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Return of Private Foundation

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

Treated as a Private Foundation

OMB No 1545-0052

2010

Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning OCT 1, 2010, and ending SEP 30, 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 PROTEUS FOUNDATION		A Employer identification number 54-2013543
Number and street (or P.O. box number if mail is not delivered to street address) C/O YHB, P.C. P.O. BOX 2560	Room/suite	B Telephone number 540-662-3417
City or town, state, and ZIP code WINCHESTER, VA 22604		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) \$ 8,073,121. (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					
4 Dividends and interest from securities		193,189.	193,189.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		646,138.			
b Gross sales price for all assets on line 6a 13,195,592.					
7 Capital gain net income (from Part IV, line 2)			646,138.		
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					
12 Total. Add lines 1 through 11		839,327.	839,327.		
13 Compensation of officers, directors, trustees, etc		0.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees					
b Accounting fees		3,950.	0.		0.
c Other professional fees		54,102.	54,102.		0.
17 Interest					
18 Taxes		16,738.	1,116.		0.
19 Depreciation and depletion					
20 Occupancy		6,050.	3,025.		3,025.
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses					
24 Total operating and administrative expenses. Add lines 13 through 23		80,840.	58,243.		3,025.
25 Contributions, gifts, grants paid		397,000.			397,000.
26 Total expenses and disbursements. Add lines 24 and 25		477,840.	58,243.		400,025.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		361,487.			
b Net investment income (if negative, enter -0-)			781,084.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	54,715.	53,813.	53,813.
	2 Savings and temporary cash investments	211,856.	698,706.	698,706.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock			
	c Investments - corporate bonds			
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other	STMT 5 7,714,103.	7,601,365.	7,320,602.	
14 Land, buildings, and equipment: basis ▶	12,571.			
Less: accumulated depreciation	STMT 6 ▶ 12,571.			
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers)	7,980,674.	8,353,884.	8,073,121.	
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 ▶)	STATEMENT 7 1,099.	12,822.	
23 Total liabilities (add lines 17 through 22)	1,099.	12,822.		
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	7,979,575.	8,341,062.	
30 Total net assets or fund balances	7,979,575.	8,341,062.		
31 Total liabilities and net assets/fund balances	7,980,674.	8,353,884.		

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	7,979,575.
2 Enter amount from Part I, line 27a	2	361,487.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	8,341,062.
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	8,341,062.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a GOLDMAN SACHS - SEE ATTACHED	P	VARIOUS	VARIOUS
b GOLDMAN SACHS - SEE ATTACHED	P	VARIOUS	VARIOUS
c CREDIT SUISSE - SEE ATTACHED	P	VARIOUS	VARIOUS
d CREDIT SUISSE - SEE ATTACHED	P	VARIOUS	VARIOUS
e CAPITAL GAINS DIVIDENDS			

(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 1,206,906.		1,128,065.	78,841.
b 1,260,254.		1,124,185.	136,069.
c 5,391,156.		5,340,828.	50,328.
d 5,337,264.		4,956,376.	380,888.
e 12.			12.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			78,841.
b			136,069.
c			50,328.
d			380,888.
e			12.

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	646,138.
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	444,221.	8,629,078.	.051480
2008	434,141.	7,888,667.	.055034
2007	501,772.	10,667,100.	.047039
2006	557,669.	11,169,627.	.049927
2005	535,644.	10,575,692.	.050649

2 Total of line 1, column (d)	2	.254129
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	.050826
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	8,859,028.
5 Multiply line 4 by line 3	5	450,269.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	7,811.
7 Add lines 5 and 6	7	458,080.
8 Enter qualifying distributions from Part XII, line 4	8	400,025.

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	15,622.
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	15,622.
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	15,622.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	2,800.	
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	2,800.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	12,822.	
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
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>VA</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ► N/A

14 The books are in care of ► CELIA W. RUTT Telephone no. ► 540-662-3417
 Located at ► C/O YOUNT, HYDE & BARBOUR, P.C., P.O. BOX 2560, W ZIP+4 ► 22604

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? Yes No
16 X
 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 ►

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	<u>N/A</u>	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.)	<u>N/A</u>	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)	<u>N/A</u>	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?		4b X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**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
JAMES P. RUTT	DIRECTOR			
C/O YOUNT, HYDE & BARBOUR, P.C. / P.O.				
WINCHESTER, VA 22604	5.00	0.	0.	0.
CELIA W. RUTT	DIRECTOR			
C/O YOUNT, HYDE & BARBOUR, P.C. / P.O.				
WINCHESTER, VA 22604	10.00	0.	0.	0.
KATHLEEN L. RUTT	DIRECTOR			
C/O YOUNT, HYDE & BARBOUR, P.C. / P.O.				
WINCHESTER, VA 22604	1.00	0.	0.	0.

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

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

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

0

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Part 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 COMPUTER PROGRAMMING IN SUPPORT OF ACADEMIC RESEARCH IN THE AREA OF COMPLEX ADAPTIVE SYSTEMS. ONCE COMPLETE, PROTEUS PLANS TO PUBLISH SCIENTIFIC PAPERS ON THESE FINDINGS.	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	8,455,156.
b	Average of monthly cash balances	1b	538,781.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	8,993,937.
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	8,993,937.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	134,909.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	8,859,028.
6	Minimum investment return. Enter 5% of line 5	6	442,951.

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	442,951.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	15,622.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	15,622.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	427,329.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	427,329.
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	427,329.

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	400,025.
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	400,025.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	400,025.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				427,329.
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				
b From 2006	894.			
c From 2007				
d From 2008	43,026.			
e From 2009	18,325.			
f Total of lines 3a through e	62,245.			
4 Qualifying distributions for 2010 from Part XII, line 4: ► \$	400,025.			
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				400,025.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	27,304.			27,304.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	34,941.			
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	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	34,941.			
10 Analysis of line 9:				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008	16,616.			
d Excess from 2009	18,325.			
e Excess from 2010				

2010 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

990-PF

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	COMPUTER HARDWARE	11/01/10	DB	5.00	17	10,626.			10,626.	10,626.		0.
2	COMPUTER	07/05/04	DB	5.00	17	1,945.			1,945.	1,945.		0.
	* TOTAL 990-PF PG 1 DEPR					12,571.		0.	12,571.	12,571.	0.	0.

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CREDIT SUISSE	86,758.	0.	86,758.
GOLDMAN SACHS	106,443.	12.	106,431.
TOTAL TO FM 990-PF, PART I, LN 4	193,201.	12.	193,189.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	2
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	3,950.	0.		0.
TO FORM 990-PF, PG 1, LN 16B	3,950.	0.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES	54,102.	54,102.		0.
TO FORM 990-PF, PG 1, LN 16C	54,102.	54,102.		0.

FORM 990-PF	TAXES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES ON DIVIDENDS	1,116.	1,116.		0.
FEDERAL EXCISE TAX	15,622.	0.		0.
TO FORM 990-PF, PG 1, LN 18	16,738.	1,116.		0.

FORM 990-PF		OTHER INVESTMENTS	STATEMENT	5
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE	
GOLDMAN SACHS FIXED INCOME FUND	COST	0.	0.	
GOLDMAN SACHS HEDGE FUND	COST	600,000.	983,044.	
GOLDMAN SACHS EQUITIES	COST	0.	0.	
CREDIT SUISSE EQUITIES	COST	3,091,505.	2,612,367.	
CREDIT SUISSE MUTUAL FUNDS	COST	303,186.	278,663.	
CREDIT SUISSE EXCHANGE-TRADED PRODUCTS	COST	1,007,695.	902,296.	
CREDIT SUISSE FIXED INCOME	COST	1,248,979.	1,212,767.	
CREDIT SUISSE HEDGE FUNDS	COST	1,300,000.	1,281,465.	
ALLEGHANY HIGHLANDS AG CENTER LLC	COST	50,000.	50,000.	
TOTAL TO FORM 990-PF, PART II, LINE 13		7,601,365.	7,320,602.	

FORM 990-PF		DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	6
DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE	
COMPUTER HARDWARE	10,626.	10,626.	0.	
COMPUTER	1,945.	1,945.	0.	
TOTAL TO FM 990-PF, PART II, LN 14		12,571.	0.	

FORM 990-PF		OTHER LIABILITIES	STATEMENT	7
DESCRIPTION	BOY AMOUNT	EOY AMOUNT		
ACCRUED FEDERAL EXCISE TAX	1,099.	12,822.		
TOTAL TO FORM 990-PF, PART II, LINE 22		1,099.	12,822.	

FORM 990-PF

PART XV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 8

NAME OF MANAGER

JAMES P. RUTT
CELIA W. RUTT
KATHLEEN L. RUTT

FORM 990-PF

GRANTS AND CONTRIBUTIONS
PAID DURING THE YEAR

STATEMENT 9

RECIPIENT NAME AND ADDRESS	RECIPIENT RELATIONSHIP AND PURPOSE OF GRANT	RECIPIENT STATUS	AMOUNT
AMERICAN RED CROSS - CENTRAL VIRGINIA REGIONAL CHAPTER 1105 ROSE HILL DRIVE CHARLOTTESVILLE, VA 22903	NONE SUPPORT DISASTER RELIEF	PUBLIC CHARITY	5,000.
ELECTRONIC FRONTIER FOUNDATION 454 SHOTWELL STREET SAN FRANCISCO, CA 94110-1914	NONE SUPPORT DIGITAL FREEDOM	PUBLIC CHARITY	25,000.
GARTH NEWEL MUSIC CENTER PO BOX 240 WARM SPRINGS, VA 24484	NONE SUPPORT MUSIC EDUCATION	PUBLIC CHARITY	5,000.
HIGHLAND ELEMENTARY SCHOOL AND HIGHLAND HIGH SCHOOL PO BOX 310 MONTEREY, VA 24465	NONE SUPPORT RURAL LIBRARY	PUBLIC CHARITY	6,000.
HIGHLAND RECREATION COMMISSION P.O. BOX 556 MONTEREY, VA 24465	NONE SUPPORT COUNTY DEVELOPMENT	PUBLIC CHARITY	25,000.
HIGHLAND RESCUE SQUAD, INC. P.O. BOX 268 MONTEREY, VA 24465	NONE SUPPORT RESCUE EFFORTS	PUBLIC CHARITY	5,000.

HISTORIC STAUNTON FOUNDATION 20 SOUTH NEW STREET STAUNTON, VA 24401	NONE SUPPORT HISTORIC RESOURCES	PUBLIC CHARITY	10,000.
INSTITUTE FOR JUSTICE 901 N. GLEBE ROAD, SUITE 900 ARLINGTON, VA 22203	NONE SUPPORT LEGAL RIGHTS	PUBLIC CHARITY	30,000.
KRASNOW INSTITUTE FOR ADVANCED STUDY MAIL STOP 1, GEORGE MASON UNIVERSITY FAIRFAX, VA 22030	NONE SUPPORT EDUCATION/ADVANCED STUDIES	PUBLIC CHARITY	25,000.
MCDOWELL VOLUNTEER FIRE DEPARTMENT 102 BULLPASTURE RIVER ROAD MCDOWELL, VA 24458	NONE SUPPORT FIRE AND RESCUE EFFORTS	PUBLIC CHARITY	5,000.
SANTA FE INSTITUTE 1399 HYDE PARK ROAD SANTA FE, NM 87501	NONE FUND INTERDISCIPLINARY SCIENTIFIC RESEARCH	PUBLIC CHARITY	150,000.
SCHOOL FOR THE ARTS NEW MEXICO 275 EAST ALAMEDA SANTA FE, NM 87501	NONE SUPPORT ART EDUCATION	PUBLIC CHARITY	10,000.
TEMPLE HOUSE OF ISRAEL: STAUNTON JEWISH FILM FESTIVAL PO BOX 1412 STAUNTON, VA 24402-1412	NONE SUPPORT JEWISH FILM FESTIVAL	PUBLIC CHARITY	1,000.
THE AMERICAN SHAKESPEARE CENTER 13 WEST BEVERLEY STREET, 4TH FLOOR STAUNTON, VA 24401	NONE SUPPORT THEATRES AND EDUCATIONAL PROGRAMS	PUBLIC CHARITY	5,000.
THE HIGHLAND CENTER P.O. BOX 556 MONTEREY, VA 24465	NONE SUPPORT COUNTY DEVELOPMENT	PUBLIC CHARITY	25,000.
THE HIGHLAND MEDICAL CENTER, INC. P.O. BOX 490 MONTEREY, VA 24465	NONE SUPPORT COUNTY HEALTH CARE	PUBLIC HOSPITAL	5,000.

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THE HIGHLAND PUBLIC LIBRARY P.O. BOX 519 MONTEREY, VA 24465	NONE SUPPORT RURAL LIBRARY	PUBLIC CHARITY	25,000.
THE NATURE CONSERVANCY, NEW MEXICO 212 E. MARCY STREET SANTA FE, NM 87501	NONE PROMOTE CONSERVATION PROGRAMS	PUBLIC CHARITY	10,000.
THINK NEW MEXICO 1227 PASEO DE PERALTA SANTA FE, NM 87501	NONE SUPPORT NEW MEXICO THINK TANK	PUBLIC CHARITY	25,000.
TOTAL TO FORM 990-PF, PART XV, LINE 3A			397,000.

SHORT-TERM

Description	Purchase Date	Sale Date	Proceeds	Cost Basis	Gain (Loss)
2 SHS BOEING CO COM	05/12/10	05/11/11	\$158.95	\$146.17	\$12.78
24 SHS GENERAL ELECTRIC CO COM	05/12/10	05/11/11	\$486.75	\$438.55	\$48.20
96 SHS GENERAL ELECTRIC CO COM	05/12/10	05/11/11	\$1,946.98	\$1,763.28	\$183.70
39 SHS BOEING CO COM	05/12/10	05/11/11	\$3,099.60	\$2,841.44	\$258.16
390 SHS MAN GROUP PLC ADR	05/12/10	05/11/11	\$1,602.90	\$1,327.99	\$274.91
6 SHS GENERAL ELECTRIC CO COM	05/13/10	05/11/11	\$121.69	\$109.86	\$11.83
10 SHS GENERAL ELECTRIC CO COM	05/13/10	05/11/11	\$202.81	\$183.79	\$19.02
151 SHS UNITED TECHNOLOGIES CORP COM	05/13/10	05/11/11	\$13,553.95	\$11,126.57	\$2,427.38
6 SHS OCCIDENTAL PETE CORP COM	05/20/10	05/11/11	\$618.73	\$467.58	\$151.15
21 SHS OCCIDENTAL PETE CORP COM	05/20/10	05/11/11	\$2,165.54	\$1,662.57	\$502.97
71 SHS ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	05/20/10	05/11/11	\$1,624.03	\$1,249.33	\$374.70
8 SHS CNOOC LTD SPONSORED ADR ISIN#US1261321095	05/20/10	05/11/11	\$1,868.88	\$1,224.71	\$644.17
95 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	05/20/10	05/11/11	\$1,557.05	\$1,335.46	\$221.59
41 SHS PUBLICIS S A NEW SPONS ADR ISIN#US74463M1062	05/20/10	05/11/11	\$1,134.88	\$844.93	\$289.95
34 SHS CBS CORP CL B COM	05/21/10	05/11/11	\$916.03	\$476.56	\$439.47
111 SHS CBS CORP CL B COM	05/21/10	05/11/11	\$2,990.56	\$1,578.92	\$1,411.64
86 SHS GENERAL ELECTRIC CO COM	05/21/10	05/11/11	\$1,744.17	\$1,388.85	\$355.32
87 SHS GENERAL ELECTRIC CO COM	05/21/10	05/11/11	\$1,764.45	\$1,399.70	\$364.75
40 SHS BOEING CO COM	05/21/10	05/11/11	\$3,179.08	\$2,541.86	\$637.22
122 SHS US BANCORP DEL COM	05/21/10	05/11/11	\$3,055.81	\$2,896.06	\$159.75
47 SHS CBS CORP CL B COM	05/24/10	05/11/11	\$1,266.27	\$676.98	\$589.29
81 SHS CBS CORP CL B COM	05/24/10	05/11/11	\$2,182.30	\$1,174.77	\$1,007.53
12 SHS US BANCORP DEL COM	05/24/10	05/11/11	\$300.57	\$286.98	\$13.59
18 SHS US BANCORP DEL COM	05/24/10	05/11/11	\$450.86	\$432.55	\$18.31
30 SHS US BANCORP DEL COM	05/24/10	05/11/11	\$751.43	\$719.61	\$31.82
60 SHS US BANCORP DEL COM	05/24/10	05/11/11	\$1,502.86	\$1,451.35	\$51.51
85 SHS PUBLICIS S A NEW SPONS ADR ISIN#US74463M1062	05/25/10	05/11/11	\$2,352.80	\$1,649.76	\$703.04
41 SHS DOW CHEM CO	05/26/10	05/11/11	\$1,605.97	\$1,106.51	\$499.46
104 SHS DOW CHEM CO	05/26/10	05/11/11	\$4,073.68	\$2,797.49	\$1,276.19
8 SHS OCCIDENTAL PETE CORP COM	05/27/10	05/11/11	\$824.97	\$647.29	\$177.68
27 SHS US BANCORP DEL COM	05/28/10	05/11/11	\$676.28	\$649.48	\$26.80
227 SHS US BANCORP DEL COM	05/28/10	05/11/11	\$5,685.80	\$5,472.67	\$213.13
13 SHS NEWFIELD EXPL CO COMMON	06/01/10	05/11/11	\$893.46	\$677.27	\$216.19
40 SHS NEWFIELD EXPL CO COMMON	06/01/10	05/11/11	\$2,749.12	\$2,078.79	\$670.33
15 SHS OCCIDENTAL PETE CORP COM	06/03/10	05/11/11	\$1,546.81	\$1,246.87	\$299.94

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50 SHS AMERICAN ELECTRIC POWER CO	06/09/10	05/11/11	\$1,837.68	\$1,583.43	\$254.25
63 SHS AMERICAN ELECTRIC POWER CO	06/09/10	05/11/11	\$2,315.47	\$1,996.96	\$318.51
102 SHS AMERICAN ELECTRIC POWER CO	06/09/10	05/11/11	\$3,748.86	\$3,235.43	\$513.43
39 SHS AFLAC INC COM	06/16/10	05/11/11	\$2,105.68	\$1,714.78	\$390.90
117 SHS PUBLICIS S A NEW SPONS ADR ISIN#US74463M1062	06/16/10	05/11/11	\$3,238.56	\$2,509.73	\$728.83
6 SHS AMERICAN ELECTRIC POWER CO	06/17/10	05/11/11	\$220.52	\$203.51	\$17.01
7 SHS AMERICAN ELECTRIC POWER CO	06/17/10	05/11/11	\$257.27	\$235.48	\$21.79
41 SHS TENCENT HLDGS LTD ADR ISIN#US88032Q1094	06/17/10	05/11/11	\$1,113.15	\$656.60	\$456.55
45 SHS AMERICAN ELECTRIC POWER CO	06/18/10	05/11/11	\$1,653.91	\$1,528.81	\$125.10
16 SHS FRANKLIN RESOURCES INC	06/18/10	05/11/11	\$2,015.72	\$1,491.49	\$524.23
20 SHS AMERICAN ELECTRIC POWER CO	06/21/10	05/11/11	\$735.07	\$684.44	\$50.63
31 SHS FRANKLIN RESOURCES INC	06/21/10	05/11/11	\$3,905.45	\$2,923.31	\$982.14
45 SHS US BANCORP DEL COM	06/21/10	05/11/11	\$1,127.14	\$1,064.64	\$62.50
56 SHS US BANCORP DEL COM	06/21/10	05/11/11	\$1,402.66	\$1,323.53	\$79.13
167 SHS US BANCORP DEL COM	06/21/10	05/11/11	\$4,182.95	\$3,948.45	\$234.50
171 SHS ALLSTATE CORP COM	06/22/10	05/11/11	\$5,636.76	\$5,237.99	\$398.77
17 SHS HARTFORD FINL SVCS GROUP INC COM	06/22/10	05/11/11	\$467.52	\$418.80	\$48.72
21 SHS AMERICAN ELECTRIC POWER CO	06/22/10	05/11/11	\$771.82	\$702.52	\$69.30
35 SHS COMCAST CORP CL A	06/22/10	05/11/11	\$886.61	\$648.03	\$238.58
122 SHS HARTFORD FINL SVCS GROUP INC COM	06/22/10	05/11/11	\$3,355.16	\$3,013.95	\$341.21
552 SHS COMCAST CORP CL A	06/22/10	05/11/11	\$13,983.04	\$10,234.02	\$3,749.02
22 SHS US BANCORP DEL COM	06/22/10	05/11/11	\$551.05	\$519.97	\$31.08
104 SHS US BANCORP DEL COM	06/22/10	05/11/11	\$2,604.95	\$2,470.46	\$134.49
93 SHS US BANCORP DEL COM	06/22/10	05/11/11	\$2,329.43	\$2,194.05	\$135.38
117 SHS ALLSTATE CORP COM	06/23/10	05/11/11	\$3,856.73	\$3,557.55	\$299.18
90 SHS AMERICAN ELECTRIC POWER CO	06/23/10	05/11/11	\$3,307.82	\$2,955.11	\$352.71
15 SHS US BANCORP DEL COM	06/23/10	05/11/11	\$375.71	\$351.62	\$24.09
23 SHS AMERICAN ELECTRIC POWER CO	06/24/10	05/11/11	\$845.33	\$751.08	\$94.25
142 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	06/24/10	05/11/11	\$1,610.28	\$1,310.75	\$299.53
7 SHS AMERICAN ELECTRIC POWER CO	06/25/10	05/11/11	\$257.27	\$228.55	\$28.72
65 SHS PEPSICO INC COM	06/28/10	05/11/11	\$4,547.40	\$4,033.56	\$513.84
44 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O	06/29/10	05/11/11	\$1,770.62	\$1,343.04	\$427.58
PRINCESS SPL VTG TR ISIN#PA1436583006	06/29/10	05/11/11	\$955.59	\$857.05	\$98.54
26 SHS AMERICAN ELECTRIC POWER CO	06/30/10	05/11/11	\$1,447.70	\$1,333.81	\$113.89
310 SHS TURKIYE GARANTI BANKASI ADR ISIN#US9001487019	06/30/10	05/11/11	\$6,497.28	\$5,269.65	\$1,227.63
141 SHS CANON INC ADR REPSTG 5 SHS	07/01/10	05/11/11	\$697.34	\$636.72	\$60.62
18 SHS GENERAL MILLS INC COM	07/01/10	05/11/11	\$557.30	\$382.58	\$174.72
22 SHS COMCAST CORP CL A	07/01/10	05/11/11	\$835.94	\$571.23	\$264.71
33 SHS COMCAST CORP CL A	07/01/10	05/11/11			

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455 SHS COMCAST CORP CL A	07/01/10	05/11/11	\$11,525.88	\$7,986.93	\$3,538.95
53 SHS GENERAL MILLS INC COM	07/02/10	05/11/11	\$2,053.29	\$1,875.19	\$178.10
34 SHS CANON INC ADR REPSTG 5 SHS	07/02/10	05/11/11	\$1,566.72	\$1,268.78	\$297.94
5 SHS GENERAL MILLS INC COM	07/06/10	05/11/11	\$193.69	\$178.18	\$15.51
8 SHS NEWFIELD EXPL CO COMMON	07/06/10	05/11/11	\$549.82	\$385.27	\$164.55
32 SHS NEWFIELD EXPL CO COMMON	07/06/10	05/11/11	\$2,199.30	\$1,571.37	\$627.93
34 SHS CANON INC ADR REPSTG 5 SHS	07/09/10	05/11/11	\$1,566.72	\$1,341.25	\$225.47
18 SHS NEWFIELD EXPL CO COMMON	07/22/10	05/11/11	\$1,237.10	\$938.33	\$298.77
235 SHS EMC CORP (MASS) COM	07/23/10	05/11/11	\$6,385.77	\$4,732.05	\$1,653.72
22 SHS NEWFIELD EXPL CO COMMON	07/23/10	05/11/11	\$1,512.02	\$1,128.21	\$383.81
357 SHS CHECK POINT SOFTWARE TECHNOLOGIES LTD SHS ISIN#ILO0010824113	07/30/10	05/11/11	\$19,653.42	\$12,127.50	\$7,525.92
131 SHS VOLKSWAGEN AG SPONS ADR REPSTG PREF SHS ISIN#US9286624021	08/02/10	05/11/11	\$4,862.72	\$2,846.81	\$2,015.91
20 SHS TOYOTA MTR CO SPON ADR	08/04/10	05/11/11	\$1,630.56	\$1,488.35	\$142.21
59 SHS PROCTER & GAMBLE CO COM	08/06/10	05/11/11	\$3,893.49	\$3,537.27	\$356.22
44 SHS PROCTER & GAMBLE CO COM	08/09/10	05/11/11	\$2,903.62	\$2,661.95	\$241.67
46 SHS PROCTER & GAMBLE CO COM	08/10/10	05/11/11	\$3,035.59	\$2,790.45	\$245.14
15 SHS COMCAST CORP CL A	08/10/10	05/11/11	\$379.97	\$278.29	\$101.68
45 SHS COMCAST CORP CL A	08/10/10	05/11/11	\$1,139.92	\$839.04	\$300.88
142 SHS COMCAST CORP CL A	08/10/10	05/11/11	\$3,597.09	\$2,638.91	\$958.18
118 SHS COMCAST CORP CL A	08/11/10	05/11/11	\$2,989.13	\$2,152.00	\$837.13
19 SHS AMERICAN ELECTRIC POWER CO	08/12/10	05/11/11	\$698.32	\$670.86	\$27.46
18 SHS EMC CORP (MASS) COM	08/13/10	05/11/11	\$489.12	\$339.84	\$149.28
18 SHS EMC CORP (MASS) COM	08/13/10	05/11/11	\$489.12	\$339.45	\$149.67
29 SHS EMC CORP (MASS) COM	08/13/10	05/11/11	\$788.03	\$548.00	\$240.03
97 SHS PG & E CORP	08/13/10	05/11/11	\$4,480.56	\$4,439.14	\$41.42
39 SHS AMERICAN ELECTRIC POWER CO	08/13/10	05/11/11	\$1,433.39	\$1,390.02	\$43.37
1 SHS PG & E CORP	08/16/10	05/11/11	\$46.19	\$45.49	\$0.70
33 SHS PG & E CORP	08/16/10	05/11/11	\$1,524.31	\$1,506.50	\$17.81
23 SHS AMERICAN ELECTRIC POWER CO	08/16/10	05/11/11	\$845.32	\$818.77	\$26.55
7 SHS PG & E CORP	08/17/10	05/11/11	\$323.34	\$320.70	\$2.64
49 SHS PG & E CORP	08/17/10	05/11/11	\$2,263.37	\$2,255.47	\$7.90
23 SHS PG & E CORP	08/18/10	05/11/11	\$1,062.40	\$1,046.00	\$16.40
44 SHS PG & E CORP	08/18/10	05/11/11	\$2,032.42	\$1,996.15	\$36.27
21 SHS PG & E CORP	08/20/10	05/11/11	\$970.02	\$958.35	\$11.67
17 SHS PG & E CORP	08/23/10	05/11/11	\$785.25	\$785.69	(\$0.44)
18 SHS PG & E CORP	08/23/10	05/11/11	\$831.44	\$831.59	(\$0.15)
54 SHS VOLKSWAGEN AG SPONS ADR REPSTG PREF SHS ISIN#US9286624021	08/25/10	05/11/11	\$2,004.48	\$1,063.26	\$941.22
33 SHS CANON INC ADR REPSTG 5 SHS	08/31/10	05/11/11	\$1,520.64	\$1,350.26	\$170.38
57 SHS US BANCORP DEL COM	09/02/10	05/11/11	\$1,427.71	\$1,252.33	\$175.38

25 SHS CHINA MERCAHNTS SHS ISIN#US1694EN1030

12 SHS ALLSTATE CORP COM

28 SHS ALLSTATE CORP COM

2 SHS ALLSTATE CORP COM

13 SHS ALLSTATE CORP COM

22 SHS ALLSTATE CORP COM

31 SHS OCCIDENTAL PETE CORP COM

6 SHS LULULEMON ATHLETICA INC COM

9 SHS ALLSTATE CORP COM

16 SHS ALLSTATE CORP COM

58 SHS ORACLE CORP COM

1 SHS GOOGLE INC CL A

3 SHS ALLSTATE CORP COM

3 SHS ALLSTATE CORP COM

2 SHS NEWFIELD EXPL CO COMMON

4 SHS NEWFIELD EXPL CO COMMON

10 SHS NEWFIELD EXPL CO COMMON

2 SHS NEWFIELD EXPL CO COMMON

2 SHS NEWFIELD EXPL CO COMMON

11 SHS NEWFIELD EXPL CO COMMON

18 SHS LULULEMON ATHLETICA INC COM

12 SHS BOEING CO COM

93 SHS GENERAL ELECTRIC CO COM

4 SHS PNC FINL SVCS GROUP INC COM

9 SHS PNC FINL SVCS GROUP INC COM

102 SHS PNC FINL SVCS GROUP INC COM

54 SHS NEWFIELD EXPL CO COMMON

24 SHS PRUDENTIAL FINL INC COM

5 SHS PG & E CORP

15 SHS PRUDENTIAL FINL INC COM

43 SHS PRUDENTIAL FINL INC COM

9 SHS LULULEMON ATHLETICA INC COM

33 SHS CANADIAN NATURAL RES LTD ISIN#CA1363851017

64 SHS PUBLICIS S A NEW SPONS ADR ISIN#US74463M1062

224 SHS ROCKWELL COLLINS INC DEL COM STK

268 SHS FREEPORT-MCMORAN COPPER & GOLD INC CL B

368 SHS CAMERON INTL CORP COM

182 SHS CHECK POINT SOFTWARE TECHNOLOGIES LTD SHS ISIN#IL0010824113

258 SHS RANGE RES CORP COM

09/07/10	05/11/11	\$1,116.25	\$896.56	\$219.69
09/10/10	05/11/11	\$395.56	\$357.11	\$38.45
09/10/10	05/11/11	\$922.98	\$835.78	\$87.20
09/13/10	05/11/11	\$65.93	\$60.27	\$5.66
09/13/10	05/11/11	\$428.53	\$392.02	\$36.51
09/13/10	05/11/11	\$725.20	\$662.40	\$62.80
09/13/10	05/11/11	\$3,196.75	\$2,449.52	\$747.23
09/13/10	05/11/11	\$577.68	\$253.25	\$324.43
09/14/10	05/11/11	\$296.67	\$272.93	\$23.74
09/14/10	05/11/11	\$527.42	\$484.47	\$42.95
09/14/10	05/11/11	\$2,023.04	\$1,478.86	\$544.18
09/14/10	05/11/11	\$542.75	\$483.96	\$58.79
09/15/10	05/11/11	\$98.89	\$91.68	\$7.21
09/15/10	05/11/11	\$98.89	\$90.39	\$8.50
09/20/10	05/11/11	\$137.46	\$107.08	\$30.38
09/20/10	05/11/11	\$274.91	\$214.39	\$60.52
09/20/10	05/11/11	\$687.28	\$537.71	\$149.57
09/21/10	05/11/11	\$137.46	\$107.82	\$29.64
09/21/10	05/11/11	\$137.46	\$107.52	\$29.94
09/21/10	05/11/11	\$756.01	\$589.23	\$166.78
09/22/10	05/11/11	\$1,733.04	\$763.60	\$969.44
09/24/10	05/11/11	\$953.72	\$775.08	\$178.64
09/24/10	05/11/11	\$1,886.14	\$1,545.32	\$340.82
09/24/10	05/11/11	\$254.28	\$209.14	\$45.14
09/24/10	05/11/11	\$572.14	\$471.13	\$101.01
09/24/10	05/11/11	\$6,484.24	\$5,395.46	\$1,088.78
09/27/10	05/11/11	\$3,711.31	\$3,026.40	\$684.91
09/29/10	05/11/11	\$1,537.49	\$1,354.81	\$182.68
09/30/10	05/11/11	\$230.96	\$226.80	\$4.16
09/30/10	05/11/11	\$960.93	\$812.03	\$148.90
09/30/10	05/11/11	\$2,754.67	\$2,330.84	\$423.83
09/30/10	05/11/11	\$866.52	\$395.91	\$470.61
09/30/10	05/11/11	\$1,379.14	\$1,137.60	\$241.54
09/30/10	05/11/11	\$1,771.52	\$1,526.60	\$244.92
10/01/10	05/11/11	\$14,203.26	\$13,112.44	\$1,090.82
10/01/10	05/11/11	\$12,934.03	\$11,798.89	\$1,135.14
10/01/10	05/11/11	\$17,936.71	\$15,981.80	\$1,954.91
10/01/10	05/11/11	\$10,019.39	\$6,761.30	\$3,258.09
10/01/10	05/11/11	\$13,395.70	\$9,705.96	\$3,689.74

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283 SHS BORGWARNER INC COM	10/01/10	05/11/11	\$21,791.02	\$14,679.21	\$7,111.81
724 SHS STARBUCKS CORP COM	10/01/10	05/11/11	\$25,855.20	\$18,721.63	\$7,133.57
557 SHS CITRIX SYSTEMS INC	10/01/10	05/11/11	\$45,715.66	\$38,252.03	\$7,463.63
539 SHS UNITEDHEALTH GROUP INC COM	10/01/10	05/11/11	\$26,858.42	\$18,970.81	\$7,887.61
1516 SHS ORACLE CORP COM	10/01/10	05/11/11	\$52,878.08	\$41,557.96	\$11,320.12
23 SHS PG & E CORP	10/01/10	05/11/11	\$1,062.40	\$1,053.76	\$8.64
37 SHS PG & E CORP	10/01/10	05/11/11	\$1,709.08	\$1,690.59	\$18.49
145 SHS 3M CO COM	10/01/10	05/11/11	\$13,891.52	\$12,671.73	\$1,219.79
349 SHS NORDSTROM INC	10/01/10	05/11/11	\$16,976.06	\$12,972.33	\$4,003.73
405 SHS BOEING CO COM	10/01/10	05/11/11	\$32,188.19	\$27,130.95	\$5,057.24
103 SHS NETFLIX INC COM	10/01/10	05/11/11	\$24,915.70	\$16,022.68	\$8,893.02
420 SHS ALLEGHENY TECHNOLOGIES INC COM	10/01/10	05/11/11	\$29,602.44	\$19,744.20	\$9,858.24
281 SHS APPLE INC COM	10/01/10	05/11/11	\$97,979.08	\$79,683.17	\$18,295.91
10 SHS CATERPILLAR INC	10/01/10	06/01/11	\$1,014.93	\$785.23	\$229.70
10 SHS CATERPILLAR INC	10/01/10	06/01/11	\$1,020.64	\$785.23	\$235.41
20 SHS CATERPILLAR INC	10/01/10	06/02/11	\$2,045.63	\$1,570.47	\$475.16
20 SHS CATERPILLAR INC	10/01/10	06/01/11	\$2,051.26	\$1,570.46	\$480.80
343 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/01/10	05/11/11	\$15,157.82	\$13,366.71	\$1,791.11
317 SHS MEAD JOHNSON NUTRITION CO COM	10/01/10	05/11/11	\$20,913.66	\$17,713.96	\$3,199.70
200 SHS CATERPILLAR INC	10/01/10	05/11/11	\$21,870.40	\$15,704.64	\$6,165.76
982 SHS CORNING INC COM	10/01/10	05/11/11	\$20,387.60	\$17,832.24	\$2,555.36
154 SHS V F CORP	10/01/10	05/11/11	\$15,344.25	\$12,466.08	\$2,878.17
150 SHS SALESFORCE.COM INC COM STOCK	10/01/10	05/11/11	\$20,066.16	\$16,758.00	\$3,308.16
144 SHS PRECISION CASTPARTS CORP	10/01/10	05/11/11	\$22,363.15	\$18,550.08	\$3,813.07
255 SHS COACH INC COM	10/01/10	05/11/11	\$15,201.06	\$11,013.45	\$4,187.61
548 SHS COCA COLA COMPANY	10/01/10	05/11/11	\$36,809.87	\$32,293.64	\$4,516.23
260 SHS CUMMINS INC	10/01/10	05/11/11	\$29,841.76	\$23,652.20	\$6,189.56
221 SHS AMAZON COM INC	10/01/10	05/11/11	\$44,883.77	\$33,821.44	\$11,062.33
313 SHS CANADIAN NATURAL RES LTD ISIN#CA1363851017	10/01/10	05/11/11	\$13,080.89	\$11,246.09	\$1,834.80
304 SHS COVIDIEN PLC SHS NEW ISIN#IE00B68SQD29	10/01/10	05/11/11	\$17,135.69	\$12,275.52	\$4,860.17
8 SHS PG & E CORP	10/04/10	05/11/11	\$369.53	\$365.11	\$4.42
64 SHS VOLKSWAGEN AG SPONS ADR REPSTG PREF SHS ISIN#US9286624021	10/04/10	05/11/11	\$2,375.68	\$1,485.74	\$889.94
27 SHS PG & E CORP	10/05/10	05/11/11	\$1,247.17	\$1,259.13	(\$11.96)
12 SHS DOW CHEM CO	10/06/10	05/11/11	\$470.04	\$346.14	\$123.90
46 SHS DOW CHEM CO	10/06/10	05/11/11	\$1,801.82	\$1,331.65	\$470.17
22 SHS DOW CHEM CO	10/07/10	05/11/11	\$861.74	\$635.47	\$226.27
28 SHS DOW CHEM CO	10/07/10	05/11/11	\$1,096.76	\$816.37	\$280.39
79 SHS DOW CHEM CO	10/07/10	05/11/11	\$3,094.43	\$2,280.90	\$813.53
31 SHS DOW CHEM CO	10/08/10	05/11/11	\$1,214.27	\$928.76	\$285.51

