



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



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

OMB No 1545-0052

Form **990-PF**

Department of the Treasury
 Internal Revenue Service

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

2011

For calendar year 2011 or tax year beginning , and ending

Name of foundation: **LEAR FAMILY FOUNDATION**

Number and street (or P.O. box number if mail is not delivered to street address): **100 NORTH CRESCENT DRIVE**

Room/suite: **120**

City or town, state, and ZIP code: **BEVERLY HILLS, CA 90210**

A Employer identification number: **95-4661216**

B Telephone number: **310-385-4087**

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

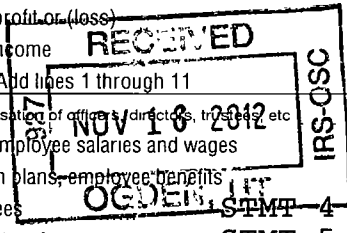
G Check all that apply: Initial return Initial return of a former public charity
 Final return Amended return
 Address change Name change

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): **\$ 18,311,060.**

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

Part I Analysis of Revenue and Expenses		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		40.	40.		STATEMENT 1
4 Dividends and interest from securities		266,790.	266,790.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		11,799,006.			
b Gross sales price for all assets on line 6a 27,077,732.					
7 Capital gain net income (from Part IV, line 2)			11,799,006.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		12,125.	12,125.		STATEMENT 3
12 Total. Add lines 1 through 11		12,077,961.	12,077,961.		
13 Compensation of officers, directors, trustees, etc.		0.	0.		0.
14 Other employee salaries and wages		466,381.	0.		466,381.
15 Pension plans, employee benefits		55,096.	0.		55,096.
16a Legal fees		60,920.	0.		60,920.
b Accounting fees		16,708.	0.		16,708.
c Other professional fees		197,391.	89,353.		108,038.
17 Interest					
18 Taxes		2,430.	2,420.		10.
19 Depreciation and depletion					
20 Occupancy		77,732.	0.		77,732.
21 Travel, conferences, and meetings		11,392.	0.		11,392.
22 Printing and publications					
23 Other expenses		3,192,361.	0.		205,523.
24 Total operating and administrative expenses Add lines 13 through 23		4,080,411.	91,773.		1,001,800.
25 Contributions, gifts, grants paid		7,356,900.			7,356,900.
26 Total expenses and disbursements Add lines 24 and 25		11,437,311.	91,773.		8,358,700.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		640,650.			
b Net investment income (if negative, enter -0-)			11,986,188.		
c Adjusted net income (if negative, enter -0-)				N/A	



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

	Beginning of year	End of year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets			
1 Cash - non-interest-bearing	39,989.	6,990.	6,990.
2 Savings and temporary cash investments	353,507.	1,345,319.	1,345,319.
3 Accounts receivable ▶			
Less: allowance for doubtful accounts ▶			
4 Pledges receivable ▶			
Less: allowance for doubtful accounts ▶			
5 Grants receivable			
6 Receivables due from officers, directors, trustees, and other disqualified persons			
7 Other notes and loans receivable ▶			
Less: allowance for doubtful accounts ▶	3,000,000.	0.	0.
8 Inventories for sale or use			
9 Prepaid expenses and deferred charges			
10a Investments - U.S. and state government obligations			
b Investments - corporate stock STMT 10	7,474,490.	16,958,751.	16,958,751.
c Investments - corporate bonds			
11 Investments land, buildings, and equipment basis ▶			
Less: accumulated depreciation ▶			
12 Investments - mortgage loans			
13 Investments - other			
14 Land, buildings, and equipment basis ▶			
Less: accumulated depreciation ▶			
15 Other assets (describe ▶ STATEMENT 11)	8,084,124.	0.	0.
16 Total assets (to be completed by all filers)	18,952,110.	18,311,060.	18,311,060.
Liabilities			
17 Accounts payable and accrued expenses		13,746.	
18 Grants payable			
19 Deferred revenue			
20 Loans from officers, directors, trustees, and other disqualified persons			
21 Mortgages and other notes payable			
22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0.	13,746.	
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 <input checked="" type="checkbox"/> and complete lines 27 through 31			
27 Capital stock, trust principal, or current funds	0.	0.	
28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
29 Retained earnings, accumulated income, endowment, or other funds	18,952,110.	18,297,314.	
30 Total net assets or fund balances	18,952,110.	18,297,314.	
31 Total liabilities and net assets/fund balances	18,952,110.	18,311,060.	

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	18,952,110.
2 Enter amount from Part I, line 27a	2	640,650.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	19,592,760.
5 Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 9	5	1,295,446.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	18,297,314.

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			
b SEE ATTACHED STATEMENT			
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 27,077,732.		15,278,726.	11,799,006.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) 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			11,799,006.

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	11,799,006.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

Yes No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	2,556,298.	8,877,649.	.287948
2009	2,384,580.	10,194,020.	.233919
2008	4,438,617.	16,835,932.	.263640
2007	5,143,593.	22,707,474.	.226515
2006	3,247,339.	23,568,736.	.137782

2 Total of line 1, column (d)	2	1.149804
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	.229961
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	16,208,602.
5 Multiply line 4 by line 3	5	3,727,346.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	119,862.
7 Add lines 5 and 6	7	3,847,208.
8 Enter qualifying distributions from Part XII, line 4	8	8,358,700.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	119,862.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	119,862.
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	119,862.
6	Credits/Payments.		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	26,996.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	240,000.
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	266,996.
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	
10	Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	147,134.
11	Enter the amount of line 10 to be: Credited to 2012 estimated tax <input checked="" type="checkbox"/> 7,000. Refunded <input type="checkbox"/>	11	140,134.

Part VII-A Statements Regarding Activities

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a		X
4b		
5		X
6	X	
7	X	
8a		
8b	X	
9		X
10		X

N/A

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>WWW.NORMANLEAR.COM</u>	X	
14	The books are in care of ► <u>JULIE DYER</u> Telephone no. ► <u>310-385-4087</u> Located at ► <u>100 N. CRESCENT DR., #120, BEVERLY HILLS, CA</u> ZIP+4 ► <u>90210</u>		
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year ► <u>15</u> N/A		
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►		X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? <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 checked="" type="checkbox"/> Yes <input 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 instructions)? Organizations relying on a current notice regarding disaster assistance check here ► <input type="checkbox"/>	1b	X
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 2011?	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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If "Yes," list the years ► _____, _____, _____, _____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) N/A	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____, _____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If "Yes," did it have excess business holdings in 2011 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 2011) N/A	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	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)? Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

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

Organizations relying on a current notice regarding disaster assistance check here

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? **N/A** Yes No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? Yes No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** Yes No **X**

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? Yes No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **N/A** **7b**

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NORMAN LEAR 100 N. CRESCENT DR., STE. 120 BEVERLY HILLS, CA 90210	PRESIDENT, DIRECTOR 0.00	0.	0.	0.
JULIE DYER 100 N. CRESCENT DR., STE. 120 BEVERLY HILLS, CA 90210	TREASURER 0.00	0.	0.	0.
LYN LEAR 100 N. CRESCENT DR., STE. 120 BEVERLY HILLS, CA 90210	DIRECTOR 0.00	0.	0.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
LARA BERGTHOLD - 5021 AMBROSE AVENUE, LOS ANGELES, CA 90027	ASSOC. DIRECTOR 40.00	248,654.	1,346.	0.
ANA MARIA GERALDINO 5516 ALLOT AVE., VAN NUYS, CA 91401	GRANTS ADMINISTRATOR 40.00	88,526.	14,549.	0.

Total number of other employees paid over \$50,000 ▶ 0

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
LOEB & LOEB LLP - 10100 SANTA MONICA BLVD., #2200, LOS ANGELES, CA 90067	LEGAL SERVICES	57,927.

Total number of others receiving over \$50,000 for professional services ▶ 0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 THE FOUNDATIONS'S SOLE ACTIVITY IS TO MAKE GRANTS FOR CHARITABLE AND EDUCATIONAL PURPOSES.	10,869,336.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	10,868,486.
b	Average of monthly cash balances	1b	5,586,947.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	16,455,433.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	16,455,433.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	246,831.
5	Net value of noncharitable-use assets . Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,208,602.
6	Minimum investment return . Enter 5% of line 5	6	810,430.

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

1	Minimum investment return from Part X, line 6	1	810,430.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	119,862.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	119,862.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	690,568.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	690,568.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted . Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	690,568.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	8,358,700.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions . Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	8,358,700.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	119,862.
6	Adjusted qualifying distributions . Subtract line 5 from line 4	6	8,238,838.

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 instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				690,568.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006	2,124,528.			
b From 2007	4,087,161.			
c From 2008	3,620,518.			
d From 2009	1,879,785.			
e From 2010	2,115,338.			
f Total of lines 3a through e	13,827,330.			
4 Qualifying distributions for 2011 from Part XII, line 4: ▶ \$	8,358,700.			
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				690,568.
e Remaining amount distributed out of corpus	7,668,132.			
5 Excess distributions carryover applied to 2011 (if an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	21,495,462.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	2,124,528.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	19,370,934.			
10 Analysis of line 9:				
a Excess from 2007	4,087,161.			
b Excess from 2008	3,620,518.			
c Excess from 2009	1,879,785.			
d Excess from 2010	2,115,338.			
e Excess from 2011	7,668,132.			

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, 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) 2011	(b) 2010	Prior 3 years		
			(c) 2009	(d) 2008	
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 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).)

NORMAN LEAR

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

NONE

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

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

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

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

- c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<i>a</i> Paid during the year				
SEE STATEMENT ATTACHED - ADDRESSES AVAILABLE UPON REQUEST -		PUBLIC	CHARITABLE	7,356,900.
Total			▶ 3a	7,356,900.
<i>b</i> Approved for future payment				
NONE				
Total			▶ 3b	0.

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 NORTHERN TRUST #LFF 01 SEE SCHEDULE	P	VARIOUS	VARIOUS
b NORTHERN TRUST #LFF 01 SEE SCHEDULE	P	VARIOUS	VARIOUS
c CORE CAPITAL PTRS, LP - ST FROM K-1	P	VARIOUS	VARIOUS
d CORE CAPITAL PTRS, LP - LT FROM K-1	P	VARIOUS	VARIOUS
e SALE OF DECLARATION OF INDEPENDENCE	P	VARIOUS	05/16/11
f EQUIPMENT - COMPUTER	P	VARIOUS	01/01/11
g			
h			
i			
j			
k			
l			
m			
n			
o			

(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 4,969,197.		5,282,513.	<313,316.>
b 2,247,059.		1,912,089.	334,970.
c 18.			18.
d 61,458.			61,458.
e 19,800,000.		8,076,919.	11,723,081.
f		7,205.	<7,205.>
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col. (k), but not less than "-0-")
(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			<313,316.>
b			334,970.
c			18.
d			61,458.
e			11,723,081.
f			<7,205.>
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	11,799,006.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
	Total Short Term Gain/Proceeds			2,066,316.84						
	Total Short Term Loss/Proceeds			2,903,880.97						
	Total Long Term Gain/Proceeds			1,583,857.91						
	Total Long Term Loss/Proceeds			641,202.20						
	Total Undetermined Tax Lot Proceeds			5,556,871.22						
	Additional Short Term Proceeds from Zero GIL Transactions			0.00						
	Additional Long Term Proceeds from Zero GIL Transactions			41,988.94						
	Short Term Proceeds due to REIT Re-Allocation			0.00						
	Long Term Proceeds due to REIT Re-Allocation			0.00						
	Total Short Term Proceeds			4,969,196.61						
	Total Long Term Proceeds			2,247,059.05						
	Total SPT translation gain/loss							-10,843.93		
	Total LT translation gain/loss							78,816.91		
	Total realized gains						41,126.59	418,090.31	77,187.81	472,312.89
	Total realized losses						-343,599.03	-182,937.12	-59,930.52	-137,342.79
	Total realized gain/loss						302,472.44	256,153.19	67,972.98	334,970.10

Please note that this report has been prepared using best available data. This report may also contain information provided by third parties, derived from third party data and/or data that may have been categorized or otherwise reported based upon client direction - Northern Trust assumes no responsibility for the accuracy, timeliness or completeness of any such information. Northern Trust assumes no responsibility for the consequences of investment decisions made in reliance on information contained in this report. If you have questions regarding third party data or direction as it relates to this report, please contact your Northern Trust relationship team.

IRS CIRCULAR 230 NOTICE: To the extent that this message or any attachment concerns tax matters, it is not intended to be used and cannot be used by a taxpayer for the purpose of avoiding penalties that may be imposed by law. For more information about this notice, see <http://www.irs.gov/circular230>.

Northern Trust records impairment entries pursuant to client direction. Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes. Determining appropriate impairment adjustments is the responsibility of the client.

Wealth Standard
 09 Jan 11 08:11:03 AM

◆ **Realized Gain/Loss Detail - Taxable**

Trade Date	Security Description	Acquisition Date	Proceeds	Shares/Par	Cost	Short Term	Market	Long Term	Translation	Realized gain/loss	Short Term	Long Term	Total
	Gain/Loss on Cash Disbursements												
	Gain/loss on cash disbursements												
	Gain/loss on cash disbursements												
	Swiss franc												
08 Aug 11	Average Book Cost Adjustment CHF		6,053.47		-6,121.32	0.00				0.00			-67.85
08 Aug 11	Average Book Cost Adjustment CHF		11,377.17		-11,639.21	0.00				0.00			-262.04
13 Oct 11	Average Book Cost Adjustment CHF		11,042.01		-11,106.11	0.00				0.00			-64.10
08 Aug 11	Average Book Cost Adjustment CHF		5,648.80		-5,782.81	0.00				0.00			-134.01
13 Oct 11	Average Book Cost Adjustment CHF		7,273.27		-7,264.93	0.00				0.00			8.34
19 Jul 11	Average Book Cost Adjustment CHF		16,995.09		-16,611.39	0.00				0.00			383.70
13 Oct 11	Average Book Cost Adjustment CHF												-1.50
19 Jul 11	Average Book Cost Adjustment CHF												-1,752.83
28 Oct 11	Average Book Cost Adjustment CHF		228.29		-229.79	0.00				0.00			17,530.66
28 Oct 11	Average Book Cost Adjustment CHF												0.00
01 Apr 11	Average Book Cost Adjustment CHF		444,326.73		-446,079.56	0.00				0.00			27,955.71
01 Apr 11	Average Book Cost Adjustment CHF												-10,425.05
23 Sep 11	Average Book Cost Adjustment CHF									0.00			17,530.66
23 Sep 11	Average Book Cost Adjustment CHF									0.00			0.00
20 Sep 11	Average Book Cost Adjustment CHF									0.00			17,530.86
20 Sep 11	Average Book Cost Adjustment CHF									0.00			0.00
	Total Swiss franc		5,547,166.83		-5,529,636.17	0.00				0.00			0.00
	Total S/T translation gain/loss for gain/loss on cash disbur												
	Total LT translation gain/loss for gain/loss on cash disbur												
	Total S/T translation gain/loss for gain/loss on cash disbursements												
	Total LT translation gain/loss for gain/loss on cash disbursements												
	Total realized gains for gain/loss on cash disbursements												
	Total realized losses for gain/loss on cash disbursements												
	Total Gain/Loss on Cash Disbursements												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
Swiss franc									
27 Dec 11	Average Book Cost Adjustment CHF		17.07	-17.24	0.00	0.00	-0.17	-0.17	0.00
27 Dec 11									
19 Jul 11	Average Book Cost Adjustment CHF		37,814.56	-38,034.09	0.00	0.00	-219.53	-219.53	0.00
19 Jul 11									
13 Sep 11	Average Book Cost Adjustment CHF		2,992.83	-2,910.26	0.00	0.00	82.57	82.57	0.00
13 Sep 11									
13 Dec 11	Average Book Cost Adjustment CHF		12,348.54	-12,232.89	0.00	0.00	115.65	115.65	0.00
13 Dec 11									
18 Oct 11	Average Book Cost Adjustment CHF		634.15	-631.67	0.00	0.00	2.48	2.48	0.00
18 Oct 11									
01 Apr 11	Average Book Cost Adjustment CHF		3,411.58	-3,407.66	0.00	0.00	3.92	3.92	0.00
01 Apr 11									
19 Jul 11	Average Book Cost Adjustment CHF		26,505.81	-26,659.69	0.00	0.00	-153.88	-153.88	0.00
19 Jul 11									
02 Sep 11	Average Book Cost Adjustment CHF		4,773.81	-4,630.69	0.00	0.00	143.12	143.12	0.00
02 Sep 11									
24 Feb 11	Average Book Cost Adjustment CHF		7,163.78	-7,239.86	0.00	0.00	-76.08	-76.08	0.00
24 Feb 11									
27 May 11	Average Book Cost Adjustment CHF		306.35	-302.30	0.00	0.00	4.05	4.05	0.00
27 May 11									
24 Feb 11	Average Book Cost Adjustment CHF		5,465.36	-5,422.68	0.00	0.00	42.68	42.68	0.00
24 Feb 11									
19 Jul 11	Average Book Cost Adjustment CHF		35,984.43	-36,193.34	0.00	0.00	-208.91	-208.91	0.00
19 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Translation	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>										
<i>Gain/loss on cash disbursements</i>										
<i>Gain/loss on cash disbursements</i>										
Swiss franc										
19 Jul 11	Average Book Cost Adjustment CHF		42,549.12	-42,796.14	0.00	0.00	-247.02		-247.02	0.00
19 Jul 11										
15 Mar 11	Average Book Cost Adjustment CHF		1,358.14	-1,353.03	0.00	0.00	5.11		5.11	0.00
15 Mar 11										
03 Nov 11	Average Book Cost Adjustment CHF		8,744.67	-8,559.57	0.00	0.00	185.10		185.10	0.00
03 Nov 11										
24 Jan 11	Average Book Cost Adjustment CHF		171.27	-170.85	0.00	0.00	0.42		0.42	0.00
24 Jan 11										
01 Nov 11	Average Book Cost Adjustment CHF		16,648.84	-16,910.77	0.00	0.00	-261.93		-261.93	0.00
01 Nov 11										
24 Jan 11	Average Book Cost Adjustment CHF		312.55	-311.78	0.00	0.00	0.77		0.77	0.00
24 Jan 11										
27 Dec 11	Average Book Cost Adjustment CHF		18.85	-19.03	0.00	0.00	-0.18		-0.18	0.00
27 Dec 11										
24 Jan 11	Average Book Cost Adjustment CHF		20.94	-20.89	0.00	0.00	0.05		0.05	0.00
24 Jan 11										
19 Jul 11	Average Book Cost Adjustment CHF		16,045.98	-16,139.14	0.00	0.00	-93.16		-93.16	0.00
19 Jul 11										
01 Jul 11	Average Book Cost Adjustment CHF		219.48	-221.04	0.00	0.00	-1.56		-1.56	0.00
01 Jul 11										
31 Aug 11	Average Book Cost Adjustment CHF		3,784.43	-3,880.93	0.00	0.00	-96.50		-96.50	0.00
31 Aug 11										
24 Jan 11	Average Book Cost Adjustment CHF		617.88	-616.37	0.00	0.00	1.51		1.51	0.00
24 Jan 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Swiss franc										
14 Mar 11	Average Book Cost Adjustment	CHF		5,789.77	-5,763.07	0.00	0.00	26.70	26.70	0.00
14 Mar 11										
27 Dec 11	Average Book Cost Adjustment	CHF		147.93	-149.34	0.00	0.00	-1.41	-1.41	0.00
27 Dec 11										
19 Jul 11	Average Book Cost Adjustment	CHF		100,941.83	-101,527.84	0.00	0.00	-586.01	-586.01	0.00
19 Jul 11										
25 May 11	Average Book Cost Adjustment	CHF		4,575.47	-4,593.80	0.00	0.00	-18.33	-18.33	0.00
25 May 11										
07 Apr 11	Average Book Cost Adjustment	CHF		104.09	-102.78	0.00	0.00	1.31	1.31	0.00
07 Apr 11										
14 Oct 11	Average Book Cost Adjustment	CHF		23,755.68	-23,817.60	0.00	0.00	-61.92	-61.92	0.00
14 Oct 11										
27 May 11	Average Book Cost Adjustment	CHF		165.84	-163.65	0.00	0.00	2.19	2.19	0.00
27 May 11										
01 Sep 11	Average Book Cost Adjustment	CHF		7,684.93	-7,644.17	0.00	0.00	40.76	40.76	0.00
01 Sep 11										
17 Oct 11	Average Book Cost Adjustment	CHF		1,861.07	-1,891.46	0.00	0.00	-30.39	-30.39	0.00
17 Oct 11										
12 Apr 11	Average Book Cost Adjustment	CHF		6,351.59	-6,405.40	0.00	0.00	-53.81	-53.81	0.00
12 Apr 11										
24 Jan 11	Average Book Cost Adjustment	CHF		538.54	-537.22	0.00	0.00	1.32	1.32	0.00
24 Jan 11										
27 Dec 11	Average Book Cost Adjustment	CHF		38.37	-38.74	0.00	0.00	-0.37	-0.37	0.00
27 Dec 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Total Singapore dollar			453.72	-453.89	0.00	0.00	-0.17	-0.17	0.00	0.00
Swedish krona										
02 Nov 11	Average Book Cost Adjustment SEK		10,934.96	-10,513.58	0.00	0.00	421.38	421.38	0.00	0.00
02 Nov 11										
08 Apr 11	Average Book Cost Adjustment SEK		-0.97	0.96	0.00	0.00	-0.01	-0.01	0.00	0.00
08 Apr 11										
19 Jul 11	Average Book Cost Adjustment SEK		53,859.87	-52,776.79	0.00	0.00	1,083.08	1,083.08	0.00	0.00
19 Jul 11										
16 Mar 11	Average Book Cost Adjustment SEK		-7,333.05	7,314.00	0.00	0.00	-19.05	-19.05	0.00	0.00
16 Mar 11										
01 Nov 11	Average Book Cost Adjustment SEK		10,819.88	-11,004.37	0.00	0.00	-184.49	-184.49	0.00	0.00
01 Nov 11										
17 Mar 11	Average Book Cost Adjustment SEK		3,833.59	-3,891.53	0.00	0.00	-57.94	-57.94	0.00	0.00
17 Mar 11										
Total Swedish krona			72,114.28	-70,871.31	0.00	0.00	1,242.97	1,242.97	0.00	0.00
Swiss franc										
27 Dec 11	Average Book Cost Adjustment CHF		509.09	-513.97	0.00	0.00	-4.88	-4.88	0.00	0.00
27 Dec 11										
30 Aug 11	Average Book Cost Adjustment CHF		4,618.79	-4,774.44	0.00	0.00	-155.65	-155.65	0.00	0.00
30 Aug 11										
24 Jan 11	Average Book Cost Adjustment CHF		286.79	-286.08	0.00	0.00	0.71	0.71	0.00	0.00
24 Jan 11										
27 Dec 11	Average Book Cost Adjustment CHF		428.43	-432.53	0.00	0.00	-4.10	-4.10	0.00	0.00
27 Dec 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
------------	----------------------	------------------	------------	----------	------	------------	--------	-----------	-------------	------------	-----------	--------------------

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Norwegian krone

21 Mar 11	Average Book Cost Adjustment	NOK		370.70	-366.70	0.00	0.00	0.00	4.00	4.00		0.00
21 Mar 11												

23 Sep 11	Average Book Cost Adjustment	NOK		920.49	-942.58	0.00	0.00	0.00	-22.09	-22.09		0.00
23 Sep 11												

27 Dec 11	Average Book Cost Adjustment	NOK		1,424.59	-1,447.59	0.00	0.00	0.00	-23.00	-23.00		0.00
27 Dec 11												

02 Nov 11	Average Book Cost Adjustment	NOK		7,808.61	-7,457.51	0.00	0.00	0.00	351.10	351.10		0.00
02 Nov 11												

01 Apr 11	Average Book Cost Adjustment	NOK		3,301.21	-3,271.23	0.00	0.00	0.00	29.98	29.98		0.00
01 Apr 11												

12 Jan 11	Average Book Cost Adjustment	NOK		4,311.10	-4,296.27	0.00	0.00	0.00	14.83	14.83		0.00
12 Jan 11												

22 Jun 11	Average Book Cost Adjustment	NOK		243.94	-242.54	0.00	0.00	0.00	1.40	1.40		0.00
22 Jun 11												

Total Norwegian krone				66,781.84	-65,882.56	0.00	0.00	0.00	899.28	899.28		0.00
------------------------------	--	--	--	------------------	-------------------	-------------	-------------	-------------	---------------	---------------	--	-------------

Singapore dollar

04 Oct 11	Average Book Cost Adjustment	SGD		9.50	-9.64	0.00	0.00	0.00	-0.14	-0.14		0.00
04 Oct 11												

05 Jul 11	Average Book Cost Adjustment	SGD		225.81	-225.82	0.00	0.00	0.00	-0.01	-0.01		0.00
05 Jul 11												

07 Jul 11	Average Book Cost Adjustment	SGD		4.88	-4.89	0.00	0.00	0.00	-0.01	-0.01		0.00
07 Jul 11												

30 Sep 11	Average Book Cost Adjustment	SGD		213.53	-213.54	0.00	0.00	0.00	-0.01	-0.01		0.00
30 Sep 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Japanese yen							
20 Jul 11	Average Book Cost Adjustment JPY		29,399.77	-29,433.29	0.00	0.00	-33.52
20 Jul 11							0.00
07 Dec 11	Average Book Cost Adjustment JPY		382.72	-382.56	0.00	0.00	0.16
07 Dec 11							0.00
01 Apr 11	Average Book Cost Adjustment JPY		4,216.11	-4,275.95	0.00	0.00	-59.84
01 Apr 11							0.00
15 Mar 11	Average Book Cost Adjustment JPY		10,748.22	-10,847.56	0.00	0.00	-99.34
15 Mar 11							0.00
20 Jul 11	Average Book Cost Adjustment JPY		111,954.56	-112,082.20	0.00	0.00	-127.64
20 Jul 11							0.00
20 Jul 11	Average Book Cost Adjustment JPY		76,961.09	-77,048.84	0.00	0.00	-87.75
20 Jul 11							0.00
Total Japanese yen				-986,292.94	0.00	0.00	-802.35

Mexican peso

04 May 11	Average Book Cost Adjustment MXN		20.91	-20.97	0.00	0.00	-0.06
04 May 11							0.00
04 May 11	Average Book Cost Adjustment MXN		46.74	-46.88	0.00	0.00	-0.14
04 May 11							0.00
Total Mexican peso				-67.85	0.00	0.00	-0.20

Norwegian krone

01 Nov 11	Average Book Cost Adjustment NOK		13,334.84	-13,404.00	0.00	0.00	-69.16
01 Nov 11							0.00
19 Jul 11	Average Book Cost Adjustment NOK		35,066.36	-34,454.14	0.00	0.00	612.22
19 Jul 11							0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Japanese yen										
07 Sep 11	Average Book Cost Adjustment JPY			34,028.33	-33,968.76	0.00	0.00	59.57	59.57	0.00
07 Sep 11										
30 Nov 11	Average Book Cost Adjustment JPY			2,601.67	-2,622.71	0.00	0.00	-21.04	-21.04	0.00
30 Nov 11										
21 Oct 11	Average Book Cost Adjustment JPY			15,683.18	-15,713.84	0.00	0.00	-30.66	-30.66	0.00
21 Oct 11										
20 Jul 11	Average Book Cost Adjustment JPY			31,293.10	-31,328.78	0.00	0.00	-35.68	-35.68	0.00
20 Jul 11										
01 Dec 11	Average Book Cost Adjustment JPY			2,688.79	-2,688.75	0.00	0.00	0.04	0.04	0.00
01 Dec 11										
25 Oct 11	Average Book Cost Adjustment JPY			31,044.06	-30,773.16	0.00	0.00	270.90	270.90	0.00
25 Oct 11										
08 Dec 11	Average Book Cost Adjustment JPY			837.51	-836.84	0.00	0.00	0.67	0.67	0.00
08 Dec 11										
20 Jul 11	Average Book Cost Adjustment JPY			39,562.51	-39,607.61	0.00	0.00	-45.10	-45.10	0.00
20 Jul 11										
07 Dec 11	Average Book Cost Adjustment JPY			215.28	-215.19	0.00	0.00	0.09	0.09	0.00
07 Dec 11										
08 Dec 11	Average Book Cost Adjustment JPY			717.87	-717.30	0.00	0.00	0.57	0.57	0.00
08 Dec 11										
02 Dec 11	Average Book Cost Adjustment JPY			287.22	-287.44	0.00	0.00	-0.22	-0.22	0.00
02 Dec 11										
20 Jul 11	Average Book Cost Adjustment JPY			73,272.90	-73,356.44	0.00	0.00	-83.54	-83.54	0.00
20 Jul 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			
					Short Term	Long Term	Translation	Total
Gain/Loss on Cash Disbursements								
Gain/loss on cash disbursements								
Gain/loss on cash disbursements								
Japanese yen								
30 Nov 11	Average Book Cost Adjustment JPY		109 97	-110 86	0 00	0 00	-0 89	0 00
30 Nov 11								
20 Jul 11	Average Book Cost Adjustment JPY		58,794 95	-58,861 98	0 00	0 00	-67 03	0 00
20 Jul 11								
15 Mar 11	Average Book Cost Adjustment JPY		4,188 33	-4,173 62	0 00	0 00	14 71	0 00
15 Mar 11								
18 Dec 11	Average Book Cost Adjustment JPY		6,644 97	-6,631 78	0 00	0 00	13 21	0 00
18 Dec 11								
18 Feb 11	Average Book Cost Adjustment JPY		6,650 27	-6,544 73	0 00	0 00	105 54	0 00
18 Feb 11								
01 Apr 11	Average Book Cost Adjustment JPY		10,929 28	-11,084 42	0 00	0 00	-155 14	0 00
01 Apr 11								
08 Dec 11	Average Book Cost Adjustment JPY		430 22	-430 38	0 00	0 00	-0 16	0 00
08 Dec 11								
20 Jul 11	Average Book Cost Adjustment JPY		37,891 91	-37,935 12	0 00	0 00	-43 21	0 00
20 Jul 11								
02 Mar 11	Average Book Cost Adjustment JPY		11,195 49	-11,157 96	0 00	0 00	37 53	0 00
02 Mar 11								
10 Nov 11	Average Book Cost Adjustment JPY		15,533 53	-15,445 11	0 00	0 00	88 42	0 00
10 Nov 11								
29 Nov 11	Average Book Cost Adjustment JPY		2,604 69	-2,625 58	0 00	0 00	-20 89	0 00
29 Nov 11								
08 Dec 11	Average Book Cost Adjustment JPY		271 90	-271 99	0 00	0 00	-0 09	0 00
08 Dec 11								

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Japanese Yen									
17 Jun 11	Average Book Cost Adjustment JPY		3,714.57	-3,738.43	0.00	0.00	-23.86	-23.86	0.00
17 Jun 11									
22 Jul 11	Average Book Cost Adjustment JPY		14,501.28	-14,612.10	0.00	0.00	-110.82	-110.82	0.00
22 Jul 11									
01 Apr 11	Average Book Cost Adjustment JPY		2,593.01	-2,629.82	0.00	0.00	-36.81	-36.81	0.00
01 Apr 11									
30 Nov 11	Average Book Cost Adjustment JPY		186.47	-187.97	0.00	0.00	1.50	1.50	0.00
30 Nov 11									
20 Jul 11	Average Book Cost Adjustment JPY		42,848.15	-42,897.00	0.00	0.00	-48.85	-48.85	0.00
20 Jul 11									
09 Nov 11	Average Book Cost Adjustment JPY		36,847.10	-36,728.97	0.00	0.00	118.13	118.13	0.00
09 Nov 11									
25 Mar 11	Average Book Cost Adjustment JPY		5,402.13	-5,421.85	0.00	0.00	-19.72	-19.72	0.00
25 Mar 11									
31 Mar 11	Average Book Cost Adjustment JPY		2,595.26	-2,656.67	0.00	0.00	-61.41	-61.41	0.00
31 Mar 11									
01 Apr 11	Average Book Cost Adjustment JPY		6,707.16	-6,802.36	0.00	0.00	-95.20	-95.20	0.00
01 Apr 11									
13 Jan 11	Average Book Cost Adjustment JPY		6,819.20	-6,812.65	0.00	0.00	6.55	6.55	0.00
13 Jan 11									
11 Jan 11	Average Book Cost Adjustment JPY		10,443.64	-10,532.13	0.00	0.00	-88.49	-88.49	0.00
11 Jan 11									
06 Dec 11	Average Book Cost Adjustment JPY		688.36	-688.60	0.00	0.00	-0.24	-0.24	0.00
06 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
<i>Gain/Loss on Cash Disbursements</i>							
<i>Gain/loss on cash disbursements</i>							
<i>Gain/loss on cash disbursements</i>							
Japanese yen							
07 Jun 11	Average Book Cost Adjustment JPY		3,752.28	-3,720.72	0.00	0.00	31.56
07 Jun 11							0.00
29 Sep 11	Average Book Cost Adjustment JPY		24,833.04	-24,886.77	0.00	0.00	-53.73
29 Sep 11							0.00
20 Jul 11	Average Book Cost Adjustment JPY		30,556.52	-30,591.36	0.00	0.00	-34.84
20 Jul 11							0.00
20 Jul 11	Average Book Cost Adjustment JPY		36,297.27	-36,338.65	0.00	0.00	-41.38
20 Jul 11							0.00
24 Oct 11	Average Book Cost Adjustment JPY		15,761.86	-15,633.51	0.00	0.00	128.35
24 Oct 11							0.00
18 Nov 11	Average Book Cost Adjustment JPY		50,196.40	-50,173.58	0.00	0.00	22.82
18 Nov 11							0.00
04 Apr 11	Average Book Cost Adjustment JPY		2,582.44	-2,644.84	0.00	0.00	-62.40
04 Apr 11							0.00
01 Apr 11	Average Book Cost Adjustment JPY		5,594.93	-5,674.35	0.00	0.00	-79.42
01 Apr 11							0.00
28 Mar 11	Average Book Cost Adjustment JPY		5,408.94	-5,404.77	0.00	0.00	4.17
28 Mar 11							0.00
28 Mar 11	Average Book Cost Adjustment JPY		5,388.67	-5,392.82	0.00	0.00	-4.15
28 Mar 11							0.00
05 Dec 11	Average Book Cost Adjustment JPY		2,728.71	-2,734.25	0.00	0.00	-5.54
05 Dec 11							0.00
25 May 11	Average Book Cost Adjustment JPY		5,698.60	-5,675.92	0.00	0.00	22.68
25 May 11							0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Hong Kong dollar									
14 Jun 11	Average Book Cost Adjustment HKD		25 69	-25 70	0 00	0 00	-0 01	-0 01	0 00
14 Jun 11									
22 Sep 11	Average Book Cost Adjustment HKD		375 41	-375 12	0 00	0 00	0 29	0 29	0 00
22 Sep 11									
13 Oct 11	Average Book Cost Adjustment HKD		102 83	-102 79	0 00	0 00	0 04	0 04	0 00
13 Oct 11									
22 Aug 11	Average Book Cost Adjustment HKD		17 416 98	-17 400 86	0 00	0 00	16 30	16 30	0 00
22 Aug 11									
18 Jul 11	Average Book Cost Adjustment HKD		57 241 29	-57 204 94	0 00	0 00	36 35	36 35	0 00
18 Jul 11									
07 Nov 11	Average Book Cost Adjustment HKD		10 457 20	-10 454 30	0 00	0 00	2 90	2 90	0 00
07 Nov 11									
23 Aug 11	Average Book Cost Adjustment HKD		13 217 23	-13 213 59	0 00	0 00	3 64	3 64	0 00
23 Aug 11									
01 Feb 11	Average Book Cost Adjustment HKD		6 115 54	-6 123 08	0 00	0 00	-7 54	-7 54	0 00
01 Feb 11									
18 Jul 11	Average Book Cost Adjustment HKD		27 148 40	-27 131 16	0 00	0 00	17 24	17 24	0 00
18 Jul 11									
31 Mar 11	Average Book Cost Adjustment HKD		5 562 30	-5 552 92	0 00	0 00	9 38	9 38	0 00
31 Mar 11									
Total Hong Kong dollar			470 504 46	-470 240 17	0 00	0 00	264 29	264 29	0 00
Japanese yen									
20 Jul 11	Average Book Cost Adjustment JPY		42 204 00	-42 252 12	0 00	0 00	-48 12	-48 12	0 00
20 Jul 11									



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
<i>Gain/Loss on Cash Disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
Hong Kong dollar									
24 Jan 11	Average Book Cost Adjustment HKD		19,070.81	-19,044.97	0.00	0.00	25.84	25.84	0.00
24 Jan 11									
18 Jul 11	Average Book Cost Adjustment HKD		55,954.82	-55,919.29	0.00	0.00	35.53	35.53	0.00
18 Jul 11									
09 Feb 11	Average Book Cost Adjustment HKD		6,135.74	-6,133.42	0.00	0.00	2.32	2.32	0.00
09 Feb 11									
31 Mar 11	Average Book Cost Adjustment HKD		3,206.60	-3,201.19	0.00	0.00	5.41	5.41	0.00
31 Mar 11									
06 Jul 11	Average Book Cost Adjustment HKD		4,948.36	-4,948.05	0.00	0.00	0.31	0.31	0.00
06 Jul 11									
18 Jul 11	Average Book Cost Adjustment HKD		20,153.01	-20,140.21	0.00	0.00	12.80	12.80	0.00
18 Jul 11									
18 Jul 11	Average Book Cost Adjustment HKD		20,901.16	-20,887.89	0.00	0.00	13.27	13.27	0.00
18 Jul 11									
07 Feb 11	Average Book Cost Adjustment HKD		35.92	-35.89	0.00	0.00	0.03	0.03	0.00
07 Feb 11									
18 Jul 11	Average Book Cost Adjustment HKD		19,075.09	-19,062.98	0.00	0.00	12.11	12.11	0.00
18 Jul 11									
28 Oct 11	Average Book Cost Adjustment HKD		2,452.87	-2,454.75	0.00	0.00	-1.88	-1.88	0.00
28 Oct 11									
31 Mar 11	Average Book Cost Adjustment HKD		4,740.91	-4,732.92	0.00	0.00	7.99	7.99	0.00
31 Mar 11									
04 Apr 11	Average Book Cost Adjustment HKD		8,660.40	-8,668.47	0.00	0.00	-8.07	-8.07	0.00
04 Apr 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
Gain/Loss on Cash Disbursements							
Gain/loss on cash disbursements							
Gain/loss on cash disbursements							
Hong Kong dollar							
06 Oct 11	Average Book Cost Adjustment HKD		92.51	-92.47	0.00	0.04	0.00
06 Oct 11							
18 Jul 11	Average Book Cost Adjustment HKD		15,584.12	-15,554.23	0.00	9.89	0.00
18 Jul 11							
07 Oct 11	Average Book Cost Adjustment HKD		770.90	770.57	0.00	0.33	0.00
07 Oct 11							
18 Jul 11	Average Book Cost Adjustment HKD		29,564.91	-29,546.14	0.00	18.77	0.00
18 Jul 11							
28 Sep 11	Average Book Cost Adjustment HKD		121.22	-121.16	0.00	0.06	0.00
28 Sep 11							
06 Oct 11	Average Book Cost Adjustment HKD		536.50	-536.29	0.00	0.21	0.00
06 Oct 11							
12 Sep 11	Average Book Cost Adjustment HKD		1,024.14	-1,024.13	0.00	0.01	0.00
12 Sep 11							
29 Jun 11	Average Book Cost Adjustment HKD		4,268.53	-4,267.63	0.00	0.90	0.00
29 Jun 11							
23 May 11	Average Book Cost Adjustment HKD		267.56	-267.52	0.00	0.06	0.00
23 May 11							
07 Sep 11	Average Book Cost Adjustment HKD		474.13	-474.34	0.00	-0.21	0.00
07 Sep 11							
06 Jul 11	Average Book Cost Adjustment HKD		-4,948.01	4,948.11	0.00	0.10	0.00
06 Jul 11							
08 Jul 11	Average Book Cost Adjustment HKD		-622.76	622.90	0.00	0.14	0.00
08 Jul 11							

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
Gain/Loss on Cash Disbursements							
Gain/loss on cash disbursements							
Euro							
18 Nov 11	Average Book Cost Adjustment EUR		467.17	-467.51	0.00	0.00	-0.34
18 Nov 11							
28 Sep 11	Average Book Cost Adjustment EUR		1,336.01	-1,348.41	0.00	0.00	-12.40
28 Sep 11							
01 Nov 11	Average Book Cost Adjustment EUR		3,913.87	-3,956.90	0.00	0.00	-43.03
01 Nov 11							
07 Jan 11	Average Book Cost Adjustment EUR		4,947.29	-5,054.31	0.00	0.00	-107.02
07 Jan 11							
Total Euro			1,382,988.88	-1,374,340.04	0.00	0.00	8,648.94
Hong Kong dollar							
07 Oct 11	Average Book Cost Adjustment HKD		231.27	-231.17	0.00	0.00	0.10
07 Oct 11							
18 Jul 11	Average Book Cost Adjustment HKD		82,370.44	-82,318.13	0.00	0.00	52.31
18 Jul 11							
07 Feb 11	Average Book Cost Adjustment HKD		6,049.54	-6,045.53	0.00	0.00	4.01
07 Feb 11							
31 Mar 11	Average Book Cost Adjustment HKD		5,048.38	-5,039.87	0.00	0.00	8.51
31 Mar 11							
22 Jul 11	Average Book Cost Adjustment HKD		14,068.28	-14,070.45	0.00	0.00	-2.17
22 Jul 11							
07 Oct 11	Average Book Cost Adjustment HKD		295.51	-295.38	0.00	0.00	0.13
07 Oct 11							
21 Jan 11	Average Book Cost Adjustment HKD		12,328.71	-12,341.86	0.00	0.00	-13.15
21 Jan 11							

