00
MITSUBISHI CORP ADR	8.0000	08/11/08	05/25/10	346.00	436.70	90.70	0.00
MITSUBISHI CORP ADR	9.0000	08/11/08	06/23/10	377.54	491.28	113.74	0.00
MITSUBISHI CORP ADR	17.0000	08/11/08	09/16/10	761.76	927.98	166.22	0.00
MITSUBISHI CORP ADR	39.0000	08/11/08	11/15/10	2,012.37	2,128.90	116.53	0.00
MITSUBISHI ESTATE ADR	9.0000	05/01/09	05/25/10	1,457.98	1,195.65	0.00	262.33
MITSUBISHI ESTATE ADR	2.0000	05/01/09	06/23/10	293.99	265.70	0.00	28.29
MITSUBISHI ESTATE ADR	2.0000	05/01/09	09/16/10	311.01	265.70	0.00	45.31
MITSUBISHI ESTATE ADR	5.0000	05/01/09	11/15/10	925.93	664.25	0.00	261.68
MITSUBISHI ESTATE ADR	5.0000	03/26/08	05/25/10	809.99	1,167.50	357.51	0.00
MITSUBISHI ESTATE ADR	1.0000	03/26/08	06/23/10	146.99	233.50	86.51	0.00
MITSUBISHI ESTATE ADR	2.0000	03/26/08	09/16/10	311.01	467.00	155.99	0.00
MITSUBISHI ESTATE ADR	4.0000	03/26/08	11/15/10	740.75	934.00	193.25	0.00
MITSUBISHI UFJ FINCL ADS	295.0000	03/26/08	05/25/10	1,448.46	2,625.50	1,177.04	0.00
MITSUBISHI UFJ FINCL ADS	96.0000	03/26/08	09/16/10	471.62	854.40	382.78	0.00
MITSUBISHI UFJ FINCL ADS	9.0000	03/26/08	11/15/10	41.75	80.10	38.35	0.00
MITSUBISHI UFJ FINCL ADS	10.0000	09/30/08	11/15/10	46.40	87.90	41.50	0.00
MITSUBISHI UFJ FINCL ADS	121.0000	12/29/08	11/15/10	561.44	737.99	176.55	0.00
MITSUBISHI UFJ FINCL ADS	18.0000	12/29/08	03/11/11	96.52	109.79	13.27	0.00
MONSANTO CO. (NEW)	33.0000	09/30/08	04/01/10	2,351.70	3,316.25	964.55	0.00
MONSANTO CO. (NEW)	80.0000	10/07/08	04/01/10	5,698.40	6,441.36	742.96	0.00
MONSANTO CO. (NEW)	39.0000	10/20/08	04/01/10	2,777.97	3,256.95	478.98	0.00
MONSANTO CO. (NEW)	50.0000	12/19/08	04/01/10	3,561.50	3,660.24	98.74	0.00
MONSANTO CO. (NEW)	98.0000	12/29/08	04/01/10	6,980.54	6,648.62	0.00	331.92
NESTLE SA	40.0000	03/26/08	05/25/10	1,823.57	1,993.60	170.03	0.00
NESTLE SA	7.0000	03/26/08	06/23/10	334.45	348.88	14.43	0.00
NESTLE SA	7.0000	03/26/08	09/16/10	369.17	348.88	0.00	20.29
NESTLE SA	19.0000	03/26/08	11/15/10	1,084.88	946.96	0.00	137.92
NESTLE SA	138.0000	03/26/08	01/21/11	7,492.58	6,877.92	0.00	614.66
NESTLE SA	35.0000	06/26/08	01/21/11	1,900.15	1,591.52	0.00	308.63
NESTLE SA	95.0000	03/26/08	05/25/10	4,334.78	4,753.80	419.02	0.00
NESTLE SA	23.0000	03/26/08	07/15/10	1,136.87	1,150.92	14.05	0.00
NESTLE SA	34.0000	03/26/08	07/16/10	1,703.01	1,701.36	0.00	1.65
NESTLE SA	4.0000	03/26/08	09/16/10	211.11	200.16	0.00	10.95
NESTLE SA	9.0000	03/26/08	10/27/10	484.90	450.36	0.00	34.54
NESTLE SA	27.0000	03/26/08	10/28/10	1,469.69	1,351.08	0.00	118.61
NESTLE SA	25.0000	03/26/08	11/15/10	1,427.48	1,251.00	0.00	176.48
NESTLE SA	36.0000	03/26/08	12/03/10	1,965.52	1,801.44	0.00	164.08
NESTLE SA	4.0000	03/26/08	03/11/11	222.23	200.16	0.00	22.07
NEWFIELD EXPL CO. COM	98.0000	04/02/08	05/25/10	4,648.04	5,305.72	657.68	0.00
NEWFIELD EXPL CO. COM	30.0000	04/25/08	05/25/10	1,422.90	1,931.17	508.27	0.00
NEWFIELD EXPL CO. COM	10.0000	04/25/08	11/15/10	650.88	643.72	0.00	7.16
NEWFIELD EXPL CO. COM	4.0000	06/11/08	11/15/10	260.36	260.67	0.31	0.00

NICOR INC	11.0000	07/21/09	11/15/10	192.39	139.61	0.00	52.78
NICOR INC	89.0000	07/22/09	11/15/10	1,553.05	1,133.77	0.00	419.28
NIDEC CORP SPONS ADR	9.0000	03/26/08	04/26/10	230.89	139.97	0.00	90.92
NIDEC CORP SPONS ADR	71.0000	03/26/08	04/27/10	1,798.00	1,104.16	0.00	693.84
NIDEC CORP SPONS ADR	50.0000	03/26/08	05/25/10	1,138.47	777.58	0.00	360.89
NIDEC CORP SPONS ADR	2.0000	03/26/08	06/23/10	46.19	31.10	0.00	15.09
NIDEC CORP SPONS ADR	15.0000	03/26/08	09/16/10	337.64	233.28	0.00	104.36
NIDEC CORP SPONS ADR	23.0000	03/26/08	11/15/10	575.68	357.69	0.00	217.99
NINTENDO CO LTD ADR NEW	45.0000	09/30/08	05/25/10	1,601.97	2,443.18	841.21	0.00
NINTENDO CO LTD ADR NEW	6.0000	09/30/08	06/23/10	234.47	325.76	91.29	0.00
NINTENDO CO LTD ADR NEW	9.0000	09/30/08	09/16/10	310.31	488.63	178.32	0.00
NINTENDO CO LTD ADR NEW	22.0000	10/10/08	11/15/10	703.99	949.76	245.77	0.00
NINTENDO CO LTD ADR NEW	5.0000	10/10/08	03/11/11	174.09	213.03	38.94	0.00
NISOURCE INC HLDG CO	170.0000	07/22/09	03/11/11	3,280.16	2,257.84	0.00	1,022.32
NOKIA CP ADR	51.0000	02/05/09	04/27/10	655.43	650.44	0.00	4.99
NOKIA CP ADR	221.0000	03/17/09	04/27/10	2,837.64	2,502.76	0.00	334.88
NOKIA CP ADR	202.0000	03/20/09	04/27/10	2,593.68	2,293.47	0.00	300.21
NOMURA HOLDINGS INC	13.0000	07/02/09	09/16/10	72.01	110.47	38.46	0.00
NOMURA HOLDINGS INC	66.0000	07/02/09	11/15/10	345.17	560.84	215.67	0.00
NOMURA HOLDINGS INC	7.0000	07/02/09	03/11/11	42.02	59.48	17.46	0.00
NORTHROP GRUMMAN CORF	10.0000	03/26/08	05/11/10	660.99	784.69	123.70	0.00
NORTHROP GRUMMAN CORF	210.0000	03/26/08	05/24/10	13,066.55	16,478.49	3,411.94	0.00