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55 SHS DOW CHEM CO	10/08/10	05/11/11	\$2,154.35	\$1,650.21	\$504.14
70 SHS DOW CHEM CO	10/11/10	05/11/11	\$2,741.90	\$2,090.86	\$651.04
119 SHS PNC FINL SVCS GROUP INC COM	10/11/10	05/11/11	\$7,564.95	\$6,304.98	\$1,259.97
15 SHS DOW CHEM CO	10/12/10	05/11/11	\$587.55	\$443.58	\$143.97
20 SHS DOW CHEM CO	10/12/10	05/11/11	\$783.40	\$591.61	\$191.79
27 SHS SPRINT NEXTEL CORP FON SHS	10/12/10	05/11/11	\$140.43	\$120.07	\$20.36
59 SHS SPRINT NEXTEL CORP FON SHS	10/12/10	05/11/11	\$306.86	\$268.50	\$38.36
177 SHS SPRINT NEXTEL CORP FON SHS	10/12/10	05/11/11	\$920.58	\$800.62	\$119.96
261 SHS SPRINT NEXTEL CORP FON SHS	10/12/10	05/11/11	\$1,357.46	\$1,201.91	\$155.55
11 SHS SUNTRUST BKS INC COM	10/14/10	05/11/11	\$311.37	\$279.84	\$31.53
44 SHS SUNTRUST BKS INC COM	10/14/10	05/11/11	\$1,245.49	\$1,123.32	\$122.17
39 SHS PNC FINL SVCS GROUP INC COM	10/14/10	05/11/11	\$2,479.27	\$2,016.65	\$462.62
35 SHS US BANCORP DEL COM	10/14/10	05/11/11	\$876.67	\$789.49	\$87.18
29 SHS GENERAL ELECTRIC CO COM	10/15/10	05/11/11	\$588.15	\$472.31	\$115.84
44 SHS GENERAL ELECTRIC CO COM	10/15/10	05/11/11	\$892.37	\$717.33	\$175.04
85 SHS GENERAL ELECTRIC CO COM	10/15/10	05/11/11	\$1,723.89	\$1,382.03	\$341.86
114 SHS GENERAL ELECTRIC CO COM	10/15/10	05/11/11	\$2,312.04	\$1,863.14	\$448.90
17 SHS SUNTRUST BKS INC COM	10/15/10	05/11/11	\$481.21	\$417.80	\$63.41
50 SHS SUNTRUST BKS INC COM	10/15/10	05/11/11	\$1,415.32	\$1,237.31	\$178.01
29 SHS PNC FINL SVCS GROUP INC COM	10/15/10	05/11/11	\$1,843.56	\$1,486.94	\$356.62
18 SHS US BANCORP DEL COM	10/15/10	05/11/11	\$450.86	\$404.37	\$46.49
17 SHS US BANCORP DEL COM	10/15/10	05/11/11	\$425.81	\$377.39	\$48.42
194 SHS EOG RES INC COM	10/15/10	05/11/11	\$21,203.11	\$19,413.06	\$1,790.05
157 SHS ALLEGHENY TECHNOLOGIES INC COM	10/18/10	05/11/11	\$11,065.68	\$7,409.13	\$3,656.55
41 SHS US BANCORP DEL COM	10/19/10	05/11/11	\$1,026.95	\$930.93	\$96.02
23 SHS PRUDENTIAL FINL INC COM	10/21/10	05/11/11	\$1,473.43	\$1,248.32	\$225.11
43 SHS PRECISION CASTPARTS CORP	10/21/10	05/11/11	\$6,677.89	\$5,876.17	\$801.72
2 SHS ADOBE SYS INC COM	10/22/10	05/11/11	\$70.38	\$56.18	\$14.20
16 SHS ADOBE SYS INC COM	10/22/10	05/11/11	\$563.07	\$450.89	\$112.18
40 SHS ADOBE SYS INC COM	10/22/10	05/11/11	\$1,407.66	\$1,126.78	\$280.88
106 SHS BANK AMER CORP COM	10/22/10	05/11/11	\$1,306.24	\$1,217.81	\$88.43
11 SHS PRUDENTIAL FINL INC COM	10/22/10	05/11/11	\$704.68	\$593.99	\$110.69
150 SHS BANK AMER CORP COM	10/22/10	05/11/11	\$1,848.45	\$1,725.83	\$122.62
211 SHS KINGFISHER PLC SPONSORED ADR ISIN#US4957244035	10/22/10	05/11/11	\$1,966.52	\$1,649.37	\$317.15
132 SHS FREEPORT-MCMORAN COPPER & GOLD INC CL B	10/25/10	05/11/11	\$6,370.49	\$6,314.23	\$56.26
13 SHS ADOBE SYS INC COM	10/25/10	05/11/11	\$457.49	\$363.87	\$93.62
148 SHS ADOBE SYS INC COM	10/25/10	05/11/11	\$5,208.36	\$4,154.06	\$1,054.30
18 SHS ADOBE SYS INC COM	10/26/10	05/11/11	\$633.45	\$505.18	\$128.27
19 SHS ADOBE SYS INC COM	10/27/10	05/11/11	\$668.64	\$532.77	\$135.87

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65 SHS ADOBE SYS INC COM	10/27/10	05/11/11	\$2,287.45	\$1,823.04	\$464.41
46 SHS CITRIX SYSTEMS INC	10/27/10	05/11/11	\$3,775.44	\$2,959.10	\$816.34
160 SHS UNITEDHEALTH GROUP INC COM	10/27/10	05/11/11	\$7,972.82	\$5,763.54	\$2,209.28
45 SHS V F CORP	10/27/10	05/11/11	\$4,483.71	\$3,723.59	\$760.12
49 SHS ADOBE SYS INC COM	10/28/10	05/11/11	\$1,724.39	\$1,372.56	\$351.83
73 SHS ADOBE SYS INC COM	10/28/10	05/11/11	\$2,568.99	\$2,045.55	\$523.44
16 SHS ALLSTATE CORP COM	10/29/10	05/11/11	\$527.42	\$486.29	\$41.13
41 SHS ALLSTATE CORP COM	10/29/10	05/11/11	\$1,351.50	\$1,246.31	\$105.19
555 SHS SPRINT NEXTEL CORP FON SHS	10/29/10	05/11/11	\$2,886.55	\$2,335.05	\$551.50
356 SHS FREEPORT-MCMORAN COPPER & GOLD INC CL B	11/01/10	05/11/11	\$17,181.02	\$17,052.51	\$128.51
65 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	11/01/10	05/11/11	\$5,333.98	\$4,543.93	\$790.05
61 SHS PUBLICIS S A NEW SPONS ADR ISIN#US74463M1062	11/01/10	05/11/11	\$1,688.48	\$1,531.06	\$157.42
133 SHS ALLERGAN INC COM	11/04/10	05/11/11	\$10,773.13	\$9,786.31	\$986.82
110 SHS POTASH CORP OF SASKATCHEWAN INC COM ISIN#CA73755L1076	11/04/10	05/11/11	\$5,765.11	\$5,144.82	\$620.29
26 SHS PRUDENTIAL FINL INC COM	11/05/10	05/11/11	\$1,665.61	\$1,458.08	\$207.53
79 SHS ASSA ABLOY AB ADR ISIN#US0453871073	11/08/10	05/11/11	\$1,112.32	\$1,088.07	\$24.25
30 SHS FREEPORT-MCMORAN COPPER & GOLD INC CL B	11/09/10	05/11/11	\$1,447.84	\$1,610.15	(\$162.31)
33 SHS SALESFORCE.COM INC COM STOCK	11/09/10	05/11/11	\$4,414.56	\$3,773.96	\$640.60
148 SHS ASSA ABLOY AB ADR ISIN#US0453871073	11/09/10	05/11/11	\$2,083.84	\$2,036.88	\$46.96
103 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/09/10	05/11/11	\$4,925.79	\$5,213.68	(\$287.89)
82 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/09/10	05/11/11	\$3,921.50	\$4,145.55	(\$224.05)
25 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/09/10	05/11/11	\$1,195.58	\$1,263.69	(\$68.11)
18 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/09/10	05/11/11	\$860.82	\$911.16	(\$50.34)
18 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/09/10	05/11/11	\$860.82	\$907.92	(\$47.10)
61 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/10/10	05/11/11	\$2,917.22	\$3,077.93	(\$160.71)
8 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/10/10	05/11/11	\$382.59	\$403.18	(\$20.59)
37 SHS PRUDENTIAL FINL INC COM	11/11/10	05/11/11	\$2,370.30	\$2,016.50	\$353.80
71 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	11/12/10	05/11/11	\$3,137.62	\$2,806.20	\$331.42
390 SHS JUNIPER NETWORKS INC COM	11/12/10	05/11/11	\$14,973.27	\$13,725.74	\$1,247.53
91 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/12/10	05/11/11	\$4,351.91	\$4,611.66	(\$259.75)
59 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/12/10	05/11/11	\$2,821.57	\$2,987.52	(\$165.95)
31 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/12/10	05/11/11	\$1,482.52	\$1,564.11	(\$81.59)
70 SHS FREEPORT-MCMORAN COPPER & GOLD INC CL B	11/15/10	05/11/11	\$3,378.29	\$3,649.82	(\$271.53)
22 SHS BOEING CO COM	11/17/10	05/11/11	\$1,748.49	\$1,381.07	\$367.42
69 SHS ORACLE CORP COM	11/18/10	05/11/11	\$2,406.72	\$1,960.48	\$446.24
84 SHS EMC CORP (MASS) COM	11/18/10	05/11/11	\$2,282.57	\$1,816.57	\$466.00
152 SHS EMC CORP (MASS) COM	11/18/10	05/11/11	\$4,130.38	\$3,277.85	\$852.53
197 SHS GENERAL MTRS CO COM	11/18/10	05/11/11	\$6,179.91	\$6,903.55	(\$723.64)
177 SHS GENERAL MTRS CO COM	11/18/10	05/11/11	\$5,552.51	\$6,203.64	(\$651.13)

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19 SHS ALLSTATE CORP COM	11/22/10	05/11/11	\$626.31	\$570.60	\$55.71
122 SHS GENERAL ELECTRIC CO COM	11/22/10	05/11/11	\$2,474.29	\$1,957.03	\$517.26
82 SHS ASSA ABLOY AB ADR ISIN#US0453871073	11/22/10	05/11/11	\$1,154.56	\$1,109.03	\$45.53
26 SHS ALLSTATE CORP COM	11/23/10	05/11/11	\$857.04	\$771.94	\$85.10
41 SHS ALLSTATE CORP COM	11/23/10	05/11/11	\$1,351.50	\$1,217.91	\$133.59
38 SHS CBS CORP CL B COM	11/23/10	05/11/11	\$1,023.80	\$616.31	\$407.49
55 SHS CBS CORP CL B COM	11/23/10	05/11/11	\$1,481.81	\$892.45	\$589.36
157 SHS ASSA ABLOY AB ADR ISIN#US0453871073	11/23/10	05/11/11	\$2,210.56	\$2,081.32	\$129.24
19 SHS CBS CORP CL B COM	11/24/10	05/11/11	\$511.90	\$311.21	\$200.69
33 SHS CBS CORP CL B COM	11/24/10	05/11/11	\$889.09	\$539.86	\$349.23
70 SHS CBS CORP CL B COM	11/24/10	05/11/11	\$1,885.94	\$1,150.54	\$735.40
10 SHS CBS CORP CL B COM	11/26/10	05/11/11	\$269.42	\$164.33	\$105.09
74 SHS PG & E CORP	12/01/10	05/11/11	\$3,418.16	\$3,522.65	(\$104.49)
45 SHS CME GROUP INC COM	12/01/10	05/11/11	\$13,366.80	\$13,518.34	(\$151.54)
268 SHS TURKIYE GARANTI BANKASI ADR ISIN#US9001487019	12/01/10	05/11/11	\$1,251.56	\$1,538.78	(\$287.22)
18305.439 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	12/01/10	06/01/11	\$181,040.80	\$175,000.00	\$6,040.80
13 SHS PG & E CORP	12/02/10	05/11/11	\$600.48	\$619.89	(\$19.41)
37 SHS SANDISK CORP	12/07/10	08/30/11	\$1,361.16	\$1,773.64	(\$412.48)
251 SHS SANDISK CORP	12/07/10	05/11/11	\$12,161.75	\$12,031.96	\$129.79
1 SHS SUNTRUST BKS INC COM	12/08/10	05/11/11	\$28.31	\$26.40	\$1.91
27 SHS NETFLIX INC COM	12/09/10	05/11/11	\$6,531.30	\$5,139.08	\$1,392.22
10 SHS NETFLIX INC COM	12/09/10	09/15/11	\$1,817.20	\$1,903.36	(\$86.16)
9 SHS SUNTRUST BKS INC COM	12/09/10	05/11/11	\$254.76	\$242.08	\$12.68
25 SHS SUNTRUST BKS INC COM	12/09/10	05/11/11	\$707.66	\$673.34	\$34.32
40 SHS SAP AG SPONSORED ADR ISIN#US8030542042	12/09/10	05/11/11	\$2,577.22	\$1,955.98	\$621.24
8 SHS CBS CORP CL B COM	12/10/10	05/11/11	\$215.54	\$143.42	\$72.12
206 SHS CBS CORP CL B COM	12/10/10	05/11/11	\$5,550.04	\$3,719.78	\$1,830.26
19 SHS BOEING CO COM	12/10/10	05/11/11	\$1,510.06	\$1,218.99	\$291.07
51 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	12/10/10	05/11/11	\$2,253.80	\$2,103.57	\$150.23
9 SHS SUNTRUST BKS INC COM	12/10/10	05/11/11	\$254.76	\$248.05	\$6.71
16 SHS SUNTRUST BKS INC COM	12/10/10	05/11/11	\$452.90	\$434.82	\$18.08
81 SHS PNC FINL SVCS GROUP INC COM	12/10/10	05/11/11	\$5,149.25	\$4,951.22	\$198.03
33 SHS US BANCORP DEL COM	12/10/10	05/11/11	\$826.57	\$861.62	(\$35.05)
11 SHS US BANCORP DEL COM	12/10/10	05/11/11	\$275.52	\$285.24	(\$9.72)
96 SHS MICROSOFT CORP COM	12/13/10	05/11/11	\$2,447.14	\$2,626.70	(\$179.56)
34 SHS SUNTRUST BKS INC COM	12/13/10	05/11/11	\$962.42	\$918.55	\$43.87
108 SHS US BANCORP DEL COM	12/13/10	05/11/11	\$2,705.13	\$2,838.87	(\$133.74)
17 SHS SUNTRUST BKS INC COM	12/14/10	05/11/11	\$481.21	\$459.09	\$22.12

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50 SHS SUNTRUST BKS INC COM	12/14/10	05/11/11	\$1,415.32	\$1,352.58	\$62.74
244 SHS ORACLE CORP COM	12/15/10	05/11/11	\$8,510.72	\$7,418.31	\$1,092.41
40 SHS SUNTRUST BKS INC COM	12/15/10	05/11/11	\$1,132.26	\$1,055.28	\$76.98
58 SHS SUNTRUST BKS INC COM	12/15/10	05/11/11	\$1,641.78	\$1,541.58	\$100.20
3533 SHS SPDR SER TR S&P BK ETF	12/15/10	05/11/11	\$89,000.02	\$88,108.78	\$891.24
31 SHS MICROSOFT CORP COM	12/16/10	05/11/11	\$790.22	\$861.07	(\$70.85)
2 SHS SUNTRUST BKS INC COM	12/16/10	05/11/11	\$56.61	\$52.09	\$4.52
85 SHS MICROSOFT CORP COM	12/17/10	05/11/11	\$2,166.73	\$2,371.37	(\$204.64)
16 SHS GENERAL ELECTRIC CO COM	12/17/10	05/11/11	\$324.50	\$282.80	\$41.70
96 SHS GENERAL ELECTRIC CO COM	12/17/10	05/11/11	\$1,946.98	\$1,699.76	\$247.22
136 SHS SUNTRUST BKS INC COM	12/17/10	05/11/11	\$3,849.68	\$3,662.22	\$187.46
26 SHS HARTFORD FINL SVCS GROUP INC COM	12/21/10	05/11/11	\$715.03	\$701.67	\$13.36
103 SHS ASSA ABLOY AB ADR ISIN#US0453871073	12/21/10	05/11/11	\$1,450.24	\$1,483.98	(\$33.74)
11 SHS GENERAL ELECTRIC CO COM	12/22/10	05/11/11	\$223.09	\$197.29	\$25.80
106 SHS GENERAL ELECTRIC CO COM	12/22/10	05/11/11	\$2,149.79	\$1,908.74	\$241.05
59 SHS ASSA ABLOY AB ADR ISIN#US0453871073	12/22/10	05/11/11	\$830.72	\$845.25	(\$14.53)
9 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	12/23/10	05/11/11	\$430.41	\$454.05	(\$23.64)
3 SHS UNILEVER NV NEW YORK SHS NEW	12/27/10	05/12/11	\$97.95	\$93.67	\$4.28
17 SHS UNILEVER NV NEW YORK SHS NEW	12/27/10	05/12/11	\$555.05	\$530.11	\$24.94
70 SHS UNILEVER NV NEW YORK SHS NEW	12/28/10	05/12/11	\$2,285.50	\$2,190.32	\$95.18
410.096 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	12/31/10	06/01/11	\$4,055.85	\$3,904.11	\$151.74
19 SHS OCCIDENTAL PETE CORP COM	01/05/11	05/11/11	\$1,959.30	\$1,820.11	\$139.19
23 SHS OCCIDENTAL PETE CORP COM	01/05/11	05/11/11	\$2,371.78	\$2,227.14	\$144.64
119 SHS ASSA ABLOY AB ADR ISIN#US0453871073	01/07/11	05/11/11	\$1,675.52	\$1,670.21	\$5.31
72 SHS TENCENT HLDGS LTD ADR ISIN#US88032Q1094	01/10/11	05/11/11	\$1,954.80	\$1,656.24	\$298.56
205 SHS ILLUMINA INC COM ISIN#US4523271090	01/12/11	05/11/11	\$15,268.53	\$13,542.67	\$1,725.86
74 SHS GENERAL ELECTRIC CO COM	01/12/11	05/11/11	\$1,500.81	\$1,381.84	\$118.97
8 SHS FRANKLIN RESOURCES INC	01/12/11	05/11/11	\$1,007.86	\$939.45	\$68.41
2 SHS FRANKLIN RESOURCES INC	01/13/11	05/11/11	\$251.96	\$236.89	\$15.07
13 SHS GOOGLE INC CL A	01/14/11	05/11/11	\$7,055.79	\$8,097.51	(\$1,041.72)
8 SHS FRANKLIN RESOURCES INC	01/14/11	05/11/11	\$1,007.85	\$959.74	\$48.11
252 SHS SINA CORPORATION COM ISIN#KYG814771047	01/14/11	05/11/11	\$29,976.62	\$22,153.07	\$7,823.55
35 SHS DEVON ENERGY CORP NEW COM	01/18/11	05/11/11	\$2,904.86	\$2,934.46	(\$29.60)
48 SHS DEVON ENERGY CORP NEW COM	01/18/11	05/11/11	\$3,983.80	\$4,006.29	(\$22.49)
51 SHS CLIFFS NAT RES INC COM	01/19/11	05/11/11	\$4,481.88	\$4,533.02	(\$51.14)
54 SHS DEVON ENERGY CORP NEW COM	01/19/11	05/11/11	\$4,481.78	\$4,534.97	(\$53.19)
42 SHS DEVON ENERGY CORP NEW COM	01/19/11	05/11/11	\$3,485.83	\$3,502.62	(\$16.79)
28 SHS DEVON ENERGY CORP NEW COM	01/19/11	05/11/11	\$2,323.89	\$2,340.13	(\$16.24)

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78 SHS MICROSOFT CORP COM	01/20/11	05/11/11	\$1,988.30	\$2,204.43	(\$216.13)
85 SHS CVS CAREMARK CORP	01/21/11	05/11/11	\$3,179.02	\$3,020.48	\$158.54
114 SHS ASSA ABLOY AB ADR ISIN#US0453871073	01/21/11	05/11/11	\$1,605.12	\$1,547.86	\$57.26
79 SHS DEVON ENERGY CORP NEW COM	01/24/11	05/11/11	\$6,556.68	\$6,694.25	(\$137.57)
345 SHS STARWOOD HOTELS & RESORTS WORLDWIDE INC COM	01/25/11	05/11/11	\$20,403.33	\$21,193.07	(\$789.74)
46 SHS CENTURYLINK INC COM	01/26/11	08/30/11	\$1,624.06	\$2,011.22	(\$387.16)
24 SHS CENTURYLINK INC COM	01/26/11	08/30/11	\$847.33	\$1,046.31	(\$198.98)
22 SHS CENTURYLINK INC COM	01/26/11	08/30/11	\$776.72	\$964.15	(\$187.43)
21 SHS CLIFFS NAT RES INC COM	01/26/11	08/30/11	\$1,703.20	\$1,817.20	(\$114.00)
10 SHS CLIFFS NAT RES INC COM	01/26/11	05/11/11	\$878.80	\$865.34	\$13.46
76 SHS BOEING CO COM	01/26/11	05/11/11	\$6,040.24	\$5,298.80	\$741.44
80 SHS CENTURYLINK INC COM	01/27/11	08/30/11	\$2,824.45	\$3,475.05	(\$650.60)
13 SHS CLIFFS NAT RES INC COM	01/27/11	08/30/11	\$1,054.36	\$1,121.49	(\$67.13)
235 SHS BAKER HUGHES INC COM	01/27/11	05/11/11	\$16,398.54	\$15,799.61	\$598.93
148 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	01/27/11	05/11/11	\$2,425.72	\$2,223.32	\$202.40
118 SHS CENTURYLINK INC COM	01/28/11	08/30/11	\$4,166.06	\$5,099.88	(\$933.82)
182 SHS MICROSOFT CORP COM	01/28/11	05/11/11	\$4,639.36	\$5,078.76	(\$439.40)
21 SHS CENTURYLINK INC COM	01/28/11	08/30/11	\$741.42	\$909.45	(\$168.03)
8 SHS CENTURYLINK INC COM	01/28/11	08/30/11	\$282.44	\$345.88	(\$63.44)
27 SHS DEVON ENERGY CORP NEW COM	01/28/11	05/11/11	\$2,240.89	\$2,297.16	(\$56.27)
35 SHS DEVON ENERGY CORP NEW COM	01/31/11	05/11/11	\$2,904.86	\$3,087.55	(\$182.69)
12 SHS DEVON ENERGY CORP NEW COM	01/31/11	05/11/11	\$995.95	\$1,064.64	(\$68.69)
113 SHS FLOWSERVE CORP COM	01/31/11	05/11/11	\$13,931.43	\$14,182.21	(\$250.78)
67.797 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	01/31/11	06/01/11	\$670.51	\$628.48	\$42.03
9 SHS CLIFFS NAT RES INC COM	02/01/11	08/30/11	\$729.94	\$804.98	(\$75.04)
4 SHS CLIFFS NAT RES INC COM	02/01/11	08/30/11	\$324.42	\$355.70	(\$31.28)
2 SHS CLIFFS NAT RES INC COM	02/01/11	08/30/11	\$162.21	\$178.12	(\$15.91)
19 SHS DEVON ENERGY CORP NEW COM	02/01/11	05/11/11	\$1,576.92	\$1,684.22	(\$107.30)
8 SHS DEVON ENERGY CORP NEW COM	02/01/11	05/11/11	\$663.97	\$705.40	(\$41.43)
12 SHS CLIFFS NAT RES INC COM	02/02/11	08/30/11	\$973.25	\$1,091.33	(\$118.08)
2 SHS CLIFFS NAT RES INC COM	02/02/11	08/30/11	\$162.21	\$182.72	(\$20.51)
31 SHS CANON INC ADR REPSTG 5 SHS	02/03/11	05/11/11	\$1,428.48	\$1,512.37	(\$83.89)
80 SHS ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	02/03/11	05/11/11	\$1,829.89	\$1,715.39	\$114.50
296 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	02/03/11	05/11/11	\$1,438.86	\$1,588.90	(\$150.04)
15 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/04/11	05/11/11	\$105.34	\$104.38	\$0.96
824 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/04/11	05/11/11	\$5,786.62	\$5,780.85	\$5.77
124 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/04/11	05/11/11	\$870.80	\$864.12	\$6.68
29 SHS CLIFFS NAT RES INC COM	02/04/11	08/30/11	\$2,352.03	\$2,602.77	(\$250.74)

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131 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/07/11	05/11/11	\$919.96	\$912.69	\$7.27
459 SHS HEWLETT PACKARD CO COM	02/08/11	05/11/11	\$18,746.48	\$22,083.59	(\$3,337.11)
57 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/08/11	05/11/11	\$400.29	\$398.79	\$1.50
143 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/08/11	05/11/11	\$1,004.23	\$996.58	\$7.65
221 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	02/08/11	05/11/11	\$1,551.99	\$1,538.82	\$13.17
191 SHS WATERS CORP COM	02/08/11	05/11/11	\$18,493.30	\$14,700.85	\$3,792.45
21 SHS TOYOTA MTR CO SPON ADR	02/09/11	05/11/11	\$1,712.09	\$1,874.53	(\$162.44)
187 SHS ROCKWELL AUTOMATION INC COM FORMERLY ROCKWELL INTL CORP	02/10/11	05/11/11	\$15,718.12	\$16,200.24	(\$482.12)
24 SHS GOOGLE INC CL A	02/11/11	05/11/11	\$13,026.07	\$14,877.11	(\$1,851.04)
12 SHS GOOGLE INC CL A	02/14/11	05/11/11	\$6,513.04	\$7,544.01	(\$1,030.97)
81 SHS SANDISK CORP	02/15/11	08/30/11	\$2,979.85	\$4,178.89	(\$1,199.04)
4 SHS CELGENE CORP	02/15/11	05/11/11	\$238.69	\$211.10	\$27.59
49 SHS CELGENE CORP	02/15/11	05/11/11	\$2,923.91	\$2,592.84	\$331.07
147 SHS CELGENE CORP	02/15/11	05/11/11	\$8,771.73	\$7,785.99	\$985.74
68 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	02/16/11	05/11/11	\$3,251.98	\$3,521.04	(\$269.06)
41 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	02/16/11	05/11/11	\$1,960.75	\$2,122.70	(\$161.95)
58 SHS MICROSOFT CORP COM	02/18/11	05/11/11	\$1,478.48	\$1,576.59	(\$98.11)
35 SHS HESS CORP COM	02/18/11	05/11/11	\$2,706.55	\$3,081.98	(\$375.43)
32 SHS DEVON ENERGY CORP NEW COM	02/18/11	05/11/11	\$2,655.87	\$2,808.31	(\$152.44)
8 SHS HESS CORP COM	02/18/11	05/11/11	\$618.64	\$702.42	(\$83.78)
20 SHS CATERPILLAR INC	02/18/11	06/02/11	\$2,050.46	\$2,103.50	(\$53.04)
5 SHS HESS CORP COM	02/18/11	05/11/11	\$386.65	\$439.31	(\$52.66)
10 SHS DEVON ENERGY CORP NEW COM	02/18/11	05/11/11	\$829.96	\$878.05	(\$48.09)
10 SHS CATERPILLAR INC	02/18/11	06/02/11	\$1,025.41	\$1,051.75	(\$26.34)
10 SHS CATERPILLAR INC	02/18/11	06/02/11	\$1,026.32	\$1,051.75	(\$25.43)
8 SHS CATERPILLAR INC	02/18/11	06/02/11	\$818.78	\$841.40	(\$22.62)
214 SHS CREDIT SUISSE GROUP SPONSORED ADR	02/18/11	05/11/11	\$9,107.24	\$10,097.80	(\$990.56)
18 SHS GOOGLE INC CL A	02/23/11	05/11/11	\$9,769.56	\$11,020.72	(\$1,251.16)
84 SHS HESS CORP COM	02/23/11	05/11/11	\$6,495.72	\$7,079.84	(\$584.12)
36 SHS DEVON ENERGY CORP NEW COM	02/23/11	05/11/11	\$2,987.85	\$3,231.74	(\$243.89)
6 SHS DEVON ENERGY CORP NEW COM	02/23/11	05/11/11	\$497.98	\$540.09	(\$42.11)
43 SHS HESS CORP COM	02/24/11	05/11/11	\$3,325.19	\$3,597.20	(\$272.01)
62 SHS HARTFORD FINL SVCS GROUP INC COM	02/24/11	05/11/11	\$1,705.08	\$1,778.71	(\$73.63)
10 SHS DEVON ENERGY CORP NEW COM	02/24/11	05/11/11	\$829.96	\$894.43	(\$64.47)
74 SHS ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	02/24/11	05/11/11	\$2,552.27	\$2,645.31	(\$93.04)
32 SHS EOG RES INC COM	02/24/11	05/11/11	\$3,497.42	\$3,570.26	(\$72.84)
60 SHS ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	02/25/11	05/11/11	\$2,069.41	\$2,162.85	(\$93.44)
46 SHS ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	02/28/11	05/11/11	\$1,586.54	\$1,680.10	(\$93.56)
62.323 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	02/28/11	06/01/11	\$616.37	\$582.72	\$33.65

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33 SHS HARTFORD FINL SVCS GROUP INC COM	03/01/11	05/11/11	\$907.55	\$956.14	(\$48.59)
8 SHS HARTFORD FINL SVCS GROUP INC COM	03/01/11	05/11/11	\$220.01	\$231.59	(\$11.58)
71 SHS CAMERON INTL CORP COM	03/02/11	05/11/11	\$3,460.61	\$4,267.40	(\$806.79)
36 SHS CAMERON INTL CORP COM	03/02/11	05/11/11	\$1,754.68	\$2,138.02	(\$383.34)
84 SHS MICROSOFT CORP COM	03/02/11	05/11/11	\$2,141.24	\$2,210.29	(\$69.05)
63 SHS FLOWSERVE CORP COM	03/02/11	05/11/11	\$7,767.08	\$7,836.52	(\$69.44)
6 SHS SPRINT NEXTEL CORP FON SHS	03/02/11	05/11/11	\$31.21	\$25.38	\$5.83
850 SHS SPRINT NEXTEL CORP FON SHS	03/02/11	05/11/11	\$4,420.85	\$3,627.71	\$793.14
54 SHS CAMERON INTL CORP COM	03/03/11	05/11/11	\$2,632.02	\$3,330.77	(\$698.75)
16 SHS CAMERON INTL CORP COM	03/03/11	05/11/11	\$779.86	\$979.52	(\$199.66)
53 SHS CAMERON INTL CORP COM	03/04/11	05/11/11	\$2,583.27	\$3,285.59	(\$702.32)
120 SHS DEVON ENERGY CORP NEW COM	03/07/11	05/11/11	\$9,959.51	\$10,986.32	(\$1,026.81)
141 SHS JUNIPER NETWORKS INC COM	03/07/11	05/11/11	\$5,413.41	\$6,256.80	(\$843.39)
79 SHS MICROSOFT CORP COM	03/08/11	05/11/11	\$2,013.79	\$2,054.53	(\$40.74)
42 SHS DEVON ENERGY CORP NEW COM	03/09/11	05/11/11	\$3,485.81	\$3,764.74	(\$278.93)
20 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	03/10/11	05/11/11	\$2,369.40	\$1,750.80	\$618.60
106 SHS ILLUMINA INC COM ISIN#US4523271090	03/14/11	05/11/11	\$7,894.94	\$6,826.93	\$1,068.01
26 SHS ALLEGHENY TECHNOLOGIES INC COM	03/14/11	05/11/11	\$1,832.53	\$1,653.28	\$179.25
94 SHS FIRST SOLAR INC COM	03/15/11	05/11/11	\$11,823.32	\$14,329.54	(\$2,506.22)
53 SHS ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	03/15/11	05/11/11	\$1,827.98	\$1,787.02	\$40.96
38 SHS CREDIT SUISSE GROUP SPONSORED ADR	03/15/11	05/11/11	\$1,617.17	\$1,594.97	\$22.20
161 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	03/15/11	05/11/11	\$1,825.74	\$1,585.62	\$240.12
60 SHS LVMH MOET HENNESSY LOUIS VUITTON ADR	03/15/11	05/11/11	\$2,115.60	\$1,751.71	\$363.89
35 SHS CANON INC ADR REPSTG 5 SHS	03/16/11	05/11/11	\$1,612.80	\$1,571.73	\$41.07
38 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	03/16/11	05/11/11	\$1,817.27	\$1,806.78	\$10.49
179 SHS NATIONAL OILWELL VARCO INC	03/17/11	08/30/11	\$11,691.53	\$13,970.00	(\$2,278.47)
444 SHS BANK AMER CORP COM	03/17/11	05/11/11	\$5,471.41	\$6,187.72	(\$716.31)
70 SHS SUNTRUST BKS INC COM	03/18/11	05/11/11	\$1,981.45	\$2,065.00	(\$83.55)
4 SHS SUNTRUST BKS INC COM	03/18/11	05/11/11	\$113.23	\$118.00	(\$4.77)
39 SHS SUNTRUST BKS INC COM	03/21/11	05/11/11	\$1,103.95	\$1,165.59	(\$61.64)
189 SHS COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A	03/22/11	05/11/11	\$14,493.73	\$14,577.08	(\$83.35)
60 SHS CONOCOPHILLIPS COM	03/25/11	09/15/11	\$3,979.32	\$4,817.56	(\$838.24)
89 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	03/29/11	05/11/11	\$625.01	\$651.94	(\$26.93)
117 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	03/30/11	05/11/11	\$821.64	\$864.68	(\$43.04)
6 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	03/30/11	05/11/11	\$42.14	\$44.10	(\$1.96)
50 SHS ADOBE SYS INC COM	03/30/11	05/11/11	\$1,759.58	\$1,650.50	\$109.08
63 SHS ADOBE SYS INC COM	03/30/11	05/11/11	\$2,217.07	\$2,073.83	\$143.24
73 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	03/31/11	05/11/11	\$512.65	\$538.54	(\$25.89)