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Euro										
11 Feb 11	Average Book Cost Adjustment	EUR		2,881.30	-2,886.12	0.00	0.00	-4.82	-4.82	0.00
11 Feb 11										
24 Mar 11	Average Book Cost Adjustment	EUR		4,004.97	-3,987.74	0.00	0.00	17.23	17.23	0.00
24 Mar 11										
14 Sep 11	Average Book Cost Adjustment	EUR		12,756.22	-12,456.75	0.00	0.00	299.47	299.47	0.00
14 Sep 11										
01 Apr 11	Average Book Cost Adjustment	EUR		5,624.46	-5,590.77	0.00	0.00	33.69	33.69	0.00
01 Apr 11										
23 Aug 11	Average Book Cost Adjustment	EUR		4,279.48	-4,246.31	0.00	0.00	33.17	33.17	0.00
23 Aug 11										
10 Jan 11	Average Book Cost Adjustment	EUR		6,386.95	-6,477.06	0.00	0.00	-90.11	-90.11	0.00
10 Jan 11										
24 Feb 11	Average Book Cost Adjustment	EUR		6,411.44	-6,432.26	0.00	0.00	-20.82	-20.82	0.00
24 Feb 11										
03 Nov 11	Average Book Cost Adjustment	EUR		15,167.21	-14,763.70	0.00	0.00	403.51	403.51	0.00
03 Nov 11										
17 Mar 11	Average Book Cost Adjustment	EUR		14,519.14	-14,575.46	0.00	0.00	-56.32	-56.32	0.00
17 Mar 11										
11 Apr 11	Average Book Cost Adjustment	EUR		441.64	-434.63	0.00	0.00	7.01	7.01	0.00
11 Apr 11										
17 Aug 11	Average Book Cost Adjustment	EUR		18,933.73	-19,100.44	0.00	0.00	-166.71	-166.71	0.00
17 Aug 11										
19 Jul 11	Average Book Cost Adjustment	EUR		17,475.19	-17,307.49	0.00	0.00	167.70	167.70	0.00
19 Jul 11										

◆ Realized Gain/Loss Detail - Taxable

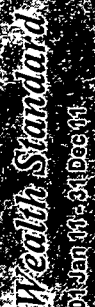
Security Description		Realized gain/loss		Market		Total		
Trade Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>								
<i>Gain/loss on cash disbursements</i>								
<i>Gain/loss on cash disbursements</i>								
Euro								
07 Sep 11	Average Book Cost Adjustment EUR		32,905 51	-32,417 91	0 00	0 00	487 60	487 60
07 Sep 11								0 00
16 Jun 11	Average Book Cost Adjustment EUR		105 88	-106 33	0 00	0 00	-0 45	-0 45
18 Jun 11								0 00
11 Apr 11	Average Book Cost Adjustment EUR		77 98	-76 74	0 00	0 00	1 24	1 24
11 Apr 11								0 00
18 Jul 11	Average Book Cost Adjustment EUR		33,951 05	-33,861 99	0 00	0 00	89 06	89 06
18 Jul 11								0 00
19 Jul 11	Average Book Cost Adjustment EUR		25,242 34	-25,000 09	0 00	0 00	242 25	242 25
19 Jul 11								0 00
11 Feb 11	Average Book Cost Adjustment EUR		9,051 70	-9,028 18	0 00	0 00	23 52	23 52
11 Feb 11								0 00
15 Jun 11	Average Book Cost Adjustment EUR		2,720 94	-2,697 04	0 00	0 00	23 90	23 90
15 Jun 11								0 00
26 Oct 11	Average Book Cost Adjustment EUR		181 10	-178 37	0 00	0 00	2 73	2 73
26 Oct 11								0 00
16 Jun 11	Average Book Cost Adjustment EUR		25 12	-25 23	0 00	0 00	-0 11	-0 11
16 Jun 11								0 00
29 Jun 11	Average Book Cost Adjustment EUR		4,593 42	-4,570 38	0 00	0 00	23 04	23 04
29 Jun 11								0 00
19 Jul 11	Average Book Cost Adjustment EUR		42,541 46	-42,133 20	0 00	0 00	408 26	408 26
19 Jul 11								0 00
18 Nov 11	Average Book Cost Adjustment EUR		18,969 72	-18,818 10	0 00	0 00	151 62	151 62
18 Nov 11								0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on cash disbursements									
Gain/Loss on cash disbursements									
09 Feb 11	Average Book Cost Adjustment	EUR		10,500.40	-10,531.98	0.00	0.00	-31.58	0.00
09 Feb 11									
04 Jan 11	Average Book Cost Adjustment	EUR		-2,101.20	2,065.03	0.00	0.00	-36.17	0.00
04 Jan 11									
10 Jan 11	Average Book Cost Adjustment	EUR		5,431.68	-5,369.74	0.00	0.00	61.94	0.00
10 Jan 11									
18 Jul 11	Average Book Cost Adjustment	EUR		46,768.28	-46,645.60	0.00	0.00	122.68	0.00
18 Jul 11									
19 Jul 11	Average Book Cost Adjustment	EUR		12,497.14	-12,377.21	0.00	0.00	119.93	0.00
19 Jul 11									
15 Dec 11	Average Book Cost Adjustment	EUR		8,200.51	-8,368.31	0.00	0.00	-167.80	0.00
15 Dec 11									
01 Apr 11	Average Book Cost Adjustment	EUR		3,824.87	-3,801.96	0.00	0.00	22.91	0.00
01 Apr 11									
11 Apr 11	Average Book Cost Adjustment	EUR		41.18	-40.53	0.00	0.00	0.65	0.00
11 Apr 11									
28 Nov 11	Average Book Cost Adjustment	EUR		868.23	-884.69	0.00	0.00	-16.46	0.00
28 Nov 11									
05 Apr 11	Average Book Cost Adjustment	EUR		14,419.28	-14,463.48	0.00	0.00	-44.20	0.00
05 Apr 11									
07 Dec 11	Average Book Cost Adjustment	EUR		237.51	-239.08	0.00	0.00	-1.57	0.00
07 Dec 11									
31 Mar 11	Average Book Cost Adjustment	EUR		2,735.85	-2,737.99	0.00	0.00	-2.14	0.00
31 Mar 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Gain/Loss on Cash Disbursements											
Gain/loss on cash disbursements											
Gain/loss on cash disbursements											
Euro											
19 Jul 11	Average Book Cost Adjustment	EUR		66,230.13	-65,594.54	0.00	0.00	635.59	0.00	635.59	0.00
19 Jul 11											
01 Apr 11	Average Book Cost Adjustment	EUR		3,491.91	-3,470.99	0.00	0.00	20.92	0.00	20.92	0.00
01 Apr 11											
27 Sep 11	Average Book Cost Adjustment	EUR		4,394.72	-4,327.12	0.00	0.00	67.60	0.00	67.60	0.00
27 Sep 11											
21 Oct 11	Average Book Cost Adjustment	EUR		12,899.35	-12,835.22	0.00	0.00	64.13	0.00	64.13	0.00
21 Oct 11											
22 Aug 11	Average Book Cost Adjustment	EUR		6,775.80	-6,784.20	0.00	0.00	-8.40	0.00	-8.40	0.00
22 Aug 11											
18 Jul 11	Average Book Cost Adjustment	EUR		25,092.19	-25,026.38	0.00	0.00	65.81	0.00	65.81	0.00
18 Jul 11											
19 Jul 11	Average Book Cost Adjustment	EUR		34,282.06	-33,953.07	0.00	0.00	328.99	0.00	328.99	0.00
19 Jul 11											
27 Sep 11	Average Book Cost Adjustment	EUR		7,781.35	-7,661.66	0.00	0.00	119.67	0.00	119.67	0.00
27 Sep 11											
22 Nov 11	Average Book Cost Adjustment	EUR		13,009.61	-13,060.90	0.00	0.00	-51.29	0.00	-51.29	0.00
22 Nov 11											
27 Jan 11	Average Book Cost Adjustment	EUR		2,661.75	-2,640.89	0.00	0.00	20.86	0.00	20.86	0.00
27 Jan 11											
01 Apr 11	Average Book Cost Adjustment	EUR		4,752.27	-4,723.80	0.00	0.00	28.47	0.00	28.47	0.00
01 Apr 11											
24 Feb 11	Average Book Cost Adjustment	EUR		11,791.19	-11,722.03	0.00	0.00	69.16	0.00	69.16	0.00
24 Feb 11											



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Euro										
11 Apr 11	Average Book Cost Adjustment	EUR		260.42	-256.29	0.00	0.00	4.13	4.13	0.00
11 Apr 11										
18 Jul 11	Average Book Cost Adjustment	EUR		15,276.79	-15,236.72	0.00	0.00	40.07	40.07	0.00
18 Jul 11										
19 Jul 11	Average Book Cost Adjustment	EUR		71,919.66	-71,229.47	0.00	0.00	690.19	690.19	0.00
19 Jul 11										
19 Jul 11	Average Book Cost Adjustment	EUR		15,461.10	-15,312.73	0.00	0.00	148.37	148.37	0.00
19 Jul 11										
08 Dec 11	Average Book Cost Adjustment	EUR		11,934.34	-11,898.80	0.00	0.00	35.54	35.54	0.00
08 Dec 11										
05 Aug 11	Average Book Cost Adjustment	EUR		9.71	-9.66	0.00	0.00	0.05	0.05	0.00
05 Aug 11										
12 May 11	Average Book Cost Adjustment	EUR		228.97	-232.34	0.00	0.00	-3.37	-3.37	0.00
12 May 11										
03 Jan 11	Average Book Cost Adjustment	EUR		-7,540.33	7,380.99	0.00	0.00	-159.34	-159.34	0.00
03 Jan 11										
13 Oct 11	Average Book Cost Adjustment	EUR		14,647.05	-14,956.79	0.00	0.00	-309.74	-309.74	0.00
13 Oct 11										
01 Feb 11	Average Book Cost Adjustment	EUR		951.35	-952.60	0.00	0.00	-1.25	-1.25	0.00
01 Feb 11										
22 Aug 11	Average Book Cost Adjustment	EUR		2,661.92	-2,668.92	0.00	0.00	-7.00	-7.00	0.00
22 Aug 11										
18 Jul 11	Average Book Cost Adjustment	EUR		55,460.10	-55,314.63	0.00	0.00	145.47	145.47	0.00
18 Jul 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total
						Short Term	Long Term	Translation	

Gain/Loss on Cash Disbursements

Gain/Loss on cash disbursements

Gain/Loss on cash disbursements

Euro										
19 Jul 11	Average Book Cost Adjustment	EUR		123,054.72	-121,873.81	0.00	0.00	1,180.91	1,180.91	0.00
19 Jul 11										
19 Jul 11	Average Book Cost Adjustment	EUR		50,151.11	-49,869.82	0.00	0.00	481.29	481.29	0.00
12 Dec 11	Average Book Cost Adjustment	EUR		6,559.45	-6,550.87	0.00	0.00	8.58	8.58	0.00
12 Dec 11										
08 Dec 11	Average Book Cost Adjustment	EUR		9,830.23	-9,800.95	0.00	0.00	29.28	29.28	0.00
08 Dec 11										
23 Dec 11	Average Book Cost Adjustment	EUR		6,107.79	-6,079.96	0.00	0.00	27.83	27.83	0.00
23 Dec 11										
11 Feb 11	Average Book Cost Adjustment	EUR		2,886.10	-2,900.95	0.00	0.00	-4.85	-4.85	0.00
11 Feb 11										
13 Dec 11	Average Book Cost Adjustment	EUR		12,901.57	-12,995.28	0.00	0.00	-93.71	-93.71	0.00
13 Dec 11										
14 Jun 11	Average Book Cost Adjustment	EUR		84.93	-84.60	0.00	0.00	0.33	0.33	0.00
14 Jun 11										
14 Oct 11	Average Book Cost Adjustment	EUR		11,410.42	-11,455.41	0.00	0.00	-44.99	-44.99	0.00
14 Oct 11										
12 Sep 11	Average Book Cost Adjustment	EUR		10,604.66	-10,374.38	0.00	0.00	230.30	230.30	0.00
12 Sep 11										
08 Dec 11	Average Book Cost Adjustment	EUR		13,393.90	-13,396.50	0.00	0.00	-2.60	-2.60	0.00
08 Dec 11										
17 Oct 11	Average Book Cost Adjustment	EUR		19,970.50	-19,644.93	0.00	0.00	325.57	325.57	0.00
17 Oct 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
19 Jul 11	Average Book Cost Adjustment	EUR		41,762.89	-41,362.10	0.00	0.00	400.79	400.79	0.00
01 Apr 11	Average Book Cost Adjustment	EUR		3,887.38	-3,864.10	0.00	0.00	23.28	23.28	0.00
08 Feb 11	Average Book Cost Adjustment	EUR		7,025.55	-6,980.20	0.00	0.00	45.35	45.35	0.00
19 Jul 11	Average Book Cost Adjustment	EUR		30,375.31	-30,083.81	0.00	0.00	291.50	291.50	0.00
19 Apr 11	Average Book Cost Adjustment	EUR		60.13	-61.12	0.00	0.00	-0.99	-0.99	0.00
01 Apr 11	Average Book Cost Adjustment	EUR		5,390.82	-5,358.53	0.00	0.00	32.29	32.29	0.00
24 Mar 11	Average Book Cost Adjustment	EUR		4,712.59	-4,692.32	0.00	0.00	20.27	20.27	0.00
14 Jun 11	Average Book Cost Adjustment	EUR		131.96	-131.44	0.00	0.00	0.52	0.52	0.00
31 Oct 11	Average Book Cost Adjustment	EUR		6,589.78	-6,741.49	0.00	0.00	-151.71	-151.71	0.00
28 Jan 11	Average Book Cost Adjustment	EUR		2,753.65	-2,764.96	0.00	0.00	-11.31	-11.31	0.00
13 Sep 11	Average Book Cost Adjustment	EUR		16,197.05	-15,709.60	0.00	0.00	487.45	487.45	0.00
02 Dec 11	Average Book Cost Adjustment	EUR		548.93	-550.37	0.00	0.00	-1.44	-1.44	0.00

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Gain/Loss on Cash Disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
<i>Gain/loss on cash disbursements</i>									
Euro									
19 Jul 11	Average Book Cost Adjustment EUR		10,374.01	-10,274.45	0.00	0.00	99.56	99.56	0.00
19 Jul 11									
17 Aug 11	Average Book Cost Adjustment EUR		27,655.47	-26,003.97	0.00	0.00	-348.50	-348.50	0.00
17 Aug 11									
19 Jul 11	Average Book Cost Adjustment EUR		44,283.11	-43,858.14	0.00	0.00	424.97	424.97	0.00
19 Jul 11									
23 Feb 11	Average Book Cost Adjustment EUR		7,177.40	-7,207.66	0.00	0.00	-30.26	-30.26	0.00
23 Feb 11									
14 Apr 11	Average Book Cost Adjustment EUR		4,413.25	-4,393.51	0.00	0.00	19.74	19.74	0.00
14 Apr 11									
01 Apr 11	Average Book Cost Adjustment EUR		2,925.22	-2,907.70	0.00	0.00	17.52	17.52	0.00
01 Apr 11									
31 Mar 11	Average Book Cost Adjustment EUR		3,563.84	-3,566.62	0.00	0.00	-2.78	-2.78	0.00
31 Mar 11									
19 Apr 11	Average Book Cost Adjustment EUR		147.43	-149.85	0.00	0.00	-2.42	-2.42	0.00
19 Apr 11									
25 Jul 11	Average Book Cost Adjustment EUR		306.91	-300.86	0.00	0.00	6.05	6.05	0.00
25 Jul 11									
19 Aug 11	Average Book Cost Adjustment EUR		13,020.84	-12,907.62	0.00	0.00	113.22	113.22	0.00
19 Aug 11									
04 May 11	Average Book Cost Adjustment EUR		302.76	-298.37	0.00	0.00	4.39	4.39	0.00
04 May 11									
30 Jun 11	Average Book Cost Adjustment EUR		1,313.10	-1,333.53	0.00	0.00	-20.43	-20.43	0.00
30 Jun 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
						Short Term	Long Term		Short Term	Long Term
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
	Total Danish krone			65,183.02	-64,540.91	0.00	0.00	622.11	622.11	0.00
Euro										
07 Jan 11	Average Book Cost Adjustment	EUR		6,471.53	-6,611.53	0.00	0.00	-140.00	-140.00	0.00
07 Jan 11										
07 Nov 11	Average Book Cost Adjustment	EUR		204.17	-204.76	0.00	0.00	-0.59	-0.59	0.00
07 Nov 11										
09 Feb 11	Average Book Cost Adjustment	EUR		6,674.11	-6,732.22	0.00	0.00	-58.11	-58.11	0.00
09 Feb 11										
01 Apr 11	Average Book Cost Adjustment	EUR		3,012.98	-2,994.93	0.00	0.00	18.05	18.05	0.00
01 Apr 11										
23 Aug 11	Average Book Cost Adjustment	EUR		9,043.17	-9,018.02	0.00	0.00	25.15	25.15	0.00
23 Aug 11										
10 Feb 11	Average Book Cost Adjustment	EUR		5,469.81	-5,531.35	0.00	0.00	-61.74	-61.74	0.00
10 Feb 11										
02 Nov 11	Average Book Cost Adjustment	EUR		14,565.76	-14,096.73	0.00	0.00	469.03	469.03	0.00
02 Nov 11										
03 Nov 11	Average Book Cost Adjustment	EUR		26,010.55	-25,318.57	0.00	0.00	691.98	691.98	0.00
03 Nov 11										
11 Apr 11	Average Book Cost Adjustment	EUR		60.92	-59.95	0.00	0.00	0.97	0.97	0.00
11 Apr 11										
07 Oct 11	Average Book Cost Adjustment	EUR		31,646.01	-31,352.92	0.00	0.00	293.09	293.09	0.00
07 Oct 11										
04 Apr 11	Average Book Cost Adjustment	EUR		8,175.96	-8,205.54	0.00	0.00	-29.58	-29.58	0.00
04 Apr 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Canadian dollar

14 Dec 11	Average Book Cost Adjustment CAD		4,917.02	-4,846.03	0.00	0.00	70.99	70.99	0.00
14 Dec 11									
29 Sep 11	Average Book Cost Adjustment CAD		10.76	-10.72	0.00	0.00	0.04	0.04	0.00
29 Sep 11									
10 Feb 11	Average Book Cost Adjustment CAD		3,207.26	-3,194.36	0.00	0.00	12.90	12.90	0.00
10 Feb 11									
18 Apr 11	Average Book Cost Adjustment CAD		14,233.90	-14,195.52	0.00	0.00	38.38	38.38	0.00
18 Apr 11									
08 Sep 11	Average Book Cost Adjustment CAD		7,534.28	-7,434.10	0.00	0.00	100.18	100.18	0.00
08 Sep 11									
01 Apr 11	Average Book Cost Adjustment CAD		3,422.26	-3,414.18	0.00	0.00	8.08	8.08	0.00
01 Apr 11									
06 Oct 11	Average Book Cost Adjustment CAD		157.36	-159.80	0.00	0.00	-2.44	-2.44	0.00
06 Oct 11									
10 Mar 11	Average Book Cost Adjustment CAD		3,937.52	-3,942.80	0.00	0.00	-5.28	-5.28	0.00
10 Mar 11									
20 Dec 11	Average Book Cost Adjustment CAD		8,957.62	-9,005.16	0.00	0.00	-47.54	-47.54	0.00
20 Dec 11									
	Total Canadian dollar		602,131.87	-601,009.87	0.00	0.00	1,121.80	1,121.80	0.00
	Danish krone								
25 Aug 11	Average Book Cost Adjustment DKK		50.29	-50.33	0.00	0.00	-0.04	-0.04	0.00
25 Aug 11									
19 Jul 11	Average Book Cost Adjustment DKK		65,112.73	-64,490.58	0.00	0.00	622.15	622.15	0.00
19 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
Canadian dollar										
14 Nov 11	Average Book Cost Adjustment	CAD		-8,252.71	8,250.94	0.00	0.00	-11.77	-11.77	0.00
14 Nov 11										
15 Nov 11	Average Book Cost Adjustment	CAD		3,085.67	-3,094.76	0.00	0.00	-9.09	-9.09	0.00
15 Nov 11										
21 Mar 11	Average Book Cost Adjustment	CAD		3,270.81	-3,265.83	0.00	0.00	4.98	4.98	0.00
21 Mar 11										
28 Dec 11	Average Book Cost Adjustment	CAD		10.77	-10.76	0.00	0.00	-0.01	-0.01	0.00
28 Dec 11										
07 Sep 11	Average Book Cost Adjustment	CAD		2,551.38	-2,517.53	0.00	0.00	33.85	33.85	0.00
07 Sep 11										
20 Jul 11	Average Book Cost Adjustment	CAD		3,925.16	-3,957.80	0.00	0.00	-32.64	-32.64	0.00
20 Jul 11										
19 Jul 11	Average Book Cost Adjustment	CAD		12,852.61	-12,803.83	0.00	0.00	48.78	48.78	0.00
19 Jul 11										
09 Feb 11	Average Book Cost Adjustment	CAD		9,598.03	-9,591.25	0.00	0.00	6.78	6.78	0.00
09 Feb 11										
05 Oct 11	Average Book Cost Adjustment	CAD		752.44	-774.22	0.00	0.00	-21.78	-21.78	0.00
05 Oct 11										
14 Nov 11	Average Book Cost Adjustment	CAD		-33,654.90	33,651.53	0.00	0.00	-3.37	-3.37	0.00
14 Nov 11										
17 Oct 11	Average Book Cost Adjustment	CAD		-95.74	95.44	0.00	0.00	-1.30	-1.30	0.00
17 Oct 11										
22 Mar 11	Average Book Cost Adjustment	CAD		3,305.39	-3,354.93	0.00	0.00	-49.54	-49.54	0.00
22 Mar 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Canadian dollar									
19 Jul 11	Average Book Cost Adjustment CAD		34,176.73	-34,047.01	0.00	0.00	129.72	129.72	0.00
19 Jul 11									
19 Jul 11	Average Book Cost Adjustment CAD		10,882.05	-10,840.74	0.00	0.00	41.31	41.31	0.00
19 Jul 11									
28 Jul 11	Average Book Cost Adjustment CAD		2,632.22	-2,644.18	0.00	0.00	-11.96	-11.96	0.00
28 Jul 11									
05 Oct 11	Average Book Cost Adjustment CAD		210.84	-216.94	0.00	0.00	-6.10	-6.10	0.00
05 Oct 11									
19 Jan 11	Average Book Cost Adjustment CAD		10,804.87	-10,845.87	0.00	0.00	-41.00	-41.00	0.00
19 Jan 11									
12 Jul 11	Average Book Cost Adjustment CAD		2,684.08	-2,676.33	0.00	0.00	7.75	7.75	0.00
12 Jul 11									
20 Dec 11	Average Book Cost Adjustment CAD		1,794.27	-1,803.79	0.00	0.00	-9.52	-9.52	0.00
20 Dec 11									
01 Apr 11	Average Book Cost Adjustment CAD		3,864.30	-3,855.19	0.00	0.00	9.11	9.11	0.00
01 Apr 11									
19 Jul 11	Average Book Cost Adjustment CAD		114,683.61	-114,248.32	0.00	0.00	435.29	435.29	0.00
19 Jul 11									
01 Apr 11	Average Book Cost Adjustment CAD		5,856.86	-5,843.04	0.00	0.00	13.82	13.82	0.00
01 Apr 11									
19 Jul 11	Average Book Cost Adjustment CAD		23,242.17	-23,153.95	0.00	0.00	88.22	88.22	0.00
19 Jul 11									
05 Oct 11	Average Book Cost Adjustment CAD		809.49	-832.91	0.00	0.00	-23.42	-23.42	0.00
05 Oct 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Gain/Loss on Cash Disbursements											
Gain/loss on cash disbursements											
Canadian dollar											
01 Apr 11	Average Book Cost Adjustment	CAD		4,430.74	-4,420.29	0.00	0.00	10.45	10.45	0.00	0.00
01 Apr 11											
10 Mar 11	Average Book Cost Adjustment	CAD		3,955.10	-3,960.41	0.00	0.00	-5.31	-5.31	0.00	0.00
10 Mar 11											
18 Nov 11	Average Book Cost Adjustment	CAD		95.83	-96.26	0.00	0.00	-0.43	-0.43	0.00	0.00
18 Nov 11											
13 Oct 11	Average Book Cost Adjustment	CAD		10,144.72	-9,870.87	0.00	0.00	273.85	273.85	0.00	0.00
13 Oct 11											
19 Jul 11	Average Book Cost Adjustment	CAD		5,192.07	-5,172.38	0.00	0.00	19.71	19.71	0.00	0.00
19 Jul 11											
16 Dec 11	Average Book Cost Adjustment	CAD		2,930.32	-2,897.59	0.00	0.00	32.73	32.73	0.00	0.00
16 Dec 11											
15 Nov 11	Average Book Cost Adjustment	CAD		11,837.68	-11,872.55	0.00	0.00	-34.87	-34.87	0.00	0.00
15 Nov 11											
20 Sep 11	Average Book Cost Adjustment	CAD		98.84	-98.68	0.00	0.00	0.18	0.18	0.00	0.00
20 Sep 11											
19 Jul 11	Average Book Cost Adjustment	CAD		9,086.12	-9,051.63	0.00	0.00	34.49	34.49	0.00	0.00
19 Jul 11											
12 Dec 11	Average Book Cost Adjustment	CAD		4,999.03	-4,955.51	0.00	0.00	43.52	43.52	0.00	0.00
12 Dec 11											
15 Apr 11	Average Book Cost Adjustment	CAD		22,565.84	-22,746.66	0.00	0.00	-180.82	-180.82	0.00	0.00
15 Apr 11											
14 Jul 11	Average Book Cost Adjustment	CAD		6,199.40	-6,146.25	0.00	0.00	53.15	53.15	0.00	0.00
14 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
Canadian dollar									
14 Nov 11	Average Book Cost Adjustment CAD		33,799.46	-33,646.94	0.00	0.00	152.52	152.52	0.00
14 Nov 11									
05 Jul 11	Average Book Cost Adjustment CAD		2,641.50	-2,704.98	0.00	0.00	-63.48	-63.48	0.00
05 Jul 11									
01 Apr 11	Average Book Cost Adjustment CAD		5,123.62	-5,111.53	0.00	0.00	12.09	12.09	0.00
01 Apr 11									
08 Jul 11	Average Book Cost Adjustment CAD		6,745.02	-6,772.50	0.00	0.00	-27.48	-27.48	0.00
08 Jul 11									
24 Oct 11	Average Book Cost Adjustment CAD		-7,773.32	7,772.23	0.00	0.00	-1.09	-1.09	0.00
24 Oct 11									
14 Dec 11	Average Book Cost Adjustment CAD		2,987.93	-2,939.39	0.00	0.00	28.54	28.54	0.00
14 Dec 11									
28 Jan 11	Average Book Cost Adjustment CAD		8,155.03	-8,159.13	0.00	0.00	-4.10	-4.10	0.00
28 Jan 11									
19 Jul 11	Average Book Cost Adjustment CAD		82,651.57	-82,337.86	0.00	0.00	313.71	313.71	0.00
19 Jul 11									
24 Feb 11	Average Book Cost Adjustment CAD		8,323.68	-8,399.86	0.00	0.00	-76.18	-76.18	0.00
24 Feb 11									
16 Nov 11	Average Book Cost Adjustment CAD		1,005.19	-1,009.86	0.00	0.00	-4.67	-4.67	0.00
16 Nov 11									
10 Nov 11	Average Book Cost Adjustment CAD		29,645.14	-29,659.70	0.00	0.00	-14.56	-14.56	0.00
10 Nov 11									
15 Dec 11	Average Book Cost Adjustment CAD		2,943.97	-2,868.30	0.00	0.00	55.67	55.67	0.00
15 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
	Gain/Loss on Cash Disbursements								
	Gain/loss on cash disbursements								
	Gain/loss on cash disbursements								
	Total British pound sterling		1,165,378.91	-1,161,334.70	0.00	0.00	4,044.21	4,044.21	0.00
	Canadian dollar								
28 Aug 11	Average Book Cost Adjustment CAD		6,536.28	-6,553.53	0.00	0.00	-17.25	-17.25	0.00
28 Aug 11	Average Book Cost Adjustment CAD		8,181.53	-6,143.53	0.00	0.00	38.00	38.00	0.00
30 Aug 11	Average Book Cost Adjustment CAD		6,689.62	-6,763.54	0.00	0.00	-73.92	-73.92	0.00
30 Aug 11	Average Book Cost Adjustment CAD		5.06	-5.05	0.00	0.00	0.01	0.01	0.00
16 Feb 11	Average Book Cost Adjustment CAD		7,727.97	-7,739.62	0.00	0.00	-11.65	-11.65	0.00
16 Feb 11	Average Book Cost Adjustment CAD		8,298.20	-8,260.75	0.00	0.00	37.45	37.45	0.00
23 Feb 11	Average Book Cost Adjustment CAD		35,656.81	-35,786.99	0.00	0.00	-132.18	-132.18	0.00
23 Feb 11	Average Book Cost Adjustment CAD		7,833.43	-7,914.93	0.00	0.00	-81.50	-81.50	0.00
14 Nov 11	Average Book Cost Adjustment CAD		2,959.16	-2,971.13	0.00	0.00	-11.97	-11.97	0.00
14 Nov 11	Average Book Cost Adjustment CAD		67.15	-68.51	0.00	0.00	-1.36	-1.36	0.00
08 Dec 11	Average Book Cost Adjustment CAD		5,054.60	-5,069.49	0.00	0.00	-14.89	-14.89	0.00
08 Dec 11	Average Book Cost Adjustment CAD								

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
<i>Gain/Loss on Cash Disbursements</i>							
<i>Gain/loss on cash disbursements</i>							
<i>Gain/loss on cash disbursements</i>							
British pound sterling							
13 Jul 11	Average Book Cost Adjustment GBP		5,512.52	-5,537.46	0.00	0.00	-24.94
13 Jul 11							
19 Jul 11	Average Book Cost Adjustment GBP		128,187.17	-127,665.12	0.00	0.00	522.05
19 Jul 11							
13 Sep 11	Average Book Cost Adjustment GBP		6,604.79	-6,574.14	0.00	0.00	30.65
13 Sep 11							
19 Jul 11	Average Book Cost Adjustment GBP		67,592.74	-67,317.47	0.00	0.00	275.27
19 Jul 11							
08 Sep 11	Average Book Cost Adjustment GBP		201.69	-203.75	0.00	0.00	-2.06
08 Sep 11							
06 Sep 11	Average Book Cost Adjustment GBP		2,271.73	-2,258.71	0.00	0.00	13.02
06 Sep 11							
14 Mar 11	Average Book Cost Adjustment GBP		493.21	-488.84	0.00	0.00	4.37
14 Mar 11							
19 Jul 11	Average Book Cost Adjustment GBP		93,856.97	-93,474.73	0.00	0.00	382.24
19 Jul 11							
12 Oct 11	Average Book Cost Adjustment GBP		540.87	-534.00	0.00	0.00	6.87
12 Oct 11							
11 Mar 11	Average Book Cost Adjustment GBP		7,931.71	-7,841.55	0.00	0.00	90.16
11 Mar 11							
14 Sep 11	Average Book Cost Adjustment GBP		58.42	-58.72	0.00	0.00	-0.30
14 Sep 11							
05 Jan 11	Average Book Cost Adjustment GBP		-4,453.42	4,404.59	0.00	0.00	-48.83
05 Jan 11							

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
British pound sterling										
28 Dec 11	Average Book Cost Adjustment GBP		384.49	-384.89	0.00	0.00	-0.40	-0.40	-0.40	0.00
28 Dec 11										
02 Jun 11	Average Book Cost Adjustment GBP		149.23	-148.73	0.00	0.00	0.50	0.50	0.50	0.00
02 Jun 11										
19 Jul 11	Average Book Cost Adjustment GBP		41,434.01	-41,265.27	0.00	0.00	168.74	168.74	168.74	0.00
19 Jul 11										
01 Apr 11	Average Book Cost Adjustment GBP		5,794.15	-5,787.64	0.00	0.00	6.51	6.51	6.51	0.00
01 Apr 11										
12 Oct 11	Average Book Cost Adjustment GBP		267.90	-264.50	0.00	0.00	3.40	3.40	3.40	0.00
12 Oct 11										
01 Apr 11	Average Book Cost Adjustment GBP		5,552.92	-5,546.69	0.00	0.00	6.23	6.23	6.23	0.00
01 Apr 11										
13 Oct 11	Average Book Cost Adjustment GBP		19,060.61	-18,870.90	0.00	0.00	189.71	189.71	189.71	0.00
13 Oct 11										
15 Jul 11	Average Book Cost Adjustment GBP		9,251.67	-9,118.52	0.00	0.00	133.15	133.15	133.15	0.00
15 Jul 11										
28 Mar 11	Average Book Cost Adjustment GBP		10,228.70	-10,415.06	0.00	0.00	-191.36	-191.36	-191.36	0.00
28 Mar 11										
01 Apr 11	Average Book Cost Adjustment GBP		3,720.83	-3,716.65	0.00	0.00	4.18	4.18	4.18	0.00
01 Apr 11										
13 Oct 11	Average Book Cost Adjustment GBP		6,368.86	-6,305.47	0.00	0.00	63.39	63.39	63.39	0.00
13 Oct 11										
17 Oct 11	Average Book Cost Adjustment GBP		6,302.38	-6,230.56	0.00	0.00	71.80	71.80	71.80	0.00
17 Oct 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

British pound sterling

15 Mar 11	Average Book Cost Adjustment GBP		7,339 88	-7,324 72	0 00	0 00	15 16	15 16	0 00
15 Mar 11									
05 Apr 11	Average Book Cost Adjustment GBP		7,714 27	-7,752 70	0 00	0 00	-38 43	-38 43	0 00
05 Apr 11									
02 Jun 11	Average Book Cost Adjustment GBP		2,472 49	-2,464 27	0 00	0 00	8 22	8 22	0 00
02 Jun 11									
27 Oct 11	Average Book Cost Adjustment GBP		713 20	-713 13	0 00	0 00	0 07	0 07	0 00
27 Oct 11									
13 Oct 11	Average Book Cost Adjustment GBP		10,024 54	-9,924 76	0 00	0 00	99 78	99 78	0 00
13 Oct 11									
31 May 11	Average Book Cost Adjustment GBP		2,213 79	-2,245 04	0 00	0 00	-31 25	-31 25	0 00
31 May 11									
27 May 11	Average Book Cost Adjustment GBP		6,119 54	-6,205 90	0 00	0 00	-86 36	-86 36	0 00
27 May 11									
11 Feb 11	Average Book Cost Adjustment GBP		6,423 91	-6,437 29	0 00	0 00	-13 38	-13 38	0 00
11 Feb 11									
19 Jul 11	Average Book Cost Adjustment GBP		30,263 16	-30,139 92	0 00	0 00	123 24	123 24	0 00
19 Jul 11									
24 Oct 11	Average Book Cost Adjustment GBP		919 27	-909 27	0 00	0 00	10 00	10 00	0 00
24 Oct 11									
25 Jan 11	Average Book Cost Adjustment GBP		35,492 30	-35,534 49	0 00	0 00	-42 19	-42 19	0 00
25 Jan 11									
19 Jul 11	Average Book Cost Adjustment GBP		9,715 42	-9,675 85	0 00	0 00	39 57	39 57	0 00
19 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements										
Gain/loss on cash disbursements										
Gain/loss on cash disbursements										
British pound sterling										
01 Apr 11	Average Book Cost Adjustment	GBP		3,773.10	-3,768.87	0.00	0.00	4.23	4.23	0.00
01 Apr 11										
27 Oct 11	Average Book Cost Adjustment	GBP		68,300.74	-68,140.47	0.00	0.00	160.27	160.27	0.00
27 Oct 11										
01 Apr 11	Average Book Cost Adjustment	GBP		6,875.58	-6,867.86	0.00	0.00	7.72	7.72	0.00
01 Apr 11										
24 Aug 11	Average Book Cost Adjustment	GBP		32,518.35	-32,459.20	0.00	0.00	59.15	59.15	0.00
24 Aug 11										
28 Sep 11	Average Book Cost Adjustment	GBP		8,545.10	-8,349.97	0.00	0.00	195.13	195.13	0.00
28 Sep 11										
11 Oct 11	Average Book Cost Adjustment	GBP		1,800.74	-1,771.98	0.00	0.00	28.76	28.76	0.00
11 Oct 11										
19 Jul 11	Average Book Cost Adjustment	GBP		13,882.56	-13,925.62	0.00	0.00	56.94	56.94	0.00
19 Jul 11										
01 Apr 11	Average Book Cost Adjustment	GBP		2,574.59	-2,571.70	0.00	0.00	2.89	2.89	0.00
01 Apr 11										
03 Mar 11	Average Book Cost Adjustment	GBP		1,679.01	-1,705.34	0.00	0.00	-26.33	-26.33	0.00
03 Mar 11										
13 Oct 11	Average Book Cost Adjustment	GBP		29,142.18	-28,862.13	0.00	0.00	290.05	290.05	0.00
13 Oct 11										
28 Jan 11	Average Book Cost Adjustment	GBP		7,203.01	-7,174.43	0.00	0.00	28.58	28.58	0.00
28 Jan 11										
12 Apr 11	Average Book Cost Adjustment	GBP		209.89	-208.65	0.00	0.00	1.24	1.24	0.00
12 Apr 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/loss on cash disbursements									
Gain/loss on cash disbursements									
British pound sterling									
19 Jul 11	Average Book Cost Adjustment GBP		147,710.24	-147,108.68	0.00	0.00	601.56	601.56	0.00
19 Jul 11									
05 Sep 11	Average Book Cost Adjustment GBP		38,351.51	-38,108.83	0.00	0.00	242.68	242.68	0.00
05 Sep 11									
24 Feb 11	Average Book Cost Adjustment GBP		7,111.12	-7,098.21	0.00	0.00	12.91	12.91	0.00
24 Feb 11									
12 Oct 11	Average Book Cost Adjustment GBP		147.19	-145.32	0.00	0.00	1.87	1.87	0.00
12 Oct 11									
01 Apr 11	Average Book Cost Adjustment GBP		4,395.69	-4,390.75	0.00	0.00	4.94	4.94	0.00
01 Apr 11									
11 Oct 11	Average Book Cost Adjustment GBP		1,202.34	-1,183.14	0.00	0.00	19.20	19.20	0.00
11 Oct 11									
02 Nov 11	Average Book Cost Adjustment GBP		13,829.06	-13,730.46	0.00	0.00	98.60	98.60	0.00
02 Nov 11									
20 Jul 11	Average Book Cost Adjustment GBP		21,617.08	-21,529.04	0.00	0.00	88.04	88.04	0.00
20 Jul 11									
28 Sep 11	Average Book Cost Adjustment GBP		9,053.34	-9,221.64	0.00	0.00	-168.30	-168.30	0.00
28 Sep 11									
16 Mar 11	Average Book Cost Adjustment GBP		6,914.17	-6,905.99	0.00	0.00	8.18	8.18	0.00
16 Mar 11									
08 Sep 11	Average Book Cost Adjustment GBP		2,952.65	-2,982.86	0.00	0.00	-30.21	-30.21	0.00
08 Sep 11									
25 Feb 11	Average Book Cost Adjustment GBP		6,818.82	-6,774.05	0.00	0.00	44.77	44.77	0.00
25 Feb 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares	Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
Gain/Loss on Cash Disbursements											
Gain/loss on cash disbursements											
Gain/loss on cash disbursements											
British pound sterling											
01 Apr 11	Average Book Cost Adjustment	GBP			8,089.03	-8,079.95	0.00	0.00	9.08	9.08	0.00
01 Apr 11											
06 Sep 11	Average Book Cost Adjustment	GBP			2,961.09	-2,977.13	0.00	0.00	-16.04	-16.04	0.00
06 Sep 11											
28 Sep 11	Average Book Cost Adjustment	GBP			10,826.44	-10,579.21	0.00	0.00	247.23	247.23	0.00
28 Sep 11											
15 Aug 11	Average Book Cost Adjustment	GBP			11,896.36	-11,854.69	0.00	0.00	41.67	41.67	0.00
15 Aug 11											
08 Oct 11	Average Book Cost Adjustment	GBP			7,432.04	-7,501.91	0.00	0.00	-69.87	-69.87	0.00
06 Oct 11											
22 Aug 11	Average Book Cost Adjustment	GBP			4,584.82	-4,543.46	0.00	0.00	41.36	41.36	0.00
22 Aug 11											
20 Sep 11	Average Book Cost Adjustment	GBP			988.97	-995.00	0.00	0.00	-6.03	-6.03	0.00
20 Sep 11											
26 Apr 11	Average Book Cost Adjustment	GBP			5,251.97	-5,165.39	0.00	0.00	86.58	86.58	0.00
26 Apr 11											
19 Jul 11	Average Book Cost Adjustment	GBP			11,883.63	-11,835.24	0.00	0.00	48.39	48.39	0.00
19 Jul 11											
28 Sep 11	Average Book Cost Adjustment	GBP			7,372.88	-7,509.95	0.00	0.00	-137.07	-137.07	0.00
26 Sep 11											
16 Jun 11	Average Book Cost Adjustment	GBP			8,993.29	-8,978.07	0.00	0.00	15.22	15.22	0.00
16 Jun 11											
04 Oct 11	Average Book Cost Adjustment	GBP			85.12	-85.52	0.00	0.00	-0.40	-0.40	0.00
04 Oct 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
------------	--	------------	----------	------	------------	--------	-----------	-------------	------------	-----------	-------

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

British pound sterling

08 Sep 11	Average Book Cost Adjustment GBP		-275.81	273.13	0.00	0.00	0.00	-2.68	-2.68	0.00	0.00
08 Sep 11											
13 Sep 11	Average Book Cost Adjustment GBP		586.70	-589.26	0.00	0.00	0.00	-2.56	-2.56	0.00	0.00
13 Sep 11											
07 Sep 11	Average Book Cost Adjustment GBP		6,876.59	-6,944.06	0.00	0.00	0.00	-67.47	-67.47	0.00	0.00
07 Sep 11											
30 Nov 11	Average Book Cost Adjustment GBP		2,222.18	-2,207.09	0.00	0.00	0.00	15.09	15.09	0.00	0.00
30 Nov 11											
06 Sep 11	Average Book Cost Adjustment GBP		4,977.16	-5,004.11	0.00	0.00	0.00	-26.95	-26.95	0.00	0.00
06 Sep 11											
14 Oct 11	Average Book Cost Adjustment GBP		6,354.00	-6,330.77	0.00	0.00	0.00	23.23	23.23	0.00	0.00
14 Oct 11											
01 Apr 11	Average Book Cost Adjustment GBP		4,900.88	-4,895.37	0.00	0.00	0.00	5.51	5.51	0.00	0.00
01 Apr 11											
30 Sep 11	Average Book Cost Adjustment GBP		4,752.65	-4,713.21	0.00	0.00	0.00	39.44	39.44	0.00	0.00
30 Sep 11											
11 Feb 11	Average Book Cost Adjustment GBP		4,226.30	-4,235.11	0.00	0.00	0.00	-8.81	-8.81	0.00	0.00
11 Feb 11											
19 Jul 11	Average Book Cost Adjustment GBP		43,998.49	-43,819.30	0.00	0.00	0.00	179.19	179.19	0.00	0.00
19 Jul 11											
13 Sep 11	Average Book Cost Adjustment GBP		1,269.93	-1,275.48	0.00	0.00	0.00	-5.55	-5.55	0.00	0.00
13 Sep 11											
19 Jul 11	Average Book Cost Adjustment GBP		26,582.18	-26,473.92	0.00	0.00	0.00	108.26	108.26	0.00	0.00
19 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss				Total	
Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Long Term
Gain/Loss on Cash Disbursements							
Gain/loss on cash disbursements							
Gain/loss on cash disbursements							
Australian dollar							
28 Sep 11	Average Book Cost Adjustment AUD		2,135.41	-2,096.12	0.00	0.00	39.29
28 Sep 11							
08 Feb 11	Average Book Cost Adjustment AUD		3,343.89	-3,371.28	0.00	0.00	-27.39
08 Feb 11							
19 Jul 11	Average Book Cost Adjustment AUD		53,984.00	-53,006.07	0.00	0.00	977.93
19 Jul 11							
04 Jan 11	Average Book Cost Adjustment AUD		-7,248.87	7,197.27	0.00	0.00	-51.60
04 Jan 11							
10 Jan 11	Average Book Cost Adjustment AUD		3,642.79	-3,672.34	0.00	0.00	-29.55
10 Jan 11							
19 Jul 11	Average Book Cost Adjustment AUD		81,253.30	-79,781.38	0.00	0.00	1,471.92
19 Jul 11							
01 Apr 11	Average Book Cost Adjustment AUD		3,112.78	-3,091.56	0.00	0.00	21.22
01 Apr 11							
01 Jul 11	Average Book Cost Adjustment AUD		4,978.47	-4,856.17	0.00	0.00	122.30
01 Jul 11							
01 Apr 11	Average Book Cost Adjustment AUD		1,770.63	-1,758.56	0.00	0.00	12.07
01 Apr 11							
05 Jul 11	Average Book Cost Adjustment AUD		3,015.24	-2,954.57	0.00	0.00	60.67
05 Jul 11							
	Total Australian dollar		281,764.98	-288,522.37	0.00	0.00	3,242.61
British pound sterling							
01 Apr 11	Average Book Cost Adjustment GBP		5,110.06	-5,104.32	0.00	0.00	5.74
01 Apr 11							

