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

2010

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

For calendar year 2010, or tax year beginning 12/01, 2010, and ending 11/30, 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: THE NIMA TAGHAVI FOUNDATION
 FKA THE TAGHAVI AND GHAZI FOUNDATION

Number and street (or P.O. box number if mail is not delivered to street address): 3100 S. SUSAN STREET
 City or town, state, and ZIP code: SANTA ANA, CA 92704

Room/suite: _____

A Employer identification number: 20-3959759

B Telephone number (see page 10 of the instructions): (949) 825-7700

H Check type of organization: Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 444,906.

J Accounting method: Cash Accrual
 Other (specify) _____
 (Part I, column (d) must be on cash basis.)

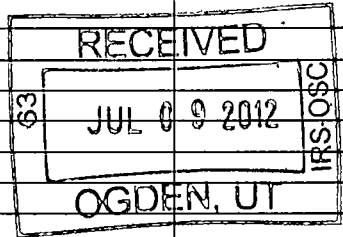
C If exemption application is pending, check here

D 1 Foreign organizations, check here
 2 Foreign organizations meeting the 85% test, check here and attach computation

E If private foundation status was terminated under section 507(b)(1)(A), check here

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received (attach schedule)	0.			
2	Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	20,975.	20,975.		
5a	Gross rents				
	b Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	65,706.			
b	Gross sales price for all assets on line 6a 1,152,314.				
7	Capital gain net income (from Part IV, line 2)		65,706.		
8	Net short-term capital gain				
9	Income modifications				
10 a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)				
12	Total. Add lines 1 through 11	86,681.	86,681.		
13	Compensation of officers, directors, trustees, etc	0.			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16 a	Legal fees (attach schedule) ATCH 1	1,386.	0.	0.	1,386.
b	Accounting fees (attach schedule) ATCH 2	7,627.	0.	0.	7,627.
c	Other professional fees (attach schedule)	2,667.	2,667.		0.
17	Interest				
18	Taxes (attach schedule) (see page 14 of the instructions) **	517.	67.		0.
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule) ATCH 5	168.			168.
24	Total operating and administrative expenses. Add lines 13 through 23	12,365.	2,734.	0.	9,181.
25	Contributions, gifts, grants paid	332,784.			332,784.
26	Total expenses and disbursements. Add lines 24 and 25	345,149.	2,734.	0.	341,965.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-258,468.			
b	Net investment income (if negative, enter -0-)		83,947.		
c	Adjusted net income (if negative, enter -0-)				



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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	6,852.	18,600.	18,600.
	3 Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule) . .			
	b Investments - corporate stock (attach schedule) ATTCH 6	757,725.	426,306.	426,306.
	c Investments - corporate bonds (attach schedule)			
	11 Investments - land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule)			
	14 Land, buildings, and equipment basis ▶ Less: accumulated depreciation (attach schedule) ▶			
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	764,577.	444,906.	444,906.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons . .			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)				
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here <input type="checkbox"/>			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. <input checked="" type="checkbox"/>			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds . .	764,577.	444,906.	
30 Total net assets or fund balances (see page 17 of the instructions)	764,577.	444,906.		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	764,577.	444,906.		

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	764,577.
2 Enter amount from Part I, line 27a	2	-258,468.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	506,109.
5 Decreases not included in line 2 (itemize) ▶ ATTACHMENT 7	5	61,203.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	444,906.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co)		(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr)	(d) Date sold (mo., day, yr)
1a SEE PART IV SCHEDULE				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col (k), but not less than -0-) or Losses (from col (h))	
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col. (j), if any		
a				
b				
c				
d				
e				
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	65,706.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8			}	3

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
 If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	59,345.	735,302.	0.080708
2008	47,828.	644,878.	0.074166
2007	42,904.	710,233.	0.060408
2006	70,264.	986,354.	0.071236
2005	41,300.	1,014,082.	0.040726
2 Total of line 1, column (d)			2 0.327244
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.065449
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 741,520.
5 Multiply line 4 by line 3			5 48,532.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 839.
7 Add lines 5 and 6			7 49,371.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18.			8 341,965.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	839.
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	
3	Add lines 1 and 2	3	839.
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	839.
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	285.
b	Exempt foreign organizations-tax withheld at source	6b	0.
c	Tax paid with application for extension of time to file (Form 8868)	6c	0.
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments Add lines 6a through 6d	7	285.
8	Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> 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	554.
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 0. 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 page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
1c Did the foundation file Form 1120-POL for this year?		X
2 Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
4b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) CA,		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address <input type="checkbox"/> N/A				
14	The books are in care of <input type="checkbox"/> NIMA TAGHAVI Telephone no. <input type="checkbox"/> 949-825-7700			
Located at <input type="checkbox"/> 3100 S. SUSAN STREET SANTA ANA, CA ZIP + 4 <input type="checkbox"/> 92704				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <input type="checkbox"/>			
and enter the amount of tax-exempt interest received or accrued during the year <input type="checkbox"/> 15				
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country <input type="checkbox"/>				

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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)? <input type="checkbox"/>	1b	
Organizations relying on a current notice regarding disaster assistance check here <input type="checkbox"/>			
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? <input type="checkbox"/>	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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
If "Yes," list the years <input type="checkbox"/>			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions) <input type="checkbox"/>	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 <input type="checkbox"/>		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/>	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? <input type="checkbox"/>	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? <input type="checkbox"/>	4b	X

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

- 5a During the year did the foundation pay or incur any amount to
 - (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No
 - (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No
 - (3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No
 - (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) Yes No
 - (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No
- b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? **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? 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? **7b**

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

1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 8		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances

Total number of other employees paid over \$50,000 NONE

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

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3 NONE	
Total. Add lines 1 through 3	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	402,984.
b	Average of monthly cash balances	1b	349,828.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	0.
d	Total (add lines 1a, b, and c)	1d	752,812.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	752,812.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	11,292.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	741,520.
6	Minimum investment return. Enter 5% of line 5	6	37,076.

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

1	Minimum investment return from Part X, line 6	1	37,076.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	839.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	839.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	36,237.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	36,237.
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	36,237.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	341,965.
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	0.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	341,965.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	839.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	341,126.

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				36,237.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only				
b Total for prior years 20 08, 20 07, 20 06		0.		
3 Excess distributions carryover, if any, to 2010				
a From 2005				0.
b From 2006				15,309.
c From 2007				7,584.
d From 2008				15,680.
e From 2009				22,910.
f Total of lines 3a through e	61,483.			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 341,965.				
a Applied to 2009, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	341,965.			
d Applied to 2010 distributable amount				0.
e Remaining amount distributed out of corpus	36,237.			
5 Excess distributions carryover applied to 2010 . (If an amount appears in column (d), the same amount must be shown in column (a).)				36,237.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	367,211.			
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.				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions		0.		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)				
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	367,211.			
10 Analysis of line 9:				
a Excess from 2006				0.
b Excess from 2007				0.
c Excess from 2008				2,336.
d Excess from 2009				22,910.
e Excess from 2010				341,965.

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9) NOT APPLICABLE

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

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

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

1 Information Regarding Foundation Managers:

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

NIMA TAGHAVI

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

N/A

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

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

- a** The name, address, and telephone number of the person to whom applications should be addressed:

- b** The form in which applications should be submitted and information and materials they should include:

- c** Any submission deadlines.

- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> ATTACHMENT 9				
Total ▶ 3a				332,784.
b <i>Approved for future payment</i>				
Total ▶ 3b				

**SCHEDULE D
(Form 1041)**

Capital Gains and Losses

OMB No 1545-0092

2010

Department of the Treasury
Internal Revenue Service

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the instructions for
Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

Name of estate or trust **THE NIMA TAGHAVI FOUNDATION**
FKA THE TAGHAVI AND GHAZI FOUNDATION

Employer identification number
20-3959759

Note: Form 5227 filers need to complete only Parts I and II.

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example. 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	144,905.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back	5	144,905.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	-79,199.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2009 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back	12	-79,199.

For Paperwork Reduction Act Notice, see the instructions for Form 1041.

Schedule D (Form 1041) 2010

Part III Summary of Parts I and II		(1) Beneficiaries' (see instr.)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part.				
13	Net short-term gain or (loss)	13		144,905.
14	Net long-term gain or (loss):			
a	Total for year	14a		-79,199.
b	Unrecaptured section 1250 gain (see line 18 of the wrksh.)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a ▶	15		65,706.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet** necessary

Part IV Capital Loss Limitation

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of: 16 ()
 a The loss on line 15, column (3) or b \$3,000

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** on page 7 of the instructions to figure your capital loss carryover

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero

Caution: Skip this part and complete the worksheet on page 8 of the instructions if:

- Either line 14b, col. (2) or line 14c, col. (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero

Form 990-T trusts. Complete this part only if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17		
18	Enter the smaller of line 14a or 15 in column (2) but not less than zero	18		
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19		
20	Add lines 18 and 19	20		
21	If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- . . . ▶	21		
22	Subtract line 21 from line 20. If zero or less, enter -0-	22		
23	Subtract line 22 from line 17. If zero or less, enter -0-	23		
24	Enter the smaller of the amount on line 17 or \$2,300	24		
25	Is the amount on line 23 equal to or more than the amount on line 24? <input type="checkbox"/> Yes. Skip lines 25 and 26; go to line 27 and check the "No" box. <input type="checkbox"/> No. Enter the amount from line 23	25		
26	Subtract line 25 from line 24	26		
27	Are the amounts on lines 22 and 26 the same? <input type="checkbox"/> Yes. Skip lines 27 thru 30, go to line 31 <input type="checkbox"/> No. Enter the smaller of line 17 or line 22	27		
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)	28		
29	Subtract line 28 from line 27	29		
30	Multiply line 29 by 15% (.15)			30
31	Figure the tax on the amount on line 23. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)			31
32	Add lines 30 and 31			32
33	Figure the tax on the amount on line 17. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)			33
34	Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)			34

**FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		SEE STATEMENT PROPERTY TYPE: SECURITIES				P	VARIOUS	VAR 2011
							144,905.	
		SEE STATEMENT PROPERTY TYPE: SECURITIES				P	VARIOUS	VAR 2011
							-79,199.	
TOTAL GAIN (LOSS)					<u>65,706.</u>	

ELECTION UNDER REGULATIONS SECTION
53.4942(A)-3(D)(2) TO TREAT
EXCESS QUALIFYING DISTRIBUTIONS
AS DISTRIBUTIONS OUT OF CORPUS

PURSUANT TO IRC SEC. 4942(H)(2) AND REG. 53.4942(A)-3(D)(2), THE ABOVE REFERENCED FOUNDATION HEREBY ELECTS TO TREAT CURRENT YEAR QUALIFYING DISTRIBUTIONS IN EXCESS OF THE IMMEDIATELY PRECEDING TAX YEAR'S UNDISTRIBUTED INCOME AS BEING MADE OUT OF CORPUS.

Signed: 

Date: 7/5/12

Name and Title: Nima Taghavi

ATTACHMENT 1

FORM 990PF, PART I - LEGAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
LEGAL FEES	1,386.			1,386.
TOTALS	<u>1,386.</u>	<u>0.</u>	<u>0.</u>	<u>1,386.</u>

ATTACHMENT 2

FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING FEES	7,627.			7,627.
TOTALS	<u>7,627.</u>	<u>0.</u>	<u>0.</u>	<u>7,627.</u>

ATTACHMENT 3

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNT MANAGEMENT FEES	2,667.	2,667.	0.
TOTALS	<u>2,667.</u>	<u>2,667.</u>	<u>0.</u>

FORM 990PF, PART I - TAXES

DESCRIPTION
FEDERAL TAX
FOREIGN TAXES

	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
	450.	0.
	67.	67.
TOTALS	<u>517.</u>	<u>67.</u>

20-3959759
ATTACHMENT 4

CHARITABLE
PURPOSES

0.
0.
0.

THE NIMA TAGHAVI FOUNDATION

20-3959759

ATTACHMENT 5

FORM 990PF, PART I - OTHER EXPENSES

<u>DESCRIPTION</u>	REVENUE AND EXPENSES <u>PER BOOKS</u>
STATE FILING FEES	40.
OFFICE EXPENSE	128.
TOTALS	<u>168.</u>

CHARITABLE PURPOSES
40.
128.
<u>168.</u>

ATTACHMENT 6

FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
VARIOUS CORPORATE STOCKS HELD BY GOLDMAN SACHS		
GOLDMAN SACHS #027-27680-7	0.	0.
GOLDMAN SACHS #027-27681-5	0.	0.
GOLDMAN SACHS #027-27381-2	0.	0.
GOLDMAN SACHS #027-27679-9	0.	0.
GOLDMAN SACHS #027-27600-5	426,306.	426,306.
TOTALS	<u>426,306.</u>	<u>426,306.</u>

ATTACHMENT 7

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

<u>DESCRIPTION</u>	<u>AMOUNT</u>
CY MARKET ADJUSTMENT - INVESTMENTS	61,203.
TOTAL	<u>61,203.</u>

THE NIMA TAGHAVI FOUNDATION

20-3959759

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 8

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
NIMA TAGHAVI 3100 S. SUSAN STREET SANTA ANA, CA 92704	PRESIDENT/AS REQ'D	0.	0.	0.
JENNIFER SCHILLING 3100 S. SUSAN STREET SANTA ANA, CA 92704	SECRETARY & TREASURER/AS REQ'D	0.	0.	0.
<u>GRAND TOTALS</u>		<u>0.</u>	<u>0.</u>	<u>0.</u>

FORM 990PF, PART XV -- GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 9

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR
AND

<u>RECIPIENT NAME AND ADDRESS</u>	<u>FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
MIRACLE RANCH CHILDREN'S HOME P.O. BOX 51898 IRVINE, CA 92619	EXEMPT	PROVIDE FOR THE CARE, NURTURE, AND OVERALL DEVELOPMENT OF EACH CHILD	4,000
URBAN PROMISE MINISTRIES P O. BOX 1479 CAMDEN, NJ 08105	EXEMPT	WORK IN EDUCATION, SPIRITUAL AND SOCIAL DEVELOPMENT OF THE YOUTH	2,000.
WILLIAM J CLINTON FOUNDATION 1200 PRESIDENT CLINTON AVENUE LITTLE ROCK, AR 72201	EXEMPT	HELP MAKE A DIFFERENCE AND IMPROVE THE LIVES OF MORE PEOPLE AROUND THE WORLD.	326,784.