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6 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	03/31/11	05/11/11	\$42.14	\$44.49	(\$2.35)
67 SHS CONOCOPHILLIPS COM	03/31/11	09/15/11	\$4,443.57	\$5,413.33	(\$969.76)
8 SHS GOOGLE INC CL A	03/31/11	05/11/11	\$4,342.02	\$4,695.37	(\$353.35)
20 SHS CONOCOPHILLIPS COM	03/31/11	09/15/11	\$1,326.44	\$1,615.69	(\$289.25)
26 SHS CELGENE CORP	03/31/11	05/11/11	\$1,551.45	\$1,493.37	\$58.08
47 SHS CELGENE CORP	03/31/11	05/11/11	\$2,804.57	\$2,701.82	\$102.75
48 SHS FIRST SOLAR INC COM	03/31/11	05/11/11	\$6,037.44	\$7,559.63	(\$1,522.19)
67.09 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	03/31/11	06/01/11	\$663.52	\$644.06	\$19.46
6 SHS GOOGLE INC CL A	04/01/11	05/11/11	\$3,256.52	\$3,560.81	(\$304.29)
24 SHS OCCIDENTAL PETE CORP COM	04/01/11	05/11/11	\$2,474.90	\$2,532.13	(\$57.23)
2 SHS OCCIDENTAL PETE CORP COM	04/01/11	05/11/11	\$206.26	\$211.33	(\$5.07)
46 SHS ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	04/01/11	05/11/11	\$1,586.54	\$1,658.46	(\$71.92)
151 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/04/11	05/11/11	\$1,060.41	\$1,073.47	(\$13.06)
64 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/04/11	05/11/11	\$449.45	\$457.98	(\$8.53)
11 SHS NIKE INC CLASS B	04/04/11	05/11/11	\$906.86	\$844.83	\$62.03
16 SHS NIKE INC CLASS B	04/04/11	05/11/11	\$1,319.07	\$1,235.20	\$83.87
48 SHS NIKE INC CLASS B	04/04/11	05/11/11	\$3,957.22	\$3,712.20	\$245.02
38 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/05/11	05/11/11	\$266.86	\$271.70	(\$4.84)
8 SHS NIKE INC CLASS B	04/05/11	05/11/11	\$659.54	\$621.52	\$38.02
44 SHS NIKE INC CLASS B	04/05/11	05/11/11	\$3,627.45	\$3,419.72	\$207.73
531 SHS TEXTRON INC COM	04/06/11	05/11/11	\$13,206.66	\$15,097.23	(\$1,890.57)
22 SHS SUNTRUST BKS INC COM	04/06/11	05/11/11	\$622.74	\$646.30	(\$23.56)
436 SHS COMERICA INC COM	04/07/11	05/11/11	\$16,193.04	\$16,615.31	(\$422.27)
11 SHS PPL CORP COM	04/07/11	05/11/11	\$304.28	\$281.83	\$22.45
7 SHS PPL CORP COM	04/08/11	05/11/11	\$193.63	\$180.01	\$13.62
9 SHS NIKE INC CLASS B	04/08/11	05/11/11	\$741.97	\$702.14	\$39.83
463 SHS PPL CORP COM	04/11/11	05/11/11	\$12,807.51	\$11,713.90	\$1,093.61
7 SHS SUNTRUST BKS INC COM	04/11/11	05/11/11	\$198.15	\$206.03	(\$7.88)
3 SHS CONOCOPHILLIPS COM	04/12/11	09/15/11	\$198.97	\$230.82	(\$31.85)
49 SHS PPL CORP COM	04/12/11	05/11/11	\$1,355.44	\$1,288.21	\$67.23
243 SHS PPL CORP COM	04/12/11	05/11/11	\$6,721.87	\$6,313.97	\$407.90
45 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/13/11	05/11/11	\$316.02	\$316.13	(\$0.11)
172 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/13/11	05/11/11	\$1,207.89	\$1,207.44	\$0.45
111 SHS BOSTON SCIENTIFIC CORP ISIN#US1011371077	04/13/11	05/11/11	\$779.51	\$778.67	\$0.84
66 SHS SUNTRUST BKS INC COM	04/13/11	05/11/11	\$1,868.23	\$1,936.57	(\$68.34)
5 SHS SUNTRUST BKS INC COM	04/13/11	05/11/11	\$141.53	\$146.30	(\$4.77)
35 SHS HUNTSMAN CORP COM	04/20/11	05/11/11	\$702.80	\$684.73	\$18.07
116 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	04/20/11	05/11/11	\$12,843.52	\$14,599.82	(\$1,756.30)
218 SHS HUNTSMAN CORP COM	04/21/11	05/11/11	\$4,377.46	\$4,304.58	\$72.88

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82 SHS ADOBE SYS INC COM	04/24/11	05/11/11	\$2,885.71	\$2,721.25	\$164.46
33 SHS HUNTSMAN CORP COM	04/25/11	05/11/11	\$662.64	\$655.00	\$7.64
66 SHS HUNTSMAN CORP COM	04/26/11	05/11/11	\$1,325.30	\$1,361.26	(\$35.96)
310 SHS TEXTRON INC COM	04/26/11	05/11/11	\$7,710.10	\$8,006.00	(\$295.90)
15 SHS NETFLIX INC COM	04/26/11	09/15/11	\$2,725.80	\$3,462.02	(\$736.22)
86 SHS COGNIZANT TECHNOLOGY SOLUTIONS CORP CL A	04/26/11	05/11/11	\$6,595.03	\$7,045.61	(\$450.58)
10 SHS AMERIPRISE FINL INC COM	03/25/11	05/11/11	\$635.02	\$609.00	\$26.02
10 SHS AMERIPRISE FINL INC COM	03/25/11	05/11/11	\$635.02	\$609.30	\$25.72
13 SHS AMERIPRISE FINL INC COM	03/28/11	05/11/11	\$825.52	\$792.83	\$32.69
16 SHS AMERIPRISE FINL INC COM	03/29/11	05/11/11	\$1,016.03	\$975.87	\$40.16
17 SHS AMERIPRISE FINL INC COM	04/18/11	05/11/11	\$1,079.53	\$1,031.14	\$48.39
3 SHS AMERIPRISE FINL INC COM	03/28/11	05/11/11	\$190.51	\$182.91	\$7.60
38 SHS AMERIPRISE FINL INC COM	04/18/11	05/11/11	\$2,413.07	\$2,309.09	\$103.98
4 SHS AMERIPRISE FINL INC COM	03/29/11	05/11/11	\$254.01	\$243.31	\$10.70
112 SHS GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	03/15/11	05/11/11	\$1,699.04	\$1,680.91	\$18.13
960 SHS KONINKLIJKE PHILIPS ELECTRS N V SPONSORED ADR NEW 2000 ISIN#US5004723038	05/11/11	06/29/11	\$23,617.92	\$28,047.36	(\$4,429.44)
415 SHS KIMBERLY CLARK CORP	05/11/11	08/22/11	\$27,179.18	\$27,937.26	(\$758.08)
0.874 SHS KINDER MORGAN MGMT LLC SHS	05/11/11	08/12/11	0	\$54.60	(\$54.60)
40 SHS PHILIP MORRIS INTL INC COM	05/11/11	07/25/11	\$2,883.85	\$2,723.16	\$160.69
60 SHS MCDONALDS CORP	05/11/11	08/19/11	\$5,266.97	\$4,755.98	\$510.99
825 SHS KRAFT FOODS INC CL A	05/11/11	07/14/11	\$29,284.78	\$28,231.42	\$1,053.36
250 SHS WHIRLPOOL CORP	05/11/11	08/30/11	\$15,313.58	\$20,984.45	(\$5,670.87)
663 SHS MEREDITH CORP	05/11/11	08/30/11	\$16,440.21	\$21,344.62	(\$4,904.41)
142 SHS WHIRLPOOL CORP	05/11/11	09/15/11	\$7,626.61	\$11,919.17	(\$4,292.56)
343 SHS GENERAL DYNAMICS CORP COM	05/11/11	08/30/11	\$21,448.82	\$25,586.43	(\$4,137.61)
764 SHS ARCHER DANIELS MIDLAND CO L COM	05/11/11	08/30/11	\$21,737.02	\$25,173.43	(\$3,436.41)
913 SHS UNUM GROUP COM	05/11/11	08/30/11	\$21,066.11	\$24,302.87	(\$3,236.76)
156 SHS MURPHY OIL CORP	05/11/11	09/15/11	\$8,100.14	\$10,638.80	(\$2,538.66)
191 SHS NORTHROP GRUMMAN CORP COM	05/11/11	09/15/11	\$10,240.22	\$12,444.79	(\$2,204.57)
278 SHS CENTURYLINK INC COM	05/11/11	09/15/11	\$9,669.26	\$11,492.16	(\$1,822.90)
379 SHS GENWORTH FINL INC COM CL A	05/11/11	08/30/11	\$2,588.08	\$4,403.98	(\$1,815.90)
134 SHS AKAMAI TECHNOLOGIES INC COM	05/11/11	08/30/11	\$2,885.68	\$4,629.49	(\$1,743.81)
287 SHS CENTURYLINK INC COM	05/11/11	08/30/11	\$10,132.71	\$11,864.21	(\$1,731.50)
828 SHS AT&T INC COM	05/11/11	08/30/11	\$24,399.75	\$26,093.27	(\$1,693.52)
311 SHS ARCHER DANIELS MIDLAND CO L COM	05/11/11	09/15/11	\$8,562.27	\$10,247.30	(\$1,685.03)
89 SHS PIONEER NAT RES CO COM	05/11/11	08/30/11	\$6,680.46	\$8,325.10	(\$1,644.64)
119 SHS TRAVELERS COS INC COM	05/11/11	08/30/11	\$5,972.41	\$7,613.47	(\$1,641.06)

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688 SHS ADVANCED MICRO DEVICES INC COM	05/11/11	08/30/11	\$4,650.88	\$6,231.22	(\$1,580.34)
201 SHS METROPCS COMMUNICATIONS INC COM	05/11/11	09/15/11	\$2,052.61	\$3,613.98	(\$1,561.37)
350 SHS NATIONAL OILWELL VARCO INC	05/11/11	08/30/11	\$22,860.53	\$24,253.57	(\$1,393.04)
114 SHS CB RICHARD ELLIS GROUP INC CL A SHS N/C EFF 10/05/2011 1.1 CU 12504L109					
CBRE GROUP INC	05/11/11	09/15/11	\$1,711.37	\$3,059.53	(\$1,348.16)
236 SHS MARATHON OIL CORP COM	05/11/11	09/15/11	\$5,905.19	\$7,224.26	(\$1,319.07)
414 SHS AT&T INC COM	05/11/11	09/15/11	\$11,761.74	\$13,046.64	(\$1,284.90)
192 SHS CHUBB CORP	05/11/11	09/15/11	\$11,382.53	\$12,598.24	(\$1,215.71)
223 SHS LIMITED BRANDS INC	05/11/11	08/30/11	\$8,365.89	\$9,360.71	(\$994.82)
115 SHS JDS UNIPHASE CORP COM PAR ISIN#US46612J5074	05/11/11	09/15/11	\$1,536.85	\$2,520.80	(\$983.95)
215 SHS CHEVRON CORP NEW COM	05/11/11	09/15/11	\$21,143.12	\$22,050.12	(\$907.00)
134 SHS AMERICAN INTL GROUP INC COM NEW	05/11/11	08/30/11	\$3,303.13	\$4,160.20	(\$857.07)
226 SHS INTERPUBLIC GROUP COS INC COM	05/11/11	09/15/11	\$1,793.02	\$2,531.20	(\$738.18)
118 SHS MARATHON PETE CORP COM	05/11/11	09/15/11	\$4,248.12	\$4,886.82	(\$638.70)
153 SHS TERADYNE INC	05/11/11	09/15/11	\$1,921.99	\$2,534.95	(\$612.96)
24 SHS F5 NETWORKS INC COM	05/11/11	09/15/11	\$2,005.44	\$2,531.76	(\$526.32)
28 SHS PIONEER NAT RES CO COM	05/11/11	09/15/11	\$2,162.44	\$2,619.13	(\$456.69)
52 SHS CHEVRON CORP NEW COM	05/11/11	08/30/11	\$5,034.57	\$5,333.05	(\$298.48)
243 SHS APARTMENT INVT & MGMT CO CL A	05/11/11	08/30/11	\$6,202.82	\$6,448.32	(\$245.50)
140 SHS LEXMARK INTL INC CL A	05/11/11	08/30/11	\$4,378.26	\$4,451.48	(\$73.22)
6 SHS METROPCS COMMUNICATIONS INC COM	05/11/11	08/30/11	\$66.92	\$107.88	(\$40.96)
3 SHS CB RICHARD ELLIS GROUP INC CL A SHS N/C EFF 10/05/2011 1.1 CU 12504L109					
CBRE GROUP INC	05/11/11	08/30/11	\$43.84	\$80.51	(\$36.67)
1 SHS F5 NETWORKS INC COM	05/11/11	08/30/11	\$78.77	\$105.49	(\$26.72)
2 SHS JDS UNIPHASE CORP COM PAR ISIN#US46612J5074	05/11/11	08/30/11	\$25.50	\$43.84	(\$18.34)
1 SHS MURPHY OIL CORP	05/11/11	08/30/11	\$51.26	\$68.20	(\$16.94)
3 SHS TERADYNE INC	05/11/11	08/30/11	\$36.64	\$49.71	(\$13.07)
2 SHS CHUBB CORP	05/11/11	08/30/11	\$122.20	\$131.23	(\$9.03)
3 SHS INTERPUBLIC GROUP COS INC COM	05/11/11	08/30/11	\$25.87	\$33.60	(\$7.73)
0.5 SHS MARATHON PETE CORP COM	05/11/11	07/07/11	\$20.98	\$20.71	\$0.27
146 SHS AUTONATION INC DEL COM	05/11/11	09/15/11	\$5,604.56	\$4,987.74	\$616.82
227 SHS TESORO CORP COM	05/11/11	09/15/11	\$5,352.98	\$5,705.94	(\$352.96)
80 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/23/11	\$1,243.46	\$2,544.69	(\$1,301.23)
50 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/23/11	\$777.58	\$1,590.43	(\$812.85)
50 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/24/11	\$801.58	\$1,590.43	(\$788.85)
50 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/24/11	\$803.00	\$1,590.43	(\$787.43)
50 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/24/11	\$803.86	\$1,590.43	(\$786.57)
40 SHS VEOLIA ENVIRONMENT SPONSORED ADR	05/11/11	08/23/11	\$621.24	\$1,272.35	(\$651.11)
100 SHS TUPPERWARE BRANDS CORP COM	05/11/11	08/22/11	\$6,008.64	\$6,591.12	(\$582.48)

80 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/23/11	\$1,390.05	\$1,942.18	(\$552.13)
70 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/23/11	\$1,210.52	\$1,699.41	(\$488.89)
280 SHS TORTOISE ENERGY INFRASTRUCTURE CORP COM	05/11/11	09/09/11	\$10,186.43	\$10,673.57	(\$487.14)
70 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/24/11	\$1,212.42	\$1,699.40	(\$486.98)
60 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/23/11	\$1,032.75	\$1,456.64	(\$423.89)
90 SHS TUPPERWARE BRANDS CORP COM	05/11/11	08/19/11	\$5,527.14	\$5,932.00	(\$404.86)
80 SHS TUPPERWARE BRANDS CORP COM	05/11/11	08/19/11	\$4,932.48	\$5,272.89	(\$340.41)
200 SHS TUPPERWARE BRANDS CORP COM	05/11/11	08/17/11	\$12,875.66	\$13,182.23	(\$306.57)
180 SHS TUPPERWARE BRANDS CORP COM	05/11/11	08/17/11	\$11,579.55	\$11,864.01	(\$284.46)
40 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/24/11	\$688.18	\$971.09	(\$282.91)
40 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/24/11	\$688.73	\$971.09	(\$282.36)
30 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/24/11	\$516.06	\$728.32	(\$212.26)
30 SHS NORDIC AMERICAN TANKERS LTD SHS ISIN#BMG657731060	05/11/11	08/24/11	\$517.80	\$728.32	(\$210.52)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$611.41	\$698.19	(\$86.78)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$613.50	\$698.19	(\$84.69)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$613.95	\$698.20	(\$84.25)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$614.69	\$698.20	(\$83.51)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$614.80	\$698.19	(\$83.39)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$615.20	\$698.19	(\$82.99)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$617.60	\$698.20	(\$80.60)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$617.62	\$698.20	(\$80.58)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$617.63	\$698.20	(\$80.57)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$617.92	\$698.20	(\$80.28)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$617.93	\$698.20	(\$80.27)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.07	\$698.20	(\$80.13)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.10	\$698.20	(\$80.10)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.27	\$698.20	(\$79.93)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.40	\$698.20	(\$79.80)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.42	\$698.20	(\$79.78)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.51	\$698.20	(\$79.69)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.60	\$698.20	(\$79.60)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.60	\$698.20	(\$79.60)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.60	\$698.20	(\$79.60)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$618.71	\$698.20	(\$79.49)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$619.49	\$698.20	(\$78.71)
20 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/17/11	\$619.80	\$698.20	(\$78.40)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$306.00	\$349.10	(\$43.10)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$306.12	\$349.10	(\$42.98)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$306.48	\$349.10	(\$42.62)

10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$306.70	\$349.09	(\$42 39)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$306.75	\$349.10	(\$42 35)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.00	\$349.10	(\$42 10)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.10	\$349.10	(\$42 00)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.30	\$349.10	(\$41 80)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.30	\$349.09	(\$41 79)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.51	\$349.10	(\$41 59)
10 SHS SOUTHERN COPPER CORP DEL COM	05/11/11	06/20/11	\$307.56	\$349.10	(\$41.54)
39 SHS CARBO CERAMICS INC COM	05/11/11	06/07/11	\$5,707.92	\$6,041.10	(\$333 18)
300 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	05/11/11	08/19/11	\$15,531.00	\$19,860.00	(\$4,329.00)
189 SHS CHINA PETE & CHEM CORP SPONSORED ADR REPSTG H SHS	05/11/11	08/12/11	\$16,157.93	\$18,333.00	(\$2,175.07)
153 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	05/11/11	09/07/11	\$8,574.12	\$10,128.60	(\$1,554.48)
496 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	08/08/11	\$6,522.40	\$7,797.12	(\$1,274 72)
488 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	08/05/11	\$6,626.55	\$7,671.36	(\$1,044.81)
324 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	08/08/11	\$4,218.37	\$5,093.28	(\$874.91)
2780 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	05/19/11	\$43,034.68	\$43,701.60	(\$666 92)
199 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	06/27/11	\$14,009.68	\$14,555.07	(\$545 39)
948 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	08/01/11	\$14,421.25	\$14,902.56	(\$481 31)
615 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	06/24/11	\$14,012.25	\$14,464.80	(\$452 55)
620 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	05/19/11	\$14,229.00	\$14,582.40	(\$353 40)
315 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	05/23/11	\$7,084.35	\$7,408.80	(\$324 45)
830 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	06/10/11	\$12,740.59	\$13,047.60	(\$307 01)
198 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	06/28/11	\$14,176.01	\$14,481.93	(\$305 92)
175 SHS ISHARES TR MSCI ALL PERU CAPPED INDEX FD	05/11/11	06/14/11	\$7,031.83	\$7,323.75	(\$291.92)
100 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	06/17/11	\$7,074.01	\$7,314.11	(\$240.10)
310 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	06/17/11	\$7,051.59	\$7,291.20	(\$239 61)
444 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	05/11/11	07/11/11	\$29,264.87	\$29,392.80	(\$127 93)
191 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/11/11	06/10/11	\$2,929.95	\$3,002.52	(\$72 57)
199 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	06/29/11	\$14,508.12	\$14,555.08	(\$46 96)
40 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	05/19/11	\$2,880.80	\$2,925.64	(\$44 84)
67 SHS ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	05/11/11	06/27/11	\$4,060.81	\$4,659.84	(\$599 03)
605 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	06/28/11	\$14,200.67	\$14,229.60	(\$28 93)
118 SHS ISHARES TR MSCI INDONESIA INVESTABLE MKT INDEX FD	05/11/11	06/01/11	\$3,706.03	\$3,728.68	(\$22 65)
114 SHS ISHARES TR MSCI INDONESIA INVESTABLE MKT INDEX FD	05/11/11	06/28/11	\$3,583 02	\$3,602.29	(\$19.27)
99 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	06/30/11	\$7,230.42	\$7,240.97	(\$10 55)
305 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	06/14/11	\$7,171.83	\$7,173.60	(\$1 77)
93 SHS WISDOMTREE TR INDIA EARNINGS FD	05/11/11	07/21/11	\$2,208.10	\$2,187.36	\$20.74
88 SHS ISHARES TR MSCI ALL PERU CAPPED INDEX FD	05/11/11	06/01/11	\$3,705.83	\$3,682 80	\$23.03
780 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/01/11	\$29,626.27	\$29,599.22	\$27.05

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220 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	05/11/11	07/25/11	\$14,610.20	\$14,564.00	\$46.20
476 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/02/11	\$18,140.36	\$18,063.11	\$77.25
76 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/10/11	\$2,961.29	\$2,884.03	\$77.26
75 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/10/11	\$2,923.50	\$2,846.08	\$77.42
2980 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	05/11/11	05/19/11	\$44,074.20	\$43,955.00	\$119.20
492 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	05/11/11	06/17/11	\$7,412.18	\$7,257.00	\$155.18
328 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/29/11	\$12,605.72	\$12,446.84	\$158.88
184 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	05/11/11	06/14/11	\$7,176.33	\$6,982.38	\$193.95
145 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	08/18/11	\$5,264.81	\$6,301.70	(\$1,036.89)
166 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	08/29/11	\$6,236.62	\$7,214.36	(\$977.74)
99 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	09/01/11	\$6,584.49	\$7,240.97	(\$656.48)
168 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	06/17/11	\$7,061.04	\$7,301.28	(\$240.24)
169 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	06/20/11	\$7,086.17	\$7,344.74	(\$258.57)
176 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	08/08/11	\$6,517.28	\$7,648.96	(\$1,131.68)
112 SHS ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	05/11/11	06/01/11	\$7,412.16	\$7,789.59	(\$377.43)
138 SHS ISHARES INC MCSI TURKEY INDEX FD	05/11/11	06/10/11	\$8,575.49	\$8,742.30	(\$166.81)
150 SHS ISHARES INC MCSI TURKEY INDEX FD	05/11/11	08/02/11	\$8,156.21	\$9,502.50	(\$1,346.29)
175 SHS ISHARES INC MCSI TURKEY INDEX FD	05/11/11	06/08/11	\$10,938.62	\$11,086.25	(\$147.63)
275 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	07/07/11	\$11,737.22	\$11,951.50	(\$214.28)
318 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	09/22/11	\$10,180.52	\$13,820.28	(\$3,639.76)
202 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	09/08/11	\$12,846.90	\$14,774.50	(\$1,927.60)
442 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	07/06/11	\$18,710.34	\$19,209.32	(\$498.98)
277 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD	05/11/11	05/23/11	\$18,854.66	\$19,420.44	(\$565.78)
450 SHS ISHARES TR FTSE CHINA 25 INDEX FD	05/11/11	08/24/11	\$16,519.95	\$19,557.00	(\$3,037.05)
304 SHS ISHARES INC MSCI BRAZIL FREE INDEX FD SHS	05/11/11	08/19/11	\$18,338.65	\$22,234.89	(\$3,896.24)
409 SHS ISHARES INC MCSI TURKEY INDEX FD	05/11/11	05/26/11	\$25,108.92	\$25,910.15	(\$801.23)
620 SHS ALLIANZ SE SPONS ADR REPSTG 1/10 SHS	05/12/11	09/09/11	\$5,502.87	\$8,766.80	(\$3,263.93)
140 SHS ENI SPA SPONSORED ADR	05/12/11	08/17/11	\$5,376.34	\$6,847.79	(\$1,471.45)
360 SHS ASAHI GLASS ADR	05/12/11	09/07/11	\$3,285.58	\$4,395.60	(\$1,110.02)
120 SHS VODAFONE GROUP PLC SPON ADR NEW ISIN#US92857W2098	05/12/11	09/01/11	\$3,177.34	\$3,279.42	(\$102.08)
250000 SHS KINGDOM OF SWEDEN ISIN#SE0000909640 5.500% 10/08/12 REG DTD 10/08/01	05/12/11	08/31/11	\$40,990.27	\$41,640.09	(\$649.82)
547.92 SHS SWEDISH KRONA CURRENCY	05/12/11	08/31/11	\$86.53	\$86.50	\$0.03
51.2 SHS AUSTRALIAN DOLLAR CURRENCY	05/12/11	07/28/11	\$56.37	\$54.42	\$1.95
30000 SHS AUSTRALIAN GOVERNMENT NOTES ISIN#AU3TB0000010 5.750% 04/15/12 REG DTD 10/15/06	05/12/11	07/28/11	\$33,343.71	\$32,532.58	\$811.13
14513.788 SHS TEMPLETON GLOBAL BOND FUND ADVISOR CLASS	05/17/11	08/26/11	\$198,693.76	\$200,000.00	(\$1,306.24)
25000 SHS INTERNATIONAL LEASE FIN CORP NT 5.875% 05/01/13 B/E DTD 04/29/03	05/18/11	06/22/11	\$25,518.75	\$25,742.25	(\$223.50)

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29000 SHS FREEPORT MCMORAN COPPER & GOLD INC SR NT 8.375% 04/01/17 B/E

DTD 03/19/07 CLB

05/18/11 06/30/11 \$31,639.00 \$31,656.97 (\$17.97)

30000 SHS SPRINT CAP CORP NT 8.375% 03/15/12 B/E DTD 03/14/02 CLB

05/19/11 06/10/11 \$31,275.00 \$31,517.66 (\$242.66)

4000 SHS UNITED STATES TREAS A-2015 TREASURY INFLATION-PROTCTD 10 YEAR TIPS

1.625% 01/15/15 B/E DTD 01/15/05

05/19/11 09/14/11 \$5,129.61 \$5,084.09 \$45.52

6000 SHS VALERO ENERGY CORP NEW NT 6.125% 06/15/17 B/E DTD 06/08/07 CLB

05/19/11 09/14/11 \$6,842.68 \$6,737.65 \$105.03

4000 SHS TYCO INTL FINANCE S A GTD NT 3.375% 10/15/15 B/E DTD 05/05/10 CLB

05/19/11 09/13/11 \$4,238.98 \$4,109.00 \$129.98

5000 SHS UNITED STATES TREAS NTS D-2017 TREAS INFLATION- PROTECTED SECS TIPS

2.625% 07/15/17 B/E DTD 07/15/07

05/19/11 09/14/11 \$6,469.20 \$6,241.78 \$227.42

30000 SHS UNITED STATES TREAS NTS INFLATION INDEXED NOTES TIPS 1.125%

01/15/21 B/E DTD 01/15/11

370 SHS SK TELECOM LTD SPONSORED ADR ISIN#US78440P1084

05/19/11 06/23/11 \$32,134.27 \$31,466.94 \$667.33

197 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD

05/19/11 07/15/11 \$5,768.33 \$7,178.00 (\$1,409.67)

148 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD

05/19/11 08/05/11 \$12,673.15 \$13,923.94 (\$1,250.79)

27 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD

05/19/11 06/14/11 \$10,446.61 \$10,762.92 (\$316.31)

102 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD

05/19/11 05/23/11 \$1,837.82 \$1,963.51 (\$125.69)

26 SHS ISHARES INC MSCI SOUTH AFRICA INDEX FD

05/19/11 06/02/11 \$7,331.33 \$7,417.68 (\$86.35)

6 SHS ISHARES INC MCSI TURKEY INDEX FD

05/19/11 06/14/11 \$1,835.21 \$1,837.68 (\$2.47)

220 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR

05/19/11 08/03/11 \$327.82 \$385.90 (\$58.08)

164 SHS ISHARES INC MCSI TURKEY INDEX FD

05/19/11 07/12/11 \$7,232.38 \$7,378.78 (\$146.40)

339.25 SHS NORWEGIAN KRONE CURRENCY

05/19/11 08/02/11 \$8,917.45 \$10,547.90 (\$1,630.45)

200000 SHS KOENIGREICH NORWEGEN BOND ISIN#NO001014843 6.500% 05/15/13

REG DTD 05/15/02

05/19/11 08/31/11 \$40,046.20 \$1,288.76

102 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 08/04/11 \$3,652.98 \$3,653.63 (\$0.65)

99 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 08/04/11 \$3,613.50 \$3,546.17 \$67.33

104 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 08/04/11 \$3,796.01 \$3,725.23 \$70.78

49 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 06/29/11 \$1,883.17 \$1,755.15 \$128.02

188 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 08/03/11 \$7,059.40 \$6,734.06 \$325.34

284 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 06/30/11 \$10,934.48 \$10,172.73 \$761.75

381 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT

05/23/11 07/11/11 \$14,640.21 \$13,647.23 \$992.98

3 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR

05/23/11 07/15/11 \$97.98 \$99.03 (\$1.05)

215 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR

05/23/11 07/12/11 \$7,068.01 \$7,097.15 (\$29.14)

119 SHS ISHARES INC MCSI TURKEY INDEX FD

05/23/11 08/03/11 \$6,501.76 \$7,419.52 (\$917.76)

34000 SHS FEDERAL NATL MTG ASSN MEDIUM TERM NTS WITH 10 DAY CALL NO STEP

UP 3.250% 06/30/20 B/E DTD 06/30/10 CLB

05/24/11 06/30/11 \$34,000.00 \$34,057.12 (\$57.12)

33000 SHS FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.750%

06/01/17 B/E DTD 06/01/11 CLB

05/24/11 09/01/11 \$33,000.00 \$32,999.99 \$0.01

32000 SHS FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED STEP UP 1.000%

06/13/16 B/E DTD 06/13/11 CLB	05/24/11	09/13/11	\$32,000.00	\$32,000.00	\$0.00
33000 SHS FEDERAL HOME LN MTG CORP MEDIUM TERM NTS FED FIXED RATE 1.625%					
12/16/14 B/E DTD 06/16/11 CLB	05/24/11	09/16/11	\$33,000.00	\$33,000.00	\$0.00
300000 SHS INTL BK FOR RECON & DEV WORLD BK IBRD REGD NOTES SER 10317					
ISIN#XS0446168071 5.750% 08/20/12 REG DTD 08/20/09	05/25/11	09/21/11	\$23,225.32	\$26,090.02	(\$2,864.70)
913.33 SHS MEXICAN PESO CURRENCY	05/25/11	09/21/11	\$68.01	\$78.06	(\$10.05)
675 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/26/11	08/08/11	\$8,788.26	\$10,313.99	(\$1,525.73)
443 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/26/11	09/22/11	\$5,299.79	\$6,769.04	(\$1,469.25)
764 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/26/11	08/23/11	\$10,237.68	\$11,673.91	(\$1,436.23)
230 SHS ISHARES INC MSCI TAIWAN INDEX FD	05/26/11	08/09/11	\$3,054.40	\$3,514.40	(\$460.00)
63.337 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	05/31/11	06/01/11	\$626.40	\$627.67	(\$1.27)
260.251 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	05/31/11	06/10/11	\$2,610.31	\$2,605.11	\$5.20
1 SHS ISHARES INC MCSI TURKEY INDEX FD	06/01/11	08/09/11	\$45.33	\$62.15	(\$16.82)
51 SHS ISHARES INC MCSI TURKEY INDEX FD	06/01/11	08/09/11	\$2,311.83	\$3,226.72	(\$914.89)
69 SHS ISHARES INC MCSI TURKEY INDEX FD	06/01/11	08/03/11	\$3,769.93	\$4,365.56	(\$595.63)
20000 SHS BUNDESREPUBLIK DEUTS CHLAND ISIN#DE0001141505 4.000% 04/13/12					
REG DTD 03/30/07	06/01/11	08/04/11	\$29,175.89	\$29,400.00	(\$224.11)
28.37 SHS EURO CURRENCY	06/01/11	08/04/11	\$40.16	\$40.99	(\$0.83)
-2.318 SHS GOLDMAN SACHS LOCAL EMERGING MARKETS DEBT FUND CLASS A	06/01/11	06/03/11	\$22.97	\$22.93	\$0.04
522 SHS VIMPELCOM LTD SPONSORED ADR	06/02/11	07/12/11	\$6,393.57	\$7,349.76	(\$956.19)
445 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	06/02/11	06/17/11	\$6,704.10	\$6,677.62	\$26.48
478 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	06/02/11	06/29/11	\$7,227.36	\$7,172.82	\$54.54
294 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	06/02/11	07/14/11	\$4,477.62	\$4,411.73	\$65.89
62 SHS ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	06/08/11	06/30/11	\$3,937.00	\$4,438.13	(\$501.13)
49 SHS ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	06/08/11	06/27/11	\$2,969.85	\$3,234.58	(\$264.73)
63 SHS ISHARES INC MSCI THAILAND INVESTABLE MKT INDEX FD	06/08/11	06/30/11	\$4,000.50	\$4,158.75	(\$158.25)
194 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	06/10/11	09/29/11	\$9,585.68	\$12,047.78	(\$2,462.10)
73 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	06/10/11	09/07/11	\$4,090.92	\$4,533.44	(\$442.52)

116 SHS INFOSYS LTD SPONSORED ADR REPSTG 1 EQUITY SHS ISIN#US4567881085

159 SHS ICICI BK LTD ADR ISIN#US45104G1040	06/10/11	07/12/11	\$7,183.14	\$7,343.52	(\$160.38)
481 SHS DIREXION SHS ETF TR DAILY 7-10 YR TREASURY BULL 3X SHS	06/10/11	06/27/11	\$7,580.61	\$7,350.73	\$229.88
436 SHS ISHARES TR BARCLAYS 3-7 YR TREAS BD FD	06/10/11	07/01/11	\$27,667.21	\$29,369.86	(\$1,702.65)
156 SHS PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	06/10/11	07/01/11	\$50,885.78	\$51,434.87	(\$549.09)
615 SHS ISHARES TR BARCLAYS 1-3 YR TREAS BD FD	06/10/11	07/01/11	\$13,377.44	\$13,834.16	(\$456.72)
3000 SHS HOME DEPOT INC SR NT 5.400% 03/01/16 B/E DTD 03/24/06 CLB	06/13/11	09/13/11	\$51,789.15	\$51,906.00	(\$116.85)
31 SHS ISHARES INC MCSI TURKEY INDEX FD	06/14/11	09/09/11	\$3,417.84	\$3,364.72	\$53.12
107 SHS ISHARES INC MCSI TURKEY INDEX FD	06/14/11	08/29/11	\$1,438.52	\$1,936.77	(\$498.25)
			\$5,093.31	\$6,684.98	(\$1,591.67)

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5 SHS ISHARES INC MCSI TURKEY INDEX FD	06/14/11	09/09/11	\$232.02	\$306.34	(\$74.32)
23 SHS ISHARES INC MCSI TURKEY INDEX FD	06/14/11	08/29/11	\$1,094.82	\$1,428.56	(\$333.74)
151 SHS ISHARES INC MCSI TURKEY INDEX FD	06/14/11	08/09/11	\$6,844.84	\$9,378.81	(\$2,533.97)
55.677 SHS TEMPLETON GLOBAL BOND FUND ADVISOR CLASS	06/17/11	08/26/11	\$762.22	\$767.78	(\$5.56)
34.08 SHS MEXICAN PESO CURRENCY	06/19/11	09/21/11	\$2.54	\$2.86	(\$0.32)
447 SHS WISDOMTREE TR INDIA EARNINGS FD	06/20/11	08/08/11	\$9,356.97	\$9,981.33	(\$624.36)
103 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	06/20/11	08/15/11	\$3,347.70	\$3,851.86	(\$504.16)
187 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	06/20/11	08/05/11	\$6,558.09	\$6,993.17	(\$435.08)
88 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	06/20/11	08/04/11	\$3,151.59	\$3,290.90	(\$139.31)
186 SHS WISDOMTREE TR INDIA EARNINGS FD	06/20/11	07/21/11	\$4,416.19	\$4,153.30	\$262.89
634 SHS WISDOMTREE TR INDIA EARNINGS FD	06/20/11	07/21/11	\$15,053.03	\$14,160.66	\$892.37
31000 SHS UNITED STATES TREAS NTS 3.125% 05/15/21 B/E DTD 05/15/11	06/23/11	09/22/11	\$34,887.11	\$31,580.39	\$3,306.72
1122 SHS ISHARES INC MSCI TAIWAN INDEX FD	06/27/11	09/29/11	\$13,831.12	\$16,376.79	(\$2,545.67)
407 SHS ISHARES INC MSCI TAIWAN INDEX FD	06/27/11	09/22/11	\$4,869.10	\$5,940.60	(\$1,071.50)
2 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	06/27/11	08/16/11	\$57.48	\$65.79	(\$8.31)
215 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	06/27/11	07/15/11	\$7,021.90	\$7,071.90	(\$50.00)
31000 SHS MEDTRONIC INC FIXED RT SR NT 3.000% 03/15/15 B/E DTD 03/16/10 CLB	06/28/11	08/11/11	\$32,877.98	\$32,583.48	\$294.50
754 SHS ISHARES TR S&P 500 INDEX FD	07/01/11	08/01/11	\$97,567.60	\$101,254.37	(\$3,686.77)
799 SHS PROSHARES TR PROSHARES ULTRA S&P500	07/01/11	08/01/11	\$40,141.51	\$43,425.65	(\$3,284.14)
794 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	07/05/11	08/02/11	\$11,996.15	\$12,180.37	(\$184.22)
1146 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	07/05/11	07/14/11	\$17,453.58	\$17,580.23	(\$126.65)
766 SHS WISDOMTREE TR INDIA EARNINGS FD	07/06/11	08/29/11	\$15,420.04	\$18,128.18	(\$2,708.14)
215 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	07/06/11	08/16/11	\$6,179.10	\$7,214.44	(\$1,035.34)
112 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	07/06/11	08/16/11	\$3,218.88	\$3,769.09	(\$550.21)
21 SHS WISDOMTREE TR INDIA EARNINGS FD	07/06/11	08/08/11	\$439.59	\$496.99	(\$57.40)
3 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	07/06/11	08/16/11	\$86.22	\$102.26	(\$16.04)
3 SHS PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	07/06/11	08/16/11	\$86.22	\$101.31	(\$15.09)
150 SHS ISHARES INC MCSI TURKEY INDEX FD	07/07/11	09/09/11	\$6,960.60	\$10,371.79	(\$3,411.19)
34 SHS ISHARES INC MCSI TURKEY INDEX FD	07/07/11	09/09/11	\$1,577.73	\$2,383.80	(\$806.07)
281 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	07/07/11	08/02/11	\$4,245.49	\$4,377.41	(\$131.92)
477 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	07/07/11	09/22/11	\$5,869.39	\$7,430.70	(\$1,561.31)
107 SHS ISHARES INC MSCI SOUTH KOREA INDEX FD	07/12/11	09/29/11	\$5,286.94	\$6,920.60	(\$1,633.66)
130 SHS ISHARES INC MCSI SOUTH KOREA INDEX FD	07/13/11	09/09/11	\$6,032.52	\$8,962.25	(\$2,929.73)
46 SHS ISHARES INC MCSI TURKEY INDEX FD	07/13/11	09/09/11	\$2,134.59	\$3,068.70	(\$934.11)
6 SHS ISHARES INC MCSI TURKEY INDEX FD	07/13/11	09/09/11	\$278.42	\$412.07	(\$133.65)
374 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	07/18/11	08/15/11	\$12,155.71	\$14,236.99	(\$2,081.28)
456 SHS WISDOMTREE TR INDIA EARNINGS FD	07/18/11	08/29/11	\$9,179.56	\$10,700.20	(\$1,520.64)
55.793 SHS TEMPLETON GLOBAL BOND FUND ADVISOR CLASS	07/19/11	08/26/11	\$763.81	\$772.18	(\$8.37)