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
						Short Term	Long Term	Short Term	Long Term	Short Term	Long Term

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Australian dollar

13 Oct 11	Average Book Cost Adjustment	AUD		8 972 17	-8,679 93	0 00	0 00	292 24	292 24	0 00	0 00
13 Oct 11											
01 Apr 11	Average Book Cost Adjustment	AUD		5,342 98	-5,306 55	0 00	0 00	36 43	36 43	0 00	0 00
01 Apr 11											
01 Apr 11	Average Book Cost Adjustment	AUD		6,272 36	-6,229 60	0 00	0 00	42 76	42 76	0 00	0 00
01 Apr 11											
10 Jan 11	Average Book Cost Adjustment	AUD		1,884 82	-1,900 11	0 00	0 00	-15 29	-15 29	0 00	0 00
10 Jan 11											
04 Aug 11	Average Book Cost Adjustment	AUD		34,005 85	-34,910 03	0 00	0 00	-904 18	-904 18	0 00	0 00
04 Aug 11											
31 Aug 11	Average Book Cost Adjustment	AUD		2,902 78	-2,844 16	0 00	0 00	58 62	58 62	0 00	0 00
31 Aug 11											
21 Dec 11	Average Book Cost Adjustment	AUD		480 90	-473 60	0 00	0 00	7 30	7 30	0 00	0 00
21 Dec 11											
04 Oct 11	Average Book Cost Adjustment	AUD		797 99	-821 66	0 00	0 00	-23 67	-23 67	0 00	0 00
04 Oct 11											
28 Oct 11	Average Book Cost Adjustment	AUD		549 75	-536 38	0 00	0 00	13 37	13 37	0 00	0 00
28 Oct 11											
23 Jun 11	Average Book Cost Adjustment	AUD		19,455 89	-19,424 78	0 00	0 00	31 11	31 11	0 00	0 00
23 Jun 11											
19 Jul 11	Average Book Cost Adjustment	AUD		34,451 98	-33,827 87	0 00	0 00	624 11	624 11	0 00	0 00
19 Jul 11											
19 Jul 11	Average Book Cost Adjustment	AUD		26,659 87	-26,176 92	0 00	0 00	482 95	482 95	0 00	0 00
19 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
United States dollar sales												
27 Oct 11	Foreign exchange	USD		0.00	-13,737.19	13,737.19	0.00	0.00	0.00	0.00	0.00	0.00
01 Nov 11												
14 Jul 11	Foreign exchange	USD		0.00	-50,064.35	50,064.35	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
27 Oct 11	Foreign exchange	USD		0.00	-11,269.28	11,269.28	0.00	0.00	0.00	0.00	0.00	0.00
01 Nov 11												
14 Jul 11	Foreign exchange	USD		0.00	-42,467.86	42,467.86	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	USD		0.00	-71,795.24	71,795.24	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	USD		0.00	-82,387.89	82,387.89	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11												
14 Jul 11	Foreign exchange	USD		0.00	-67,905.84	67,905.84	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
07 Jan 11	Foreign exchange	USD		0.00	-4,314.32	4,314.32	0.00	0.00	0.00	0.00	0.00	0.00
12 Jan 11												
Total United States dollar sales					-4,499,230.05	4,499,230.05	0.00	0.00	0.00	0.00	0.00	0.00
Total S/T translation gain/loss for foreign exchange										-25,644.67		
Total L/T translation gain/loss for foreign exchange										0.00		
Total realized gains for foreign exchange										4,584.78	4,584.78	0.00
Total realized losses for foreign exchange										-30,229.45	-30,229.45	0.00
Total Foreign exchange										-25,644.67	-25,644.67	0.00
Total Foreign Exchange										-25,644.67	-25,644.67	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar sales									
08 Feb 11	Foreign exchange USD	0.00	-2,897.89	2,897.89	0.00	0.00	0.00	0.00	0.00
11 Feb 11									
14 Jul 11	Foreign exchange USD	0.00	-29,571.18	29,571.18	0.00	0.00	0.00	0.00	0.00
18 Jul 11									
14 Dec 11	Foreign exchange USD	0.00	-2,890.12	2,890.12	0.00	0.00	0.00	0.00	0.00
16 Dec 11									
14 Jul 11	Foreign exchange USD	0.00	-9,760.42	9,760.42	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
22 Sep 11	Foreign exchange USD	0.00	-4,323.45	4,323.45	0.00	0.00	0.00	0.00	0.00
27 Sep 11									
24 Oct 11	Foreign exchange USD	0.00	-2,453.99	2,453.99	0.00	0.00	0.00	0.00	0.00
26 Oct 11									
14 Jul 11	Foreign exchange USD	0.00	-34,842.18	34,842.18	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
26 Jan 11	Foreign exchange USD	0.00	-2,748.62	2,748.62	0.00	0.00	0.00	0.00	0.00
28 Jan 11									
22 Sep 11	Foreign exchange USD	0.00	-7,655.17	7,655.17	0.00	0.00	0.00	0.00	0.00
27 Sep 11									
14 Jul 11	Foreign exchange USD	0.00	-39,577.53	39,577.53	0.00	0.00	0.00	0.00	0.00
20 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-12,845.91	12,845.91	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
22 Mar 11	Foreign exchange USD	0.00	-4,713.09	4,713.09	0.00	0.00	0.00	0.00	0.00
24 Mar 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>											
<i>Foreign exchange</i>											
<i>Foreign exchange</i>											
United States dollar sales											
14 Jul 11	Foreign exchange USD		0.00	-53,609.68	53,609.68	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
06 Jul 11	Foreign exchange USD		0.00	-6,720.20	6,720.20	0.00	0.00	0.00	0.00	0.00	0.00
08 Jul 11											
16 Dec 11	Foreign exchange USD		0.00	-1,799.54	1,799.54	0.00	0.00	0.00	0.00	0.00	0.00
20 Dec 11											
14 Jul 11	Foreign exchange USD		0.00	-31,304.99	31,304.99	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11											
07 Feb 11	Foreign exchange USD		0.00	-10,473.43	10,473.43	0.00	0.00	0.00	0.00	0.00	0.00
09 Feb 11											
30 Jun 11	Foreign exchange USD		0.00	-2,700.06	2,700.06	0.00	0.00	0.00	0.00	0.00	0.00
05 Jul 11											
14 Jul 11	Foreign exchange USD		0.00	-23,230.05	23,230.05	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
07 Apr 11	Foreign exchange USD		0.00	-6,355.05	6,355.05	0.00	0.00	0.00	0.00	0.00	0.00
12 Apr 11											
21 Dec 11	Foreign exchange USD		0.00	-8,065.12	8,065.12	0.00	0.00	0.00	0.00	0.00	0.00
23 Dec 11											
14 Jul 11	Foreign exchange USD		0.00	-30,322.76	30,322.76	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
03 Feb 11	Foreign exchange USD		0.00	-3,350.20	3,350.20	0.00	0.00	0.00	0.00	0.00	0.00
08 Feb 11											
14 Jul 11	Foreign exchange USD		0.00	-25,048.78	25,048.78	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Proceeds	Cost	Short Term	Long Term	Market	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date		Shares/Par										Total
Foreign Exchange													
Foreign exchange													
Foreign exchange													
United States dollar sales													
28 Oct 11		Foreign exchange USD	0.00	13,891.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Nov 11													
20 May 11		Foreign exchange USD	0.00	4,615.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 May 11													
18 Mar 11		Foreign exchange USD	0.00	3,339.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Mar 11													
14 Jul 11		Foreign exchange USD	0.00	44,206.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
14 Jul 11		Foreign exchange USD	0.00	11,142.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
07 Feb 11		Foreign exchange USD	0.00	3,218.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Feb 11													
14 Jul 11		Foreign exchange USD	0.00	122,841.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
14 Jul 11		Foreign exchange USD	0.00	27,154.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11													
14 Jul 11		Foreign exchange USD	0.00	14,047.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
22 Feb 11		Foreign exchange USD	0.00	7,266.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Feb 11													
20 May 11		Foreign exchange USD	0.00	5,719.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 May 11													
14 Jul 11		Foreign exchange USD	0.00	15,567.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar sales											
14 Jul 11	Foreign exchange	USD	0.00	-19,079.13	19,079.13	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11											
11 Oct 11	Foreign exchange	USD	0.00	-11,419.61	11,419.61	0.00	0.00	0.00	0.00	0.00	0.00
14 Oct 11											
14 Jul 11	Foreign exchange	USD	0.00	-11,938.68	11,938.68	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
05 Jan 11	Foreign exchange	USD	0.00	-5,356.02	5,356.02	0.00	0.00	0.00	0.00	0.00	0.00
10 Jan 11											
21 Feb 11	Foreign exchange	USD	0.00	-7,759.83	7,759.83	0.00	0.00	0.00	0.00	0.00	0.00
23 Feb 11											
14 Jul 11	Foreign exchange	USD	0.00	-20,157.28	20,157.28	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11											
14 Jul 11	Foreign exchange	USD	0.00	-65,159.14	65,159.14	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
29 Dec 10	Foreign exchange	USD	0.00	-7,243.53	7,243.53	0.00	0.00	0.00	0.00	0.00	0.00
04 Jan 11											
18 Jul 11	Foreign exchange	USD	0.00	-3,909.04	3,909.04	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11											
14 Jul 11	Foreign exchange	USD	0.00	-37,906.30	37,906.30	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11											
08 Mar 11	Foreign exchange	USD	0.00	-3,937.31	3,937.31	0.00	0.00	0.00	0.00	0.00	0.00
10 Mar 11											
14 Jul 11	Foreign exchange	USD	0.00	-114,623.79	114,623.79	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Foreign Exchange													
Foreign exchange													
Foreign exchange													
United States dollar sales													
01 Sep 11	Foreign exchange	USD		0.00	-38,113.52	38,113.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00
02 Sep 11													
27 Oct 11	Foreign exchange	USD		0.00	-6,787.66	6,787.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Oct 11													
14 Jul 11	Foreign exchange	USD		0.00	-10,356.08	10,356.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
08 Feb 11	Foreign exchange	USD		0.00	-2,912.78	2,912.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11 Feb 11													
14 Jul 11	Foreign exchange	USD		0.00	-36,313.17	36,313.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
26 Jul 11	Foreign exchange	USD		0.00	-2,653.02	2,653.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Jul 11													
20 Jan 11	Foreign exchange	USD		0.00	-19,061.62	19,061.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 11													
27 Oct 11	Foreign exchange	USD		0.00	-17,165.05	17,165.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Nov 11													
14 Jul 11	Foreign exchange	USD		0.00	-41,690.64	41,690.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11													
24 May 11	Foreign exchange	USD		0.00	-6,149.53	6,149.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27 May 11													
23 Jun 11	Foreign exchange	USD		0.00	-4,500.18	4,500.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jun 11													
12 Aug 11	Foreign exchange	USD		0.00	-18,909.85	18,909.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00
17 Aug 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar sales									
20 Jul 11	Foreign exchange USD	0.00	-14,570.35	14,570.35	0.00	0.00	0.00	0.00	0.00
22 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-25,198.67	25,198.67	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
31 Oct 11	Foreign exchange USD	0.00	-14,896.52	14,896.52	0.00	0.00	0.00	0.00	0.00
03 Nov 11									
20 Jul 11	Foreign exchange USD	0.00	-14,073.34	14,073.34	0.00	0.00	0.00	0.00	0.00
22 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-44,202.29	44,202.29	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
24 Oct 11	Foreign exchange USD	0.00	-58,435.64	58,435.64	0.00	0.00	0.00	0.00	0.00
27 Oct 11									
28 Oct 11	Foreign exchange USD	0.00	-10,944.07	10,944.07	0.00	0.00	0.00	0.00	0.00
02 Nov 11									
10 Mar 11	Foreign exchange USD	0.00	-10,704.85	10,704.85	0.00	0.00	0.00	0.00	0.00
15 Mar 11									
20 Jul 11	Foreign exchange USD	0.00	-33,086.33	33,086.33	0.00	0.00	0.00	0.00	0.00
25 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-58,817.28	58,817.28	0.00	0.00	0.00	0.00	0.00
20 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-10,876.37	10,876.37	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
27 Jun 11	Foreign exchange USD	0.00	-1,324.68	1,324.68	0.00	0.00	0.00	0.00	0.00
30 Jun 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar sales											
15 Nov 11	Foreign exchange	USD	0.00	-50,157.29	50,157.29	0.00	0.00	0.00	0.00	0.00	0.00
18 Nov 11											
18 Jul 11	Foreign exchange	USD	0.00	-7,887.85	7,887.85	0.00	0.00	0.00	0.00	0.00	0.00
21 Jul 11											
08 Mar 11	Foreign exchange	USD	0.00	-3,954.90	3,954.90	0.00	0.00	0.00	0.00	0.00	0.00
10 Mar 11											
30 Dec 10	Foreign exchange	USD	0.00	-4,413.58	4,413.58	0.00	0.00	0.00	0.00	0.00	0.00
05 Jan 11											
14 Jul 11	Foreign exchange	USD	0.00	-26,747.96	26,747.96	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
31 Mar 11	Foreign exchange	USD	0.00	-8,221.78	8,221.78	0.00	0.00	0.00	0.00	0.00	0.00
04 Apr 11											
27 Jan 11	Foreign exchange	USD	0.00	-955.38	955.38	0.00	0.00	0.00	0.00	0.00	0.00
01 Feb 11											
29 Dec 10	Foreign exchange	USD	0.00	-2,080.76	2,080.76	0.00	0.00	0.00	0.00	0.00	0.00
04 Jan 11											
13 Dec 11	Foreign exchange	USD	0.00	-6,639.00	6,639.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Dec 11											
11 Mar 11	Foreign exchange	USD	0.00	-6,167.86	6,167.86	0.00	0.00	0.00	0.00	0.00	0.00
15 Mar 11											
17 Aug 11	Foreign exchange	USD	0.00	-2,669.04	2,669.04	0.00	0.00	0.00	0.00	0.00	0.00
22 Aug 11											
14 Jul 11	Foreign exchange	USD	0.00	-55,966.68	55,966.68	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
						Short Term	Long Term	Total
Foreign Exchange								
Foreign exchange								
Foreign exchange								
United States dollar sales								
18 Aug 11	Foreign exchange	USD	0.00	-4,245.28	4,245.28	0.00	0.00	0.00
23 Aug 11								
24 Aug 11	Foreign exchange	USD	0.00	-6,550.21	6,550.21	0.00	0.00	0.00
26 Aug 11								
01 Apr 11	Foreign exchange	USD	0.00	-7,742.37	7,742.37	0.00	0.00	0.00
05 Apr 11								
09 Mar 11	Foreign exchange	USD	0.00	-495.12	495.12	0.00	0.00	0.00
14 Mar 11								
10 Mar 11	Foreign exchange	USD	0.00	-7,299.82	7,299.82	0.00	0.00	0.00
15 Mar 11								
14 Jul 11	Foreign exchange	USD	0.00	-34,485.58	34,485.58	0.00	0.00	0.00
19 Jul 11								
26 Aug 11	Foreign exchange	USD	0.00	-6,717.84	6,717.84	0.00	0.00	0.00
30 Aug 11								
19 Aug 11	Foreign exchange	USD	0.00	-13,219.44	13,219.44	0.00	0.00	0.00
23 Aug 11								
07 Feb 11	Foreign exchange	USD	0.00	-5,486.56	5,486.56	0.00	0.00	0.00
10 Feb 11								
14 Jul 11	Foreign exchange	USD	0.00	-42,864.42	42,864.42	0.00	0.00	0.00
20 Jul 11								
14 Jul 11	Foreign exchange	USD	0.00	-34,158.90	34,158.90	0.00	0.00	0.00
19 Jul 11								
12 Dec 11	Foreign exchange	USD	0.00	-2,934.26	2,934.26	0.00	0.00	0.00
14 Dec 11								

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar sales									
22 Feb 11	Foreign exchange USD	0.00	-6,804.32	6,804.32	0.00	0.00	0.00	0.00	0.00
25 Feb 11									
22 Mar 11	Foreign exchange USD	0.00	-5,410.47	5,410.47	0.00	0.00	0.00	0.00	0.00
25 Mar 11									
28 Oct 11	Foreign exchange USD	0.00	-14,584.81	14,584.81	0.00	0.00	0.00	0.00	0.00
02 Nov 11									
14 Jul 11	Foreign exchange USD	0.00	-38,160.01	38,160.01	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
02 Sep 11	Foreign exchange USD	0.00	-2,535.44	2,535.44	0.00	0.00	0.00	0.00	0.00
07 Sep 11									
14 Jul 11	Foreign exchange USD	0.00	-20,905.59	20,905.59	0.00	0.00	0.00	0.00	0.00
18 Jul 11									
14 Jul 11	Foreign exchange USD	0.00	-33,892.31	33,892.31	0.00	0.00	0.00	0.00	0.00
18 Jul 11									
09 Dec 11	Foreign exchange USD	0.00	-4,884.23	4,884.23	0.00	0.00	0.00	0.00	0.00
13 Dec 11									
08 Mar 11	Foreign exchange USD	0.00	-7,902.63	7,902.63	0.00	0.00	0.00	0.00	0.00
11 Mar 11									
14 Jul 11	Foreign exchange USD	0.00	-128,780.94	128,780.94	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
18 Aug 11	Foreign exchange USD	0.00	-17,406.48	17,406.48	0.00	0.00	0.00	0.00	0.00
22 Aug 11									
25 Feb 11	Foreign exchange USD	0.00	-11,206.45	11,206.45	0.00	0.00	0.00	0.00	0.00
02 Mar 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar sales												
31 Mar 11	Foreign exchange USD			0.00	-8,672.04	8,672.04	0.00	0.00	0.00	0.00	0.00	0.00
04 Apr 11												
14 Jul 11	Foreign exchange USD			0.00	-16,192.57	16,192.57	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11												
14 Jul 11	Foreign exchange USD			0.00	-46,667.37	46,667.37	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11												
15 Jul 11	Foreign exchange USD			0.00	-9,081.38	9,081.38	0.00	0.00	-9.00	0.00	0.00	0.00
18 Jul 11												
14 Jul 11	Foreign exchange USD			0.00	-30,403.35	30,403.35	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange USD			0.00	-148,394.44	148,394.44	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange USD			0.00	-81,332.56	81,332.56	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
18 Dec 11	Foreign exchange USD			0.00	-8,963.92	8,963.92	0.00	0.00	0.00	0.00	0.00	0.00
20 Dec 11												
14 Jul 11	Foreign exchange USD			0.00	-36,311.05	36,311.05	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11												
05 Apr 11	Foreign exchange USD			0.00	-0.97	0.97	0.00	0.00	0.00	0.00	0.00	0.00
06 Apr 11												
13 Oct 11	Foreign exchange USD			0.00	-631.96	631.96	0.00	0.00	0.00	0.00	0.00	0.00
18 Oct 11												
07 Dec 11	Foreign exchange USD			0.00	-6,571.45	6,571.45	0.00	0.00	0.00	0.00	0.00	0.00
12 Dec 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date										Total
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar sales											
26 Jan 11	Foreign exchange USD	0.00	-7,156.65	7,156.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Jan 11											
15 Nov 11	Foreign exchange USD	0.00	-18,843.10	18,843.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Nov 11											
14 Jul 11	Foreign exchange USD	0.00	-12,475.52	12,475.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
05 Sep 11	Foreign exchange USD	0.00	-7,424.71	7,424.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Sep 11											
31 Oct 11	Foreign exchange USD	0.00	-8,637.01	8,637.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Nov 11											
08 Sep 11	Foreign exchange USD	0.00	-6,608.51	6,608.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Sep 11											
14 Jul 11	Foreign exchange USD	0.00	-54,036.66	54,036.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
05 Dec 11	Foreign exchange USD	0.00	-2,973.94	2,973.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Dec 11											
14 Jul 11	Foreign exchange USD	0.00	-42,220.03	42,220.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11											
12 Dec 11	Foreign exchange USD	0.00	-2,932.07	2,932.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Dec 11											
26 Oct 11	Foreign exchange USD	0.00	-5,670.60	5,670.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Oct 11											
10 Feb 11	Foreign exchange USD	0.00	-6,612.59	6,612.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Feb 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar sales											
14 Jul 11	Foreign exchange USD	19 Jul 11		0.00	-26,685.87	26,685.87	0.00	0.00	0.00	0.00	0.00
09 Sep 11	Foreign exchange USD	14 Sep 11		0.00	-12,443.78	12,443.78	0.00	0.00	0.00	0.00	0.00
14 Jul 11	Foreign exchange USD	20 Jul 11		0.00	-76,990.32	76,990.32	0.00	0.00	0.00	0.00	0.00
21 Sep 11	Foreign exchange USD	23 Sep 11		0.00	-16,896.80	16,896.80	0.00	0.00	0.00	0.00	0.00
31 Oct 11	Foreign exchange USD	03 Nov 11		0.00	-25,546.34	25,546.34	0.00	0.00	0.00	0.00	0.00
21 Jan 11	Foreign exchange USD	25 Jan 11		0.00	-35,550.03	35,550.03	0.00	0.00	0.00	0.00	0.00
14 Jul 11	Foreign exchange USD	20 Jul 11		0.00	-30,568.13	30,568.13	0.00	0.00	0.00	0.00	0.00
10 Oct 11	Foreign exchange USD	13 Oct 11		0.00	-14,833.78	14,833.78	0.00	0.00	0.00	0.00	0.00
14 Jul 11	Foreign exchange USD	19 Jul 11		0.00	-42,937.83	42,937.83	0.00	0.00	0.00	0.00	0.00
29 Dec 10	Foreign exchange USD	03 Jan 11		0.00	-7,437.19	7,437.19	0.00	0.00	0.00	0.00	0.00
07 Feb 11	Foreign exchange USD	09 Feb 11		0.00	-9,636.46	9,636.46	0.00	0.00	0.00	0.00	0.00
08 Sep 11	Foreign exchange USD	13 Sep 11		0.00	-2,946.91	2,946.91	0.00	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar sales									
28 Feb 11	Foreign exchange USD	0.00	-1,699.69	1,699.69	0.00	0.00	0.00	0.00	0.00
03 Mar 11									
03 Aug 11	Foreign exchange USD	0.00	-6,088.20	6,088.20	0.00	0.00	0.00	0.00	0.00
06 Aug 11									
14 Jul 11	Foreign exchange USD	0.00	-34,222.75	34,222.75	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
07 Sep 11	Foreign exchange USD	0.00	-10,657.57	10,657.57	0.00	0.00	0.00	0.00	0.00
12 Sep 11									
14 Jul 11	Foreign exchange USD	0.00	-94,291.72	94,291.72	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
21 Feb 11	Foreign exchange USD	0.00	-6,433.53	6,433.53	0.00	0.00	0.00	0.00	0.00
24 Feb 11									
10 Oct 11	Foreign exchange USD	0.00	-11,541.14	11,541.14	0.00	0.00	0.00	0.00	0.00
13 Oct 11									
14 Jul 11	Foreign exchange USD	0.00	-21,717.21	21,717.21	0.00	0.00	0.00	0.00	0.00
19 Jul 11									
25 May 11	Foreign exchange USD	0.00	-2,236.59	2,236.59	0.00	0.00	0.00	0.00	0.00
27 May 11									
12 Oct 11	Foreign exchange USD	0.00	-1,893.37	1,893.37	0.00	0.00	0.00	0.00	0.00
17 Oct 11									
15 Aug 11	Foreign exchange USD	0.00	-28,092.23	28,092.23	0.00	0.00	0.00	0.00	0.00
17 Aug 11									
02 Sep 11	Foreign exchange USD	0.00	-32,756.58	32,756.58	0.00	0.00	0.00	0.00	0.00
07 Sep 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Realized gain/loss												
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
United States dollar sales												
16 Aug 11	Foreign exchange	USD		0.00	-12,987.94	12,987.94	0.00	0.00	0.00	0.00	0.00	0.00
19 Aug 11												0.00
04 Feb 11	Foreign exchange	USD		0.00	-6,984.84	6,984.84	0.00	0.00	0.00	0.00	0.00	0.00
08 Feb 11												0.00
07 Dec 11	Foreign exchange	USD		0.00	-35,684.77	35,684.77	0.00	0.00	0.00	0.00	0.00	0.00
08 Dec 11												0.00
14 Jul 11	Foreign exchange	USD		0.00	-101,863.99	101,863.99	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												0.00
08 Dec 11	Foreign exchange	USD		0.00	-12,354.55	12,354.55	0.00	0.00	0.00	0.00	0.00	0.00
13 Dec 11												0.00
02 Sep 11	Foreign exchange	USD		0.00	-34,143.65	34,143.65	0.00	0.00	0.00	0.00	0.00	0.00
07 Sep 11												0.00
14 Jul 11	Foreign exchange	USD		0.00	-55,364.15	55,364.15	0.00	0.00	0.00	0.00	0.00	0.00
18 Jul 11												0.00
28 Oct 11	Foreign exchange	USD		0.00	-4,010.44	4,010.44	0.00	0.00	0.00	0.00	0.00	0.00
01 Nov 11												0.00
23 Sep 11	Foreign exchange	USD		0.00	-1,335.71	1,335.71	0.00	0.00	0.00	0.00	0.00	0.00
28 Sep 11												0.00
23 Mar 11	Foreign exchange	USD		0.00	-5,409.27	5,409.27	0.00	0.00	0.00	0.00	0.00	0.00
28 Mar 11												0.00
06 Dec 11	Foreign exchange	USD		0.00	-11,921.46	11,921.46	0.00	0.00	0.00	0.00	0.00	0.00
08 Dec 11												0.00
14 Jul 11	Foreign exchange	USD		0.00	-15,434.35	15,434.35	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
							Short Term	Long Term	Short Term	Long Term		
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar sales												
14 Jul 11	Foreign exchange	USD		0.00	-41,625.93	41,625.93	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
22 Mar 11	Foreign exchange	USD		0.00	-4,005.39	4,005.39	0.00	0.00	0.00	0.00	0.00	0.00
24 Mar 11												
11 Oct 11	Foreign exchange	USD		0.00	-23,675.80	23,675.80	0.00	0.00	0.00	0.00	0.00	0.00
14 Oct 11												
14 Jul 11	Foreign exchange	USD		0.00	-26,705.31	26,705.31	0.00	0.00	0.00	0.00	0.00	0.00
19 Jul 11												
01 Sep 11	Foreign exchange	USD		0.00	-2,256.74	2,256.74	0.00	0.00	0.00	0.00	0.00	0.00
08 Sep 11												
07 Feb 11	Foreign exchange	USD		0.00	-6,694.79	6,694.79	0.00	0.00	0.00	0.00	0.00	0.00
09 Feb 11												
14 Jul 11	Foreign exchange	USD		0.00	-29,410.94	29,410.94	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11												
14 Jul 11	Foreign exchange	USD		0.00	-111,997.08	111,997.08	0.00	0.00	0.00	0.00	0.00	0.00
20 Jul 11												
07 Jan 11	Foreign exchange	USD		0.00	-6,843.87	6,843.87	0.00	0.00	0.00	0.00	0.00	0.00
13 Jan 11												
08 Dec 11	Foreign exchange	USD		0.00	-5,024.57	5,024.57	0.00	0.00	0.00	0.00	0.00	0.00
12 Dec 11												
17 Mar 11	Foreign exchange	USD		0.00	-3,267.65	3,267.65	0.00	0.00	0.00	0.00	0.00	0.00
21 Mar 11												
05 Dec 11	Foreign exchange	USD		0.00	-9,803.51	9,803.51	0.00	0.00	0.00	0.00	0.00	0.00
08 Dec 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>											
Foreign exchange											
<i>Foreign exchange</i>											
United States dollar sales											
08 Jul 11	Foreign exchange	USD		0.00	-2,697.63	2,697.63	0.00	0.00	0.00	0.00	0.00
12 Jul 11											
22 Feb 11	Foreign exchange	USD		0.00	-7,207.40	7,207.40	0.00	0.00	0.00	0.00	0.00
23 Feb 11											
14 Jul 11	Foreign exchange	USD		0.00	-73,300.72	73,300.72	0.00	0.00	0.00	0.00	0.00
20 Jul 11											
14 Jul 11	Foreign exchange	USD		0.00	-82,608.45	82,608.45	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
04 Apr 11	Foreign exchange	USD		0.00	-14,470.08	14,470.08	0.00	0.00	0.00	0.00	0.00
05 Apr 11											
14 Jul 11	Foreign exchange	USD		0.00	-15,250.36	15,250.36	0.00	0.00	0.00	0.00	0.00
18 Jul 11											
15 Jul 11	Foreign exchange	USD		0.00	-5,213.84	5,213.84	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
14 Jul 11	Foreign exchange	USD		0.00	-17,444.96	17,444.96	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
18 Oct 11	Foreign exchange	USD		0.00	-12,899.35	12,899.35	0.00	0.00	0.00	0.00	0.00
21 Oct 11											
08 Sep 11	Foreign exchange	USD		0.00	-16,022.80	16,022.80	0.00	0.00	0.00	0.00	0.00
13 Sep 11											
14 Jul 11	Foreign exchange	USD		0.00	-66,115.55	66,115.55	0.00	0.00	0.00	0.00	0.00
19 Jul 11											
14 Jul 11	Foreign exchange	USD		0.00	-57,253.42	57,253.42	0.00	0.00	0.00	0.00	0.00
18 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Long Term	Total
							Short Term	Long Term	Short Term	Long Term		
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar purchases												
27 Sep 11		Foreign exchange	USD	0.00	10.76	-10.76	0.00	0.00	0.00	0.00	0.00	0.00
29 Sep 11												
20 Oct 11		Foreign exchange	USD	0.00	905.58	-905.58	0.00	0.00	0.00	0.00	0.00	0.00
24 Oct 11												
10 Oct 11		Foreign exchange	USD	0.00	9,957.81	-9,957.81	0.00	0.00	0.00	0.00	0.00	0.00
13 Oct 11												
14 Jun 11		Foreign exchange	USD	0.00	106.94	-106.94	0.00	0.00	0.00	0.00	0.00	0.00
16 Jun 11												
30 Nov 11		Foreign exchange	USD	0.00	287.74	-287.74	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 11												
26 Sep 11		Foreign exchange	USD	0.00	2,089.48	-2,089.48	0.00	0.00	0.00	0.00	0.00	0.00
28 Sep 11												
29 Mar 11		Foreign exchange	USD	0.00	4,734.19	-4,734.19	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 11												
29 Mar 11		Foreign exchange	USD	0.00	3,405.63	-3,405.63	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
06 Sep 11		Foreign exchange	USD	0.00	474.09	-474.09	0.00	0.00	0.00	0.00	0.00	0.00
07 Sep 11												
31 Jan 11		Foreign exchange	USD	0.00	6,040.66	-6,040.66	0.00	0.00	0.00	0.00	0.00	0.00
07 Feb 11												
Total United States dollar purchases					1,214,196.21	-1,214,196.21	0.00	0.00	0.00	0.00	0.00	0.00
United States dollar sales												
28 Oct 11		Foreign exchange	USD	0.00	-7,796.96	7,796.96	0.00	0.00	0.00	0.00	0.00	0.00
02 Nov 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar purchases									
20 Jan 11	Foreign exchange USD	0.00	20.75	-20.75	0.00	0.00	0.00	0.00	0.00
24 Jan 11									
07 Apr 11	Foreign exchange USD	0.00	40.84	-40.84	0.00	0.00	0.00	0.00	0.00
11 Apr 11									
12 Jul 11	Foreign exchange USD	0.00	9,130.00	-9,130.00	0.00	0.00	0.00	0.00	0.00
15 Jul 11									
05 Dec 11	Foreign exchange USD	0.00	237.72	-237.72	0.00	0.00	0.00	0.00	0.00
07 Dec 11									
29 Mar 11	Foreign exchange USD	0.00	2,985.38	-2,985.38	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
29 Mar 11	Foreign exchange USD	0.00	4,239.12	-4,239.12	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
23 Sep 11	Foreign exchange USD	0.00	8,396.78	-8,396.78	0.00	0.00	0.00	0.00	0.00
28 Sep 11									
02 May 11	Foreign exchange USD	0.00	20.99	-20.99	0.00	0.00	0.00	0.00	0.00
04 May 11									
07 Apr 11	Foreign exchange USD	0.00	60.41	-60.41	0.00	0.00	0.00	0.00	0.00
11 Apr 11									
03 Oct 11	Foreign exchange USD	0.00	92.44	-92.44	0.00	0.00	0.00	0.00	0.00
06 Oct 11									
08 Apr 11	Foreign exchange USD	0.00	210.03	-210.03	0.00	0.00	0.00	0.00	0.00
12 Apr 11									
29 Mar 11	Foreign exchange USD	0.00	3,845.52	-3,845.52	0.00	0.00	0.00	0.00	0.00
01 Apr 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
					Short Term	Long Term	Total
Foreign Exchange							
Foreign exchange							
Foreign exchange							
United States dollar purchases							
12 Oct 11	Foreign exchange USD	0.00	6,283.22	-6,283.22	0.00	0.00	0.00
17 Oct 11							
29 Mar 11	Foreign exchange USD	0.00	3,789.83	-3,789.83	0.00	0.00	0.00
01 Apr 11							
05 Jan 11	Foreign exchange USD	0.00	4,983.91	-4,983.91	0.00	0.00	0.00
07 Jan 11							
15 Sep 11	Foreign exchange USD	0.00	999.08	-999.08	0.00	0.00	0.00
20 Sep 11							
28 Mar 11	Foreign exchange USD	0.00	5,528.85	-5,528.85	0.00	0.00	0.00
01 Apr 11							
28 Apr 11	Foreign exchange USD	0.00	300.39	-300.39	0.00	0.00	0.00
04 May 11							
14 Jul 11	Foreign exchange USD	0.00	85.13	-85.13	0.00	0.00	0.00
18 Jul 11							
29 Mar 11	Foreign exchange USD	0.00	2,563.43	-2,563.43	0.00	0.00	0.00
01 Apr 11							
25 Nov 11	Foreign exchange USD	0.00	2,604.52	-2,604.52	0.00	0.00	0.00
30 Nov 11							
30 Nov 11	Foreign exchange USD	0.00	547.42	-547.42	0.00	0.00	0.00
02 Dec 11							
28 Sep 11	Foreign exchange USD	0.00	121.15	-121.15	0.00	0.00	0.00
28 Sep 11							
28 Jan 11	Foreign exchange USD	0.00	6,117.70	-6,117.70	0.00	0.00	0.00
01 Feb 11							

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Short Term	Total	Long Term
					Short Term	Long Term	Translation	Short Term			
<i>Foreign Exchange</i>											
<i>Foreign exchange</i>											
<i>Foreign exchange</i>											
United States dollar purchases											
11 Oct 11	Foreign exchange USD	0.00	7,742.77	-7,742.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Oct 11											
18 Oct 11	Foreign exchange USD	0.00	96.35	-96.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Oct 11											
29 Mar 11	Foreign exchange USD	0.00	5,554.42	-5,554.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 11											
02 Jun 11	Foreign exchange USD	0.00	3,716.12	-3,716.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Jun 11											
13 Apr 11	Foreign exchange USD	0.00	22,510.87	-22,510.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Apr 11											
16 Nov 11	Foreign exchange USD	0.00	467.61	-467.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Nov 11											
28 Mar 11	Foreign exchange USD	0.00	1,749.14	-1,749.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11											
16 Feb 11	Foreign exchange USD	0.00	5.07	-5.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16 Feb 11											
28 Jun 11	Foreign exchange USD	0.00	4,875.70	-4,875.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Jul 11											
19 May 11	Foreign exchange USD	0.00	267.37	-267.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 May 11											
18 Aug 11	Foreign exchange USD	0.00	32,451.32	-32,451.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Aug 11											
20 Jan 11	Foreign exchange USD	0.00	169.78	-169.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market	Short Term	Long Term	Realized gain/loss	Translation	Short Term	Long Term	Total
<i>Foreign Exchange</i>														
<i>Foreign exchange</i>														
<i>Foreign exchange</i>														
United States dollar purchases														
27 Dec 11	Foreign exchange	USD		0.00	384.31	-384.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Dec 11														
21 Feb 11	Foreign exchange	USD		0.00	5,384.65	-5,384.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Feb 11														
07 Apr 11	Foreign exchange	USD		0.00	437.97	-437.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11 Apr 11														
04 Oct 11	Foreign exchange	USD		0.00	536.32	-536.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Oct 11														
10 Jun 11	Foreign exchange	USD		0.00	131.72	-131.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jun 11														
10 Jun 11	Foreign exchange	USD		0.00	84.78	-84.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jun 11														
15 Apr 11	Foreign exchange	USD		0.00	60.98	-60.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Apr 11														
16 Nov 11	Foreign exchange	USD		0.00	96.04	-96.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Nov 11														
17 Oct 11	Foreign exchange	USD		0.00	58.82	-58.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 Oct 11														
23 Aug 11	Foreign exchange	USD		0.00	50.27	-50.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 Aug 11														
26 Sep 11	Foreign exchange	USD		0.00	10,692.31	-10,692.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Sep 11														
07 Oct 11	Foreign exchange	USD		0.00	286.64	-286.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
12 Oct 11														

◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Realized gain/loss		Market		Cost		Proceeds		Shares/Par	Short Term		Long Term		Total	
Settle Date	Acquisition Date		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term		Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Foreign Exchange																	
Foreign exchange																	
Foreign exchange																	
United States dollar purchases																	
25 Aug 11	30 Aug 11	Foreign exchange USD	0.00	4,761.24	-4,761.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Mar 11	28 Mar 11	Foreign exchange USD	0.00	5,397.32	-5,397.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11 Oct 11	14 Oct 11	Foreign exchange USD	0.00	6,296.03	-6,296.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Jul 11	06 Jul 11	Foreign exchange USD	0.00	621.78	-621.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Oct 11	04 Oct 11	Foreign exchange USD	0.00	9.48	-9.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Mar 11	01 Apr 11	Foreign exchange USD	0.00	6,196.24	-6,196.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
21 Sep 11	23 Sep 11	Foreign exchange USD	0.00	943.19	-943.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
20 Jan 11	24 Jan 11	Foreign exchange USD	0.00	284.30	-284.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Jan 11	28 Jan 11	Foreign exchange USD	0.00	8,148.06	-8,148.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
04 Feb 11	07 Feb 11	Foreign exchange USD	0.00	35.91	-35.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Nov 11	14 Nov 11	Foreign exchange USD	0.00	8,224.70	-8,224.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Mar 11	01 Apr 11	Foreign exchange USD	0.00	6,743.77	-6,743.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar purchases									
18 Aug 11	Foreign exchange USD	0.00	6,737.97	-6,737.97	0.00	0.00	0.00	0.00	0.00
22 Aug 11									
04 Nov 11	Foreign exchange USD	0.00	36,606.91	-36,606.91	0.00	0.00	0.00	0.00	0.00
09 Nov 11									
29 Mar 11	Foreign exchange USD	0.00	2,729.25	-2,729.25	0.00	0.00	0.00	0.00	0.00
31 Mar 11									
28 Mar 11	Foreign exchange USD	0.00	4,879.63	-4,879.63	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
02 Dec 11	Foreign exchange USD	0.00	271.06	-271.06	0.00	0.00	0.00	0.00	0.00
06 Dec 11									
05 Oct 11	Foreign exchange USD	0.00	770.71	-770.71	0.00	0.00	0.00	0.00	0.00
07 Oct 11									
17 Mar 11	Foreign exchange USD	0.00	364.17	-364.17	0.00	0.00	0.00	0.00	0.00
21 Mar 11									
29 Mar 11	Foreign exchange USD	0.00	8,053.96	-8,053.96	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
05 Dec 11	Foreign exchange USD	0.00	381.78	-381.78	0.00	0.00	0.00	0.00	0.00
07 Dec 11									
02 Aug 11	Foreign exchange USD	0.00	34,342.73	-34,342.73	0.00	0.00	0.00	0.00	0.00
04 Aug 11									
29 Mar 11	Foreign exchange USD	0.00	4,409.21	-4,409.21	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
21 Sep 11	Foreign exchange USD	0.00	9,126.64	-9,126.64	0.00	0.00	0.00	0.00	0.00
26 Sep 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Long Term	Total	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar purchases												
05 Dec 11	Foreign exchange	USD	0.00	214.75	-214.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Dec 11												
08 Nov 11	Foreign exchange	USD	0.00	29,778.17	-29,778.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Nov 11												
01 Sep 11	Foreign exchange	USD	0.00	4,999.72	-4,999.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Sep 11												
29 Mar 11	Foreign exchange	USD	0.00	3,385.12	-3,385.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
08 Nov 11	Foreign exchange	USD	0.00	10,662.03	-10,662.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Nov 11												
29 Mar 11	Foreign exchange	USD	0.00	3,202.05	-3,202.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 11												
09 Sep 11	Foreign exchange	USD	0.00	1,274.43	-1,274.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Sep 11												
05 Jan 11	Foreign exchange	USD	0.00	10,365.95	-10,365.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11 Jan 11												
10 Mar 11	Foreign exchange	USD	0.00	5,745.81	-5,745.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Mar 11												
19 Jan 11	Foreign exchange	USD	0.00	12,340.28	-12,340.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00
21 Jan 11												
20 Jan 11	Foreign exchange	USD	0.00	309.83	-309.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Jan 11												
09 Dec 11	Foreign exchange	USD	0.00	13,048.97	-13,048.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Dec 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
					Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar purchases									
07 Apr 11	Foreign exchange USD	0.00	77.33	-77.33	0.00	0.00	0.00	0.00	0.00
11 Apr 11									
29 Mar 11	Foreign exchange USD	0.00	3,249.37	-3,249.37	0.00	0.00	0.00	0.00	0.00
01 Apr 11									
11 Oct 11	Foreign exchange USD	0.00	102.80	-102.80	0.00	0.00	0.00	0.00	0.00
13 Oct 11									
05 Oct 11	Foreign exchange USD	0.00	295.44	-295.44	0.00	0.00	0.00	0.00	0.00
07 Oct 11									
03 Oct 11	Foreign exchange USD	0.00	213.13	-213.13	0.00	0.00	0.00	0.00	0.00
05 Oct 11									
27 May 11	Foreign exchange USD	0.00	2,474.90	-2,474.90	0.00	0.00	0.00	0.00	0.00
02 Jun 11									
22 Feb 11	Foreign exchange USD	0.00	28.24	-28.24	0.00	0.00	0.00	0.00	0.00
23 Feb 11									
29 Jun 11	Foreign exchange USD	0.00	221.05	-221.05	0.00	0.00	0.00	0.00	0.00
01 Jul 11									
05 Apr 11	Foreign exchange USD	0.00	102.31	-102.31	0.00	0.00	0.00	0.00	0.00
07 Apr 11									
17 Aug 11	Foreign exchange USD	0.00	4,581.09	-4,581.09	0.00	0.00	0.00	0.00	0.00
22 Aug 11									
05 Jan 11	Foreign exchange USD	0.00	1,881.52	-1,881.52	0.00	0.00	0.00	0.00	0.00
10 Jan 11									
22 Dec 11	Foreign exchange USD	0.00	17.10	-17.10	0.00	0.00	0.00	0.00	0.00
27 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar purchases												
18 Oct 11	Foreign exchange	USD		0.00	15,693.39	-15,693.39	0.00	0.00	0.00	0.00	0.00	
21 Oct 11												
08 Dec 11	Foreign exchange	USD		0.00	717.68	-717.68	0.00	0.00	0.00	0.00	0.00	
08 Dec 11												
10 Oct 11	Foreign exchange	USD		0.00	18,933.73	-18,933.73	0.00	0.00	0.00	0.00	0.00	
13 Oct 11												
29 Mar 11	Foreign exchange	USD		0.00	3,075.01	-3,075.01	0.00	0.00	0.00	0.00	0.00	
01 Apr 11												
09 Sep 11	Foreign exchange	USD		0.00	588.78	-588.78	0.00	0.00	0.00	0.00	0.00	
13 Sep 11												
08 Feb 11	Foreign exchange	USD		0.00	9,065.01	-9,065.01	0.00	0.00	0.00	0.00	0.00	
11 Feb 11												
20 Jan 11	Foreign exchange	USD		0.00	533.86	-533.86	0.00	0.00	0.00	0.00	0.00	
24 Jan 11												
10 Aug 11	Foreign exchange	USD		0.00	11,791.83	-11,791.83	0.00	0.00	0.00	0.00	0.00	
15 Aug 11												
10 May 11	Foreign exchange	USD		0.00	226.87	-226.87	0.00	0.00	0.00	0.00	0.00	
12 May 11												
30 Aug 11	Foreign exchange	USD		0.00	4,624.77	-4,624.77	0.00	0.00	0.00	0.00	0.00	
02 Sep 11												
06 Jul 11	Foreign exchange	USD		0.00	4.88	-4.88	0.00	0.00	0.00	0.00	0.00	
07 Jul 11												
20 Jun 11	Foreign exchange	USD		0.00	19,261.01	-19,261.01	0.00	0.00	0.00	0.00	0.00	
23 Jun 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par		Proceeds	Cost	Market		Realized gain/loss		Total	
Settle Date	Acquisition Date		Short Term	Long Term			Short Term	Long Term	Translation	Short Term	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
United States dollar purchases												
22 Dec 11		Foreign exchange USD	0.00		18.88	-18.88	0.00	0.00	0.00	0.00	0.00	0.00
27 Dec 11												
05 Oct 11		Foreign exchange USD	0.00		231.21	-231.21	0.00	0.00	0.00	0.00	0.00	0.00
07 Oct 11												
03 Oct 11		Foreign exchange USD	0.00		760.60	-760.60	0.00	0.00	0.00	0.00	0.00	0.00
05 Oct 11												
18 Feb 11		Foreign exchange USD	0.00		8,402.85	-8,402.85	0.00	0.00	0.00	0.00	0.00	0.00
24 Feb 11												
29 Mar 11		Foreign exchange USD	0.00		6,845.77	-6,845.77	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
10 Oct 11		Foreign exchange USD	0.00		10,020.99	-10,020.99	0.00	0.00	0.00	0.00	0.00	0.00
13 Oct 11												
16 Sep 11		Foreign exchange USD	0.00		230.68	-230.68	0.00	0.00	0.00	0.00	0.00	0.00
20 Sep 11												
14 Apr 11		Foreign exchange USD	0.00		14,168.34	-14,168.34	0.00	0.00	0.00	0.00	0.00	0.00
18 Apr 11												
06 Oct 11		Foreign exchange USD	0.00		1,181.55	-1,181.55	0.00	0.00	0.00	0.00	0.00	0.00
11 Oct 11												
29 Mar 11		Foreign exchange USD	0.00		2,607.17	-2,607.17	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
27 May 11		Foreign exchange USD	0.00		149.37	-149.37	0.00	0.00	0.00	0.00	0.00	0.00
02 Jun 11												
26 Sep 11		Foreign exchange USD	0.00		24,811.94	-24,811.94	0.00	0.00	0.00	0.00	0.00	0.00
29 Sep 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		
							Short Term	Long Term	Total
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
United States dollar purchases									
16 Mar 11		Foreign exchange	USD	0.00	14,472.21	-14,472.21	0.00	0.00	0.00
17 Mar 11									
20 Jan 11		Foreign exchange	USD	0.00	612.52	-612.52	0.00	0.00	0.00
24 Jan 11									
02 Sep 11		Foreign exchange	USD	0.00	6,957.17	-6,957.17	0.00	0.00	0.00
07 Sep 11									
26 May 11		Foreign exchange	USD	0.00	165.52	-165.52	0.00	0.00	-0.00
27 May 11									
08 Sep 11		Foreign exchange	USD	0.00	1,023.94	-1,023.94	0.00	0.00	0.00
12 Sep 11									
18 Nov 11		Foreign exchange	USD	0.00	13,052.59	-13,052.59	0.00	0.00	0.00
22 Nov 11									
29 Mar 11		Foreign exchange	USD	0.00	5,572.94	-5,572.94	0.00	0.00	0.00
01 Apr 11									
10 Mar 11		Foreign exchange	USD	0.00	1,344.05	-1,344.05	0.00	0.00	0.00
15 Mar 11									
05 Sep 11		Foreign exchange	USD	0.00	2,974.87	-2,974.87	0.00	0.00	0.00
08 Sep 11									
01 Sep 11		Foreign exchange	USD	0.00	2,974.52	-2,974.52	0.00	0.00	0.00
08 Sep 11									
02 Dec 11		Foreign exchange	USD	0.00	428.90	-428.90	0.00	0.00	0.00
06 Dec 11									
11 Jul 11		Foreign exchange	USD	0.00	5,513.90	-5,513.90	0.00	0.00	0.00
13 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
29 Mar 11	Foreign exchange USD		0.00	5,098.72	-5,098.72	0.00	0.00	0.00	0.00
01 Apr 11									
20 Oct 11	Foreign exchange USD		0.00	30,721.14	-30,721.14	0.00	0.00	0.00	0.00
25 Oct 11									
25 Oct 11	Foreign exchange USD		0.00	717.12	-717.12	0.00	0.00	0.00	0.00
27 Oct 11									
08 Feb 11	Foreign exchange USD		0.00	4,213.29	-4,213.29	0.00	0.00	0.00	0.00
11 Feb 11									
24 Jan 11	Foreign exchange USD		0.00	2,639.98	-2,639.98	0.00	0.00	0.00	0.00
27 Jan 11									
10 Oct 11	Foreign exchange USD		0.00	28,948.20	-28,948.20	0.00	0.00	0.00	0.00
13 Oct 11									
28 Nov 11	Foreign exchange USD		0.00	2,675.04	-2,675.04	0.00	0.00	0.00	0.00
01 Dec 11									
06 Dec 11	Foreign exchange USD		0.00	837.30	-837.30	0.00	0.00	0.00	0.00
08 Dec 11									
11 Oct 11	Foreign exchange USD		0.00	539.69	-539.69	0.00	0.00	0.00	0.00
12 Oct 11									
29 Mar 11	Foreign exchange USD		0.00	5,278.14	-5,278.14	0.00	0.00	0.00	0.00
01 Apr 11									
11 Apr 11	Foreign exchange USD		0.00	4,398.64	-4,398.64	0.00	0.00	0.00	0.00
14 Apr 11									
29 Mar 11	Foreign exchange USD		0.00	3,851.77	-3,851.77	0.00	0.00	0.00	0.00
01 Apr 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Realized gain/loss												
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
United States dollar purchases												
05 Jun 11	Foreign exchange USD	10 Jun 11		0.00	6,460.50	-6,460.50	0.00	0.00	0.00	0.00	0.00	0.00
07 Feb 11	Foreign exchange USD	09 Feb 11		0.00	6,134.48	-6,134.48	0.00	0.00	0.00	0.00	0.00	0.00
13 Jun 11	Foreign exchange USD	15 Jun 11		0.00	2,698.39	-2,698.39	0.00	0.00	0.00	0.00	0.00	0.00
13 Jun 11	Foreign exchange USD	16 Jun 11		0.00	9,018.19	-9,018.19	0.00	0.00	0.00	0.00	0.00	0.00
03 Aug 11	Foreign exchange USD	05 Aug 11		0.00	9.82	-9.82	0.00	0.00	0.00	0.00	0.00	0.00
12 Sep 11	Foreign exchange USD	14 Sep 11		0.00	58.42	-58.42	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 11	Foreign exchange USD	06 Dec 11		0.00	686.24	-686.24	0.00	0.00	0.00	0.00	0.00	0.00
22 Dec 11	Foreign exchange USD	27 Dec 11		0.00	38.42	-38.42	0.00	0.00	0.00	0.00	0.00	0.00
03 Oct 11	Foreign exchange USD	05 Oct 11		0.00	818.27	-818.27	0.00	0.00	0.00	0.00	0.00	0.00
02 Dec 11	Foreign exchange USD	06 Dec 11		0.00	13,330.25	-13,330.25	0.00	0.00	0.00	0.00	0.00	0.00
22 Dec 11	Foreign exchange USD	27 Dec 11		0.00	1,430.42	-1,430.42	0.00	0.00	0.00	0.00	0.00	0.00
28 Jun 11	Foreign exchange USD	05 Jul 11		0.00	2,981.67	-2,981.67	0.00	0.00	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
United States dollar purchases												
12 Jul 11	Foreign exchange	USD		0.00	8,156.82	-8,156.82	0.00	0.00	0.00	0.00	0.00	0.00
14 Jul 11												
28 Nov 11	Foreign exchange	USD		0.00	109.65	-109.65	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 11												
06 Oct 11	Foreign exchange	USD		0.00	1,769.60	-1,769.60	0.00	0.00	0.00	0.00	0.00	0.00
11 Oct 11												
28 Mar 11	Foreign exchange	USD		0.00	7,216.87	-7,216.87	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
28 Mar 11	Foreign exchange	USD		0.00	2,636.20	-2,636.20	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 11												
27 Sep 11	Foreign exchange	USD		0.00	4,735.98	-4,735.98	0.00	0.00	0.00	0.00	0.00	0.00
30 Sep 11												
04 Oct 11	Foreign exchange	USD		0.00	155.37	155.37	0.00	0.00	0.00	0.00	0.00	0.00
08 Oct 11												
29 Mar 11	Foreign exchange	USD		0.00	5,341.44	-5,341.44	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11												
29 Aug 11	Foreign exchange	USD		0.00	7,584.76	-7,584.76	0.00	0.00	0.00	0.00	0.00	0.00
01 Sep 11												
11 Nov 11	Foreign exchange	USD		0.00	1,011.47	-1,011.47	0.00	0.00	0.00	0.00	0.00	0.00
16 Nov 11												
07 Oct 11	Foreign exchange	USD		0.00	146.51	-146.51	0.00	0.00	0.00	0.00	0.00	0.00
12 Oct 11												
08 Feb 11	Foreign exchange	USD		0.00	6,404.13	-6,404.13	0.00	0.00	0.00	0.00	0.00	0.00
11 Feb 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date									
Foreign Exchange										
Foreign exchange										
Foreign exchange										
United States dollar purchases										
03 Nov 11	Foreign exchange USD	0.00	203.93	-203.93	0.00	0.00	0.00	0.00	0.00	0.00
07 Nov 11										
28 May 11	Foreign exchange USD	0.00	305.75	-305.75	0.00	0.00	0.00	0.00	0.00	0.00
27 May 11										
10 Nov 11	Foreign exchange USD	0.00	11,805.16	-11,805.16	0.00	0.00	0.00	0.00	0.00	0.00
15 Nov 11										
28 Mar 11	Foreign exchange USD	0.00	5,087.90	-5,087.90	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11										
22 Dec 11	Foreign exchange USD	0.00	148.15	-148.15	0.00	0.00	0.00	0.00	0.00	0.00
27 Dec 11										
10 Jun 11	Foreign exchange USD	0.00	25.68	-25.68	0.00	0.00	0.00	0.00	0.00	0.00
14 Jun 11										
14 Jun 11	Foreign exchange USD	0.00	3,718.72	-3,718.72	0.00	0.00	0.00	0.00	0.00	0.00
17 Jun 11										
29 Mar 11	Foreign exchange USD	0.00	3,704.70	-3,704.70	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11										
14 Jan 11	Foreign exchange USD	0.00	10,756.62	-10,756.62	0.00	0.00	0.00	0.00	0.00	0.00
19 Jan 11										
13 Dec 11	Foreign exchange USD	0.00	8,245.14	-8,245.14	0.00	0.00	0.00	0.00	0.00	0.00
15 Dec 11										
16 Sep 11	Foreign exchange USD	0.00	100.02	-100.02	0.00	0.00	0.00	0.00	0.00	0.00
20 Sep 11										
28 Mar 11	Foreign exchange USD	0.00	5,769.03	-5,769.03	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
Foreign Exchange														
Foreign exchange														
Foreign exchange														
United States dollar purchases														
28 Nov 11	Foreign exchange	USD		0.00	185.93	-185.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 11														
09 Nov 11	Foreign exchange	USD		0.00	33,500.10	-33,500.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Nov 11														
21 Feb 11	Foreign exchange	USD		0.00	7,101.05	-7,101.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Feb 11														
24 Nov 11	Foreign exchange	USD		0.00	2,636.41	-2,636.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Nov 11														
29 Mar 11	Foreign exchange	USD		0.00	3,459.92	-3,459.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11														
20 Jun 11	Foreign exchange	USD		0.00	240.05	-240.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Jun 11														
27 Jun 11	Foreign exchange	USD		0.00	4,267.49	-4,267.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Jun 11														
10 Mar 11	Foreign exchange	USD		0.00	7,250.33	-7,250.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Mar 11														
03 Nov 11	Foreign exchange	USD		0.00	10,456.52	-10,456.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Nov 11														
30 Mar 11	Foreign exchange	USD		0.00	5,859.57	-5,859.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11														
02 Sep 11	Foreign exchange	USD		0.00	276.33	-276.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Sep 11														
29 Mar 11	Foreign exchange	USD		0.00	10,988.95	-10,988.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11														

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Settle Date	Acquisition Date							Translation	Total
Foreign Exchange									
Foreign exchange									
Foreign exchange									
United States dollar purchases									
07 Apr 11	Foreign exchange USD	0.00	258.26	-258.26	0.00	0.00	0.00	0.00	0.00
11 Apr 11									
15 Apr 11	Foreign exchange USD	0.00	149.51	-149.51	0.00	0.00	0.00	0.00	0.00
19 Apr 11									
23 Mar 11	Foreign exchange USD	0.00	10,315.38	-10,315.38	0.00	0.00	0.00	0.00	0.00
28 Mar 11									
14 Mar 11	Foreign exchange USD	0.00	3,909.54	-3,909.54	0.00	0.00	-0.00	0.00	0.00
17 Mar 11									
24 Oct 11	Foreign exchange USD	0.00	550.93	-550.93	0.00	0.00	0.00	0.00	0.00
26 Oct 11									
11 Mar 11	Foreign exchange USD	0.00	6,888.78	-6,888.78	0.00	0.00	0.00	0.00	0.00
16 Mar 11									
22 Dec 11	Foreign exchange USD	0.00	429.07	-429.07	0.00	0.00	0.00	0.00	0.00
27 Dec 11									
21 Jul 11	Foreign exchange USD	0.00	307.15	-307.15	0.00	0.00	0.00	0.00	0.00
25 Jul 11									
29 Aug 11	Foreign exchange USD	0.00	2,889.18	-2,889.18	0.00	0.00	0.00	0.00	0.00
31 Aug 11									
04 Jul 11	Foreign exchange USD	0.00	4,948.45	-4,948.45	0.00	0.00	0.00	0.00	0.00
06 Jul 11									
04 Oct 11	Foreign exchange USD	0.00	31,257.62	-31,257.62	0.00	0.00	0.00	0.00	0.00
07 Oct 11									
30 Sep 11	Foreign exchange USD	0.00	804.92	-804.92	0.00	0.00	0.00	0.00	0.00
04 Oct 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date										
<i>Foreign Exchange</i>											
<i>Foreign exchange</i>											
<i>Foreign exchange</i>											
United States dollar purchases											
03 Oct 11	Foreign exchange USD	0.00	7,453.72	-7,453.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Oct 11											
12 Oct 11	Foreign exchange USD	0.00	19,876.87	-19,876.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00
17 Oct 11											
29 Mar 11	Foreign exchange USD	0.00	4,708.73	-4,708.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11											
23 Nov 11	Foreign exchange USD	0.00	873.27	-873.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Nov 11											
10 Nov 11	Foreign exchange USD	0.00	3,077.19	-3,077.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Nov 11											
30 Nov 11	Foreign exchange USD	0.00	2,742.08	-2,742.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00
05 Dec 11											
25 Nov 11	Foreign exchange USD	0.00	2,198.55	-2,198.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30 Nov 11											
29 Mar 11	Foreign exchange USD	0.00	3,555.24	-3,555.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Mar 11											
10 Nov 11	Foreign exchange USD	0.00	5,040.71	-5,040.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Nov 11											
20 Sep 11	Foreign exchange USD	0.00	375.27	-375.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22 Sep 11											
05 Sep 11	Foreign exchange USD	0.00	203.21	-203.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00
08 Sep 11											
02 May 11	Foreign exchange USD	0.00	46.91	-46.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00
04 May 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
Foreign Exchange											
Foreign exchange											
Foreign exchange											
United States dollar purchases											
10 Oct 11	Foreign exchange	USD		0.00	8,802.47	-8,802.47	0.00	0.00	0.00	0.00	0.00
13 Oct 11											
28 Jan 11	Foreign exchange	USD		0.00	6.88	-6.88	0.00	0.00	0.00	0.00	0.00
28 Jan 11											
29 Mar 11	Foreign exchange	USD		0.00	3,756.74	-3,756.74	0.00	0.00	0.00	0.00	0.00
01 Apr 11											
07 Nov 11	Foreign exchange	USD		0.00	15,462.91	-15,462.91	0.00	0.00	0.00	0.00	0.00
10 Nov 11											
27 Dec 11	Foreign exchange	USD		0.00	10.77	-10.77	0.00	0.00	0.00	0.00	0.00
28 Dec 11											
29 Mar 11	Foreign exchange	USD		0.00	5,041.23	-5,041.23	0.00	0.00	0.00	0.00	0.00
31 Mar 11											
14 Jun 11	Foreign exchange	USD		0.00	25.37	-25.37	0.00	0.00	0.00	0.00	0.00
16 Jun 11											
29 Mar 11	Foreign exchange	USD		0.00	2,898.42	-2,898.42	0.00	0.00	0.00	0.00	0.00
01 Apr 11											
19 Aug 11	Foreign exchange	USD		0.00	9,052.29	-9,052.29	0.00	0.00	0.00	0.00	0.00
23 Aug 11											
30 Sep 11	Foreign exchange	USD		0.00	85.94	-85.94	0.00	0.00	0.00	0.00	0.00
04 Oct 11											
16 Dec 11	Foreign exchange	USD		0.00	38.51	-38.51	0.00	0.00	0.00	0.00	0.00
20 Dec 11											
21 Feb 11	Foreign exchange	USD		0.00	11,725.21	-11,725.21	0.00	0.00	0.00	0.00	0.00
24 Feb 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	Long Term
Realized gain/loss													
Foreign Exchange													
Foreign exchange													
Foreign exchange													
United States dollar purchases													
19 Dec 11	Foreign exchange USD			0.00	473.57	-473.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00
21 Dec 11													
05 Jan 11	Foreign exchange USD			0.00	3,638.40	-3,638.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10 Jan 11													
19 Apr 11	Foreign exchange USD			0.00	5,188.03	-5,188.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Apr 11													
21 Sep 11	Foreign exchange USD			0.00	7,432.58	-7,432.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Sep 11													
10 Mar 11	Foreign exchange USD			0.00	4,118.72	-4,118.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Mar 11													
26 Aug 11	Foreign exchange USD			0.00	3,831.01	-3,831.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Aug 11													
22 Dec 11	Foreign exchange USD			0.00	509.85	-509.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00
27 Dec 11													
30 Mar 11	Foreign exchange USD			0.00	2,624.29	-2,624.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00
04 Apr 11													
28 Mar 11	Foreign exchange USD			0.00	4,376.63	-4,376.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00
01 Apr 11													
05 Jan 11	Foreign exchange USD			0.00	6,519.43	-6,519.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00
07 Jan 11													
24 Oct 11	Foreign exchange USD			0.00	181.36	-181.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26 Oct 11													
01 Nov 11	Foreign exchange USD			0.00	66.99	-66.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Nov 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			
					Short Term	Long Term	Total	
Foreign Exchange								
Foreign exchange								
Foreign exchange								
Swiss franc sales								
29 Mar 11 01 Apr 11	Foreign exchange CHF	0.00	-3,411.58	3,385.12	0.00	0.00	-26.46	0.00
10 Mar 11 14 Mar 11	Foreign exchange CHF	0.00	-5,789.77	5,745.81	0.00	0.00	-43.96	0.00
20 Jan 11 24 Jan 11	Foreign exchange CHF	0.00	-312.55	309.83	0.00	0.00	-2.72	0.00
25 Aug 11 30 Aug 11	Foreign exchange CHF	0.00	-4,818.79	4,761.24	0.00	0.00	142.45	0.00
20 Jan 11 24 Jan 11	Foreign exchange CHF	0.00	-286.79	284.30	0.00	0.00	-2.49	0.00
21 Feb 11 24 Feb 11	Foreign exchange CHF	0.00	-5,465.36	5,384.65	0.00	0.00	-80.71	0.00
20 Jan 11 24 Jan 11	Foreign exchange CHF	0.00	-171.27	169.78	0.00	0.00	-1.49	0.00
20 Jan 11 24 Jan 11	Foreign exchange CHF	0.00	-20.94	20.75	0.00	0.00	-0.19	0.00
Total Swiss franc sales					47,996.10	0.00	-295.74	0.00
United States dollar purchases								
29 Mar 11 01 Apr 11	Foreign exchange USD	0.00	5,625.48	-5,625.48	0.00	0.00	0.00	0.00
10 Oct 11 13 Oct 11	Foreign exchange USD	0.00	6,326.47	-6,326.47	0.00	0.00	0.00	0.00
19 Oct 11 24 Oct 11	Foreign exchange USD	0.00	15,616.22	-15,616.22	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Swiss franc sales									
29 Aug 11	Foreign exchange CHF	0.00	-7,584.93	7,584.76	0.00	0.00	-100.17	-100.17	0.00
01 Sep 11									
22 Dec 11	Foreign exchange CHF	0.00	-38.37	38.42	0.00	0.00	0.05	0.05	0.00
27 Dec 11									
20 Jan 11	Foreign exchange CHF	0.00	-617.88	612.52	0.00	0.00	-5.36	-5.36	0.00
24 Jan 11									
26 May 11	Foreign exchange CHF	0.00	-165.84	165.52	0.00	0.00	-0.32	-0.32	0.00
27 May 11									
10 Mar 11	Foreign exchange CHF	0.00	-1,358.14	1,344.05	0.00	0.00	-14.09	-14.09	0.00
15 Mar 11									
22 Dec 11	Foreign exchange CHF	0.00	-18.85	18.88	0.00	0.00	0.03	0.03	0.00
27 Dec 11									
16 Sep 11	Foreign exchange CHF	0.00	-228.29	230.68	0.00	0.00	2.39	2.39	0.00
20 Sep 11									
20 Jan 11	Foreign exchange CHF	0.00	-538.54	533.86	0.00	0.00	-4.68	-4.68	0.00
24 Jan 11									
30 Aug 11	Foreign exchange CHF	0.00	-4,773.81	4,524.77	0.00	0.00	-149.04	-149.04	0.00
02 Sep 11									
29 Jun 11	Foreign exchange CHF	0.00	-219.48	221.05	0.00	0.00	1.57	1.57	0.00
01 Jul 11									
05 Apr 11	Foreign exchange CHF	0.00	-104.09	102.31	0.00	0.00	-1.78	-1.78	0.00
07 Apr 11									
22 Dec 11	Foreign exchange CHF	0.00	-17.07	17.10	0.00	0.00	0.03	0.03	0.00
27 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
Swiss franc purchases												
27 Oct 11	Foreign exchange	CHF		0.00	16,910.77	-17,185.05	0.00	0.00	-254.28	-254.28	0.00	
01 Nov 11												
20 May 11	Foreign exchange	CHF		0.00	4,598.37	-4,615.96	0.00	0.00	-17.59	-17.59	0.00	
25 May 11												
14 Jul 11	Foreign exchange	CHF		0.00	11,106.11	-11,142.88	0.00	0.00	-36.77	-36.77	0.00	
19 Jul 11												
22 Feb 11	Foreign exchange	CHF		0.00	7,296.85	-7,266.51	0.00	0.00	30.34	30.34	0.00	
24 Feb 11												
07 Apr 11	Foreign exchange	CHF		0.00	6,405.40	-6,355.05	0.00	0.00	50.35	50.35	0.00	
12 Apr 11												
Total Swiss franc purchases						-399,097.32	0.00	0.00	-1,231.40	-1,231.40	0.00	
Swiss franc sales												
26 Aug 11	Foreign exchange	CHF		0.00	-3,784.43	3,831.01	0.00	0.00	46.58	46.58	0.00	
31 Aug 11												
22 Dec 11	Foreign exchange	CHF		0.00	-509.09	509.85	0.00	0.00	0.76	0.76	0.00	
27 Dec 11												
22 Dec 11	Foreign exchange	CHF		0.00	-428.43	429.07	0.00	0.00	0.64	0.64	0.00	
27 Dec 11												
26 May 11	Foreign exchange	CHF		0.00	-306.35	305.75	0.00	0.00	-0.60	-0.60	0.00	
27 May 11												
22 Dec 11	Foreign exchange	CHF		0.00	-147.93	148.15	0.00	0.00	0.22	0.22	0.00	
27 Dec 11												
29 Mar 11	Foreign exchange	CHF		0.00	-7,273.27	7,216.87	0.00	0.00	-56.40	-56.40	0.00	
01 Apr 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
<i>Swiss franc purchases</i>									
10 Oct 11	Foreign exchange CHF	0.00	11,639.21	-11,541.14	0.00	0.00	98.07	98.07	0.00
13 Oct 11									
12 Oct 11	Foreign exchange CHF	0.00	1,891.48	-1,893.37	0.00	0.00	-1.91	-1.91	0.00
17 Oct 11									
21 Sep 11	Foreign exchange CHF	0.00	16,611.39	-16,896.80	0.00	0.00	-285.41	-285.41	0.00
23 Sep 11									
14 Jul 11	Foreign exchange CHF	0.00	42,796.14	-42,937.83	0.00	0.00	-141.69	-141.69	0.00
19 Jul 11									
08 Sep 11	Foreign exchange CHF	0.00	2,910.26	-2,946.91	0.00	0.00	-36.65	-36.65	0.00
13 Sep 11									
31 Oct 11	Foreign exchange CHF	0.00	8,559.57	-8,637.01	0.00	0.00	-77.44	-77.44	0.00
03 Nov 11									
26 Oct 11	Foreign exchange CHF	0.00	5,782.81	-5,670.60	0.00	0.00	112.21	112.21	0.00
28 Oct 11									
14 Jul 11	Foreign exchange CHF	0.00	16,139.14	-16,192.57	0.00	0.00	-53.43	-53.43	0.00
19 Jul 11									
13 Oct 11	Foreign exchange CHF	0.00	631.67	631.99	0.00	0.00	-0.29	-0.29	0.00
18 Oct 11									
14 Jul 11	Foreign exchange CHF	0.00	38,034.09	-38,160.01	0.00	0.00	-125.92	-125.92	0.00
19 Jul 11									
14 Jul 11	Foreign exchange CHF	0.00	26,659.69	-26,747.96	0.00	0.00	-88.27	-88.27	0.00
19 Jul 11									
14 Jul 11	Foreign exchange CHF	0.00	36,193.34	-36,313.17	0.00	0.00	-119.83	-119.83	0.00
19 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Swedish krona purchases									
05 Apr 11	Foreign exchange SEK	0.00	0.97	-0.97	0.00	0.00	0.00	0.00	0.00
06 Apr 11									
28 Oct 11	Foreign exchange SEK	0.00	10,513.58	-10,944.07	0.00	0.00	-430.49	-430.49	0.00
02 Nov 11									
14 Jul 11	Foreign exchange SEK	0.00	52,776.79	-53,609.68	0.00	0.00	-832.89	-832.89	0.00
19 Jul 11									
27 Oct 11	Foreign exchange SEK	0.00	11,004.37	-11,269.28	0.00	0.00	-264.91	-264.91	0.00
01 Nov 11									
Total Swedish krona purchases					-75,824.00	0.00	-1,528.28	-1,528.28	0.00
Swedish krona sales									
14 Mar 11	Foreign exchange SEK	0.00	-3,833.59	3,909.54	0.00	0.00	75.95	75.95	0.00
17 Mar 11									
10 Mar 11	Foreign exchange SEK	0.00	-7,314.00	7,250.33	0.00	0.00	-63.67	-63.67	0.00
15 Mar 11									
Total Swedish krona sales					11,159.87	0.00	12.28	12.28	0.00
Swiss franc purchases									
11 Oct 11	Foreign exchange CHF	0.00	23,817.60	-23,675.80	0.00	0.00	141.80	141.80	0.00
14 Oct 11									
14 Jul 11	Foreign exchange CHF	0.00	101,527.84	-101,863.99	0.00	0.00	-336.15	-336.15	0.00
19 Jul 11									
08 Dec 11	Foreign exchange CHF	0.00	12,232.89	-12,354.55	0.00	0.00	-121.66	-121.66	0.00
13 Dec 11									
03 Aug 11	Foreign exchange CHF	0.00	6,121.32	-6,088.20	0.00	0.00	33.12	33.12	0.00
08 Aug 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Norwegian krone purchases											
27 Oct 11	Foreign exchange	NOK	0.00	13,404.00	-13,737.19	0.00	0.00	-333.19	-333.19	0.00	
01 Nov 11											
07 Jan 11	Foreign exchange	NOK	0.00	4,296.27	-4,314.32	0.00	0.00	-18.05	-18.05	0.00	
12 Jan 11											
Total Norwegian krone purchases											0.00
Norwegian krone sales											
20 Jun 11	Foreign exchange	NOK	0.00	-243.94	240.05	0.00	0.00	-3.89	-3.89	0.00	
22 Jun 11											
22 Dec 11	Foreign exchange	NOK	0.00	-1,424.59	1,430.42	0.00	0.00	5.83	5.83	0.00	
27 Dec 11											
29 Mar 11	Foreign exchange	NOK	0.00	-3,301.21	3,249.37	0.00	0.00	-51.84	-51.84	0.00	
01 Apr 11											
17 Mar 11	Foreign exchange	NOK	0.00	-370.70	364.17	0.00	0.00	-6.53	-6.53	0.00	
21 Mar 11											
21 Sep 11	Foreign exchange	NOK	0.00	-920.49	943.19	0.00	0.00	22.70	22.70	0.00	
23 Sep 11											
Total Norwegian krone sales											0.00
Singapore dollar sales											
06 Jul 11	Foreign exchange	SGD	0.00	-4.88	4.88	0.00	0.00	0.00	0.00	0.00	
07 Jul 11											
03 Oct 11	Foreign exchange	SGD	0.00	-9.50	9.48	0.00	0.00	-0.02	-0.02	0.00	
04 Oct 11											
Total Singapore dollar sales											0.00
Swedish krona purchases											
Total											0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Japanese yen sales									
23 Mar 11	Foreign exchange JPY	0.00	-5,388.67	5,397.32	0.00	0.00	8.65	8.65	0.00
28 Mar 11									
29 Mar 11	Foreign exchange JPY	0.00	-6,707.16	6,743.77	0.00	0.00	36.61	36.61	0.00
01 Apr 11									
02 Jun 11	Foreign exchange JPY	0.00	-3,752.28	3,716.12	0.00	0.00	-36.16	-36.16	0.00
07 Jun 11									
25 Nov 11	Foreign exchange JPY	0.00	-2,601.67	2,604.52	0.00	0.00	2.85	2.85	0.00
30 Nov 11									
29 Mar 11	Foreign exchange JPY	0.00	-4,216.11	4,239.12	0.00	0.00	23.01	23.01	0.00
01 Apr 11									
30 Nov 11	Foreign exchange JPY	0.00	-287.22	287.74	0.00	0.00	0.52	0.52	0.00
02 Dec 11									
Total Japanese yen sales			-217,159.83	216,473.40	0.00	0.00	-686.43	-686.43	0.00
Mexican peso sales									
02 May 11	Foreign exchange MXN	0.00	-46.74	46.91	0.00	0.00	0.17	0.17	0.00
04 May 11									
02 May 11	Foreign exchange MXN	0.00	-20.91	20.99	0.00	0.00	0.08	0.08	0.00
04 May 11									
Total Mexican peso sales			-67.65	67.90	0.00	0.00	0.25	0.25	0.00
Norwegian krone purchases									
28 Oct 11	Foreign exchange NOK	0.00	7,457.51	-7,796.96	0.00	0.00	-341.45	-341.45	0.00
02 Nov 11									
14 Jul 11	Foreign exchange NOK	0.00	34,454.14	-34,842.18	0.00	0.00	-388.04	-388.04	0.00
19 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Japanese yen sales									
28 Nov 11	Foreign exchange	JPY	0.00	-2,688.79	2,675.04	0.00	0.00	-13.75	0.00
01 Dec 11									
06 Dec 11	Foreign exchange	JPY	0.00	-837.51	837.30	0.00	0.00	-0.21	0.00
08 Dec 11									
02 Dec 11	Foreign exchange	JPY	0.00	-430.22	428.90	0.00	0.00	-1.32	0.00
06 Dec 11									
29 Mar 11	Foreign exchange	JPY	0.00	-2,593.01	2,607.17	0.00	0.00	14.16	0.00
01 Apr 11									
28 Sep 11	Foreign exchange	JPY	0.00	-24,833.04	24,811.94	0.00	0.00	-21.10	0.00
28 Sep 11									
18 Oct 11	Foreign exchange	JPY	0.00	-15,683.18	15,693.39	0.00	0.00	10.21	0.00
21 Oct 11									
06 Dec 11	Foreign exchange	JPY	0.00	-717.87	717.68	0.00	0.00	-0.19	0.00
08 Dec 11									
05 Dec 11	Foreign exchange	JPY	0.00	-215.28	214.75	0.00	0.00	-0.53	0.00
07 Dec 11									
05 Jan 11	Foreign exchange	JPY	0.00	-10,443.64	10,365.95	0.00	0.00	-77.69	0.00
11 Jan 11									
04 Nov 11	Foreign exchange	JPY	0.00	-36,847.10	36,606.91	0.00	0.00	-240.19	0.00
08 Nov 11									
02 Dec 11	Foreign exchange	JPY	0.00	-271.90	271.06	0.00	0.00	-0.84	0.00
06 Dec 11									
05 Dec 11	Foreign exchange	JPY	0.00	-382.72	381.78	0.00	0.00	-0.94	0.00
07 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
<i>Japanese yen sales</i>												
10 Mar 11	Foreign exchange JPY			0.00	-4,188.33	4,118.72	0.00	0.00	0.00	-69.61	-69.61	0.00
15 Mar 11												
30 Mar 11	Foreign exchange JPY			0.00	-2,582.44	2,624.29	0.00	0.00	0.00	41.85	41.85	0.00
04 Apr 11												
07 Nov 11	Foreign exchange JPY			0.00	-15,533.53	15,462.91	0.00	0.00	0.00	-70.62	-70.62	0.00
10 Nov 11												
30 Nov 11	Foreign exchange JPY			0.00	-2,728.71	2,742.08	0.00	0.00	0.00	13.37	13.37	0.00
05 Dec 11												
28 Nov 11	Foreign exchange JPY			0.00	-186.47	185.93	0.00	0.00	0.00	-0.54	-0.54	0.00
30 Nov 11												
24 Nov 11	Foreign exchange JPY			0.00	-2,604.69	2,636.41	0.00	0.00	0.00	31.72	31.72	0.00
29 Nov 11												
29 Mar 11	Foreign exchange JPY			0.00	-10,929.28	10,988.95	0.00	0.00	0.00	59.67	59.67	0.00
01 Apr 11												
14 Jun 11	Foreign exchange JPY			0.00	-3,714.57	3,718.72	0.00	0.00	0.00	4.15	4.15	0.00
17 Jun 11												
28 Nov 11	Foreign exchange JPY			0.00	-109.97	109.65	0.00	0.00	0.00	-0.32	-0.32	0.00
30 Nov 11												
28 Mar 11	Foreign exchange JPY			0.00	-2,595.26	2,636.20	0.00	0.00	0.00	40.94	40.94	0.00
31 Mar 11												
02 Dec 11	Foreign exchange JPY			0.00	-688.36	686.24	0.00	0.00	0.00	-2.12	-2.12	0.00
06 Dec 11												
20 Oct 11	Foreign exchange JPY			0.00	-31,044.06	30,721.14	0.00	0.00	0.00	-322.92	-322.92	0.00
25 Oct 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
Japanese yen purchases									
15 Nov 11	Foreign exchange JPY	0.00	50,173.58	-50,157.29	0.00	0.00	16.29	16.29	0.00
18 Nov 11									
13 Dec 11	Foreign exchange JPY	0.00	6,631.76	-6,639.00	0.00	0.00	-7.24	-7.24	0.00
16 Dec 11									
20 Jul 11	Foreign exchange JPY	0.00	14,612.10	-14,570.35	0.00	0.00	41.75	41.75	0.00
22 Jul 11									
10 Mar 11	Foreign exchange JPY	0.00	10,865.78	-10,704.85	0.00	0.00	180.93	180.93	0.00
15 Mar 11									
14 Jul 11	Foreign exchange JPY	0.00	58,861.98	-58,817.28	0.00	0.00	44.70	44.70	0.00
20 Jul 11									
14 Jul 11	Foreign exchange JPY	0.00	37,935.12	-37,906.30	0.00	0.00	28.82	28.82	0.00
20 Jul 11									
20 May 11	Foreign exchange JPY	0.00	5,675.92	-5,719.07	0.00	0.00	-43.15	-43.15	0.00
25 May 11									
14 Jul 11	Foreign exchange JPY	0.00	31,328.78	-31,304.99	0.00	0.00	23.79	23.79	0.00
20 Jul 11									
14 Jul 11	Foreign exchange JPY	0.00	39,607.61	-39,577.53	0.00	0.00	30.08	30.08	0.00
20 Jul 11									
Total Japanese yen purchases			769,019.08	-768,685.65	0.00	0.00	333.43	333.43	0.00
Japanese yen sales									
29 Mar 11	Foreign exchange JPY	0.00	-5,594.93	5,625.48	0.00	0.00	30.55	30.55	0.00
01 Apr 11									
19 Oct 11	Foreign exchange JPY	0.00	-15,761.86	15,616.22	0.00	0.00	-145.64	-145.64	0.00
24 Oct 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Japanese yen purchases											
14 Jul 11	Foreign exchange	JPY		0.00	112,082.20	-111,997.08	0.00	0.00	85.12	85.12	0.00
20 Jul 11											
07 Jan 11	Foreign exchange	JPY		0.00	6,812.65	-6,843.87	0.00	0.00	-31.22	-31.22	0.00
13 Jan 11											
02 Sep 11	Foreign exchange	JPY		0.00	33,968.76	-34,143.65	0.00	0.00	-174.89	-174.89	0.00
07 Sep 11											
23 Mar 11	Foreign exchange	JPY		0.00	5,400.60	-5,409.27	0.00	0.00	-8.67	-8.67	0.00
28 Mar 11											
14 Jul 11	Foreign exchange	JPY		0.00	77,048.84	-76,990.32	0.00	0.00	58.52	58.52	0.00
20 Jul 11											
14 Jul 11	Foreign exchange	JPY		0.00	30,591.36	-30,568.13	0.00	0.00	23.23	23.23	0.00
20 Jul 11											
14 Jul 11	Foreign exchange	JPY		0.00	42,252.12	-42,220.03	0.00	0.00	32.09	32.09	0.00
20 Jul 11											
10 Feb 11	Foreign exchange	JPY		0.00	6,544.73	-6,512.59	0.00	0.00	-32.14	-32.14	0.00
16 Feb 11											
14 Jul 11	Foreign exchange	JPY		0.00	36,338.65	-36,311.05	0.00	0.00	27.60	27.60	0.00
20 Jul 11											
22 Mar 11	Foreign exchange	JPY		0.00	5,421.65	-5,410.47	0.00	0.00	11.18	11.18	0.00
25 Mar 11											
25 Feb 11	Foreign exchange	JPY		0.00	11,157.96	-11,206.45	0.00	0.00	-48.49	-48.49	0.00
02 Mar 11											
14 Jul 11	Foreign exchange	JPY		0.00	42,697.00	-42,664.42	0.00	0.00	32.58	32.58	0.00
20 Jul 11											