TOTAL CONTRIBUTIONS PAID 332,784.

Statement Group Taghavi Foundation Reporting Wrap C08469444

From 01-Dec-2010 To 30-Nov-2011

Realized Gains/Losses

Base Currency : USD

Gain Type	Gains	Losses	Total
Short-Term	32,919.13	-30,888.22	2,030.91
Long-Term	111,985.37	-48,310.33	63,675.04
Total Realized Gains/Losses:	144,904.50	-79,198.55	65,705.95

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
ADBE	ADOBE SYSTEMS INC CMN	29-Oct-2010	09-Feb-2011	26	856.18	732.130	124.05	103	Short-Term
ADBE	ADOBE SYSTEMS INC CMN	28-Oct-2010	09-Feb-2011	29	954.97	814.250	140.72	104	Short-Term
ADBE	ADOBE SYSTEMS INC CMN	01-Nov-2010	09-Feb-2011	71	2,338.04	2,001.780	336.26	100	Short-Term
ADBE	ADOBE SYSTEMS INC CMN	02-Nov-2010	09-Feb-2011	4	131.72	112.980	18.74	99	Short-Term
AFL	AFLAC INCORPORATED CMN	18-May-2010	09-Feb-2011	23	1,317.64	1,037.110	280.53	267	Short-Term
AFL	AFLAC INCORPORATED CMN	19-Aug-2009	09-Feb-2011	22	1,260.36	888.990	371.37	539	Long-Term
AFL	AFLAC INCORPORATED CMN	07-May-2009	09-Feb-2011	26	1,489.51	867.590	621.92	643	Long-Term
AMX	AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L	05-Sep-2007	09-Feb-2011	32	1,819.48	1,950.170	-130.69	1,253	Long-Term
AMX	AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L	23-Aug-2007	09-Feb-2011	23	1,307.75	1,361.400	-53.65	1,266	Long-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	10-Jun-2010	03-Dec-2010	36	1,292.82	1,166.790	126.03	176	Short-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	10-Jun-2010	09-Feb-2011	33	1,179.07	1,069.560	109.51	244	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
AEP	AMERICAN ELECTRIC POWER INC CMN	15-Jun-2010	09-Feb-2011	9	321 56	299 530	22 03	239	Short-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	30-Jun-2010	09-Feb-2011	32	1,143 34	1,053 310	90 03	224	Short-Term
AEP	AMERICAN ELECTRIC POWER INC CMN	16-Jun-2010	09-Feb-2011	35	1,250 52	1,177 680	72 84	238	Short-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	07-Jan-2008	09-Feb-2011	30	1,637 07	1,153 760	483 31	1,129	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	02-Mar-2006	09-Feb-2011	90	4,911 20	2,835 900	2,075 30	1,805	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	08-Jun-2006	09-Feb-2011	35	1,909 91	1,054 500	855 41	1,707	Long-Term
	AMERICAN TOWER CORPORATION CMN CLASS A	19-May-2006	09-Feb-2011	20	1,091 38	597 870	493 51	1,727	Long-Term
AAPL	APPLE, INC CMN	15-Jan-2009	09-Feb-2011	20	7,175 86	1,621 380	5,554 48	755	Long-Term
AAPL	APPLE, INC CMN	07-Aug-2009	09-Feb-2011	11	3,946 72	1,830 620	2,116 10	551	Long-Term
AAPL	APPLE, INC CMN	23-Nov-2010	09-Feb-2011	9	3,229 14	2,775 800	453 34	78	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	16-Jun-2010	02-Feb-2011	82	2,889 97	2,185 090	704 88	231	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	15-Jun-2010	02-Feb-2011	21	740 11	559 790	180 32	232	Short-Term
ARMH	ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	10-Dec-2007	06-Jan-2011	19	442 66	155 810	286 85	1,123	Long-Term
ARMH	ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	10-Dec-2007	13-Jan-2011	18	485 73	147 610	338 12	1,130	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
ARMH	ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	02-May-2008	09-Feb-2011	48	1,413.57	307,490	1,106.08	1,013	Long-Term
ARMH	ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN	10-Dec-2007	09-Feb-2011	25	736.23	205,020	531.21	1,157	Long-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	21-Jan-2011	09-Feb-2011	34	485.85	461,640	24.21	19	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	09-Nov-2010	09-Feb-2011	47	671.62	646,850	24.77	92	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	23-Nov-2010	09-Feb-2011	48	685.91	636,330	49.58	78	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	08-Nov-2010	09-Feb-2011	24	342.95	330,550	12.40	93	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	22-Nov-2010	09-Feb-2011	24	342.95	324,600	18.35	79	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	21-Dec-2010	09-Feb-2011	33	471.56	475,450	-3.89	50	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	22-Dec-2010	09-Feb-2011	18	257.21	257,870	-0.66	49	Short-Term
ASAZY	ASSA ABLOY AB UNSPONSORED ADR (SWEDEN)	07-Jan-2011	09-Feb-2011	37	528.72	519,310	9.41	33	Short-Term
AVP	AVON PRODUCTS INC CMN	07-May-2010	09-Feb-2011	77	2,202.16	2,205,940	-3.78	278	Short-Term
AVP	AVON PRODUCTS INC CMN	28-Jul-2010	09-Feb-2011	21	600.59	628,860	-28.27	196	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
AVP	AVON PRODUCTS INC CMN	02-Nov-2010	09-Feb-2011	65	1,858 96	1,884 550	-25 59	99	Short-Term
BAC	BANK OF AMERICA CORP CMN	01-May-2009	09-Feb-2011	194	2,818 77	1,704 270	1,114 49	649	Long-Term
BAC	BANK OF AMERICA CORP CMN	02-Jun-2009	09-Feb-2011	100	1,452 97	1,147 340	305 63	617	Long-Term
BAC	BANK OF AMERICA CORP CMN	13-Apr-2009	09-Feb-2011	100	1,452 97	1,093 100	359 87	667	Long-Term
BAC	BANK OF AMERICA CORP CMN	08-May-2009	09-Feb-2011	38	552 13	549 030	3 10	642	Long-Term
BAC	BANK OF AMERICA CORP CMN	07-Dec-2009	09-Feb-2011	60	871 78	956 030	-84 25	429	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	11-Jan-2008	13-Jan-2011	8	402 75	509 340	-106 59	1,098	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	16-Jan-2008	13-Jan-2011	15	755 15	967 170	-212 02	1,093	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	23-Jan-2008	13-Jan-2011	5	251 72	301 010	-49 29	1,086	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	05-Jun-2009	08-Feb-2011	25	1,224 05	1,188 830	35 22	613	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	23-Jan-2008	08-Feb-2011	15	734 43	903 020	-168 59	1,112	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	04-Dec-2009	08-Feb-2011	14	685 47	789 930	-104 46	431	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	30-Jul-2010	08-Feb-2011	19	930 28	834 190	96 09	193	Short-Term
BAX	BAXTER INTERNATIONAL INC CMN	30-Mar-2009	25-Jan-2011	11	555 36	555 330	0 04	666	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	10-Mar-2008	25-Jan-2011	17	858 29	980 950	-122 66	1,051	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	24-Jan-2008	25-Jan-2011	1	50 49	62 380	-11 89	1,097	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
BAX	BAXTER INTERNATIONAL INC CMN	15-Jan-2010	07-Feb-2011	13	635 78	794 250	-158 46	388	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	30-Mar-2009	07-Feb-2011	23	1,124 85	1,161 140	-36 29	679	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	09-Dec-2009	07-Feb-2011	23	1,124 85	1,277 720	-152 87	425	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	15-Jan-2010	08-Feb-2011	6	293 77	366 580	-72 81	389	Long-Term
BAX	BAXTER INTERNATIONAL INC CMN	08-Jun-2009	07-Feb-2011	20	978 13	938 060	40 07	609	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	02-Jul-2009	09-Feb-2011	8	956 30	684 520	271 78	587	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	04-Aug-2009	09-Feb-2011	8	956 30	697 340	258 96	554	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	13-Jul-2009	09-Feb-2011	10	1,195 38	804 580	390 80	576	Long-Term
BRGY	BG GROUP PLC SPON ADR ADR CMN	30-Apr-2010	09-Feb-2011	8	956 30	686 460	269 84	285	Short-Term
BIIB	BIOGEN IDEC INC CMN	04-Aug-2009	09-Feb-2011	15	991 33	726 690	264 64	554	Long-Term
BIIB	BIOGEN IDEC INC CMN	18-May-2010	09-Feb-2011	20	1,321 77	1,011 620	310 15	267	Short-Term
BIIB	BIOGEN IDEC INC CMN	28-Oct-2009	09-Feb-2011	36	2,379 19	1,574 690	804 50	469	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	30-Sep-2010	09-Feb-2011	28	1,100 38	1,002 610	97 77	132	Short-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	21-Oct-2010	09-Feb-2011	17	668 09	629 010	39 08	111	Short-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	17-Oct-2008	09-Feb-2011	10	392 99	389 750	3 24	845	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	15-May-2008	09-Feb-2011	3	117 90	164 000	-46 10	1,000	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	11-Jun-2008	09-Feb-2011	21	825 28	979 760	-154 48	973	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
BNPQY	BNP PARIBAS SPONSORED ADR CMN	22-Oct-2008	09-Feb-2011	16	628 79	604 030	24 76	840	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	07-Jan-2009	09-Feb-2011	23	903 88	543 650	360 23	763	Long-Term
BNPQY	BNP PARIBAS SPONSORED ADR CMN	25-May-2010	09-Feb-2011	13	510 89	362 590	148 30	260	Short-Term
BA	BOEING COMPANY CMN	04-Sep-2008	09-Feb-2011	10	724 49	647 220	77 27	888	Long-Term
BA	BOEING COMPANY CMN	03-Sep-2008	09-Feb-2011	8	579 59	527 240	52 35	889	Long-Term
BA	BOEING COMPANY CMN	13-Oct-2008	09-Feb-2011	15	1,086 73	676 720	410 01	849	Long-Term
BA	BOEING COMPANY CMN	14-Oct-2008	09-Feb-2011	8	579 59	384 380	195 21	848	Long-Term
BA	BOEING COMPANY CMN	29-Apr-2010	09-Feb-2011	15	1,086 73	1,108 160	-21 43	286	Short-Term
BA	BOEING COMPANY CMN	27-Sep-2010	09-Feb-2011	13	941 83	838 020	103 81	135	Short-Term
BSX	BOSTON SCIENTIFIC CORP COMMON STOCK	09-Feb-2011	09-Feb-2011	466	3,210 67	3,228 230	-17 56	0	Short-Term
BSYBY	BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	09-Mar-2009	09-Feb-2011	15	732 73	360 770	371 96	702	Long-Term
BSYBY	BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	30-Sep-2008	09-Feb-2011	9	439 64	265 580	174 07	862	Long-Term
BSYBY	BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	06-May-2009	09-Feb-2011	14	683 89	412 480	271 41	644	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
BSYBY	BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	08-May-2009	09-Feb-2011	21	1,025 83	614 960	410 87	642	Long-Term
BSYBY	BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS)	26-Apr-2010	09-Feb-2011	9	439 64	343 590	96 05	289	Short-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	23-Oct-2009	09-Feb-2011	39	1,711 28	1,113 560	597 72	474	Long-Term
BRCM	BROADCOM CORP CL-A CMN CLASS A	24-Jul-2009	09-Feb-2011	46	2,018 44	1,212 730	805 70	565	Long-Term
CNI	CANADIAN NATIONAL RAILWAY CO CMN	27-Sep-2007	09-Feb-2011	53	3,665 41	3,031 710	633 70	1,231	Long-Term
CNI	CANADIAN NATIONAL RAILWAY CO CMN	14-Sep-2007	09-Feb-2011	12	829 90	671 720	158 18	1,244	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	20-Aug-2009	03-Feb-2011	13	584 50	379 970	204 53	532	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	20-Aug-2009	09-Feb-2011	27	1,186 63	789 170	397 46	538	Long-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	30-Sep-2010	09-Feb-2011	12	527 39	413 670	113 72	132	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	01-Sep-2009	09-Feb-2011	18	791 08	502 270	288 81	526	Long-Term
CAJ	CANON INC ADR CMN	09-Jul-2010	09-Feb-2011	11	525 46	433 930	91 53	215	Short-Term
CAJ	CANON INC ADR CMN	30-Jun-2010	09-Feb-2011	46	2,197 38	1,719 180	478 20	224	Short-Term
CAJ	CANON INC ADR CMN	02-Jul-2010	09-Feb-2011	11	525 46	410 490	114 97	222	Short-Term
CAJ	CANON INC ADR CMN	31-Aug-2010	09-Feb-2011	7	334 38	286 420	47 96	162	Short-Term
CAJ	CANON INC ADR CMN	03-Feb-2011	09-Feb-2011	9	429 92	439 070	-9 15	6	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CCL	CARNIVAL CORPORATION CMN	04-Nov-2008	09-Feb-2011	10	467 99	250 820	217 17	827	Long-Term
CCL	CARNIVAL CORPORATION CMN	31-Oct-2006	09-Feb-2011	19	889 18	936 680	-47 50	1,562	Long-Term
CCL	CARNIVAL CORPORATION CMN	30-May-2007	09-Feb-2011	20	935 98	1,006 870	-70 89	1,351	Long-Term
CCL	CARNIVAL CORPORATION CMN	07-Apr-2008	09-Feb-2011	21	982 78	885 190	97 59	1,038	Long-Term
CCL	CARNIVAL CORPORATION CMN	30-Oct-2006	09-Feb-2011	6	280 79	295 630	-14 84	1,563	Long-Term
CCL	CARNIVAL CORPORATION CMN	31-May-2007	09-Feb-2011	8	374 39	403 760	-29 37	1,350	Long-Term
CCL	CARNIVAL CORPORATION CMN	13-Jan-2010	09-Feb-2011	20	935 98	675 080	260 90	392	Long-Term
CCL	CARNIVAL CORPORATION CMN	29-Jun-2010	09-Feb-2011	25	1,169 98	763 090	406 89	225	Short-Term
	CB RICHARD ELLIS GROUP, INC CMN CLASS A	19-Sep-2008	09-Feb-2011	72	1,713 57	1,061 960	651 61	873	Long-Term
	CB RICHARD ELLIS GROUP, INC CMN CLASS A	12-Nov-2009	09-Feb-2011	83	1,975 36	907 000	1,068 36	454	Long-Term
	CB RICHARD ELLIS GROUP, INC CMN CLASS A	11-Nov-2009	09-Feb-2011	110	2,617 95	1,194 990	1,422 96	455	Long-Term
CBS	CBS CORPORATION CMN CLASS B	30-Nov-2010	09-Feb-2011	16	343 67	260 370	83 30	71	Short-Term
CBS	CBS CORPORATION CMN CLASS B	29-Nov-2010	09-Feb-2011	114	2,448 67	1,839 820	608 85	72	Short-Term
CBS	CBS CORPORATION CMN CLASS B	06-Dec-2010	09-Feb-2011	55	1,181 38	964 430	216 95	65	Short-Term