49 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$2,262.28	\$3,582.61	(\$1,320.33)
73 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$3,387.49	\$4,590.81	(\$1,203.32)
69 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$3,201.88	\$4,402.74	(\$1,200.86)
2 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$92.81	\$146.23	(\$53.42)
1 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$46.17	\$72.00	(\$25.83)
1 SHS ISHARES INC MCSI TURKEY INDEX FD	07/21/11	09/09/11	\$46.17	\$71.96	(\$25.79)
263 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	07/25/11	08/16/11	\$8,445.43	\$10,427.44	(\$1,982.01)
104 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	07/25/11	08/15/11	\$3,380.19	\$4,123.40	(\$743.21)
30698.8 SHS AUSTRALIAN DOLLAR CURRENCY	07/28/11	07/28/11	\$33,799.38	\$33,854.64	(\$55.26)
150 SHS ISHARES INC MCSI TURKEY INDEX FD	08/04/11	09/09/11	\$6,925.37	\$10,161.11	(\$3,235.74)
51 SHS ISHARES INC MCSI TURKEY INDEX FD	08/04/11	09/09/11	\$2,354.62	\$3,357.58	(\$1,002.96)
320 SHS WISDOMTREE TR INDIA EARNINGS FD	08/04/11	08/29/11	\$6,441.79	\$7,045.40	(\$603.61)
294 SHS WISDOMTREE TR INDIA EARNINGS FD	08/04/11	09/09/11	\$5,910.72	\$6,472.97	(\$562.25)
23 SHS ISHARES INC MCSI TURKEY INDEX FD	08/04/11	09/09/11	\$1,061.89	\$1,505.80	(\$443.91)
20674.92 SHS EURO CURRENCY	08/04/11	08/04/11	\$29,267.41	\$29,544.46	(\$277.05)
234 SHS TATA MTRS LTD SPON ADR.	08/10/11	09/09/11	\$3,587.10	\$4,260.02	(\$672.92)
197 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	08/10/11	08/22/11	\$6,001.39	\$6,048.73	(\$47.34)
275 SHS AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS ISIN#US02364W1053	08/10/11	08/16/11	\$6,476.99	\$6,295.60	\$181.39
139 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	08/10/11	08/16/11	\$4,463.55	\$4,267.88	\$195.67
329 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	08/10/11	09/15/11	\$10,310.86	\$10,101.68	\$209.18
364 SHS VALE SA ADR ISIN#US91912E1055	08/10/11	09/08/11	\$10,040.94	\$9,614.04	\$426.90
393 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	08/10/11	08/17/11	\$12,785.90	\$12,066.75	\$719.15
414 SHS CHINA MOBILE LTD SPON ADR S A ISIN#US16941M099	08/10/11	08/12/11	\$19,942.92	\$19,009.85	\$933.07
570 SHS WISDOMTREE TR INDIA EARNINGS FD	08/17/11	09/09/11	\$11,386.49	\$11,934.26	(\$547.77)
651 SHS WISDOMTREE TR INDIA EARNINGS FD	08/17/11	09/09/11	\$13,088.03	\$13,630.18	(\$542.15)
56.514 SHS TEMPLETON GLOBAL BOND FUND ADVISOR CLASS	08/17/11	08/26/11	\$773.67	\$773.68	(\$0.01)
395 SHS WISDOMTREE TR INDIA EARNINGS FD	08/18/11	09/22/11	\$7,239.96	\$7,827.95	(\$587.99)
186 SHS WISDOMTREE TR INDIA EARNINGS FD	08/18/11	09/29/11	\$3,519.12	\$3,686.07	(\$166.95)
385 SHS WISDOMTREE TR INDIA EARNINGS FD	08/18/11	09/09/11	\$7,690.88	\$7,629.78	\$61.10
163 SHS WISDOMTREE TR INDIA EARNINGS FD	08/25/11	09/29/11	\$3,083.96	\$3,245.17	(\$161.21)
8625 SHS MEXICAN PESO CURRENCY	08/26/11	09/21/11	\$642.27	\$694.43	(\$52.16)
330 SHS COMPUTER SCIENCES CORP COM	08/30/11	09/15/11	\$9,396.02	\$10,111.23	(\$715.21)
237 SHS RAYTHEON CO COM NEW	08/30/11	09/15/11	\$9,807.39	\$10,034.53	(\$227.14)
13 SHS CF INDS HLDGS INC COM	08/30/11	09/15/11	\$2,279.03	\$2,475.89	(\$196.86)
34 SHS CABOT OIL & GAS CORP COM	08/30/11	09/15/11	\$2,342.94	\$2,513.70	(\$170.76)
368 SHS PENNEY J C INC	08/30/11	09/15/11	\$9,767.46	\$9,931.73	(\$164.27)
41 SHS RANGE RES CORP COM	08/30/11	09/15/11	\$2,569.47	\$2,591.94	(\$22.47)
476 SHS MOLEX INC COM	08/30/11	09/15/11	\$10,234.43	\$10,242.38	(\$7.95)

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154 SHS L 3 COMMUNICATIONS HLDGS INC COM	08/30/11	09/15/11	\$10,103.02	\$10,106.26	(\$3.24)
38 SHS CERNER CORP	08/30/11	09/15/11	\$2,546.76	\$2,526.73	\$20.03
8 SHS CHIPOTLE MEXICAN GRILL INC COM	08/30/11	09/15/11	\$2,498.72	\$2,443.56	\$55.16
40 SHS ABERCROMBIE & FITCH CO CL A	08/30/11	09/15/11	\$2,646.00	\$2,529.04	\$116.96
258 SHS AETNA US HEALTHCARE INC COM	08/30/11	09/15/11	\$10,346.16	\$10,183.52	\$162.64
39 SHS WHOLE FOODS MKT INC COM	08/30/11	09/15/11	\$2,654.34	\$2,473.32	\$181.02
378 SHS INTERNATIONAL PAPER CO	08/30/11	09/15/11	\$10,301.90	\$10,114.60	\$187.30
466 SHS VALERO ENERGY CORP NEW COM	08/30/11	09/15/11	\$10,308.62	\$10,003.81	\$304.81
613 SHS JABIL CIRCUIT INC COM	08/30/11	09/15/11	\$10,642.54	\$10,141.16	\$501.38
218972.66 SHS NORWEGIAN KRONE CURRENCY	08/31/11	08/31/11	\$40,885.91	\$40,796.02	\$89.89
273327.08 SHS SWEDISH KRONA CURRENCY	08/31/11	08/31/11	\$43,165.31	\$42,952.99	\$212.32
335 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	09/06/11	09/28/11	\$9,022.49	\$10,599.00	(\$1,576.51)
64 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	09/06/11	09/15/11	\$2,005.76	\$2,024.88	(\$19.12)
909 SHS VIMPELCOM LTD SPONSORED ADR	09/08/11	09/28/11	\$8,934.56	\$9,771.75	(\$837.19)
499 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	09/12/11	09/28/11	\$13,439.47	\$15,349.24	(\$1,909.77)
124 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	09/14/11	09/22/11	\$1,525.79	\$1,672.44	(\$146.65)
477 SHS ISHARES INC MSCI MALAYSIA FREE INDEX FD	09/14/11	09/22/11	\$5,869.39	\$7,994.80	(\$2,125.41)
307059 SHS MEXICAN PESO CURRENCY	09/21/11	09/21/11	\$22,865.36	\$23,356.53	(\$491.17)
131 SHS MARKET VECTORS RUSSIA ETF TR SHS BEN INT	09/23/11	09/28/11	\$3,528.19	\$3,395.94	\$132.25
TOTAL SHORT-TERM			\$5,391,155.95	\$5,340,827.69	\$50,328.26

LONG-TERM

Description	Purchase Date	Sale Date	Proceeds	Cost Basis	Gain (Loss)
69373.159 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	05/01/01	05/09/11	\$691,648.47	\$680,550.69	\$11,097.78
51177.073 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	05/14/01	05/09/11	\$510,234.00	\$500,000.00	\$10,234.00
53990.37 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	06/12/01	05/25/11	\$538,820.52	\$532,884.95	\$5,935.57
59991.393 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	06/12/01	05/09/11	\$598,112.53	\$592,115.05	\$5,997.48
2 SHS ENTERGY CORP NEW COM	12/22/03	05/11/11	\$137.96	\$113.10	\$24.86
26169.951 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	01/30/04	05/25/11	\$261,174.48	\$264,839.91	(\$3,665.43)
19960.08 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	01/30/04	06/02/11	\$199,995.00	\$201,996.01	(\$2,001.01)
1801.848 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	01/30/04	06/10/11	\$18,072.54	\$18,234.70	(\$162.16)
50 SHS ENTERGY CORP NEW COM	05/26/04	05/11/11	\$3,449.12	\$2,682.43	\$766.69
20 SHS ENTERGY CORP NEW COM	11/01/05	05/11/11	\$1,379.65	\$1,366.80	\$12.85
20 SHS ENTERGY CORP NEW COM	11/02/05	05/11/11	\$1,379.65	\$1,362.53	\$17.12
10 SHS ENTERGY CORP NEW COM	11/10/05	05/11/11	\$689.82	\$683.05	\$6.77
20 SHS ENTERGY CORP NEW COM	11/11/05	05/11/11	\$1,379.65	\$1,370.20	\$9.45
10 SHS ENTERGY CORP NEW COM	11/15/05	05/11/11	\$689.82	\$680.43	\$9.39

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40 SHS ENTERGY CORP NEW COM	02/07/06	05/11/11	\$2,759.30	\$2,782.32	(\$23.02)
50 SHS ENTERGY CORP NEW COM	02/08/06	05/11/11	\$3,449.12	\$3,472.69	(\$23.57)
10 SHS ENTERGY CORP NEW COM	02/09/06	05/11/11	\$689.82	\$695.23	(\$5.41)
20 SHS ENTERGY CORP NEW COM	02/13/06	05/11/11	\$1,379.65	\$1,390.80	(\$11.15)
30 SHS ENTERGY CORP NEW COM	02/14/06	05/11/11	\$2,069.47	\$2,074.42	(\$4.95)
33 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	02/16/06	05/11/11	\$1,458.33	\$1,336.50	\$121.83
10 SHS ENTERGY CORP NEW COM	04/07/06	05/11/11	\$689.82	\$696.22	(\$6.40)
10 SHS ENTERGY CORP NEW COM	04/10/06	05/11/11	\$689.84	\$694.11	(\$4.27)
79 SHS WELLPOINT INC COM	04/12/06	05/11/11	\$6,239.52	\$5,837.95	\$401.57
70 SHS WELLPOINT INC COM	04/27/06	05/11/11	\$5,528.69	\$4,702.19	\$826.50
50 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	06/15/06	05/11/11	\$2,209.59	\$2,011.31	\$198.28
100 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	06/15/06	05/11/11	\$4,419.19	\$4,028.14	\$391.05
3 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	08/29/06	05/11/11	\$101.09	\$109.68	(\$8.59)
16 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	11/20/06	05/11/11	\$765.17	\$505.75	\$259.42
10 SHS WELLPOINT INC COM	12/01/06	05/11/11	\$789.81	\$754.52	\$35.29
10 SHS WELLPOINT INC COM	12/04/06	05/11/11	\$789.81	\$754.80	\$35.01
96 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	12/13/06	05/11/11	\$4,591.03	\$3,055.50	\$1,535.53
20 SHS WELLPOINT INC COM	01/09/07	05/11/11	\$1,579.63	\$1,521.93	\$57.70
50 SHS WELLPOINT INC COM	01/09/07	05/11/11	\$3,949.07	\$3,833.89	\$115.18
390 SHS KINGFISHER PLC SPONSORED ADR ISIN#US4957244035	02/01/07	05/11/11	\$3,634.80	\$3,783.66	(\$148.86)
11 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	02/20/07	05/11/11	\$370.67	\$509.54	(\$138.87)
39 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	02/21/07	05/11/11	\$1,314.19	\$1,798.33	(\$484.14)
34 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	02/22/07	05/11/11	\$1,145.70	\$1,568.06	(\$422.36)
30 SHS NOVO NORDISK A.S. ADR FORMERLY NOVO INDUSTRIE A.S. ADR SAME CUSIP	02/28/07	05/11/11	\$3,629.16	\$1,272.26	\$2,356.90
57 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	04/25/07	05/11/11	\$2,725.92	\$2,112.69	\$613.23
5 SHS TOYOTA MTR CO SPON ADR	05/03/07	05/11/11	\$407.64	\$601.82	(\$194.18)
46 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O	05/30/07	05/11/11	\$1,851.10	\$2,315.79	(\$464.69)
PRINCESS SPL VTG TR ISIN#PA1436583006					
16 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O	05/31/07	05/11/11	\$643.86	\$807.53	(\$163.67)
PRINCESS SPL VTG TR ISIN#PA1436583006	06/15/07	05/11/11	\$1,133.36	\$1,096.34	\$37.02
29 SHS JOHNSON CTLS INC COM	06/20/07	05/11/11	\$1,172.44	\$1,142.80	\$29.64
30 SHS JOHNSON CTLS INC COM	06/20/07	05/11/11	\$1,172.44	\$1,137.35	\$35.09
30 SHS JOHNSON CTLS INC COM					
17 SHS AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	08/23/07	05/11/11	\$890.86	\$1,006.25	(\$115.39)
ISIN#US02364W1053					
75 SHS AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	09/05/07	05/11/11	\$3,930.27	\$4,570.72	(\$640.45)
ISIN#US02364W1053	09/27/07	05/11/11	\$3,676.42	\$2,745.70	\$930.72
48 SHS CANADIAN NATL RY CO COM ISIN#CA1363751027					

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90 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/11/07	05/11/11	\$3,977.27	\$4,265.85	(\$288.58)
80 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/11/07	05/11/11	\$3,535.35	\$3,793.26	(\$257.91)
45 SHS COCA COLA HELLENIC BOTTLING CO S A SPONSORED ADR	10/15/07	05/11/11	\$1,186.18	\$1,649.41	(\$463.23)
28571.429 SHS GOLDMAN SACHS CORE FIXED INCOME FUND CLASS A	10/16/07	06/10/11	\$286,571.44	\$280,000.00	\$6,571.44
190 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/29/07	05/11/11	\$8,396.46	\$8,859.61	(\$463.15)
80 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/29/07	05/11/11	\$3,535.35	\$3,732.85	(\$197.50)
50 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/29/07	05/11/11	\$2,209.59	\$2,339.75	(\$130.16)
10 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	10/30/07	05/11/11	\$441.92	\$464.53	(\$22.61)
319 SHS KINGFISHER PLC SPONSORED ADR ISIN#US4957244035	12/04/07	05/11/11	\$2,973.08	\$2,033.91	\$939.17
29 SHS SABMILLER PLC SPONSORED ADR ISIN#US78572M1053	01/22/08	05/11/11	\$1,090.98	\$655.82	\$435.16
11 SHS UNILEVER NV NEW YORK SHS NEW	01/23/08	05/11/11	\$359.37	\$336.84	\$22.53
89 SHS UNILEVER NV NEW YORK SHS NEW	01/25/08	05/11/11	\$2,907.64	\$2,836.99	\$70.65
6 SHS DASSAULT SYS S A SPONSORED ADR ISIN#US2375451083	01/25/08	05/11/11	\$481.14	\$317.59	\$163.55
32 SHS TOYOTA MTR CO SPON ADR	01/28/08	05/11/11	\$2,608.90	\$3,259.48	(\$650.58)
28 SHS DASSAULT SYS S A SPONSORED ADR ISIN#US2375451083	01/29/08	05/11/11	\$2,245.32	\$1,527.61	\$717.71
45 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	03/19/08	05/11/11	\$1,109.38	\$1,038.26	\$71.12
110 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	03/19/08	05/11/11	\$2,711.83	\$2,536.17	\$175.66
64 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O					
PRINCESS SPL VTG TR ISIN#PA1436583006	04/07/08	05/11/11	\$2,575.44	\$2,697.73	(\$122.29)
39 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	04/22/08	05/11/11	\$3,499.08	\$3,589.56	(\$90.48)
5 SHS SLM CORP COM	04/23/08	05/11/11	\$81.31	\$85.70	(\$4.39)
18 SHS PRUDENTIAL FINL INC COM	04/23/08	05/11/11	\$1,153.12	\$1,354.10	(\$200.98)
40 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	04/23/08	05/11/11	\$3,588.80	\$3,640.99	(\$52.19)
58 SHS EXPRESS SCRIPTS INC COM	04/28/08	05/11/11	\$3,405.82	\$2,143.00	\$1,262.82
310 SHS SPRINT NEXTEL CORP FON SHS	05/06/08	05/11/11	\$1,612.31	\$2,821.93	(\$1,209.62)
130 SHS SPRINT NEXTEL CORP FON SHS	05/06/08	05/11/11	\$676.13	\$1,180.30	(\$504.17)
58 SHS SPRINT NEXTEL CORP FON SHS	05/06/08	05/11/11	\$301.66	\$530.78	(\$229.12)
240 SHS SPRINT NEXTEL CORP FON SHS	05/07/08	05/11/11	\$1,248.24	\$2,239.87	(\$991.63)
10 SHS SPRINT NEXTEL CORP FON SHS	05/07/08	05/11/11	\$52.01	\$95.40	(\$43.39)
160 SHS SLM CORP COM	05/21/08	05/11/11	\$2,601.92	\$3,560.42	(\$958.50)
120 SHS SLM CORP COM	05/21/08	05/11/11	\$1,951.44	\$2,664.08	(\$712.64)
20 SHS SLM CORP COM	05/21/08	05/11/11	\$325.24	\$444.10	(\$118.86)
26800.821 SHS GOLDMAN SACHS HIGH YIELD FUND INSTL SHARES	05/27/08	05/09/11	\$200,735.76	\$200,000.00	\$735.76
220 SHS SPRINT NEXTEL CORP FON SHS	05/28/08	05/11/11	\$1,144.22	\$1,867.95	(\$723.73)
70 SHS SPRINT NEXTEL CORP FON SHS	05/28/08	05/11/11	\$364.07	\$594.88	(\$230.81)
30 SHS SPRINT NEXTEL CORP FON SHS	05/28/08	05/11/11	\$156.03	\$253.80	(\$97.77)
20 SHS WELLPOINT INC COM	06/04/08	05/11/11	\$1,579.63	\$1,101.79	\$477.84
70 SHS WELLPOINT INC COM	06/04/08	05/11/11	\$5,528.69	\$3,858.34	\$1,670.35
170 SHS HENNES & MAURITZ AB ADR ISIN#US4258831050	06/10/08	05/11/11	\$1,237.60	\$941.27	\$296.33

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200 SHS SPRINT NEXTEL CORP FON SHS	06/12/08	05/11/11	\$1,040.20	\$1,626.42	(\$586.22)
80 SHS SPRINT NEXTEL CORP FON SHS	06/12/08	05/11/11	\$416.08	\$650.01	(\$233.93)
10 SHS SPRINT NEXTEL CORP FON SHS	06/12/08	05/11/11	\$52.01	\$81.35	(\$29.34)
78 SHS TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	06/16/08	05/12/11	\$1,880.74	\$2,136.45	(\$255.71)
14364.468 SHS GOLDMAN SACHS HIGH YIELD FUND INSTL SHARES	07/17/08	05/09/11	\$107,588.58	\$100,000.00	\$7,588.58
10 SHS TRAVELERS COS INC COM	07/18/08	08/30/11	\$501.88	\$432.64	\$69.24
3 SHS TRAVELERS COS INC COM	07/21/08	08/30/11	\$150.56	\$130.59	\$19.97
42 SHS TRAVELERS COS INC COM	07/21/08	08/30/11	\$2,107.90	\$1,812.88	\$295.02
3 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	07/22/08	05/11/11	\$269.16	\$239.79	\$29.37
15 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	07/22/08	05/11/11	\$1,345.80	\$1,181.16	\$164.64
19 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	07/23/08	05/11/11	\$1,704.68	\$1,506.08	\$198.60
69 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	07/23/08	05/11/11	\$1,701.06	\$1,694.57	\$6.49
42 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	07/23/08	05/11/11	\$1,035.43	\$1,024.49	\$10.94
466 SHS HENNES & MAURITZ AB ADR ISIN#US4258831050	07/28/08	05/11/11	\$3,392.48	\$2,461.51	\$930.97
117 SHS TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	08/01/08	05/12/11	\$2,821.11	\$3,031.82	(\$210.71)
8 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	08/04/08	05/11/11	\$197.22	\$185.97	\$11.25
30 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	08/04/08	05/11/11	\$739.59	\$693.40	\$46.19
10 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	08/06/08	05/11/11	\$246.53	\$245.34	\$1.19
933 SHS SPRINT NEXTEL CORP FON SHS	08/07/08	05/11/11	\$4,852.53	\$6,947.12	(\$2,094.59)
632 SHS SPRINT NEXTEL CORP FON SHS	08/07/08	05/11/11	\$3,287.03	\$4,724.90	(\$1,437.87)
182 SHS SPRINT NEXTEL CORP FON SHS	08/07/08	05/11/11	\$946.58	\$1,352.17	(\$405.59)
16 SHS SPRINT NEXTEL CORP FON SHS	08/07/08	05/11/11	\$83.22	\$118.80	(\$35.58)
1 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	08/07/08	05/11/11	\$24.65	\$23.99	\$0.66
8 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	08/07/08	05/11/11	\$197.22	\$190.62	\$6.60
116 SHS HANG LUNG PPTYS LTD SPONSORED ADR ISIN#US41043M1045	08/19/08	05/11/11	\$2,549.68	\$1,736.81	\$812.87
18 SHS SLM CORP COM	08/26/08	05/11/11	\$292.72	\$267.50	\$25.22
2 SHS SLM CORP COM	08/27/08	05/11/11	\$32.52	\$31.51	\$1.01
17 SHS SLM CORP COM	08/27/08	05/11/11	\$276.45	\$262.93	\$13.52
43 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	09/09/08	05/11/11	\$426.56	\$1,642.72	(\$1,216.16)
3 SHS JOHNSON CTLS INC COM	09/11/08	05/11/11	\$117.24	\$90.02	\$27.22
6 SHS JOHNSON CTLS INC COM	09/11/08	05/11/11	\$234.49	\$179.91	\$54.58
224 SHS EXPRESS SCRIPTS INC COM	09/11/08	05/11/11	\$13,153.50	\$8,313.76	\$4,839.74
328 SHS HENNES & MAURITZ AB ADR ISIN#US4258831050	09/15/08	05/11/11	\$2,387.84	\$1,532.63	\$855.21
16 SHS TRAVELERS COS INC COM	09/19/08	08/30/11	\$803.01	\$801.43	\$1.58
23 SHS BOEING CO COM	09/19/08	05/11/11	\$1,827.97	\$1,370.99	\$456.98
16 SHS TRAVELERS COS INC COM	09/22/08	08/30/11	\$803.01	\$768.18	\$34.83
56 SHS TRAVELERS COS INC COM	09/22/08	08/30/11	\$2,810.54	\$2,693.77	\$116.77
14834.035 SHS GOLDMAN SACHS HIGH YIELD FUND INSTL SHARES	09/23/08	05/09/11	\$111,105.60	\$100,000.00	\$11,105.60

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11 SHS JOHNSON CTLS INC COM	09/24/08	05/11/11	\$429.89	\$329.69	\$100.20
5 SHS BOEING CO COM	09/25/08	05/11/11	\$397.39	\$285.06	\$112.33
25 SHS BOEING CO COM	09/26/08	05/11/11	\$1,986.93	\$1,417.00	\$569.93
38 SHS BOEING CO COM	09/29/08	05/11/11	\$3,020.13	\$2,151.85	\$868.28
52 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	09/30/08	05/11/11	\$515.84	\$1,477.92	(\$962.08)
11 SHS TRAVELERS COS INC COM	10/01/08	08/30/11	\$552.07	\$467.38	\$84.69
19 SHS TRAVELERS COS INC COM	10/01/08	08/30/11	\$953.58	\$822.42	\$131.16
20 SHS TRAVELERS COS INC COM	10/01/08	08/30/11	\$1,003.76	\$853.43	\$150.33
30 SHS TRAVELERS COS INC COM	10/02/08	08/30/11	\$1,505.65	\$1,265.69	\$239.96
21 SHS JOHNSON CTLS INC COM	10/03/08	05/11/11	\$820.71	\$581.68	\$239.03
17 SHS DASSAULT SYS S A SPONSORED ADR ISIN#US2375451083	10/08/08	05/11/11	\$1,363.23	\$763.91	\$599.32
18 SHS SAP AG SPONSORED ADR ISIN#US8030542042	10/10/08	05/11/11	\$1,159.74	\$602.91	\$556.83
23 SHS BOEING CO COM	10/13/08	05/11/11	\$1,827.97	\$1,035.61	\$792.36
56 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	10/13/08	05/11/11	\$635.04	\$487.06	\$147.98
20 SHS BOEING CO COM	10/14/08	05/11/11	\$1,589.54	\$930.57	\$658.97
24 SHS SAP AG SPONSORED ADR ISIN#US8030542042	10/16/08	05/11/11	\$1,546.32	\$833.84	\$712.48
21 SHS BNP PARIBAS SPONSORED ADR REPSTG .25 SHS	10/17/08	05/12/11	\$804.93	\$818.47	(\$13.54)
94 SHS KOMATSU LTD SPONSORED ADR NEW	10/21/08	05/11/11	\$3,278.72	\$1,058.62	\$2,220.10
43 SHS BNP PARIBAS SPONSORED ADR REPSTG 25 SHS	10/22/08	05/12/11	\$1,648.19	\$1,623.32	\$24.87
52 SHS WELLPOINT INC COM	10/23/08	05/11/11	\$4,107.03	\$2,164.45	\$1,942.58
62 SHS WELLPOINT INC COM	10/23/08	05/11/11	\$4,896.84	\$2,541.58	\$2,355.26
44 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O	11/04/08	05/11/11	\$1,770.62	\$1,103.63	\$666.99
PRINCESS SPL VTG TR ISIN#PA136583006	11/05/08	05/11/11	\$3,888.89	\$3,698.58	\$190.31
88 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	11/18/08	05/11/11	\$1,763.75	\$726.25	\$1,037.50
14 SHS FRANKLIN RESOURCES INC	11/19/08	05/11/11	\$2,141.70	\$883.72	\$1,257.98
17 SHS FRANKLIN RESOURCES INC	11/20/08	05/11/11	\$736.08	\$584.62	\$151.46
19 SHS GENERAL MILLS INC COM	11/26/08	05/11/11	\$232.45	\$185.04	\$47.41
6 SHS GENERAL MILLS INC COM	12/01/08	05/11/11	\$542.38	\$427.89	\$114.49
14 SHS GENERAL MILLS INC COM	12/01/08	05/11/11	\$1,472.17	\$1,166.47	\$305.70
38 SHS GENERAL MILLS INC COM	12/04/08	05/11/11	\$309.93	\$245.84	\$64.09
8 SHS GENERAL MILLS INC COM	12/05/08	05/11/11	\$154.97	\$122.58	\$32.39
4 SHS GENERAL MILLS INC COM	12/09/08	05/11/11	\$774.83	\$609.99	\$164.84
20 SHS GENERAL MILLS INC COM	12/09/08	05/11/11	\$328.25	\$170.11	\$158.14
4 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	12/10/08	05/11/11	\$387.41	\$302.65	\$84.76
10 SHS GENERAL MILLS INC COM	12/11/08	05/11/11	\$1,084.76	\$850.91	\$233.85
28 SHS GENERAL MILLS INC COM	12/12/08	05/11/11	\$690.28	\$329.31	\$360.97
28 SHS INVESCO LTD ORD SHS ISIN#BM/G491BT11088	12/12/08	05/11/11	\$2,933.71	\$1,401.82	\$1,531.89
119 SHS INVESCO LTD ORD SHS ISIN#BM/G491BT11088	12/12/08	05/11/11			

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24 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	12/15/08	05/11/11	\$1,969.47	\$1,013.53	\$955.94
25 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	12/15/08	05/11/11	\$616.32	\$286.97	\$329.35
217 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	12/17/08	05/11/11	\$2,460.78	\$1,693.62	\$767.16
102 SHS FANUC CORPORATION ADR ISIN#US3073051027	12/17/08	05/11/11	\$2,754.00	\$1,161.78	\$1,592.22
59 SHS BNP PARIBAS SPONSORED ADR REPSTG .25 SHS	01/07/09	05/12/11	\$2,261.47	\$1,394.59	\$866.88
9 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	01/13/09	05/11/11	\$807.48	\$653.24	\$154.24
1 SHS TRAVELERS COS INC COM	01/14/09	08/30/11	\$50.19	\$40.01	\$10.18
25 SHS TRAVELERS COS INC COM	01/14/09	08/30/11	\$1,254.70	\$1,001.42	\$253.28
48 SHS TRAVELERS COS INC COM	01/14/09	08/30/11	\$2,409.03	\$1,921.52	\$487.51
20 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	01/14/09	05/11/11	\$1,794.40	\$1,438.17	\$356.23
55 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	01/15/09	05/11/11	\$545.60	\$964.27	(\$418.67)
91 SHS LVMH MOET HENNESSY LOUIS VUITTON ADR	01/16/09	05/11/11	\$3,208.66	\$1,004.91	\$2,203.75
64 SHS LOGITECH INTERNATIONAL SA APPLES NAMEN AKT ISIN#CH0025751329	01/22/09	05/11/11	\$841.09	\$688.28	\$152.81
13 SHS WAL MART DE MEXICO SA DE CV SPONS ADR ISIN#US93114W1071 REPSTG SER V SHS	01/28/09	05/11/11	\$382.46	\$146.40	\$236.06
22 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	01/28/09	05/11/11	\$1,805.35	\$968.25	\$837.10
11 SHS HONEYWELL INTL INC COM ISIN#US4385161066	02/03/09	05/11/11	\$677.06	\$343.09	\$333.97
12 SHS HONEYWELL INTL INC COM ISIN#US4385161066	02/03/09	05/11/11	\$738.62	\$377.24	\$361.38
10 SHS PRUDENTIAL FINL INC COM	02/12/09	05/11/11	\$640.62	\$264.89	\$375.73
16 SHS PRUDENTIAL FINL INC COM	02/12/09	05/11/11	\$1,024.99	\$420.21	\$604.78
6 SHS PRUDENTIAL FINL INC COM	02/13/09	05/11/11	\$384.37	\$162.81	\$221.56
52 SHS PRUDENTIAL FINL INC COM	02/13/09	05/11/11	\$3,331.22	\$1,389.29	\$1,941.93
35 SHS PRUDENTIAL FINL INC COM	02/17/09	05/11/11	\$2,242.17	\$823.39	\$1,418.78
90 SHS WAL MART DE MEXICO SA DE CV SPONS ADR ISIN#US93114W1071 REPSTG SER V SHS	02/20/09	05/11/11	\$2,647.80	\$895.61	\$1,752.19
118 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	02/23/09	05/11/11	\$1,338.12	\$948.38	\$389.74
82 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	03/04/09	05/11/11	\$2,763.17	\$850.74	\$1,912.43
341 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	03/05/09	05/11/11	\$15,069.43	\$5,679.63	\$9,389.80
14 SHS FRANKLIN RESOURCES INC	03/09/09	05/11/11	\$1,763.75	\$546.40	\$1,217.35
17 SHS FRANKLIN RESOURCES INC	03/09/09	05/11/11	\$2,141.70	\$670.48	\$1,471.22
44 SHS FRESENIUS MED CARE AKTIENGESSELLSCHAFT SPONSORED ADR REPSTG SHS ISIN#US3580291066	03/13/09	05/11/11	\$3,166.31	\$1,698.96	\$1,467.35
160 SHS HONG KONG EXCHANGES & CLEARING LTD ADR ISIN#US43858F1093	03/13/09	05/11/11	\$3,550.40	\$1,269.63	\$2,280.77
46 SHS HONG KONG EXCHANGES & CLEARING LTD ADR ISIN#US43858F1093	03/19/09	05/11/11	\$1,020.74	\$399.16	\$621.58
65 SHS LVMH MOET HENNESSY LOUIS VUITTON ADR	03/31/09	05/11/11	\$2,291.90	\$804.95	\$1,486.95
1 SHS BOEING CO COM	04/02/09	05/11/11	\$79.48	\$37.02	\$42.46
5 SHS BOEING CO COM	04/02/09	05/11/11	\$397.39	\$185.80	\$211.59
19 SHS HONG KONG EXCHANGES & CLEARING LTD ADR ISIN#US43858F1093	04/02/09	05/11/11	\$421.61	\$186.30	\$235.31

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10 SHS BOEING CO COM	04/03/09	05/11/11	\$794.77	\$367.62	\$427.15
15 SHS BOEING CO COM	04/06/09	05/11/11	\$1,192.16	\$552.97	\$639.19
7 SHS BOEING CO COM	04/07/09	05/11/11	\$556.34	\$257.17	\$299.17
18 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/07/09	05/11/11	\$1,107.92	\$529.03	\$578.89
7 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/08/09	05/11/11	\$430.86	\$205.00	\$225.86
90 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	04/08/09	05/11/11	\$1,475.10	\$981.22	\$493.88
7 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/13/09	05/11/11	\$430.86	\$209.19	\$221.67
10 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/13/09	05/11/11	\$615.51	\$297.78	\$317.73
10 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/13/09	05/11/11	\$615.51	\$297.69	\$317.82
10 SHS AMERICAN ELECTRIC POWER CO	04/13/09	05/11/11	\$367.54	\$261.14	\$106.40
4 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/14/09	05/11/11	\$246.21	\$120.08	\$126.13
9 SHS AMERICAN ELECTRIC POWER CO	04/14/09	05/11/11	\$330.78	\$232.08	\$98.70
130 SHS BANK AMER CORP COM	04/14/09	05/11/11	\$1,601.99	\$1,418.25	\$183.74
123 SHS BANK AMER CORP COM	04/14/09	05/11/11	\$1,515.73	\$1,328.29	\$187.44
22 SHS AMERICAN ELECTRIC POWER CO	04/14/09	05/11/11	\$808.58	\$567.64	\$240.94
150 SHS BANK AMER CORP COM	04/14/09	05/11/11	\$1,848.45	\$1,586.31	\$262.14
4 SHS JOHNSON CTLS INC COM	04/14/09	05/11/11	\$156.33	\$63.74	\$92.59
72 SHS JOHNSON CTLS INC COM	04/14/09	05/11/11	\$2,813.85	\$1,158.60	\$1,655.25
30 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	04/16/09	05/11/11	\$297.60	\$554.48	(\$256.88)
14 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/20/09	05/11/11	\$861.72	\$421.79	\$439.93
159 SHS DISH NETWORK CORP CL A	04/20/09	05/11/11	\$4,639.67	\$2,143.62	\$2,496.05
13 SHS FRESENIUS MED CARE AKTIENGESellschaft SPONSORED ADR REPSTG SHS ISIN#US3580291066	04/22/09	05/11/11	\$935.50	\$489.43	\$446.07
206 SHS BANK AMER CORP COM	04/23/09	05/11/11	\$2,538.54	\$1,721.95	\$816.59
41 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/24/09	05/11/11	\$2,523.60	\$1,268.91	\$1,254.69
23 SHS DISH NETWORK CORP CL A	04/24/09	05/11/11	\$671.15	\$314.22	\$356.93
128 SHS DISH NETWORK CORP CL A	04/24/09	05/11/11	\$3,735.08	\$1,736.68	\$1,998.40
10 SHS HONEYWELL INTL INC COM ISIN#US4385161066	04/27/09	05/11/11	\$615.51	\$305.66	\$309.85
22 SHS DISH NETWORK CORP CL A	04/27/09	05/11/11	\$641.97	\$297.93	\$344.04
54 SHS JOHNSON CTLS INC COM	04/30/09	05/11/11	\$2,110.39	\$1,030.82	\$1,079.57
12 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	04/30/09	05/11/11	\$984.74	\$586.44	\$398.30
62 SHS BANK AMER CORP COM	05/01/09	05/11/11	\$764.03	\$545.60	\$218.43
107 SHS BANK AMER CORP COM	05/01/09	05/11/11	\$1,318.56	\$928.60	\$389.96
155 SHS BANK AMER CORP COM	05/01/09	05/11/11	\$1,910.07	\$1,360.08	\$549.99
310 SHS BANK AMER CORP COM	05/01/09	05/11/11	\$3,820.13	\$2,735.75	\$1,084.38
354 SHS BANK AMER CORP COM	05/01/09	05/11/11	\$4,362.34	\$3,111.41	\$1,250.93
2 SHS DISH NETWORK CORP CL A	05/07/09	05/11/11	\$58.36	\$29.54	\$28.82
13 SHS DISH NETWORK CORP CL A	05/07/09	05/11/11	\$379.34	\$192.19	\$187.15