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
							Market	Translation	Total		
							Short Term	Long Term	Short Term	Long Term	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Hong Kong dollar sales											
29 Mar 11	Foreign exchange	HKD		0.00	-5,562.30	5,554.42	0.00	0.00	-7.88	-7.88	0.00
31 Mar 11											
19 May 11	Foreign exchange	HKD		0.00	-267.58	267.37	0.00	0.00	-0.21	-0.21	0.00
23 May 11											
14 Jul 11	Foreign exchange	HKD		0.00	-85.16	85.13	0.00	0.00	-0.03	-0.03	0.00
18 Jul 11											
26 Sep 11	Foreign exchange	HKD		0.00	-121.22	121.15	0.00	0.00	-0.07	-0.07	0.00
28 Sep 11											
28 Jan 11	Foreign exchange	HKD		0.00	-6,115.54	6,117.70	0.00	0.00	2.16	2.16	0.00
01 Feb 11											
03 Oct 11	Foreign exchange	HKD		0.00	-92.51	92.44	0.00	0.00	-0.07	-0.07	0.00
06 Oct 11											
29 Mar 11	Foreign exchange	HKD		0.00	-4,740.91	4,734.19	0.00	0.00	-6.72	-6.72	0.00
31 Mar 11											
06 Sep 11	Foreign exchange	HKD		0.00	-474.13	474.09	0.00	0.00	-0.04	-0.04	0.00
07 Sep 11											
31 Jan 11	Foreign exchange	HKD		0.00	-6,049.54	6,040.66	0.00	0.00	-8.88	-8.88	0.00
07 Feb 11											
Total Hong Kong dollar sales					-73,923.54	73,896.71	0.00	0.00	-26.83	-26.83	0.00
Japanese yen purchases											
14 Jul 11	Foreign exchange	JPY		0.00	73,356.44	-73,300.72	0.00	0.00	55.72	55.72	0.00
20 Jul 11											
14 Jul 11	Foreign exchange	JPY		0.00	29,433.29	-29,410.94	0.00	0.00	22.35	22.35	0.00
20 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
<i>Hong Kong dollar sales</i>												
10 Jun 11	Foreign exchange	HKD		0.00	-25.69	25.69	0.00	0.00	-0.01		-0.01	0.00
14 Jun 11												
07 Feb 11	Foreign exchange	HKD		0.00	-6,135.74	6,134.48	0.00	0.00	-1.26		-1.26	0.00
08 Feb 11												
08 Sep 11	Foreign exchange	HKD		0.00	-1,024.14	1,023.94	0.00	0.00	-0.20		-0.20	0.00
12 Sep 11												
05 Oct 11	Foreign exchange	HKD		0.00	-231.27	231.21	0.00	0.00	-0.06		-0.06	0.00
07 Oct 11												
11 Oct 11	Foreign exchange	HKD		0.00	-102.83	102.80	0.00	0.00	-0.03		-0.03	0.00
13 Oct 11												
05 Oct 11	Foreign exchange	HKD		0.00	-295.51	295.44	0.00	0.00	-0.07		-0.07	0.00
07 Oct 11												
29 Mar 11	Foreign exchange	HKD		0.00	-3,206.60	3,202.05	0.00	0.00	-4.55		-4.55	0.00
31 Mar 11												
19 Jan 11	Foreign exchange	HKD		0.00	-12,328.71	12,340.28	0.00	0.00	11.57		11.57	0.00
21 Jan 11												
05 Oct 11	Foreign exchange	HKD		0.00	-770.90	770.71	0.00	0.00	-0.19		-0.19	0.00
07 Oct 11												
01 Jul 11	Foreign exchange	HKD		0.00	-622.96	621.78	0.00	0.00	-1.18		-1.18	0.00
05 Jul 11												
04 Feb 11	Foreign exchange	HKD		0.00	-35.92	35.91	0.00	0.00	-0.01		-0.01	0.00
07 Feb 11												
04 Oct 11	Foreign exchange	HKD		0.00	-536.50	536.32	0.00	0.00	-0.18		-0.18	0.00
06 Oct 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Foreign Exchange													
Foreign exchange													
Foreign exchange													
Hong Kong dollar purchases													
14 Jul 11	Foreign exchange	HKD		0.00	20,140.22	-20,157.28	0.00	0.00	0.00	-17.06	-17.06	0.00	0.00
18 Jul 11													
14 Jul 11	Foreign exchange	HKD		0.00	27,131.16	-27,154.16	0.00	0.00	0.00	-23.00	-23.00	0.00	0.00
18 Jul 11													
14 Jul 11	Foreign exchange	HKD		0.00	15,564.23	-15,567.41	0.00	0.00	0.00	-13.18	-13.18	0.00	0.00
18 Jul 11													
14 Jul 11	Foreign exchange	HKD		0.00	29,546.14	-29,571.18	0.00	0.00	0.00	-25.04	-25.04	0.00	0.00
18 Jul 11													
24 Oct 11	Foreign exchange	HKD		0.00	2,454.75	-2,453.99	0.00	0.00	0.00	0.76	0.76	0.00	0.00
26 Oct 11													
14 Jul 11	Foreign exchange	HKD		0.00	82,318.13	-82,387.89	0.00	0.00	0.00	-69.76	-69.76	0.00	0.00
18 Jul 11													
Total Hong Kong dollar purchases					402,617.89	-402,929.65	0.00	0.00	0.00	-311.76	-311.76	0.00	0.00
Hong Kong dollar sales													
29 Mar 11	Foreign exchange	HKD		0.00	-5,048.38	5,041.23	0.00	0.00	0.00	-7.15	-7.15	0.00	0.00
31 Mar 11													
20 Sep 11	Foreign exchange	HKD		0.00	-375.41	375.27	0.00	0.00	0.00	-0.14	-0.14	0.00	0.00
22 Sep 11													
04 Jul 11	Foreign exchange	HKD		0.00	-4,948.36	4,948.45	0.00	0.00	0.00	0.09	0.09	0.00	0.00
06 Jul 11													
27 Jun 11	Foreign exchange	HKD		0.00	-4,268.53	4,267.49	0.00	0.00	0.00	-1.04	-1.04	0.00	0.00
29 Jun 11													
03 Nov 11	Foreign exchange	HKD		0.00	-10,457.20	10,456.52	0.00	0.00	0.00	-0.68	-0.68	0.00	0.00
07 Nov 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
Euro sales												
07 Apr 11	Foreign exchange	EUR		0.00	-60.92	60.41	0.00	0.00	-0.51	-0.51	0.00	
11 Apr 11												
14 Jun 11	Foreign exchange	EUR		0.00	-105.88	106.94	0.00	0.00	1.06	1.06	0.00	
16 Jun 11												
Total Euro sales							-221,914.38	221,254.43	0.00	-659.95	-659.95	0.00
Hong Kong dollar purchases												
14 Jul 11	Foreign exchange	HKD		0.00	57,204.94	-57,253.42	0.00	0.00	-48.48	-48.48	0.00	
18 Jul 11												
31 Mar 11	Foreign exchange	HKD		0.00	8,668.47	-8,672.04	0.00	0.00	-3.57	-3.57	0.00	
04 Apr 11												
14 Jul 11	Foreign exchange	HKD		0.00	20,887.89	-20,905.59	0.00	0.00	-17.70	-17.70	0.00	
18 Jul 11												
18 Aug 11	Foreign exchange	HKD		0.00	17,400.68	-17,406.48	0.00	0.00	-5.80	-5.80	0.00	
22 Aug 11												
19 Aug 11	Foreign exchange	HKD		0.00	13,213.59	-13,219.44	0.00	0.00	-5.85	-5.85	0.00	
23 Aug 11												
14 Jul 11	Foreign exchange	HKD		0.00	55,919.29	-55,966.68	0.00	0.00	-47.39	-47.39	0.00	
18 Jul 11												
20 Jul 11	Foreign exchange	HKD		0.00	14,070.45	-14,073.34	0.00	0.00	-2.89	-2.89	0.00	
22 Jul 11												
20 Jan 11	Foreign exchange	HKD		0.00	19,044.97	-19,061.62	0.00	0.00	-16.65	-16.65	0.00	
24 Jan 11												
14 Jul 11	Foreign exchange	HKD		0.00	19,062.98	-19,079.13	0.00	0.00	-16.15	-16.15	0.00	
18 Jul 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
Settle Date	Acquisition Date					Short Term	Long Term	Translation	Total
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
Euro sales									
07 Apr 11		Foreign exchange EUR	0.00	-441.64	437.97	0.00	0.00	-3.67	-3.67
11 Apr 11									0.00
10 Jun 11		Foreign exchange EUR	0.00	-131.96	131.72	0.00	0.00	-0.24	-0.24
14 Jun 11									0.00
10 Jun 11		Foreign exchange EUR	0.00	-84.93	84.78	0.00	0.00	-0.15	-0.15
14 Jun 11									0.00
15 Apr 11		Foreign exchange EUR	0.00	-60.13	60.98	0.00	0.00	0.85	0.85
19 Apr 11									0.00
18 Nov 11		Foreign exchange EUR	0.00	-467.17	467.61	0.00	0.00	0.44	0.44
18 Nov 11									0.00
29 Mar 11		Foreign exchange EUR	0.00	-3,824.87	3,789.83	0.00	0.00	-35.04	-35.04
01 Apr 11									0.00
05 Jan 11		Foreign exchange EUR	0.00	-4,947.29	4,983.91	0.00	0.00	36.62	36.62
07 Jan 11									0.00
28 Apr 11		Foreign exchange EUR	0.00	-302.76	300.39	0.00	0.00	-2.37	-2.37
04 May 11									0.00
30 Nov 11		Foreign exchange EUR	0.00	-548.93	547.42	0.00	0.00	-1.51	-1.51
02 Dec 11									0.00
07 Apr 11		Foreign exchange EUR	0.00	-41.18	40.84	0.00	0.00	-0.34	-0.34
11 Apr 11									0.00
05 Dec 11		Foreign exchange EUR	0.00	-237.51	237.72	0.00	0.00	0.21	0.21
07 Dec 11									0.00
29 Mar 11		Foreign exchange EUR	0.00	-3,012.98	2,985.38	0.00	0.00	-27.60	-27.60
01 Apr 11									0.00

◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss											
Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Foreign Exchange													
Foreign exchange													
Foreign exchange													
Euro sales													
24 Jan 11	Foreign exchange EUR			0.00	-2,661.75	2,639.98	0.00	0.00	0.00	-21.77	-21.77	0.00	0.00
27 Jan 11													
11 Apr 11	Foreign exchange EUR			0.00	-4,413.25	4,398.64	0.00	0.00	0.00	-14.61	-14.61	0.00	0.00
14 Apr 11													
29 Mar 11	Foreign exchange EUR			0.00	-3,887.39	3,851.77	0.00	0.00	0.00	-35.61	-35.61	0.00	0.00
01 Apr 11													
18 Mar 11	Foreign exchange EUR			0.00	-14,519.14	14,472.21	0.00	0.00	0.00	-46.93	-46.93	0.00	0.00
17 Mar 11													
18 Nov 11	Foreign exchange EUR			0.00	-13,009.61	13,052.59	0.00	0.00	0.00	42.98	42.98	0.00	0.00
22 Nov 11													
29 Mar 11	Foreign exchange EUR			0.00	-5,624.46	5,572.94	0.00	0.00	0.00	-51.52	-51.52	0.00	0.00
01 Apr 11													
08 Feb 11	Foreign exchange EUR			0.00	-9,051.70	9,065.01	0.00	0.00	0.00	13.31	13.31	0.00	0.00
11 Feb 11													
10 May 11	Foreign exchange EUR			0.00	-228.97	228.87	0.00	0.00	0.00	-2.10	-2.10	0.00	0.00
12 May 11													
07 Apr 11	Foreign exchange EUR			0.00	-77.99	77.33	0.00	0.00	0.00	-0.65	-0.65	0.00	0.00
11 Apr 11													
09 Dec 11	Foreign exchange EUR			0.00	-12,901.57	13,048.97	0.00	0.00	0.00	147.40	147.40	0.00	0.00
13 Dec 11													
18 Aug 11	Foreign exchange EUR			0.00	-6,775.80	6,737.97	0.00	0.00	0.00	-37.83	-37.83	0.00	0.00
22 Aug 11													
29 Mar 11	Foreign exchange EUR			0.00	-2,735.85	2,729.25	0.00	0.00	0.00	-6.60	-6.60	0.00	0.00
31 Mar 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Translation	Total	
Foreign Exchange									
Foreign exchange									
Foreign exchange									
Euro sales									
07 Apr 11 11 Apr 11	Foreign exchange EUR	0.00	-260.42	258.26	0.00	0.00	-2.16	-2.16	0.00
15 Apr 11 18 Apr 11	Foreign exchange EUR	0.00	-147.43	149.51	0.00	0.00	2.08	2.08	0.00
21 Jul 11 25 Jul 11	Foreign exchange EUR	0.00	-306.91	307.15	0.00	0.00	0.24	0.24	0.00
04 Oct 11 07 Oct 11	Foreign exchange EUR	0.00	-31,646.01	31,257.62	0.00	0.00	-388.39	-388.39	0.00
29 Mar 11 01 Apr 11	Foreign exchange EUR	0.00	-3,491.91	3,459.82	0.00	0.00	-31.99	-31.99	0.00
03 Nov 11 07 Nov 11	Foreign exchange EUR	0.00	-204.17	203.93	0.00	0.00	-0.24	-0.24	0.00
13 Dec 11 15 Dec 11	Foreign exchange EUR	0.00	-8,200.51	8,245.14	0.00	0.00	44.63	44.63	0.00
29 Mar 11 01 Apr 11	Foreign exchange EUR	0.00	-5,390.82	5,341.44	0.00	0.00	-49.38	-49.38	0.00
05 Jan 11 10 Jan 11	Foreign exchange EUR	0.00	-6,386.95	6,460.50	0.00	0.00	73.55	73.55	0.00
13 Jun 11 15 Jun 11	Foreign exchange EUR	0.00	-2,720.94	2,698.39	0.00	0.00	-22.55	-22.55	0.00
03 Aug 11 05 Aug 11	Foreign exchange EUR	0.00	-9.71	9.82	0.00	0.00	0.11	0.11	0.00
02 Dec 11 06 Dec 11	Foreign exchange EUR	0.00	-13,393.90	13,330.25	0.00	0.00	-63.65	-63.65	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Realized gain/loss	Short Term	Total	Long Term
Settle Date	Acquisition Date										
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Total Euro purchases											
			1,171,760.92	-1,178,066.96	0.00	0.00	0.00	-6,306.04	-6,306.04		0.00
Euro sales											
05 Jan 11	Foreign exchange EUR	0.00	-6,471.53	6,519.43	0.00	0.00	0.00	47.90	47.90		0.00
07 Jan 11											
24 Oct 11	Foreign exchange EUR	0.00	-181.10	181.36	0.00	0.00	0.00	0.26	0.26		0.00
26 Oct 11											
26 Jan 11	Foreign exchange EUR	0.00	-6.92	6.88	0.00	0.00	0.00	-0.04	-0.04		0.00
28 Jan 11											
14 Jun 11	Foreign exchange EUR	0.00	-25.12	25.37	0.00	0.00	0.00	0.25	0.25		0.00
16 Jun 11											
29 Mar 11	Foreign exchange EUR	0.00	-2,925.22	2,698.42	0.00	0.00	0.00	-26.80	-26.80		0.00
01 Apr 11											
19 Aug 11	Foreign exchange EUR	0.00	-9,043.17	9,052.29	0.00	0.00	0.00	9.12	9.12		0.00
23 Aug 11											
21 Feb 11	Foreign exchange EUR	0.00	-11,791.19	11,725.21	0.00	0.00	0.00	-65.98	-65.98		0.00
24 Feb 11											
12 Oct 11	Foreign exchange EUR	0.00	-19,970.50	19,876.87	0.00	0.00	0.00	-93.63	-93.63		0.00
17 Oct 11											
29 Mar 11	Foreign exchange EUR	0.00	-4,752.27	4,708.73	0.00	0.00	0.00	-43.54	-43.54		0.00
01 Apr 11											
23 Nov 11	Foreign exchange EUR	0.00	-866.23	873.27	0.00	0.00	0.00	5.04	5.04		0.00
26 Nov 11											
29 Mar 11	Foreign exchange EUR	0.00	-3,563.84	3,555.24	0.00	0.00	0.00	-8.60	-8.60		0.00
31 Mar 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Translation	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
Euro purchases												
07 Feb 11	Foreign exchange	EUR	0.00	10,531.98	-10,473.43	0.00	0.00	0.00	58.55	58.55	0.00	0.00
09 Feb 11												
21 Dec 11	Foreign exchange	EUR	0.00	8,079.96	-8,065.12	0.00	0.00	0.00	14.84	14.84	0.00	0.00
23 Dec 11												
14 Jul 11	Foreign exchange	EUR	0.00	30,083.60	-30,322.76	0.00	0.00	0.00	-239.16	-239.16	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	EUR	0.00	25,024.86	-25,048.78	0.00	0.00	0.00	-23.92	-23.92	0.00	0.00
18 Jul 11												
08 Feb 11	Foreign exchange	EUR	0.00	2,893.64	-2,897.89	0.00	0.00	0.00	-4.25	-4.25	0.00	0.00
11 Feb 11												
22 Sep 11	Foreign exchange	EUR	0.00	4,324.26	-4,323.45	0.00	0.00	0.00	0.81	0.81	0.00	0.00
27 Sep 11												
26 Jan 11	Foreign exchange	EUR	0.00	2,765.03	-2,748.62	0.00	0.00	0.00	16.41	16.41	0.00	0.00
28 Jan 11												
22 Sep 11	Foreign exchange	EUR	0.00	7,656.60	-7,655.17	0.00	0.00	0.00	1.43	1.43	0.00	0.00
27 Sep 11												
22 Mar 11	Foreign exchange	EUR	0.00	4,692.32	-4,713.09	0.00	0.00	0.00	-20.77	-20.77	0.00	0.00
24 Mar 11												
14 Jul 11	Foreign exchange	EUR	0.00	49,669.48	-50,064.35	0.00	0.00	0.00	-394.87	-394.87	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	EUR	0.00	42,132.91	-42,467.86	0.00	0.00	0.00	-334.95	-334.95	0.00	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	EUR	0.00	71,228.98	-71,795.24	0.00	0.00	0.00	-566.26	-566.26	0.00	0.00
19 Jul 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
							Short Term	Long Term	Short Term	Long Term	
									Translation	Total	
Foreign Exchange											
Foreign exchange											
Foreign exchange											
Euro purchases											
31 Oct 11		Foreign exchange	EUR	0.00	14,765.99	-14,896.52	0.00	0.00	-130.53	-130.53	0.00
03 Nov 11											
27 Jun 11		Foreign exchange	EUR	0.00	1,334.51	-1,324.68	0.00	0.00	9.83	9.83	0.00
30 Jun 11											
27 Oct 11		Foreign exchange	EUR	0.00	6,759.53	-6,787.66	0.00	0.00	-28.13	-28.13	0.00
31 Oct 11											
14 Jul 11		Foreign exchange	EUR	0.00	10,274.38	-10,356.06	0.00	0.00	-81.68	-81.68	0.00
19 Jul 11											
08 Feb 11		Foreign exchange	EUR	0.00	2,908.51	-2,912.78	0.00	0.00	-4.27	-4.27	0.00
11 Feb 11											
14 Jul 11		Foreign exchange	EUR	0.00	41,381.81	-41,690.64	0.00	0.00	-328.83	-328.83	0.00
19 Jul 11											
23 Jun 11		Foreign exchange	EUR	0.00	4,570.82	-4,500.18	0.00	0.00	70.64	70.64	0.00
29 Jun 11											
12 Aug 11		Foreign exchange	EUR	0.00	19,105.57	-18,909.85	0.00	0.00	195.72	195.72	0.00
17 Aug 11											
11 Oct 11		Foreign exchange	EUR	0.00	11,452.82	-11,419.81	0.00	0.00	33.01	33.01	0.00
14 Oct 11											
05 Jan 11		Foreign exchange	EUR	0.00	5,295.04	-5,356.02	0.00	0.00	-60.98	-60.98	0.00
10 Jan 11											
14 Jul 11		Foreign exchange	EUR	0.00	43,657.83	-44,206.50	0.00	0.00	-348.67	-348.67	0.00
19 Jul 11											
14 Jul 11		Foreign exchange	EUR	0.00	121,872.98	-122,841.84	0.00	0.00	-968.88	-968.88	0.00
19 Jul 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Long Term
						Short Term	Long Term	Short Term	Translation	
<i>Foreign Exchange</i>										
<i>Foreign exchange</i>										
<i>Foreign exchange</i>										
<i>Euro purchases</i>										
14 Jul 11	Foreign exchange	EUR	0.00	12,377.12	-12,475.52	0.00	0.00	-98.40	-98.40	0.00
19 Jul 11										
14 Jul 11	Foreign exchange	EUR	0.00	48,642.79	-48,687.37	0.00	0.00	-44.58	-44.58	0.00
18 Jul 11										
07 Dec 11	Foreign exchange	EUR	0.00	6,550.87	-6,571.45	0.00	0.00	-20.58	-20.58	0.00
12 Dec 11										
28 Oct 11	Foreign exchange	EUR	0.00	14,085.29	-14,584.81	0.00	0.00	-499.52	-499.52	0.00
02 Nov 11										
14 Jul 11	Foreign exchange	EUR	0.00	33,859.95	-33,892.31	0.00	0.00	-32.36	-32.36	0.00
18 Jul 11										
18 Aug 11	Foreign exchange	EUR	0.00	4,258.16	-4,245.28	0.00	0.00	12.88	12.88	0.00
23 Aug 11										
07 Feb 11	Foreign exchange	EUR	0.00	5,531.35	-5,486.56	0.00	0.00	44.79	44.79	0.00
10 Feb 11										
31 Mar 11	Foreign exchange	EUR	0.00	8,205.54	-8,221.78	0.00	0.00	-16.24	-16.24	0.00
04 Apr 11										
27 Jan 11	Foreign exchange	EUR	0.00	952.60	-955.38	0.00	0.00	-2.78	-2.78	0.00
01 Feb 11										
28 Dec 10	Foreign exchange	EUR	0.00	2,101.20	-2,080.76	0.00	0.00	20.44	20.44	0.00
04 Jan 11										
17 Aug 11	Foreign exchange	EUR	0.00	2,665.62	-2,669.04	0.00	0.00	-3.42	-3.42	0.00
22 Aug 11										
14 Jul 11	Foreign exchange	EUR	0.00	24,999.92	-25,198.67	0.00	0.00	-198.75	-198.75	0.00
19 Jul 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Realized gain/loss	Short Term	Total	Long Term
Foreign Exchange													
Foreign exchange													
Foreign exchange													
Euro purchases													
08 Dec 11	Foreign exchange	EUR		0.00	11,898.80	-11,921.46	0.00	0.00	0.00	-22.66	-22.66		0.00
08 Dec 11													
14 Jul 11	Foreign exchange	EUR		0.00	15,312.62	-15,434.35	0.00	0.00	0.00	-121.73	-121.73		0.00
19 Jul 11													
14 Jul 11	Foreign exchange	EUR		0.00	33,952.83	-34,222.75	0.00	0.00	0.00	-269.92	-269.92		0.00
19 Jul 11													
07 Sep 11	Foreign exchange	EUR		0.00	10,361.74	-10,657.57	0.00	0.00	0.00	-295.83	-295.83		0.00
12 Sep 11													
21 Feb 11	Foreign exchange	EUR		0.00	6,470.20	-6,433.53	0.00	0.00	0.00	36.67	36.67		0.00
24 Feb 11													
15 Aug 11	Foreign exchange	EUR		0.00	28,011.48	28,092.23	0.00	0.00	0.00	-80.74	-80.74		0.00
17 Aug 11													
02 Sep 11	Foreign exchange	EUR		0.00	32,405.60	-32,756.58	0.00	0.00	0.00	-350.98	-350.98		0.00
07 Sep 11													
09 Sep 11	Foreign exchange	EUR		0.00	12,459.28	-12,443.78	0.00	0.00	0.00	15.48	15.48		0.00
14 Sep 11													
31 Oct 11	Foreign exchange	EUR		0.00	25,322.49	-25,546.34	0.00	0.00	0.00	-223.85	-223.85		0.00
03 Nov 11													
10 Oct 11	Foreign exchange	EUR		0.00	14,977.08	-14,833.78	0.00	0.00	0.00	143.30	143.30		0.00
13 Oct 11													
29 Dec 10	Foreign exchange	EUR		0.00	7,540.33	-7,437.19	0.00	0.00	0.00	103.14	103.14		0.00
03 Jan 11													
15 Nov 11	Foreign exchange	EUR		0.00	18,804.14	-18,843.10	0.00	0.00	0.00	-38.96	-38.96		0.00
18 Nov 11													

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
<i>Euro purchases</i>									
14 Jul 11	Foreign exchange EUR	0.00	17,307.37	-17,444.96	0.00	0.00	-137.59	-137.59	0.00
19 Jul 11									
18 Oct 11	Foreign exchange EUR	0.00	12,837.49	-12,899.35	0.00	0.00	-61.86	-61.86	0.00
21 Oct 11									
08 Sep 11	Foreign exchange EUR	0.00	15,704.89	-16,022.80	0.00	0.00	-317.91	-317.91	0.00
13 Sep 11									
14 Jul 11	Foreign exchange EUR	0.00	65,594.09	-66,115.55	0.00	0.00	-521.46	-521.46	0.00
19 Jul 11									
22 Mar 11	Foreign exchange EUR	0.00	3,987.74	-4,005.39	0.00	0.00	-17.65	-17.65	0.00
24 Mar 11									
07 Feb 11	Foreign exchange EUR	0.00	6,732.22	-6,694.79	0.00	0.00	37.43	37.43	0.00
09 Feb 11									
05 Dec 11	Foreign exchange EUR	0.00	9,800.95	-9,803.51	0.00	0.00	-2.56	-2.56	0.00
08 Dec 11									
16 Aug 11	Foreign exchange EUR	0.00	12,904.57	-12,987.94	0.00	0.00	-83.37	-83.37	0.00
19 Aug 11									
04 Feb 11	Foreign exchange EUR	0.00	6,980.20	-6,984.84	0.00	0.00	-4.64	-4.64	0.00
08 Feb 11									
14 Jul 11	Foreign exchange EUR	0.00	55,311.28	-55,364.15	0.00	0.00	-52.87	-52.87	0.00
18 Jul 11									
28 Oct 11	Foreign exchange EUR	0.00	3,950.12	-4,010.44	0.00	0.00	-60.32	-60.32	0.00
01 Nov 11									
23 Sep 11	Foreign exchange EUR	0.00	1,352.88	-1,335.71	0.00	0.00	17.17	17.17	0.00
28 Sep 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss			
						Short Term	Long Term	Total	Short Term	Translation	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
Canadian dollar sales												
16 Feb 11	Foreign exchange	CAD	0.00	-5.06	5.07	0.00	0.00	0.01	0.01	0.01	0.01	0.00
16 Feb 11												
29 Mar 11	Foreign exchange	CAD	0.00	-3,664.30	3,645.52	0.00	0.00	-18.78	-18.78	-18.78	-18.78	0.00
01 Apr 11												
27 Sep 11	Foreign exchange	CAD	0.00	-10.76	10.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29 Sep 11												
29 Mar 11	Foreign exchange	CAD	0.00	-3,422.26	3,405.63	0.00	0.00	-16.63	-16.63	-16.63	-16.63	0.00
01 Apr 11												
Total Canadian dollar sales					218,084.44	0.00	0.00	-592.79	-592.79	-592.79	-592.79	0.00
Danish krone purchases												
14 Jul 11	Foreign exchange	DKK	0.00	64,490.58	65,159.14	0.00	0.00	-668.56	-668.56	-668.56	-668.56	0.00
19 Jul 11												
Total Danish krone purchases					-65,159.14	0.00	0.00	-668.56	-668.56	-668.56	-668.56	0.00
Danish krone sales												
23 Aug 11	Foreign exchange	DKK	0.00	-50.29	50.27	0.00	0.00	-0.02	-0.02	-0.02	-0.02	0.00
25 Aug 11												
Total Danish krone sales					50.27	0.00	0.00	-0.02	-0.02	-0.02	-0.02	0.00
Euro purchases												
22 Feb 11	Foreign exchange	EUR	0.00	7,207.66	-7,207.40	0.00	0.00	0.26	0.26	0.26	0.26	0.00
23 Feb 11												
04 Apr 11	Foreign exchange	EUR	0.00	14,463.48	-14,470.08	0.00	0.00	-6.60	-6.60	-6.60	-6.60	0.00
05 Apr 11												
14 Jul 11	Foreign exchange	EUR	0.00	15,235.80	-15,250.36	0.00	0.00	-14.56	-14.56	-14.56	-14.56	0.00
19 Jul 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
<i>Canadian dollar sales</i>												
03 Oct 11	Foreign exchange	CAD	0.00	-210.84	213.13	0.00	0.00	0.00	2.29	2.29	0.00	0.00
05 Oct 11												
22 Feb 11	Foreign exchange	CAD	0.00	-28.43	28.24	0.00	0.00	0.00	-0.19	-0.19	0.00	0.00
23 Feb 11												
08 Nov 11	Foreign exchange	CAD	0.00	-29,845.14	29,778.17	0.00	0.00	0.00	133.03	133.03	0.00	0.00
10 Nov 11												
08 Nov 11	Foreign exchange	CAD	0.00	-10,614.40	10,652.03	0.00	0.00	0.00	47.63	47.63	0.00	0.00
10 Nov 11												
29 Mar 11	Foreign exchange	CAD	0.00	-4,430.74	4,409.21	0.00	0.00	0.00	-21.53	-21.53	0.00	0.00
01 Apr 11												
26 Jan 11	Foreign exchange	CAD	0.00	-8,155.03	8,148.06	0.00	0.00	0.00	-6.97	-6.97	0.00	0.00
28 Jan 11												
09 Nov 11	Foreign exchange	CAD	0.00	-8,298.20	8,224.70	0.00	0.00	0.00	-73.50	-73.50	0.00	0.00
14 Nov 11												
16 Nov 11	Foreign exchange	CAD	0.00	-95.83	96.04	0.00	0.00	0.00	0.21	0.21	0.00	0.00
18 Nov 11												
17 Oct 11	Foreign exchange	CAD	0.00	-58.90	58.82	0.00	0.00	0.00	-0.08	-0.08	0.00	0.00
16 Oct 11												
11 Oct 11	Foreign exchange	CAD	0.00	-7,770.29	7,742.77	0.00	0.00	0.00	-27.52	-27.52	0.00	0.00
14 Oct 11												
18 Oct 11	Foreign exchange	CAD	0.00	-96.91	96.35	0.00	0.00	0.00	-0.56	-0.56	0.00	0.00
20 Oct 11												
13 Apr 11	Foreign exchange	CAD	0.00	-22,565.84	22,510.87	0.00	0.00	0.00	-54.97	-54.97	0.00	0.00
15 Apr 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
10 Nov 11	Foreign exchange	CAD	0.00	-11,837.68	11,805.16	0.00	0.00	-32.52	0.00
15 Nov 11									
14 Jan 11	Foreign exchange	CAD	0.00	-10,804.87	10,756.62	0.00	0.00	-48.25	0.00
19 Jan 11									
18 Sep 11	Foreign exchange	CAD	0.00	-88.84	100.02	0.00	0.00	1.18	0.00
20 Sep 11									
12 Jul 11	Foreign exchange	CAD	0.00	-8,199.40	8,158.82	0.00	0.00	-40.58	0.00
14 Jul 11									
04 Oct 11	Foreign exchange	CAD	0.00	-157.36	155.37	0.00	0.00	-1.99	0.00
08 Oct 11									
11 Nov 11	Foreign exchange	CAD	0.00	-1,005.19	1,011.47	0.00	0.00	6.28	0.00
16 Nov 11									
03 Oct 11	Foreign exchange	CAD	0.00	-809.49	818.27	0.00	0.00	8.78	0.00
05 Oct 11									
29 Mar 11	Foreign exchange	CAD	0.00	-5,123.62	5,098.72	0.00	0.00	-24.90	0.00
01 Apr 11									
03 Oct 11	Foreign exchange	CAD	0.00	-752.44	760.60	0.00	0.00	8.16	0.00
05 Oct 11									
18 Feb 11	Foreign exchange	CAD	0.00	-6,323.68	6,402.85	0.00	0.00	79.17	0.00
24 Feb 11									
10 Oct 11	Foreign exchange	CAD	0.00	-10,144.72	10,020.99	0.00	0.00	-123.73	0.00
13 Oct 11									
14 Apr 11	Foreign exchange	CAD	0.00	-14,233.90	14,168.34	0.00	0.00	-65.56	0.00
18 Apr 11									

Foreign Exchange

Foreign exchange

Foreign exchange

Canadian dollar sales

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
Foreign Exchange													
Foreign exchange													
Foreign exchange													
Canadian dollar purchases													
30 Jun 11	Foreign exchange	CAD	0.00	2,704.98	-2,700.06	0.00	0.00	0.00	4.92	4.92	0.00	4.92	0.00
05 Jul 11													
14 Jul 11	Foreign exchange	CAD	0.00	23,153.95	-23,230.05	0.00	0.00	0.00	-76.10	-76.10	0.00	-76.10	0.00
19 Jul 11													
14 Dec 11	Foreign exchange	CAD	0.00	2,897.80	-2,890.12	0.00	0.00	0.00	7.68	7.68	0.00	7.68	0.00
16 Dec 11													
14 Jul 11	Foreign exchange	CAD	0.00	12,803.83	-12,845.91	0.00	0.00	0.00	-42.08	-42.08	0.00	-42.08	0.00
19 Jul 11													
Total Canadian dollar purchases													
				483,860.71	-485,110.15	0.00	0.00	0.00	-1,249.44	-1,249.44	0.00	-1,249.44	0.00
Canadian dollar sales													
Canadian dollar sales													
01 Nov 11	Foreign exchange	CAD	0.00	-67.15	66.99	0.00	0.00	0.00	-0.16	-0.16	0.00	-0.16	0.00
03 Nov 11													
27 Dec 11	Foreign exchange	CAD	0.00	-10.77	10.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Dec 11													
16 Dec 11	Foreign exchange	CAD	0.00	-38.60	38.51	0.00	0.00	0.00	-0.09	-0.09	0.00	-0.09	0.00
20 Dec 11													
10 Nov 11	Foreign exchange	CAD	0.00	-3,085.67	3,077.19	0.00	0.00	0.00	-8.48	-8.48	0.00	-8.48	0.00
15 Nov 11													
10 Nov 11	Foreign exchange	CAD	0.00	-5,054.60	5,040.71	0.00	0.00	0.00	-13.89	-13.89	0.00	-13.89	0.00
15 Nov 11													
09 Nov 11	Foreign exchange	CAD	0.00	-33,799.46	33,500.10	0.00	0.00	0.00	-299.36	-299.36	0.00	-299.36	0.00
14 Nov 11													
30 Mar 11	Foreign exchange	CAD	0.00	-5,856.86	5,859.57	0.00	0.00	0.00	2.71	2.71	0.00	2.71	0.00
01 Apr 11													

◆ Realized Gain/Loss Detail - Taxable

		Realized gain/loss								
Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date									
<i>Foreign Exchange</i>										
<i>Foreign exchange</i>										
<i>Foreign exchange</i>										
<i>Canadian dollar purchases</i>										
11 Mar 11	Foreign exchange CAD	0.00	6,143.53	-6,167.86	0.00	0.00	0.00	-24.33	-24.33	0.00
15 Mar 11										
20 Jul 11	Foreign exchange CAD	0.00	32,976.64	-33,086.33	0.00	0.00	0.00	-109.69	-109.69	0.00
25 Jul 11										
14 Jul 11	Foreign exchange CAD	0.00	10,840.74	-10,876.37	0.00	0.00	0.00	-35.63	-35.63	0.00
19 Jul 11										
28 Jul 11	Foreign exchange CAD	0.00	2,644.18	-2,653.02	0.00	0.00	0.00	-8.84	-8.84	0.00
28 Jul 11										
21 Feb 11	Foreign exchange CAD	0.00	7,739.74	-7,759.83	0.00	0.00	0.00	-20.09	-20.09	0.00
23 Feb 11										
18 Jul 11	Foreign exchange CAD	0.00	3,957.80	-3,909.04	0.00	0.00	0.00	48.76	48.76	0.00
20 Jul 11										
08 Mar 11	Foreign exchange CAD	0.00	3,942.80	-3,937.31	0.00	0.00	0.00	5.49	5.49	0.00
10 Mar 11										
14 Jul 11	Foreign exchange CAD	0.00	114,248.32	-114,623.79	0.00	0.00	0.00	-375.47	-375.47	0.00
19 Jul 11										
18 Mar 11	Foreign exchange CAD	0.00	3,354.93	-3,339.22	0.00	0.00	0.00	15.71	15.71	0.00
22 Mar 11										
07 Feb 11	Foreign exchange CAD	0.00	3,194.36	-3,218.48	0.00	0.00	0.00	-24.12	-24.12	0.00
10 Feb 11										
06 Jul 11	Foreign exchange CAD	0.00	6,772.50	-6,720.20	0.00	0.00	0.00	52.30	52.30	0.00
08 Jul 11										
16 Dec 11	Foreign exchange CAD	0.00	1,803.79	-1,799.54	0.00	0.00	0.00	4.25	4.25	0.00
20 Dec 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Translation	Total	
<i>Foreign Exchange</i>										
<i>Foreign exchange</i>										
<i>Foreign exchange</i>										
Canadian dollar purchases										
05 Dec 11	Foreign exchange	CAD	0.00	2,971.13	-2,973.94	0.00	0.00	-2.81	-2.81	0.00
07 Dec 11										
12 Dec 11	Foreign exchange	CAD	0.00	2,888.30	-2,932.07	0.00	0.00	-43.77	-43.77	0.00
15 Dec 11										
15 Jul 11	Foreign exchange	CAD	0.00	9,051.63	-9,081.38	0.00	0.00	-29.75	-29.75	0.00
19 Jul 11										
16 Dec 11	Foreign exchange	CAD	0.00	9,005.16	-8,983.92	0.00	0.00	21.24	21.24	0.00
20 Dec 11										
02 Sep 11	Foreign exchange	CAD	0.00	2,517.53	-2,535.44	0.00	0.00	-17.91	-17.91	0.00
07 Sep 11										
09 Dec 11	Foreign exchange	CAD	0.00	4,854.40	-4,884.23	0.00	0.00	-29.83	-29.83	0.00
13 Dec 11										
24 Aug 11	Foreign exchange	CAD	0.00	6,553.53	-6,550.21	0.00	0.00	3.32	3.32	0.00
28 Aug 11										
28 Aug 11	Foreign exchange	CAD	0.00	6,763.54	-6,717.84	0.00	0.00	45.70	45.70	0.00
30 Aug 11										
14 Jul 11	Foreign exchange	CAD	0.00	34,047.01	-34,158.90	0.00	0.00	-111.89	-111.89	0.00
19 Jul 11										
12 Dec 11	Foreign exchange	CAD	0.00	2,931.02	-2,934.26	0.00	0.00	-3.24	-3.24	0.00
14 Dec 11										
19 Jul 11	Foreign exchange	CAD	0.00	7,914.93	-7,887.85	0.00	0.00	27.08	27.08	0.00
21 Jul 11										
08 Mar 11	Foreign exchange	CAD	0.00	3,960.41	-3,954.90	0.00	0.00	5.51	5.51	0.00
10 Mar 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			
							Short Term	Long Term	Total	
Foreign Exchange										
Foreign exchange										
Foreign exchange										
British pound sterling sales										
08 Apr 11	Foreign exchange	GBP		0.00	-209.89	210.03	0.00	0.00	0.14	0.00
12 Apr 11										
20 Oct 11	Foreign exchange	GBP		0.00	-919.27	905.58	0.00	0.00	-13.69	0.00
24 Oct 11										
10 Oct 11	Foreign exchange	GBP		0.00	-10,024.54	9,957.81	0.00	0.00	-66.73	0.00
13 Oct 11										
Total British pound sterling sales							320,083.42	0.00	-1,110.83	0.00
Canadian dollar purchases										
08 Jul 11	Foreign exchange	CAD		0.00	2,676.33	-2,697.63	0.00	0.00	-21.30	0.00
12 Jul 11										
14 Jul 11	Foreign exchange	CAD		0.00	82,337.86	-82,608.45	0.00	0.00	-270.59	0.00
19 Jul 11										
15 Jul 11	Foreign exchange	CAD		0.00	5,172.36	-5,213.84	0.00	0.00	-41.48	0.00
19 Jul 11										
08 Dec 11	Foreign exchange	CAD		0.00	4,955.51	-5,024.57	0.00	0.00	-69.06	0.00
12 Dec 11										
17 Mar 11	Foreign exchange	CAD		0.00	3,265.83	-3,257.65	0.00	0.00	-1.82	0.00
21 Mar 11										
07 Dec 11	Foreign exchange	CAD		0.00	35,788.99	-35,884.77	0.00	0.00	-95.78	0.00
08 Dec 11										
07 Feb 11	Foreign exchange	CAD		0.00	9,591.25	-9,636.46	0.00	0.00	-45.21	0.00
09 Feb 11										
05 Sep 11	Foreign exchange	CAD		0.00	7,434.10	-7,424.71	0.00	0.00	9.39	0.00
08 Sep 11										