NORTHROP GRUMMAN CORF	10.0000	03/26/08	06/23/10	620.59	784.69	164.10	0.00
NORTHROP GRUMMAN CORF	289.0000	03/26/08	07/01/10	16,972.97	22,677.54	5,704.57	0.00
NORTHROP GRUMMAN CORF	55.0000	03/26/08	07/02/10	3,156.70	4,315.80	1,159.10	0.00
NORTHROP GRUMMAN CORF	256.0000	03/26/08	09/30/10	15,453.14	20,088.06	4,634.92	0.00
NORTHROP GRUMMAN CORF	40.0000	01/02/09	09/30/10	2,414.40	1,798.80	0.00	615.60
NORTHROP GRUMMAN CORF	70.0000	04/03/09	09/30/10	4,225.20	3,062.50	0.00	1,162.70
NOVO NORDISK A/S ADR	29.0000	04/22/09	05/25/10	2,193.52	1,344.72	0.00	848.80
NOVO NORDISK A/S ADR	12.0000	04/22/09	06/23/10	1,013.26	556.44	0.00	456.82
NOVO NORDISK A/S ADR	43.0000	04/22/09	07/07/10	3,481.53	1,993.90	0.00	1,487.63
NOVO NORDISK A/S ADR	3.0000	04/22/09	09/16/10	278.40	139.11	0.00	139.29
NOVO NORDISK A/S ADR	9.0000	04/22/09	11/15/10	939.04	417.33	0.00	521.71
O REILLY AUTOMOTIVE INC N	8.0000	07/30/09	09/16/10	407.83	339.07	0.00	68.76
O REILLY AUTOMOTIVE INC N	22.0000	07/30/09	11/15/10	1,279.94	932.45	0.00	347.49
O REILLY AUTOMOTIVE INC N	16.0000	07/30/09	02/16/11	920.78	678.14	0.00	242.64
O REILLY AUTOMOTIVE INC N	12.0000	07/30/09	03/11/11	673.91	508.61	0.00	165.30
ORACLE CORPORATIONS	188.0000	10/16/07	04/15/10	4,936.21	4,122.84	0.00	813.37
ORACLE CORPORATIONS	66.0000	06/04/08	04/15/10	1,733.16	1,511.33	0.00	221.83
ORACLE CORPORATIONS	298.0000	06/04/08	05/25/10	6,744.07	6,823.87	79.80	0.00
ORACLE CORPORATIONS	67.0000	09/19/08	05/25/10	1,516.21	1,377.46	0.00	138.75
ORACLE CORPORATIONS	15.0000	09/19/08	06/23/10	346.68	308.39	0.00	38.29
ORACLE CORPORATIONS	38.0000	09/19/08	07/16/10	899.83	781.25	0.00	118.58

ORACLE CORPORATIONS	22.0000	09/19/08	09/16/10	554.44	452.30	0.00	102.14
ORACLE CORPORATIONS	110.0000	09/19/08	11/15/10	3,169.30	2,261.50	0.00	907.80
ORACLE CORPORATIONS	135.0000	09/19/08	01/20/11	4,185.64	2,775.47	0.00	1,410.17
ORACLE CORPORATIONS	32.0000	09/30/08	01/20/11	992.32	642.74	0.00	349.58
ORACLE CORPORATIONS	60.0000	09/30/08	02/16/11	2,009.07	1,205.14	0.00	803.93
ORACLE CORPORATIONS	38.0000	09/30/08	03/11/11	1,249.01	763.26	0.00	485.75
ORACLE CORPORATIONS	35.0000	12/11/08	03/11/11	1,150.45	595.78	0.00	554.67
PEABODY ENERGY GROUP C	37.0000	03/17/10	03/24/11	2,641.81	1,837.89	0.00	803.92
PEPSICO INC	65.0000	01/14/10	02/02/11	4,193.84	4,068.36	0.00	125.48
PEPSICO INC	109.0000	01/15/10	02/02/11	7,034.86	6,774.35	0.00	260.51
PEPSICO INC	76.0000	01/19/10	02/02/11	4,905.04	4,727.20	0.00	177.84
PETROLEO BRAS SA ADS	94.0000	02/27/09	04/15/10	4,199.78	2,645.64	0.00	1,554.14
PETROLEO BRAS SA ADS	156.0000	03/02/09	04/15/10	6,966.96	4,100.62	0.00	2,866.34
PETROLEO BRAS SA ADS	62.0000	04/02/09	04/15/10	2,768.92	2,147.64	0.00	621.28
PETROLEO BRAS SA ADS	30.0000	03/26/08	05/25/10	1,018.78	1,580.03	561.25	0.00
PETROLEO BRAS SA ADS	5.0000	03/26/08	06/23/10	192.24	263.34	71.10	0.00
PETROLEO BRAS SA ADS	67.0000	03/26/08	09/10/10	2,457.19	3,528.75	1,071.56	0.00
PETROLEO BRAS SA ADS	2.0000	03/26/08	09/16/10	73.07	105.34	32.27	0.00
PETROLEO BRAS SA ADS	7.0000	03/26/08	11/15/10	250.55	368.67	118.12	0.00
PFIZER INC	187.0000	03/26/08	05/24/10	2,961.22	3,859.68	898.46	0.00
PFIZER INC	123.0000	06/12/08	05/24/10	1,947.09	2,222.33	275.24	0.00
PFIZER INC	30.0000	06/12/08	03/11/11	590.69	542.03	0.00	48.66
PHARM PROD DEV INC.	101.0000	04/02/08	05/25/10	2,593.65	4,418.56	1,824.91	0.00
PHARM PROD DEV INC.	11.0000	04/02/08	11/15/10	285.00	469.14	184.14	0.00
PHARM PROD DEV INC.	6.0000	04/02/08	03/11/11	174.23	255.90	81.67	0.00
PHILIP MORRIS INTERNATIONAL	100.0000	01/02/09	05/24/10	4,621.27	4,348.00	0.00	273.27
PHILIP MORRIS INTERNATIONAL	260.0000	01/02/09	07/01/10	12,057.72	11,304.80	0.00	752.92
PHILIP MORRIS INTERNATIONAL	40.0000	04/03/09	07/01/10	1,855.20	1,422.80	0.00	432.40
PIONEER NATURAL RES CO	75.0000	04/02/08	04/16/10	4,640.70	3,896.80	0.00	743.90
PIONEER NATURAL RES CO.	40.0000	06/05/08	04/16/10	2,475.20	2,880.49	405.29	0.00
PIONEER NATURAL RES CO.	70.0000	12/29/08	04/16/10	4,331.60	1,030.32	0.00	3,301.28
PRICELINE COM	29.0000	04/01/08	04/15/10	7,579.43	3,703.00	0.00	3,876.43
PRICELINE COM	9.0000	04/01/08	04/20/10	2,393.23	1,149.21	0.00	1,244.02
PRICELINE COM	5.0000	04/01/08	04/22/10	1,228.62	638.45	0.00	590.17
PRICELINE COM	23.0000	09/12/08	04/22/10	5,651.79	1,973.95	0.00	3,677.84
PRICELINE COM	28.0000	09/12/08	05/25/10	5,072.80	2,403.06	0.00	2,669.74
PRICELINE COM	8.0000	09/12/08	06/23/10	1,532.69	686.59	0.00	846.10
PRICELINE COM	10.0000	09/12/08	07/16/10	2,137.83	858.24	0.00	1,279.59
PRICELINE COM	8.0000	09/30/08	11/15/10	3,389.22	543.70	0.00	2,845.52
PRICELINE COM	9.0000	09/30/08	11/19/10	3,599.94	611.66	0.00	2,988.28
PRICELINE COM	1.0000	12/11/08	11/19/10	399.99	65.93	0.00	334.06