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64 SHS DISH NETWORK CORP CL A	05/07/09	05/11/11	\$1,867.54	\$941.88	\$925.66
71 SHS DISH NETWORK CORP CL A	05/07/09	05/11/11	\$2,071.80	\$1,050.99	\$1,020.81
88 SHS BANK AMER CORP COM	05/08/09	05/11/11	\$1,084.42	\$1,272.81	(\$188.39)
9 SHS BANK AMER CORP COM	05/08/09	05/11/11	\$110.91	\$127.94	(\$17.03)
174 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	05/08/09	05/11/11	\$845.82	\$1,113.74	(\$267.92)
27 SHS FRESENIUS MED CARE AKTIENGESELLSCHAFT SPONSORED ADR REPSTG SHS					
ISIN#US3580291066	05/08/09	05/11/11	\$1,942.96	\$1,058.29	\$884.67
76 SHS KOMATSU LTD SPONSORED ADR NEW	05/11/09	05/11/11	\$2,650.88	\$1,073.96	\$1,576.92
337 SHS FORD MOTOR CO DEL COM PAR	05/12/09	05/11/11	\$5,146.43	\$1,600.75	\$3,545.68
6 SHS DISH NETWORK CORP CL A	05/12/09	05/11/11	\$175.08	\$103.32	\$71.76
59 SHS DISH NETWORK CORP CL A	05/12/09	05/11/11	\$1,721.64	\$1,009.49	\$712.15
71 SHS DISH NETWORK CORP CL A	05/12/09	05/11/11	\$2,071.80	\$1,216.36	\$855.44
162 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	05/13/09	05/11/11	\$787.49	\$1,066.17	(\$278.68)
19 SHS FRESENIUS MED CARE AKTIENGESELLSCHAFT SPONSORED ADR REPSTG SHS					
ISIN#US3580291066	05/14/09	05/11/11	\$1,367.27	\$786.96	\$580.31
62 SHS JOHNSON CTLS INC COM	05/15/09	05/11/11	\$2,423.04	\$1,136.78	\$1,286.26
72 SHS STATE STR CORP COM	05/18/09	05/11/11	\$3,370.50	\$2,808.00	\$562.50
59 SHS STATE STR CORP COM	05/19/09	05/11/11	\$2,761.93	\$2,561.11	\$200.82
501 SHS BANK AMER CORP COM	05/19/09	05/11/11	\$6,173.82	\$5,030.04	\$1,143.78
83 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	05/20/09	05/11/11	\$1,360.37	\$1,031.16	\$329.21
62 SHS INVESCO LTD ORD SHS ISIN#BMG491BT11088	05/20/09	05/11/11	\$1,528.50	\$868.00	\$660.50
156 SHS PRUDENTIAL FINL INC COM	06/02/09	05/11/11	\$9,993.67	\$6,084.00	\$3,909.67
180 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	06/12/09	05/11/11	\$874.99	\$1,208.47	(\$333.48)
54 SHS TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	06/23/09	05/12/11	\$1,302.05	\$1,178.43	\$123.62
43 SHS OCCIDENTAL PETE CORP COM	06/24/09	05/11/11	\$4,434.20	\$2,752.88	\$1,681.32
11 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	06/25/09	05/11/11	\$902.67	\$606.06	\$296.61
27 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	07/02/09	05/11/11	\$2,989.44	\$2,310.26	\$679.18
195 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	07/02/09	05/11/11	\$947.90	\$1,215.44	(\$267.54)
25 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	07/07/09	05/11/11	\$2,243.00	\$1,795.43	\$447.57
5 SHS EVEREST REINSURANCE GROUP LTD SHS ISIN#BMG3223R1088	07/08/09	05/11/11	\$448.62	\$359.85	\$88.77
30 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/09/09	05/11/11	\$1,846.54	\$886.14	\$960.40
40 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/09/09	05/11/11	\$2,462.05	\$1,178.79	\$1,283.26
7 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/13/09	05/11/11	\$430.86	\$210.28	\$220.58
13 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	07/13/09	05/11/11	\$1,439.36	\$1,045.96	\$393.40
26 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/14/09	05/11/11	\$1,600.33	\$807.54	\$792.79
71 SHS LOGITECH INTERNATIONAL SA APPLES NAMEN AKT ISIN#CH0025751329	07/23/09	05/11/11	\$933.08	\$1,088.95	(\$155.87)
96 SHS FANUC CORPORATION ADR ISIN#US3073051027	07/27/09	05/11/11	\$2,592.00	\$1,332.67	\$1,259.33
84 SHS SPRINT NEXTEL CORP FON SHS	07/28/09	05/11/11	\$436.88	\$377.52	\$59.36
32 SHS DISH NETWORK CORP CL A	07/28/09	05/11/11	\$933.77	\$539.93	\$393.84

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776 SHS SPRINT NEXTEL CORP FON SHS	07/28/09	05/11/11	\$4,035.98	\$3,462.51	\$573.47
3 SHS DISH NETWORK CORP CL A	07/29/09	05/11/11	\$87.54	\$50.61	\$36.93
15 SHS DISH NETWORK CORP CL A	07/29/09	05/11/11	\$437.70	\$252.95	\$184.75
65 SHS DISH NETWORK CORP CL A	07/29/09	05/11/11	\$1,896.72	\$1,100.53	\$796.19
15 SHS OCCIDENTAL PETE CORP COM	07/30/09	05/11/11	\$1,546.81	\$1,069.29	\$477.52
31 SHS ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD					
ISIN#US4655621062	07/30/09	05/11/11	\$709.08	\$516.07	\$193.01
5 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/31/09	05/11/11	\$307.76	\$173.43	\$134.33
58 SHS HONEYWELL INTL INC COM ISIN#US4385161066	07/31/09	05/11/11	\$3,569.98	\$2,013.05	\$1,556.93
10 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	08/04/09	05/11/11	\$1,107.20	\$871.68	\$235.52
2 SHS SLM CORP COM	08/05/09	05/11/11	\$32.52	\$18.36	\$14.16
81 SHS SLM CORP COM	08/05/09	05/11/11	\$1,317.22	\$721.71	\$595.51
48 SHS BANK AMER CORP COM	08/05/09	05/11/11	\$591.50	\$778.23	(\$186.73)
17 SHS SLM CORP COM	08/06/09	05/11/11	\$276.45	\$158.27	\$118.18
93 SHS SLM CORP COM	08/06/09	05/11/11	\$1,512.37	\$859.52	\$652.85
329 SHS PROCTER & GAMBLE CO COM	08/06/09	05/11/11	\$21,711.14	\$16,880.56	\$4,830.58
284 SHS EMERSON ELEC CO COM	08/06/09	05/11/11	\$15,461.33	\$9,891.21	\$5,570.12
21 SHS UNITED TECHNOLOGIES CORP COM	08/06/09	05/11/11	\$1,884.99	\$1,157.31	\$727.68
194 SHS ALLERGAN INC COM	08/06/09	05/11/11	\$15,714.20	\$10,598.18	\$5,116.02
180 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	08/06/09	05/11/11	\$14,771.04	\$9,659.79	\$5,111.25
3 SHS SLM CORP COM	08/07/09	05/11/11	\$48.79	\$27.96	\$20.83
3 SHS SLM CORP COM	08/07/09	05/11/11	\$48.79	\$27.82	\$20.97
25 SHS SLM CORP COM	08/07/09	05/11/11	\$406.55	\$237.34	\$169.21
330 SHS ISHARES TR MSCI EMERGING MKTS INDEX FD	08/10/09	05/11/11	\$15,780.63	\$11,886.60	\$3,894.03
1345 SHS ISHARES TR MSCI EAFE INDEX FD	08/10/09	05/11/11	\$82,704.19	\$67,935.95	\$14,768.24
52 SHS OCCIDENTAL PETE CORP COM	08/12/09	05/11/11	\$5,362.29	\$3,624.25	\$1,738.04
21 SHS OCCIDENTAL PETE CORP COM	08/13/09	05/11/11	\$2,165.54	\$1,483.87	\$681.67
10 SHS CANADIAN NATURAL RES LTD ISIN#CA1363851017	08/20/09	05/11/11	\$417.92	\$292.28	\$125.64
105 SHS FLSMIDTH & CO A S SPONS ADR ISIN#US3437931054	08/26/09	05/11/11	\$897.75	\$570.34	\$327.41
24 SHS AFLAC INC COM	08/28/09	05/11/11	\$1,295.79	\$981.65	\$314.14
5 SHS MARSH & MCLENNAN COS INC COM	09/01/09	05/11/11	\$149.76	\$115.40	\$34.36
21 SHS MARSH & MCLENNAN COS INC COM	09/01/09	05/11/11	\$628.98	\$484.16	\$144.82
28 SHS CANADIAN NATURAL RES LTD ISIN#CA1363851017	09/01/09	05/11/11	\$1,170.18	\$781.31	\$388.87
180 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	09/02/09	05/11/11	\$1,785.60	\$4,257.00	(\$2,471.40)
174 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O					
PRINCESS SPL VTG TR ISIN#PA1436583006	09/02/09	05/11/11	\$7,001.99	\$4,957.26	\$2,044.73
266 SHS WAL MART DE MEXICO SA DE CV SPONS ADR ISIN#US93114W1071 REPSTG					
SER V SHS	09/02/09	05/11/11	\$7,825.72	\$4,504.71	\$3,321.01

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44 SHS MARSH & MCLENNAN COS INC COM	09/02/09	05/11/11	\$1,317.86	\$1,012.47	\$305.39
377 SHS LOGITECH INTERNATIONAL SA APPLES NAMED AKT ISIN#CH0025751329	09/02/09	05/11/11	\$4,954.53	\$6,554.26	(\$1,599.73)
58 SHS TOYOTA MTR CO SPON ADR	09/02/09	05/11/11	\$4,728.62	\$4,863.88	(\$135.26)
51 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	09/02/09	05/11/11	\$5,646.72	\$4,172.31	\$1,474.41
237 SHS ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#US4655621062	09/02/09	05/11/11	\$5,421.04	\$3,839.40	\$1,581.64
114 SHS CANADIAN NATURAL RES LTD ISIN#CA1363851017	09/02/09	05/11/11	\$4,764.29	\$3,135.72	\$1,628.57
54 SHS DASSAULT SYS S A SPONSORED ADR ISIN#US2375451083	09/02/09	05/11/11	\$4,330.26	\$2,695.14	\$1,635.12
986 SHS HENNES & MAURITZ AB ADR ISIN#US4258831050	09/02/09	05/11/11	\$7,178.08	\$5,279.19	\$1,898.89
84 SHS POTASH CORP OF SASKATCHEWAN INC COM ISIN#CA7375511076	09/02/09	05/11/11	\$4,402.45	\$2,474.92	\$1,927.53
94 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	09/02/09	05/11/11	\$7,713.76	\$5,116.33	\$2,597.43
235 SHS ARM HLDGS PLC SPONSORED ADR	09/02/09	05/11/11	\$6,856.13	\$1,424.83	\$5,431.30
98 SHS NOVO NORDISK A.S. ADR FORMERLY NOVO INDUSTRIE A.S. ADR SAME CUSIP	09/02/09	05/11/11	\$11,855.26	\$5,904.35	\$5,950.91
757 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	09/02/09	05/11/11	\$3,679.80	\$4,700.97	(\$1,021.17)
175 SHS TEVA PHARMACEUTICAL INDUSTRIES LTD ADR ISIN#US8816242098	09/02/09	05/11/11	\$8,369.06	\$8,898.75	(\$529.69)
24 SHS TELEFONICA S A ADR SPONS ADR ISIN#US8793822086	09/02/09	05/12/11	\$578.68	\$585.44	(\$6.76)
18 SHS BNP PARIBAS SPONSORED ADR REPSTG .25 SHS	09/02/09	05/12/11	\$689.94	\$686.34	\$3.60
177 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	09/02/09	05/11/11	\$2,901.03	\$2,435.30	\$465.73
388 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	09/02/09	05/11/11	\$4,399.92	\$3,684.41	\$715.51
93 SHS AMERICA MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS ISIN#US02364W1053	09/02/09	05/11/11	\$4,873.54	\$4,073.40	\$800.14
157 SHS COCA COLA HELLENIC BOTTLING CO S A SPONSORED ADR	09/02/09	05/11/11	\$4,138.46	\$3,170.22	\$968.24
233 SHS HONG KONG EXCHANGES & CLEARING LTD ADR ISIN#US43858F1093	09/02/09	05/11/11	\$5,170.27	\$4,063.52	\$1,106.75
235 SHS HANG LUNG PPTYS LTD SPONSORED ADR ISIN#US41043M1045	09/02/09	05/11/11	\$5,165.30	\$3,745.67	\$1,419.63
493 SHS FLSMIDTH & CO A S SPONS ADR ISIN#US3437931054	09/02/09	05/11/11	\$4,215.15	\$2,711.50	\$1,503.65
713 SHS KINGFISHER PLC SPONSORED ADR ISIN#US4957244035	09/02/09	05/11/11	\$6,645.16	\$4,769.97	\$1,875.19
122 SHS SAP AG SPONSORED ADR ISIN#US8030542042	09/02/09	05/11/11	\$7,860.47	\$5,902.75	\$1,957.72
169 SHS EMBRAER S A SPONSORED ADR REPSTG PFD SHS ISIN#US29082A1079	09/02/09	05/11/11	\$5,694.83	\$3,545.62	\$2,149.21
105 SHS FRESENIUS MED CARE AKTIENGESSELLSCHAFT SPONSORED ADR REPSTG SHS ISIN#US3580291066	09/02/09	05/11/11	\$7,555.97	\$4,553.85	\$3,002.12
213 SHS SABMILLER PLC SPONSORED ADR ISIN#US78572M1053	09/02/09	05/11/11	\$8,013.06	\$4,832.97	\$3,180.09
276 SHS FANUC CORPORATION ADR ISIN#US3073051027	09/02/09	05/11/11	\$7,452.00	\$3,744.40	\$3,707.60
296 SHS KOMATSU LTD SPONSORED ADR NEW	09/02/09	05/11/11	\$10,324.48	\$5,402.00	\$4,922.48
370 SHS LVMH MOET HENNESSY LOUIS VUITTON ADR	09/02/09	05/11/11	\$13,046.20	\$6,818.55	\$6,227.65
3 SHS MARSH & MCLENNAN COS INC COM	09/03/09	05/11/11	\$89.85	\$69.06	\$20.79
9 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	09/09/09	05/11/11	\$1,066.23	\$637.58	\$428.65

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288 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	09/10/09	05/11/11	\$3,265.92	\$2,811.00	\$454.92
212 SHS FLSMIDTH & CO A S SPONS ADR ISIN#US3437931054	09/10/09	05/11/11	\$1,812.60	\$1,228.35	\$584.25
10 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	09/11/09	05/11/11	\$1,184.70	\$741.05	\$443.65
29 SHS FRESENIUS MED CARE AKTIENGESSELLSCHAFT SPONSORED ADR REPSTG SHS ISIN#US3580291066	09/11/09	05/11/11	\$2,086.89	\$1,345.51	\$741.38
76 SHS MARSH & MCLENNAN COS INC COM	09/14/09	05/11/11	\$2,276.30	\$1,798.75	\$477.55
3 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	09/14/09	05/11/11	\$355.41	\$223.78	\$131.63
57 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	09/15/09	05/11/11	\$565.44	\$1,431.40	(\$865.96)
20 SHS MARSH & MCLENNAN COS INC COM	09/15/09	05/11/11	\$599.03	\$472.70	\$126.33
149 SHS MARSH & MCLENNAN COS INC COM	09/15/09	05/11/11	\$4,462.75	\$3,525.47	\$937.28
10 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	09/15/09	05/11/11	\$1,184.70	\$748.07	\$436.63
23 SHS SCHLUMBERGER LTD COM ISIN#AN8068571086	09/15/09	05/11/11	\$1,887.41	\$1,368.29	\$519.12
9 SHS AFLAC INC COM	09/16/09	05/11/11	\$485.92	\$385.75	\$100.17
2 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	09/16/09	05/11/11	\$236.94	\$151.70	\$85.24
13 SHS AFLAC INC COM	09/17/09	05/11/11	\$701.89	\$553.18	\$148.71
24 SHS AFLAC INC COM	09/18/09	05/11/11	\$1,295.79	\$1,025.37	\$270.42
128 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	09/21/09	05/11/11	\$5,656.56	\$5,700.99	(\$44.43)
2 SHS AFLAC INC COM	09/21/09	05/11/11	\$107.98	\$84.78	\$23.20
11 SHS AFLAC INC COM	09/21/09	05/11/11	\$593.90	\$463.30	\$130.60
4 SHS NEWELL RUBBERMAID INC COM	09/22/09	05/11/11	\$74.17	\$63.22	\$10.95
6 SHS NEWELL RUBBERMAID INC COM	09/22/09	05/11/11	\$111.25	\$94.25	\$17.00
69 SHS NEWELL RUBBERMAID INC COM	09/22/09	05/11/11	\$1,279.40	\$1,092.82	\$186.58
72 SHS NEWELL RUBBERMAID INC COM	09/22/09	05/11/11	\$1,335.03	\$1,140.47	\$194.56
2 SHS AFLAC INC COM	09/22/09	05/11/11	\$107.98	\$85.46	\$22.52
122 SHS NEWELL RUBBERMAID INC COM	09/23/09	05/11/11	\$2,262.13	\$1,944.66	\$317.47
9 SHS AFLAC INC COM	09/23/09	05/11/11	\$485.92	\$382.39	\$103.53
155 SHS INDL & COMM BK CHINA ADR ISIN#US4558071076	09/23/09	05/11/11	\$2,540.45	\$2,433.22	\$107.23
10 SHS NEWELL RUBBERMAID INC COM	09/24/09	05/11/11	\$185.42	\$157.85	\$27.57
52 SHS NEWELL RUBBERMAID INC COM	09/24/09	05/11/11	\$964.19	\$819.22	\$144.97
69 SHS NEWELL RUBBERMAID INC COM	09/24/09	05/11/11	\$1,279.40	\$1,067.49	\$211.91
79 SHS NEWELL RUBBERMAID INC COM	09/25/09	05/11/11	\$1,464.82	\$1,196.68	\$268.14
9 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	10/01/09	05/11/11	\$1,066.23	\$706.86	\$359.37
54 SHS NEWFIELD EXPL CO COMMON	10/02/09	05/11/11	\$3,711.31	\$2,240.55	\$1,470.76

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40 SHS CNOOC LTD SPONSORED ADR ISIN#US12613221095	10/05/09	05/11/11	\$9,344.40	\$5,388.06	\$3,956.34
6 SHS NEWFIELD EXPL CO COMMON	10/06/09	05/11/11	\$412.37	\$275.79	\$136.58
24 SHS NEWFIELD EXPL CO COMMON	10/06/09	05/11/11	\$1,649.47	\$1,105.49	\$543.98
84 SHS POTASH CORP OF SASKATCHEWAN INC COM ISIN#CA7375511076	10/07/09	05/11/11	\$4,402.45	\$2,506.11	\$1,896.34
9 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	10/08/09	05/11/11	\$1,066.23	\$736.11	\$330.12
76 SHS CHINA MERCAHNTS SHS ISIN#US1694EN1030	10/12/09	05/11/11	\$3,393.40	\$2,474.82	\$918.58
88 SHS CHINA MERCAHNTS SHS ISIN#US1694EN1030	10/13/09	05/11/11	\$3,929.20	\$2,938.08	\$991.12
26 SHS DISH NETWORK CORP CL A	10/14/09	05/11/11	\$758.69	\$498.13	\$260.56
110 SHS DISH NETWORK CORP CL A	10/14/09	05/11/11	\$3,209.83	\$2,111.45	\$1,098.38
5 SHS HONEYWELL INTL INC COM ISIN#US4385161066	10/15/09	05/11/11	\$307.76	\$186.49	\$121.27
63 SHS HONEYWELL INTL INC COM ISIN#US4385161066	10/15/09	05/11/11	\$3,877.73	\$2,365.05	\$1,512.68
8 SHS NEWELL RUBBERMAID INC COM	10/15/09	05/11/11	\$148.34	\$119.92	\$28.42
11 SHS HONEYWELL INTL INC COM ISIN#US4385161066	10/16/09	05/11/11	\$677.06	\$414.34	\$262.72
9 SHS NEWELL RUBBERMAID INC COM	10/16/09	05/11/11	\$166.88	\$134.26	\$32.62
2 SHS NEWELL RUBBERMAID INC COM	10/19/09	05/11/11	\$37.08	\$30.18	\$6.90
13 SHS EMERSON ELEC CO COM	10/19/09	05/11/11	\$707.74	\$515.76	\$191.98
27 SHS EMERSON ELEC CO COM	10/19/09	05/11/11	\$1,469.92	\$1,075.99	\$393.93
7 SHS NEWELL RUBBERMAID INC COM	10/20/09	05/11/11	\$129.79	\$104.87	\$24.92
21 SHS NEWELL RUBBERMAID INC COM	10/20/09	05/11/11	\$389.38	\$314.82	\$74.56
17 SHS EMERSON ELEC CO COM	10/20/09	05/11/11	\$925.50	\$672.71	\$252.79
78 SHS CHINA MERCAHNTS SHS ISIN#US1694EN1030	10/20/09	05/11/11	\$3,482.70	\$2,724.13	\$758.57
9 SHS BOEING CO COM	10/21/09	05/11/11	\$715.29	\$463.23	\$252.06
15 SHS BOEING CO COM	10/21/09	05/11/11	\$1,192.16	\$776.88	\$415.28
36 SHS BOEING CO COM	10/21/09	05/11/11	\$2,861.17	\$1,852.94	\$1,008.23
2 SHS EMERSON ELEC CO COM	10/21/09	05/11/11	\$108.88	\$78.97	\$29.91
10 SHS NEWELL RUBBERMAID INC COM	10/21/09	05/11/11	\$185.42	\$152.89	\$32.53
176 SHS TESCO PLC SPON ADR ISIN#US8815753020	10/21/09	05/12/11	\$3,599.20	\$3,458.17	\$141.03
6 SHS EMERSON ELEC CO COM	10/22/09	05/11/11	\$326.65	\$236.58	\$90.07
16 SHS EMERSON ELEC CO COM	10/23/09	05/11/11	\$871.06	\$634.50	\$236.56
17 SHS NEWELL RUBBERMAID INC COM	10/28/09	05/11/11	\$315.21	\$235.55	\$79.66
53 SHS NEWELL RUBBERMAID INC COM	10/28/09	05/11/11	\$982.73	\$739.37	\$243.36
3 SHS NEWELL RUBBERMAID INC COM	10/29/09	05/11/11	\$55.63	\$43.53	\$12.10
9 SHS NEWELL RUBBERMAID INC COM	10/29/09	05/11/11	\$166.88	\$129.10	\$37.78
39 SHS AFLAC INC COM	10/29/09	05/11/11	\$2,105.66	\$1,671.26	\$434.40
37 SHS SAP AG SPONSORED ADR ISIN#US8030542042	10/29/09	05/11/11	\$2,383.91	\$1,730.38	\$653.53
5 SHS NEWELL RUBBERMAID INC COM	10/30/09	05/11/11	\$92.71	\$72.65	\$20.06
27 SHS NEWELL RUBBERMAID INC COM	10/30/09	05/11/11	\$500.64	\$389.27	\$111.37
14 SHS NEWELL RUBBERMAID INC COM	11/02/09	05/11/11	\$259.60	\$198.79	\$60.81

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17 SHS NEWELL RUBBERMAID INC COM	11/02/09	05/11/11	\$315.21	\$241.23	\$73.98
138 SHS DOW CHEM CO	11/11/09	05/11/11	\$5,405.46	\$3,668.85	\$1,736.61
40 SHS NEWFIELD EXPL CO COMMON	11/11/09	05/11/11	\$2,749.12	\$1,847.39	\$901.73
11 SHS CNOOC LTD SPONSORED ADR ISIN#US1261321095	11/12/09	05/11/11	\$2,569.71	\$1,773.17	\$796.54
174 SHS RECKITT BENCKISER GROUP PLC ADR ISIN#US7562551058	11/12/09	05/11/11	\$1,973.16	\$1,752.95	\$220.21
30 SHS SAP AG SPONSORED ADR ISIN#US8030542042	11/18/09	05/11/11	\$1,932.90	\$1,468.37	\$464.53
25 SHS HONEYWELL INTL INC COM ISIN#US4385161066	11/19/09	05/11/11	\$1,538.78	\$959.13	\$579.65
61 SHS HONEYWELL INTL INC COM ISIN#US4385161066	11/19/09	05/11/11	\$3,754.63	\$2,339.65	\$1,414.98
26 SHS TOYOTA MTR CO SPON ADR	11/19/09	05/11/11	\$2,119.73	\$2,029.13	\$90.60
12 SHS BANK OF NEW YORK MELLON CORP COM	11/23/09	05/11/11	\$343.00	\$318.30	\$24.70
17 SHS BANK OF NEW YORK MELLON CORP COM	11/23/09	05/11/11	\$485.92	\$453.50	\$32.42
82 SHS BANK OF NEW YORK MELLON CORP COM	11/23/09	05/11/11	\$2,343.86	\$2,192.64	\$151.22
76 SHS BANK OF NEW YORK MELLON CORP COM	11/24/09	05/11/11	\$2,172.35	\$2,017.59	\$154.76
39 SHS GENERAL ELECTRIC CO COM	12/01/09	05/11/11	\$790.96	\$630.14	\$160.82
114 SHS GENERAL ELECTRIC CO COM	12/01/09	05/11/11	\$2,312.04	\$1,836.45	\$475.59
61 SHS GENERAL ELECTRIC CO COM	12/02/09	05/11/11	\$1,237.15	\$980.88	\$256.27
66 SHS GENERAL ELECTRIC CO COM	12/02/09	05/11/11	\$1,338.55	\$1,060.96	\$277.59
13 SHS TOYOTA MTR CO SPON ADR	12/02/09	05/11/11	\$1,059.86	\$1,066.37	(\$6.51)
22 SHS NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	12/02/09	05/11/11	\$2,606.34	\$1,602.15	\$1,004.19
393 SHS BANK AMER CORP COM	12/03/09	05/11/11	\$4,842.94	\$5,895.00	(\$1,052.06)
5 SHS PRUDENTIAL FINL INC COM	12/11/09	05/11/11	\$320.31	\$242.46	\$77.85
56 SHS MARSH & MCLENNAN COS INC COM	12/11/09	05/11/11	\$1,677.26	\$1,206.24	\$471.02
91 SHS MERCK & CO INC NEW COM	12/14/09	05/11/11	\$3,329.81	\$3,428.26	(\$98.45)
22 SHS MERCK & CO INC NEW COM	12/14/09	05/11/11	\$805.01	\$825.11	(\$20.10)
7 SHS PRUDENTIAL FINL INC COM	12/14/09	05/11/11	\$448.43	\$345.28	\$103.15
15 SHS PRUDENTIAL FINL INC COM	12/14/09	05/11/11	\$960.93	\$737.56	\$223.37
55 SHS STATE STR CORP COM	12/14/09	05/11/11	\$2,574.68	\$2,186.87	\$387.81
35 SHS NEWFIELD EXPL CO COMMON	12/14/09	05/11/11	\$2,405.48	\$1,569.97	\$835.51
118 SHS MERCK & CO INC NEW COM	12/15/09	05/11/11	\$4,317.77	\$4,467.16	(\$149.39)
53 SHS MERCK & CO INC NEW COM	12/15/09	05/11/11	\$1,939.34	\$2,010.83	(\$71.49)
24 SHS MERCK & CO INC NEW COM	12/15/09	05/11/11	\$878.19	\$910.61	(\$32.42)
6 SHS MERCK & CO INC NEW COM	12/15/09	05/11/11	\$219.55	\$228.12	(\$8.57)
5 SHS MERCK & CO INC NEW COM	12/15/09	05/11/11	\$182.96	\$187.85	(\$4.89)
6 SHS STATE STR CORP COM	12/15/09	05/11/11	\$280.87	\$240.15	\$40.72
15 SHS STATE STR CORP COM	12/15/09	05/11/11	\$702.19	\$598.35	\$103.84
15 SHS PRUDENTIAL FINL INC COM	12/15/09	05/11/11	\$960.93	\$744.81	\$216.12
32 SHS PRUDENTIAL FINL INC COM	12/15/09	05/11/11	\$2,049.98	\$1,586.97	\$463.01
14 SHS GENERAL ELECTRIC CO COM	12/16/09	05/11/11	\$283.94	\$220.15	\$63.79

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129 SHS GENERAL ELECTRIC CO COM	12/16/09	05/11/11	\$2,616.26	\$2,034.38	\$581.88
130 SHS GENERAL ELECTRIC CO COM	12/16/09	05/11/11	\$2,636.54	\$2,049.96	\$586.58
136 SHS GENERAL ELECTRIC CO COM	12/16/09	05/11/11	\$2,758.23	\$2,146.87	\$611.36
154 SHS GENERAL ELECTRIC CO COM	12/16/09	05/11/11	\$3,123.29	\$2,432.15	\$691.14
28 SHS MERCK & CO INC NEW COM	12/16/09	05/11/11	\$1,024.56	\$1,058.89	(\$34.33)
19 SHS MERCK & CO INC NEW COM	12/16/09	05/11/11	\$695.23	\$716.89	(\$21.66)
4 SHS MERCK & CO INC NEW COM	12/16/09	05/11/11	\$146.37	\$151.18	(\$4.81)
69 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	12/17/09	05/11/11	\$684.48	\$1,401.40	(\$716.92)
215 SHS EMC CORP (MASS) COM	12/17/09	05/11/11	\$5,842.30	\$3,614.73	\$2,227.57
256 SHS HENNES & MAURITZ AB ADR ISIN#US4258831050	12/22/09	05/11/11	\$1,863.68	\$1,415.37	\$448.31
69 SHS VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 1 ORD SHS	12/30/09	05/11/11	\$684.48	\$1,391.89	(\$707.41)
272 SHS MITSUBISHI UFJ FINL GROUP INC SPON ADR	12/30/09	05/11/11	\$1,322.20	\$1,340.50	(\$18.30)
47 SHS CARNIVAL CORP PAIRED CTF 1 COM CARNIVAL CORP & 1 TR SH BEN INT P&O					
PRINCESS SPL VTG TR ISIN#PA1436583006	01/13/10	05/11/11	\$1,891.34	\$1,586.43	\$304.91
71 SHS SLM CORP COM	01/13/10	05/11/11	\$1,154.60	\$811.22	\$343.38
17 SHS SLM CORP COM	01/14/10	05/11/11	\$276.45	\$194.06	\$82.39
17 SHS SLM CORP COM	01/14/10	05/11/11	\$276.45	\$194.01	\$82.44
45 SHS SLM CORP COM	01/14/10	05/11/11	\$731.79	\$513.44	\$218.35
4 SHS GENERAL MILLS INC COM	01/15/10	05/11/11	\$154.97	\$142.55	\$12.42
14 SHS GENERAL MILLS INC COM	01/15/10	05/11/11	\$542.38	\$498.98	\$43.40
63 SHS SLM CORP COM	01/15/10	05/11/11	\$1,024.51	\$705.92	\$318.59
126 SHS SLM CORP COM	01/15/10	05/11/11	\$2,049.02	\$1,371.62	\$677.40
235 SHS SLM CORP COM	01/15/10	05/11/11	\$3,821.57	\$2,584.86	\$1,236.71
19 SHS TOYOTA MTR CO SPON ADR	01/15/10	05/11/11	\$1,549.03	\$1,726.87	(\$177.84)
2 SHS GENERAL MILLS INC COM	01/19/10	05/11/11	\$77.48	\$71.59	\$5.89
8 SHS GENERAL MILLS INC COM	01/20/10	05/11/11	\$309.93	\$285.40	\$24.53
14 SHS GENERAL MILLS INC COM	01/20/10	05/11/11	\$542.38	\$499.12	\$43.26
102 SHS GENERAL MILLS INC COM	01/20/10	05/11/11	\$3,951.61	\$3,629.58	\$322.03
34 SHS GENERAL MILLS INC COM	01/21/10	05/11/11	\$1,317.20	\$1,209.17	\$108.03
22 SHS GENERAL MILLS INC COM	01/22/10	05/11/11	\$852.31	\$785.88	\$66.43
34 SHS SAP AG SPONSORED ADR ISIN#US8030542042	01/25/10	05/11/11	\$2,190.62	\$1,577.95	\$612.67
96 SHS JP MORGAN CHASE & CO COM ISIN#US46625H1005	01/27/10	05/11/11	\$4,242.42	\$3,737.80	\$504.62
59 SHS BANK OF NEW YORK MELLON CORP COM	02/01/10	05/11/11	\$1,686.44	\$1,747.00	(\$60.56)
44 SHS SUNTRUST BKS INC COM	02/02/10	05/11/11	\$1,245.49	\$1,062.70	\$182.79
680 SHS EMC CORP (MASS) COM	02/04/10	05/11/11	\$18,477.98	\$11,422.10	\$7,055.88
1298 SHS TURKIYE GARANTI BANKASI ADR ISIN#US9001487019	02/04/10	05/11/11	\$6,061.66	\$5,626.18	\$435.48
63 SHS GENERAL ELECTRIC CO COM	02/09/10	05/11/11	\$1,277.71	\$986.32	\$291.39