CBS	CBS CORPORATION CMN CLASS B	07-Dec-2010	09-Feb-2011	51	1,095 46	911 930	183 53	64	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
SCHW	CHARLES SCHWAB CORPORATION CMN	02-Mar-2006	09-Feb-2011	92	1,711 16	1,526 280	184 88	1,805	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	11-May-2007	09-Feb-2011	40	743 98	776 440	-32 46	1,370	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	10-Aug-2007	09-Feb-2011	47	874 18	883 030	-8 85	1,279	Long-Term
CMHYY	CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN	20-Oct-2009	09-Feb-2011	26	1,094 84	908 040	186 80	477	Long-Term
CMHYY	CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN	13-Oct-2009	09-Feb-2011	31	1,305 38	1,035 010	270 37	484	Long-Term
CMHYY	CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN	12-Oct-2009	09-Feb-2011	17	715 86	553 580	162 28	485	Long-Term
CMHYY	CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN	07-Sep-2010	09-Feb-2011	9	378 98	322 760	56 22	155	Short-Term
CSCO	CISCO SYSTEMS, INC CMN	11-Jul-2007	09-Feb-2011	16	352 47	459 200	-106 73	1,309	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	08-Nov-2007	09-Feb-2011	96	2,114 84	2,921 880	-807 04	1,189	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	08-Aug-2007	09-Feb-2011	44	969 30	1,383 250	-413 95	1,281	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	02-Mar-2006	09-Feb-2011	131	2,865 87	2,739 210	146 66	1,805	Long-Term
CSCO	CISCO SYSTEMS, INC CMN	27-Sep-2010	09-Feb-2011	40	881 18	889 520	-8 34	135	Short-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	14-Jan-2011	09-Feb-2011	36	3,149 57	3,128 870	20 70	26	Short-Term
CLF	CLIFFS NATURAL RESOURCES INC CMN	01-Feb-2011	09-Feb-2011	12	1,049 86	1,066 180	-16 32	8	Short-Term
CME	CME GROUP INC CMN CLASS A	27-Aug-2008	09-Feb-2011	4	1,229 30	1,304 690	-75 39	896	Long-Term
CME	CME GROUP INC CMN CLASS A	04-Nov-2010	09-Feb-2011	5	1,536 62	1,470 750	65 87	97	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CME	CME GROUP INC CMN CLASS A	19-Feb-2009	09-Feb-2011	4	1,229 30	738 850	490 45	720	Long-Term
CME	CME GROUP INC CMN CLASS A	14-Oct-2009	09-Feb-2011	3	921 97	929 010	-7 04	483	Long-Term
CME	CME GROUP INC CMN CLASS A	17-Mar-2009	09-Feb-2011	4	1,229 30	829 080	400 22	694	Long-Term
CME	CME GROUP INC CMN CLASS A	30-Aug-2010	09-Feb-2011	6	1,843 94	1,524 510	319 43	163	Short-Term
CEO	CNOOC LIMITED SPONSORED ADR CMN	12-Nov-2009	09-Feb-2011	3	633 65	483 590	150 06	454	Long-Term
CEO	CNOOC LIMITED SPONSORED ADR CMN	05-Oct-2009	09-Feb-2011	12	2,534 59	1,616 420	918 17	492	Long-Term
CEO	CNOOC LIMITED SPONSORED ADR CMN	20-May-2010	09-Feb-2011	4	844 86	612 350	232 51	265	Short-Term
CCH	COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN	31-May-2007	09-Feb-2011	33	970 51	972 860	-2 35	1,350	Long-Term
CCH	COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN	15-Oct-2007	09-Feb-2011	33	970 51	1,209 570	-239 06	1,213	Long-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	02-Jul-2010	09-Feb-2011	158	3,722 41	2,746 810	975 60	222	Short-Term
CMCSA	COMCAST CORPORATION CMN CLASS A VOTING	12-Aug-2010	09-Feb-2011	55	1,295 77	996 020	299 75	181	Short-Term
COST	COSTCO WHOLESale CORPORATION CMN	30-Apr-2009	09-Feb-2011	28	2,086 52	1,352 950	733 57	650	Long-Term
COST	COSTCO WHOLESale CORPORATION CMN	24-Apr-2009	09-Feb-2011	41	3,055 26	1,951 450	1,103 81	656	Long-Term
COST	COSTCO WHOLESale CORPORATION CMN	04-Dec-2009	09-Feb-2011	19	1,415 85	1,120 210	295 64	432	Long-Term
COST	COSTCO WHOLESale CORPORATION CMN	02-Aug-2010	09-Feb-2011	16	1,192 30	914 340	277 96	191	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CCI	CROWN CASTLE INTL CORP COMMON STOCK	02-Mar-2006	09-Feb-2011	49	2,201 53	1,505 280	696 25	1,805	Long-Term
CCI	CROWN CASTLE INTL CORP COMMON STOCK	28-Jan-2008	09-Feb-2011	21	943 51	706 660	236 85	1,108	Long-Term
CCI	CROWN CASTLE INTL CORP COMMON STOCK	06-Mar-2007	09-Feb-2011	21	943 51	661 270	282 24	1,436	Long-Term
CCI	CROWN CASTLE INTL CORP COMMON STOCK	04-May-2007	09-Feb-2011	23	1,033 37	789 820	243 55	1,377	Long-Term
CVS	CVS CAREMARK CORPORATION CMN	07-May-2010	09-Feb-2011	56	1,858 60	1,947 940	-89 34	278	Short-Term
CVS	CVS CAREMARK CORPORATION CMN	06-May-2010	09-Feb-2011	46	1,526 71	1,618 880	-92 17	279	Short-Term
CVS	CVS CAREMARK CORPORATION CMN	24-May-2010	09-Feb-2011	27	896 11	921 920	-25 81	261	Short-Term
DASTY	DASSAULT SYSTEMES SA SPONSORED ADR CMN	25-Jan-2008	09-Feb-2011	12	951 58	635 190	316 39	1,111	Long-Term
DASTY	DASSAULT SYSTEMES SA SPONSORED ADR CMN	29-Jan-2008	09-Feb-2011	12	951 58	654 690	296 89	1,107	Long-Term
DASTY	DASSAULT SYSTEMES SA SPONSORED ADR CMN	08-Oct-2008	09-Feb-2011	10	792 98	449 360	343 62	854	Long-Term
DB	DEUTSCHE BANK AG CMN	21-Jan-2011	09-Feb-2011	12	768 47	723 130	45 34	19	Short-Term
DB	DEUTSCHE BANK AG CMN	24-Jan-2011	09-Feb-2011	4	256 15	241 180	14 98	16	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	21-Jan-2011	09-Feb-2011	38	3,265 65	3,162 880	102 77	19	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	25-Jan-2011	09-Feb-2011	11	945 32	934 760	10 56	15	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	04-Feb-2011	09-Feb-2011	12	1,031 26	1,069 190	-37 93	5	Short-Term
DISH	DISH NETWORK CORPORATION CMN CLASS A	30-Jun-2009	09-Feb-2011	104	2,290 03	1,664 330	625 70	589	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
DISH	DISH NETWORK CORPORATION CMN CLASS A	29-Jun-2009	09-Feb-2011	35	770.68	562 080	208 61	590	Long-Term
DISH	DISH NETWORK CORPORATION CMN CLASS A	28-Oct-2009	09-Feb-2011	57	1,255 11	986 310	268 80	469	Long-Term
DOW	DOW CHEMICAL CO CMN	27-May-2010	13-Jan-2011	47	1,671 93	1,297 650	374 28	231	Short-Term
DOW	DOW CHEMICAL CO CMN	27-May-2010	09-Feb-2011	118	4,404 85	3,257 930	1,146 92	258	Short-Term
ERJ	EMBRAER SA ADR CMN	02-Mar-2006	09-Feb-2011	27	922 03	1,092 070	-170 04	1,805	Long-Term
ERJ	EMBRAER SA ADR CMN	20-Feb-2007	09-Feb-2011	4	136 60	185 290	-48 69	1,450	Long-Term
ERJ	EMBRAER SA ADR CMN	22-Feb-2007	09-Feb-2011	17	580 54	784 030	-203 49	1,448	Long-Term
ERJ	EMBRAER SA ADR CMN	21-Feb-2007	09-Feb-2011	18	614 69	830 000	-215 31	1,449	Long-Term
ERJ	EMBRAER SA ADR CMN	04-Mar-2009	09-Feb-2011	33	1,126 93	342 370	784 56	707	Long-Term
EMC	EMC CORPORATION MASS CMN	28-Apr-2010	09-Feb-2011	147	3,918 94	2,860 310	1,058 64	287	Short-Term
EMC	EMC CORPORATION MASS CMN	19-Nov-2010	09-Feb-2011	71	1,892 82	1,544 360	348 46	82	Short-Term
EMC	EMC CORPORATION MASS CMN	06-May-2010	09-Feb-2011	48	1,279 66	888 160	391 50	279	Short-Term
EMR	EMERSON ELECTRIC CO CMN	21-Apr-2009	23-Dec-2010	22	1,263 76	700 200	563 56	611	Long-Term
EMR	EMERSON ELECTRIC CO CMN	05-Aug-2009	23-Dec-2010	25	1,436 09	874 040	562 04	505	Long-Term
EMR	EMERSON ELECTRIC CO CMN	05-Aug-2009	27-Dec-2010	17	971 57	594 350	377 22	509	Long-Term
ETR	ENTERGY CORPORATION CMN	02-Mar-2006	09-Feb-2011	31	2,244 36	2,217 120	27 24	1,805	Long-Term
ETR	ENTERGY CORPORATION CMN	11-Apr-2006	09-Feb-2011	15	1,085 98	1,031 160	54 82	1,765	Long-Term
ETR	ENTERGY CORPORATION CMN	03-Sep-2010	09-Feb-2011	3	217 20	240 090	-22 89	159	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
EQIX	EQUINIX INC CMN	04-Aug-2008	09-Feb-2011	18	1,600.53	1,411.870	188.66	919	Long-Term
EQIX	EQUINIX INC CMN	28-Jul-2008	09-Feb-2011	11	978.10	993.520	-15.42	926	Long-Term
EQIX	EQUINIX INC CMN	20-Feb-2009	09-Feb-2011	14	1,244.85	626.350	618.50	719	Long-Term
RE	EVEREST RE GROUP LTD CMN	25-Jan-2011	09-Feb-2011	9	775.15	771.430	3.72	15	Short-Term
RE	EVEREST RE GROUP LTD CMN	26-Jan-2011	09-Feb-2011	9	775.15	770.490	4.66	14	Short-Term
RE	EVEREST RE GROUP LTD CMN	27-Jan-2011	09-Feb-2011	11	947.41	947.990	-0.58	13	Short-Term
RE	EVEREST RE GROUP LTD CMN	28-Jan-2011	09-Feb-2011	20	1,722.56	1,703.710	18.85	12	Short-Term
FANUY	FANUC CORP UNSPONSORED ADR CMN	16-Dec-2008	09-Feb-2011	9	221.22	98.390	122.82	785	Long-Term
FANUY	FANUC CORP UNSPONSORED ADR CMN	17-Dec-2008	09-Feb-2011	63	1,548.51	717.570	830.94	784	Long-Term
FANUY	FANUC CORP UNSPONSORED ADR CMN	27-Jul-2009	09-Feb-2011	69	1,695.99	957.860	738.13	562	Long-Term
FLIDY	FLSMIDTH & CO A/S SPONSORED ADR CMN	26-Aug-2009	09-Feb-2011	139	1,249.58	755.020	494.56	532	Long-Term
FLIDY	FLSMIDTH & CO A/S SPONSORED ADR CMN	25-Aug-2009	09-Feb-2011	36	323.63	188.290	135.34	533	Long-Term
FLIDY	FLSMIDTH & CO A/S SPONSORED ADR CMN	10-Sep-2009	09-Feb-2011	77	692.22	446.150	246.07	517	Long-Term
F	FORD MOTOR COMPANY CMN	21-Apr-2010	09-Feb-2011	70	1,131.88	986.990	144.89	294	Short-Term
F	FORD MOTOR COMPANY CMN	26-Mar-2010	09-Feb-2011	162	2,619.48	2,255.000	364.48	320	Short-Term
BEN	FRANKLIN RESOURCES INC CMN	21-Jan-2009	09-Feb-2011	25	3,137.44	1,321.430	1,816.00	749	Long-Term
BEN	FRANKLIN RESOURCES INC CMN	07-Jul-2010	09-Feb-2011	10	1,254.97	874.110	380.86	217	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	22-Apr-2009	09-Feb-2011	10	618 19	376 490	241 70	658	Long-Term
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	13-Mar-2009	09-Feb-2011	11	680 01	424 740	255 27	698	Long-Term
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	11-Sep-2009	09-Feb-2011	9	556 37	417 570	138 80	516	Long-Term
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	14-May-2009	09-Feb-2011	16	989 10	662 700	326 40	636	Long-Term
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	08-May-2009	09-Feb-2011	19	1,174 56	744 720	429 84	642	Long-Term
FMS	FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN	21-Jul-2010	09-Feb-2011	8	494 55	418 240	76 31	203	Short-Term
OGZPY	GAZPROM ADR SPONSORED ADR CMN	15-Jun-2007	09-Feb-2011	70	2,057 96	2,833 650	-775 69	1,335	Long-Term
OGZPY	GAZPROM ADR SPONSORED ADR CMN	14-Jun-2007	09-Feb-2011	8	235 20	315 180	-79 99	1,336	Long-Term
OGZPY	GAZPROM ADR SPONSORED ADR CMN	18-Oct-2007	09-Feb-2011	23	676 19	1,084 480	-408 29	1,210	Long-Term
GE	GENERAL ELECTRIC CO CMN	22-Feb-2010	09-Feb-2011	50	1,056 48	810 880	245 60	352	Short-Term
GE	GENERAL ELECTRIC CO CMN	23-Apr-2010	09-Feb-2011	56	1,183 26	1,062 230	121 03	292	Short-Term
GE	GENERAL ELECTRIC CO CMN	23-Dec-2009	09-Feb-2011	160	3,380 73	2,463 710	917 02	413	Long-Term
GE	GENERAL ELECTRIC CO CMN	06-Apr-2010	09-Feb-2011	67	1,415 68	1,246 600	169 08	309	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GE	GENERAL ELECTRIC CO CMN	26-Nov-2010	09-Feb-2011	113	2,387 64	1,788 360	599 28	75	Short-Term
GE	GENERAL ELECTRIC CO CMN	23-Dec-2010	09-Feb-2011	54	1,141 00	974 980	166 02	48	Short-Term
GIS	GENERAL MILLS INC CMN	28-Apr-2010	09-Feb-2011	16	572 31	561 980	10 33	287	Short-Term
GIS	GENERAL MILLS INC CMN	09-Feb-2010	09-Feb-2011	64	2,289 24	2,223 440	65 79	365	Short-Term
GIS	GENERAL MILLS INC CMN	16-Mar-2010	09-Feb-2011	30	1,073 08	1,099 580	-26 50	330	Short-Term
GIS	GENERAL MILLS INC CMN	29-Apr-2010	09-Feb-2011	20	715 39	710 670	4 72	286	Short-Term
GILD	GILEAD SCIENCES CMN	30-Jun-2009	09-Feb-2011	17	651 26	794 920	-143 66	589	Long-Term
GILD	GILEAD SCIENCES CMN	24-Jul-2009	09-Feb-2011	40	1,532 37	1,922 230	-389 86	565	Long-Term
GILD	GILEAD SCIENCES CMN	28-Oct-2009	09-Feb-2011	7	268 16	302 460	-34 30	469	Long-Term
GOOG	GOOGLE, INC CMN CLASS A	04-May-2010	09-Feb-2011	4	2,466 15	2,027 000	439 15	281	Short-Term
GOOG	GOOGLE, INC CMN CLASS A	30-Apr-2010	09-Feb-2011	2	1,233 08	1,060 220	172 86	285	Short-Term
GOOG	GOOGLE, INC CMN CLASS A	14-Jan-2011	09-Feb-2011	2	1,233 08	1,245 730	-12 66	26	Short-Term