PRICELINE COM	1.0000	12/11/08	11/22/10	400.05	65.93	0.00	334.12
PRICELINE COM	7.0000	12/11/08	11/29/10	2,845.04	461.51	0.00	2,383.53

PRICELINE COM	5.0000	12/11/08	12/02/10	2,021.81	329.65	0.00	1,692.16
PRICELINE COM	2.0000	12/11/08	01/14/11	865.19	131.86	0.00	733.33
PRICELINE COM	14.0000	12/11/08	01/18/11	6,069.30	923.03	0.00	5,146.27
PRICELINE COM	10.0000	12/11/08	02/16/11	4,560.41	659.30	0.00	3,901.11
PRICELINE COM	3.0000	12/11/08	03/11/11	1,411.20	197.79	0.00	1,213.41
PRUDENTIAL PLC PFD	115.0000	03/20/09	05/25/10	1,705.82	982.66	0.00	723.16
PRUDENTIAL PLC PFD	26.0000	03/20/09	06/23/10	432.89	222.17	0.00	210.72
PRUDENTIAL PLC PFD	21.0000	03/20/09	09/16/10	398.21	179.44	0.00	218.77
PRUDENTIAL PLC PFD	205.0000	11/17/08	04/26/10	3,548.22	1,821.44	0.00	1,726.78
PRUDENTIAL PLC PFD	15.0000	12/29/08	04/26/10	259.50	172.65	0.00	86.85
PRUDENTIAL PLC PFD	40.0000	03/30/09	04/26/10	692.00	350.99	0.00	341.01
PULTE CORP	75.0000	04/02/08	05/25/10	820.49	1,196.25	375.76	0.00
PULTE CORP	90.0000	12/29/08	05/25/10	983.70	902.66	0.00	81.04
PULTE CORP	4.0000	05/21/09	05/25/10	43.72	36.95	0.00	6.77
PULTE CORP	24.0000	09/09/09	11/15/10	187.43	296.54	109.11	0.00
PULTE CORP	8.0000	09/09/09	03/11/11	56.79	98.85	42.06	0.00
QUALCOMM INCORPORATED	268.0000	04/01/08	05/25/10	9,651.19	11,250.61	1,599.42	0.00
QUALCOMM INCORPORATED	18.0000	04/01/08	06/23/10	643.73	755.64	111.91	0.00
QUALCOMM INCORPORATED	182.0000	04/01/08	07/01/10	6,225.02	7,640.34	1,415.32	0.00
QUALCOMM INCORPORATED	96.0000	04/01/08	07/07/10	3,094.63	4,030.08	935.45	0.00
QUALCOMM INCORPORATED	36.0000	04/01/08	07/07/10	1,148.82	1,511.28	362.46	0.00
QUALCOMM INCORPORATED	100.0000	09/30/08	07/07/10	3,191.00	4,224.72	1,033.72	0.00
QUALCOMM INCORPORATED	90.0000	12/29/08	07/07/10	2,871.90	3,044.69	172.79	0.00
QUALCOMM INCORPORATED	27.0000	12/29/08	07/16/10	962.31	913.41	0.00	48.90
QUALCOMM INCORPORATED	25.0000	12/29/08	09/16/10	1,026.23	845.75	0.00	180.48
QUALCOMM INCORPORATED	72.0000	12/29/08	11/15/10	3,446.11	2,435.75	0.00	1,010.36
QUALCOMM INCORPORATED	58.0000	12/29/08	01/26/11	2,978.65	1,962.13	0.00	1,016.52
QUALCOMM INCORPORATED	44.0000	12/29/08	02/16/11	2,530.98	1,488.52	0.00	1,042.46
QUALCOMM INCORPORATED	3.0000	12/29/08	03/11/11	171.99	101.49	0.00	70.50
QUALCOMM INCORPORATED	10.0000	03/04/10	03/11/11	573.20	388.06	0.00	185.14
QWEST COMMUNICATIONS IP	3,373.0000	12/11/08	05/13/10	17,307.53	11,027.34	0.00	6,280.19
QWEST COMMUNICATIONS IP	250.0000	12/12/08	05/13/10	1,282.50	849.45	0.00	433.05
QWEST COMMUNICATIONS IP	1,025.0000	12/12/08	05/14/10	5,275.43	3,482.75	0.00	1,792.68
QWEST COMMUNICATIONS IP	425.0000	04/03/09	05/14/10	2,188.75	1,436.29	0.00	752.46
QWEST COMMUNICATIONS IP	955.0000	04/03/09	05/17/10	5,004.02	3,227.42	0.00	1,776.60
R H DONNELLEY CORP NEW	141.0000	10/27/09	12/23/10	2,439.32	3,043.73	604.41	0.00
R H DONNELLEY CORP NEW	215.0000	11/10/09	12/23/10	3,717.35	4,525.94	808.59	0.00
R H DONNELLEY CORP NEW	567.0000	11/10/09	12/27/10	9,763.80	11,935.86	2,172.06	0.00
RADIOSHACK CORP.	131.0000	11/24/08	05/20/10	2,566.22	1,259.25	0.00	1,306.97
RADIOSHACK CORP.	190.0000	04/03/09	05/20/10	3,725.90	1,663.93	0.00	2,061.97
RAYMOND JAMES FINANCIAL	167.0000	04/02/08	05/25/10	4,473.35	4,111.54	0.00	361.81
RAYMOND JAMES FINANCIAL	18.0000	04/02/08	11/15/10	548.81	443.16	0.00	105.65
RAYMOND JAMES FINANCIAL	10.0000	04/02/08	03/11/11	390.49	246.20	0.00	144.29

RAYTHEON COMPANY	20.0000	03/26/08	05/11/10	1,156.98	1,293.99	137.01	0.00
RAYTHEON COMPANY	127.0000	03/26/08	05/24/10	6,980.50	8,216.81	1,236.31	0.00
RAYTHEON COMPANY	3.0000	01/02/09	05/24/10	164.88	152.76	0.00	12.12
RAYTHEON COMPANY	10.0000	01/02/09	11/15/10	483.59	509.20	25.61	0.00
RAYTHEON COMPANY	20.0000	01/02/09	03/11/11	1,044.18	1,018.40	0.00	25.78
REED ELSEVIER NV	45.0000	03/26/08	05/25/10	934.14	1,714.95	780.81	0.00
REED ELSEVIER NV	14.0000	03/26/08	06/23/10	316.39	533.54	217.15	0.00
REED ELSEVIER NV	9.0000	03/26/08	09/16/10	221.75	342.99	121.24	0.00
REED ELSEVIER NV	31.0000	03/26/08	11/15/10	805.06	1,181.41	376.35	0.00
REPUBLIC SERVICES INC.	155.0000	04/02/08	05/25/10	4,424.02	4,631.40	207.38	0.00
REPUBLIC SERVICES INC.	16.0000	04/02/08	11/15/10	458.71	478.08	19.37	0.00
REPUBLIC SERVICES INC.	2.0000	04/02/08	03/11/11	59.83	59.76	0.00	0.07
REPUBLIC SERVICES INC.	3.0000	12/29/08	03/11/11	89.76	69.27	0.00	20.49
RIO TINTO PLC SPONSORED	9.0000	03/26/08	05/25/10	367.01	2,481.03	2,114.02	0.00
RIO TINTO PLC SPONSORED	5.0000	12/29/08	05/25/10	203.90	424.15	220.25	0.00
RIO TINTO PLC SPONSORED	1.0000	02/04/09	05/25/10	40.78	104.68	63.90	0.00
RIO TINTO PLC SPONSORED	21.0000	02/04/09	06/23/10	1,035.07	433.43	0.00	601.64