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Foreign Exchange												
Foreign exchange												
Foreign exchange												
British pound sterling sales												
21 Sep 11	Foreign exchange	GBP	0.00	-9,053.34	9,126.64	0.00	0.00	0.00	73.30	73.30	0.00	0.00
26 Sep 11												
11 Oct 11	Foreign exchange	GBP	0.00	-6,354.00	6,296.03	0.00	0.00	0.00	-57.97	-57.97	0.00	0.00
14 Oct 11												
27 Dec 11	Foreign exchange	GBP	0.00	-384.49	384.31	0.00	0.00	0.00	-0.18	-0.18	0.00	0.00
28 Dec 11												
26 Sep 11	Foreign exchange	GBP	0.00	-10,826.44	10,592.31	0.00	0.00	0.00	-134.13	-134.13	0.00	0.00
28 Sep 11												
07 Oct 11	Foreign exchange	GBP	0.00	-267.90	266.64	0.00	0.00	0.00	-1.26	-1.26	0.00	0.00
12 Oct 11												
19 Aug 11	Foreign exchange	GBP	0.00	-32,518.35	32,451.32	0.00	0.00	0.00	-67.03	-67.03	0.00	0.00
24 Aug 11												
12 Oct 11	Foreign exchange	GBP	0.00	-6,302.36	6,283.22	0.00	0.00	0.00	-19.14	-19.14	0.00	0.00
17 Oct 11												
15 Sep 11	Foreign exchange	GBP	0.00	-988.97	999.08	0.00	0.00	0.00	10.11	10.11	0.00	0.00
20 Sep 11												
29 Mar 11	Foreign exchange	GBP	0.00	-5,552.92	5,528.85	0.00	0.00	0.00	-24.07	-24.07	0.00	0.00
01 Apr 11												
29 Mar 11	Foreign exchange	GBP	0.00	-2,574.59	2,563.43	0.00	0.00	0.00	-11.16	-11.16	0.00	0.00
01 Apr 11												
12 Jul 11	Foreign exchange	GBP	0.00	-9,251.67	9,130.00	0.00	0.00	0.00	-121.67	-121.67	0.00	0.00
15 Jul 11												
23 Sep 11	Foreign exchange	GBP	0.00	-8,545.10	8,396.78	0.00	0.00	0.00	-148.32	-148.32	0.00	0.00
28 Sep 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
<i>Foreign Exchange</i>									
<i>Foreign exchange</i>									
<i>Foreign exchange</i>									
<i>British pound sterling sales</i>									
29 Mar 11	Foreign exchange	GBP	0.00	-6,875.58	6,845.77	0.00	0.00	-29.81	0.00
01 Apr 11									
06 Oct 11	Foreign exchange	GBP	0.00	-1,202.34	1,181.55	0.00	0.00	-20.79	0.00
11 Oct 11									
27 May 11	Foreign exchange	GBP	0.00	-149.23	149.37	0.00	0.00	0.14	0.00
02 Jun 11									
10 Oct 11	Foreign exchange	GBP	0.00	-19,060.61	18,933.73	0.00	0.00	-126.88	0.00
13 Oct 11									
09 Sep 11	Foreign exchange	GBP	0.00	-586.70	588.78	0.00	0.00	2.08	0.00
13 Sep 11									
10 Aug 11	Foreign exchange	GBP	0.00	-11,898.36	11,791.83	0.00	0.00	-104.53	0.00
15 Aug 11									
27 May 11	Foreign exchange	GBP	0.00	-2,472.49	2,474.90	0.00	0.00	2.41	0.00
02 Jun 11									
17 Aug 11	Foreign exchange	GBP	0.00	-4,564.62	4,581.09	0.00	0.00	-3.73	0.00
22 Aug 11									
01 Sep 11	Foreign exchange	GBP	0.00	-4,977.16	4,999.72	0.00	0.00	22.56	0.00
06 Sep 11									
09 Sep 11	Foreign exchange	GBP	0.00	-1,269.93	1,274.43	0.00	0.00	4.50	0.00
13 Sep 11									
28 Mar 11	Foreign exchange	GBP	0.00	-4,900.66	4,879.63	0.00	0.00	-21.25	0.00
01 Apr 11									
29 Mar 11	Foreign exchange	GBP	0.00	-8,069.03	8,053.96	0.00	0.00	-35.07	0.00
01 Apr 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Foreign Exchange									
Foreign exchange									
Foreign exchange									
British pound sterling sales									
07 Oct 11	Foreign exchange GBP	0.00	-147.19	146.51	0.00	0.00	-0.68	-0.68	0.00
12 Oct 11									
08 Feb 11	Foreign exchange GBP	0.00	-6,423.91	6,404.13	0.00	0.00	-19.78	-19.78	0.00
11 Feb 11									
13 Jun 11	Foreign exchange GBP	0.00	-8,993.29	9,016.19	0.00	0.00	24.90	24.90	0.00
16 Jun 11									
12 Sep 11	Foreign exchange GBP	0.00	-58.42	58.42	0.00	0.00	0.00	0.00	0.00
14 Sep 11									
25 Oct 11	Foreign exchange GBP	0.00	-713.20	717.12	0.00	0.00	3.92	3.92	0.00
27 Oct 11									
08 Feb 11	Foreign exchange GBP	0.00	-4,226.30	4,213.29	0.00	0.00	-13.01	-13.01	0.00
11 Feb 11									
10 Oct 11	Foreign exchange GBP	0.00	-29,142.18	28,948.20	0.00	0.00	-193.98	-193.98	0.00
13 Oct 11									
11 Oct 11	Foreign exchange GBP	0.00	-540.87	539.69	0.00	0.00	-1.18	-1.18	0.00
12 Oct 11									
02 Sep 11	Foreign exchange GBP	0.00	-6,876.59	6,957.17	0.00	0.00	80.58	80.58	0.00
07 Sep 11									
05 Sep 11	Foreign exchange GBP	0.00	-2,952.65	2,974.87	0.00	0.00	22.22	22.22	0.00
06 Sep 11									
01 Sep 11	Foreign exchange GBP	0.00	-2,961.09	2,974.52	0.00	0.00	13.43	13.43	0.00
06 Sep 11									
11 Jul 11	Foreign exchange GBP	0.00	-5,512.52	5,513.90	0.00	0.00	1.38	1.38	0.00
13 Jul 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
<i>Foreign Exchange</i>											
<i>Foreign exchange</i>											
<i>Foreign exchange</i>											
British pound sterling sales											
03 Oct 11	Foreign exchange	GBP		0.00	-7,432.04	7,453.72	0.00	0.00	21.68	21.68	0.00
06 Oct 11											
25 Nov 11	Foreign exchange	GBP		0.00	-2,222.18	2,198.55	0.00	0.00	-23.63	-23.63	0.00
30 Nov 11											
05 Sep 11	Foreign exchange	GBP		0.00	-201.69	203.21	0.00	0.00	1.52	1.52	0.00
08 Sep 11											
23 Mar 11	Foreign exchange	GBP		0.00	-10,226.70	10,315.38	0.00	0.00	88.68	88.68	0.00
28 Mar 11											
11 Mar 11	Foreign exchange	GBP		0.00	-6,914.17	6,888.78	0.00	0.00	-25.39	-25.39	0.00
16 Mar 11											
21 Feb 11	Foreign exchange	GBP		0.00	-7,111.12	7,101.05	0.00	0.00	-10.07	-10.07	0.00
24 Feb 11											
02 Sep 11	Foreign exchange	GBP		0.00	-273.13	276.33	0.00	0.00	3.20	3.20	0.00
07 Sep 11											
28 Mar 11	Foreign exchange	GBP		0.00	-5,110.06	5,087.90	0.00	0.00	-22.16	-22.16	0.00
01 Apr 11											
29 Mar 11	Foreign exchange	GBP		0.00	-3,720.63	3,704.70	0.00	0.00	-16.13	-16.13	0.00
01 Apr 11											
29 Mar 11	Foreign exchange	GBP		0.00	-5,794.15	5,769.03	0.00	0.00	-25.12	-25.12	0.00
01 Apr 11											
08 Oct 11	Foreign exchange	GBP		0.00	-1,800.74	1,769.60	0.00	0.00	-31.14	-31.14	0.00
11 Oct 11											
27 Sep 11	Foreign exchange	GBP		0.00	-4,752.65	4,735.98	0.00	0.00	-16.67	-16.67	0.00
30 Sep 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Long Term	Short Term	Long Term
						Short Term	Long Term	Translation	Short Term			
Foreign Exchange												
Foreign exchange												
Foreign exchange												
British pound sterling purchases												
14 Jul 11	Foreign exchange	GBP	0.00	11,835.24	-11,938.68	0.00	0.00	-103.44	-103.44	0.00	-103.44	0.00
19 Jul 11												
28 Oct 11	Foreign exchange	GBP	0.00	13,730.46	-13,891.93	0.00	0.00	-161.47	-161.47	0.00	-161.47	0.00
02 Nov 11												
14 Jul 11	Foreign exchange	GBP	0.00	13,925.62	-14,047.33	0.00	0.00	-121.71	-121.71	0.00	-121.71	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	GBP	0.00	9,675.85	-9,760.42	0.00	0.00	-84.57	-84.57	0.00	-84.57	0.00
19 Jul 11												
14 Jul 11	Foreign exchange	GBP	0.00	67,317.47	-67,905.84	0.00	0.00	-588.37	-588.37	0.00	-588.37	0.00
19 Jul 11												
Total British pound sterling purchases				850,476.77	-850,530.13	0.00	0.00	-6,053.36	-6,053.36	0.00	-6,053.36	0.00
British pound sterling sales												
10 Oct 11	Foreign exchange	GBP	0.00	-6,368.88	6,326.47	0.00	0.00	-42.39	-42.39	0.00	-42.39	0.00
13 Oct 11												
19 Apr 11	Foreign exchange	GBP	0.00	-5,251.97	5,188.03	0.00	0.00	-63.94	-63.94	0.00	-63.94	0.00
26 Apr 11												
21 Sep 11	Foreign exchange	GBP	0.00	-7,372.88	7,432.58	0.00	0.00	59.70	59.70	0.00	59.70	0.00
28 Sep 11												
29 Mar 11	Foreign exchange	GBP	0.00	-4,395.69	4,376.63	0.00	0.00	-19.06	-19.06	0.00	-19.06	0.00
01 Apr 11												
29 Mar 11	Foreign exchange	GBP	0.00	-3,773.10	3,756.74	0.00	0.00	-16.36	-16.36	0.00	-16.36	0.00
01 Apr 11												
30 Sep 11	Foreign exchange	GBP	0.00	-85.12	85.94	0.00	0.00	0.82	0.82	0.00	0.82	0.00
04 Oct 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Foreign Exchange												
Foreign exchange												
Foreign exchange												
British pound sterling purchases												
14 Jul 11	Foreign exchange	GBP		0.00	147,108.68	-148,394.44	0.00	0.00	-1,285.76	-1,285.76	0.00	
19 Jul 11												
22 Feb 11	Foreign exchange	GBP		0.00	6,774.05	-6,804.32	0.00	0.00	-30.27	-30.27	0.00	
25 Feb 11												
08 Mar 11	Foreign exchange	GBP		0.00	7,841.55	-7,902.63	0.00	0.00	-61.08	-61.08	0.00	
11 Mar 11												
14 Jul 11	Foreign exchange	GBP		0.00	127,665.12	-128,780.94	0.00	0.00	-1,115.82	-1,115.82	0.00	
19 Jul 11												
01 Apr 11	Foreign exchange	GBP		0.00	7,752.70	-7,742.37	0.00	0.00	10.33	10.33	0.00	
05 Apr 11												
09 Mar 11	Foreign exchange	GBP		0.00	488.84	-495.12	0.00	0.00	-6.28	-6.28	0.00	
14 Mar 11												
10 Mar 11	Foreign exchange	GBP		0.00	7,324.72	-7,299.82	0.00	0.00	24.90	24.90	0.00	
15 Mar 11												
30 Dec 10	Foreign exchange	GBP		0.00	4,453.42	-4,413.58	0.00	0.00	39.84	39.84	0.00	
05 Jan 11												
14 Jul 11	Foreign exchange	GBP		0.00	43,619.30	-44,202.29	0.00	0.00	-382.99	-382.99	0.00	
19 Jul 11												
24 Oct 11	Foreign exchange	GBP		0.00	68,146.57	-68,435.64	0.00	0.00	-289.07	-289.07	0.00	
27 Oct 11												
01 Sep 11	Foreign exchange	GBP		0.00	38,077.00	-38,113.52	0.00	0.00	-36.52	-36.52	0.00	
02 Sep 11												
24 May 11	Foreign exchange	GBP		0.00	6,205.90	-6,149.53	0.00	0.00	56.37	56.37	0.00	
27 May 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Foreign Exchange										
Foreign exchange										
Foreign exchange										
Total Australian dollar sales										
				-99,320.81	98,888.11	0.00	0.00	-432.70	-432.70	0.00
British pound sterling purchases										
14 Jul 11	Foreign exchange	GBP	0.00	41,265.27	-41,625.93	0.00	0.00	-360.66	-360.66	0.00
19 Jul 11										
14 Jul 11	Foreign exchange	GBP	0.00	26,473.92	-26,705.31	0.00	0.00	-231.39	-231.39	0.00
19 Jul 11										
01 Sep 11	Foreign exchange	GBP	0.00	2,246.55	-2,256.74	0.00	0.00	-10.19	-10.19	0.00
06 Sep 11										
28 Feb 11	Foreign exchange	GBP	0.00	1,705.34	-1,699.69	0.00	0.00	5.65	5.65	0.00
03 Mar 11										
14 Jul 11	Foreign exchange	GBP	0.00	93,474.73	-94,291.72	0.00	0.00	-816.99	-816.99	0.00
19 Jul 11										
14 Jul 11	Foreign exchange	GBP	0.00	21,529.04	-21,717.21	0.00	0.00	-188.17	-188.17	0.00
19 Jul 11										
25 May 11	Foreign exchange	GBP	0.00	2,245.04	-2,236.59	0.00	0.00	8.45	8.45	0.00
27 May 11										
21 Jan 11	Foreign exchange	GBP	0.00	35,534.49	-35,550.03	0.00	0.00	-15.54	-15.54	0.00
25 Jan 11										
29 Jan 11	Foreign exchange	GBP	0.00	7,174.43	-7,156.65	0.00	0.00	17.78	17.78	0.00
29 Jan 11										
08 Sep 11	Foreign exchange	GBP	0.00	6,545.55	-6,608.51	0.00	0.00	-62.96	-62.96	0.00
13 Sep 11										
14 Jul 11	Foreign exchange	GBP	0.00	30,139.92	-30,403.35	0.00	0.00	-263.43	-263.43	0.00
19 Jul 11										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
<i>Foreign Exchange</i>												
<i>Foreign exchange</i>												
<i>Foreign exchange</i>												
<i>Australian dollar sales</i>												
28 Aug 11	Foreign exchange	AUD		0.00	-2,902.78	2,889.18	0.00	0.00	-13.60		-13.60	0.00
31 Aug 11												
30 Sep 11	Foreign exchange	AUD		0.00	-797.99	804.92	0.00	0.00	6.93		6.93	0.00
04 Oct 11												
29 Jun 11	Foreign exchange	AUD		0.00	-3,015.24	2,981.67	0.00	0.00	-33.57		-33.57	0.00
05 Jul 11												
29 Mar 11	Foreign exchange	AUD		0.00	-5,342.98	5,278.14	0.00	0.00	-64.84		-64.84	0.00
01 Apr 11												
29 Mar 11	Foreign exchange	AUD		0.00	-3,112.78	3,075.01	0.00	0.00	-37.77		-37.77	0.00
01 Apr 11												
20 Jun 11	Foreign exchange	AUD		0.00	-19,455.89	19,251.01	0.00	0.00	-194.88		-194.88	0.00
23 Jun 11												
05 Jan 11	Foreign exchange	AUD		0.00	-1,884.82	1,881.52	0.00	0.00	-3.30		-3.30	0.00
10 Jan 11												
02 Aug 11	Foreign exchange	AUD		0.00	-34,005.85	34,342.73	0.00	0.00	336.88		336.88	0.00
04 Aug 11												
29 Mar 11	Foreign exchange	AUD		0.00	-6,272.36	6,196.24	0.00	0.00	-76.12		-76.12	0.00
01 Apr 11												
29 Mar 11	Foreign exchange	AUD		0.00	-1,770.63	1,749.14	0.00	0.00	-21.49		-21.49	0.00
01 Apr 11												
28 Jun 11	Foreign exchange	AUD		0.00	-4,978.47	4,875.70	0.00	0.00	-102.77		-102.77	0.00
01 Jul 11												
28 Sep 11	Foreign exchange	AUD		0.00	-2,135.41	2,089.48	0.00	0.00	-45.93		-45.93	0.00
28 Sep 11												

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss		Total
					Short Term	Long Term	Translation	Short Term	Long Term	
Total Capital Changes			101,032.42	-66,585.95	0.00	28,255.56	6,190.91	0.00	34,446.47	
<i>Foreign Exchange</i>										
<i>Foreign exchange</i>										
<i>Foreign exchange</i>										
Australlian dollar purchases										
14 Jul 11	Foreign exchange AUD	0.00	26,176.92	-26,685.87	0.00	0.00	-508.95	-508.95	0.00	
19 Jul 11										
14 Jul 11	Foreign exchange AUD	0.00	53,006.07	-54,036.66	0.00	0.00	-1,030.59	-1,030.59	0.00	
19 Jul 11										
14 Jul 11	Foreign exchange AUD	0.00	79,781.38	-81,332.56	0.00	0.00	-1,551.18	-1,551.18	0.00	
19 Jul 11										
14 Jul 11	Foreign exchange AUD	0.00	33,827.87	-34,485.58	0.00	0.00	-657.71	-657.71	0.00	
19 Jul 11										
28 Dec 10	Foreign exchange AUD	0.00	7,248.87	-7,243.53	0.00	0.00	5.34	5.34	0.00	
04 Jan 11										
03 Feb 11	Foreign exchange AUD	0.00	3,371.28	-3,350.20	0.00	0.00	21.08	21.08	0.00	
08 Feb 11										
Total Australlian dollar purchases			203,412.39	-207,134.40	0.00	0.00	-3,722.01	-3,722.01	0.00	
<i>Australlian dollar sales</i>										
19 Dec 11	Foreign exchange AUD	0.00	-480.90	473.57	0.00	0.00	-7.33	-7.33	0.00	
21 Dec 11										
05 Jan 11	Foreign exchange AUD	0.00	-3,642.79	3,636.40	0.00	0.00	-6.39	-6.39	0.00	
10 Jan 11										
10 Oct 11	Foreign exchange AUD	0.00	-8,972.17	8,802.47	0.00	0.00	-169.70	-169.70	0.00	
13 Oct 11										
24 Oct 11	Foreign exchange AUD	0.00	-549.75	550.93	0.00	0.00	1.18	1.18	0.00	
26 Oct 11										



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
							Short Term	Long Term	Short Term	Long Term
Capital Changes										
	Total S/T translation gain/loss for equities								0.00	
	Total L/T translation gain/loss for equities								6,190.91	
	Total realized gains for equities						0.00	29,548.09	0.00	35,648.05
	Total realized losses for equities						0.00	-613.13	0.00	-522.18
	Total Equities				48,448.20	-13,322.33	0.00	28,934.96	0.00	35,125.87
Fixed income										
Asset backed securities										
United States										
17 Oct 11	LONG BEACH ACCEP			-22,276.92	22,276.92	-22,276.92	0.00	0.00	0.00	0.00
17 Oct 11	5 0250009537% DUE CUSIP: 54238RAD3		01-15-2014							
	13 Mar 07			-22,276.92	22,276.92	-22,276.92	0.00	0.00	0.00	0.00
	Total United States				22,276.92	-22,276.92	0.00	0.00	0.00	0.00
Corporate bonds										
United States										
08 Dec 11	PFIZER INC NT 4.45 DUE		03-15-2012	-15,000.00	15,158.65	-14,979.45	0.00	179.20	0.00	179.20
08 Dec 11	SEDOL: B65HYS3									
	17 Mar 09			-15,000.00	15,158.65	-14,979.45	0.00	179.20	0.00	179.20
28 Nov 11	SBC COMMUNICATIONS 5.875% DUE			-15,000.00	15,148.65	-16,007.25	0.00	-858.60	0.00	-858.60
28 Nov 11	02-01-2012 SEDOL: B2PJ414									
	09 Sep 10			-15,000.00	15,148.65	-16,007.25	0.00	-858.60	0.00	-858.60
	Total United States				30,307.30	-30,986.70	0.00	-679.40	0.00	-679.40
	Total S/T translation gain/loss for fixed income								0.00	
	Total L/T translation gain/loss for fixed income								0.00	
	Total realized gains for fixed income						0.00	179.20	0.00	179.20
	Total realized losses for fixed income						0.00	-858.60	0.00	-858.60
	Total Fixed Income				52,584.22	-53,283.62	0.00	-679.40	0.00	-679.40

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Capital Changes												
Equities												
Common stock												
Switzerland												
26 Apr 11	SWISSCOM AG CHF1(REGD) SEDOL			0.00	163.22	0.00	0.00	0.00	0.00	0.00	163.22	
26 Apr 11	5533976											
21 Apr 11	SYNGENTA AG REG CHF0.1 SEDOL			0.00	298.16	0.00	0.00	0.00	0.00	0.00	298.16	
21 Apr 11	4356646											
Total Switzerland							682.42	0.00	0.00	0.00	682.42	
United States												
19 Jul 11	OM GROUP INC COM SEDOL			0.00	115.81	0.00	0.00	0.00	0.00	0.00	115.81	
19 Jul 11	2653684											
Total United States							115.81	0.00	0.00	0.00	115.81	
Funds - common stock												
Emerging Markets Region												
16 Dec 11	MFO CAP INTL EMERGING MKTS			0.00	33,232.16	0.00	0.00	0.00	0.00	0.00	33,232.16	
16 Dec 11	GROWTH FD INC15 SEDOL 2316341											
Total Emerging Markets Region							33,232.16	0.00	0.00	0.00	33,232.16	
Rights/Warrants												
Hong Kong												
27 Jan 11	SHANGRI-LA ASIA RTS 2011 SEDOL			-333.00	35.92	0.00	0.00	0.00	0.00	0.00	35.92	
27 Jan 11	B99SXZ5											
21 Nov 08				-333.00	35.92	0.00	0.00	0.00	0.00	0.00	35.92	
Total Hong Kong							35.92	0.00	0.00	0.00	35.92	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss				
							Short Term	Long Term	Translation	Total	
Principal Paydowns											
	Total S/T translation gain/loss for fixed income						0.00				
	Total L/T translation gain/loss for fixed income						0.00				
	Total realized gains for fixed income						3.93	2.46			3.93
	Total realized losses for fixed income						-4,211.58	-690.25			-4,211.58
	Total Fixed Income				157,926.76	-162,822.19		-687.79			-687.79
	Total Principal Paydowns				157,926.76	-162,822.19		-687.79			-687.79

Capital Changes

Equities

Common stock

Europe Region

13 Jun 11	#REORG/ROYAL DUTCH PETE CASH			0.00		0.00		1,318.67			1,318.67
13 Jun 11	MERGER EFF 12/21/05 SEDOL 2016748										

Total Europe Region

					1,318.67	0.00		1,318.67			1,318.67
--	--	--	--	--	----------	------	--	----------	--	--	----------

France

16 Nov 11	BOUYGUES EUR1 SEDOL 4002121			-322.00	13,063.22	-13,322.33		-6,450.02	8,190.91		-259.11
16 Nov 11											
30 Nov 00				-250.00	10,142.25	-9,879.18		-5,636.89	6,099.96		263.07
04 May 10				-72.00	2,920.97	-3,443.15		-613.13	90.95		-522.18
25 Jan 11				0.00	0.00	0.00		0.00	0.00		0.00
27 Jan 11				0.00	0.00	0.00		0.00	0.00		0.00
14 Jul 11				0.00	0.00	0.00		0.00	0.00		0.00
					13,063.22	-13,322.33		-6,450.02	6,190.91		-259.11

Total France

					13,063.22	-13,322.33		-6,450.02	6,190.91		-259.11
--	--	--	--	--	-----------	------------	--	-----------	----------	--	---------

Switzerland

23 Jun 11	SONOVA HOLDING AG COMMON			0.00	221.04	0.00		221.04	0.00		221.04
23 Jun 11	STOCK SEDOL 7156038										

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Principal Paydowns											
Fixed income											
Government mortgage backed securities											
United States											
05 Jul 11	GNMA POOL #004617 4.5%		-651.92	651.92	-658.64	0.00	0.00	-6.72	0.00	0.00	-6.72
20 Jul 11	01-20-2040 BEO CUSIP 36202FDW3										
25 Jan 10			-651.92	651.92	-658.64	0.00	0.00	-6.72	0.00	0.00	-6.72
04 Apr 11	GNMA POOL #004617 4.5%		-482.12	482.12	-487.09	0.00	0.00	-4.97	0.00	0.00	-4.97
20 Apr 11	01-20-2040 BEO CUSIP 36202FDW3										
25 Jan 10			-482.12	482.12	-487.09	0.00	0.00	-4.97	0.00	0.00	-4.97
03 May 11	GNMA POOL #004617 4.5%		-532.77	532.77	-538.26	0.00	0.00	-5.49	0.00	0.00	-5.49
20 May 11	01-20-2040 BEO CUSIP 36202FDW3										
25 Jan 10			-532.77	532.77	-538.26	0.00	0.00	-5.49	0.00	0.00	-5.49
02 Feb 11	GNMA POOL #004617 4.5%		-638.80	638.80	-645.39	0.00	0.00	-6.59	0.00	0.00	-6.59
22 Feb 11	01-20-2040 BEO CUSIP 36202FDW3										
25 Jan 10			-638.80	638.80	-645.39	0.00	0.00	-6.59	0.00	0.00	-6.59
04 Jan 11	GNMA POOL #737412 3.5%		-453.85	453.85	-471.22	-17.37	0.00	0.00	0.00	-17.37	0.00
18 Jan 11	09-15-2025 BEO CUSIP 3620ARGV7										
17 Sep 10			-453.85	453.85	-471.22	-17.37	0.00	0.00	0.00	-17.37	0.00
02 Feb 11	GNMA POOL #737412 3.5%		-369.94	369.94	-384.10	-14.16	0.00	0.00	0.00	-14.16	0.00
15 Feb 11	09-15-2025 BEO CUSIP 3620ARGV7										
17 Sep 10			-369.94	369.94	-384.10	-14.16	0.00	0.00	0.00	-14.16	0.00
02 Mar 11	GNMA POOL #737915 4% 01-15-2041		-282.17	282.17	-283.32	-1.15	0.00	0.00	0.00	-1.15	0.00
15 Mar 11	BEO CUSIP 3620ARYL9										
10 Dec 10			-282.17	282.17	-283.32	-1.15	0.00	0.00	0.00	-1.15	0.00
02 Feb 11	GNMA POOL #737915 4% 01-15-2041		-142.19	142.19	-142.77	-0.58	0.00	0.00	0.00	-0.58	0.00
15 Feb 11	BEO CUSIP 3620ARYL9										
10 Dec 10			-142.19	142.19	-142.77	-0.58	0.00	0.00	0.00	-0.58	0.00
Total United States				110,660.85	-115,432.63	-4,207.65	-564.13	-4,207.65	0.00	-4,207.65	-564.13

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
08 Dec 10		-531.30	531.30	-530.88	0.42	0.00	0.00	0.42	0.00	0.00
02 Aug 11	GNMA POOL #004617 4.5%	-605.57	605.57	-611.82	0.00	-6.25	0.00	0.00	0.00	-6.25
22 Aug 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-605.57	605.57	-611.82	0.00	-6.25	0.00	0.00	0.00	-6.25
02 Dec 11	GNMA POOL #004617 4.5%	-1,225.59	1,225.59	-1,238.23	0.00	-12.64	0.00	0.00	0.00	-12.64
20 Dec 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-1,225.59	1,225.59	-1,238.23	0.00	-12.64	0.00	0.00	0.00	-12.64
04 Oct 11	GNMA POOL #004617 4.5%	-915.02	915.02	-924.46	0.00	-9.44	0.00	0.00	0.00	-9.44
20 Oct 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-915.02	915.02	-924.46	0.00	-9.44	0.00	0.00	0.00	-9.44
04 Jan 11	GNMA POOL #004617 4.5%	-997.31	997.31	-1,007.99	-10.28	0.00	0.00	-10.28	0.00	0.00
20 Jan 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-997.31	997.31	-1,007.99	-10.28	0.00	0.00	-10.28	0.00	0.00
02 Jun 11	GNMA POOL #004617 4.5%	-425.01	425.01	-429.39	0.00	-4.38	0.00	0.00	0.00	-4.38
20 Jun 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-425.01	425.01	-429.39	0.00	-4.38	0.00	0.00	0.00	-4.38
02 Nov 11	GNMA POOL #004617 4.5%	-1,255.16	1,255.16	-1,268.10	0.00	-12.94	0.00	0.00	0.00	-12.94
21 Nov 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-1,255.16	1,255.16	-1,268.10	0.00	-12.94	0.00	0.00	0.00	-12.94
02 Mar 11	GNMA POOL #004617 4.5%	-630.41	630.41	-636.91	0.00	-6.50	0.00	0.00	0.00	-6.50
21 Mar 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-630.41	630.41	-636.91	0.00	-6.50	0.00	0.00	0.00	-6.50
02 Sep 11	GNMA POOL #004617 4.5%	-684.24	684.24	-691.30	0.00	-7.06	0.00	0.00	0.00	-7.06
20 Sep 11	01-20-2040 BEO CUSIP 36202FDW3									
25 Jan 10		-684.24	684.24	-691.30	0.00	-7.06	0.00	0.00	0.00	-7.06



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Short Term	Long Term	
						Short Term	Long Term	Translation	Total			
Principal Paydowns												
Fixed Income												
Government mortgage backed securities												
United States												
02 Sep 11	FNMA POOL #AE9690 4% 11-01-2040		-127.94	127.94	-127.84	0.10	0.00	0.00	0.00	0.10	0.00	
28 Sep 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-127.94	127.94	-127.84	0.10	0.00	0.00	0.00	0.10	0.00	
02 Aug 11	FNMA POOL #AE9690 4% 11-01-2040		-130.41	130.41	-130.31	0.10	0.00	0.00	0.00	0.10	0.00	
25 Aug 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-130.41	130.41	-130.31	0.10	0.00	0.00	0.00	0.10	0.00	
02 Feb 11	FNMA POOL #AE9690 4% 11-01-2040		-491.55	491.55	-491.17	0.38	0.00	0.00	0.00	0.38	0.00	
25 Feb 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-491.55	491.55	-491.17	0.38	0.00	0.00	0.00	0.38	0.00	
04 Jan 11	FNMA POOL #AE9690 4% 11-01-2040		-175.15	175.15	-175.01	0.14	0.00	0.00	0.00	0.14	0.00	
25 Jan 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-175.15	175.15	-175.01	0.14	0.00	0.00	0.00	0.14	0.00	
04 Apr 11	FNMA POOL #AE9690 4% 11-01-2040		-139.51	139.51	-139.40	0.11	0.00	0.00	0.00	0.11	0.00	
25 Apr 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-139.51	139.51	-139.40	0.11	0.00	0.00	0.00	0.11	0.00	
02 Dec 11	FNMA POOL #AE9690 4% 11-01-2040		-1,717.06	1,717.06	-1,715.72	1.34	0.00	0.00	0.00	1.34	0.00	
27 Dec 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-1,717.06	1,717.06	-1,715.72	1.34	0.00	0.00	0.00	1.34	0.00	
02 Nov 11	FNMA POOL #AE9690 4% 11-01-2040		-162.36	162.36	-162.23	0.13	0.00	0.00	0.00	0.13	0.00	
25 Nov 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-162.36	162.36	-162.23	0.13	0.00	0.00	0.00	0.13	0.00	
05 Jul 11	FNMA POOL #AE9690 4% 11-01-2040		-428.18	428.18	-427.85	0.33	0.00	0.00	0.00	0.33	0.00	
25 Jul 11	BEO CUSIP: 31419LXU2											
08 Dec 10			-428.18	428.18	-427.85	0.33	0.00	0.00	0.00	0.33	0.00	
02 Jun 11	FNMA POOL #AE9690 4% 11-01-2040		-531.30	531.30	-530.88	0.42	0.00	0.00	0.00	0.42	0.00	
27 Jun 11	BEO CUSIP: 31419LXU2											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date									
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
09 Nov 10	FNMA POOL #AE0876 3 5%	-539.15	539.15	-557.01	-17.86	0.00	0.00	0.00	-17.86	0.00
02 Nov 11	01-01-2026 BEO CUSIP: 31419AXE2	-2,025.24	2,025.24	-2,092.33	-67.09	0.00	0.00	0.00	-67.09	0.00
09 Nov 10	FNMA POOL #AE0876 3 5%	-2,025.24	2,025.24	-2,092.33	-67.09	0.00	0.00	0.00	-67.09	0.00
05 Jul 11	01-01-2026 BEO CUSIP: 31419AXE2	-744.68	744.68	-769.35	-24.67	0.00	0.00	0.00	-24.67	0.00
25 Jul 11	01-01-2026 BEO CUSIP: 31419AXE2	-744.68	744.68	-769.35	-24.67	0.00	0.00	0.00	-24.67	0.00
02 Jun 11	FNMA POOL #AE0876 3 5%	-765.80	765.80	-791.17	-25.37	0.00	0.00	0.00	-25.37	0.00
27 Jun 11	01-01-2026 BEO CUSIP: 31419AXE2	-765.80	765.80	-791.17	-25.37	0.00	0.00	0.00	-25.37	0.00
04 Oct 11	FNMA POOL #AE0876 3 5%	-2,140.99	2,140.99	-2,211.91	-70.92	0.00	0.00	0.00	-70.92	0.00
25 Oct 11	01-01-2026 BEO CUSIP: 31419AXE2	-2,140.99	2,140.99	-2,211.91	-70.92	0.00	0.00	0.00	-70.92	0.00
09 May 11	FNMA POOL #AE0876 3 5%	-570.44	570.44	-599.34	-18.90	0.00	0.00	0.00	-18.90	0.00
25 May 11	01-01-2026 BEO CUSIP: 31419AXE2	-570.44	570.44	-599.34	-18.90	0.00	0.00	0.00	-18.90	0.00
03 May 11	FNMA POOL #AE9890 4% 11-01-2040	-133.57	133.57	-133.47	0.10	0.00	0.00	0.00	0.10	0.00
25 May 11	BE0 CUSIP: 31419LXU2	-133.57	133.57	-133.47	0.10	0.00	0.00	0.00	0.10	0.00
04 Oct 11	FNMA POOL #AE9890 4% 11-01-2040	-146.62	146.62	-146.51	0.11	0.00	0.00	0.00	0.11	0.00
25 Oct 11	BE0 CUSIP: 31419LXU2	-146.62	146.62	-146.51	0.11	0.00	0.00	0.00	0.11	0.00
02 Mar 11	FNMA POOL #AE9890 4% 11-01-2040	-855.46	855.46	-854.79	0.67	0.00	0.00	0.00	0.67	0.00
25 Mar 11	BE0 CUSIP: 31419LXU2	-855.46	855.46	-854.79	0.67	0.00	0.00	0.00	0.67	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Principal Paydowns									
Fixed Income									
Government mortgage backed securities									
United States									
04 Apr 11	FNMA POOL #659477 6% 12-01-2037 BEO CUSIP: 31413YM24	-2,223.45	2,223.45	-2,427.73	-204.28	0.00	0.00	-204.28	0.00
25 Apr 11	05 Nov 10	-2,223.45	2,223.45	-2,427.73	-204.28	0.00	0.00	-204.28	0.00
04 Jan 11	FNMA POOL #875123 5.5% 05-01-2038 BEO SEDOL B3KKHF4	-3,018.04	3,018.04	-3,264.20	-246.16	0.00	0.00	-246.16	0.00
25 Jan 11	05 Nov 10	-3,018.04	3,018.04	-3,264.20	-246.16	0.00	0.00	-246.16	0.00
02 Mar 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-488.83	488.83	-505.02	-16.19	0.00	0.00	-16.19	0.00
25 Mar 11	09 Nov 10	-488.83	488.83	-505.02	-16.19	0.00	0.00	-16.19	0.00
04 Apr 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-510.50	510.50	-527.41	-16.91	0.00	0.00	-16.91	0.00
25 Apr 11	09 Nov 10	-510.50	510.50	-527.41	-16.91	0.00	0.00	-16.91	0.00
02 Sep 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-872.48	872.48	-901.38	-28.90	0.00	0.00	-28.90	0.00
26 Sep 11	09 Nov 10	-872.48	872.48	-901.38	-28.90	0.00	0.00	-28.90	0.00
02 Aug 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-788.86	788.86	-814.99	-26.13	0.00	0.00	-26.13	0.00
25 Aug 11	09 Nov 10	-788.86	788.86	-814.99	-26.13	0.00	0.00	-26.13	0.00
04 Jan 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-577.65	577.65	-596.78	-19.13	0.00	0.00	-19.13	0.00
25 Jan 11	09 Nov 10	-577.65	577.65	-596.78	-19.13	0.00	0.00	-19.13	0.00
02 Dec 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-2,094.70	2,094.70	-2,164.09	0.00	-69.39	0.00	0.00	-69.39
27 Dec 11	09 Nov 10	-2,094.70	2,094.70	-2,164.09	0.00	-69.39	0.00	0.00	-69.39
02 Feb 11	FNMA POOL #AE0678 3.5% 01-01-2026 BEO CUSIP 31419AXE2	-539.15	539.15	-557.01	-17.86	0.00	0.00	-17.86	0.00
25 Feb 11	09 Nov 10	-539.15	539.15	-557.01	-17.86	0.00	0.00	-17.86	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Short Term	Long Term
							Short Term	Long Term	Translation	Total		
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
04 Oct 11	FNMA POOL #959477 6% 12-01-2037	25 Oct 11		-2,363.77	2,363.77	-2,560.94	-217.17	0.00	0.00	0.00	-217.17	0.00
	BEQ CUSIP 31413YM24			-1,015.15	1,015.15	-1,108.42	-93.27	0.00	0.00	0.00	-93.27	0.00
05 Nov 10	FNMA POOL #959477 6% 12-01-2037	05 Nov 10		-1,015.15	1,015.15	-1,108.42	-93.27	0.00	0.00	0.00	-93.27	0.00
	BEQ CUSIP 31413YM24			-814.12	814.12	-888.92	-74.80	0.00	0.00	0.00	-74.80	0.00
02 Sep 11	FNMA POOL #959477 6% 12-01-2037	26 Sep 11		-814.12	814.12	-888.92	-74.80	0.00	0.00	0.00	-74.80	0.00
	BEQ CUSIP 31413YM24			-1,703.69	1,703.69	-1,860.22	-156.53	0.00	0.00	0.00	-156.53	0.00
05 Nov 10	FNMA POOL #959477 6% 12-01-2037	05 Nov 10		-1,703.69	1,703.69	-1,860.22	-156.53	0.00	0.00	0.00	-156.53	0.00
	BEQ CUSIP 31413YM24			-1,309.44	1,309.44	-1,429.74	-120.30	0.00	0.00	0.00	-120.30	0.00
05 Jul 11	FNMA POOL #959477 6% 12-01-2037	25 Jul 11		-1,309.44	1,309.44	-1,429.74	-120.30	0.00	0.00	0.00	-120.30	0.00
	BEQ CUSIP 31413YM24			-2,362.72	2,362.72	-2,579.79	-217.07	0.00	0.00	0.00	-217.07	0.00
02 Aug 11	FNMA POOL #959477 6% 12-01-2037	25 Aug 11		-2,362.72	2,362.72	-2,579.79	-217.07	0.00	0.00	0.00	-217.07	0.00
	BEQ CUSIP 31413YM24			-3,250.23	3,250.23	-3,548.85	-298.62	0.00	0.00	0.00	-298.62	0.00
04 Jan 11	FNMA POOL #959477 6% 12-01-2037	25 Jan 11		-3,250.23	3,250.23	-3,548.85	-298.62	0.00	0.00	0.00	-298.62	0.00
	BEQ CUSIP 31413YM24			-2,407.11	2,407.11	-2,628.26	-221.15	0.00	0.00	0.00	-221.15	0.00
03 May 11	FNMA POOL #959477 6% 12-01-2037	25 May 11		-2,407.11	2,407.11	-2,628.26	-221.15	0.00	0.00	0.00	-221.15	0.00
	BEQ CUSIP 31413YM24			-1,724.80	1,724.80	-1,893.27	-158.47	0.00	0.00	0.00	-158.47	0.00
02 Mar 11	FNMA POOL #959477 6% 12-01-2037	25 Mar 11		-1,724.80	1,724.80	-1,893.27	-158.47	0.00	0.00	0.00	-158.47	0.00
	BEQ CUSIP 31413YM24			-1,724.80	1,724.80	-1,893.27	-158.47	0.00	0.00	0.00	-158.47	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market			Realized gain/loss		
							Short Term	Long Term	Total	Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
02 Nov 11	FNMA POOL #889579 6% DUE	25 Nov 11	05-01-2038 REG SEDOL B39VZQ4	-1,422.45	1,422.45	-1,586.03	-163.58	0.00	0.00	0.00	-163.58	0.00
			12 Aug 11	-1,422.45	1,422.45	-1,586.03	-163.58	0.00	0.00	0.00	-163.58	0.00
04 Jan 11	FNMA POOL #931069 4% 05-01-2024	25 Jan 11	BEO CUSIP 31412PMS7	-1,794.89	1,794.89	-1,820.97	0.00	-25.08	0.00	0.00	0.00	-25.08
			23 Apr 09	-1,794.89	1,794.89	-1,820.97	0.00	-25.08	0.00	0.00	0.00	-25.08
02 Mar 11	FNMA POOL #931069 4% 05-01-2024	25 Mar 11	BEO CUSIP 31412PMS7	-835.38	835.38	-847.52	0.00	-12.14	0.00	0.00	0.00	-12.14
			23 Apr 09	-835.38	835.38	-847.52	0.00	-12.14	0.00	0.00	0.00	-12.14
02 Feb 11	FNMA POOL #931069 4% 05-01-2024	25 Feb 11	BEO CUSIP 31412PMS7	-1,375.09	1,375.09	-1,395.07	0.00	-19.98	0.00	0.00	0.00	-19.98
			23 Apr 09	-1,375.09	1,375.09	-1,395.07	0.00	-19.98	0.00	0.00	0.00	-19.98
02 Mar 11	FNMA POOL #942956 6% DUE	25 Mar 11	09-01-2037 REG CUSIP 31413EBZ7	-2,614.44	2,614.44	-2,835.44	-221.00	0.00	0.00	0.00	-221.00	0.00
			05 Jan 11	-2,614.44	2,614.44	-2,835.44	-221.00	0.00	0.00	0.00	-221.00	0.00
04 Apr 11	FNMA POOL #942956 6% DUE	25 Apr 11	09-01-2037 REG CUSIP 31413EBZ7	-2,597.93	2,597.93	-2,817.54	-219.61	0.00	0.00	0.00	-219.61	0.00
			05 Jan 11	-2,597.93	2,597.93	-2,817.54	-219.61	0.00	0.00	0.00	-219.61	0.00
02 Feb 11	FNMA POOL #942956 6% DUE	25 Feb 11	09-01-2037 REG CUSIP 31413EBZ7	-3,204.77	3,204.77	-3,475.67	-270.90	0.00	0.00	0.00	-270.90	0.00
			05 Jan 11	-3,204.77	3,204.77	-3,475.67	-270.90	0.00	0.00	0.00	-270.90	0.00
02 Jun 11	FNMA POOL #959477 6% 12-01-2037	27 Jun 11	BEO CUSIP 31413YM24	-753.49	753.49	-822.72	-69.23	0.00	0.00	0.00	-69.23	0.00
			05 Nov 10	-753.49	753.49	-822.72	-69.23	0.00	0.00	0.00	-69.23	0.00
02 Feb 11	FNMA POOL #959477 6% 12-01-2037	25 Feb 11	BEO CUSIP 31413YM24	-2,363.77	2,363.77	-2,580.94	-217.17	0.00	0.00	0.00	-217.17	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Dec 11	FNMA FNR 07-33 HE PAC 5.5PCT	27 Mar 07	-1,400.95	1,400.95	-1,404.07	0.00	-3.12	0.00	-3.12
27 Dec 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,721.41	1,721.41	-1,725.24	0.00	-3.83	0.00	-3.83
05 Jul 11	FNMA FNR 07-33 HE PAC 5.5PCT.	27 Mar 07	-1,721.41	1,721.41	-1,725.24	0.00	-3.83	0.00	-3.83
25 Jul 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,660.37	1,660.37	-1,664.07	0.00	-3.70	0.00	-3.70
04 Apr 11	FNMA FNR 07-33 HE PAC 5.5PCT.	27 Mar 07	-1,513.08	1,513.08	-1,516.45	0.00	-3.37	0.00	-3.37
25 Apr 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,513.08	1,513.08	-1,516.45	0.00	-3.37	0.00	-3.37
02 Aug 11	FNMA FNR 07-33 HE PAC 5.5PCT.	27 Mar 07	-1,482.43	1,482.43	-1,485.73	0.00	-3.30	0.00	-3.30
25 Aug 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,482.43	1,482.43	-1,485.73	0.00	-3.30	0.00	-3.30
04 Oct 11	FNMA FNR 07-33 HE PAC 5.5PCT	27 Mar 07	-1,257.26	1,257.26	-1,260.06	0.00	-2.80	0.00	-2.80
25 Oct 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,257.26	1,257.26	-1,260.06	0.00	-2.80	0.00	-2.80
01 Mar 11	FNMA FNR 07-33 HE PAC 5.5PCT.	27 Mar 07	-1,520.84	1,520.84	-1,524.23	0.00	-3.39	0.00	-3.39
25 Mar 11	04-25-37 5.5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,520.84	1,520.84	-1,524.23	0.00	-3.39	0.00	-3.39
04 Oct 11	FNMA POOL #889579 6% DJE	12 Aug 11	-1,406.43	1,406.43	-1,568.17	-161.74	0.00	0.00	-161.74
25 Oct 11	05-01-2038 REG SEDOL B39V2Q4	12 Aug 11	-1,406.43	1,406.43	-1,568.17	-161.74	0.00	0.00	-161.74