GOOG	GOOGLE, INC CMN CLASS A	26-Jan-2011	09-Feb-2011	7	4,315 76	4,331 860	-16 10	14	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Mar-2006	09-Feb-2011	25 092	243 64	243 640	0 00	1,776	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-Apr-2006	09-Feb-2011	26 041	252 86	251 560	1 30	1,748	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-May-2006	09-Feb-2011	24 509	237 98	235 530	2 45	1,715	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jul-2006	09-Feb-2011	20 66	200 61	199 990	0 62	1,654	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Sep-2006	09-Feb-2011	20 812	202 09	204 170	-2 09	1,594	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jun-2006	09-Feb-2011	20 848	202 43	199 930	2 50	1,665	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Aug-2006	09-Feb-2011	20 546	199 50	200 530	-1 03	1,623	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Oct-2006	09-Feb-2011	20 658	202 53	204 830	-2 30	1,562	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Nov-2006	09-Feb-2011	20 727	201 26	205 400	-4 14	1,532	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jan-2007	09-Feb-2011	21 361	207 42	208 700	-1 29	1,470	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Apr-2007	09-Feb-2011	21 53	209 06	212 070	-3 01	1,381	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jul-2007	09-Feb-2011	27 137	263 50	264 310	-0 81	1,289	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Mar-2007	09-Feb-2011	21 292	206 75	209 300	-2 56	1,412	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Dec-2006	09-Feb-2011	21 041	204 31	206 620	-2 31	1,503	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-Feb-2007	09-Feb-2011	21 194	205 79	209 400	-3 61	1,442	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-May-2007	09-Feb-2011	22 285	216 39	217 280	-0 89	1,350	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Nov-2007	09-Feb-2011	37 498	364 11	375 350	-11 24	1,167	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	25-Jul-2007	09-Feb-2011	11 343	110 14	110 250	-0 11	1,295	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Jun-2007	09-Feb-2011	23 642	229 56	229 330	0 23	1,321	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	25-Jul-2007	09-Feb-2011	2,265 234	21,995 42	22,018 070	-22 65	1,295	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Apr-2009	09-Feb-2011	27 044	262 60	226 900	35 70	650	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Aug-2007	09-Feb-2011	34 333	333 37	336 120	-2 75	1,258	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-Sep-2007	09-Feb-2011	34 983	339 69	344 230	-4 55	1,230	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Oct-2007	09-Feb-2011	37 262	361 81	367 400	-5 59	1,197	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jan-2009	09-Feb-2011	28 463	276 38	237 100	39 28	740	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	27-Feb-2009	09-Feb-2011	30 836	299 42	251 930	47 49	712	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Mar-2009	09-Feb-2011	30 611	297 23	253 150	44 08	680	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jun-2009	09-Feb-2011	24 631	239 17	213 060	26 11	589	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Aug-2009	09-Feb-2011	24 094	233 95	219 980	13 97	527	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-May-2009	09-Feb-2011	26 219	254 59	225 480	29 11	621	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jul-2009	09-Feb-2011	25 35	246 15	228 400	17 75	558	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Sep-2009	09-Feb-2011	21 244	206 28	197 570	8 71	497	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Dec-2009	09-Feb-2011	18 544	180 06	173 760	6 30	405	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Oct-2009	09-Feb-2011	23 07	224 01	216 860	7 15	467	Long-Term
GCFX	GS CORE FIXED INCOME FUND CLASS A SHARES	26-Feb-2010	09-Feb-2011	18 058	175 34	172 450	2 89	348	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Jan-2010	09-Feb-2011	17 876	173 58	170 180	3 40	376	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Nov-2009	09-Feb-2011	19 311	187 51	183 650	3 86	436	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Mar-2010	09-Feb-2011	18 416	178 82	175 500	3 32	315	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Aug-2010	09-Feb-2011	13 15	127 69	131 240	-3 55	162	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Apr-2010	09-Feb-2011	18 346	178 14	176 670	1 47	285	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Dec-2010	09-Feb-2011	26 428	256 62	258 990	-2 37	40	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jun-2010	09-Feb-2011	15 111	146 73	147 630	-0 90	224	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-May-2010	09-Feb-2011	17 007	165 14	163 950	1 19	257	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jul-2010	09-Feb-2011	14 023	136 16	137 990	-1 83	194	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Sep-2010	09-Feb-2011	13 248	128 64	132 220	-3 58	132	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Oct-2010	09-Feb-2011	13 54	131 47	135 540	-4 07	103	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Nov-2010	09-Feb-2011	13 962	135 57	138 920	-3 35	71	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jan-2011	09-Feb-2011	14 621	141 97	143 290	-1 32	9	Short-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Dec-2007	09-Feb-2011	45 436	441 18	453 000	-11 82	1,136	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jan-2008	09-Feb-2011	27 432	266 37	277 060	-10 70	1,105	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Feb-2008	09-Feb-2011	24 825	241 05	244 030	-2 98	1,076	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Mar-2008	09-Feb-2011	28 575	277 46	273 460	4 00	1,045	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Apr-2008	09-Feb-2011	28 11	272 95	270 420	2 53	1,015	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-May-2008	09-Feb-2011	29 794	289 30	283 940	5 36	985	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Jul-2008	09-Feb-2011	30 13	292 56	273 880	18 68	923	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Sep-2008	09-Feb-2011	29 735	288 73	263 750	24 98	862	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	30-Jun-2008	09-Feb-2011	29 92	290 52	280 350	10 17	954	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	29-Aug-2008	09-Feb-2011	31 52	306 06	287 780	18 28	894	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Oct-2008	09-Feb-2011	32 277	313 41	269 190	44 22	831	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	15-Dec-2008	09-Feb-2011	36 225	351 75	297 410	54 34	786	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-Nov-2008	09-Feb-2011	30 022	291 51	245 580	45 93	803	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	15-Dec-2008	09-Feb-2011	9 323	90 53	76 540	13 99	786	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	07-Feb-2006	09-Feb-2011	4,104 83	39,857 90	40,309 430	-451 53	1,828	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	31-Dec-2008	09-Feb-2011	27 157	263 69	228 390	35 30	770	Long-Term
GCFIX	GS CORE FIXED INCOME FUND CLASS A SHARES	28-Feb-2006	09-Feb-2011	16 525	160 46	162 280	-1 82	1,807	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	12-Dec-2008	09-Feb-2011	33 698	588 37	292 190	296 18	789	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	08-Dec-2006	09-Feb-2011	3 688	64 39	87 410	-23 02	1,524	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	01-Mar-2006	09-Feb-2011	451 668	7,886 12	10,000 000	-2,113 88	1,806	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	12-Dec-2008	09-Feb-2011	307 206	5,363 82	2,663 760	2,700 06	789	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	08-Dec-2006	09-Feb-2011	2 078	36 28	49 270	-12 99	1,524	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	08-Dec-2006	09-Feb-2011	3 231	56 41	76 580	-20 17	1,524	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	07-Feb-2006	09-Feb-2011	465 309	8,124 30	10,000 000	-1,875 70	1,828	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	10-Dec-2007	09-Feb-2011	1 255	21 91	36 060	-14 15	1,157	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	10-Dec-2007	09-Feb-2011	35 918	627 13	1,032 150	-405 02	1,157	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	11-Dec-2009	09-Feb-2011	1 423	24 85	21 880	2 97	425	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	10-Dec-2007	09-Feb-2011	95 6	1,669 18	2,747 210	-1,078 03	1,157	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	12-Dec-2008	09-Feb-2011	99 145	1,731 07	859 680	871 39	789	Long-Term
GEMIX	GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES	13-Dec-2010	09-Feb-2011	8 397	146 61	148 970	-2 36	58	Short-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	13-Jul-2011	28-Sep-2011	4,464 286	30,000 00	32,723 220	-2,723 22	77	Short-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	13-Jul-2011	03-Oct-2011	30,441 4	200,000 00	223,135 460	-23,135 46	82	Short-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	13-Jul-2011	28-Oct-2011	8,522 727	60,000 00	62,471 590	-2,471 59	107	Short-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	13-Dec-2007	09-Feb-2011	1 247	16 30	19 860	-3 56	1,154	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	28-Mar-2008	09-Feb-2011	33 361	436 03	509 090	-73 06	1,048	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	13-Dec-2007	09-Feb-2011	558 113	7,294 54	8,885 160	-1,590 62	1,154	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	27-Jun-2008	09-Feb-2011	23 677	309 46	342 610	-33 15	957	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Jun-2006	09-Feb-2011	13 178	172 24	264 740	-92 50	1,686	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Sep-2008	09-Feb-2011	31 862	416 44	440 970	-24 53	863	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Mar-2007	09-Feb-2011	10 798	141 13	245 550	-104 42	1,413	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	07-Feb-2006	09-Feb-2011	2,580,652	33,729,12	48,800,120	-15,071,00	1,828	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	09-Dec-2008	09-Feb-2011	281,24	3,675,81	2,053,050	1,622,76	792	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	30-Mar-2006	09-Feb-2011	13,899	181,66	284,240	-102,58	1,777	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Jun-2009	09-Feb-2011	43,653	570,54	299,020	271,52	590	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	28-Sep-2006	09-Feb-2011	14,555	190,23	317,600	-127,37	1,595	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	12-Dec-2006	09-Feb-2011	1,67	21,83	37,870	-16,04	1,520	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	12-Dec-2006	09-Feb-2011	172,719	2,257,44	3,915,530	-1,658,09	1,520	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	28-Jun-2007	09-Feb-2011	16,426	214,69	339,700	-125,01	1,322	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	27-Sep-2007	09-Feb-2011	12,908	168,71	272,220	-103,51	1,231	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	30-Mar-2009	09-Feb-2011	57,463	751,04	301,680	449,36	681	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	08-Dec-2009	09-Feb-2011	0,774	10,12	7,390	2,73	428	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Jun-2010	09-Feb-2011	17 76	232 12	186 120	46 00	225	Short-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Sep-2009	09-Feb-2011	23 465	306 69	216 580	90 11	498	Long-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	30-Mar-2010	09-Feb-2011	34 835	455 29	378 660	76 63	316	Short-Term
GREAX	GS REAL ESTATE SECURITIES FUND CLASS A SHARES	29-Sep-2010	09-Feb-2011	17 368	227 00	202 340	24 66	133	Short-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	13-Dec-2007	09-Feb-2011	197 768	2,468 15	2,296 090	172 06	1,154	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	13-Dec-2007	09-Feb-2011	0 649	8 10	7.530	0 57	1,154	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	13-Dec-2007	09-Feb-2011	7 694	96 02	89 330	6 69	1,154	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	07-Feb-2006	09-Feb-2011	3,380 587	42,189 73	48,511 420	-6,321 69	1,828	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	12-Dec-2006	09-Feb-2011	5 163	64 43	73 520	-9 09	1,520	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	09-Dec-2008	09-Feb-2011	29 076	362 87	199 170	163 70	792	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	12-Dec-2006	09-Feb-2011	1 297	16 19	18 470	-2 28	1,520	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	12-Dec-2006	09-Feb-2011	200 593	2,503 40	2,856 450	-353 05	1,520	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	08-Dec-2009	09-Feb-2011	29 657	370 12	284 540	105 58	428	Long-Term
GCSAX	GS STRUCTURED SMALL CAP EQUITY FUND CLASS A SHARES	08-Dec-2010	09-Feb-2011	21 349	266 44	252 340	14 10	63	Short-Term
HAL	HALLIBURTON COMPANY CMN	27-May-2010	21-Dec-2010	73	2,943 65	1,948 900	994 75	208	Short-Term
HAL	HALLIBURTON COMPANY CMN	21-Oct-2010	21-Dec-2010	29	1,169 39	978 010	191 38	61	Short-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-2009	29-Dec-2010	11	441 60	333 810	107 80	373	Long-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-2009	25-Jan-2011	26	1,046 86	788 990	257 87	400	Long-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-2009	27-Jan-2011	18	785 02	546 230	238 79	402	Long-Term
HAL	HALLIBURTON COMPANY CMN	21-Dec-2009	09-Feb-2011	28	1,233 66	849 690	383 97	415	Long-Term