RIO TINTO PLC SPONSORED	7.0000	02/04/09	09/16/10	389.54	144.48	0.00	245.06
RIO TINTO PLC SPONSORED	12.5724	02/04/09	11/15/10	895.12	259.49	0.00	635.63
RIO TINTO PLC SPONSORED	9.4276	02/05/09	11/15/10	671.25	194.54	0.00	476.71
RIO TINTO PLC SPONSORED	5.0000	02/05/09	03/11/11	337.02	103.18	0.00	233.84
ROCHE HOLDINGS ADR	75.0000	03/26/08	05/25/10	2,576.21	3,512.33	936.12	0.00
ROCHE HOLDINGS ADR	12.0000	03/26/08	06/23/10	418.79	561.98	143.19	0.00
ROCHE HOLDINGS ADR	16.0000	03/26/08	09/16/10	564.15	749.30	185.15	0.00
ROCHE HOLDINGS ADR	28.0000	03/26/08	11/15/10	1,031.30	1,311.27	279.97	0.00
ROCHE HOLDINGS ADR	46.0000	06/26/08	11/15/10	1,693.72	2,154.23	460.51	0.00
ROCHE HOLDINGS ADR	261.0000	03/03/09	11/15/10	9,610.02	7,148.24	0.00	2,461.78
ROCHE HOLDINGS ADR	60.0000	03/26/08	05/25/10	2,066.97	2,836.50	769.53	0.00
ROCHE HOLDINGS ADR	16.0000	03/26/08	09/16/10	563.99	756.40	192.41	0.00
ROCHE HOLDINGS ADR	32.0000	03/26/08	11/15/10	1,174.38	1,512.80	338.42	0.00
ROCHE HOLDINGS ADR	3.0000	03/26/08	03/11/11	105.83	141.82	35.99	0.00
ROWAN COMPANIES	60.0000	09/15/09	01/13/11	1,989.76	1,385.84	0.00	603.92
ROWAN COMPANIES	403.0000	10/31/09	01/13/11	13,355.42	9,475.58	0.00	3,879.84
ROWAN COMPANIES	22.0000	10/31/09	01/14/11	753.98	517.28	0.00	236.70
ROWAN COMPANIES	175.0000	11/03/09	01/14/11	5,990.25	4,233.20	0.00	1,757.05
ROYAL DUTCH SHELL ADR	35.0000	05/28/08	05/25/10	1,856.72	2,988.21	1,131.49	0.00
ROYAL DUTCH SHELL ADR	4.0000	07/14/08	06/23/10	218.43	306.23	87.80	0.00
ROYAL DUTCH SHELL ADR	10.0000	07/14/08	09/16/10	572.29	765.58	193.29	0.00
ROYAL DUTCH SHELL ADR	17.0000	07/14/08	11/15/10	1,124.02	1,301.48	177.46	0.00
RWE AG SPONSORED ADR	12.0000	06/27/08	04/26/10	1,023.13	1,494.57	471.44	0.00
RWE AG SPONSORED ADR	8.0000	06/27/08	04/27/10	667.88	996.38	328.50	0.00
RWE AG SPONSORED ADR	5.0000	07/14/08	04/27/10	417.40	622.52	205.12	0.00
RWE AG SPONSORED ADR	6.0000	07/14/08	06/23/10	423.11	747.02	323.91	0.00

RWE AG SPONSORED ADR	6.0000	07/14/08	07/15/10	414.69	747.02	332.33	0.00
RWE AG SPONSORED ADR	13.0000	07/14/08	07/16/10	898.63	1,618.54	719.91	0.00
RWE AG SPONSORED ADR	10.0000	09/30/08	07/16/10	691.20	962.50	271.30	0.00
RWE AG SPONSORED ADR	5.0000	03/30/09	07/16/10	345.60	342.00	0.00	3.60
RYDER SYSTEM INC.	20.0000	07/11/08	05/11/10	931.98	1,369.39	437.41	0.00
RYDER SYSTEM INC.	46.0000	07/11/08	05/24/10	2,058.41	3,149.61	1,091.20	0.00
RYDER SYSTEM INC.	55.0000	07/31/08	05/24/10	2,461.25	3,548.79	1,087.54	0.00
RYDER SYSTEM INC.	19.0000	08/01/08	05/24/10	850.25	1,271.16	420.91	0.00
RYDER SYSTEM INC.	10.0000	08/01/08	06/23/10	444.09	669.03	224.94	0.00
RYDER SYSTEM INC.	20.0000	08/01/08	03/11/11	961.78	1,338.06	376.28	0.00
SANOFI AVENTIS	223.0000	03/26/08	05/25/10	6,583.25	8,159.57	1,576.32	0.00
SANOFI AVENTIS	2.0000	03/26/08	06/23/10	60.63	73.18	12.55	0.00
SANOFI AVENTIS	33.0000	03/26/08	07/29/10	982.46	1,207.47	225.01	0.00
SANOFI AVENTIS	13.0000	03/26/08	09/16/10	408.32	475.67	67.35	0.00
SANOFI AVENTIS	38.0000	03/26/08	11/15/10	1,346.89	1,390.42	43.53	0.00
SANOFI AVENTIS	60.0000	03/26/08	05/25/10	1,776.79	2,209.45	432.66	0.00
SANOFI AVENTIS	16.0000	03/26/08	09/16/10	502.55	589.19	86.64	0.00
SANOFI AVENTIS	29.0000	03/26/08	11/15/10	1,027.88	1,067.90	40.02	0.00
SANOFI AVENTIS	3.0000	03/26/08	03/11/11	105.47	110.47	5.00	0.00
SAP AG SHS	11.0000	09/09/09	09/16/10	510.42	546.96	36.54	0.00
SAP AG SHS	27.0000	09/09/09	11/15/10	1,400.47	1,342.53	0.00	57.94
SAP AKTIENGESELLSCHAT	45.0000	03/26/08	05/25/10	1,957.26	2,331.45	374.19	0.00
SAP AKTIENGESELLSCHAT	3.0000	03/26/08	06/23/10	138.53	155.43	16.90	0.00
SAP AKTIENGESELLSCHAT	13.0000	03/26/08	09/16/10	603.32	673.53	70.21	0.00
SAP AKTIENGESELLSCHAT	20.0000	03/26/08	11/15/10	1,037.38	1,036.20	0.00	1.18
SARA LEE CORP	140.0000	08/25/09	11/15/10	2,162.37	1,379.06	0.00	783.31
SARA LEE CORP	120.0000	08/25/09	03/11/11	2,002.10	1,182.05	0.00	820.05
SBA COMMUNICATIONS	85.0000	01/14/09	05/25/10	2,707.17	1,483.19	0.00	1,223.98
SBA COMMUNICATIONS	69.0000	01/15/09	05/25/10	2,197.65	1,155.19	0.00	1,042.46
SBA COMMUNICATIONS	18.0000	01/15/09	11/15/10	684.17	301.35	0.00	382.82
SBA COMMUNICATIONS	4.0000	01/15/09	03/11/11	166.28	66.97	0.00	99.31
SCHLUMBERGER LTD	24.0000	02/08/10	02/11/11	2,113.57	1,521.30	0.00	592.27
SCHLUMBERGER LTD	14.0000	02/08/10	02/16/11	1,268.09	887.42	0.00	380.67
SCHLUMBERGER LTD	16.0000	02/08/10	03/11/11	1,440.54	1,014.20	0.00	426.34
SCIENTIFIC GAMES CORP	109.0000	04/02/08	05/25/10	1,109.98	2,574.57	1,464.59	0.00
SCIENTIFIC GAMES CORP	36.0000	04/02/08	09/23/10	382.91	850.31	467.40	0.00
SCIENTIFIC GAMES CORP	4.0000	12/29/08	09/23/10	42.56	65.39	22.83	0.00
SCIENTIFIC GAMES CORP	34.0000	12/29/08	09/24/10	351.77	555.85	204.08	0.00