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102 SHS GENERAL ELECTRIC CO COM	02/09/10	05/11/11	\$2,068.67	\$1,595.01	\$473.66
13 SHS GENERAL ELECTRIC CO COM	02/19/10	05/11/11	\$263.65	\$211.00	\$52.65
33 SHS GENERAL ELECTRIC CO COM	02/19/10	05/11/11	\$669.28	\$534.70	\$134.58
150 SHS GENERAL ELECTRIC CO COM	02/22/10	05/11/11	\$3,042.16	\$2,447.02	\$595.14
114 SHS MERCK & CO INC NEW COM	02/22/10	05/11/11	\$4,171.41	\$4,225.15	(\$53.74)
216 SHS MERCK & CO INC NEW COM	02/23/10	05/11/11	\$7,903.71	\$7,958.44	(\$54.73)
13 SHS CVS CAREMARK CORP	03/01/10	05/11/11	\$486.20	\$446.32	\$39.88
15 SHS CVS CAREMARK CORP	03/01/10	05/11/11	\$561.00	\$512.97	\$48.03
47 SHS CVS CAREMARK CORP	03/01/10	05/11/11	\$1,757.80	\$1,615.39	\$142.41
56 SHS CVS CAREMARK CORP	03/01/10	05/11/11	\$2,094.40	\$1,906.02	\$188.38
117 SHS CVS CAREMARK CORP	03/02/10	05/11/11	\$4,375.81	\$4,045.64	\$330.17
20 SHS CVS CAREMARK CORP	03/03/10	05/11/11	\$748.00	\$695.49	\$52.51
85 SHS CVS CAREMARK CORP	03/03/10	05/11/11	\$3,179.01	\$2,967.75	\$211.26
3 SHS CBS CORP CL B COM	03/04/10	05/11/11	\$80.83	\$41.99	\$38.84
20 SHS CBS CORP CL B COM	03/04/10	05/11/11	\$538.84	\$279.61	\$259.23
41 SHS CBS CORP CL B COM	03/04/10	05/11/11	\$1,104.62	\$574.23	\$530.39
9 SHS CBS CORP CL B COM	03/05/10	05/11/11	\$242.48	\$131.64	\$110.84
36 SHS CBS CORP CL B COM	03/05/10	05/11/11	\$969.91	\$525.54	\$444.37
1 SHS HONEYWELL INTL INC COM ISIN#US4385161066	03/05/10	05/11/11	\$61.55	\$41.43	\$20.12
46 SHS HONEYWELL INTL INC COM ISIN#US4385161066	03/05/10	05/11/11	\$2,831.36	\$1,915.14	\$916.22
11 SHS HONEYWELL INTL INC COM ISIN#US4385161066	03/08/10	05/11/11	\$677.07	\$459.57	\$217.50
36 SHS HARTFORD FINL SVCS GROUP INC COM	03/15/10	05/11/11	\$990.05	\$962.67	\$27.38
24 SHS HARTFORD FINL SVCS GROUP INC COM	03/15/10	05/11/11	\$660.03	\$630.84	\$29.19
95 SHS HARTFORD FINL SVCS GROUP INC COM	03/15/10	05/11/11	\$2,612.62	\$2,518.26	\$94.36
22 SHS HARTFORD FINL SVCS GROUP INC COM	03/16/10	05/11/11	\$605.03	\$591.60	\$13.43
35 SHS HARTFORD FINL SVCS GROUP INC COM	03/16/10	05/11/11	\$962.55	\$944.15	\$18.40
360 SHS TURKIYE GARANTI BANKASI ADR ISIN#US9001487019	03/16/10	05/11/11	\$1,681.20	\$1,497.89	\$183.31
85 SHS HARTFORD FINL SVCS GROUP INC COM	03/18/10	05/11/11	\$2,337.61	\$2,358.75	(\$21.14)
441 SHS MAN GROUP PLC ADR	03/18/10	05/11/11	\$1,812.51	\$1,616.44	\$196.07
126 SHS FORD MOTOR CO DEL COM PAR	03/19/10	05/11/11	\$1,924.18	\$1,702.88	\$221.30
32 SHS FORD MOTOR CO DEL COM PAR	03/22/10	05/11/11	\$488.68	\$439.25	\$49.43
68 SHS FORD MOTOR CO DEL COM PAR	03/23/10	05/11/11	\$1,038.45	\$952.86	\$85.59
16 SHS FORD MOTOR CO DEL COM PAR	03/24/10	05/11/11	\$244.34	\$222.67	\$21.67
6 SHS GOOGLE INC CL A	03/25/10	05/11/11	\$3,256.52	\$3,393.91	(\$137.39)
11 SHS FORD MOTOR CO DEL COM PAR	03/25/10	05/11/11	\$167.98	\$153.62	\$14.36
779 SHS MAN GROUP PLC ADR	03/25/10	05/11/11	\$3,201.69	\$2,900.53	\$301.16
22 SHS FORD MOTOR CO DEL COM PAR	03/26/10	05/11/11	\$335.97	\$305.83	\$30.14
12 SHS GOOGLE INC CL A	03/29/10	05/11/11	\$6,513.04	\$6,748.29	(\$235.25)
47 SHS FORD MOTOR CO DEL COM PAR	03/29/10	05/11/11	\$717.75	\$639.97	\$77.78

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41 SHS FORD MOTOR CO DEL COM PAR	03/30/10	05/11/11	\$626.12	\$548.86	\$77.26
122 SHS FORD MOTOR CO DEL COM PAR	03/31/10	05/11/11	\$1,863.10	\$1,558.60	\$304.50
27 SHS FORD MOTOR CO DEL COM PAR	04/01/10	05/11/11	\$412.33	\$347.79	\$64.54
34 SHS FORD MOTOR CO DEL COM PAR	04/05/10	05/11/11	\$519.22	\$438.22	\$81.00
50 SHS GENERAL ELECTRIC CO COM	04/06/10	05/11/11	\$1,014.05	\$927.12	\$86.93
115 SHS GENERAL ELECTRIC CO COM	04/06/10	05/11/11	\$2,332.32	\$2,144.06	\$188.26
116 SHS GENERAL ELECTRIC CO COM	04/06/10	05/11/11	\$2,352.60	\$2,156.99	\$195.61
63 SHS HARTFORD FINL SVCS GROUP INC COM	04/07/10	05/11/11	\$1,732.58	\$1,795.13	(\$62.55)
23 SHS HARTFORD FINL SVCS GROUP INC COM	04/07/10	05/11/11	\$632.53	\$657.57	(\$25.04)
10 SHS HARTFORD FINL SVCS GROUP INC COM	04/07/10	05/11/11	\$275.01	\$287.18	(\$12.17)
3669 SHS ISHARES TR MSCI EMERGING MKTS INDEX FD	04/07/10	05/11/11	\$175,451.95	\$159,968.40	\$15,483.55
6009 SHS ISHARES TR MSCI EAFE INDEX FD	04/07/10	05/11/11	\$369,494.01	\$339,989.22	\$29,504.79
46 SHS CVS CAREMARK CORP	04/16/10	05/11/11	\$1,720.40	\$1,714.36	\$6.04
62 SHS CVS CAREMARK CORP	04/16/10	05/11/11	\$2,318.80	\$2,311.05	\$7.75
22 SHS GENERAL MILLS INC COM	04/20/10	05/11/11	\$852.31	\$773.80	\$78.51
258 SHS SPRINT NEXTEL CORP FON SHS	04/20/10	05/11/11	\$1,341.86	\$1,082.93	\$258.93
365 SHS SPRINT NEXTEL CORP FON SHS	04/20/10	05/11/11	\$1,898.36	\$1,529.86	\$368.50
403 SHS SPRINT NEXTEL CORP FON SHS	04/20/10	05/11/11	\$2,096.00	\$1,693.29	\$402.71
4 SHS GENERAL MILLS INC COM	04/21/10	05/11/11	\$154.97	\$141.16	\$13.81
50 SHS GENERAL MILLS INC COM	04/21/10	05/11/11	\$1,937.06	\$1,763.94	\$173.12
35 SHS JOHNSON CTLS INC COM	04/21/10	05/11/11	\$1,367.85	\$1,213.79	\$154.06
39 SHS JOHNSON CTLS INC COM	04/21/10	05/11/11	\$1,524.17	\$1,336.15	\$188.02
95 SHS FORD MOTOR CO DEL COM PAR	04/22/10	05/11/11	\$1,450.77	\$1,343.71	\$107.06
14 SHS GENERAL MILLS INC COM	04/23/10	05/11/11	\$542.38	\$493.36	\$49.02
22 SHS GENERAL MILLS INC COM	04/23/10	05/11/11	\$852.31	\$774.31	\$78.00
52 SHS GENERAL MILLS INC COM	04/23/10	05/11/11	\$2,014.55	\$1,828.60	\$185.95
12 SHS FORD MOTOR CO DEL COM PAR	04/23/10	05/11/11	\$183.27	\$170.70	\$12.57
27 SHS GENERAL ELECTRIC CO COM	04/23/10	05/11/11	\$547.59	\$512.06	\$35.53
44 SHS GENERAL ELECTRIC CO COM	04/23/10	05/11/11	\$892.37	\$837.90	\$54.47
85 SHS GENERAL ELECTRIC CO COM	04/23/10	05/11/11	\$1,723.89	\$1,613.63	\$110.26
125 SHS GENERAL ELECTRIC CO COM	04/23/10	05/11/11	\$2,535.13	\$2,374.74	\$160.39
197 SHS TENCENT HLDGS LTD ADR ISIN#US88032Q1094	04/23/10	05/11/11	\$5,348.55	\$4,086.27	\$1,262.28
2 SHS GENERAL MILLS INC COM	04/26/10	05/11/11	\$77.48	\$70.79	\$6.69
116 SHS GENERAL MILLS INC COM	04/26/10	05/11/11	\$4,493.99	\$4,106.06	\$387.93
72 SHS TENCENT HLDGS LTD ADR ISIN#US88032Q1094	04/26/10	05/11/11	\$1,954.80	\$1,527.02	\$427.78
60 SHS GENERAL MILLS INC COM	04/27/10	05/11/11	\$2,324.48	\$2,092.29	\$232.19
1 SHS GOOGLE INC CL A	04/28/10	05/11/11	\$542.75	\$532.74	\$10.01
11 SHS EMC CORP (MASS) COM	04/29/10	05/11/11	\$298.91	\$214.45	\$84.46
122 SHS EMC CORP (MASS) COM	04/29/10	05/11/11	\$3,315.17	\$2,399.60	\$915.57

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25 SHS AFLAC INC COM	04/29/10	05/11/11	\$1,349.78	\$1,280.48	\$69.30
85 SHS LOGITECH INTERNATIONAL SA APPLES NAMED AKT ISIN#CH0025751329	04/29/10	05/11/11	\$1,117.07	\$1,418.07	(\$301.00)
53 SHS OCCIDENTAL PETE CORP COM	04/30/10	05/11/11	\$5,465.41	\$4,744.48	\$720.93
17 SHS BG GROUP PLC ADR FINAL INSTALLMENT NEW	04/30/10	05/11/11	\$1,882.24	\$1,458.72	\$423.52
14 SHS EMERSON ELEC CO COM	05/04/10	05/11/11	\$762.17	\$706.31	\$55.86
21 SHS EMERSON ELEC CO COM	05/04/10	05/11/11	\$1,143.27	\$1,059.37	\$83.90
23 SHS EMERSON ELEC CO COM	05/04/10	05/11/11	\$1,252.15	\$1,160.79	\$91.36
5 SHS EMC CORP (MASS) COM	05/06/10	05/11/11	\$135.87	\$92.70	\$43.17
111 SHS CVS CAREMARK CORP	05/06/10	05/11/11	\$4,151.41	\$3,978.92	\$172.49
232 SHS EMC CORP (MASS) COM	05/06/10	05/11/11	\$6,304.25	\$4,315.66	\$1,988.59
87 SHS STATE STR CORP COM	05/06/10	05/11/11	\$4,072.69	\$3,652.12	\$420.57
8 SHS JOHNSON CCTL INC COM	05/06/10	05/11/11	\$312.65	\$237.13	\$75.52
16 SHS JOHNSON CCTL INC COM	05/06/10	05/11/11	\$625.30	\$473.84	\$151.46
4 SHS JOHNSON CCTL INC COM	05/07/10	05/11/11	\$156.33	\$119.80	\$36.53
30 SHS JOHNSON CCTL INC COM	05/07/10	05/11/11	\$1,172.43	\$896.62	\$275.81
178 SHS GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	06/15/07	05/11/11	\$2,700.26	\$3,602.79	(\$902.53)
126 SHS GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	10/18/07	05/11/11	\$1,911.42	\$2,970.54	(\$1,059.12)
332 SHS GAZPROM O A O SPON ADR REG S RESTRICTION LIFTED ISIN#US3682872078	09/02/09	05/11/11	\$5,036.44	\$3,298.42	\$1,738.02
171 SHS MICROSOFT CORP COM	04/27/11	05/11/11	\$4,358.96	\$4,494.92	(\$135.96)
TOTAL LONG-TERM			\$ 5,337,264.27	\$ 4,956,375.68	\$ 380,888.59
TOTAL			\$10,728,420.22	\$10,297,203.37	\$431,216.85

SHORT-TERM

Description	Purchase		Sale Date	Proceeds	Cost Basis	Gain (Loss)
	Date					
57 SHS PPL CORPORATION CMN	06/22/10		10/05/10	1,593.52	1,368.00	225.52
25 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/03/10		10/06/10	2,099.79	1,785.77	314.02
19 SHS RANGE RESOURCES CORPORATION CMN	01/14/10		10/06/10	717.69	1,007.59	(289.90)
5 SHS WALTER ENERGY INC CMN	05/26/10		10/06/10	422.04	380.35	41.69
6 SHS RANGE RESOURCES CORPORATION CMN	01/14/10		10/06/10	226.61	318.19	(91.58)
10 SHS WALTER ENERGY INC CMN	05/26/10		10/06/10	843.02	760.70	82.32
6 SHS WALTER ENERGY INC CMN	05/26/10		10/06/10	505.81	457.14	48.67
18 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/06/10	679.91	907.48	(227.57)
13 SHS RANGE RESOURCES CORPORATION CMN	01/15/10		10/06/10	491.05	687.23	(196.18)
33 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/03/10		10/07/10	2,720.59	2,357.22	363.37
1 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/03/10		10/07/10	82.97	71.43	11.54
25 SHS WALTER ENERGY INC CMN	05/26/10		10/07/10	2,045.64	1,901.75	143.89
7 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/07/10	584.70	502.02	82.68
2 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/07/10	165.93	143.44	22.50
24 SHS THE MOSAIC COMPANY CMN	08/02/10		10/08/10	1,586.12	1,175.63	410.49
11 SHS THE MOSAIC COMPANY CMN	07/19/10		10/08/10	726.68	491.04	235.64
46 SHS THE MOSAIC COMPANY CMN	08/03/10		10/08/10	3,040.07	2,231.29	808.78
18 SHS THE MOSAIC COMPANY CMN	07/19/10		10/08/10	1,189.59	803.52	386.07
11 SHS WALTER ENERGY INC CMN	07/22/10		10/08/10	928.16	788.65	139.51
19 SHS WALTER ENERGY INC CMN	07/22/10		10/08/10	1,603.19	1,375.36	227.83
9 SHS WALTER ENERGY INC CMN	07/21/10		10/08/10	759.41	616.52	142.89
5 SHS WALTER ENERGY INC CMN	05/26/10		10/08/10	421.89	380.35	41.54
28 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/08/10	2,317.96	2,008.10	309.86
23 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/08/10	843.36	1,159.56	(316.20)
15 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/08/10	550.37	756.24	(205.87)
2 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/11/10	165.52	143.33	22.19
13 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/11/10	1,074.66	931.64	143.02
3 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/05/10		10/11/10	248.27	219.05	29.22
2 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/05/10		10/11/10	165.52	146.27	19.25
2 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/11/10	165.52	142.74	22.78
3 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/04/10		10/11/10	248.00	215.15	32.85
6 SHS AIR PRODUCTS & CHEMICALS INC CMN	03/08/10		10/11/10	496.55	443.96	52.59
31 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/11/10	1,119.43	1,562.89	(443.46)
13 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/12/10	458.86	655.40	(196.54)
12 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/12/10	423.74	598.21	(174.47)
20 SHS RANGE RESOURCES CORPORATION CMN	02/25/10		10/12/10	706.23	1,008.31	(302.09)

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17 SHS PPL CORPORATION CMN	06/22/10	10/18/10	474.54	408.00	66.54
23 SHS PPL CORPORATION CMN	06/22/10	10/20/10	645.31	552.00	93.31
11 SHS PPL CORPORATION CMN	06/22/10	10/21/10	305.00	264.00	41.00
34 SHS ORACLE CORPORATION CMN	12/29/09	10/22/10	983.27	851.51	131.76
14 SHS BMC SOFTWARE INC. CMN	04/21/10	10/22/10	615.25	575.64	39.61
7 SHS BMC SOFTWARE INC. CMN	04/21/10	10/22/10	308.88	285.68	23.20
24 SHS BMC SOFTWARE INC. CMN	04/22/10	10/22/10	1,059.00	980.23	78.78
25 SHS BMC SOFTWARE INC. CMN	04/21/10	10/22/10	1,098.66	1,020.28	78.38
53 SHS PPL CORPORATION CMN	06/22/10	10/22/10	1,431.45	1,272.00	159.45
5 SHS GOOGLE, INC. CMN CLASS A	03/25/10	10/22/10	3,060.54	2,828.26	232.29
103 SHS ORACLE CORPORATION CMN	12/29/09	10/25/10	2,995.28	2,579.56	415.72
21 SHS ORACLE CORPORATION CMN	12/29/09	10/26/10	600.67	525.93	74.74
36 SHS ORACLE CORPORATION CMN	12/29/09	10/27/10	1,029.36	901.60	127.77
42 SHS ORACLE CORPORATION CMN	12/29/09	10/28/10	1,206.09	1,051.86	154.23
11 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/20/10	10/29/10	1,360.12	986.09	374.03
4 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/20/10	10/29/10	494.43	358.58	135.85
4 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/20/10	11/01/10	483.04	358.58	124.46
41 SHS HALLIBURTON COMPANY CMN	04/29/10	11/01/10	1,298.01	1,339.13	(41.12)
3 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/23/10	11/01/10	362.28	272.33	89.96
42 SHS HALLIBURTON COMPANY CMN	04/29/10	11/01/10	1,334.49	1,371.79	(37.30)
6 SHS HALLIBURTON COMPANY CMN	04/29/10	11/01/10	189.27	203.03	(13.76)
83 SHS HALLIBURTON COMPANY CMN	04/29/10	11/01/10	2,627.69	2,808.60	(180.91)
34 SHS HALLIBURTON COMPANY CMN	04/29/10	11/02/10	1,047.82	1,110.50	(62.68)
27 SHS HALLIBURTON COMPANY CMN	04/29/10	11/02/10	845.70	843.07	2.64
2 SHS HALLIBURTON COMPANY CMN	04/29/10	11/02/10	61.64	62.45	(0.81)
26 SHS HALLIBURTON COMPANY CMN	04/29/10	11/02/10	806.67	811.84	(5.17)
4 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/23/10	11/05/10	497.85	360.88	136.97
26 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/23/10	11/05/10	3,230.25	2,345.75	884.50
11 SHS CF INDUSTRIES HOLDINGS, INC. CMN	08/23/10	11/05/10	1,366.64	998.53	368.12
16 SHS STAPLES, INC. CMN	01/29/10	11/08/10	328.26	382.65	(54.39)
13 SHS STAPLES, INC. CMN	01/29/10	11/08/10	266.71	309.64	(42.93)
108 SHS STAPLES, INC. CMN	03/08/10	11/08/10	2,215.75	2,493.73	(277.98)
100 SHS STAPLES, INC. CMN	03/08/10	11/08/10	2,051.63	2,307.07	(255.45)
92 SHS AMGEN INC. CMN	08/12/10	11/09/10	5,051.34	5,038.64	12.70
13 SHS AMGEN INC. CMN	08/13/10	11/09/10	714.40	715.63	(1.23)
4 SHS AMGEN INC. CMN	08/12/10	11/09/10	219.82	219.07	0.75
1 SHS AMGEN INC. CMN	08/12/10	11/09/10	54.95	54.76	0.19
3 SHS AMGEN INC. CMN	08/13/10	11/09/10	165.53	165.15	0.38
79 SHS MERCK & CO., INC. CMN	12/14/09	11/09/10	2,776.04	2,976.18	(200.14)

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21 SHS MERCK & CO., INC. CMN	12/14/09	11/09/10	738.04	791.14	(53.10)
23 SHS AMGEN INC. CMN	08/13/10	11/10/10	1,251.21	1,266.12	(14.91)
17 SHS AMGEN INC. CMN	08/13/10	11/10/10	924.81	934.97	(10.16)
2 SHS DIGITAL REALTY TRUST, INC. CMN	07/01/10	11/11/10	108.17	114.81	(6.64)
5 SHS AMGEN INC. CMN	08/13/10	11/10/10	273.79	274.99	(1.20)
2 SHS DIGITAL REALTY TRUST, INC. CMN	07/01/10	11/11/10	108.35	114.39	(6.04)
7 SHS DIGITAL REALTY TRUST, INC. CMN	07/01/10	11/11/10	379.22	401.83	(22.61)
6 SHS DIGITAL REALTY TRUST, INC. CMN	07/02/10	11/11/10	325.05	344.43	(19.39)
12 SHS DIGITAL REALTY TRUST, INC. CMN	07/02/10	11/12/10	648.49	688.87	(40.38)
13 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/12/10	703.51	749.14	(45.63)
14 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/12/10	756.57	806.76	(50.19)
38 SHS DIGITAL REALTY TRUST, INC. CMN	07/02/10	11/12/10	2,053.56	2,169.99	(116.43)
2 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/15/10	108.43	114.46	(6.03)
7 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/15/10	379.52	403.38	(23.86)
4 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/17/10	210.23	228.92	(18.69)
5 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/16/10	267.15	286.15	(19.00)
3 SHS DIGITAL REALTY TRUST, INC. CMN	07/06/10	11/17/10	158.05	171.69	(13.64)
55 SHS COCA-COLA COMPANY (THE) CMN	08/06/10	11/18/10	3,481.97	3,112.43	369.54
32 SHS COCA-COLA COMPANY (THE) CMN	08/10/10	11/18/10	2,025.87	1,816.06	209.81
18 SHS COCA-COLA COMPANY (THE) CMN	08/09/10	11/18/10	1,139.55	1,029.37	110.18
29 SHS PPL CORPORATION CMN	06/22/10	12/01/10	740.45	696.00	44.45
28 SHS PPL CORPORATION CMN	06/22/10	12/01/10	716.12	672.00	44.12
8 SHS HALLIBURTON COMPANY CMN	05/12/10	12/02/10	316.54	232.03	84.51
60 SHS HALLIBURTON COMPANY CMN	05/12/10	12/02/10	2,374.03	1,753.22	620.81
9 SHS HALLIBURTON COMPANY CMN	05/12/10	12/02/10	356.11	264.56	91.55
12 SHS HALLIBURTON COMPANY CMN	06/02/10	12/02/10	475.25	273.42	201.83
20 SHS HALLIBURTON COMPANY CMN	06/02/10	12/02/10	795.14	455.70	339.44
12 SHS HALLIBURTON COMPANY CMN	06/02/10	12/02/10	474.81	273.42	201.39
2 SHS SCHLUMBERGER LTD CMN	10/25/10	12/02/10	161.32	138.64	22.68
14 SHS SCHLUMBERGER LTD CMN	10/25/10	12/02/10	1,129.22	969.71	159.51
34 SHS PPL CORPORATION CMN	06/22/10	12/02/10	867.29	816.00	51.29
14 SHS HALLIBURTON COMPANY CMN	04/29/10	12/02/10	553.69	437.15	116.55
7 SHS SCHLUMBERGER LTD CMN	10/25/10	12/06/10	574.87	484.86	90.01
7 SHS SCHLUMBERGER LTD CMN	10/25/10	12/06/10	574.87	484.40	90.47
34 SHS SCHLUMBERGER LTD CMN	10/25/10	12/06/10	2,792.22	2,352.78	439.44
2 SHS RANGE RESOURCES CORPORATION CMN	02/25/10	12/09/10	84.43	99.70	(15.27)
12 SHS RANGE RESOURCES CORPORATION CMN	03/03/10	12/09/10	506.60	609.66	(103.06)
22 SHS RANGE RESOURCES CORPORATION CMN	04/13/10	12/09/10	928.77	1,095.93	(167.16)
7 SHS RANGE RESOURCES CORPORATION CMN	05/03/10	12/09/10	295.98	347.77	(51.79)

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9 SHS RANGE RESOURCES CORPORATION CMN	03/03/10	12/09/10	379.95	457.01	(77.06)
38 SHS RANGE RESOURCES CORPORATION CMN	04/15/10	12/09/10	1,604.23	1,935.69	(331.46)
1 SHS RANGE RESOURCES CORPORATION CMN	04/14/10	12/09/10	42.22	50.04	(7.82)
1 SHS RANGE RESOURCES CORPORATION CMN	05/03/10	12/09/10	43.77	49.68	(5.91)
24 SHS RANGE RESOURCES CORPORATION CMN	05/03/10	12/09/10	1,013.20	1,192.35	(179.15)
4 SHS BMC SOFTWARE INC. CMN	04/22/10	12/13/10	188.44	163.37	25.07
38 SHS BMC SOFTWARE INC. CMN	04/22/10	12/13/10	1,790.16	1,548.46	241.70
8 SHS BMC SOFTWARE INC. CMN	04/22/10	12/13/10	377.98	325.99	51.99
26 SHS JOHNSON & JOHNSON CMN	06/24/10	12/13/10	1,603.04	1,550.23	52.81
24 SHS JOHNSON & JOHNSON CMN	06/24/10	12/13/10	1,482.14	1,430.98	51.16
53 SHS JOHNSON & JOHNSON CMN	06/24/10	12/13/10	3,272.77	3,160.08	112.69
4 SHS BMC SOFTWARE INC. CMN	04/22/10	12/16/10	194.81	163.00	31.81
25 SHS JOHNSON & JOHNSON CMN	06/24/10	12/13/10	1,542.13	1,490.61	51.53
64 SHS JOHNSON & JOHNSON CMN	06/24/10	12/13/10	3,945.96	3,829.41	116.55
50 SHS ORACLE CORPORATION CMN	12/29/09	12/17/10	1,593.08	1,252.22	340.86
14 SHS BMC SOFTWARE INC. CMN	04/22/10	12/16/10	680.58	570.49	110.09
23 SHS HALLIBURTON COMPANY CMN	06/02/10	12/17/10	917.98	517.73	400.25
20 SHS ORACLE CORPORATION CMN	12/29/09	12/17/10	641.49	500.89	140.60
3 SHS HALLIBURTON COMPANY CMN	10/18/10	12/17/10	119.74	102.32	17.42
69 SHS HALLIBURTON COMPANY CMN	06/02/10	12/17/10	2,753.94	1,572.16	1,181.79
4 SHS HALLIBURTON COMPANY CMN	10/21/10	12/17/10	160.53	136.85	23.68
3 SHS HALLIBURTON COMPANY CMN	06/02/10	12/17/10	119.74	67.70	52.04
49 SHS HALLIBURTON COMPANY CMN	10/18/10	12/17/10	1,955.70	1,670.16	285.54
27 SHS HALLIBURTON COMPANY CMN	10/18/10	12/17/10	1,077.63	918.70	158.93
22 SHS HALLIBURTON COMPANY CMN	10/21/10	12/17/10	878.07	752.70	125.37
31 SHS HALLIBURTON COMPANY CMN	10/21/10	12/20/10	1,244.89	1,059.89	185.00
37 SHS HALLIBURTON COMPANY CMN	10/21/10	12/20/10	1,485.84	1,265.91	219.93
12 SHS ORACLE CORPORATION CMN	09/14/10	12/17/10	384.89	305.97	78.92
6 SHS HALLIBURTON COMPANY CMN	11/12/10	12/20/10	241.33	217.29	24.04
38 SHS HALLIBURTON COMPANY CMN	11/11/10	12/20/10	1,525.99	1,329.74	196.25
12 SHS HALLIBURTON COMPANY CMN	11/12/10	12/20/10	481.89	434.57	47.32
10 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/17/10	01/04/11	1,087.84	872.95	214.89
32 SHS SCHLUMBERGER LTD CMN	10/25/10	01/04/11	2,648.51	2,214.39	434.13
26 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/04/11	782.97	630.96	152.01
80 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/04/11	2,376.13	1,941.42	434.71
10 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/17/10	01/04/11	1,087.84	872.02	215.82
12 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/20/10	01/04/11	1,305.41	1,071.89	233.52
2 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/20/10	01/04/11	219.27	178.65	40.62
27 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	809.91	654.84	155.07

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34 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	1,013.39	824.61	188.78
17 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	504.76	412.31	92.46
8 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	238.87	194.03	44.84
6 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	178.15	145.61	32.54
5 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/20/10	01/05/11	544.43	440.74	103.69
10 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/22/10	01/05/11	1,088.86	879.76	209.10
4 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	09/21/10	01/05/11	435.55	354.73	80.82
10 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	10/22/10	01/05/11	1,088.86	935.86	153.00
4 SHS POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK	10/19/10	01/05/11	435.55	370.11	65.44
6 SHS ARCHER DANIELS MIDLAND CO CMN	04/29/10	01/06/11	189.85	168.54	21.31
3 SHS SUNTRUST BANKS INC \$1.00 PAR CMN	02/02/10	01/05/11	89.99	72.46	17.53
11 SHS ARCHER DANIELS MIDLAND CO CMN	05/03/10	01/06/11	348.06	305.61	42.45
7 SHS ARCHER DANIELS MIDLAND CO CMN	04/30/10	01/06/11	221.49	196.22	25.27
21 SHS ARCHER DANIELS MIDLAND CO CMN	05/04/10	01/06/11	664.47	558.29	106.18
24 SHS ARCHER DANIELS MIDLAND CO CMN	05/04/10	01/06/11	759.40	630.45	128.95
14 SHS ARCHER DANIELS MIDLAND CO CMN	05/17/10	01/12/11	456.42	375.77	80.65
15 SHS ARCHER DANIELS MIDLAND CO CMN	05/18/10	01/12/11	489.02	402.56	86.45
1 SHS ARCHER DANIELS MIDLAND CO CMN	05/04/10	01/12/11	32.60	26.27	6.33
3 SHS ARCHER DANIELS MIDLAND CO CMN	05/06/10	01/12/11	97.80	76.03	21.77
1 SHS ARCHER DANIELS MIDLAND CO CMN	05/05/10	01/12/11	32.60	25.86	6.74
1 SHS ARCHER DANIELS MIDLAND CO CMN	05/14/10	01/12/11	32.60	26.71	5.89
1 SHS ARCHER DANIELS MIDLAND CO CMN	05/17/10	01/12/11	32.60	26.65	5.95
54 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/13/11	2,776.08	2,883.35	(107.27)
11 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/13/11	565.61	587.35	(21.74)
62 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/14/11	3,195.11	3,310.51	(115.39)
24 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/06/10	01/13/11	2,833.88	2,242.97	590.91
1 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/07/10	01/13/11	118.08	92.54	25.54
7 SHS ARCHER DANIELS MIDLAND CO CMN	05/18/10	01/14/11	233.53	187.86	45.67
18 SHS ARCHER DANIELS MIDLAND CO CMN	05/18/10	01/14/11	600.10	483.08	117.03
76 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/08/10	01/14/11	2,763.09	2,176.45	586.64
17 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/08/10	01/14/11	618.06	487.61	130.45
4 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/14/11	206.14	212.18	(6.04)
26 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/14/11	1,338.19	1,388.28	(50.09)
29 SHS KOHL'S CORP (WISCONSIN) CMN	11/05/10	01/14/11	1,494.11	1,548.46	(54.35)
17 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/07/10	01/14/11	2,005.93	1,573.21	432.72
1 SHS ARCHER DANIELS MIDLAND CO CMN	05/19/10	01/18/11	33.93	26.64	7.30
3 SHS ARCHER DANIELS MIDLAND CO CMN	05/19/10	01/18/11	101.33	79.91	21.43
13 SHS ARCHER DANIELS MIDLAND CO CMN	05/19/10	01/18/11	441.13	345.22	95.91
12 SHS RANGE RESOURCES CORPORATION CMN	05/03/10	01/18/11	576.50	596.18	(19.67)

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16 SHS RANGE RESOURCES CORPORATION CMN	05/03/10	01/18/11	766.78	794.90	(28.12)
13 SHS RANGE RESOURCES CORPORATION CMN	05/04/10	01/18/11	624.55	635.22	(10.67)
21 SHS RANGE RESOURCES CORPORATION CMN	05/13/10	01/18/11	1,008.88	1,027.29	(18.41)
31 SHS RANGE RESOURCES CORPORATION CMN	05/13/10	01/18/11	1,490.75	1,516.48	(25.73)
48 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	2,288.15	1,793.32	494.83
3 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	142.86	112.08	30.78
2 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	95.51	74.72	20.79
2 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	95.51	74.45	21.06
7 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	334.29	258.46	75.82
3 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/19/11	143.62	110.77	32.85
9 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/11/10	01/20/11	995.19	863.40	131.79
137 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/08/10	01/20/11	4,708.26	3,923.34	784.92
10 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/11/10	01/20/11	1,105.77	954.79	150.98
2 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/09/10	01/20/11	69.61	57.46	12.15
13 SHS BMC SOFTWARE INC. CMN	04/23/10	01/20/11	629.34	528.80	100.54
45 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/08/10	01/20/11	1,566.18	1,288.69	277.49
10 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/08/10	01/20/11	348.04	285.20	62.84
61 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/09/10	01/20/11	2,136.24	1,752.39	383.86
10 SHS LYONDELLBASELL INDUSTRIES N.V. CMN CLASS A	11/09/10	01/20/11	348.04	289.30	58.74
8 SHS BMC SOFTWARE INC. CMN	04/22/10	01/20/11	387.28	325.99	61.29
28 SHS BMC SOFTWARE INC. CMN	04/28/10	01/20/11	1,355.49	1,109.34	246.15
5 SHS RANGE RESOURCES CORPORATION CMN	08/26/10	01/20/11	230.31	165.86	64.45
18 SHS RANGE RESOURCES CORPORATION CMN	07/27/10	01/20/11	824.47	664.62	159.84
3 SHS RANGE RESOURCES CORPORATION CMN	08/26/10	01/20/11	137.41	99.81	37.60
2 SHS RANGE RESOURCES CORPORATION CMN	08/26/10	01/20/11	92.03	66.35	25.69
5 SHS RANGE RESOURCES CORPORATION CMN	08/26/10	01/20/11	231.48	165.86	65.62
39 SHS RANGE RESOURCES CORPORATION CMN	08/26/10	01/20/11	1,786.34	1,293.72	492.62
9 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/07/10	01/20/11	990.29	825.98	164.31
15 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/07/10	01/20/11	1,650.48	1,388.12	262.36
2 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/08/10	01/20/11	220.06	191.10	28.96
38 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/08/10	01/20/11	4,187.10	3,630.99	556.12
5 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/08/10	01/20/11	552.89	477.76	75.12
99 SHS ORACLE CORPORATION CMN	09/14/10	01/28/11	3,202.47	2,524.25	678.22
3 SHS BMC SOFTWARE INC. CMN	04/28/10	01/28/11	141.05	118.86	22.19
22 SHS BMC SOFTWARE INC. CMN	04/28/10	01/28/11	1,034.35	870.45	163.90
36 SHS ARCHER DANIELS MIDLAND CO CMN	05/19/10	02/01/11	1,242.73	955.99	286.74
38 SHS ARCHER DANIELS MIDLAND CO CMN	06/17/10	02/01/11	1,314.87	1,040.10	274.77
6 SHS ARCHER DANIELS MIDLAND CO CMN	06/17/10	02/01/11	208.63	164.23	44.41
18 SHS ARCHER DANIELS MIDLAND CO CMN	06/17/10	02/01/11	625.89	489.81	136.08

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41 SHS ARCHER DANIELS MIDLAND CO CMN	06/18/10	02/01/11	1,425.64	1,125.84	299.80
2 SHS ARCHER DANIELS MIDLAND CO CMN	06/21/10	02/01/11	69.54	54.45	15.09
23 SHS ARCHER DANIELS MIDLAND CO CMN	06/22/10	02/01/11	800.69	615.84	184.85
14 SHS ARCHER DANIELS MIDLAND CO CMN	06/21/10	02/01/11	487.38	381.16	106.22
3 SHS ARCHER DANIELS MIDLAND CO CMN	05/19/10	02/01/11	103.81	79.67	24.14
11 SHS ARCHER DANIELS MIDLAND CO CMN	06/16/10	02/01/11	380.62	294.58	86.04
17 SHS ARCHER DANIELS MIDLAND CO CMN	06/23/10	02/01/11	591.82	456.69	135.13
10 SHS ARCHER DANIELS MIDLAND CO CMN	06/23/10	02/01/11	349.44	268.64	80.80
15 SHS ARCHER DANIELS MIDLAND CO CMN	06/24/10	02/01/11	524.17	397.59	126.57
53 SHS ARCHER DANIELS MIDLAND CO CMN	06/24/10	02/02/11	1,849.35	1,404.83	444.52
5 SHS ARCHER DANIELS MIDLAND CO CMN	06/24/10	02/02/11	174.37	132.53	41.84
14 SHS ARCHER DANIELS MIDLAND CO CMN	06/25/10	02/02/11	489.71	369.07	120.64
24 SHS ARCHER DANIELS MIDLAND CO CMN	06/24/10	02/02/11	839.50	636.15	203.35
21 SHS ARCHER DANIELS MIDLAND CO CMN	06/29/10	02/02/11	734.56	551.06	183.50
3 SHS ARCHER DANIELS MIDLAND CO CMN	06/28/10	02/02/11	104.94	79.29	25.65
7 SHS EOG RESOURCES INC CMN	12/03/10	02/17/11	721.07	652.69	68.38
25 SHS EOG RESOURCES INC CMN	12/06/10	02/17/11	2,575.25	2,360.47	214.78
12 SHS EOG RESOURCES INC CMN	12/14/10	02/17/11	1,236.12	1,100.00	136.12
11 SHS EOG RESOURCES INC CMN	12/06/10	02/17/11	1,133.11	1,036.68	96.43
8 SHS EOG RESOURCES INC CMN	12/07/10	02/17/11	824.08	754.27	69.81
5 SHS EOG RESOURCES INC CMN	12/14/10	02/17/11	515.05	458.20	56.85
14 SHS EOG RESOURCES INC CMN	12/06/10	02/17/11	1,442.14	1,320.66	121.48
12 SHS EOG RESOURCES INC CMN	12/14/10	02/17/11	1,236.12	1,103.12	133.00
3 SHS EOG RESOURCES INC CMN	12/06/10	02/17/11	309.03	282.11	26.92
30 SHS BMC SOFTWARE INC. CMN	04/28/10	02/18/11	1,525.95	1,186.98	338.97
73 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	02/24/11	1,741.98	1,591.67	150.31
89 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	02/24/11	2,123.32	1,940.53	182.79
81 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	02/24/11	1,927.05	1,766.10	160.95
21 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	02/25/11	501.23	457.88	43.35
11 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	02/25/11	264.12	239.84	24.28
1 SHS BMC SOFTWARE INC. CMN	05/06/10	03/02/11	48.77	36.91	11.86
41 SHS BMC SOFTWARE INC. CMN	05/06/10	03/02/11	1,999.65	1,512.86	486.79
14 SHS WEATHERFORD INTERNATIONAL LTD CMN	02/01/11	03/02/11	280.11	333.06	(52.95)
150 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/20/10	03/02/11	2,995.56	3,319.97	(324.41)
27 SHS WEATHERFORD INTERNATIONAL LTD CMN	02/02/11	03/02/11	540.21	662.00	(121.79)
7 SHS WEATHERFORD INTERNATIONAL LTD CMN	02/01/11	03/02/11	140.06	166.29	(26.24)
24 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/20/10	03/02/11	480.19	531.11	(50.92)
93 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/17/10	03/02/11	1,856.24	2,027.74	(171.50)
10 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/20/10	03/02/11	199.60	221.33	(21.74)