HAL	HALLIBURTON COMPANY CMN	30-Apr-2010	09-Feb-2011	42	1,850 48	1,279 970	570 51	285	Short-Term
HAL	HALLIBURTON COMPANY CMN	02-Jun-2010	09-Feb-2011	24	1,057 42	563 570	493 85	252	Short-Term
HLPY	HANG LUNG PPTYS LTD SPONSORED ADR CMN	19-Aug-2008	09-Feb-2011	109	2,197 39	1,632 000	565 39	904	Long-Term
HLPY	HANG LUNG PPTYS LTD SPONSORED ADR CMN	08-Nov-2007	09-Feb-2011	2	40 32	45 040	-4 72	1,189	Long-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	01-Oct-2010	09-Feb-2011	46	1,365 71	1,071 180	294 53	131	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	30-Sep-2010	09-Feb-2011	26	771 92	611 870	160 05	132	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	28-Sep-2010	09-Feb-2011	70	2,078 26	1,640 620	437 64	134	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	19-Nov-2010	09-Feb-2011	10	296 89	233 780	63 11	82	Short-Term
HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	22-Nov-2010	09-Feb-2011	28	831 30	651 530	179 77	79	Short-Term
HNNMY	HENNES & MAURITZ AB ADR CMN	28-Jul-2008	09-Feb-2011	182	1,201 18	961 360	239 82	926	Long-Term
HNNMY	HENNES & MAURITZ AB ADR CMN	10-Jun-2008	09-Feb-2011	254	1,676 37	1,406 370	269 99	974	Long-Term
HNNMY	HENNES & MAURITZ AB ADR CMN	22-Dec-2009	09-Feb-2011	86	567 59	475 480	92 11	414	Long-Term
HNNMY	HENNES & MAURITZ AB ADR CMN	15-Sep-2008	09-Feb-2011	126	831 58	588 750	242 83	877	Long-Term
HON	HONEYWELL INTL INC CMN	18-Sep-2008	26-Jan-2011	21	1,165 22	914 130	251 09	860	Long-Term
HON	HONEYWELL INTL INC CMN	30-Dec-2008	26-Jan-2011	9	499 38	289 190	210 20	757	Long-Term
HON	HONEYWELL INTL INC CMN	30-Dec-2008	09-Feb-2011	21	1,204 54	674 770	529 77	771	Long-Term
HON	HONEYWELL INTL INC CMN	08-Jul-2009	09-Feb-2011	25	1,433 97	735 910	698 06	581	Long-Term
HON	HONEYWELL INTL INC CMN	15-Oct-2009	09-Feb-2011	13	745 67	485 190	260 48	482	Long-Term
HON	HONEYWELL INTL INC CMN	14-Oct-2009	09-Feb-2011	11	630 95	410 200	220 75	483	Long-Term
HON	HONEYWELL INTL INC CMN	27-Oct-2009	09-Feb-2011	25	1,433 97	943 800	490 17	470	Long-Term
HKXCY	HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN	13-Mar-2009	09-Feb-2011	83	1,868 29	668 620	1,209 67	698	Long-Term
HKXCY	HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN	02-Apr-2009	09-Feb-2011	12	270 12	117 660	152 46	678	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
HXXCY	HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN	19-Mar-2009	09-Feb-2011	41	922 89	355 770	567 12	692	Long-Term
IDCBY	INDUSTRIAL & COMMERCIAL BANK O ADR CMN	20-May-2009	09-Feb-2011	63	921 67	781 180	140 49	630	Long-Term
IDCBY	INDUSTRIAL & COMMERCIAL BANK O ADR CMN	20-May-2010	09-Feb-2011	40	585 19	562 300	22 89	265	Short-Term
IDCBY	INDUSTRIAL & COMMERCIAL BANK O ADR CMN	08-Apr-2009	09-Feb-2011	20	292 59	218 050	74 55	672	Long-Term
IDCBY	INDUSTRIAL & COMMERCIAL BANK O ADR CMN	23-Sep-2009	09-Feb-2011	52	760 74	824 160	-63 42	504	Long-Term
IDCBY	INDUSTRIAL & COMMERCIAL BANK O ADR CMN	27-Jan-2011	09-Feb-2011	55	804 63	826 230	-21 60	13	Short-Term
INFY	INFOSYS LTD SPONSORED ADR CMN -	20-Feb-2009	09-Feb-2011	3	205 38	73 790	131 59	719	Long-Term
INFY	INFOSYS LTD SPONSORED ADR CMN -	19-Mar-2009	09-Feb-2011	13	889 96	348 040	541 92	692	Long-Term
INFY	INFOSYS LTD SPONSORED ADR CMN -	23-Apr-2009	09-Feb-2011	13	889 96	369 080	520 88	657	Long-Term
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	24-Aug-2009	01-Dec-2010	41	657 90	998 240	-340 34	464	Long-Term
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	28-Aug-2009	01-Dec-2010	5	80 23	133 010	-52 78	460	Long-Term
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	12-Aug-2009	01-Dec-2010	10	160 46	245 680	-85 22	476	Long-Term
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	28-Aug-2009	02-Dec-2010	21	342 60	558 660	-216 06	461	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	13-Jan-2010	02-Dec-2010	11	179 46	304 590	-125 13	323	Short-Term
ISNPY	INTESA SANPAOLO SPONSORED ADR CMN	25-Aug-2010	02-Dec-2010	23	375 23	387 610	-12 38	99	Short-Term
ITUB	ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	27-May-2009	09-Feb-2011	38	810 14	546 470	263 67	623	Long-Term
ITUB	ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	03-Feb-2011	09-Feb-2011	20	426 39	428 850	-2 46	6	Short-Term
ITUB	ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	20-May-2010	09-Feb-2011	14	298 47	246 350	52 12	265	Short-Term
ITUB	ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	30-Jul-2009	09-Feb-2011	30	639 59	489 130	150 46	559	Long-Term
ITUB	ITAU UNIBANCO BANCO HLDNG S A SPONSORED ADR CMN	24-Jun-2009	09-Feb-2011	28	596 95	394 120	202 83	595	Long-Term
JNJ	JOHNSON & JOHNSON CMN	02-Oct-2008	10-Dec-2010	20	1,244 99	1,356 990	-112 00	799	Long-Term
JNJ	JOHNSON & JOHNSON CMN	10-Oct-2008	09-Feb-2011	28	1,700 40	1,555 090	145 31	852	Long-Term
JNJ	JOHNSON & JOHNSON CMN	02-Oct-2008	09-Feb-2011	16	971 66	1,085 600	-113 94	860	Long-Term
JNJ	JOHNSON & JOHNSON CMN	18-May-2009	09-Feb-2011	18	1,093 12	999 660	93 46	632	Long-Term
JNJ	JOHNSON & JOHNSON CMN	02-Jul-2009	09-Feb-2011	17	1,032 39	952 920	79 47	587	Long-Term
JCI	JOHNSON CONTROLS INC CMN	05-Aug-2009	09-Feb-2011	35	1,403 13	929 380	473 75	553	Long-Term
JCI	JOHNSON CONTROLS INC CMN	08-May-2009	09-Feb-2011	70	2,806 25	1,422 200	1,384 05	642	Long-Term
JPM	JPMORGAN CHASE & CO CMN	14-Nov-2008	09-Feb-2011	21	944 77	743 810	200 96	817	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
JPM	JPMORGAN CHASE & CO CMN	29-Dec-2008	09-Feb-2011	30	1,349 67	879 700	469 97	772	Long-Term
JPM	JPMORGAN CHASE & CO CMN	15-Jun-2006	09-Feb-2011	6	269 94	243 220	26 72	1,700	Long-Term
JPM	JPMORGAN CHASE & CO CMN	11-Oct-2007	09-Feb-2011	25	1,124 73	1,184 950	-60 22	1,217	Long-Term
JPM	JPMORGAN CHASE & CO CMN	19-Nov-2010	09-Feb-2011	28	1,259 70	1,101 850	157 85	82	Short-Term
JPM	JPMORGAN CHASE & CO CMN	04-May-2007	09-Feb-2011	15	674 84	795 050	-120 21	1,377	Long-Term
JPM	JPMORGAN CHASE & CO CMN	31-Oct-2007	09-Feb-2011	105	4,723 86	4,966 250	-242 39	1,197	Long-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	01-Feb-2007	09-Feb-2011	287	2,347 61	2,784 390	-436 78	1,469	Long-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	30-Jun-2006	09-Feb-2011	11	89 98	98 010	-8 03	1,685	Long-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	22-Oct-2010	09-Feb-2011	57	466 25	445 560	20 69	110	Short-Term
KGFHY	KINGFISHER PLC SPONSORED ADR CMN	04-Dec-2007	09-Feb-2011	160	1,308 77	1,020 140	288 63	1,163	Long-Term
KMTUY	KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	20-Oct-2006	03-Feb-2011	15	465 27	280 110	185 15	1,567	Long-Term
KMTUY	KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	03-Dec-2007	03-Feb-2011	3	93 05	91 350	1 70	1,158	Long-Term
KMTUY	KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	21-Oct-2008	09-Feb-2011	48	1,451 01	540 570	910 44	841	Long-Term
KMTUY	KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	03-Dec-2007	09-Feb-2011	49	1,481 24	1,492 040	-10 80	1,164	Long-Term
KMTUY	KOMATSU LTD ADR (NEW) SPONSORED GDS CMN	11-May-2009	09-Feb-2011	48	1,451 01	678 290	772 72	639	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
LFRGY	LAFARGE SPONSORED ADR CMN	04-Feb-2010	09-Feb-2011	49	757 04	900 420	-143 39	370	Long-Term
LFRGY	LAFARGE SPONSORED ADR CMN	28-Jan-2010	09-Feb-2011	75	1,158 73	1,440 050	-281 33	377	Long-Term
LFRGY	LAFARGE SPONSORED ADR CMN	05-Mar-2010	09-Feb-2011	17	262 65	306 200	-43 56	341	Short-Term
LFRGY	LAFARGE SPONSORED ADR CMN	05-Aug-2010	09-Feb-2011	28	432 59	382 450	50 14	188	Short-Term
LFRGY	LAFARGE SPONSORED ADR CMN	13-Sep-2010	09-Feb-2011	33	509 64	437 490	72 35	149	Short-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	23-Jul-2009	09-Feb-2011	29	560 27	444 780	115 49	566	Long-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	22-Jan-2009	09-Feb-2011	30	579 59	322 630	256 96	748	Long-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	18-Jan-2008	09-Feb-2011	38	734 14	1,059 040	-324 90	1,118	Long-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	16-Apr-2008	09-Feb-2011	15	289 79	383 180	-93 39	1,029	Long-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	17-Apr-2008	09-Feb-2011	24	463 67	618 580	-154 91	1,028	Long-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	29-Apr-2010	09-Feb-2011	27	521 63	450 450	71 18	286	Short-Term
LOGI	LOGITECH INTERNATIONAL SA ORD CMN	21-Nov-2008	09-Feb-2011	26	502 31	308 780	193 53	810	Long-Term
LOW	LOWES COMPANIES INC CMN	25-Sep-2007	09-Feb-2011	42	1,034 02	1,217 440	-183 42	1,233	Long-Term
LOW	LOWES COMPANIES INC CMN	12-Mar-2009	09-Feb-2011	72	1,772 61	1,102 090	670 52	699	Long-Term
LOW	LOWES COMPANIES INC CMN	25-Sep-2009	09-Feb-2011	71	1,747 99	1,491 760	256 23	502	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
LOW	LOWES COMPANIES INC CMN	02-Aug-2010	09-Feb-2011	39	960 16	815 810	144 35	191	Short-Term
LOW	LOWES COMPANIES INC CMN	21-Jun-2010	09-Feb-2011	43	1,058 64	970 980	87 66	233	Short-Term
LOW	LOWES COMPANIES INC CMN	06-Oct-2010	09-Feb-2011	43	1,058 64	971 650	86 99	126	Short-Term
LULU	LULULEMON ATHLETICA INC CMN	10-Sep-2010	13-Dec-2010	6	427 35	240 400	186 95	94	Short-Term
LULU	LULULEMON ATHLETICA INC CMN	13-Sep-2010	09-Feb-2011	7	569 79	295 460	274 33	149	Short-Term
LULU	LULULEMON ATHLETICA INC CMN	30-Sep-2010	09-Feb-2011	2	162 80	87 980	74 82	132	Short-Term
LULU	LULULEMON ATHLETICA INC CMN	10-Sep-2010	09-Feb-2011	5	406 99	200 330	206 66	152	Short-Term
LULU	LULULEMON ATHLETICA INC CMN	22-Sep-2010	09-Feb-2011	6	488 39	254 530	233 86	140	Short-Term
LVMUY	LVMH MOET HENNESSY LOUIS VUITTON S A ADR CMN	20-Nov-2008	09-Feb-2011	34	1,101 58	335 250	766 33	811	Long-Term
LVMUY	LVMH MOET HENNESSY LOUIS VUITTON S A ADR CMN	12-Nov-2008	09-Feb-2011	2	64 80	22 480	42 32	819	Long-Term
LVMUY	LVMH MOET HENNESSY LOUIS VUITTON S A ADR CMN	16-Jan-2009	09-Feb-2011	49	1,587 57	541 110	1,046 46	754	Long-Term
LVMUY	LVMH MOET HENNESSY LOUIS VUITTON S A ADR CMN	18-Nov-2008	09-Feb-2011	35	1,133 98	357 880	776 10	813	Long-Term
LVMUY	LVMH MOET HENNESSY LOUIS VUITTON S A ADR CMN	31-Mar-2009	09-Feb-2011	46	1,490 37	569 660	920 71	680	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
MINGPY	MAN GROUP PLC UNSPONSORED ADR CMN	18-Mar-2010	03-Feb-2011	134	642 01	491 160	150 85	322	Short-Term
MINGPY	MAN GROUP PLC UNSPONSORED ADR CMN	18-Mar-2010	09-Feb-2011	118	575 83	432 520	143 31	328	Short-Term
MINGPY	MAN GROUP PLC UNSPONSORED ADR CMN	12-May-2010	09-Feb-2011	125	609 99	425 640	184 35	273	Short-Term
MINGPY	MAN GROUP PLC UNSPONSORED ADR CMN	25-Mar-2010	09-Feb-2011	256	1,249 25	953 190	296 06	321	Short-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	13-May-2010	09-Feb-2011	3	744 89	712 850	32 03	272	Short-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	05-Feb-2010	09-Feb-2011	7	1,738 07	1,540 310	197 75	369	Long-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	14-Jan-2011	09-Feb-2011	5	1,241 47	1,178 020	63 46	26	Short-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	22-Jul-2010	09-Feb-2011	5	1,241 47	1,034 700	206 78	202	Short-Term
MA	MASTERCARD INCORPORATED CMN CLASS A	09-Feb-2010	09-Feb-2011	8	1,986 36	1,803 520	182 84	365	Short-Term
MRK	MERCK & CO , INC CMN	16-Dec-2009	09-Feb-2011	31	1,022 67	1,170 940	-148 27	420	Long-Term
MRK	MERCK & CO , INC CMN	23-Feb-2010	09-Feb-2011	55	1,814 41	2,007 570	-193 16	351	Short-Term
MRK	MERCK & CO , INC CMN	08-Apr-2010	09-Feb-2011	35	1,154 63	1,287 220	-132 59	307	Short-Term
MRK	MERCK & CO , INC CMN	17-Dec-2009	09-Feb-2011	32	1,055 66	1,206 090	-150 43	419	Long-Term
MRK	MERCK & CO , INC CMN	16-Mar-2010	09-Feb-2011	30	989 68	1,134 640	-144 96	330	Short-Term
MRK	MERCK & CO , INC CMN	28-Sep-2010	09-Feb-2011	26	857 72	966 370	-108 65	134	Short-Term
MSFT	MICROSOFT CORPORATION CMN	02-Mar-2006	25-Jan-2011	33	935 38	891 660	43 72	1,790	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
MSFT	MICROSOFT CORPORATION CMN	02-Mar-2006	27-Jan-2011	26	750 15	702 520	47 63	1,792	Long-Term
MSFT	MICROSOFT CORPORATION CMN	02-Mar-2006	09-Feb-2011	49	1,379 08	1,323 980	55 10	1,805	Long-Term
MSFT	MICROSOFT CORPORATION CMN	08-Feb-2008	09-Feb-2011	5	140 72	144 890	-4 17	1,097	Long-Term
MSFT	MICROSOFT CORPORATION CMN	26-Oct-2007	09-Feb-2011	30	844 33	1,066 680	-222 35	1,202	Long-Term
MSFT	MICROSOFT CORPORATION CMN	24-Apr-2009	09-Feb-2011	3	84 43	60 860	23 57	656	Long-Term