SCIENTIFIC GAMES CORP	22.0000	12/29/08	09/27/10	221.24	359.66	138.42	0.00
SCIENTIFIC GAMES CORP	7.0000	05/21/09	09/27/10	70.35	118.93	48.58	0.00
SCIENTIFIC GAMES CORP	9.0000	05/21/09	09/28/10	89.68	152.91	63.23	0.00
SIEMENS AKTIENGESELLSCH	20.0000	03/26/08	05/25/10	1,811.57	2,168.35	356.78	0.00
SIEMENS AKTIENGESELLSCH	8.0000	03/26/08	06/23/10	765.35	867.34	101.99	0.00

SIEMENS AKTIENGESELLSCH	6.0000	03/26/08	09/16/10	584.69	650.50	65.81	0.00
SIEMENS AKTIENGESELLSCH	13.0000	03/26/08	11/15/10	1,528.96	1,409.43	0.00	119.53
SIEMENS AKTIENGESELLSCH	2.0000	03/26/08	03/11/11	261.37	216.83	0.00	44.54
SINGAPORE TELECOMM LT A	81.0000	03/26/08	05/25/10	1,662.24	2,349.00	686.76	0.00
SINGAPORE TELECOMM LT A	12.0000	10/01/08	05/25/10	246.24	269.40	23.16	0.00
SINGAPORE TELECOMM LT A	19.0000	10/01/08	06/23/10	421.41	426.55	5.14	0.00
SINGAPORE TELECOMM LT A	11.0000	10/01/08	09/16/10	251.01	246.95	0.00	4.06
SINGAPORE TELECOMM LT A	46.0000	10/01/08	11/15/10	1,182.64	1,032.70	0.00	149.94
SINGAPORE TELECOMM LT A	60.0000	10/01/08	02/28/11	1,351.95	1,347.00	0.00	4.95
SINGAPORE TELECOMM LT A	194.0000	03/25/09	02/28/11	4,368.88	3,230.76	0.00	1,138.12
SINGAPORE TELECOMM LT A	76.0000	03/25/09	03/01/11	1,699.09	1,265.66	0.00	433.43
SNAP ON INC COM	70.0000	04/02/08	05/25/10	3,005.75	3,815.00	809.25	0.00
SNAP ON INC COM	12.0000	04/02/08	11/15/10	627.95	654.00	26.05	0.00
SNAP ON INC COM	6.0000	04/02/08	03/11/11	354.05	327.00	0.00	27.05
SOCIETE GENERALE FRANCE	16.0000	02/10/10	03/11/11	209.11	181.32	0.00	27.79
SONICWALL INC CALIF	272.0000	03/02/09	05/25/10	2,477.88	1,247.15	0.00	1,230.73
SONICWALL INC CALIF	185.0000	03/02/09	07/27/10	2,127.50	848.23	0.00	1,279.27
SONICWALL INC CALIF	96.0000	05/21/09	07/27/10	1,104.00	474.24	0.00	629.76
SONY CORP NEW	40.0000	03/26/08	05/25/10	1,244.08	1,674.34	430.26	0.00
SONY CORP NEW	3.0000	03/26/08	06/23/10	83.42	125.58	42.16	0.00
SONY CORP NEW	8.0000	03/26/08	09/16/10	240.39	334.87	94.48	0.00
SONY CORP NEW	25.0000	03/26/08	11/15/10	835.99	1,046.46	210.47	0.00
SUMITOMO MITSUI FINL GRP	497.0000	05/19/08	05/25/10	1,416.41	4,160.59	2,744.18	0.00
SUMITOMO MITSUI FINL GRP	406.0000	10/01/08	05/25/10	1,157.10	2,456.30	1,299.20	0.00
SUMITOMO MITSUI FINL GRP	123.0000	10/01/08	06/23/10	356.69	744.15	387.46	0.00
SUMITOMO MITSUI FINL GRP	49.0000	10/01/08	09/16/10	148.46	296.45	147.99	0.00
SUMITOMO MITSUI FINL GRP	170.0000	05/08/09	09/16/10	515.10	588.76	73.66	0.00
SUMITOMO MITSUI-UNSPONS	0.5000	05/08/09	11/22/10	3.00	3.31	0.31	0.00
SUMITOMO MITSUI-UNSPONS	238.0000	05/08/09	11/15/10	1,378.98	1,574.56	195.58	0.00
SUN HG KAI PPTY ADR	14.0000	06/25/09	09/16/10	208.73	174.56	0.00	34.17
TAIWAN SEMICONDUCTOR M	130.0000	03/26/08	05/25/10	1,263.70	1,382.20	118.50	0.00
TAIWAN SEMICONDUCTOR M	2.0000	03/26/08	06/23/10	20.41	21.26	0.85	0.00
TAIWAN SEMICONDUCTOR M	39.0000	03/26/08	09/16/10	383.75	414.66	30.91	0.00
TAIWAN SEMICONDUCTOR M	50.0000	03/26/08	11/15/10	558.78	531.62	0.00	27.16
TAIWAN SEMICONDUCTOR M	31.0000	03/26/08	03/11/11	384.21	329.61	0.00	54.60
TARGET CORPORATION	15.0000	12/07/09	12/30/10	900.04	692.96	0.00	207.08
TARGET CORPORATION	139.0000	12/08/09	12/30/10	8,338.61	6,365.28	0.00	1,973.33
TD AMERITRADE HLDG CORF	14.0000	08/25/05	09/16/10	218.25	209.94	0.00	8.31
TD AMERITRADE HLDG CORF	61.0000	08/25/05	11/15/10	1,060.16	914.73	0.00	145.43
TD AMERITRADE HLDG CORF	25.0000	08/25/05	02/16/11	526.31	374.89	0.00	151.42
TD AMERITRADE HLDG CORF	16.0000	08/25/05	03/11/11	358.27	239.93	0.00	118.34
TELEFONICA SA SPAIN ADR	30.0000	03/26/08	05/25/10	1,741.03	2,633.68	892.65	0.00
TELEFONICA SA SPAIN ADR	7.0000	03/26/08	06/23/10	420.34	614.53	194.19	0.00

TELEFONICA SA SPAIN ADR	7.0000	03/26/08	09/16/10	487.12	614.53	127.41	0.00
TELEFONICA SA SPAIN ADR	17.0000	03/26/08	11/15/10	1,306.43	1,492.42	185.99	0.00
TELEFONICA SA SPAIN ADR	24.0000	03/26/08	01/19/11	1,690.59	2,106.94	416.35	0.00
TELEFONICA SA SPAIN ADR	28.0000	04/07/08	01/19/11	1,972.60	2,574.71	602.11	0.00
TELEFONICA SA SPAIN ADR	22.0000	04/07/08	01/20/11	1,546.45	2,022.99	476.54	0.00
TELEFONICA SA SPAIN ADR	4.0000	09/30/08	01/20/11	281.16	285.64	4.48	0.00
TELEFONICA SA SPAIN ADR	63.0000	09/30/08	01/28/11	1,582.30	1,499.61	0.00	82.69
TELEFONICA SA SPAIN ADR	12.0000	12/29/08	01/28/11	301.32	264.76	0.00	36.56
TELEFONICA SA SPAIN ADR	63.0000	12/29/08	01/31/11	1,594.58	1,389.99	0.00	204.59
TELEFONICA SA SPAIN ADR	15.0000	03/30/09	01/31/11	379.65	291.22	0.00	88.43
TENET HEALTHCARE CORP	23.0000	10/20/09	03/11/11	165.12	143.71	0.00	21.41
TENET HEALTHCARE CORP	147.0000	10/21/09	03/11/11	1,055.46	922.26	0.00	133.20