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Principal Paydowns												
Fixed income												
Government mortgage backed securities												
United States												
04 Oct 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6		-1,427.20	1,427.20	-1,455.13	0.00	0.00	-27.93	0.00	0.00	0.00	-27.93
17 Oct 11	02-15-2037 CUSIP 31397FAG7	08 Feb 07	-1,427.20	1,427.20	-1,455.13	0.00	0.00	-27.93	0.00	0.00	0.00	-27.93
02 Jun 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6		-1,207.18	1,207.18	-1,230.81	0.00	0.00	-23.63	0.00	0.00	0.00	-23.63
15 Jun 11	02-15-2037 CUSIP 31397FAG7	08 Feb 07	-1,207.18	1,207.18	-1,230.81	0.00	0.00	-23.63	0.00	0.00	0.00	-23.63
03 May 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,505.36	1,505.36	-1,508.71	0.00	0.00	-3.35	0.00	0.00	0.00	-3.35
25 May 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,505.36	1,505.36	-1,508.71	0.00	0.00	-3.35	0.00	0.00	0.00	-3.35
02 Jun 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,327.34	1,327.34	-1,330.30	0.00	0.00	-2.96	0.00	0.00	0.00	-2.96
27 Jun 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,327.34	1,327.34	-1,330.30	0.00	0.00	-2.96	0.00	0.00	0.00	-2.96
02 Sep 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,474.87	1,474.87	-1,478.15	0.00	0.00	-3.28	0.00	0.00	0.00	-3.28
26 Sep 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,474.87	1,474.87	-1,478.15	0.00	0.00	-3.28	0.00	0.00	0.00	-3.28
02 Feb 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,528.64	1,528.64	-1,532.04	0.00	0.00	-3.40	0.00	0.00	0.00	-3.40
25 Feb 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,528.64	1,528.64	-1,532.04	0.00	0.00	-3.40	0.00	0.00	0.00	-3.40
04 Jan 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,536.48	1,536.48	-1,539.90	0.00	0.00	-3.42	0.00	0.00	0.00	-3.42
25 Jan 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9	27 Mar 07	-1,536.48	1,536.48	-1,539.90	0.00	0.00	-3.42	0.00	0.00	0.00	-3.42
02 Nov 11	FNMA FNR 07-33 HE PAC 5 SPCT.		-1,400.95	1,400.95	-1,404.07	0.00	0.00	-3.12	0.00	0.00	0.00	-3.12
25 Nov 11	04-25-37 5 5 04-25-2037 CUSIP 31396VGT9		-1,400.95	1,400.95	-1,404.07	0.00	0.00	-3.12	0.00	0.00	0.00	-3.12

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date										Total
Principal Paydowns											
Fixed Income											
Government mortgage backed securities											
United States											
08 Feb 07		-1,238.33	1,238.33	-1,262.57	0.00		-24.24	0.00	0.00		-24.24
05 Jul 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,842.28	1,842.28	-1,878.33	0.00		-36.05	0.00	0.00		-36.05
15 Jul 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,842.28	1,842.28	-1,878.33	0.00		-36.05	0.00	0.00		-36.05
02 Nov 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,775.70	1,775.70	-1,810.45	0.00		-34.75	0.00	0.00		-34.75
15 Nov 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,775.70	1,775.70	-1,810.45	0.00		-34.75	0.00	0.00		-34.75
03 May 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,213.35	1,213.35	-1,237.10	0.00		-23.75	0.00	0.00		-23.75
16 May 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,213.35	1,213.35	-1,237.10	0.00		-23.75	0.00	0.00		-23.75
02 Mar 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,225.77	1,225.77	-1,249.76	0.00		-23.99	0.00	0.00		-23.99
15 Mar 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,225.77	1,225.77	-1,249.76	0.00		-23.99	0.00	0.00		-23.99
04 Apr 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,219.54	1,219.54	-1,243.41	0.00		-23.87	0.00	0.00		-23.87
15 Apr 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,219.54	1,219.54	-1,243.41	0.00		-23.87	0.00	0.00		-23.87
02 Sep 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-1,437.78	1,437.78	-1,465.92	0.00		-28.14	0.00	0.00		-28.14
15 Sep 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-1,437.78	1,437.78	-1,465.92	0.00		-28.14	0.00	0.00		-28.14
02 Aug 11	FHLMC MULTICLASS FEDERAL HOME LN MTG CORP 3272 PA 6	-991.38	991.38	-1,010.78	0.00		-19.40	0.00	0.00		-19.40
15 Aug 11	02-15-2037 CUSIP: 31397FAG7										
08 Feb 07		-991.38	991.38	-1,010.78	0.00		-19.40	0.00	-0.00		-19.40

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
							Short Term	Long Term	Short Term	Long Term		
Principal Paydowns												
Fixed Income												
Government mortgage backed securities												
United States												
02 Nov 11	FEDERAL NATL MTG ASSN GTD MTG			-90.61	90.61	-96.92	-6.31	0.00	0.00	0.00	-6.31	0.00
25 Nov 11	POOL #A15481 4.5% 07-01-2041											
	BEO CUSIP: 3138AKC56											
	12 Aug 11			-90.61	90.61	-96.92	-6.31	0.00	0.00	0.00	-6.31	0.00
04 Oct 11	FEDERAL NATL MTG ASSN GTD MTG			-2,498.32	2,498.32	-2,872.42	-174.10	0.00	0.00	0.00	-174.10	0.00
25 Oct 11	POOL #A15491 4.5% 07-01-2041											
	BEO CUSIP: 3138AKC56											
	12 Aug 11			-2,498.32	2,498.32	-2,872.42	-174.10	0.00	0.00	0.00	-174.10	0.00
02 Dec 11	FEDERAL NATL MTG ASSN GTD MTG			-120.57	120.57	-131.35	-10.78	0.00	0.00	0.00	-10.78	0.00
27 Dec 11	POOL #A18229 5% 08-01-2041 BEO											
	CUSIP: 3138ANE85											
	12 Aug 11			-120.57	120.57	-131.35	-10.78	0.00	0.00	0.00	-10.78	0.00
02 Nov 11	FEDERAL NATL MTG ASSN GTD MTG			-153.03	153.03	-166.71	-13.68	0.00	0.00	0.00	-13.68	0.00
25 Nov 11	POOL #A18228 5% 08-01-2041 BEO											
	CUSIP: 3138ANE85											
	12 Aug 11			-153.03	153.03	-166.71	-13.68	0.00	0.00	0.00	-13.68	0.00
04 Oct 11	FEDERAL NATL MTG ASSN GTD MTG			-3,331.83	3,331.83	-3,629.61	-297.78	0.00	0.00	0.00	-297.78	0.00
25 Oct 11	POOL #A18229 5% 08-01-2041 BEO											
	CUSIP: 3138ANE85											
	12 Aug 11			-3,331.83	3,331.83	-3,629.61	-297.78	0.00	0.00	0.00	-297.78	0.00
02 Feb 11	FHLMC MULTICLASS FEDERAL			-1,232.03	1,232.03	-1,256.14	0.00	-24.11	0.00	0.00	0.00	-24.11
15 Feb 11	HOME LN MTG CORP 3272 PA 6											
	02-15-2037 CUSIP 31397FAG7											
	08 Feb 07			-1,232.03	1,232.03	-1,256.14	0.00	-24.11	0.00	0.00	0.00	-24.11
02 Dec 11	FHLMC MULTICLASS FEDERAL			-1,214.87	1,214.87	-1,238.65	0.00	-23.78	0.00	0.00	0.00	-23.78
15 Dec 11	HOME LN MTG CORP 3272 PA 6											
	02-15-2037 CUSIP 31397FAG7											
	08 Feb 07			-1,214.87	1,214.87	-1,238.65	0.00	-23.78	0.00	0.00	0.00	-23.78
04 Jan 11	FHLMC MULTICLASS FEDERAL			-1,238.33	1,238.33	-1,262.57	0.00	-24.24	0.00	0.00	0.00	-24.24
18 Jan 11	HOME LN MTG CORP 3272 PA 6											
	02-15-2037 CUSIP 31397FAG7											

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Long Term	Short Term	Total
					Short Term	Long Term	Translation			
Principal Paydowns										
Fixed income										
Government mortgage backed securities										
United States										
01 Apr 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-227.73	227.73	-231.47	-3.74	0.00	0.00	0.00	-3.74	0.00
02 Sep 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-73.20	73.20	-78.95	-5.75	0.00	0.00	0.00	-5.75	0.00
08 Jun 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-73.20	73.20	-78.95	-5.75	0.00	0.00	0.00	-5.75	0.00
05 Jul 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-75.12	75.12	-81.02	-5.90	0.00	0.00	0.00	-5.90	0.00
25 Jul 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-75.12	75.12	-81.02	-5.90	0.00	0.00	0.00	-5.90	0.00
04 Oct 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-764.36	764.36	-824.43	-60.07	0.00	0.00	0.00	-60.07	0.00
25 Oct 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-764.36	764.36	-824.43	-60.07	0.00	0.00	0.00	-60.07	0.00
02 Nov 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-74.23	74.23	-80.06	-5.83	0.00	0.00	0.00	-5.83	0.00
25 Nov 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-74.23	74.23	-80.06	-5.83	0.00	0.00	0.00	-5.83	0.00
02 Aug 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-74.22	74.22	-80.05	-5.83	0.00	0.00	0.00	-5.83	0.00
25 Aug 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-74.22	74.22	-80.05	-5.83	0.00	0.00	0.00	-5.83	0.00
02 Dec 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15238 5% 06-01-2041 BEO CUSIP: 3138AJZA3	-1,107.94	1,107.94	-1,195.02	-87.08	0.00	0.00	0.00	-87.08	0.00
27 Dec 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15491 4.5% 07-01-2041 BEO CUSIP: 3138AKC56	-1,107.94	1,107.94	-1,195.02	-87.08	0.00	0.00	0.00	-87.08	0.00
02 Dec 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15491 4.5% 07-01-2041 BEO CUSIP: 3138AKC56	-89.54	89.54	-95.78	-6.24	0.00	0.00	0.00	-6.24	0.00
27 Dec 11	FEDERAL NATL MTG ASSN GTD MTG POOL #A15491 4.5% 07-01-2041 BEO CUSIP: 3138AKC56	-89.54	89.54	-95.78	-6.24	0.00	0.00	0.00	-6.24	0.00



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Principal Paydowns									
Fixed income									
Government mortgage backed securities									
United States									
02 Aug 11	FEDERAL NATL MTG ASSN GTD MTG		-425 13	425 13	-432 10	-6 97	0 00	0 00	-6 97
25 Aug 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-425 13	425 13	-432 10	-6 97	0 00	0 00	-6 97
02 Nov 11	FEDERAL NATL MTG ASSN GTD MTG		-658 48	658 48	-669 28	-10 80	0 00	0 00	-10 80
25 Nov 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-658 48	658 48	-669 28	-10 80	0 00	0 00	-10 80
01 May 11	FEDERAL NATL MTG ASSN GTD MTG		-111 34	111 34	-113 17	-1 83	0 00	0 00	-1 83
25 May 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-111 34	111 34	-113 17	-1 83	0 00	0 00	-1 83
04 Oct 11	FEDERAL NATL MTG ASSN GTD MTG		-391 75	391 75	-398 18	-6 43	0 00	0 00	-6 43
25 Oct 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-391 75	391 75	-398 18	-6 43	0 00	0 00	-6 43
02 Dec 11	FEDERAL NATL MTG ASSN GTD MTG		-300 74	300 74	-305 67	-4 93	0 00	0 00	-4 93
27 Dec 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-300 74	300 74	-305 67	-4 93	0 00	0 00	-4 93
02 Sep 11	FEDERAL NATL MTG ASSN GTD MTG		-384 83	384 83	-391 14	-6 31	0 00	0 00	-6 31
28 Sep 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-384 83	384 83	-391 14	-6 31	0 00	0 00	-6 31
02 Jun 11	FEDERAL NATL MTG ASSN GTD MTG		-105 55	105 55	-107 28	-1 73	0 00	0 00	-1 73
27 Jun 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								
01 Apr 11			-105 55	105 55	-107 28	-1 73	0 00	0 00	-1 73
05 Jul 11	FEDERAL NATL MTG ASSN GTD MTG		-227 73	227 73	-231 47	-3 74	0 00	0 00	-3 74
25 Jul 11	POOL #AH8924 4.5% 04-01-2041								
	BEO CUSIP: 3138AA4J7								

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
							Short Term	Long Term	Translation	Short Term		Long Term
Principal Paydowns												
Fixed income												
Asset backed securities												
United States												
		13 Mar 07		-2,531.53	2,531.53	-2,531.53	0.00	0.00	0.00	0.00	0.00	0.00
Total United States					45,511.08	-45,508.62	0.00	2.46	0.00	0.00	0.00	2.46
Commercial mortgage-backed												
United States												
11 Nov 11	CMO BEAR STEARNS COM1 MTG			-551.07	551.07	-590.68	0.00	-39.61	0.00	0.00	0.00	-39.61
14 Nov 11	SECS TR 2008-PWR13 CL A-AB											
	5.53.09-11-2041 REG SEDOL											
	B63BPG2											
	12 Jul 10			-551.07	551.07	-590.68	0.00	-39.61	0.00	0.00	0.00	-39.61
11 Oct 11	CMO BEAR STEARNS COM1 MTG			-578.94	578.94	-620.55	0.00	-41.61	0.00	0.00	0.00	-41.61
11 Oct 11	SECS TR 2008-PWR13 CL A-AB											
	5.53.09-11-2041 REG SEDOL											
	B63BPG2											
	12 Jul 10			-578.94	578.94	-620.55	0.00	-41.61	0.00	0.00	0.00	-41.61
11 Dec 11	CMO BEAR STEARNS COM1 MTG			-604.85	604.85	-648.32	0.00	-43.47	0.00	0.00	0.00	-43.47
12 Dec 11	SECS TR 2008-PWR13 CL A-AB											
	5.53.09-11-2041 REG SEDOL											
	B63BPG2											
	12 Jul 10			-604.85	604.85	-648.32	0.00	-43.47	0.00	0.00	0.00	-43.47
11 Sep 11	CMO BEAR STEARNS COM1 MTG			-19.96	19.96	-21.39	0.00	-1.43	0.00	0.00	0.00	-1.43
12 Sep 11	SECS TR 2008-PWR13 CL A-AB											
	5.53.09-11-2041 REG SEDOL											
	B63BPG2											
	12 Jul 10			-19.96	19.96	-21.39	0.00	-1.43	0.00	0.00	0.00	-1.43
Total United States					1,754.82	-1,880.94	0.00	-126.12	0.00	0.00	0.00	-126.12
Government mortgage backed securities												
United States												

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	Long Term
Principal Paydowns													
Fixed income													
Asset backed securities													
United States													
15 Feb 11	LONG BEACH ACCEP			-2,362.81	2,362.81	-2,362.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Feb 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Jul 11	LONG BEACH ACCEP			-2,035.50	2,035.50	-2,035.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Jul 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Mar 11	LONG BEACH ACCEP			-2,312.06	2,312.06	-2,312.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Mar 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Aug 11	LONG BEACH ACCEP			-1,826.00	1,826.00	-1,826.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Aug 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Jan 11	LONG BEACH ACCEP			-2,415.08	2,415.08	-2,415.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18 Jan 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Sep 11	LONG BEACH ACCEP			-1,988.01	1,988.01	-1,988.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Sep 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Jun 11	LONG BEACH ACCEP			-2,002.22	2,002.22	-2,002.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Jun 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												
	13 Mar 07												
15 Apr 11	LONG BEACH ACCEP			-2,531.53	2,531.53	-2,531.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 Apr 11	5.02500009537% DUE	01-15-2014											
	CUSIP: 54238RAD3												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Realized gain/loss	Translation	Short Term	Total	Long Term
Principal Paydowns														
Fixed income														
Asset backed securities														
United States														
11 Sep 07				-1,474.78	1,474.78	-1,474.65	0.00	0.00	0.13	0.00	0.00	0.00	0.00	0.13
06 Jan 11	AMERICREDIT 5.5599994278% DUE			-1,956.74	1,956.74	-1,956.57	0.00	0.00	0.17	0.00	0.00	0.00	0.00	0.17
06 Jan 11	08-06-2014 SEDOL B281H29			-1,956.74	1,956.74	-1,956.57	0.00	0.00	0.17	0.00	0.00	0.00	0.00	0.17
11 Sep 07				-1,610.30	1,610.30	-1,610.16	0.00	0.00	0.14	0.00	0.00	0.00	0.00	0.14
06 Sep 11	AMERICREDIT 5.5599994278% DUE			-1,610.30	1,610.30	-1,610.16	0.00	0.00	0.14	0.00	0.00	0.00	0.00	0.14
06 Sep 11	08-06-2014 SEDOL B281H29			-1,610.30	1,610.30	-1,610.16	0.00	0.00	0.14	0.00	0.00	0.00	0.00	0.14
06 Jul 11	AMERICREDIT 5.5599994278% DUE			-1,670.72	1,670.72	-1,670.57	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
06 Jul 11	08-06-2014 SEDOL B281H29			-1,670.72	1,670.72	-1,670.57	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
11 Sep 07				-1,201.55	1,201.55	-1,201.40	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
18 Dec 11	HONDA AUTO 1.34% DUE 05-20-2013			-1,201.55	1,201.55	-1,201.40	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
19 Dec 11	SEDOL B7D4PC4			-1,201.55	1,201.55	-1,201.40	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
12 May 10				-1,266.70	1,266.70	-1,266.55	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
18 Nov 11	HONDA AUTO 1.34% DUE 05-20-2013			-1,266.70	1,266.70	-1,266.55	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
18 Nov 11	SEDOL B7D4PC4			-1,266.70	1,266.70	-1,266.55	0.00	0.00	0.15	0.00	0.00	0.00	0.00	0.15
18 Oct 11	HONDA AUTO 1.34% DUE 05-20-2013			-1,353.79	1,353.79	-1,353.62	0.00	0.00	0.17	0.00	0.00	0.00	0.00	0.17
18 Oct 11	SEDOL B7D4PC4			-1,353.79	1,353.79	-1,353.62	0.00	0.00	0.17	0.00	0.00	0.00	0.00	0.17
12 May 10				-913.18	913.18	-913.07	0.00	0.00	0.11	0.00	0.00	0.00	0.00	0.11
18 Sep 11	HONDA AUTO 1.34% DUE 05-20-2013			-913.18	913.18	-913.07	0.00	0.00	0.11	0.00	0.00	0.00	0.00	0.11
19 Sep 11	SEDOL B7D4PC4			-913.18	913.18	-913.07	0.00	0.00	0.11	0.00	0.00	0.00	0.00	0.11
12 May 10				-2,248.81	2,248.81	-2,248.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15 May 11	LONG BEACH ACCEP			-2,248.81	2,248.81	-2,248.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16 May 11	5.02500009537% DUE 01-15-2014			-2,248.81	2,248.81	-2,248.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	CUSIP: 54238RAD3			-2,248.81	2,248.81	-2,248.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Mar 07				-2,248.81	2,248.81	-2,248.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Principal Paydowns									
Fixed Income									
Asset backed securities									
United States									
06 Apr 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-2,257.41	2,257.41	-2,257.21	0.00	0.20	0.00	0.00	0.20
06 Apr 11		-2,257.41	2,257.41	-2,257.21	0.00	0.20	0.00	0.00	0.20
06 Aug 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,565.32	1,565.32	-1,565.18	0.00	0.14	0.00	0.00	0.14
08 Aug 11		-1,565.32	1,565.32	-1,565.18	0.00	0.14	0.00	0.00	0.14
06 Oct 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,633.23	1,633.23	-1,633.08	0.00	0.15	0.00	0.00	0.15
06 Oct 11		-1,633.23	1,633.23	-1,633.08	0.00	0.15	0.00	0.00	0.15
08 May 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,784.76	1,784.76	-1,784.60	0.00	0.16	0.00	0.00	0.16
06 May 11		-1,784.76	1,784.76	-1,784.60	0.00	0.16	0.00	0.00	0.16
06 Feb 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,988.72	1,988.72	-1,988.54	0.00	0.18	0.00	0.00	0.18
07 Feb 11		-1,988.72	1,988.72	-1,988.54	0.00	0.18	0.00	0.00	0.18
06 Dec 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,453.88	1,453.88	-1,453.75	0.00	0.13	0.00	0.00	0.13
06 Dec 11		-1,453.88	1,453.88	-1,453.75	0.00	0.13	0.00	0.00	0.13
06 Mar 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-2,031.49	2,031.49	-2,031.31	0.00	0.18	0.00	0.00	0.18
07 Mar 11		-2,031.49	2,031.49	-2,031.31	0.00	0.18	0.00	0.00	0.18
06 Jun 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,626.49	1,626.49	-1,626.34	0.00	0.15	0.00	0.00	0.15
06 Jun 11		-1,626.49	1,626.49	-1,626.34	0.00	0.15	0.00	0.00	0.15
06 Nov 11	AMERICREDIT 5.55999994278% DUE 06-06-2014 SEDOL B281H29	-1,474.78	1,474.78	-1,474.65	0.00	0.13	0.00	0.00	0.13
07 Nov 11		-1,474.78	1,474.78	-1,474.65	0.00	0.13	0.00	0.00	0.13

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Fixed income												
Index linked government bonds												
United States												
22 Sep 11				-35,000.00	37,131.41	-36,953.94	177.47	0.00	0.00	0.00	177.47	0.00
04 Nov 11	US TREAS NTS TIPS DTD 07-15-2011			-100,000.00	107,107.45	-105,466.23	1,641.22	0.00	0.00	0.00	1,641.22	0.00
09 Nov 11	07-15-2021 SEDOL 86077J8											
22 Sep 11				-45,000.00	48,198.35	-47,512.21	686.14	0.00	0.00	0.00	686.14	0.00
28 Oct 11				-55,000.00	58,909.10	-57,954.02	955.08	0.00	0.00	0.00	955.08	0.00
16 Nov 11	USA TREASURY NTS TIPS DTD 00340			-50,000.00	53,720.75	-53,426.26	294.49	0.00	0.00	0.00	294.49	0.00
18 Nov 11	04-15-2016 SEDOL 841NPB1											
18 Aug 11				-50,000.00	53,720.75	-53,426.26	294.49	0.00	0.00	0.00	294.49	0.00
22 Sep 11	USA TREASURY NTS TIPS DTD 00340			-50,000.00	53,150.84	-53,426.27	-275.43	0.00	0.00	0.00	-275.43	0.00
27 Sep 11	04-15-2016 SEDOL 841NPB1											
18 Aug 11				-50,000.00	53,150.84	-53,426.27	-275.43	0.00	0.00	0.00	-275.43	0.00
Total United States					498,191.47	-496,838.12	1,323.35	0.00	0.00	0.00	1,323.35	0.00
Municipal/provincial bonds												
United States												
28 Apr 11	ILLINOIS ST 5.947% 04-01-2022 BEO			-25,000.00	25,462.50	-25,000.00	0.00	462.50	0.00	0.00	0.00	462.50
03 May 11	TAXABLE CUSIP 452152FNG											
21 Apr 10				-25,000.00	25,462.50	-25,000.00	0.00	462.50	0.00	0.00	0.00	462.50
Total United States					25,462.50	-25,000.00	0.00	462.50	0.00	0.00	0.00	462.50
Total S/T translation gain/loss for fixed income												
Total L/T translation gain/loss for fixed income												
Total realized gains for fixed income												
Total realized losses for fixed income												
Total Fixed Income												
Total Sales												
					6,992,645.55	-6,992,428.84	-288,264.79	228,585.42	69,896.08	-300,994.71	301,211.42	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
						Short Term	Long Term	Short Term	Long Term	
Sales										
Fixed income										
Government mortgage backed securities										
United States										
16 May 11			-95,000.00	97,345.31	-96,840.63	504.68	0.00	0.00	504.68	0.00
16 May 11	GNMA SINGLE FAMILY MORTGAGE		-95,000.00	97,230.27	-95,296.88	1,933.39	0.00	0.00	1,933.39	0.00
18 May 11	4% 30 YEARS SETTLES MAY CUSIP 01N040682		-95,000.00	97,230.27	-95,296.88	1,933.39	0.00	0.00	1,933.39	0.00
10 Feb 11	GNMA POOL #737412 3 5%		-78,081.46	78,374.27	-81,070.52	-2,696.25	0.00	0.00	-2,696.25	0.00
15 Feb 11	09-15-2025 BEO CUSIP 3620ARGV7		-78,081.46	78,374.27	-81,070.52	-2,696.25	0.00	0.00	-2,696.25	0.00
16 Mar 11	GNMA POOL #737915 4% 01-15-2041		-94,575.64	95,794.79	-94,959.85	834.94	0.00	0.00	834.94	0.00
21 Mar 11	BEO CUSIP 3620ARYL9		-94,575.64	95,794.79	-94,959.85	834.94	0.00	0.00	834.94	0.00
10 Dec 10										
Total United States				1,817,424.31	-1,815,200.09	1,775.27	448.95	0.00	1,775.27	448.95

Index linked government bonds

United States										
28 Oct 11	UNITED STATES TREAS BDS 2.125		-25,000.00	33,766.49	-33,238.42	528.07	0.00	0.00	528.07	0.00
31 Oct 11	2-15-2041 SEDOL B3XRK75		-25,000.00	33,766.49	-33,238.42	528.07	0.00	0.00	528.07	0.00
22 Sep 11	US TREAS NTS INDEX LINKED 1.875		-85,000.00	110,054.43	-110,146.18	-91.75	0.00	0.00	-91.75	0.00
26 Sep 11	DUE 07-15-2013 REG SEDOL 2814206		-85,000.00	110,054.43	-110,146.18	-91.75	0.00	0.00	-91.75	0.00
18 Aug 11			-80,000.00	103,230.10	-104,180.82	-950.72	0.00	0.00	-950.72	0.00
22 Aug 11	US TREAS NTS INDEX LINKED 1.875		-80,000.00	103,230.10	-104,180.82	-950.72	0.00	0.00	-950.72	0.00
05 Oct 11	DUE 07-15-2015 REG SEDOL 80DQPG5		-80,000.00	103,230.10	-104,180.82	-950.72	0.00	0.00	-950.72	0.00
07 Oct 11			-35,000.00	37,131.41	-36,953.94	177.47	0.00	0.00	177.47	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss	
						Short Term	Long Term	Short Term	Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Nov 11	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES NOVEMBER CUSIP: 01F040688		-140,000.00	145,950.00	-144,725.00	1,225.00	0.00	0.00	1,225.00
14 Nov 11									0.00
11 Oct 11			-140,000.00	145,950.00	-144,725.00	1,225.00	0.00	0.00	1,225.00
11 Oct 11	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES OCTOBER SEDOL: B4L3500		-140,000.00	145,080.47	-146,125.00	-1,044.53	0.00	0.00	-1,044.53
13 Oct 11									0.00
09 Sep 11			-140,000.00	145,080.47	-146,125.00	-1,044.53	0.00	0.00	-1,044.53
09 Sep 11	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES SEPTEMBER CUSIP: 01F040693		-140,000.00	146,529.69	-146,081.25	448.44	0.00	0.00	448.44
13 Sep 11									0.00
12 Aug 11			-140,000.00	146,529.69	-146,081.25	448.44	0.00	0.00	448.44
08 Jun 11	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL: B011V86		-50,000.00	53,609.38	-52,544.92	1,064.46	0.00	0.00	1,064.46
13 Jun 11									0.00
28 Apr 11			-50,000.00	53,609.38	-52,544.92	1,064.46	0.00	0.00	1,064.46
07 Dec 11	FNMA SINGLE FAMILY MTG 3.5 30 YEARS SETTLES DEC SEDOL B55LLN2		-140,000.00	143,431.64	-142,625.00	806.64	0.00	0.00	806.64
12 Dec 11									0.00
09 Nov 11			-140,000.00	143,431.64	-142,625.00	806.64	0.00	0.00	806.64
01 Apr 11	FNMA SINGLE FAMILY MTG 4.50 30 YEARS SETTLES APR SEDOL B7MHS36		-75,000.00	76,148.44	-76,816.41	-667.97	0.00	0.00	-667.97
13 Apr 11									0.00
18 Mar 11			-75,000.00	76,148.44	-76,816.41	-667.97	0.00	0.00	-667.97
18 Apr 11	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL CUSIP: 01N040645		-95,000.00	95,645.70	-95,920.31	-274.61	0.00	0.00	-274.61
20 Apr 11									0.00
16 Mar 11			-95,000.00	95,645.70	-95,920.31	-274.61	0.00	0.00	-274.61
14 Jun 11	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JUNE CUSIP: 01N040660		-95,000.00	97,345.31	-96,840.63	504.68	0.00	0.00	504.68
20 Jun 11									0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Sales									
Fixed income									
Government bonds									
			1,270,827.66	-1,277,106.75	-5,352.56	-926.53	0.00	-5,352.56	-926.53
Total United States									
Government mortgage backed securities									
United States									
04 Nov 11	FNMA POOL #88579 6% DUE	-55,629.00	61,052.82	-62,026.33	-973.51	0.00	0.00	-973.51	0.00
14 Nov 11	05-01-2038 REG SEDOL B39V2Q4								
	12 Aug 11	-55,629.00	61,052.82	-62,026.33	-973.51	0.00	0.00	-973.51	0.00
22 Feb 11	FNMA POOL #931089 4% 05-01-2024	-41,640.27	42,694.29	-42,245.34	0.00	448.95	0.00	0.00	448.95
16 Mar 11	BEO CUSIP 31412PMS7								
	23 Apr 09	-41,640.27	42,694.29	-42,245.34	0.00	448.95	0.00	0.00	448.95
18 Mar 11	FNMA POOL #942956 6% DUE	-109,069.45	118,953.87	-118,289.23	664.64	0.00	0.00	664.64	0.00
13 Apr 11	09-01-2037 REG CUSIP 31413EBZ7								
	05 Jan 11	-109,069.45	118,953.87	-118,289.23	664.64	0.00	0.00	664.64	0.00
04 Nov 11	FNMA POOL #959477 6% 12-01-2037	-52,322.20	57,423.62	-57,129.30	294.32	0.00	0.00	294.32	0.00
14 Nov 11	BEO CUSIP 31413YM24								
	05 Nov 10	-52,322.20	57,423.62	-57,129.30	294.32	0.00	0.00	294.32	0.00
05 Jan 11	FNMA POOL #975123 5.5% 05-01-2038	-68,338.82	72,780.84	-73,912.71	-1,131.87	0.00	0.00	-1,131.87	0.00
13 Jan 11	BEO SEDOL B3KKHF4								
	05 Nov 10	-68,338.82	72,780.84	-73,912.71	-1,131.87	0.00	0.00	-1,131.87	0.00
05 Nov 11	FNMA SINGLE FAMILY MORTGAGE	-140,000.00	142,975.00	-142,947.66	27.34	0.00	0.00	27.34	0.00
14 Nov 11	3.5% 30 YEARS SETTLES								
	NOVEMBER SEDOL B7WKNR4								
	04 Nov 11	-140,000.00	142,975.00	-142,947.66	27.34	0.00	0.00	27.34	0.00
08 Dec 11	FNMA SINGLE FAMILY MORTGAGE	-140,000.00	146,403.91	-145,643.75	760.16	0.00	0.00	760.16	0.00
12 Dec 11	4% 30 YEARS SETTLES DECEMBER								
	SEDOL B3KFK38								
	09 Nov 11	-140,000.00	146,403.91	-145,643.75	760.16	0.00	0.00	760.16	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Long Term	Short Term	Total
							Short Term	Long Term	Translation			
Sales												
Fixed income												
Government bonds												
United States												
12 Aug 11				-95,000.00	95,615.70	-65,605.20	10.50	0.00	0.00	0.00	10.50	0.00
25 May 11	US TREAS NTS 3.375 DUE 06-30-2013			-5,000.00	5,295.49	-5,321.31	-25.82	0.00	0.00	0.00	-25.82	0.00
27 May 11	REG SEDOL B3B5WY2			-5,000.00	5,295.49	-5,321.31	-25.82	0.00	0.00	0.00	-25.82	0.00
13 Jan 11				-30,000.00	31,808.10	-31,927.83	-119.73	0.00	0.00	0.00	-119.73	0.00
15 Jun 11	US TREAS NTS 3.375 DUE 06-30-2013			-30,000.00	31,808.10	-31,927.83	-119.73	0.00	0.00	0.00	-119.73	0.00
17 Jun 11	REG SEDOL B3B5WY2			-30,000.00	31,808.10	-31,927.83	-119.73	0.00	0.00	0.00	-119.73	0.00
24 Feb 11	US TREAS NTS 3.375 DUE 06-30-2013			-35,000.00	37,042.46	-37,249.14	-206.68	0.00	0.00	0.00	-206.68	0.00
28 Feb 11	REG SEDOL B3B5WY2			-35,000.00	37,042.46	-37,249.14	-206.68	0.00	0.00	0.00	-206.68	0.00
13 Jan 11				-70,000.00	77,442.69	-80,664.34	-3,221.65	0.00	0.00	0.00	-3,221.65	0.00
01 Apr 11	US TREAS NTS DTD 001614 5 DUE			-70,000.00	77,442.69	-80,664.34	-3,221.65	0.00	0.00	0.00	-3,221.65	0.00
01 Apr 11	05-15-2017 REG SEDOL B1WWSM5			-70,000.00	77,442.69	-80,664.34	-3,221.65	0.00	0.00	0.00	-3,221.65	0.00
06 Aug 10				-10,000.00	10,511.29	-10,244.57	266.72	0.00	0.00	0.00	266.72	0.00
20 Jun 11	UTD STATES TREAS 2 375% DUE			-10,000.00	10,511.29	-10,244.57	266.72	0.00	0.00	0.00	266.72	0.00
23 Jun 11	09-30-2014 SEDOL B4QZZY6			-10,000.00	10,511.29	-10,244.57	266.72	0.00	0.00	0.00	266.72	0.00
14 Feb 11	UTD STATES TREAS 2 375% DUE			-10,000.00	10,233.17	-10,244.56	-11.39	0.00	0.00	0.00	-11.39	0.00
15 Feb 11	09-30-2014 SEDOL B4QZZY6			-10,000.00	10,233.17	-10,244.56	-11.39	0.00	0.00	0.00	-11.39	0.00
10 Feb 11				-35,000.00	37,120.39	-37,175.31	-54.92	0.00	0.00	0.00	-54.92	0.00
23 Aug 11	UTD STATES TREAS 2.375% DUE			-35,000.00	37,120.39	-37,175.31	-54.92	0.00	0.00	0.00	-54.92	0.00
25 Aug 11	09-30-2014 SEDOL B4QZZY6			-35,000.00	37,120.39	-37,175.31	-54.92	0.00	0.00	0.00	-54.92	0.00
09 Sep 11	UTD STATES TREAS 2 375% DUE			-95,000.00	100,940.70	-99,208.13	1,632.57	0.00	0.00	0.00	1,632.57	0.00
12 Sep 11	09-30-2014 SEDOL B4QZZY6			-95,000.00	100,940.70	-99,208.13	1,632.57	0.00	0.00	0.00	1,632.57	0.00
10 Feb 11				-45,000.00	47,766.65	-46,100.54	1,666.11	0.00	0.00	0.00	1,666.11	0.00
12 Aug 11				-50,000.00	53,074.05	-53,107.59	-33.54	0.00	0.00	0.00	-33.54	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Fixed income												
Government bonds												
United States												
13 Jan 11	UNITED STATES TREAS NTS DTD	19 Jan 11	00278 3.625%DUE 02-15-2020 REG SEDOL: B3PPMIT3	-15,000 00	15,555 41	-15,338 15	217 26	0 00	0 00	0 00	217 26	0 00
16 Dec 10				-15,000 00	15,555 41	-15,338 15	217 26	0 00	0 00	0 00	217 26	0 00
22 Sep 11	UNITED STATES TREAS NTS DTD	27 Sep 11	00278 3.625%DUE 02-15-2020 REG SEDOL: B3PPMIT3	-7,000 00	8,211 57	-7,265 81	945 76	0 00	0 00	0 00	945 76	0 00
28 Apr 11				-7,000 00	8,211 57	-7,265 81	945 76	0 00	0 00	0 00	945 76	0 00
01 Apr 11	UNITED STATES TREAS NTS DTD	01 Apr 11	00333 6.25% DUE 12-31-2012 REG SEDOL: B68XT94	-165,000 00	164,851 21	165,163 03	-311 82	0 00	0 00	0 00	-311 82	0 00
18 Mar 11				-65,000 00	64,941 39	-65,104 10	-162 71	0 00	0 00	0 00	-162 71	0 00
23 Mar 11				-100,000 00	99,909 82	-100,058 93	-149 11	0 00	0 00	0 00	-149 11	0 00
12 Jan 11	US TREAS BDS USD1000 7.25 DUE	14 Jan 11	05-15-2016REG SEDOL 2924830	-5,000 00	6,306 43	-6,314 67	0 00	-8 24	0 00	0 00	0 00	-8 24
18 Dec 09				-5,000 00	6,306 43	-6,314 67	0 00	-8 24	0 00	0 00	0 00	-8 24
01 Apr 11	US TREAS BDS USD1000 7 25 DUE	01 Apr 11	05-15-2016REG SEDOL 2924830	-20,000 00	24,851 48	-25,258 67	0 00	-407 19	0 00	0 00	0 00	-407 19
18 Dec 09				-20,000 00	24,851 48	-25,258 67	0 00	-407 19	0 00	0 00	0 00	-407 19
13 Jan 11	US TREAS BDS USD1000 8 125 DUE	19 Jan 11	08-15-2019 REG SEDOL 2916934	-45,000 00	62,662 32	-65,278 30	-2,615 98	0 00	0 00	0 00	-2,615 98	0 00
12 Aug 10				-45,000 00	62,662 32	-65,278 30	-2,615 98	0 00	0 00	0 00	-2,615 98	0 00
28 Sep 11	US TREAS NTS 50 DUE 11-15-2013	30 Sep 11	REG SEDOL B5VHF76	-175,000 00	175,696 68	-176,012 31	-315 63	0 00	0 00	0 00	-315 63	0 00
06 Sep 11				-175,000 00	175,696 68	-176,012 31	-315 63	0 00	0 00	0 00	-315 63	0 00
16 Aug 11	US TREAS NTS 625 DUE 01-31-2013	18 Aug 11	SEDOL: B4KHG22	-140,000 00	140,907 34	-140,816 29	91 05	0 00	0 00	0 00	91 05	0 00
27 Jun 11				-45,000 00	45,291 64	-45,211 09	80 55	0 00	0 00	0 00	80 55	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total
					Short Term	Long Term	Translation	
Sales								
Fixed income								
Government agencies								
United States								
18 Aug 11	FNMA PREASSIGN, 5.08-09-2013 SEDOL B4042W5	-55,000.00	55,176.44	-54,906.50	269.94	0.00	0.00	269.94
18 Aug 11	15 Jun 11	-55,000.00	55,176.44	-54,906.50	269.94	0.00	0.00	269.94
Total United States			70,247.81	-69,869.21	378.60	0.00	0.00	378.60
Government bonds								
United States								
23 Mar 11	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG SEDOL 2925220	-40,000.00	54,487.50	-54,998.60	0.00	-511.10	0.00	-511.10
18 Dec 09	18 Dec 09	-30,000.00	40,865.63	-41,381.37	0.00	-515.74	0.00	-515.74
23 Feb 10	23 Feb 10	-10,000.00	13,621.87	-13,617.23	0.00	4.64	0.00	4.64
20 Oct 11	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG SEDOL B459474	-15,000.00	16,652.28	-17,710.02	-1,057.74	0.00	0.00	-1,057.74
24 Oct 11	23 Sep 11	-15,000.00	16,652.28	-17,710.02	-1,057.74	0.00	0.00	-1,057.74
21 Jul 11	UNITED STATES TREAS BDS DTD 08/15/1995 6 875% DUE 08-15-2025 REG SEDOL 2835553	-55,000.00	74,814.82	-72,862.29	1,952.53	0.00	0.00	1,952.53
25 Jul 11	13 Jan 11	-45,000.00	61,212.13	-59,628.70	1,583.43	0.00	0.00	1,583.43
	21 Apr 11	-10,000.00	13,602.69	-13,233.59	369.10	0.00	0.00	369.10
14 Oct 11	UNITED STATES TREAS NTS 3 50 DUE 05-15-2020 REG SEDOL B45HSW1	-185,000.00	207,128.99	-209,749.64	-2,622.65	0.00	0.00	-2,622.65
18 Oct 11	16 Aug 11	-80,000.00	89,568.43	-89,668.75	-300.32	0.00	0.00	-300.32
	13 Sep 11	-105,000.00	117,558.56	-119,880.89	-2,322.33	0.00	0.00	-2,322.33
12 May 11	UNITED STATES TREAS NTS DTD 00278 3 625%DUE 02-15-2020 REG SEDOL B3PPMT3	-8,000.00	8,409.34	-8,303.78	105.56	0.00	0.00	105.56
13 May 11	28 Apr 11	-8,000.00	8,409.34	-8,303.78	105.56	0.00	0.00	105.56