MSFT	MICROSOFT CORPORATION CMN	27-May-2010	09-Feb-2011	55	1,547 95	1,438 260	109 69	258	Short-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	13-May-2009	09-Feb-2011	125	686 24	822 660	-136 42	637	Long-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	02-Jul-2009	09-Feb-2011	151	828 97	941 180	-112 21	587	Long-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	30-Dec-2009	09-Feb-2011	72	395 27	354 840	40 43	406	Long-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	08-May-2009	09-Feb-2011	59	323 90	377 650	-53 75	642	Long-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	12-Jun-2009	09-Feb-2011	137	752 12	919 780	-167 67	607	Long-Term
MTU	MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN	03-Feb-2011	09-Feb-2011	85	466 64	456 270	10 37	6	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	22-Jun-2007	09-Feb-2011	38	2,008 64	1,397 170	611 47	1,328	Long-Term
NSRGY	NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS)	16-Aug-2007	09-Feb-2011	32	1,691 48	1,285 640	405 84	1,273	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	14-Sep-2009	09-Feb-2011	1	94 85	74 590	20 26	513	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	11-Sep-2009	09-Feb-2011	3	284 54	222 320	62 23	516	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	15-Sep-2009	09-Feb-2011	4	379 39	299 230	80 16	512	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	08-Oct-2009	09-Feb-2011	3	284 54	245 370	39 17	489	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	16-Sep-2009	09-Feb-2011	1	94 85	75 850	19 00	511	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	01-Oct-2009	09-Feb-2011	3	284 54	235 620	48 92	496	Long-Term
EDU	NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN	02-Dec-2009	09-Feb-2011	7	663 93	509 770	154 16	434	Long-Term
NFX	NEWFIELD EXPLORATION CO CMN	15-Dec-2009	09-Feb-2011	24	1,697 97	1,092 910	605 05	421	Long-Term
NFX	NEWFIELD EXPLORATION CO CMN	28-Sep-2009	09-Feb-2011	24	1,697 97	1,004 910	693 05	499	Long-Term
NFX	NEWFIELD EXPLORATION CO CMN	20-Oct-2009	09-Feb-2011	19	1,344 22	931 410	412 81	477	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
NFX	NEWFIELD EXPLORATION CO CMN	28-Jul-2010	09-Feb-2011	15	1,061 23	806 340	254 89	196	Short-Term
NKE	NIKE CLASS-B CMN CLASS B	21-Oct-2009	09-Feb-2011	38	3,316 57	2,492 390	824 18	476	Long-Term
NKE	NIKE CLASS-B CMN CLASS B	04-Jan-2010	09-Feb-2011	23	2,007 40	1,514 900	492 50	401	Long-Term
NTRS	NORTHERN TRUST CORP CMN	05-Jan-2010	09-Feb-2011	59	3,063 81	3,091 150	-27 34	400	Long-Term
NTRS	NORTHERN TRUST CORP CMN	06-Jan-2010	09-Feb-2011	9	467 36	471 410	-4 05	399	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	29-Sep-2006	09-Feb-2011	17	951 13	996 350	-45 22	1,594	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	08-Dec-2010	09-Feb-2011	13	727 34	709 610	17 73	63	Short-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	18-Jul-2007	09-Feb-2011	25	1,398 72	1,337 720	61 00	1,302	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	12-Jun-2009	09-Feb-2011	23	1,286 82	960 920	325 90	607	Long-Term
NVS	NOVARTIS AG-ADR SPONSORED ADR CMN	27-Apr-2010	09-Feb-2011	8	447 59	411 130	36 46	288	Short-Term
NVO	NOVO-NORDISK A/S ADR ADR CMN	28-Feb-2007	09-Feb-2011	45	5,197 85	1,908 380	3,289 47	1,442	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-2009	25-Jan-2011	6	578 32	388 090	190 23	578	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-2009	04-Feb-2011	13	1,270 87	840 860	430 01	588	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-2009	09-Feb-2011	11	1,064 45	711 490	352 95	593	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	09-Jul-2009	09-Feb-2011	10	967 68	617 510	350 17	580	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
OXY	OCCIDENTAL PETROLEUM CORP CMN	13-Aug-2009	09-Feb-2011	13	1,257 98	915 530	342 45	545	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	24-May-2010	09-Feb-2011	12	1,161 22	949 710	211 51	261	Short-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	30-Jul-2009	09-Feb-2011	9	870 91	640 460	230 45	559	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	11-Feb-2010	09-Feb-2011	10	967 68	793 580	174 10	363	Short-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	05-Oct-2009	10-Dec-2010	12	1,113 54	906 260	207 28	431	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	15-Jan-2010	09-Feb-2011	31	2,999 81	2,447 560	552 25	390	Long-Term
OXY	OCCIDENTAL PETROLEUM CORP CMN	05-Oct-2009	09-Feb-2011	1	96 77	75 520	21 25	492	Long-Term
ORCL	ORACLE CORPORATION CMN	21-Apr-2009	09-Feb-2011	12	393 95	233 610	160 34	659	Long-Term
ORCL	ORACLE CORPORATION CMN	18-May-2009	09-Feb-2011	54	1,772 79	1,006 530	766 26	632	Long-Term
ORCL	ORACLE CORPORATION CMN	24-Apr-2009	09-Feb-2011	62	2,035 42	1,245 950	789 47	656	Long-Term
ORCL	ORACLE CORPORATION CMN	12-Oct-2009	09-Feb-2011	92	3,020 30	1,909 060	1,111 24	485	Long-Term
PCG	P G & E CORPORATION CMN	19-Aug-2010	09-Feb-2011	54	2,526 61	2,426 980	99 63	174	Short-Term
PCG	P G & E CORPORATION CMN	20-Aug-2010	09-Feb-2011	6	280 73	269 760	10 97	173	Short-Term
PCG	P G & E CORPORATION CMN	28-Sep-2010	09-Feb-2011	23	1,076 15	1,042 980	33 17	134	Short-Term
PCG	P G & E CORPORATION CMN	03-Dec-2010	09-Feb-2011	20	935 78	956 760	-20 98	68	Short-Term
PEP	PEPSICO INC CMN	01-Jul-2010	09-Feb-2011	43	2,757 97	2,629 400	128 57	223	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
PEP	PEPSICO INC CMN	06-Aug-2010	09-Feb-2011	12	769 67	789 760	-20 10	187	Short-Term
PEP	PEPSICO INC CMN	12-Jul-2010	09-Feb-2011	16	1,026 22	1,015 900	10 32	212	Short-Term
PEP	PEPSICO INC CMN	19-Feb-2009	09-Feb-2011	10	641 39	520 710	120 68	720	Long-Term
PEP	PEPSICO INC CMN	02-Mar-2006	09-Feb-2011	73	4,682 12	4,331 820	350 30	1,805	Long-Term
PEP	PEPSICO INC CMN	15-Oct-2009	09-Feb-2011	24	1,539 33	1,500 700	38 63	482	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	30-Apr-2009	09-Feb-2011	5	909 58	437 050	472 53	650	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	16-Sep-2008	09-Feb-2011	3	545 75	471 770	73 98	876	Long-Term
POT	POTASH CORP OF SASKATCHEWAN INC	07-Oct-2009	09-Feb-2011	10	1,819 16	895 040	924 12	490	Long-Term
PX	PRAXAIR, INC CMN SERIES	09-Apr-2010	09-Feb-2011	35	3,329 14	2,974 250	354 89	306	Short-Term
PX	PRAXAIR, INC CMN SERIES	07-Feb-2011	09-Feb-2011	8	760 95	762 000	-1 06	2	Short-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	03-Apr-2009	09-Feb-2011	26	1,672 03	1,283 410	388 62	677	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	12-Mar-2009	09-Feb-2011	11	707 40	496 590	210 81	699	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	24-Jun-2009	09-Feb-2011	11	707 40	559 550	147 85	595	Long-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	24-Jul-2009	09-Feb-2011	26	1,672 03	1,449 360	222 67	565	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	23-Sep-2009	09-Feb-2011	55	3,455 58	2,811 310	644 27	504	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	09-Oct-2009	09-Feb-2011	18	1,130 92	917 570	213 35	488	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	27-Oct-2010	09-Feb-2011	19	1,193 75	1,004 720	189 03	105	Short-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	19-Nov-2010	09-Feb-2011	15	942 43	809 970	132 46	82	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	20-May-2010	09-Feb-2011	13	345 66	267 910	77 75	265	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	16-Jun-2010	09-Feb-2011	39	1,036 99	836 580	200 41	238	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	25-May-2010	09-Feb-2011	27	717 92	524 040	193 88	260	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	30-Sep-2010	09-Feb-2011	18	478 61	429 360	49 25	132	Short-Term
PUBGY	PUBLICIS GROUPE SA SPONSORED ADR CMN	01-Nov-2010	09-Feb-2011	19	505 20	476 890	28 31	100	Short-Term
QCOM	QUALCOMM INC CMN	22-Jan-2008	09-Feb-2011	15	840 92	559 860	281 06	1,114	Long-Term
QCOM	QUALCOMM INC CMN	10-Sep-2009	09-Feb-2011	20	1,121 23	924 260	196 97	517	Long-Term
QCOM	QUALCOMM INC CMN	24-Apr-2007	09-Feb-2011	16	896 98	699 040	197 94	1,387	Long-Term
QCOM	QUALCOMM INC CMN	31-May-2007	09-Feb-2011	27	1,513 66	1,155 680	357 98	1,350	Long-Term
QCOM	QUALCOMM INC CMN	11-Jul-2007	09-Feb-2011	29	1,625 78	1,271 450	354 33	1,309	Long-Term
QCOM	QUALCOMM INC CMN	04-Feb-2010	09-Feb-2011	23	1,289 41	881 160	408 25	370	Long-Term
QCOM	QUALCOMM INC CMN	28-Oct-2010	09-Feb-2011	25	1,401 53	1,114 700	286 83	104	Short-Term
QCOM	QUALCOMM INC CMN	25-Sep-2009	09-Feb-2011	33	1,850 02	1,472 300	377 72	502	Long-Term
QCOM	QUALCOMM INC CMN	24-Sep-2010	09-Feb-2011	19	1,065 17	849 110	216 06	138	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	19-Jan-2010	14-Jan-2011	20	960 67	1,052 160	-91 49	360	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	26-Feb-2010	14-Jan-2011	10	480 34	507 430	-27 09	322	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	25-Feb-2010	14-Jan-2011	7	336 24	356 270	-20 04	323	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	28-Jul-2010	21-Jan-2011	22	1,002 56	843 610	158 95	177	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	26-Feb-2010	21-Jan-2011	2	91 14	101 490	-10 34	329	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
RRC	RANGE RESOURCES CORPORATION CMN	09-Mar-2010	21-Jan-2011	11	501 28	563 900	-62 62	318	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	04-Mar-2010	21-Jan-2011	21	956 99	1,042 690	-85 70	323	Short-Term
RRC	RANGE RESOURCES CORPORATION CMN	10-Mar-2010	21-Jan-2011	10	455 71	514 150	-58 44	317	Short-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	13-Oct-2008	09-Feb-2011	29	304 78	252 230	52 56	849	Long-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	17-Dec-2008	09-Feb-2011	83	872 31	647 790	224 52	784	Long-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	23-Feb-2009	09-Feb-2011	46	483 45	369 710	113 74	716	Long-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	12-Nov-2009	09-Feb-2011	89	935 37	896 620	38 75	454	Long-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	10-Sep-2009	09-Feb-2011	131	1,376 78	1,278 610	98 17	517	Long-Term
RBGPY	RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK)	24-Jun-2010	09-Feb-2011	45	472 94	415 380	57 56	230	Short-Term
SBMRY	SABMILLER PLC SPONSORED ADR	28-Nov-2007	09-Feb-2011	34	1,140 94	927 870	212 47	1,169	Long-Term
SBMRY	SABMILLER PLC SPONSORED ADR	22-Jan-2008	09-Feb-2011	41	1,375 11	927 190	447 92	1,114	Long-Term
SAP	SAP AG (SPON ADR)	29-May-2008	03-Feb-2011	8	467 34	441 360	25 98	980	Long-Term
SAP	SAP AG (SPON ADR)	10-Oct-2008	09-Feb-2011	11	651 30	368 440	282 86	852	Long-Term
SAP	SAP AG (SPON ADR)	25-Jan-2010	09-Feb-2011	13	769 72	603 330	166 39	380	Long-Term
SAP	SAP AG (SPON ADR)	29-May-2008	09-Feb-2011	14	828 92	772 380	56 54	986	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
SAP	SAP AG (SPON ADR)	07-Oct-2008	09-Feb-2011	24	1,421 01	898 230	522 78	855	Long-Term
SAP	SAP AG (SPON ADR)	16-Oct-2008	09-Feb-2011	10	592 09	347 430	244 66	846	Long-Term
SAP	SAP AG (SPON ADR)	29-Oct-2009	09-Feb-2011	14	828 92	654 740	174 18	468	Long-Term
SAP	SAP AG (SPON ADR)	18-Nov-2009	09-Feb-2011	10	592 09	489 460	102 63	448	Long-Term
SAP	SAP AG (SPON ADR)	09-Dec-2010	09-Feb-2011	15	888 13	733 490	154 64	62	Short-Term
SLB	SCHLUMBERGER LTD CMN	03-Jul-2008	29-Dec-2010	6	496 82	611 830	-115 01	909	Long-Term
SLB	SCHLUMBERGER LTD CMN	18-Sep-2006	29-Dec-2010	2	165 61	116 430	49 18	1,563	Long-Term
SLB	SCHLUMBERGER LTD CMN	22-Feb-2010	09-Feb-2011	31	2,720 51	1,864 340	856 17	352	Short-Term
SLB	SCHLUMBERGER LTD CMN	03-Jul-2008	09-Feb-2011	1	87 76	101 970	-14 21	951	Long-Term
SLB	SCHLUMBERGER LTD CMN	13-Mar-2009	09-Feb-2011	31	2,720 51	1,224 870	1,495 64	698	Long-Term
SLB	SCHLUMBERGER LTD CMN	12-Aug-2008	09-Feb-2011	23	2,018 44	2,147 320	-128 88	911	Long-Term
SLB	SCHLUMBERGER LTD CMN	17-Aug-2009	09-Feb-2011	26	2,281 72	1,324 100	957 62	541	Long-Term
SLB	SCHLUMBERGER LTD CMN	29-Jul-2010	09-Feb-2011	10	877 58	605 760	271 82	195	Short-Term
SLB	SCHLUMBERGER LTD CMN	11-Oct-2010	09-Feb-2011	16	1,404 13	1,015 210	388 92	121	Short-Term
SLB	SCHLUMBERGER LTD CMN	15-Dec-2008	09-Feb-2011	9	797 47	380 070	417 40	786	Long-Term
SLB	SCHLUMBERGER LTD CMN	30-Apr-2009	09-Feb-2011	11	974 69	537 570	437 12	650	Long-Term
SLB	SCHLUMBERGER LTD CMN	09-Dec-2008	09-Feb-2011	8	708 87	340 220	368 64	792	Long-Term
SLB	SCHLUMBERGER LTD CMN	28-Jan-2009	09-Feb-2011	8	708 87	352 090	356 78	742	Long-Term
SLB	SCHLUMBERGER LTD CMN	15-Sep-2009	09-Feb-2011	12	1,063 30	713 890	349 41	512	Long-Term