TESCO PLC SPON ADR	122.0000	03/26/08	05/25/10	2,098.36	2,874.32	775.96	0.00
TESCO PLC SPON ADR	32.0000	03/26/08	06/23/10	553.59	753.92	200.33	0.00
TESCO PLC SPON ADR	60.0000	03/26/08	07/07/10	1,022.40	1,413.60	391.20	0.00
TESCO PLC SPON ADR	122.0000	10/13/08	07/07/10	2,080.10	2,331.92	251.82	0.00
TESCO PLC SPON ADR	47.0000	10/13/08	07/09/10	822.11	898.36	76.25	0.00
TESCO PLC SPON ADR	318.0000	10/31/08	07/09/10	5,552.28	5,228.75	0.00	323.53
TESCO PLC SPON ADR	135.0000	03/26/08	05/25/10	2,320.61	3,219.41	898.80	0.00
TESCO PLC SPON ADR	14.0000	03/26/08	06/23/10	242.19	333.86	91.67	0.00
TESCO PLC SPON ADR	48.0000	03/26/08	09/16/10	935.98	1,144.68	208.70	0.00
TESCO PLC SPON ADR	77.0000	03/26/08	11/15/10	1,539.20	1,836.26	297.06	0.00
TEVA PHARMACTCL INDS ADI	169.0000	04/01/08	05/25/10	9,291.68	8,015.65	0.00	1,276.03
TEVA PHARMACTCL INDS ADI	13.0000	04/01/08	07/16/10	704.88	616.59	0.00	88.29
TEVA PHARMACTCL INDS ADI	120.0000	04/01/08	07/29/10	6,005.89	5,691.59	0.00	314.30
TEVA PHARMACTCL INDS ADI	2.0000	04/01/08	09/16/10	108.46	94.86	0.00	13.60
TEVA PHARMACTCL INDS ADI	69.0000	04/01/08	11/05/10	3,470.30	3,272.66	0.00	197.64
TEVA PHARMACTCL INDS ADI	46.0000	09/30/08	11/05/10	2,313.34	2,075.47	0.00	237.87
TEVA PHARMACTCL INDS ADI	14.0000	12/29/08	11/05/10	704.06	582.68	0.00	121.38
TEVA PHARMACTCL INDS ADI	20.0000	12/29/08	11/15/10	1,011.65	832.40	0.00	179.25
TEVA PHARMACTCL INDS ADI	65.0000	12/29/08	12/06/10	3,269.74	2,705.29	0.00	564.45
TEVA PHARMACTCL INDS ADI	269.0000	02/17/09	12/06/10	13,528.01	12,383.20	0.00	1,144.81
TEVA PHARMACTCL INDS ADI	30.0000	06/27/08	05/25/10	1,651.55	1,375.93	0.00	275.62
TEVA PHARMACTCL INDS ADI	2.0000	06/27/08	09/16/10	108.47	91.73	0.00	16.74
TEVA PHARMACTCL INDS ADI	14.0000	06/27/08	11/15/10	708.16	642.09	0.00	66.07
TEVA PHARMACTCL INDS ADI	2.0000	06/27/08	03/11/11	99.69	91.73	0.00	7.96
THE SCOTTS MIRACLE GROV	70.0000	04/02/08	05/25/10	3,008.73	2,465.40	0.00	543.33
THE SCOTTS MIRACLE GROV	8.0000	04/02/08	11/15/10	402.79	281.76	0.00	121.03
THE SCOTTS MIRACLE GROV	3.0000	04/02/08	03/11/11	168.86	105.66	0.00	63.20
TJX COS INC. NEW	99.0000	04/02/08	05/25/10	4,365.11	3,412.53	0.00	952.58
TJX COS INC. NEW	11.0000	04/02/08	11/15/10	500.93	379.17	0.00	121.76
TJX COS INC. NEW	3.0000	04/02/08	03/11/11	148.46	103.41	0.00	45.05
TOYOTA MOTOR CORP ADR	20.0000	03/26/08	05/25/10	1,491.28	2,093.14	601.86	0.00

TOYOTA MOTOR CORP ADR	10.0000	04/08/08	05/25/10	745.70	974.48	228.78	0.00
TOYOTA MOTOR CORP ADR	5.0000	04/08/08	09/16/10	350.64	487.24	136.60	0.00
TOYOTA MOTOR CORP ADR	17.0000	04/08/08	11/15/10	1,247.44	1,656.63	409.19	0.00
TOYOTA MOTOR CORP ADR	2.0000	04/08/08	03/11/11	180.29	194.90	14.61	0.00
TRAVELERS CORP	575.0000	03/26/08	04/08/10	30,671.07	27,610.12	0.00	3,060.95
TRAVELERS CORP	595.0000	03/26/08	05/06/10	30,371.73	28,570.47	0.00	1,801.26
UBS AG	53.0000	10/21/09	11/15/10	947.30	999.71	52.41	0.00
UNILEVER PLC NEW ADR	108.0000	03/26/08	05/25/10	2,910.97	3,649.13	738.16	0.00
UNILEVER PLC NEW ADR	14.0000	03/26/08	06/23/10	393.67	473.03	79.36	0.00
UNILEVER PLC NEW ADR	19.0000	03/26/08	09/16/10	519.88	641.97	122.09	0.00
UNILEVER PLC NEW ADR	13.0000	03/26/08	11/15/10	393.36	439.25	45.89	0.00
UNILEVER PLC NEW ADR	30.0000	06/26/08	11/15/10	907.80	855.00	0.00	52.80
UNION PACIFIC CORP.	23.0000	10/23/08	04/12/10	1,692.16	1,345.22	0.00	346.94
UNION PACIFIC CORP.	66.0000	10/23/08	05/25/10	4,546.82	3,860.19	0.00	686.63
UNION PACIFIC CORP.	9.0000	10/23/08	05/25/10	620.10	526.39	0.00	93.71
UNION PACIFIC CORP.	79.0000	12/22/08	05/25/10	5,443.10	3,673.05	0.00	1,770.05
UNION PACIFIC CORP.	15.0000	12/22/08	06/23/10	1,143.40	697.41	0.00	445.99
UNION PACIFIC CORP.	12.0000	12/22/08	07/16/10	863.83	557.93	0.00	305.90
UNION PACIFIC CORP.	17.0000	12/22/08	09/16/10	1,346.21	790.40	0.00	555.81
UNION PACIFIC CORP.	44.0000	12/22/08	11/15/10	4,011.15	2,045.75	0.00	1,965.40
UNION PACIFIC CORP.	22.0000	12/22/08	02/16/11	2,179.19	1,022.88	0.00	1,156.31
UNION PACIFIC CORP.	16.0000	12/22/08	03/11/11	1,543.72	743.91	0.00	799.81
UNITED NATURAL FOODS	144.0000	06/18/08	05/25/10	4,462.45	3,123.75	0.00	1,338.70
UNITED NATURAL FOODS	69.0000	06/19/08	05/25/10	2,138.31	1,519.81	0.00	618.50
UNITED NATURAL FOODS	29.0000	06/19/08	11/15/10	1,055.87	638.76	0.00	417.11
UNITED NATURAL FOODS	3.0000	06/19/08	03/11/11	130.19	66.08	0.00	64.11
UNITED TECHNOLOGIES COF	134.0000	04/01/08	05/25/10	9,010.35	9,536.20	525.85	0.00
UNITED TECHNOLOGIES COF	8.0000	04/01/08	06/23/10	553.11	569.32	16.21	0.00
UNITED TECHNOLOGIES COF	15.0000	04/01/08	07/16/10	1,018.66	1,067.49	48.83	0.00
UNITED TECHNOLOGIES COF	37.0000	04/01/08	11/15/10	2,834.73	2,633.13	0.00	201.60