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48 SHS WEATHERFORD INTERNATIONAL LTD CMN	01/04/11	03/02/11	960.37	1,082.64	(122.27)
110 SHS WEATHERFORD INTERNATIONAL LTD CMN	01/28/11	03/02/11	2,200.86	2,519.09	(318.23)
55 SHS WEATHERFORD INTERNATIONAL LTD CMN	01/31/11	03/02/11	1,100.43	1,300.70	(200.27)
47 SHS WEATHERFORD INTERNATIONAL LTD CMN	12/20/10	03/02/11	938.61	1,040.08	(101.48)
103 SHS WEATHERFORD INTERNATIONAL LTD CMN	01/04/11	03/02/11	2,060.80	2,355.08	(294.28)
30 SHS WEATHERFORD INTERNATIONAL LTD CMN	01/31/11	03/02/11	600.23	696.98	(96.75)
13 SHS WEATHERFORD INTERNATIONAL LTD CMN	02/01/11	03/02/11	260.10	309.27	(49.17)
24 SHS BMC SOFTWARE INC. CMN	05/06/10	03/08/11	1,198.11	885.58	312.53
15 SHS BMC SOFTWARE INC. CMN	05/06/10	03/08/11	748.53	553.49	195.05
4 SHS BMC SOFTWARE INC. CMN	05/07/10	03/08/11	199.68	146.68	53.00
26 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/14/11	03/10/11	2,244.92	2,298.21	(53.30)
7 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/14/11	03/10/11	604.40	618.22	(13.82)
19 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/10/11	1,640.52	1,718.61	(78.10)
2 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/10/11	177.54	180.91	(3.37)
4 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/10/11	352.09	361.81	(9.72)
17 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/11/11	1,465.67	1,537.70	(72.03)
17 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/15/11	1,448.73	1,532.10	(83.38)
4 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/15/11	340.59	361.81	(21.22)
4 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/18/11	03/15/11	340.88	361.81	(20.94)
2 SHS CLIFFS NATURAL RESOURCES INC. CMN	01/19/11	03/15/11	170.44	177.77	(7.33)
12 SHS SCHLUMBERGER LTD CMN	10/25/10	03/25/11	1,039.62	830.39	209.23
15 SHS SCHLUMBERGER LTD CMN	10/25/10	03/25/11	1,304.61	1,037.99	266.61
3 SHS SCHLUMBERGER LTD CMN	10/25/10	03/25/11	260.14	207.60	52.54
1 SHS SCHLUMBERGER LTD CMN	11/01/10	03/25/11	86.97	69.91	17.07
15 SHS BIOGEN IDEC INC. CMN	07/02/10	03/30/11	1,078.43	734.32	344.11
56 SHS BIOGEN IDEC INC. CMN	04/27/10	03/30/11	4,026.12	2,947.06	1,079.06
3 SHS BIOGEN IDEC INC. CMN	07/02/10	03/31/11	217.06	146.39	70.67
8 SHS BIOGEN IDEC INC. CMN	07/02/10	03/31/11	578.61	391.64	186.97
4 SHS BIOGEN IDEC INC. CMN	07/02/10	03/31/11	289.30	195.18	94.12
5 SHS YUM BRANDS, INC. CMN	01/04/11	04/04/11	256.82	240.72	16.10
27 SHS YUM BRANDS, INC. CMN	01/04/11	04/04/11	1,378.75	1,299.87	78.88
44 SHS YUM BRANDS, INC. CMN	01/04/11	04/04/11	2,235.83	2,122.39	113.44
24 SHS YUM BRANDS, INC. CMN	01/05/11	04/05/11	1,199.96	1,163.80	36.16
35 SHS YUM BRANDS, INC. CMN	01/04/11	04/05/11	1,749.94	1,685.02	64.93
5 SHS YUM BRANDS, INC. CMN	01/05/11	04/05/11	250.67	242.46	8.21
4 SHS YUM BRANDS, INC. CMN	01/06/11	04/06/11	200.49	195.78	4.72
18 SHS YUM BRANDS, INC. CMN	01/06/11	04/06/11	902.77	881.00	21.77
1 SHS YUM BRANDS, INC. CMN	01/05/11	04/06/11	50.12	48.49	1.63
6 SHS YUM BRANDS, INC. CMN	01/05/11	04/06/11	300.74	288.39	12.35

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3 SHS YUM BRANDS, INC. CMN	01/06/11	04/07/11	150.72	146.83	3.89
16 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/07/11	861.62	749.63	111.99
6 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/07/11	323.75	281.11	42.64
7 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/07/11	376.96	328.70	48.26
6 SHS YUM BRANDS, INC. CMN	01/06/11	04/07/11	301.16	293.67	7.49
16 SHS NEXTERA ENERGY INC CMN	10/11/10	04/07/11	894.33	879.38	14.95
15 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/08/11	809.42	702.70	106.72
16 SHS NEXTERA ENERGY INC CMN	10/12/10	04/07/11	894.02	882.18	11.84
2 SHS NEXTERA ENERGY INC CMN	10/11/10	04/07/11	111.75	109.92	1.83
18 SHS NEXTERA ENERGY INC CMN	10/12/10	04/11/11	1,000.06	992.45	7.61
4 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/08/11	215.45	187.39	28.06
25 SHS BAXTER INTERNATIONAL INC CMN	05/06/10	04/08/11	1,349.03	1,168.74	180.29
2 SHS NEXTERA ENERGY INC CMN	10/12/10	04/11/11	111.55	110.27	1.28
2 SHS YUM BRANDS, INC. CMN	01/06/11	04/12/11	100.43	97.89	2.54
4 SHS NEXTERA ENERGY INC CMN	10/13/10	04/13/11	220.31	222.23	(1.92)
2 SHS NEXTERA ENERGY INC CMN	10/13/10	04/13/11	110.08	111.17	(1.09)
30 SHS YUM BRANDS, INC. CMN	01/07/11	04/12/11	1,506.41	1,485.79	20.62
7 SHS NEXTERA ENERGY INC CMN	10/13/10	04/13/11	385.20	389.10	(3.90)
4 SHS NEXTERA ENERGY INC CMN	10/13/10	04/13/11	220.11	222.23	(2.12)
35 SHS NEXTERA ENERGY INC CMN	10/12/10	04/13/11	1,926.48	1,929.76	(3.29)
8 SHS HESS CORPORATION CMN	02/18/11	04/13/11	630.88	678.05	(47.18)
77 SHS HESS CORPORATION CMN	02/18/11	04/13/11	6,067.59	6,526.23	(458.64)
9 SHS HESS CORPORATION CMN	02/18/11	04/13/11	709.74	792.51	(82.78)
29 SHS NEXTERA ENERGY INC CMN	10/13/10	04/15/11	1,602.76	1,611.19	(8.43)
40 SHS EMC CORPORATION MASS CMN	04/29/10	04/27/11	1,116.59	786.76	329.84
198 SHS EMC CORPORATION MASS CMN	04/29/10	04/27/11	5,513.65	3,901.15	1,612.50
16 SHS EMC CORPORATION MASS CMN	04/29/10	04/27/11	445.55	314.70	130.85
496 SHS EMC CORPORATION MASS CMN	12/17/09	10/01/10	10,128.14	8,339.10	1,789.04
20 SHS GOOGLE, INC. CMN CLASS A	03/04/10	10/01/10	10,535.62	11,061.36	(525.74)
137 SHS NIKE CLASS-B CMN CLASS B	07/07/10	10/01/10	11,036.53	9,265.21	1,771.32
265 SHS ECOLAB INC CMN	01/20/10	10/01/10	13,612.82	12,497.11	1,115.71
311 SHS ECOLAB INC CMN	02/25/10	10/01/10	15,975.80	13,047.01	2,928.79
92 SHS INTL BUSINESS MACHINES CORP CMN	11/05/09	10/01/10	12,489.70	11,282.06	1,207.64
198 SHS QUALCOMM INC CMN	04/16/10	10/01/10	8,793.03	8,405.63	387.40
208 SHS HERBALIFE LTD. CMN	09/10/10	10/01/10	12,605.58	12,001.02	604.56
399 SHS WELLS FARGO & CO (NEW) CMN	10/30/09	10/01/10	10,194.27	11,198.61	(1,004.34)
202 SHS NORFOLK SOUTHERN CORPORATION CMN	03/22/10	10/01/10	11,903.65	11,162.24	741.41
308 SHS EXPEDITORS INTL WASH INC CMN	03/22/10	10/01/10	14,224.83	11,780.05	2,444.78
420 SHS BROWN FORMAN CORP CL B CMN CLASS B	06/07/10	10/01/10	25,966.94	23,544.95	2,421.99

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424 SHS DONALDSON CO INC CMN	03/12/10	10/01/10	19,897.98	18,841.97	1,056.01
398 SHS PEPSCO INC CMN	01/06/10	10/01/10	26,530.23	24,472.46	2,057.77
134 SHS DONALDSON CO INC CMN	03/11/10	10/01/10	6,288.51	5,930.12	358.39
306 SHS OCCIDENTAL PETROLEUM CORP CMN	02/25/10	10/01/10	24,699.90	24,011.15	688.75
267 SHS AKAMAI TECHNOLOGIES INC CMN	12/17/09	10/01/10	13,191.50	6,773.26	6,418.24
225 SHS AMPHENOL CORP CL-A (NEW) CMN CLASS A	10/30/09	10/01/10	10,968.56	9,095.22	1,873.34
287 SHS AKAMAI TECHNOLOGIES INC CMN	04/16/10	10/01/10	14,179.62	9,507.33	4,672.29
545 SHS FTI CONSULTING, INC. CMN	06/21/10	10/01/10	18,874.01	24,322.48	(5,448.47)
410 SHS COSTCO WHOLESALE CORPORATION CMN	09/10/10	10/01/10	26,674.14	24,378.81	2,295.33
372 SHS WESTERN UNION COMPANY (THE) CMN	07/15/10	10/01/10	6,573.98	5,908.92	665.06
115 SHS TARGET CORPORATION CMN	10/01/10	10/21/10	6,233.45	6,153.65	79.80
63 SHS CITRIX SYSTEMS INC CMN	10/01/10	10/04/10	4,176.43	4,326.53	(150.10)
199 SHS WALGREEN CO. CMN	10/01/10	10/04/10	6,632.31	6,746.88	(114.57)
178 SHS UNITEDHEALTH GROUP INCORPORATE CMN	10/01/10	10/15/10	6,407.59	6,264.94	142.65
280 SHS KIMBERLY CLARK CORP CMN	10/01/10	10/15/10	18,583.11	18,236.40	346.71
242 SHS PAYCHEX, INC. CMN	10/01/10	10/25/10	6,811.36	6,613.86	197.50
524 SHS WALGREEN CO. CMN	10/01/10	11/01/10	17,960.68	17,765.64	195.04
402 SHS TIME WARNER INC. CMN	10/01/10	10/27/10	12,565.46	12,329.34	236.12
371 SHS PAYCHEX, INC. CMN	10/01/10	11/04/10	10,491.89	10,139.43	352.46
486 SHS ST JUDE MEDICAL INC CMN	10/01/10	11/04/10	18,373.69	19,060.92	(687.23)
54 SHS COLGATE-PALMOLIVE CO CMN	10/01/10	11/09/10	4,165.06	4,139.98	25.09
486 SHS CISCO SYSTEMS, INC. CMN	10/01/10	11/11/10	10,028.78	10,654.48	(625.70)
498 SHS MICROSOFT CORPORATION CMN	10/01/10	11/15/10	13,081.73	12,191.04	890.69
322 SHS DIRECTV CMN	10/01/10	11/15/10	13,685.69	13,504.68	181.01
688 SHS CISCO SYSTEMS, INC. CMN	10/01/10	12/02/10	13,216.53	15,082.89	(1,866.36)
54 SHS CELGENE CORPORATION CMN	10/01/10	12/09/10	3,077.60	3,131.40	(53.80)
85 SHS JPMORGAN CHASE & CO CMN	10/01/10	12/16/10	3,389.60	3,312.45	77.15
43 SHS LABORATORY CORPORATION OF AMER CMN	10/01/10	12/16/10	3,802.15	3,344.54	457.61
54 SHS F5 NETWORKS INC CMN	10/01/10	12/15/10	7,041.40	5,621.40	1,420.00
128 SHS STARBUCKS CORP. CMN	10/01/10	12/16/10	4,174.96	3,309.90	865.06
61 SHS COCA-COLA COMPANY (THE) CMN	10/01/10	01/06/11	3,854.32	3,594.73	259.59
100 SHS STARBUCKS CORP. CMN	10/01/10	01/06/11	3,207.22	2,585.86	621.36
85 SHS COLGATE-PALMOLIVE CO CMN	10/01/10	01/06/11	6,682.16	6,516.63	165.53
9 SHS PRICELINE.COM INC CMN	10/01/10	01/11/11	3,904.27	3,057.12	847.15
25 SHS MC DONALDS CORP CMN	10/01/10	01/12/11	1,848.87	1,875.75	(26.88)
137 SHS VISA INC. CMN CLASS A	04/16/10	01/13/11	9,729.40	12,810.51	(3,081.11)
151 SHS AMERICAN TOWER CORPORATION CMN CLASS A	10/01/10	01/19/11	7,433.85	7,785.33	(351.48)
86 SHS VISA INC. CMN CLASS A	10/01/10	01/13/11	6,107.50	6,314.98	(207.48)
159 SHS LABORATORY CORPORATION OF AMER CMN	10/01/10	01/19/11	14,277.30	12,367.02	1,910.28

335 SHS DANAHER CORPORATION CMN	10/01/10	01/27/11	15,595.12	13,467.00	2,128.12
154 SHS 3M COMPANY CMN	10/01/10	01/31/11	13,566.24	13,458.25	108.00
16 SHS PRICELINE.COM INC CMN	10/01/10	02/04/11	6,982.29	5,434.88	1,547.41
463 SHS TEXAS INSTRUMENTS INC. CMN	10/04/10	02/08/11	16,303.76	12,659.53	3,644.23
102 SHS CELGENE CORPORATION CMN	11/04/10	02/08/11	5,195.18	6,388.76	(1,193.58)
260 SHS CELGENE CORPORATION CMN	10/01/10	02/08/11	13,242.60	15,077.09	(1,834.48)
19 SHS NETFLIX COM INC CMN	10/01/10	03/09/11	3,645.77	2,955.64	690.13
262 SHS SOUTHWESTERN ENERGY CO. CMN	10/01/10	02/08/11	10,144.60	8,741.21	1,403.39
447 SHS NVIDIA CORP CMN	01/06/11	02/08/11	10,710.80	8,460.64	2,250.16
114 SHS CTRIP.COM INTERNATIONAL, LTD. ADR CMN	11/16/10	02/10/11	4,720.12	5,167.96	(447.84)
741 SHS CISCO SYSTEMS, INC. CMN	10/01/10	02/11/11	13,923.79	16,244.79	(2,321.00)
20 SHS NETFLIX COM INC CMN	10/01/10	02/14/11	4,927.66	3,111.20	1,816.46
85 SHS CTRIP.COM INTERNATIONAL, LTD. ADR CMN	11/16/10	02/14/11	3,500.55	3,853.31	(352.76)
93 SHS CTRIP.COM INTERNATIONAL, LTD. ADR CMN	11/16/10	02/15/11	3,721.07	4,215.97	(494.90)
123 SHS AMERICAN TOWER CORPORATION CMN CLASS A	10/01/10	02/18/11	6,630.82	6,341.70	289.13
33 SHS PRICELINE.COM INC CMN	10/01/10	02/23/11	14,062.05	11,209.44	2,852.61
21 SHS AMAZON.COM INC CMN	10/01/10	03/02/11	3,548.93	3,213.80	335.13
24 SHS NETFLIX COM INC CMN	10/01/10	03/02/11	4,919.90	3,733.44	1,186.46
343 SHS TARGET CORPORATION CMN	10/01/10	03/07/11	17,718.86	18,353.93	(635.07)
668 SHS NVIDIA CORP CMN	01/06/11	03/10/11	12,176.87	12,643.63	(466.76)
127 SHS ADOBE SYSTEMS INC CMN	10/01/10	03/15/11	4,193.07	3,345.18	847.89
34 SHS BOEING COMPANY CMN	10/01/10	03/16/11	2,312.25	2,277.66	34.59
48 SHS POTASH CORP OF SASKATCHEWAN INC	11/04/10	03/14/11	2,546.70	2,245.01	301.69
84 SHS F5 NETWORKS INC CMN	10/01/10	03/22/11	7,844.39	8,744.40	(900.01)
90 SHS COLGATE-PALMOLIVE CO CMN	10/01/10	03/17/11	6,907.47	6,899.96	7.51
56 SHS ROCKWELL COLLINS, INC. CMN	10/01/10	03/18/11	3,501.35	3,278.11	223.24
106 SHS ROCKWELL COLLINS, INC. CMN	10/01/10	03/22/11	6,740.21	6,205.00	535.21
136 SHS AMGEN INC. CMN	10/01/10	03/31/11	7,310.45	7,511.28	(200.83)
376 SHS NETAPP, INC. CMN	10/01/10	04/06/11	17,391.01	18,347.03	(956.02)
152 SHS AMGEN INC. CMN	10/01/10	04/18/11	8,363.48	8,394.96	(31.48)
317 SHS AMERICAN TOWER CORPORATION CMN CLASS A	10/01/10	04/07/11	16,061.60	16,344.04	(282.44)
45 SHS CANADIAN NATURAL RESOURCES CMN	10/01/10	04/14/11	1,996.70	1,616.85	379.85
62 SHS FREEPORT-MCMORAN COPPER & GOLD CMN	10/01/10	04/14/11	3,230.17	2,729.59	500.58
240 SHS ADOBE SYSTEMS INC CMN	10/01/10	04/26/11	7,948.41	6,321.60	1,626.81
235 SHS ADOBE SYSTEMS INC CMN	11/11/10	04/26/11	7,782.81	7,012.40	770.41
392 SHS DENBURY RESOURCES INC CMN	10/01/10	04/26/11	8,783.88	6,436.64	2,347.24
83 SHS INTESA SANPAOLO SPONSORED ADR CMN	08/25/10	12/02/10	1,354.08	1,398.75	(44.67)
46 SHS INTESA SANPAOLO SPONSORED ADR CMN	01/13/10	12/02/10	750.45	1,273.75	(523.30)
20 SHS LULULEMON ATHLETICA INC. CMN	09/10/10	12/13/10	1,424.51	801.33	623.18

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336 SHS MAN GROUP PLC UNSPONSORED ADR CMN	03/18/10	02/03/11	1,609.84	1,231.58	378.26
3 SHS LULULEMON ATHLETICA INC. CMN	09/13/10	02/10/11	246.79	126.63	120.17
17 SHS LULULEMON ATHLETICA INC. CMN	09/10/10	02/10/11	1,398.49	681.13	717.36
3 SHS DEUTSCHE BANK AG CMN	01/21/11	02/18/11	195.33	180.78	14.55
43 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	04/26/10	02/16/11	2,068.75	1,641.58	427.17
37 SHS DEUTSCHE BANK AG CMN	01/21/11	02/17/11	2,412.61	2,229.66	182.95
13 SHS DEUTSCHE BANK AG CMN	01/24/11	02/18/11	846.45	783.85	62.60
51 SHS DEUTSCHE BANK AG CMN	02/09/11	02/18/11	3,320.69	3,271.84	48.85
86 SHS LAFARGE SPONSORED ADR CMN	03/05/10	02/25/11	1,297.58	1,549.01	(251.43)
33 SHS LAFARGE SPONSORED ADR CMN	08/05/10	02/25/11	497.91	450.74	47.17
108 SHS LAFARGE SPONSORED ADR CMN	09/13/10	02/28/11	1,623.75	1,431.78	191.97
71 SHS LAFARGE SPONSORED ADR CMN	08/05/10	02/28/11	1,067.47	969.78	97.69
13 SHS LULULEMON ATHLETICA INC. CMN	09/13/10	04/20/11	1,300.24	548.71	751.53
TOTAL SHORT-TERM			\$ 1,206,905.72	\$ 1,128,064.79	\$ 78,841.05

LONG-TERM

Purchase Description	Date	Sale Date	Proceeds	Cost Basis	Gain (Loss)
23 SHS FIRSTENERGY CORP CMN	08/24/04	10/01/10	892.73	917.47	(24.74)
66 SHS FIRSTENERGY CORP CMN	05/26/04	10/01/10	2,561.21	2,538.84	22.37
13 SHS FIRSTENERGY CORP CMN	05/26/04	10/01/10	504.59	500.07	4.51
30 SHS FIRSTENERGY CORP CMN	08/23/04	10/01/10	1,164.43	1,189.29	(24.86)
12 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/04/10	433.19	294.00	139.19
43 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/05/10	1,562.96	1,053.50	509.46
40 SHS FIRSTENERGY CORP CMN	03/22/07	10/05/10	1,555.81	2,630.33	(1,074.52)
7 SHS FIRSTENERGY CORP CMN	08/24/04	10/05/10	272.27	279.23	(6.96)
19 SHS FIRSTENERGY CORP CMN	03/22/07	10/05/10	739.01	1,244.21	(505.20)
1 SHS FIRSTENERGY CORP CMN	03/22/07	10/05/10	38.94	65.49	(26.54)
26 SHS FIRSTENERGY CORP CMN	03/23/07	10/05/10	1,012.51	1,709.26	(696.75)
4 SHS FIRSTENERGY CORP CMN	03/23/07	10/06/10	155.53	262.96	(107.43)
4 SHS FIRSTENERGY CORP CMN	03/27/07	10/06/10	155.53	265.10	(109.57)
1 SHS FIRSTENERGY CORP CMN	03/28/07	10/07/10	38.60	66.52	(27.92)
4 SHS FIRSTENERGY CORP CMN	03/27/07	10/07/10	154.38	265.10	(110.72)
32 SHS FIRSTENERGY CORP CMN	03/27/07	10/07/10	1,228.96	2,120.83	(891.87)
4 SHS ENTERGY CORPORATION CMN	12/12/03	10/07/10	306.17	218.17	88.00
7 SHS ENTERGY CORPORATION CMN	12/12/03	10/07/10	535.20	381.80	153.40
16 SHS FIRSTENERGY CORP CMN	03/28/07	10/08/10	615.58	1,064.26	(448.68)

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5 SHS ENTERGY CORPORATION CMN	12/12/03	10/11/10	387.49	272.71	114.78
1 SHS ENTERGY CORPORATION CMN	12/22/03	10/11/10	77.50	56.55	20.95
5 SHS ENTERGY CORPORATION CMN	12/22/03	10/13/10	385.50	282.76	102.75
1 SHS FIRSTENERGY CORP CMN	04/14/08	10/20/10	40.02	74.69	(34.67)
2 SHS ENTERGY CORPORATION CMN	12/22/03	10/12/10	153.52	113.10	40.42
13 SHS FIRSTENERGY CORP CMN	03/28/07	10/18/10	512.07	864.71	(352.64)
7 SHS FIRSTENERGY CORP CMN	04/10/08	10/18/10	275.73	508.91	(233.18)
13 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/19/10	476.85	318.50	158.35
18 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/19/10	661.67	441.00	220.67
21 SHS OCCIDENTAL PETROLEUM CORP CMN	06/06/08	10/19/10	1,713.64	1,970.63	(256.99)
15 SHS HONEYWELL INTL INC CMN	10/17/08	10/19/10	698.39	451.69	246.70
23 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/20/10	846.19	563.50	282.69
9 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	10/20/10	330.98	220.50	110.48
3 SHS FIRSTENERGY CORP CMN	04/10/08	10/20/10	119.88	218.11	(98.23)
4 SHS FIRSTENERGY CORP CMN	04/15/08	10/20/10	160.08	296.52	(136.44)
10 SHS HONEYWELL INTL INC CMN	10/17/08	10/20/10	466.79	301.13	165.66
9 SHS FIRSTENERGY CORP CMN	04/14/08	10/20/10	359.63	672.17	(312.54)
5 SHS HONEYWELL INTL INC CMN	10/17/08	10/20/10	232.98	150.56	82.42
20 SHS OCCIDENTAL PETROLEUM CORP CMN	06/11/08	10/21/10	1,603.84	1,838.80	(234.96)
4 SHS FIRSTENERGY CORP CMN	04/15/08	10/21/10	159.32	296.52	(137.20)
23 SHS AFLAC INCORPORATED CMN	04/14/09	10/21/10	1,271.35	565.95	705.40
25 SHS OCCIDENTAL PETROLEUM CORP CMN	09/22/08	10/21/10	2,004.80	2,039.33	(34.53)
9 SHS OCCIDENTAL PETROLEUM CORP CMN	06/06/08	10/21/10	721.73	844.55	(122.83)
10 SHS OCCIDENTAL PETROLEUM CORP CMN	06/12/08	10/21/10	801.92	892.20	(90.28)
38 SHS THE BANK OF NY MELLON CORP CMN	10/13/09	10/22/10	959.13	1,058.46	(99.33)
6 SHS THE BANK OF NY MELLON CORP CMN	10/14/09	10/22/10	151.44	166.76	(15.32)
8 SHS FIRSTENERGY CORP CMN	05/15/08	10/22/10	312.64	609.02	(296.38)
2 SHS FIRSTENERGY CORP CMN	04/15/08	10/22/10	78.16	148.26	(70.10)
4 SHS FRANKLIN RESOURCES INC CMN	11/18/08	10/22/10	467.85	208.94	258.91
4 SHS FRANKLIN RESOURCES INC CMN	11/18/08	10/22/10	464.66	208.94	255.72
4 SHS FRANKLIN RESOURCES INC CMN	11/18/08	10/22/10	467.09	208.94	258.15
3 SHS AFLAC INCORPORATED CMN	04/14/09	10/22/10	165.68	73.82	91.86
34 SHS STAPLES, INC. CMN	04/28/09	10/25/10	712.68	726.57	(13.89)
1 SHS AFLAC INCORPORATED CMN	04/14/09	10/22/10	55.23	24.61	30.62
28 SHS STAPLES, INC. CMN	04/29/09	10/25/10	590.86	585.99	4.87
36 SHS BAXTER INTERNATIONAL INC CMN	01/10/08	10/25/10	1,840.61	2,279.87	(439.26)
57 SHS STAPLES, INC. CMN	04/27/09	10/25/10	1,194.79	1,225.98	(31.19)
40 SHS STAPLES, INC. CMN	04/29/09	10/25/10	838.45	837.13	1.32
11 SHS BAXTER INTERNATIONAL INC CMN	01/10/08	10/25/10	560.68	696.63	(135.95)

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33 SHS BAXTER INTERNATIONAL INC CMN	01/10/08	10/25/10	1,682.66	2,089.88	(407.22)
10 SHS THE TRAVELERS COMPANIES, INC CMN	11/12/07	10/29/10	549.86	515.57	34.29
29 SHS EMERSON ELECTRIC CO. CMN	06/18/09	10/28/10	1,580.72	957.41	623.31
15 SHS THE TRAVELERS COMPANIES, INC CMN	11/09/07	10/29/10	824.79	777.08	47.72
5 SHS THE TRAVELERS COMPANIES, INC CMN	11/13/07	10/29/10	274.93	258.02	16.91
5 SHS BIOGEN IDEC INC. CMN	01/16/09	10/29/10	314.20	251.32	62.88
8 SHS BIOGEN IDEC INC. CMN	01/16/09	10/29/10	503.98	402.11	101.87
13 SHS BIOGEN IDEC INC. CMN	01/16/09	11/01/10	816.04	653.43	162.61
74 SHS HALLIBURTON COMPANY CMN	10/16/09	11/01/10	2,334.38	2,266.73	67.64
4 SHS BIOGEN IDEC INC. CMN	01/16/09	11/02/10	251.96	201.06	50.90
5 SHS BIOGEN IDEC INC. CMN	01/20/09	11/02/10	314.95	254.53	60.43
9 SHS AFLAC INCORPORATED CMN	05/06/09	11/05/10	522.29	288.97	233.32
1 SHS BIOGEN IDEC INC. CMN	01/20/09	11/03/10	63.04	50.91	12.13
16 SHS BIOGEN IDEC INC. CMN	01/20/09	11/03/10	1,008.60	803.75	204.85
10 SHS FIRSTENERGY CORP CMN	05/15/08	11/04/10	358.79	760.90	(402.11)
10 SHS FIRSTENERGY CORP CMN	06/02/08	11/04/10	358.79	780.20	(421.41)
2 SHS FIRSTENERGY CORP CMN	05/15/08	11/04/10	71.76	152.26	(80.50)
10 SHS FIRSTENERGY CORP CMN	05/16/08	11/04/10	358.79	767.38	(408.59)
11 SHS BIOGEN IDEC INC. CMN	01/20/09	11/04/10	686.69	552.58	134.11
3 SHS STAPLES, INC. CMN	05/01/09	11/05/10	62.35	60.29	2.06
5 SHS STAPLES, INC. CMN	04/29/09	11/05/10	103.91	104.64	(0.73)
2 SHS AFLAC INCORPORATED CMN	04/14/09	11/05/10	116.06	49.21	66.85
4 SHS AFLAC INCORPORATED CMN	05/06/09	11/05/10	232.13	133.02	99.11
12 SHS STAPLES, INC. CMN	05/07/09	11/08/10	245.52	238.59	6.94
8 SHS AFLAC INCORPORATED CMN	05/07/09	11/05/10	464.25	274.76	189.49
4 SHS STAPLES, INC. CMN	06/18/09	11/08/10	81.75	80.92	0.83
11 SHS STAPLES, INC. CMN	07/27/09	11/08/10	224.81	233.94	(9.13)
24 SHS STAPLES, INC. CMN	05/01/09	11/08/10	491.05	482.30	8.74
2 SHS STAPLES, INC. CMN	06/17/09	11/08/10	40.88	40.68	0.20
2 SHS STAPLES, INC. CMN	05/07/09	11/08/10	40.88	39.76	1.11
6 SHS STAPLES, INC. CMN	06/22/09	11/08/10	122.62	120.11	2.51
14 SHS STAPLES, INC. CMN	08/26/09	11/08/10	286.12	307.74	(21.62)
31 SHS STAPLES, INC. CMN	08/19/09	11/08/10	633.56	659.49	(25.93)
12 SHS STAPLES, INC. CMN	06/22/09	11/08/10	245.25	240.06	5.19
6 SHS STAPLES, INC. CMN	06/22/09	11/08/10	122.62	119.97	2.65
25 SHS STAPLES, INC. CMN	07/24/09	11/08/10	510.94	535.89	(24.96)
34 SHS STAPLES, INC. CMN	08/24/09	11/08/10	694.87	765.65	(70.78)
13 SHS STAPLES, INC. CMN	08/26/09	11/08/10	266.71	285.76	(19.05)
6 SHS STAPLES, INC. CMN	08/26/09	11/08/10	123.10	131.77	(8.67)

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26 SHS STAPLES, INC. CMN	08/26/09	11/08/10	533.42	571.31	(37.89)
52 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/10/10	1,097.79	1,222.33	(124.54)
77 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/10/10	1,625.54	1,809.98	(184.44)
10 SHS JOHNSON & JOHNSON CMN	01/22/08	11/12/10	635.73	656.25	(20.53)
8 SHS JOHNSON & JOHNSON CMN	10/27/08	11/12/10	509.31	496.52	12.79
28 SHS JOHNSON & JOHNSON CMN	01/22/08	11/12/10	1,782.01	1,829.58	(47.57)
42 SHS JOHNSON & JOHNSON CMN	01/22/08	11/12/10	2,670.05	2,744.36	(74.32)
13 SHS JOHNSON & JOHNSON CMN	01/22/08	11/12/10	827.63	847.48	(19.85)
37 SHS JOHNSON & JOHNSON CMN	01/22/08	11/12/10	2,354.80	2,412.07	(57.27)
7 SHS JOHNSON & JOHNSON CMN	12/14/07	11/12/10	445.01	474.37	(29.37)
11 SHS HONEYWELL INTL INC CMN	10/17/08	11/17/10	539.17	331.24	207.93
43 SHS HONEYWELL INTL INC CMN	10/17/08	11/17/10	2,106.10	1,294.85	811.25
13 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/18/10	254.44	304.53	(50.09)
31 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/18/10	606.74	728.70	(121.95)
22 SHS CISCO SYSTEMS, INC. CMN	10/01/09	11/18/10	430.59	516.61	(86.02)
67 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/18/10	1,311.35	1,567.24	(255.89)
2 SHS CISCO SYSTEMS, INC. CMN	10/01/09	11/18/10	39.15	46.64	(7.49)
199 SHS CISCO SYSTEMS, INC. CMN	10/01/09	11/18/10	3,903.53	4,640.54	(737.01)
84 SHS CISCO SYSTEMS, INC. CMN	09/18/09	11/18/10	1,644.08	1,969.51	(325.43)
47 SHS THE BANK OF NY MELLON CORP CMN	10/14/09	11/19/10	1,298.84	1,306.26	(7.42)
4 SHS THE BANK OF NY MELLON CORP CMN	10/14/09	11/19/10	110.53	111.17	(0.64)
35 SHS THE BANK OF NY MELLON CORP CMN	10/14/09	11/19/10	967.22	972.60	(5.38)
2 SHS FRANKLIN RESOURCES INC CMN	11/18/08	11/19/10	232.94	104.47	128.48
6 SHS FRANKLIN RESOURCES INC CMN	11/18/08	11/19/10	698.83	311.25	387.58
5 SHS THE TRAVELERS COMPANIES, INC CMN	11/13/07	11/22/10	275.03	258.02	17.01
4 SHS EMERSON ELECTRIC CO. CMN	06/18/09	11/22/10	222.76	132.06	90.70
6 SHS THE TRAVELERS COMPANIES, INC CMN	07/18/08	11/22/10	330.04	259.58	70.46
8 SHS BIOGEN IDEC INC. CMN	02/20/09	11/23/10	516.91	403.06	113.85
8 SHS BIOGEN IDEC INC. CMN	01/20/09	11/23/10	516.91	401.88	115.03
3 SHS EMERSON ELECTRIC CO. CMN	06/19/09	11/23/10	165.24	98.86	66.38
12 SHS EMERSON ELECTRIC CO. CMN	06/19/09	11/23/10	661.60	395.46	266.14
8 SHS THE TRAVELERS COMPANIES, INC CMN	07/18/08	11/23/10	435.39	346.11	89.28
2 SHS NEWFIELD EXPLORATION CO. CMN	09/30/09	11/24/10	135.34	84.60	50.74
19 SHS NEWFIELD EXPLORATION CO. CMN	09/30/09	11/24/10	1,283.10	803.67	479.43
33 SHS BIOGEN IDEC INC. CMN	02/20/09	11/24/10	2,145.25	1,662.62	482.64
13 SHS EMERSON ELECTRIC CO. CMN	07/09/09	11/24/10	721.98	403.14	318.84
16 SHS EMERSON ELECTRIC CO. CMN	07/09/09	11/24/10	890.38	496.17	394.21
21 SHS THE TRAVELERS COMPANIES, INC CMN	07/18/08	11/24/10	1,147.61	908.54	239.07
3 SHS THE TRAVELERS COMPANIES, INC CMN	07/18/08	11/24/10	163.75	129.79	33.96