SLB	SCHLUMBERGER LTD CMN	25-Jun-2009	09-Feb-2011	9	797 47	495 870	301 60	594	Long-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	10-Jan-2011	09-Feb-2011	7	900 67	804 940	95 73	30	Short-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	11-Jan-2011	09-Feb-2011	10	1,286 67	1,183 520	103 15	29	Short-Term
SI	SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN	03-Feb-2011	09-Feb-2011	4	514 67	510 090	4 58	6	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
SLM	SLM CORPORATION CMN	11-Mar-2008	09-Feb-2011	25	370 74	443 780	-73 04	1,065	Long-Term
SLM	SLM CORPORATION CMN	23-May-2008	09-Feb-2011	8	118 64	189 250	-70 61	992	Long-Term
SLM	SLM CORPORATION CMN	07-Mar-2008	09-Feb-2011	22	326 25	395 360	-69 11	1,069	Long-Term
SLM	SLM CORPORATION CMN	22-Apr-2008	09-Feb-2011	10	148 30	175 450	-27 15	1,023	Long-Term
SLM	SLM CORPORATION CMN	27-May-2008	09-Feb-2011	25	370 74	587 790	-217 05	988	Long-Term
SLM	SLM CORPORATION CMN	22-Aug-2008	09-Feb-2011	33	489 38	467 630	21 75	901	Long-Term
SLM	SLM CORPORATION CMN	09-Feb-2010	09-Feb-2011	91	1,349 50	973 820	375 68	365	Short-Term
SLM	SLM CORPORATION CMN	12-Jan-2010	09-Feb-2011	102	1,512 63	1,175 220	337 41	393	Long-Term
SLM	SLM CORPORATION CMN	25-Aug-2008	09-Feb-2011	55	815 63	785 640	29 99	898	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	10-Jul-2008	10-Jan-2011	1	54 86	53 840	1 02	914	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	01-Aug-2008	11-Jan-2011	11	577 05	598 150	-21 10	893	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	01-Aug-2008	10-Jan-2011	7	384 00	380 640	3 36	892	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	24-Sep-2008	11-Jan-2011	10	524 59	559 000	-34 41	839	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	24-Oct-2008	12-Jan-2011	13	692 53	503 720	188 81	810	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	30-Sep-2008	12-Jan-2011	11	585 98	578 860	7 12	834	Long-Term
SNN	SMITH & NEPHEW PLC ADR CMN	24-Sep-2008	12-Jan-2011	1	53 27	55 900	-2 63	840	Long-Term
SCCO	SOUTHERN COPPER CORPORATION CMN	28-Jan-2010	09-Feb-2011	18	816 28	501 720	314 56	377	Long-Term
SCCO	SOUTHERN COPPER CORPORATION CMN	20-Jul-2009	09-Feb-2011	28	1,269 77	661 770	608 00	569	Long-Term
SWN	SOUTHWESTERN ENERGY CO CMN	14-Apr-2010	09-Feb-2011	64	2,387 15	2,645 300	-258 15	301	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
SWN	SOUTHWESTERN ENERGY CO CMN	27-Jul-2010	09-Feb-2011	19	708 69	701 090	7 60	197	Short-Term
SWN	SOUTHWESTERN ENERGY CO CMN	20-Aug-2010	09-Feb-2011	42	1,566 57	1,418 070	148 50	173	Short-Term
S	SPRINT NEXTEL CORPORATION CMN	10-Jan-2008	09-Feb-2011	11	47 19	141 420	-94 23	1,126	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	24-Apr-2008	09-Feb-2011	155	664 94	1,223 070	-558 13	1,021	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	06-May-2008	09-Feb-2011	160	686 39	1,386 740	-700 35	1,009	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	12-Jun-2008	09-Feb-2011	75	321 74	613 720	-291 98	972	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	21-Apr-2010	09-Feb-2011	262	1,123 96	1,081 630	42 33	294	Short-Term
S	SPRINT NEXTEL CORPORATION CMN	03-Jun-2008	09-Feb-2011	25	107 25	242 820	-135 57	981	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	28-Jul-2009	09-Feb-2011	188	806 50	860 980	-54 48	561	Long-Term
S	SPRINT NEXTEL CORPORATION CMN	19-Nov-2010	09-Feb-2011	361	1,548 66	1,440 570	108 09	82	Short-Term
STJ	ST JUDE MEDICAL INC CMN	02-Dec-2010	09-Feb-2011	13	582 13	522 130	60 00	69	Short-Term
STJ	ST JUDE MEDICAL INC CMN	10-Feb-2009	09-Feb-2011	32	1,432 93	1,163 190	269 74	729	Long-Term
STJ	ST JUDE MEDICAL INC CMN	29-Jun-2010	09-Feb-2011	8	358 23	293 840	64 39	225	Short-Term
STJ	ST JUDE MEDICAL INC CMN	22-Dec-2008	09-Feb-2011	17	761 25	548 800	212 45	779	Long-Term
STJ	ST JUDE MEDICAL INC CMN	22-Jul-2009	09-Feb-2011	40	1,791 17	1,479 380	311 79	567	Long-Term
STJ	ST JUDE MEDICAL INC CMN	22-Oct-2009	09-Feb-2011	36	1,612 05	1,240 260	371 79	475	Long-Term
SPLS	STAPLES, INC CMN	07-Jan-2010	09-Feb-2011	73	1,619 11	1,812 620	-193 51	398	Long-Term
SPLS	STAPLES, INC CMN	02-Mar-2010	09-Feb-2011	81	1,796 54	1,887 080	-90 54	344	Short-Term
SPLS	STAPLES, INC CMN	07-Oct-2010	09-Feb-2011	50	1,108 98	1,040 610	68 37	125	Short-Term
SPLS	STAPLES, INC CMN	08-Apr-2010	09-Feb-2011	52	1,153 34	1,264 790	-111 45	307	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
SPLS	STAPLES, INC CMN	02-Aug-2010	09-Feb-2011	56	1,242 06	1,168 490	73 57	191	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	20-Dec-2010	09-Feb-2011	63	2,034 86	1,706 270	328 59	51	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	21-Dec-2010	09-Feb-2011	11	355 29	306 200	49 09	50	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	22-Dec-2010	09-Feb-2011	12	387 59	345 950	41 64	49	Short-Term
STI	SUNTRUST BANKS INC \$1 00 PAR CMN	23-Dec-2010	09-Feb-2011	26	839 78	748 430	91 35	48	Short-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	16-Jun-2008	09-Feb-2011	36	912 22	986 060	-73 84	968	Long-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	01-Aug-2008	09-Feb-2011	45	1,140 28	1,166 080	-25 80	922	Long-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	23-Jun-2009	09-Feb-2011	39	988 24	851 090	137 15	596	Long-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	01-Feb-2007	09-Feb-2011	27	684 17	593 840	90 33	1,469	Long-Term
TEF	TELEFONICA S A ADR SPONSORED ADR CMN	21-May-2010	09-Feb-2011	24	608 15	469 180	138 97	264	Short-Term
TCEHY	TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN	23-Apr-2010	09-Feb-2011	63	1,547 88	1,306 780	241 10	292	Short-Term
TCEHY	TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN	26-Apr-2010	09-Feb-2011	25	614 24	530 220	84 02	289	Short-Term
TCEHY	TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN	17-Jun-2010	09-Feb-2011	12	294 83	192 180	102 65	237	Short-Term
TCEHY	TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN	10-Jan-2011	09-Feb-2011	18	442 25	414 060	28 19	30	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	21-Oct-2009	09-Feb-2011	139	2,675 70	2,731 170	-55 47	476	Long-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	21-Apr-2010	09-Feb-2011	28	538 99	570 200	-31 21	294	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	22-Nov-2010	09-Feb-2011	45	866 23	925 810	-59 58	79	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	21-Jan-2011	09-Feb-2011	28	538 99	541 530	-2 54	19	Short-Term
TSCDY	TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN	01-Dec-2010	09-Feb-2011	22	423 49	429 280	-5 79	70	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	12-Nov-2010	09-Feb-2011	33	1,698 48	1,664 360	34 12	89	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	13-Jan-2011	09-Feb-2011	21	1,080 85	1,143 430	-62 58	27	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	11-Nov-2010	09-Feb-2011	21	1,080 85	1,065 280	15 57	90	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	15-Nov-2010	09-Feb-2011	22	1,132 32	1,117 350	14 97	86	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	11-Jul-2008	09-Feb-2011	38	1,955 82	1,617 820	338 00	943	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	10-Dec-2010	09-Feb-2011	37	1,904 35	1,957 300	-52 95	61	Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	13-Dec-2006	09-Feb-2011	45	2,328 25	1,432 260	895 99	1,519	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	23-Dec-2010	09-Feb-2011	7	362 17	353 150	9 02	48	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	20-Nov-2006	09-Feb-2011	32	1,655 65	1,011 500	644 15	1,542	Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	25-Apr-2007	09-Feb-2011	25	1,293 47	926 620	366 86	1,386	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	22-Oct-2009	13-Dec-2010	27	786 55	781 710	4 84	417	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	22-Oct-2009	09-Feb-2011	6	191 22	173 710	17 50	475	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	23-Oct-2009	09-Feb-2011	23	733 00	677 160	55 84	474	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	01-Feb-2010	09-Feb-2011	46	1,465 99	1,357 830	108 16	373	Long-Term
BK	THE BANK OF NY MELLON CORP CMN	28-Oct-2009	09-Feb-2011	29	924 21	803 090	121 12	469	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	31-Jan-2008	25-Jan-2011	26	1,460 96	1,228 500	232 46	1,090	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	22-Jan-2009	25-Jan-2011	7	393 34	275 550	117 78	733	Long-Term
TRV	THE TRAVELERS COMPANIES, INC CMN	22-Jan-2009	26-Jan-2011	19	1,069 59	747 930	321 66	734	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	04-May-2009	09-Feb-2011	20	1,131 78	742 910	388 87	646	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	31-Jan-2011	09-Feb-2011	16	905 42	915 240	-9 82	9	Short-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	18-May-2009	09-Feb-2011	33	1,867 43	1,149 280	718 15	632	Long-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	05-Aug-2010	09-Feb-2011	7	396 12	316 400	79 72	188	Short-Term
TMO	THERMO FISHER SCIENTIFIC INC CMN	03-Aug-2010	09-Feb-2011	11	622 48	488 280	134 20	190	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
TMO	THERMO FISHER SCIENTIFIC INC CMN	11-Aug-2010	09-Feb-2011	26	1,471 31	1,170 200	301 11	182	Short-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	28-Jan-2008	09-Feb-2011	16	1,416 77	1,629 740	-212 97	1,108	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	03-May-2007	09-Feb-2011	11	974 03	1,324 000	-349 97	1,378	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	02-May-2007	09-Feb-2011	1	88 55	120 240	-31 69	1,379	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	19-Nov-2009	09-Feb-2011	10	885 48	780 430	105 05	447	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	02-Dec-2009	09-Feb-2011	4	354 19	328 110	26 08	434	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	15-Jan-2010	09-Feb-2011	7	619 84	636 220	-16 38	390	Long-Term
TM	TOYOTA MOTOR CORPORATION SPON ADR	04-Aug-2010	09-Feb-2011	6	531 29	446 510	84 78	189	Short-Term
TKGBY	TURKIYE GARANTI BANKASI AS GDS CMN	30-Jun-2010	09-Feb-2011	100	473 99	430 260	43 73	224	Short-Term
TKGBY	TURKIYE GARANTI BANKASI AS GDS CMN	04-Feb-2010	09-Feb-2011	380	1,801 16	1,647 110	154 05	370	Long-Term
TKGBY	TURKIYE GARANTI BANKASI AS GDS CMN	16-Mar-2010	09-Feb-2011	81	383 93	337 020	46 91	330	Short-Term
TKGBY	TURKIYE GARANTI BANKASI AS GDS CMN	01-Dec-2010	09-Feb-2011	129	611 45	740 680	-129 23	70	Short-Term
USB	U S BANCORP CMN	28-Sep-2010	09-Feb-2011	40	1,125 98	867 390	258 59	134	Short-Term
USB	U S BANCORP CMN	18-Jun-2010	09-Feb-2011	54	1,520 07	1,266 830	253 24	236	Short-Term
USB	U S BANCORP CMN	21-Jun-2010	09-Feb-2011	62	1,745 27	1,478 800	266 47	233	Short-Term
USB	U S BANCORP CMN	21-Jun-2010	09-Feb-2011	80	2,251 96	1,902 370	349 59	233	Short-Term
UN	UNILEVER N V NY SHS (NEW) ADR CMN	06-Jan-2011	09-Feb-2011	101	3,017 82	3,077 220	-59 41	34	Short-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
UN	UNILEVER N V NY SHS (NEW) ADR CMN	02-Feb-2011	09-Feb-2011	39	1,185 30	1,185 340	-20 05	7	Short-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	16-Apr-2009	09-Feb-2011	17	181 25	314 210	-122 96	664	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	30-Sep-2008	09-Feb-2011	19	213 75	540 010	-326 26	862	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	15-Sep-2009	09-Feb-2011	28	314 99	703 140	-388 15	512	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	17-Dec-2009	09-Feb-2011	19	213 75	385 890	-172 15	419	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	30-Dec-2009	09-Feb-2011	23	258 75	463 960	-205 22	406	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	15-Aug-2008	09-Feb-2011	25	281 24	1,021 390	-740 15	908	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	09-Sep-2008	09-Feb-2011	23	258 75	878 660	-619 92	883	Long-Term
VWDY	VESTAS WIND SYSTEMS A/S ADR CMN	15-Jan-2009	09-Feb-2011	22	247 50	385 710	-138 22	755	Long-Term
VLPY	VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0 4941	04-Oct-2010	09-Feb-2011	20	678 39	464 290	214 10	128	Short-Term
VLPY	VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0 4941	02-Aug-2010	09-Feb-2011	41	1,390 69	890 990	499 70	191	Short-Term
VLPY	VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0 4941	25-Aug-2010	09-Feb-2011	17	576 63	334 730	241 90	168	Short-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	18-Nov-2008	09-Feb-2011	27	796 75	337 620	459 13	813	Long-Term