UNITED TECHNOLOGIES COF	10.0000	04/01/08	02/16/11	854.08	711.66	0.00	142.42
UNITED TECHNOLOGIES COF	17.0000	04/01/08	03/11/11	1,418.62	1,209.82	0.00	208.80
UNUMPROVIDENT CORPORA	460.0000	05/08/08	05/24/10	10,084.27	11,373.73	1,289.46	0.00
UNUMPROVIDENT CORPORA	10.0000	05/08/08	06/23/10	234.99	247.26	12.27	0.00
UNUMPROVIDENT CORPORA	170.0000	05/08/08	10/28/10	3,815.12	4,203.34	388.22	0.00
UNUMPROVIDENT CORPORA	272.0000	05/13/08	10/28/10	6,103.68	6,493.51	389.83	0.00
UNUMPROVIDENT CORPORA	30.0000	05/13/08	11/15/10	660.89	716.20	55.31	0.00
UNUMPROVIDENT CORPORA	65.0000	05/13/08	03/11/11	1,682.16	1,551.75	0.00	130.41
UNUMPROVIDENT CORPORA	25.0000	01/02/09	03/11/11	647.00	454.00	0.00	193.00
USX MARATHON GROUP INC	20.0000	03/26/08	05/11/10	624.79	956.96	332.17	0.00
USX MARATHON GROUP INC	410.0000	03/26/08	05/24/10	13,325.80	19,617.72	6,291.92	0.00
USX MARATHON GROUP INC	10.0000	03/26/08	06/23/10	336.29	478.48	142.19	0.00
USX MARATHON GROUP INC	50.0000	03/26/08	11/15/10	1,690.47	2,392.40	701.93	0.00

USX MARATHON GROUP INC	195.0000	03/26/08	02/03/11	8,840.68	9,330.38	489.70	0.00
USX MARATHON GROUP INC	60.0000	03/26/08	03/11/11	3,029.94	2,870.89	0.00	159.05
VALE SA	45.0000	03/26/08	05/25/10	1,104.73	1,245.98	141.25	0.00
VALE SA	22.0000	03/26/08	06/23/10	589.81	609.14	19.33	0.00
VALE SA	15.0000	03/26/08	09/16/10	425.39	415.33	0.00	10.06
VALE SA	8.0000	03/26/08	11/15/10	269.11	221.51	0.00	47.60
VALE SA	17.0000	08/18/08	11/15/10	571.88	470.70	0.00	101.18
VALE SA	3.0000	08/18/08	03/11/11	100.02	83.07	0.00	16.95
VALSPAR CORPORATION	122.0000	04/02/08	05/25/10	3,731.05	2,610.80	0.00	1,120.25
VALSPAR CORPORATION	25.0000	10/14/08	05/25/10	764.50	490.30	0.00	274.20
VALSPAR CORPORATION	15.0000	12/29/08	05/25/10	458.70	253.62	0.00	205.08
VALSPAR CORPORATION	16.0000	12/29/08	11/15/10	519.99	270.53	0.00	249.46
VALSPAR CORPORATION	7.0000	12/29/08	03/11/11	269.77	118.36	0.00	151.41
VERIZON COMMUNICATIONS	30.0000	11/17/08	05/11/10	858.29	884.59	26.30	0.00
VERIZON COMMUNICATIONS	230.0000	11/17/08	05/24/10	6,534.79	6,781.87	247.08	0.00
VERIZON COMMUNICATIONS	40.0000	11/17/08	11/15/10	1,326.78	1,107.30	0.00	219.48
VERIZON COMMUNICATIONS	90.0000	11/17/08	03/11/11	3,279.54	2,491.42	0.00	788.12
VISA INC CL A	37.0000	04/01/08	05/25/10	2,741.34	2,277.35	0.00	463.99
VISA INC CL A	55.0000	09/11/08	05/25/10	4,074.95	3,840.04	0.00	234.91
VISA INC CL A	105.0000	09/25/08	05/25/10	7,779.45	6,933.02	0.00	846.43
VISA INC CL A	60.0000	09/30/08	05/25/10	4,445.40	3,649.34	0.00	796.06
VISA INC CL A	14.0000	09/30/08	09/16/10	917.47	851.48	0.00	65.99
VISA INC CL A	70.0000	09/30/08	09/16/10	4,585.70	4,257.57	0.00	328.13
VISA INC CL A	90.0000	10/03/08	09/16/10	5,895.90	5,305.68	0.00	590.22
VISA INC CL A	44.0000	10/03/08	11/15/10	3,473.72	2,593.89	0.00	879.83
VISA INC CL A	16.0000	10/07/08	11/15/10	1,263.20	853.12	0.00	410.08
VISA INC CL A	77.0000	10/07/08	12/21/10	5,234.41	4,105.65	0.00	1,128.76
VISA INC CL A	58.0000	10/07/08	12/22/10	3,886.70	3,092.57	0.00	794.13
VISA INC CL A	56.0000	11/24/08	12/22/10	3,752.56	2,766.97	0.00	985.59
VISA INC CL A	7.0000	11/24/08	02/16/11	524.26	345.87	0.00	178.39
VISA INC CL A	7.0000	11/24/08	03/11/11	516.03	345.87	0.00	170.16
VODAFONE GROUP PLC NEW	182.0000	06/06/08	05/03/10	3,971.23	5,625.63	1,654.40	0.00
VODAFONE GROUP PLC NEW	178.0000	06/30/08	05/03/10	3,885.74	5,279.78	1,394.04	0.00
VODAFONE GROUP PLC NEW	215.0000	07/28/08	05/03/10	4,693.45	5,590.15	896.70	0.00
VODAFONE GROUP PLC NEW	42.0000	09/29/08	05/03/10	916.86	979.57	62.71	0.00
VODAFONE GROUP PLC NEW	168.0000	09/29/08	05/18/10	3,422.33	3,918.28	495.95	0.00
VODAFONE GROUP PLC NEW	145.0000	10/01/08	05/18/10	2,953.65	3,242.20	288.55	0.00
VODAFONE GROUP PLC NEW	25.0000	10/01/08	05/25/10	470.78	559.00	88.22	0.00
VODAFONE GROUP PLC NEW	135.0000	03/26/08	05/25/10	2,548.94	4,194.45	1,645.51	0.00
VODAFONE GROUP PLC NEW	28.0000	03/26/08	06/23/10	594.82	869.96	275.14	0.00
VODAFONE GROUP PLC NEW	16.0000	03/26/08	09/16/10	397.11	497.12	100.01	0.00
VODAFONE GROUP PLC NEW	79.0000	03/26/08	11/15/10	2,220.26	2,454.53	234.27	0.00
VODAFONE GROUP PLC NEW	12.0000	03/26/08	03/11/11	352.71	372.84	20.13	0.00

WAL-MART STORES INC	87.0000	01/02/10	02/10/11	4,875.32	4,688.43	0.00	186.89
WAL-MART STORES INC	92.0000	01/03/10	02/10/11	5,156.60	4,995.60	0.00	161.00
WAL-MART STORES INC	116.0000	01/04/10	02/10/11	6,501.80	6,292.26	0.00	209.54
WELLPOINT HLTH NET INC	20.0000	03/26/08	05/11/10	1,057.18	910.53	0.00	146.65
WELLPOINT HLTH NET INC	190.0000	03/26/08	05/24/10	10,117.84	8,650.05	0.00	1,467.79
WELLPOINT HLTH NET INC	211.0000	03/26/08	05/27/10	10,813.61	9,606.11	0.00	1,207.50
WELLPOINT HLTH NET INC	10.0000	03/26/08	06/23/10	551.09	455.27	0.00	95.82