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3 SHS NEWFIELD EXPLORATION CO. CMN	09/30/09	11/29/10	201.07	126.90	74.18
39 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	12/01/10	1,412.89	955.50	457.39
6 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	12/01/10	215.82	147.00	68.82
1 SHS AMERICAN ELECTRIC POWER INC CMN	04/01/09	12/01/10	36.23	24.50	11.73
13 SHS AMERICAN ELECTRIC POWER INC CMN	04/09/09	12/01/10	470.96	340.22	130.74
29 SHS AMERICAN ELECTRIC POWER INC CMN	04/07/09	12/01/10	1,050.61	760.24	290.37
2 SHS AMERICAN ELECTRIC POWER INC CMN	04/09/09	12/02/10	72.07	52.34	19.73
4 SHS AMERICAN ELECTRIC POWER INC CMN	04/13/09	12/02/10	144.13	104.46	39.68
21 SHS THE BANK OF NY MELLON CORP CMN	10/15/09	12/10/10	608.48	588.86	19.62
3 SHS THE BANK OF NY MELLON CORP CMN	10/14/09	12/10/10	86.79	83.37	3.43
25 SHS THE BANK OF NY MELLON CORP CMN	10/15/09	12/10/10	723.26	702.63	20.63
27 SHS THE BANK OF NY MELLON CORP CMN	10/15/09	12/10/10	781.36	757.11	24.25
3 SHS THE BANK OF NY MELLON CORP CMN	10/15/09	12/10/10	86.79	84.12	2.67
20 SHS THE BANK OF NY MELLON CORP CMN	10/21/09	12/10/10	579.75	573.12	6.62
20 SHS THE BANK OF NY MELLON CORP CMN	10/21/09	12/10/10	579.75	574.50	5.25
26 SHS JOHNSON & JOHNSON CMN	10/27/08	12/10/10	1,612.89	1,607.28	5.61
2 SHS JOHNSON & JOHNSON CMN	10/27/08	12/10/10	123.64	124.13	(0.49)
61 SHS JOHNSON & JOHNSON CMN	10/27/08	12/10/10	3,771.03	3,770.92	0.11
3 SHS HONEYWELL INTL INC CMN	10/17/08	12/10/10	155.90	90.34	65.56
41 SHS HONEYWELL INTL INC CMN	12/30/08	12/10/10	2,130.63	1,321.80	808.83
6 SHS EMERSON ELECTRIC CO. CMN	07/09/09	12/22/10	348.70	186.00	162.70
58 SHS WAL MART STORES INC CMN	04/04/08	12/23/10	3,100.63	3,165.41	(64.78)
17 SHS AFLAC INCORPORATED CMN	05/07/09	12/21/10	963.06	583.87	379.19
24 SHS EMERSON ELECTRIC CO. CMN	07/09/09	12/22/10	1,391.67	744.25	647.41
7 SHS EMERSON ELECTRIC CO. CMN	07/09/09	12/22/10	405.90	217.00	188.91
29 SHS WAL MART STORES INC CMN	04/04/08	12/23/10	1,553.60	1,582.70	(29.10)
18 SHS WAL MART STORES INC CMN	04/04/08	12/27/10	962.08	982.37	(20.28)
24 SHS WAL MART STORES INC CMN	04/07/08	12/28/10	1,287.29	1,309.13	(21.84)
16 SHS WAL MART STORES INC CMN	04/07/08	12/27/10	855.19	872.75	(17.57)
50 SHS WAL MART STORES INC CMN	04/08/08	12/28/10	2,681.86	2,722.15	(40.29)
15 SHS WAL MART STORES INC CMN	04/11/08	12/29/10	808.86	824.95	(16.08)
15 SHS WAL MART STORES INC CMN	04/11/08	12/28/10	804.56	824.95	(20.39)
6 SHS WAL MART STORES INC CMN	04/11/08	12/29/10	323.55	329.07	(5.52)
3 SHS WAL MART STORES INC CMN	10/26/09	12/30/10	161.85	150.72	11.13
4 SHS WAL MART STORES INC CMN	04/11/08	12/30/10	215.80	219.38	(3.58)
11 SHS WAL MART STORES INC CMN	10/26/09	12/30/10	593.44	551.65	41.79
25 SHS WAL MART STORES INC CMN	10/23/09	12/30/10	1,348.73	1,252.13	96.60
42 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	626.28	460.26	166.02
21 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	313.04	223.86	89.18

38 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	566.45	415.32	151.13
41 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	611.26	437.06	174.20
61 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	908.61	666.70	241.92
24 SHS BANK OF AMERICA CORP CMN	04/13/09	01/12/11	357.87	262.31	95.57
25 SHS HONEYWELL INTL INC CMN	12/30/08	01/12/11	1,363.18	805.98	557.21
43 SHS BANK OF AMERICA CORP CMN	04/14/09	01/12/11	641.08	469.11	171.97
6 SHS BAXTER INTERNATIONAL INC CMN	01/17/08	01/14/11	301.82	386.93	(85.12)
10 SHS BAXTER INTERNATIONAL INC CMN	01/16/08	01/14/11	503.03	648.84	(145.81)
6 SHS BAXTER INTERNATIONAL INC CMN	01/10/08	01/14/11	301.82	379.98	(78.16)
30 SHS BAXTER INTERNATIONAL INC CMN	01/16/08	01/14/11	1,509.08	1,951.89	(442.81)
2 SHS BAXTER INTERNATIONAL INC CMN	01/17/08	01/14/11	100.60	127.46	(26.86)
14 SHS BAXTER INTERNATIONAL INC CMN	01/17/08	01/14/11	704.17	902.84	(198.67)
30 SHS BAXTER INTERNATIONAL INC CMN	01/23/08	01/14/11	1,509.00	1,809.45	(300.45)
10 SHS BAXTER INTERNATIONAL INC CMN	01/17/08	01/14/11	503.03	646.21	(143.18)
18 SHS BAXTER INTERNATIONAL INC CMN	01/17/08	01/14/11	905.40	1,147.11	(241.71)
10 SHS BAXTER INTERNATIONAL INC CMN	01/23/08	01/14/11	503.00	600.57	(97.57)
17 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	01/18/11	864.18	1,057.21	(193.04)
20 SHS BAXTER INTERNATIONAL INC CMN	01/23/08	01/18/11	1,014.37	1,196.84	(182.47)
10 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	01/18/11	507.19	626.30	(119.11)
10 SHS BAXTER INTERNATIONAL INC CMN	01/23/08	01/18/11	507.19	600.57	(93.38)
5 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	01/18/11	253.81	312.04	(58.23)
1 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	01/18/11	50.83	62.41	(11.57)
4 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	01/18/11	202.88	249.63	(46.75)
5 SHS HONEYWELL INTL INC CMN	12/30/08	01/21/11	274.79	161.20	113.60
13 SHS OCCIDENTAL PETROLEUM CORP CMN	09/22/08	01/24/11	1,262.27	1,053.39	208.88
19 SHS HONEYWELL INTL INC CMN	12/30/08	01/20/11	1,042.49	612.54	429.95
6 SHS HONEYWELL INTL INC CMN	12/30/08	01/20/11	332.77	193.43	139.34
2 SHS HONEYWELL INTL INC CMN	12/30/08	01/21/11	109.97	64.48	45.49
28 SHS GENERAL MILLS INC CMN	11/20/08	01/21/11	1,018.92	862.69	156.23
43 SHS OCCIDENTAL PETROLEUM CORP CMN	02/26/09	01/24/11	4,175.21	2,271.74	1,903.47
8 SHS OCCIDENTAL PETROLEUM CORP CMN	09/22/08	01/24/11	776.78	652.59	124.20
10 SHS GENERAL MILLS INC CMN	11/20/08	01/24/11	365.36	308.11	57.26
18 SHS GENERAL MILLS INC CMN	11/20/08	01/24/11	657.65	553.85	103.80
15 SHS GENERAL MILLS INC CMN	11/20/08	01/25/11	541.50	461.54	79.96
4 SHS GENERAL MILLS INC CMN	11/20/08	01/25/11	145.09	123.08	22.01
8 SHS OCCIDENTAL PETROLEUM CORP CMN	02/26/09	01/31/11	767.05	422.65	344.40
18 SHS OCCIDENTAL PETROLEUM CORP CMN	02/26/09	01/31/11	1,723.82	950.96	772.86
46 SHS OCCIDENTAL PETROLEUM CORP CMN	03/27/09	01/31/11	4,419.25	2,683.17	1,736.08
11 SHS OCCIDENTAL PETROLEUM CORP CMN	03/27/09	01/31/11	1,054.69	641.63	413.07

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69 SHS GENERAL ELECTRIC CO CMN	11/24/09	02/02/11	1,425.69	1,107.48	318.21
4 SHS HONEYWELL INTL INC CMN	02/03/09	02/02/11	229.83	125.75	104.09
30 SHS HONEYWELL INTL INC CMN	12/30/08	02/02/11	1,723.75	967.17	756.58
13 SHS BAXTER INTERNATIONAL INC CMN	03/27/09	02/04/11	631.11	650.83	(19.72)
3 SHS BAXTER INTERNATIONAL INC CMN	01/24/08	02/04/11	145.63	186.57	(40.94)
12 SHS BAXTER INTERNATIONAL INC CMN	03/27/09	02/04/11	582.97	600.77	(17.80)
23 SHS BAXTER INTERNATIONAL INC CMN	06/04/09	02/04/11	1,117.36	1,077.69	39.67
2 SHS BAXTER INTERNATIONAL INC CMN	03/27/09	02/04/11	97.09	100.13	(3.04)
29 SHS BAXTER INTERNATIONAL INC CMN	03/27/09	02/04/11	1,407.75	1,468.65	(60.91)
50 SHS BAXTER INTERNATIONAL INC CMN	06/04/09	02/07/11	2,444.35	2,342.80	101.55
12 SHS BAXTER INTERNATIONAL INC CMN	03/30/09	02/04/11	582.97	601.85	(18.88)
67 SHS GENERAL ELECTRIC CO CMN	11/25/09	02/11/11	1,430.19	1,088.20	341.99
18 SHS BIOGEN IDEC INC. CMN	02/27/09	02/15/11	1,203.37	829.47	373.91
10 SHS EMERSON ELECTRIC CO. CMN	07/09/09	02/10/11	612.19	310.00	302.20
15 SHS EMERSON ELECTRIC CO. CMN	07/09/09	02/11/11	919.29	464.99	454.30
14 SHS GENERAL ELECTRIC CO CMN	11/24/09	02/11/11	298.85	224.71	74.14
14 SHS EMERSON ELECTRIC CO. CMN	10/19/09	02/11/11	858.67	557.92	300.75
10 SHS EMERSON ELECTRIC CO CMN	10/19/09	02/11/11	612.86	398.51	214.35
84 SHS GENERAL ELECTRIC CO CMN	12/01/09	02/11/11	1,793.07	1,357.23	435.84
34 SHS BIOGEN IDEC INC. CMN	06/29/09	02/15/11	2,276.54	1,607.36	669.19
38 SHS BIOGEN IDEC INC. CMN	02/20/09	02/15/11	2,540.45	1,914.53	625.92
1 SHS BIOGEN IDEC INC. CMN	02/27/09	02/15/11	66.96	46.08	20.88
33 SHS BIOGEN IDEC INC. CMN	05/07/09	02/15/11	2,209.59	1,565.76	643.83
37 SHS BIOGEN IDEC INC. CMN	02/27/09	02/15/11	2,476.04	1,705.01	771.03
9 SHS BIOGEN IDEC INC. CMN	05/07/09	02/15/11	602.61	425.61	177.00
45 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	02/23/11	4,664.55	2,888.00	1,776.55
15 SHS OCCIDENTAL PETROLEUM CORP CMN	03/27/09	02/23/11	1,554.85	874.95	679.90
22 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	02/23/11	2,280.45	1,415.37	865.08
42 SHS AFLAC INCORPORATED CMN	05/07/09	02/24/11	2,407.68	1,442.51	965.17
22 SHS AFLAC INCORPORATED CMN	05/07/09	02/25/11	1,264.04	755.60	508.44
11 SHS DOW CHEMICAL CO CMN	10/08/09	03/10/11	406.95	283.74	123.21
34 SHS DOW CHEMICAL CO CMN	09/14/09	03/10/11	1,257.84	808.99	448.85
34 SHS DOW CHEMICAL CO CMN	10/08/09	03/10/11	1,257.83	875.59	382.24
20 SHS DOW CHEMICAL CO CMN	10/08/09	03/10/11	739.90	515.40	224.50
8 SHS DOW CHEMICAL CO CMN	09/11/09	03/10/11	295.96	188.07	107.89
14 SHS DOW CHEMICAL CO CMN	10/08/09	03/15/11	495.63	360.54	135.09
13 SHS DOW CHEMICAL CO CMN	10/09/09	03/15/11	460.87	337.74	123.13
3 SHS DOW CHEMICAL CO CMN	10/08/09	03/15/11	106.35	77.26	29.10
35 SHS DOW CHEMICAL CO CMN	11/11/09	03/15/11	1,240.80	930.51	310.29

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1 SHS AFLAC INCORPORATED CMN	08/25/09	03/17/11	50.38	41.77	8.62
3 SHS AFLAC INCORPORATED CMN	05/07/09	03/17/11	151.15	103.04	48.11
24 SHS AFLAC INCORPORATED CMN	08/25/09	03/17/11	1,215.11	1,002.36	212.75
44 SHS AFLAC INCORPORATED CMN	08/26/09	03/17/11	2,227.70	1,819.39	408.31
12 SHS AFLAC INCORPORATED CMN	08/28/09	03/17/11	607.55	492.30	115.26
11 SHS AFLAC INCORPORATED CMN	08/28/09	03/17/11	556.92	449.92	107.00
15 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	03/23/11	1,505.07	962.67	542.41
9 SHS NEWFIELD EXPLORATION CO. CMN	09/30/09	03/23/11	661.84	380.68	281.16
8 SHS NEWFIELD EXPLORATION CO. CMN	10/01/09	03/23/11	588.31	335.73	252.58
1 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	03/23/11	100.39	64.02	36.37
11 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	03/23/11	1,103.99	704.23	399.76
11 SHS SLM CORPORATION CMN	02/29/08	03/24/11	162.25	222.82	(60.57)
28 SHS NEWFIELD EXPLORATION CO. CMN	10/01/09	03/24/11	2,039.57	1,175.05	864.52
3 SHS OCCIDENTAL PETROLEUM CORP CMN	06/24/09	03/24/11	301.37	192.06	109.31
3 SHS BIOGEN IDEC INC. CMN	06/29/09	03/25/11	213.64	141.50	72.14
5 SHS INVESCO LTD. CMN	02/21/08	03/25/11	129.94	129.71	0.23
33 SHS SLM CORPORATION CMN	02/29/08	03/25/11	491.90	668.47	(176.57)
4 SHS INVESCO LTD. CMN	02/21/08	03/25/11	103.89	103.77	0.12
11 SHS INVESCO LTD. CMN	02/21/08	03/25/11	286.21	285.36	0.85
41 SHS SLM CORPORATION CMN	02/29/08	03/25/11	613.44	830.52	(217.07)
3 SHS SLM CORPORATION CMN	02/29/08	03/25/11	44.68	60.77	(16.09)
11 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/25/11	269.11	149.58	119.53
2 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/25/11	49.05	27.20	21.85
38 SHS SLM CORPORATION CMN	03/10/08	03/25/11	568.56	644.98	(76.42)
10 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/25/11	244.59	135.98	108.61
51 SHS CBS CORPORATION CMN CLASS B	11/06/09	03/25/11	1,257.85	644.21	613.64
1 SHS BIOGEN IDEC INC. CMN	06/29/09	03/25/11	71.21	47.28	23.94
19 SHS BIOGEN IDEC INC. CMN	06/29/09	03/28/11	1,343.42	896.15	447.27
82 SHS SLM CORPORATION CMN	03/10/08	03/28/11	1,232.05	1,391.79	(159.75)
25 SHS SLM CORPORATION CMN	03/10/08	03/28/11	375.62	423.81	(48.18)
17 SHS CBS CORPORATION CMN CLASS B	11/06/09	03/28/11	409.06	214.74	194.33
5 SHS CBS CORPORATION CMN CLASS B	11/06/09	03/28/11	122.26	62.82	59.44
15 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/28/11	363.68	203.98	159.71
15 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/29/11	370.64	206.85	163.79
6 SHS CBS CORPORATION CMN CLASS B	11/06/09	03/28/11	144.38	75.38	69.00
4 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/28/11	96.67	54.39	42.28
4 SHS BIOGEN IDEC INC. CMN	10/21/09	03/28/11	282.83	187.82	95.01
1 SHS BAXTER INTERNATIONAL INC CMN	06/04/09	03/29/11	53.11	46.07	7.04
17 SHS BAXTER INTERNATIONAL INC CMN	06/04/09	03/29/11	902.93	796.55	106.37

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25 SHS CBS CORPORATION CMN CLASS B	11/06/09	03/29/11	617.73	314.08	303.65
21 SHS BIOGEN IDEC INC. CMN	10/21/09	03/29/11	1,491.13	986.06	505.07
55 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/29/11	1,359.01	759.14	599.87
3 SHS INVESCO LTD. CMN	02/21/08	03/30/11	77.87	77.83	0.05
19 SHS BIOGEN IDEC INC. CMN	10/21/09	03/29/11	1,349.12	890.51	458.61
15 SHS BIOGEN IDEC INC. CMN	10/21/09	03/29/11	1,065.23	703.03	362.20
7 SHS INVESCO LTD. CMN	02/21/08	03/30/11	181.86	181.59	0.27
23 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/30/11	560.87	312.76	248.10
3 SHS BIOGEN IDEC INC. CMN	10/21/09	03/30/11	215.21	140.61	74.60
9 SHS BIOGEN IDEC INC. CMN	10/21/09	03/30/11	647.05	421.82	225.24
7 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/30/11	170.86	94.37	76.49
1 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/30/11	24.39	13.48	10.90
18 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/30/11	439.02	242.67	196.35
17 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/31/11	433.95	234.43	199.51
29 SHS CBS CORPORATION CMN CLASS B	03/04/10	03/31/11	740.26	407.24	333.02
5 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/31/11	127.63	68.75	58.88
3 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/31/11	75.96	41.37	34.59
12 SHS CBS CORPORATION CMN CLASS B	03/03/10	03/31/11	300.26	165.48	134.78
26 SHS CBS CORPORATION CMN CLASS B	03/04/10	03/31/11	663.68	364.14	299.54
30 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	03/31/11	731.60	404.46	327.14
12 SHS INVESCO LTD. CMN	02/21/08	04/01/11	311.63	309.32	2.31
4 SHS INVESCO LTD. CMN	02/21/08	04/01/11	103.83	103.77	0.06
18 SHS INVESCO LTD. CMN	02/21/08	04/01/11	467.45	466.95	0.50
1 SHS INVESCO LTD. CMN	02/21/08	04/04/11	25.98	25.78	0.20
51 SHS NEWFIELD EXPLORATION CO. CMN	10/01/09	04/01/11	3,892.08	2,140.27	1,751.82
20 SHS INVESCO LTD. CMN	02/21/08	04/01/11	519.59	518.84	0.75
44 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	04/01/11	1,074.22	593.20	481.02
7 SHS INVESCO LTD. CMN	02/21/08	04/04/11	181.71	180.44	1.27
10 SHS NEWFIELD EXPLORATION CO. CMN	10/01/09	04/04/11	756.52	419.66	336.86
21 SHS DISH NETWORK CORPORATION CMN CLASS A	04/20/09	04/04/11	512.28	283.12	229.16
15 SHS NEWFIELD EXPLORATION CO. CMN	10/02/09	04/04/11	1,134.77	622.38	512.40
11 SHS INVESCO LTD. CMN	03/19/08	04/04/11	285.66	253.80	31.86
2 SHS NEWFIELD EXPLORATION CO. CMN	10/02/09	04/04/11	152.65	82.98	69.67
4 SHS INVESCO LTD. CMN	03/19/08	04/04/11	103.91	92.29	11.62
16 SHS NEWFIELD EXPLORATION CO. CMN	10/02/09	04/05/11	1,210.75	663.87	546.88
5 SHS BAXTER INTERNATIONAL INC CMN	12/03/09	04/07/11	269.26	282.59	(13.34)
43 SHS BAXTER INTERNATIONAL INC CMN	06/04/09	04/07/11	2,312.32	1,980.99	331.33
4 SHS BAXTER INTERNATIONAL INC CMN	12/02/09	04/07/11	215.10	223.86	(8.76)
18 SHS BAXTER INTERNATIONAL INC CMN	12/03/09	04/07/11	967.95	1,017.34	(49.39)

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26 SHS BAXTER INTERNATIONAL INC CMN	12/04/09	04/07/11	1,400.12	1,477.06	(76.94)
28 SHS BAXTER INTERNATIONAL INC CMN	12/03/09	04/07/11	1,505.70	1,584.16	(78.46)
125 SHS SLM CORPORATION CMN	03/10/08	04/21/11	2,052.77	2,119.04	(66.27)
40 SHS SLM CORPORATION CMN	04/22/08	04/21/11	656.89	702.64	(45.75)
14 SHS THE BANK OF NY MELLON CORP CMN	10/21/09	04/21/11	397.16	401.19	(4.03)
90 SHS SLM CORPORATION CMN	03/10/08	04/21/11	1,477.99	1,517.63	(39.64)
44 SHS THE BANK OF NY MELLON CORP CMN	10/21/09	04/21/11	1,249.79	1,260.87	(11.08)
5 SHS SLM CORPORATION CMN	04/23/08	04/21/11	82.11	85.70	(3.59)
2 SHS THE BANK OF NY MELLON CORP CMN	11/23/09	04/21/11	56.89	53.48	3.41
31 SHS THE BANK OF NY MELLON CORP CMN	11/23/09	04/21/11	880.54	828.92	51.61
336 SHS EMERSON ELECTRIC CO. CMN	08/06/09	10/01/10	17,968.97	11,702.27	6,266.70
201 SHS ALLERGAN INC CMN	08/06/09	10/01/10	13,254.71	10,980.59	2,274.12
419 SHS ACTIVISION BLIZZARD INC CMN	01/22/09	10/01/10	4,549.59	3,944.68	604.91
231 SHS ACTIVISION BLIZZARD INC CMN	03/16/09	10/01/10	2,508.25	2,201.04	307.21
1545 SHS WESTERN UNION COMPANY (THE) CMN	08/06/09	10/01/10	27,303.24	27,304.48	(1.24)
1014 SHS ACTIVISION BLIZZARD INC CMN	09/08/09	10/01/10	11,010.23	12,069.74	(1,059.51)
212 SHS ACTIVISION BLIZZARD INC CMN	11/06/08	10/01/10	2,301.94	2,569.10	(267.16)
384 SHS EXPRESS SCRIPTS COMMON CMN	04/28/08	10/01/10	18,788.80	14,188.13	4,600.67
101 SHS UNITED TECHNOLOGIES CORP CMN	08/06/09	10/01/10	7,191.07	5,566.11	1,624.96
245 SHS ROSS STORES, INC CMN	08/06/09	10/01/10	13,472.32	10,775.10	2,697.22
220 SHS SCHLUMBERGER LTD CMN	08/06/09	10/01/10	13,800.16	11,806.41	1,993.75
91 SHS PROCTER & GAMBLE COMPANY (THE) CMN	08/06/09	10/01/10	5,462.63	4,669.09	793.54
35 SHS TEVA PHARMACEUTICAL IND LTD ADS	11/01/07	10/01/10	1,877.02	1,531.93	345.09
606 SHS ACCENTURE PLC CMN	08/06/09	10/01/10	26,965.51	21,309.44	5,656.07
222 SHS ROSS STORES, INC CMN	09/08/09	10/01/10	12,207.57	10,259.29	1,948.28
203 SHS NIKE CLASS-B CMN CLASS B	08/06/09	10/01/10	16,353.40	11,695.90	4,657.50
33 SHS INTL BUSINESS MACHINES CORP CMN	06/09/09	10/01/10	4,480.00	3,580.69	899.31
27 SHS INTL BUSINESS MACHINES CORP CMN	03/19/09	10/01/10	3,665.46	2,504.24	1,161.22
69 SHS QUALCOMM INC CMN	11/26/08	10/01/10	3,064.24	2,272.58	791.66
36 SHS INTL BUSINESS MACHINES CORP CMN	04/06/09	10/01/10	4,887.28	3,633.92	1,253.36
270 SHS STRYKER CORP CMN	08/06/09	10/01/10	13,405.27	10,865.07	2,540.20
135 SHS GILEAD SCIENCES CMN	08/06/09	10/01/10	4,820.77	6,156.00	(1,335.23)
125 SHS QUALCOMM INC CMN	08/06/09	10/01/10	5,551.16	5,707.50	(156.35)
87 SHS QUALCOMM INC CMN	10/21/08	10/01/10	3,863.60	3,235.85	627.75
73 SHS QUALCOMM INC CMN	10/24/08	10/01/10	3,241.88	2,520.82	721.06
84 SHS QUALCOMM INC CMN	01/22/09	10/01/10	3,730.38	2,990.27	740.11
273 SHS QUALCOMM INC CMN	08/01/08	10/01/10	12,123.72	14,947.10	(2,823.38)
105 SHS GILEAD SCIENCES CMN	09/11/08	10/01/10	3,749.49	5,052.64	(1,303.16)
219 SHS GILEAD SCIENCES CMN	10/29/07	10/01/10	7,820.36	10,126.56	(2,306.21)

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58 SHS GILEAD SCIENCES CMN	10/03/07	10/01/10	2,071.14	2,404.64	(333.50)
197 SHS GILEAD SCIENCES CMN	03/05/08	10/01/10	7,034.75	9,704.59	(2,669.84)
250 SHS NORFOLK SOUTHERN CORPORATION CMN	08/06/09	10/01/10	14,732.25	10,790.00	3,942.25
535 SHS ILLINOIS TOOL WORKS CMN	08/06/09	10/01/10	25,379.97	21,599.34	3,780.63
95 SHS TEVA PHARMACEUTICAL IND LTD ADS	10/03/07	10/01/10	5,094.76	4,265.82	828.94
62 SHS TEVA PHARMACEUTICAL IND LTD ADS	08/28/07	10/01/10	3,325.00	2,584.74	740.26
155 SHS TEVA PHARMACEUTICAL IND LTD ADS	10/29/07	10/01/10	8,312.51	6,984.30	1,328.21
254 SHS EXPEDITORS INTL WASH INC CMN	08/06/09	10/01/10	11,730.87	8,028.94	3,701.93
300 SHS BARD C R INC N J CMN	08/06/09	10/01/10	24,364.59	21,998.37	2,366.22
340 SHS BECTON DICKINSON & CO CMN	08/06/09	10/01/10	25,186.77	21,617.13	3,569.64
603 SHS INTUIT INC CMN	08/06/09	10/01/10	27,075.27	17,934.19	9,141.08
215 SHS WATERS CORPORATION COMMON STOCK	08/06/09	10/01/10	15,223.89	10,922.49	4,301.40
415 SHS PRAXAIR, INC CMN SERIES	08/06/09	10/01/10	37,444.81	32,436.40	5,008.41
500 SHS FLIR SYSTEMS INC CMN	08/06/09	10/01/10	12,904.78	10,768.50	2,136.28
372 SHS ITT CORPORATION CMN	08/06/09	10/01/10	17,506.02	17,919.98	(413.96)
260 SHS MONSANTO COMPANY CMN	08/06/09	10/01/10	12,503.18	21,890.02	(9,386.84)
325 SHS AMPHENOL CORP CL-A (NEW) CMN CLASS A	08/06/09	10/01/10	15,843.48	10,782.07	5,061.41
21 SHS CME GROUP INC. CMN CLASS A	06/17/05	10/01/10	5,460.12	5,353.55	106.57
30 SHS CME GROUP INC. CMN CLASS A	01/20/06	10/01/10	7,800.17	11,550.23	(3,750.06)
510 SHS JACOBS ENGINEERING GRP CMN	08/06/09	10/01/10	19,983.55	21,589.73	(1,606.18)
460 SHS VARIAN MEDICAL SYSTEMS INC CMN	08/06/09	10/01/10	27,889.32	16,331.15	11,558.17
29 SHS CME GROUP INC. CMN CLASS A	06/10/08	10/01/10	7,540.16	11,378.34	(3,838.18)
3 SHS CME GROUP INC. CMN CLASS A	10/29/07	10/01/10	780.02	2,010.00	(1,229.98)
641 SHS OMNICOM GROUP CMN	08/06/09	10/01/10	25,441.89	22,293.21	3,148.68
780 SHS WASTE MANAGEMENT INC CMN	08/06/09	10/01/10	28,071.72	21,792.26	6,279.46
300 SHS BUNGE LIMITED. ORD CMN	08/06/09	10/01/10	17,369.70	21,770.64	(4,400.94)
75 SHS BUNGE LIMITED. ORD CMN	08/21/09	10/01/10	4,342.43	4,976.25	(633.82)
6 SHS GOOGLE, INC. CMN CLASS A	05/28/09	10/01/10	3,160.69	2,443.71	716.98
21 SHS GOOGLE, INC. CMN CLASS A	09/21/09	10/01/10	11,062.40	10,347.58	714.82
5 SHS GOOGLE, INC. CMN CLASS A	04/30/09	10/01/10	2,633.91	1,979.68	654.23
6 SHS GOOGLE, INC. CMN CLASS A	05/22/09	10/01/10	3,160.69	2,366.20	794.49
41 SHS MC DONALDS CORP CMN	05/27/09	10/27/10	3,162.63	2,378.33	784.30
9 SHS GOOGLE, INC. CMN CLASS A	06/05/09	10/01/10	4,741.03	3,989.09	751.94
73 SHS UNITED TECHNOLOGIES CORP CMN	08/06/09	10/21/10	5,493.56	4,023.03	1,470.53
205 SHS TEVA PHARMACEUTICAL IND LTD ADS	11/01/07	11/09/10	10,381.61	8,972.71	1,408.91
50 SHS MC DONALDS CORP CMN	05/27/09	12/09/10	3,924.30	2,900.40	1,023.90
49 SHS MC DONALDS CORP CMN	05/27/09	01/05/11	3,665.08	2,842.39	822.69
30 SHS MC DONALDS CORP CMN	05/28/09	01/06/11	2,236.53	1,742.62	493.91
25 SHS MC DONALDS CORP CMN	05/27/09	01/06/11	1,863.78	1,450.20	413.58

47 SHS MC DONALDS CORP CMN	05/28/09	01/11/11	3,475.83	2,730.11	745.72
1 SHS MC DONALDS CORP CMN	05/28/09	01/12/11	73.96	58.09	15.87
155 SHS MC DONALDS CORP CMN	08/06/09	01/12/11	11,463.01	8,507.95	2,955.06
14 SHS NOVO-NORDISK A/S ADR CMN	02/28/07	10/20/10	1,412.78	593.72	819.06
50 SHS SOUTHERN COPPER CORPORATION CMN	07/20/09	11/04/10	2,245.60	1,181.73	1,063.87
26 SHS LOGITECH INTERNATIONAL SA ORD CMN	04/17/08	10/12/10	483.81	670.13	(186.32)
10 SHS LOGITECH INTERNATIONAL SA ORD CMN	01/18/08	10/12/10	186.08	278.70	(92.62)
51 SHS LOGITECH INTERNATIONAL SA ORD CMN	04/16/08	10/12/10	949.01	1,302.81	(353.80)
27 SHS LOGITECH INTERNATIONAL SA ORD CMN	04/17/08	10/13/10	504.88	695.90	(191.02)
20 SHS INFOSYS LTD SPONSORED ADR CMN -	09/02/09	10/13/10	1,425.77	870.66	555.11
33 SHS LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN	01/16/09	10/22/10	1,036.19	364.42	671.78
16 SHS LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN	11/20/08	10/22/10	502.40	157.76	344.63
6 SHS SOUTHERN COPPER CORPORATION CMN	07/17/09	11/04/10	269.47	137.00	132.47
7 SHS SOUTHERN COPPER CORPORATION CMN	09/02/09	11/04/10	314.38	189.14	125.24
54 SHS LOGITECH INTERNATIONAL SA ORD CMN	11/21/08	11/09/10	1,184.13	641.31	542.82
12 SHS LOGITECH INTERNATIONAL SA ORD CMN	01/22/09	11/09/10	263.14	129.05	134.09
55 SHS KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	12/03/07	11/09/10	1,527.85	1,674.75	(146.90)
6 SHS LOGITECH INTERNATIONAL SA ORD CMN	04/17/08	11/09/10	131.57	154.64	(23.07)
75 SHS FLSMIDT & CO. A/S SPONSORED ADR CMN	08/26/09	11/17/10	562.97	407.38	155.59
103 SHS FLSMIDT & CO. A/S SPONSORED ADR CMN	08/25/09	11/17/10	773.14	538.72	234.42
40 SHS ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224.184	11/01/07	11/22/10	1,450.36	1,710.41	(260.06)
72 SHS ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224.184	01/09/08	11/22/10	2,610.65	3,341.10	(730.45)
114 SHS ROCHE HOLDING AG ADR B SHS(NOM CHF 100) VAL 224.184	09/02/09	11/22/10	4,133.52	4,441.44	(307.92)
8 SHS SMITH & NEPHEW PLC ADR CMN	09/30/08	01/10/11	438.86	420.99	17.87
164 SHS INTESA SANPAOLO SPONSORED ADR CMN	09/02/09	12/01/10	2,631.59	3,929.46	(1,297.86)
14 SHS INTESA SANPAOLO SPONSORED ADR CMN	08/28/09	12/01/10	224.65	372.44	(147.79)
44 SHS INTESA SANPAOLO SPONSORED ADR CMN	09/02/09	12/02/10	717.83	1,054.24	(336.42)
55 SHS ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	09/02/09	01/06/11	1,281.38	333.47	947.91
20 SHS SMITH & NEPHEW PLC ADR CMN	09/30/08	01/11/11	1,049.18	1,052.48	(3.30)
16 SHS SMITH & NEPHEW PLC ADR CMN	09/02/09	01/11/11	839.34	677.60	161.74
6 SHS SMITH & NEPHEW PLC ADR CMN	09/24/08	01/10/11	329.15	335.40	(6.25)
33 SHS SMITH & NEPHEW PLC ADR CMN	10/24/08	01/11/11	1,731.15	1,278.67	452.48
56 SHS ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	09/02/09	01/13/11	1,511.16	339.53	1,171.63
81 SHS SMITH & NEPHEW PLC ADR CMN	09/02/09	01/12/11	4,315.00	3,430.35	884.65
50 SHS KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	10/21/08	02/03/11	1,550.90	563.10	987.81
6 SHS SAP AG (SPON ADR)	10/07/08	02/03/11	350.51	224.56	125.95
26 SHS WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	01/28/09	02/09/11	746.81	292.81	454.00
38 SHS CANADIAN NATURAL RESOURCES CMN	08/20/09	02/03/11	1,708.54	1,110.68	597.86
1 SHS KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	12/03/07	02/03/11	31.02	30.45	0.57

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21 SHS SAP AG (SPON ADR)	05/29/08	02/03/11	1,226.77	1,158.57	68.20
29 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	05/08/09	02/09/11	1,418.42	849.23	569.19
4 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	05/06/09	02/09/11	195.64	117.85	77.79
39 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	09/02/09	02/09/11	1,907.53	1,364.36	543.17
29 SHS WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	01/28/09	02/10/11	811.10	326.59	484.51
27 SHS SAP AG (SPON ADR)	10/07/08	02/14/11	1,622.93	1,010.51	612.42
84 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	09/02/09	02/15/11	4,058.68	2,938.61	1,120.07
7 SHS BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	09/02/09	02/16/11	336.77	244.88	91.89
53 SHS LAFARGE SPONSORED ADR CMN	02/04/10	02/24/11	795.59	973.93	(178.34)
203 SHS LAFARGE SPONSORED ADR CMN	01/28/10	02/24/11	3,047.25	3,897.74	(850.49)
87 SHS LAFARGE SPONSORED ADR CMN	02/04/10	02/25/11	1,312.67	1,598.71	(286.05)
77 SHS INFOSYS LTD SPONSORED ADR CMN -	09/02/09	03/15/11	5,096.87	3,352.03	1,744.84
16 SHS INFOSYS LTD SPONSORED ADR CMN -	09/02/09	03/16/11	1,036.39	696.53	339.86
15 SHS NOVO-NORDISK A/S ADR ADR CMN	02/28/07	03/16/11	1,802.57	636.13	1,166.44
11 SHS SAP AG (SPON ADR)	10/10/08	04/18/11	696.17	368.44	327.72
50 SHS SOUTHERN COPPER CORPORATION CMN	01/28/10	04/19/11	1,792.48	1,393.68	398.80
15 SHS SAP AG (SPON ADR)	10/07/08	04/18/11	949.32	561.39	387.92
95 SHS SOUTHERN COPPER CORPORATION CMN	09/02/09	04/19/11	3,405.70	2,566.90	838.80
17712.551 SHS GS CORE FIXED INCOME FUND CLASS A SHARES	05/01/01	12/01/10	175,000.00	173,760.13	1,239.87
TOTAL LONG-TERM			\$ 1,260,253.99	\$ 1,124,184.99	\$ 136,069.12
TOTAL SALES			\$ 2,467,159.71	\$ 2,252,249.78	\$ 214,910.17