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	23-Jan-2009	09-Feb-2011	36	1,062 34	389 160	673 18	747	Long-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	28-Jan-2009	09-Feb-2011	30	885 28	337 850	547 43	742	Long-Term
WMMVY	WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS	20-Feb-2009	09-Feb-2011	34	1,003 32	338 340	664 98	719	Long-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	21-Dec-2010	09-Feb-2011	84	2,046 20	1,900 170	146 03	50	Short-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	22-Dec-2010	09-Feb-2011	80	1,948 76	1,816 810	131 95	49	Short-Term
WFT	WEATHERFORD INTERNATIONAL LTD CMN	04-Feb-2011	09-Feb-2011	42	1,023 10	1,021 560	1 54	5	Short-Term
WLP	WELLPOINT, INC CMN	28-Oct-2008	09-Feb-2011	72	4,695 02	2,798 830	1,896 19	834	Long-Term
XLNX	XILINX INCORPORATED CMN	13-Oct-2010	09-Feb-2011	122	4,072 28	3,240 740	831 54	119	Short-Term
XLNX	XILINX INCORPORATED CMN	22-Dec-2010	09-Feb-2011	33	1,101 52	919 910	181 61	49	Short-Term
XLNX	XILINX INCORPORATED CMN	21-Oct-2010	09-Feb-2011	26	867 86	653 530	214 33	111	Short-Term
TOTAL					1,152,314.20		65,705.95		