WELLPOINT HLTH NET INC	20.0000	03/26/08	11/15/10	1,168.18	910.53	0.00	257.65
WELLPOINT HLTH NET INC	40.0000	03/26/08	03/11/11	2,737.55	1,821.07	0.00	916.48
WELLPOINT HLTH NET INC	190.0000	04/23/09	05/24/10	5,694.87	3,467.12	0.00	2,227.75
WELLS FARGO & CO	20.0000	04/23/09	06/23/10	558.19	364.96	0.00	193.23
WELLS FARGO & CO	687.0000	04/23/09	12/30/10	21,438.37	12,536.38	0.00	8,901.99
WHITING PETROLEUM CORP.	82.0000	04/02/08	05/25/10	6,150.72	5,352.96	0.00	797.76
WHITING PETROLEUM CORP.	6.0000	04/02/08	11/15/10	633.70	391.68	0.00	242.02
WHITING PETROLEUM CORP.	4.0000	08/14/08	11/15/10	422.48	348.59	0.00	73.89
WHITING PETROLEUM CORP.	3.0000	08/14/08	03/11/11	201.80	130.72	0.00	71.08
WOLTERS KLUWR NV SPN AL	65.0000	03/26/08	05/25/10	1,212.23	1,735.50	523.27	0.00
WOLTERS KLUWR NV SPN AL	13.0000	03/26/08	06/23/10	255.44	347.10	91.66	0.00
WOLTERS KLUWR NV SPN AL	14.0000	03/26/08	09/16/10	278.45	373.80	95.35	0.00
WOLTERS KLUWR NV SPN AL	37.0000	03/26/08	11/15/10	813.99	987.90	173.91	0.00
WOLTERS KLUWR NV SPN AL	81.0000	03/26/08	03/04/11	1,889.02	2,162.70	273.68	0.00
WOLTERS KLUWR NV SPN AL	40.0000	09/30/08	03/04/11	933.20	812.00	0.00	121.20
WOLTERS KLUWR NV SPN AL	15.0000	03/30/09	03/04/11	349.95	232.50	0.00	117.45
WOLTERS KLUWR NV SPN AL	120.0000	07/30/09	03/04/11	2,799.60	2,295.24	0.00	504.36
WPP PLC ADR	5.0000	03/26/08	05/25/10	225.73	298.20	72.47	0.00
WPP PLC ADR	10.0000	09/30/08	05/25/10	451.40	405.10	0.00	46.30
WPP PLC ADR	5.0000	09/30/08	06/23/10	258.44	202.55	0.00	55.89
WPP PLC ADR	4.0000	12/29/08	06/23/10	206.76	114.12	0.00	92.64
WPP PLC ADR	1.0000	12/29/08	09/16/10	53.73	28.53	0.00	25.20
WPP PLC ADR	18.0000	12/29/08	11/15/10	1,076.74	513.54	0.00	563.20
WPP PLC ADR	1.0000	12/29/08	03/11/11	65.48	28.53	0.00	36.95
XILINX INC	145.0000	04/02/08	05/25/10	3,509.33	3,590.17	80.84	0.00
XILINX INC	10.0000	10/14/08	05/25/10	242.00	213.79	0.00	28.21
XILINX INC	18.0000	10/14/08	11/15/10	493.91	384.82	0.00	109.09
XILINX INC	2.0000	10/14/08	03/11/11	67.93	42.76	0.00	25.17
XSTRATA PLC ADR	2.0000	03/04/10	03/11/11	8.99	6.76	0.00	2.23
XTO ENERGY INC.	120.0000	04/02/08	05/25/10	5,181.52	7,512.00	2,330.48	0.00
YUM BRANDS INC.	80.0000	04/02/08	05/25/10	3,205.87	3,123.20	0.00	82.67
YUM BRANDS INC.	8.0000	04/02/08	11/15/10	406.47	312.32	0.00	94.15
YUM BRANDS INC.	3.0000	04/02/08	03/11/11	156.12	117.12	0.00	39.00
ZURICH FINL SVCS SPN ADR	147.0000	09/25/08	05/25/10	2,929.66	4,188.22	1,258.56	0.00
ZURICH FINL SVCS SPN ADR	33.0000	09/25/08	06/23/10	748.10	940.21	192.11	0.00
ZURICH FINL SVCS SPN ADR	2.0000	03/16/09	06/23/10	45.34	25.87	0.00	19.47

ZURICH FINL SVCS SPN ADR	45.0000	03/16/09	07/28/10	1,021.62	582.16	0.00	439.46
ZURICH FINL SVCS SPN ADR	132.0000	03/16/09	07/29/10	2,996.14	1,707.67	0.00	1,288.47
ZURICH FINL SVCS SPN ADR	116.0000	03/16/09	08/06/10	2,736.87	1,500.68	0.00	1,236.19
ZURICH FINL SVCS SPN ADR	158.0000	03/16/09	08/25/10	3,439.96	2,044.04	0.00	1,395.92
ZURICH FINL SVCS SPN ADR	150.0000	05/01/09	08/25/10	3,267.00	2,802.26	0.00	464.74
ZURICH FINL SVCS SPN ADR	85.0000	03/26/08	05/25/10	1,707.62	2,686.37	978.75	0.00
ZURICH FINL SVCS SPN ADR	12.0000	03/26/08	06/23/10	272.03	379.25	107.22	0.00
ZURICH FINL SVCS SPN ADR	16.0000	03/26/08	09/16/10	377.11	505.67	128.56	0.00
ZURICH FINL SVCS SPN ADR	42.0000	03/26/08	11/15/10	1,005.46	1,327.38	321.92	0.00
CITIGROUP INC. 6.5; 1/18/11	49,000.0000	04/02/08	01/18/11	49,000.00	50,905.20	1,905.20	0.00
GENERAL ELECTRIC 5.2/01/13	39,000.0000	04/02/08	05/06/10	42,083.73	40,400.10	0.00	1,683.63
GOLDMAN SACHS 5.15; 1/15/14	3,000.0000	04/02/08	05/06/10	3,119.64	2,992.80	0.00	126.84
SHELL INTERNATIONAL FINAI	14,000.0000	04/14/09	05/06/10	14,798.84	14,483.00	0.00	315.84
US T-BOND 4.375%; 11/15/39	28,000.0000	01/06/10	02/18/11	26,721.11	26,687.61	0.00	33.50
US T-NOTE 1%; 9/30/11	81,000.0000	10/27/09	11/02/10	81,434.60	80,986.82	0.00	447.78
US T-NOTE 3.875%; 5/15/18	25,000.0000	07/24/08	05/06/10	25,882.71	24,554.06	0.00	1,328.65
US T-NOTE 5.125%; 05/15/16	25,000.0000	09/28/09	12/16/10	28,831.79	27,463.07	0.00	1,368.72
US T-NOTE; 2.75%; 2/15/19	32,000.0000	03/27/09	07/13/10	31,728.62	32,261.45	532.83	0.00
US T-NOTE; 2.875%; 6/30/10	33,000.0000	10/21/08	06/30/10	33,000.00	33,000.00	0.00	0.00
US T-NOTE; 3.125%; 5/15/19	8,000.0000	06/16/09	03/15/11	8,014.82	7,462.69	0.00	552.13
US T-NOTE; 3.125%; 5/15/19	47,000.0000	06/24/09	03/15/11	47,000.00	44,485.50	0.00	2,514.50
US-TNOTE 6.125; 8/15/23	25,000.0000	04/02/08	12/16/10	31,129.78	29,856.91	0.00	1,272.87

Total Long-Term

3,101,423.01 2,866,751.44 250,873.93 485,545.50

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234,671.57