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
Settle Date	Acquisition Date											
Sales												
Fixed income												
Corporate bonds												
United States												
14 Sep 11	LOWES COS INC 5.4% DUE	-15,000.00	17,426.85	-17,503.50	-76.65	0.00	0.00	0.00	-76.65	0.00	-76.65	0.00
18 Sep 11	10-15-2016 SEDOL B1FRVW1											
17 Nov 10		-15,000.00	17,426.85	-17,503.50	-76.65	0.00	0.00	0.00	-76.65	0.00	-76.65	0.00
24 Mar 11	MEDCO HLTH 2.75% DUE 09-15-2015	-10,000.00	9,907.40	-9,997.65	-90.25	0.00	0.00	0.00	-90.25	0.00	-90.25	0.00
29 Mar 11	SEDOL B3P4W89											
07 Sep 10		-5,000.00	4,953.70	-4,998.35	-44.65	0.00	0.00	0.00	-44.65	0.00	-44.65	0.00
08 Sep 10		-5,000.00	4,953.70	-4,999.30	-45.60	0.00	0.00	0.00	-45.60	0.00	-45.60	0.00
03 Jan 11	NOVARTIS CAP CORP GTD NT	-25,000.00	26,683.00	-24,974.25	0.00	1,708.75	0.00	0.00	0.00	1,708.75	0.00	1,708.75
06 Jan 11	4.125% DUE 02-10-2014/02-10-2009											
	SEDOL B4VX3S3											
04 Feb 09		-25,000.00	26,683.00	-24,974.25	0.00	1,708.75	0.00	0.00	0.00	1,708.75	0.00	1,708.75
03 May 11	PEPSICO INC. 875% DUE 10-25-2013	-20,000.00	19,929.40	-19,991.20	-61.80	0.00	0.00	0.00	-61.80	0.00	-61.80	0.00
06 May 11	SEDOL B51N295											
19 Oct 10		-20,000.00	19,929.40	-19,991.20	-61.80	0.00	0.00	0.00	-61.80	0.00	-61.80	0.00
02 Feb 11	PROLOGIS 7.625% DUE 08-15-2014	-5,000.00	5,762.75	-4,974.45	0.00	788.30	0.00	0.00	0.00	788.30	0.00	788.30
07 Feb 11	SEDOL B3XK9B1											
11 Aug 09		-5,000.00	5,762.75	-4,974.45	0.00	788.30	0.00	0.00	0.00	788.30	0.00	788.30
07 Sep 11	WELLS FARGO & CO 3.75% DUE	-15,000.00	15,987.60	-14,975.55	0.00	1,012.05	0.00	0.00	0.00	1,012.05	0.00	1,012.05
12 Sep 11	10-01-2014 SEDOL B4NQYD3											
24 Sep 09		-15,000.00	15,987.60	-14,975.55	0.00	1,012.05	0.00	0.00	0.00	1,012.05	0.00	1,012.05
Total United States			246,618.31	-233,861.55	-650.09	13,606.85	0.00	0.00	-650.09	13,606.85	-650.09	13,606.85
Government agencies												
United States												
26 Oct 11	FNMA .875 08-28-2014 SEDOL	-15,000.00	15,071.37	-14,962.71	108.66	0.00	0.00	0.00	108.66	0.00	108.66	0.00
28 Oct 11	B8QJGMB											
27 Jul 11		-15,000.00	15,071.37	-14,962.71	108.66	0.00	0.00	0.00	108.66	0.00	108.66	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Short Term	Long Term	Total
							Short Term	Long Term	Translation	Short Term			
Sales													
Fixed income													
Corporate bonds													
United States													
13 Nov 08				-20,000.00	26,727.60	-20,000.00	0.00	6,727.60	0.00	0.00	0.00	6,727.60	6,727.60
25 Apr 11	DEVON ENERGY CORP 6.3% DUE			-15,000.00	17,662.65	-16,042.35	0.00	1,620.30	0.00	0.00	0.00	1,620.30	1,620.30
28 Apr 11	01-15-2019 SEDOL: B3KV7Z7			-15,000.00	17,662.65	-16,042.35	0.00	1,620.30	0.00	0.00	0.00	1,620.30	1,620.30
07 Jul 09				-20,000.00	20,424.20	-20,212.60	0.00	211.60	0.00	0.00	0.00	211.60	211.60
26 Oct 11	DUKE ENERGY OH INC 2.1% DUE			-20,000.00	20,424.20	-20,212.60	0.00	211.60	0.00	0.00	0.00	211.60	211.60
31 Oct 11	06-15-2013 SEDOL: B5167Q6			-20,000.00	20,424.20	-20,212.60	0.00	211.60	0.00	0.00	0.00	211.60	211.60
09 Jun 10				-10,000.00	9,950.90	-9,980.60	-29.70	0.00	0.00	0.00	-29.70	0.00	0.00
12 Oct 11	GEN ELEC CAP CORP 2.95 DUE			-10,000.00	9,950.90	-9,980.60	-29.70	0.00	0.00	0.00	-29.70	0.00	0.00
17 Oct 11	09-09-2016 SEDOL: B40D772			-10,000.00	9,950.90	-9,980.60	-29.70	0.00	0.00	0.00	-29.70	0.00	0.00
04 May 11				-15,000.00	15,241.20	-15,553.80	-312.60	0.00	0.00	0.00	-312.60	0.00	0.00
12 Oct 11	GEN ELEC CAP CORP 4.625 DUE			-15,000.00	15,241.20	-15,553.80	-312.60	0.00	0.00	0.00	-312.60	0.00	0.00
17 Oct 11	01-07-2021 REG SEDOL: B3V45T6			-15,000.00	15,241.20	-15,553.80	-312.60	0.00	0.00	0.00	-312.60	0.00	0.00
10 Aug 11				-10,000.00	10,038.40	-10,000.00	38.40	0.00	0.00	0.00	38.40	0.00	38.40
27 Apr 11	J P MORGAN CHASE & CO MEDIUM			-10,000.00	10,038.40	-10,000.00	38.40	0.00	0.00	0.00	38.40	0.00	38.40
02 May 11	TERM SR NTSBOOK DUE 01-24-2014			-10,000.00	10,038.40	-10,000.00	38.40	0.00	0.00	0.00	38.40	0.00	38.40
14 Jan 11	SEDOL: B45X960			-10,000.00	10,038.40	-10,000.00	38.40	0.00	0.00	0.00	38.40	0.00	38.40
12 Aug 11	J P MORGAN CHASE & CO MTN # SR			-10,000.00	9,905.76	-10,000.00	-94.24	0.00	0.00	0.00	-94.24	0.00	0.00
17 Aug 11	00200 FLTG RT DUE 05-02-2014			-10,000.00	9,905.76	-10,000.00	-94.24	0.00	0.00	0.00	-94.24	0.00	0.00
27 Apr 11	SEDOL: B3PFWP9			-10,000.00	9,905.76	-10,000.00	-94.24	0.00	0.00	0.00	-94.24	0.00	0.00
24 Feb 11	KINDER MORGAN 5.125% DUE			-15,000.00	16,294.80	-15,652.65	0.00	642.15	0.00	0.00	0.00	642.15	642.15
01 Mar 11	11-15-2014 SEDOL: B03XGZZ			-15,000.00	16,294.80	-15,652.65	0.00	642.15	0.00	0.00	0.00	642.15	642.15
16 Oct 09				-15,000.00	16,294.80	-15,652.65	0.00	642.15	0.00	0.00	0.00	642.15	642.15
13 Jan 11	KINDER MORGAN 9% DUE 02-01-2019			-15,000.00	19,220.55	-18,324.45	0.00	896.10	0.00	0.00	0.00	896.10	896.10
19 Jan 11	SEDOL: B3KLBV4			-15,000.00	19,220.55	-18,324.45	0.00	896.10	0.00	0.00	0.00	896.10	896.10
09 Dec 09				-15,000.00	19,220.55	-18,324.45	0.00	896.10	0.00	0.00	0.00	896.10	896.10

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Market	Long Term	Translation	Short Term	Long Term	Total
Sales													
Fixed income													
Corporate bonds													
Australia													
15 Dec 10			-15,000.00	16,776.30	-16,594.05	182.25	0.00	182.25	0.00	0.00	182.25	0.00	0.00
Total Australia				16,776.30	-16,594.05	182.25	0.00	182.25	0.00	0.00	182.25	0.00	0.00
France													
24 Aug 11	BNP PARIBAS / BNP PARIBAS US		-10,000.00	9,625.10	-10,022.18	-397.08	0.00	-397.08	0.00	0.00	-397.08	0.00	0.00
29 Aug 11	MEDIUM TERM FLTG RT DUE												
	01-10-2014 CUSIP: 055687LS57												
01 Apr 11			-10,000.00	9,625.10	-10,022.18	-397.08	0.00	-397.08	0.00	0.00	-397.08	0.00	0.00
01 Apr 11	BNP PARIBAS FLTG RT DUE		-20,000.00	19,863.40	-20,000.00	-116.60	0.00	-116.60	0.00	0.00	-116.60	0.00	0.00
06 Apr 11	04-08-2013 SEDOL: B55J820												
01 Apr 10			-20,000.00	19,863.40	-20,000.00	-116.60	0.00	-116.60	0.00	0.00	-116.60	0.00	0.00
Total France				29,508.50	-30,022.18	-513.68	0.00	-513.68	0.00	0.00	-513.68	0.00	0.00
United Kingdom													
03 Jan 11	ASTRAZENECA PLC 5.9% DUE		-20,000.00	24,813.80	-19,986.40	0.00	4,827.40	0.00	4,827.40	0.00	0.00	0.00	4,827.40
08 Jan 11	09-15-2017 SEDOL: B24DFK3												
05 Sep 07			-20,000.00	24,813.80	-19,986.40	0.00	4,827.40	0.00	4,827.40	0.00	0.00	0.00	4,827.40
04 Jan 11	ROYAL BK SCOTLAND 3.95% DUE		-15,000.00	14,742.60	-14,968.95	-226.35	0.00	-226.35	0.00	0.00	-226.35	0.00	0.00
07 Jan 11	09-21-2015 CUSIP: 78010XAG6												
13 Sep 10			-15,000.00	14,742.60	-14,968.95	-226.35	0.00	-226.35	0.00	0.00	-226.35	0.00	0.00
Total United Kingdom				39,556.40	-34,955.35	-226.35	4,827.40	-226.35	4,827.40	0.00	-226.35	0.00	4,827.40
United States													
08 Jun 11	CITIGROUP INC 6% DUE 12-13-2013		-5,000.00	5,455.25	-5,478.50	-23.25	0.00	-23.25	0.00	0.00	-23.25	0.00	0.00
13 Jun 11	SEDOL: B5PG3P3												
22 Sep 10			-5,000.00	5,455.25	-5,478.50	-23.25	0.00	-23.25	0.00	0.00	-23.25	0.00	0.00
24 Aug 11	CLEV ELEC ILLUM CO 8.875% DUE		-20,000.00	26,727.60	-20,000.00	0.00	6,727.60	0.00	6,727.60	0.00	0.00	0.00	6,727.60
29 Aug 11	11-15-2018 SEDOL: B4ZD2L6												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Long Term	Translation	Short Term	Long Term	Realized gain/loss
Settle Date	Acquisition Date				Market	Market		Market	Market	
Sales										
Equities										
Preferred stock										
Brazil										
18 Nov 11	ADR TELE NORTE LESTE	-100.00	939.43	-1,766.10	-826.67	0.00	0.00	-826.67	0.00	-826.67
23 Nov 11	PARTICIPACoes S.A. SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL: 2297930	-100.00	939.43	-1,766.10	-826.67	0.00	0.00	-826.67	0.00	-826.67
07 Nov 11	ADR TELE NORTE LESTE	-200.00	2,101.97	-3,718.47	-1,616.50	0.00	0.00	-1,616.50	0.00	-1,616.50
10 Nov 11	PARTICIPACoes S.A. SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL: 2297930	-100.00	1,050.99	-1,896.55	-845.56	0.00	0.00	-845.56	0.00	-845.56
24 May 11		-100.00	1,050.98	-1,821.92	-770.94	0.00	0.00	-770.94	0.00	-770.94
25 May 11		-100.00	939.93	-1,768.77	-828.84	0.00	0.00	-828.84	0.00	-828.84
18 Nov 11	ADR TELE NORTE LESTE	-100.00	939.93	-1,768.77	-828.84	0.00	0.00	-828.84	0.00	-828.84
23 Nov 11	PARTICIPACoes S.A. SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL: 2297930	-100.00	939.93	-1,768.77	-828.84	0.00	0.00	-828.84	0.00	-828.84
01 Jun 11		-100.00	18,475.50	-28,351.03	-9,875.53	0.00	0.00	-9,875.53	0.00	-9,875.53
Total Brazil										
Total S/T translation gain/loss for equities										
Total L/T translation gain/loss for equities										
Total realized gains for equities										
Total realized losses for equities										
Total Equities										
Fixed income										
Corporate bonds										
Australia										
27 Jul 11	BHP BILLITON FIN 5% DUE	-15,000.00	16,776.30	-16,584.05	182.25	0.00	0.00	182.25	0.00	182.25
01 Aug 11	04-01-2014 SEDOL: B6SR7G2									
Total Equities										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
Sales											
Equities											
Funds - common stock											
Total Emerging Markets Region					350,000.00	-285,986.29	0.00	64,013.71	0.00	0.00	64,013.71
Preferred stock											
Brazil											
07 Mar 11		ADR PETROLEO BRASILEIRO SA		-200.00	7,255.86	-8,365.03	-1,109.17	0.00	0.00	0.00	-1,109.17
10 Mar 11		PETROBRAS SPONSORED ADR REPSTG PFD SHS SEDOL 2683410		-100.00	3,627.93	-4,211.77	-583.84	0.00	0.00	0.00	-583.84
17 Mar 10				-100.00	3,627.93	-4,153.26	-525.33	0.00	0.00	0.00	-525.33
18 Mar 10				-200.00	2,033.30	-3,605.46	-1,572.16	0.00	0.00	0.00	-1,572.16
10 Nov 11		ADR TELE NORTE LESTE		-200.00	2,033.30	-3,605.46	-1,572.16	0.00	0.00	0.00	-1,572.16
16 Nov 11		PARTICIPAOES SA SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL 2297930		-200.00	2,033.30	-3,605.46	-1,572.16	0.00	0.00	0.00	-1,572.16
26 May 11				-200.00	2,033.30	-3,605.46	-1,572.16	0.00	0.00	0.00	-1,572.16
11 Nov 11		ADR TELE NORTE LESTE		-200.00	2,053.84	-3,595.86	-1,542.02	0.00	0.00	0.00	-1,542.02
16 Nov 11		PARTICIPAOES SA SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL 2297930		-200.00	2,053.84	-3,595.86	-1,542.02	0.00	0.00	0.00	-1,542.02
27 May 11				-100.00	1,026.92	-1,802.41	-775.49	0.00	0.00	0.00	-775.49
31 May 11				-100.00	1,026.92	-1,793.45	-766.53	0.00	0.00	0.00	-766.53
08 Nov 11		ADR TELE NORTE LESTE		-200.00	2,104.63	-3,632.52	-1,527.89	0.00	0.00	0.00	-1,527.89
14 Nov 11		PARTICIPAOES SA SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL 2297930		-200.00	2,104.63	-3,632.52	-1,527.89	0.00	0.00	0.00	-1,527.89
25 May 11				-100.00	1,052.31	-1,814.48	-762.17	0.00	0.00	0.00	-762.17
25 May 11				-100.00	1,052.32	-1,818.04	-765.72	0.00	0.00	0.00	-765.72
04 Nov 11		ADR TELE NORTE LESTE		-100.00	1,046.54	-1,898.82	-852.28	0.00	0.00	0.00	-852.28
09 Nov 11		PARTICIPAOES SA SPONSORED ADR REPSTG PFD PREFERENCE SH SEDOL 2297930		-100.00	1,046.54	-1,898.82	-852.28	0.00	0.00	0.00	-852.28
24 May 11				-100.00	1,046.54	-1,898.82	-852.28	0.00	0.00	0.00	-852.28

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	Realized gain/loss
Sales													
Equities													
Common stock													
United States													
21 Apr 10				-200.00	2,666.94	-3,330.26	0.00	0.00	-663.32	0.00	0.00		-663.32
20 Dec 11	WEATHERFORD INTL LTD SEDOL	23 Dec 11		-1,400.00	18,951.15	-25,678.97	-5,815.44	0.00	-912.38	0.00	-5,815.44		-912.38
24 Feb 10				-300.00	4,060.96	-4,973.34	0.00	0.00	-912.38	0.00	0.00		-912.38
14 Jul 11				-1,100.00	14,890.19	-20,705.63	-5,815.44	0.00	0.00	0.00	-5,815.44		0.00
19 Dec 11	WEATHERFORD INTL LTD SEDOL	22 Dec 11		-300.00	3,929.41	-4,988.04	0.00	0.00	-1,058.63	0.00	0.00		-1,058.63
24 Feb 10				-100.00	1,309.80	-1,657.78	0.00	0.00	-347.98	0.00	0.00		-347.98
21 Apr 10				-200.00	2,619.81	-3,330.26	0.00	0.00	-710.65	0.00	0.00		-710.65
20 Dec 11	WEATHERFORD INTL LTD SEDOL	23 Dec 11		-800.00	10,933.54	-15,058.64	-4,125.10	0.00	0.00	0.00	-4,125.10		0.00
14 Jul 11				-800.00	10,933.54	-15,058.64	-4,125.10	0.00	0.00	0.00	-4,125.10		0.00
Total United States					1,368,304.46	-1,457,074.66	-156,916.07		68,145.87	0.00	-156,916.07		68,145.87
Funds - common stock													
Emerging Markets Region													
07 Jan 11	MFO CAP INTL EMERGING MKTS	10 Jan 11		-35,460.99	350,000.00	-285,986.29	0.00	0.00	64,013.71	0.00	0.00		64,013.71
12 Dec 87				-9,164.57	90,454.29	-94,266.64	0.00	0.00	-3,812.35	0.00	0.00		-3,812.35
19 Jun 98				-6,769.60	66,815.96	-63,580.22	0.00	0.00	3,235.74	0.00	0.00		3,235.74
15 Dec 00				-1,445.40	14,266.09	-14,422.29	0.00	0.00	-156.20	0.00	0.00		-156.20
14 Dec 01				-1,189.90	11,744.31	-10,687.50	0.00	0.00	1,056.81	0.00	0.00		1,056.81
13 Dec 02				-979.65	9,669.15	-8,178.09	0.00	0.00	1,491.06	0.00	0.00		1,491.06
16 Dec 08				-4,530.96	44,720.57	-21,793.92	0.00	0.00	22,926.65	0.00	0.00		22,926.65
16 Dec 08				-6,457.42	63,734.69	-31,060.17	0.00	0.00	32,674.52	0.00	0.00		32,674.52
14 Dec 09				-4,923.50	48,594.94	-41,997.46	0.00	0.00	6,597.48	0.00	0.00		6,597.48

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Sales									
Equities									
Common stock									
United States									
19 May 09		-100.00	7,072.77	-6,477.15	0.00	595.62	0.00	0.00	595.62
29 Mar 11 01 Apr 11	VISA INC COM CL A STK SEDOL B2PZN04	-100.00	7,234.86	-6,308.17	0.00	926.69	0.00	0.00	926.69
19 May 09		-50.00	3,617.43	-3,238.58	0.00	378.85	0.00	0.00	378.85
24 Jun 09		-50.00	3,617.43	-3,069.59	0.00	547.84	0.00	0.00	547.84
07 Nov 11 10 Nov 11	VULCAN MATERIALS CO COM SEDOL: 2931205	-400.00	12,036.88	-16,330.15	-2,044.65	-2,248.62	0.00	-2,044.65	-2,248.62
19 Apr 10		-100.00	3,009.22	-5,257.84	0.00	-2,248.62	0.00	0.00	-2,248.62
14 Jul 11		-300.00	9,027.66	-11,072.31	-2,044.65	0.00	0.00	-2,044.65	0.00
29 Mar 11 01 Apr 11	VULCAN MATERIALS CO COM SEDOL: 2931205	-100.00	4,472.91	-6,714.37	0.00	-2,241.46	0.00	0.00	-2,241.46
06 Mar 08		-100.00	4,472.91	-6,714.37	0.00	-2,241.46	0.00	0.00	-2,241.46
04 Nov 11 09 Nov 11	VULCAN MATERIALS CO COM SEDOL: 2931205	-100.00	3,068.73	-5,514.87	0.00	-2,446.14	0.00	0.00	-2,446.14
14 Oct 08		-100.00	3,068.73	-5,514.87	0.00	-2,446.14	0.00	0.00	-2,446.14
08 Nov 11 14 Nov 11	VULCAN MATERIALS CO COM SEDOL: 2931205	-200.00	6,182.94	-7,381.54	-1,198.60	0.00	0.00	-1,198.60	0.00
14 Jul 11		-200.00	6,182.94	-7,381.54	-1,198.60	0.00	0.00	-1,198.60	0.00
29 Mar 11 01 Apr 11	WALT DISNEY CO SEDOL: 2270726	-100.00	4,248.91	-2,390.65	0.00	1,858.26	0.00	0.00	1,858.26
22 May 09		-100.00	4,248.91	-2,390.65	0.00	1,858.26	0.00	0.00	1,858.26
21 Jan 11 28 Jan 11	WALT DISNEY CO SEDOL: 2270726	-200.00	7,935.58	-4,781.30	0.00	3,154.28	0.00	0.00	3,154.28
22 May 09		-200.00	7,935.58	-4,781.30	0.00	3,154.28	0.00	0.00	3,154.28
19 Dec 11 22 Dec 11	WEATHERFORD INTL LTD SEDOL B5KLS67	-200.00	2,666.94	-3,330.26	0.00	-663.32	0.00	0.00	-663.32

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Sales											
Equities											
Common stock											
United States											
19 Aug 10			-100.00	5,852.88	-4,312.00	1,540.88	0.00	0.00	1,540.88	0.00	
29 Mar 11	UNION PAC CORP COM SEDOL	2914734	-50.00	4,870.40	-1,437.19	0.00	3,433.21	0.00	0.00	3,433.21	
01 Apr 11		02 Sep 04	-50.00	4,870.40	-1,437.19	0.00	3,433.21	0.00	0.00	3,433.21	
29 Mar 11	UNITED TECHNOLOGIES CORP COM SEDOL: 2915500		-100.00	8,363.83	-3,507.50	0.00	4,856.33	0.00	0.00	4,856.33	
01 Apr 11		17 May 02	-100.00	8,363.83	-3,507.50	0.00	4,856.33	0.00	0.00	4,856.33	
13 Jun 11	URBAN OUTFITTERS INC COM SEDOL: 2933438		-100.00	2,886.44	-3,529.15	0.00	-642.71	0.00	0.00	-642.71	
16 Jun 11		08 Mar 10	-100.00	2,886.44	-3,529.15	0.00	-642.71	0.00	0.00	-642.71	
10 Jun 11	URBAN OUTFITTERS INC COM SEDOL: 2933438		-200.00	5,803.48	-7,273.41	0.00	-1,469.93	0.00	0.00	-1,469.93	
15 Jun 11		11 Mar 10	-100.00	2,901.74	-3,626.24	0.00	-724.50	0.00	0.00	-724.50	
		12 Mar 10	-100.00	2,901.74	-3,647.17	0.00	-745.43	0.00	0.00	-745.43	
29 Mar 11	URBAN OUTFITTERS INC COM SEDOL: 2933438		-100.00	2,968.94	-3,650.79	0.00	-681.85	0.00	0.00	-681.85	
01 Apr 11		15 Mar 10	-100.00	2,968.94	-3,650.79	0.00	-681.85	0.00	0.00	-681.85	
13 Jun 11	URBAN OUTFITTERS INC COM SEDOL: 2933438		-100.00	2,889.88	-3,626.09	0.00	-736.21	0.00	0.00	-736.21	
16 Jun 11		10 Mar 10	-100.00	2,889.88	-3,626.09	0.00	-736.21	0.00	0.00	-736.21	
16 Dec 11	VIRGIN MEDIA INC COM STK SEDOL: 8100L56		-1,300.00	27,254.23	-33,151.22	0.00	-5,896.99	0.00	0.00	-5,896.99	
21 Dec 11		31 Aug 11	-600.00	12,578.88	-15,307.38	0.00	-2,728.50	0.00	0.00	-2,728.50	
		08 Sep 11	-700.00	14,675.35	-17,843.84	0.00	-3,168.49	0.00	0.00	-3,168.49	
01 Feb 11	VISA INC COM CL A STK SEDOL: 82PZ04		-100.00	7,072.77	-6,477.15	0.00	595.62	0.00	0.00	595.62	
04 Feb 11						0.00		0.00	0.00		

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Sales									
Equities									
Common stock									
United States									
09 Dec 10									
19 Jan 11		-200.00	2,319.03	-3,354.08	-1,035.05	0.00	0.00	-1,035.05	0.00
14 Jul 11		-200.00	2,319.04	-3,680.00	-1,360.96	0.00	0.00	-1,360.96	0.00
		-1,200.00	13,914.21	-18,603.60	-4,689.39	0.00	0.00	-4,689.39	0.00
29 Mar 11	SCHWAB CHARLES CORP COM NEW SEDOL: 2778397	-400.00	7,163.88	-7,201.50	0.00	-37.64	0.00	0.00	-37.64
01 Apr 11									
18 May 09		-300.00	5,372.89	-5,393.61	0.00	-20.72	0.00	0.00	-20.72
21 Sep 09		-100.00	1,790.97	-1,807.89	0.00	-16.92	0.00	0.00	-16.92
01 Sep 11	SCHWAB CHARLES CORP COM NEW SEDOL: 2778397	-1,500.00	18,223.29	-27,291.32	0.00	-9,068.03	0.00	0.00	-9,068.03
07 Sep 11									
18 May 09		-200.00	2,429.77	-3,500.92	0.00	-1,071.15	0.00	0.00	-1,071.15
19 May 09		-100.00	1,214.89	-1,797.87	0.00	-582.98	0.00	0.00	-582.98
20 May 09		-100.00	1,214.89	-1,793.41	0.00	-578.52	0.00	0.00	-578.52
18 Sep 09		-400.00	4,859.55	-7,050.68	0.00	-2,191.13	0.00	0.00	-2,191.13
28 Oct 09		-300.00	3,644.65	-5,308.44	0.00	-1,663.79	0.00	0.00	-1,663.79
03 May 10		-400.00	4,859.54	-7,640.00	0.00	-2,980.46	0.00	0.00	-2,980.46
06 Sep 11	SCHWAB CHARLES CORP COM NEW SEDOL: 2778397	-4,900.00	55,009.28	-75,964.70	-20,955.42	0.00	0.00	-20,955.42	0.00
09 Sep 11									
14 Jul 11		-4,900.00	55,009.28	-75,964.70	-20,955.42	0.00	0.00	-20,955.42	0.00
29 Mar 11	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK SEDOL B39QTZ4	-50.00	2,420.70	-1,999.00	0.00	421.70	0.00	0.00	421.70
01 Apr 11									
23 Feb 10		-50.00	2,420.70	-1,999.00	0.00	421.70	0.00	0.00	421.70
07 Nov 11	STRAYER ED INC COM SEDOL: 2853417	-100.00	9,193.32	-9,007.85	185.47	0.00	0.00	185.47	0.00
10 Nov 11									
02 Sep 11		-100.00	9,193.32	-9,007.85	185.47	0.00	0.00	185.47	0.00
12 Oct 11	STRAYER ED INC COM SEDOL: 2853417	-25.00	2,155.68	-3,430.25	-1,274.57	0.00	0.00	-1,274.57	0.00
17 Oct 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
United States												
23 May 11		QUALCOMM INC COM SEDOL		-75 00	4,220 53	-3,406 13	0 00	814 40	0 00	0 00	0 00	814 40
26 May 11		2714923										
18 Nov 09				-75 00	4,220 53	-3,406 13	0 00	814 40	0 00	0 00	0 00	814 40
10 Jun 11		QUALCOMM INC COM SEDOL		-100 00	5,471 16	-4,512 40	0 00	958 76	0 00	0 00	0 00	958 76
15 Jun 11		2714823										
18 Nov 09				-25 00	1,367 79	-1,135 37	0 00	232 42	0 00	0 00	0 00	232 42
19 Nov 09				-75 00	4,103 37	-3,377 03	0 00	726 34	0 00	0 00	0 00	726 34
29 Mar 11		QUALCOMM INC COM SEDOL		-100 00	5,291 86	-4,543 50	0 00	748 36	0 00	0 00	0 00	748 36
01 Apr 11		2714923										
18 Nov 09				-100 00	5,291 86	-4,543 50	0 00	748 36	0 00	0 00	0 00	748 36
29 Mar 11		SCHLUMBERGER LTD COM COM		-100 00	9,245 99	-4,912 20	0 00	4,333 79	0 00	0 00	0 00	4 333 79
01 Apr 11		SEDOL: 2779201										
27 Oct 08				-75 00	6,934 49	-3,369 15	0 00	3,565 34	0 00	0 00	0 00	3 565 34
22 Feb 10				-25 00	2,311 50	-1,543 05	0 00	768 45	0 00	0 00	0 00	768 45
09 Mar 11		SCHLUMBERGER LTD COM COM		-75 00	6,663 29	-4,629 16	0 00	2,034 13	0 00	0 00	0 00	2,034 13
14 Mar 11		SEDOL: 2779201										
22 Feb 10				-75 00	6,663 29	-4,629 16	0 00	2,034 13	0 00	0 00	0 00	2,034 13
06 Sep 11		SCHWAB CHARLES CORP COM NEW		-500 00	5,615 34	-7,751 50	-2,136 16	0 00	0 00	0 00	-2,136 16	0 00
09 Sep 11		SEDOL: 2779397										
14 Jul 11				-500 00	5 615 34	-7 751 50	-2 136 16	0 00	0 00	0 00	-2 136 16	0 00
06 Sep 11		SCHWAB CHARLES CORP COM NEW		-2,000 00	22,534 96	-31,006 00	-8,471 04	0 00	0 00	0 00	-8,471 04	0 00
08 Sep 11		SEDOL: 2779397										
14 Jul 11				-2,000 00	22,534 96	-31,006 00	-8,471 04	0 00	0 00	0 00	-8,471 04	0 00
02 Sep 11		SCHWAB CHARLES CORP COM NEW		-2,100 00	24,349 87	-33,769 88	-9,420 01	0 00	0 00	0 00	-9,420 01	0 00
08 Sep 11		SEDOL: 2779397										
07 Dec 10				-500 00	5,797 59	-8,132 20	-2,334 61	0 00	0 00	0 00	-2,334 61	0 00



◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
					Short Term	Long Term	Short Term	Translation	Short Term	Long Term
Sales										
Equities										
Common stock										
United States										
21 Sep 10		-75.00	7,239.00	-5,611.70	1,627.30	0.00	0.00	1,627.30	0.00	0.00
14 Jan 11	NUCOR CORP COM SEDOL 2651086	-250.00	11,037.84	-9,217.13	328.67	1,492.04	0.00	328.67	1,492.04	1,492.04
20 Jan 11										
15 Oct 08		-100.00	4,415.13	-3,197.91	0.00	1,217.22	0.00	0.00	1,217.22	1,217.22
29 Oct 09		-100.00	4,415.14	-4,140.32	0.00	274.82	0.00	0.00	274.82	274.82
27 Sep 10		-50.00	2,207.57	-1,878.90	328.67	0.00	0.00	328.67	0.00	0.00
29 Mar 11	ORACLE CORP COM SEDOL 2661568	-200.00	6,481.87	-5,597.04	884.83	0.00	0.00	884.83	0.00	0.00
01 Apr 11										
08 Oct 10		-200.00	6,481.87	-5,597.04	884.83	0.00	0.00	884.83	0.00	0.00
07 Apr 11	PEPSICO INC COM SEDOL 2681511	-50.00	3,288.19	-2,423.73	0.00	864.46	0.00	0.00	864.46	864.46
12 Apr 11										
28 Nov 01		-50.00	3,288.19	-2,423.73	0.00	864.46	0.00	0.00	864.46	864.46
29 Mar 11	PEPSICO INC COM SEDOL 2681511	-100.00	6,439.53	-4,847.47	0.00	1,592.06	0.00	0.00	1,592.06	1,592.06
01 Apr 11										
28 Nov 01		-100.00	6,439.53	-4,847.47	0.00	1,592.06	0.00	0.00	1,592.06	1,592.06
18 Feb 11	PEPSICO INC COM SEDOL 2681511	-150.00	9,510.01	-7,271.21	0.00	2,238.80	0.00	0.00	2,238.80	2,238.80
24 Feb 11										
28 Nov 01		-150.00	9,510.01	-7,271.21	0.00	2,238.80	0.00	0.00	2,238.80	2,238.80
03 Aug 11	PROCTER & GAMBLE COM NPV SEDOL 2704407	-100.00	6,067.64	-6,274.00	0.00	-206.36	0.00	0.00	-206.36	-206.36
08 Aug 11										
03 May 10		-100.00	6,067.64	-6,274.00	0.00	-206.36	0.00	0.00	-206.36	-206.36
29 Mar 11	PROGRESSIVE CORP OH COM SEDOL: 2705024	-300.00	6,233.94	-4,488.57	0.00	1,745.37	0.00	0.00	1,745.37	1,745.37
01 Apr 11										
13 Oct 08		-200.00	4,155.96	-2,963.46	0.00	1,192.48	0.00	0.00	1,192.48	1,192.48
14 Oct 08		-100.00	2,077.98	-1,525.09	0.00	552.89	0.00	0.00	552.89	552.89

◆ Realized Gain/Loss Detail - Taxable

Realized gain/loss

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total	Long Term
Settle Date	Acquisition Date										
Sales											
Equities											
Common stock											
United States											
03 Feb 11	MERCK & CO INC NEW COM SEDOL	-200.00	6,564.55	-5,149.20	0.00	1,415.35	0.00	0.00	0.00	1,415.35	1,415.35
08 Feb 11	2778844										
19 May 09		-100.00	3,282.28	-2,575.78	0.00	706.50	0.00	0.00	0.00	706.50	706.50
18 Jun 09		-100.00	3,282.27	-2,573.42	0.00	708.85	0.00	0.00	0.00	708.85	708.85
29 Mar 11	MONSANTO CO NEW COM SEDOL	-100.00	7,031.86	-9,092.35	0.00	-2,060.49	0.00	0.00	0.00	-2,060.49	-2,060.49
01 Apr 11	2654320										
13 May 09		-100.00	7,031.86	-9,092.35	0.00	-2,060.49	0.00	0.00	0.00	-2,060.49	-2,060.49
29 Mar 11	NATL INSTRS CORP COM SEDOL	-100.00	3,249.93	-1,705.39	0.00	1,544.54	0.00	0.00	0.00	1,544.54	1,544.54
01 Apr 11	2845078										
08 Jun 00		-100.00	3,249.93	-1,705.39	0.00	1,544.54	0.00	0.00	0.00	1,544.54	1,544.54
08 Nov 11	NEW YORK TIMES CO CL A ISIN	-700.00	5,159.95	-6,511.31	-1,351.36	0.00	0.00	0.00	-1,351.36	0.00	0.00
14 Nov 11	#US650111073 SEDOL 2632003										
17 Dec 10		-300.00	2,211.41	-2,948.91	-737.50	0.00	0.00	0.00	-737.50	0.00	0.00
14 Jul 11		-400.00	2,948.54	-3,562.40	-613.86	0.00	0.00	0.00	-613.86	0.00	0.00
11 Nov 11	NEW YORK TIMES CO CL A ISIN	-400.00	2,864.26	-3,562.40	-698.14	0.00	0.00	0.00	-698.14	0.00	0.00
16 Nov 11	#US650111073 SEDOL 2632003										
14 Jul 11		-400.00	2,864.26	-3,562.40	-698.14	0.00	0.00	0.00	-698.14	0.00	0.00
07 Nov 11	NEW YORK TIMES CO CL A ISIN	-200.00	1,465.71	-1,971.37	-505.66	0.00	0.00	0.00	-505.66	0.00	0.00
10 Nov 11	#US650111073 SEDOL 2632003										
17 Dec 10		-100.00	732.85	-882.97	-250.12	0.00	0.00	0.00	-250.12	0.00	0.00
20 Dec 10		-100.00	732.86	-888.40	-255.54	0.00	0.00	0.00	-255.54	0.00	0.00
10 Nov 11	NEW YORK TIMES CO CL A ISIN	-200.00	1,398.05	-1,781.20	-385.15	0.00	0.00	0.00	-385.15	0.00	0.00
16 Nov 11	#US650111073 SEDOL 2632003										
14 Jul 11		-200.00	1,398.05	-1,781.20	-385.15	0.00	0.00	0.00	-385.15	0.00	0.00
29 Mar 11	NOBLE ENERGY INC COM SEDOL	-75.00	7,239.00	-5,611.70	1,627.30	0.00	0.00	0.00	1,627.30	1,627.30	1,627.30
01 Apr 11	2640781										

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Market		Translation	Total	
					Short Term	Long Term	Short Term	Long Term			
Equities											
Common stock											
United States											
14 Sep 11	LOWES COS INC COM SEDOL 2538763	-500.00	9,637.31	-11,723.00	-2,085.69	0.00	0.00	0.00	0.00	-2,085.69	0.00
19 Sep 11											
14 Jul 11		-500.00	9,637.31	-11,723.00	-2,085.69	0.00	0.00	0.00	0.00	-2,085.69	0.00
13 Sep 11	LOWES COS INC COM SEDOL 2538763	-800.00	15,301.94	-15,126.55	0.00	175.39	0.00	0.00	0.00	0.00	175.39
16 Sep 11											
17 Aug 00		-300.00	5,738.23	-3,482.05	0.00	2,256.18	0.00	0.00	0.00	0.00	2,256.18
11 Aug 09		-500.00	9,563.71	-11,644.50	0.00	-2,080.79	0.00	0.00	0.00	0.00	-2,080.79
12 Apr 11	MARATHON OIL CORP COM SEDOL 2910970	-125.00	6,263.45	-6,080.84	0.00	182.61	0.00	0.00	0.00	0.00	182.61
15 Apr 11											
09 Jul 08		-125.00	6,263.45	-6,080.84	0.00	182.61	0.00	0.00	0.00	0.00	182.61
29 Mar 11	MARATHON OIL CORP COM SEDOL 2910970	-75.00	3,846.67	-3,648.50	0.00	198.17	0.00	0.00	0.00	0.00	198.17
01 Apr 11											
09 Jul 08		-75.00	3,846.67	-3,648.50	0.00	198.17	0.00	0.00	0.00	0.00	198.17
17 Mar 11	MEDTRONIC INC COM SEDOL 2575485	-200.00	7,412.67	-7,127.31	-707.67	993.03	0.00	0.00	0.00	-707.67	993.03
22 Mar 11											
12 Mar 09		-100.00	3,706.34	-2,713.31	0.00	993.03	0.00	0.00	0.00	0.00	993.03
03 May 10		-100.00	3,706.33	-4,414.00	-707.67	0.00	0.00	0.00	0.00	-707.67	0.00
16 Mar 11	MEDTRONIC INC COM SEDOL 2575485	-100.00	3,670.49	-4,348.74	0.00	-678.25	0.00	0.00	0.00	0.00	-678.25
21 Mar 11											
24 Feb 10		-100.00	3,670.49	-4,348.74	0.00	-678.25	0.00	0.00	0.00	0.00	-678.25
03 Feb 11	MERCK & CO INC NEW COM SEDOL 2778844	-100.00	3,285.02	-2,573.42	0.00	711.60	0.00	0.00	0.00	0.00	711.60
08 Feb 11											
18 Jun 09		-100.00	3,285.02	-2,573.42	0.00	711.60	0.00	0.00	0.00	0.00	711.60
25 Jan 11	MERCK & CO INC NEW COM SEDOL 2778844	-400.00	13,376.58	-10,303.12	0.00	3,073.46	0.00	0.00	0.00	0.00	3,073.46
28 Jan 11											
19 May 09		-400.00	13,376.58	-10,303.12	0.00	3,073.46	0.00	0.00	0.00	0.00	3,073.46

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Translation	Total	
							Short Term	Long Term	Short Term	Long Term		Short Term	Long Term
Sales													
Equities													
Common stock													
United States													
14 Dec 11	19 Dec 11	JUNIPER NETWORKS INC COM SEDOL: 2431846		-400 00	7,525 85	-11,889 36	-3,648 86	-714 65	0 00	0 00	-3,648 86	-714 65	-714 65
28 Jul 09	14 Jul 11			-100 00	1,881 46	-2,596 11	0 00	-714 65	0 00	0 00	0 00	-714 65	-714 65
				-300 00	5,644 39	-9,293 25	-3,648 86	0 00	0 00	0 00	-3,648 86	0 00	0 00
29 Mar 11	01 Apr 11	JUNIPER NETWORKS INC COM SEDOL: 2431846		-100 00	4,022 19	-2,596 11	0 00	1,426 08	0 00	0 00	0 00	1,426 08	1,426 08
				-100 00	4,022 19	-2,596 11	0 00	1,426 08	0 00	0 00	0 00	1,426 08	1,426 08
29 Mar 11	01 Apr 11	KLA-TENCOR CORP SEDOL: 2480138		-200 00	9,379 75	-7,022 51	2,357 24	0 00	0 00	0 00	2,357 24	0 00	0 00
				-100 00	4,689 87	-3,511 19	1,178 68	0 00	0 00	0 00	1,178 68	0 00	0 00
				-100 00	4,689 88	-3,511 32	1,178 56	0 00	0 00	0 00	1,178 56	0 00	0 00
23 Aug 11	26 Aug 11	KRAFT FOODS INC CL A SEDOL: 2764296		-700 00	23,571 34	-24,781 40	-1,210 06	0 00	0 00	0 00	-1,210 06	0 00	0 00
				-700 00	23,571 34	-24,781 40	-1,210 06	0 00	0 00	0 00	-1,210 06	0 00	0 00
29 Mar 11	01 Apr 11	KRAFT FOODS INC CL A SEDOL 2764296		-100 00	3,120 97	-3,174 36	0 00	-53 39	0 00	0 00	-53 39	0 00	-53 39
				-100 00	3,120 97	-3,174 36	0 00	-53 39	0 00	0 00	-53 39	0 00	-53 39
22 Aug 11	25 Aug 11	KRAFT FOODS INC CL A SEDOL 2764296		-400 00	13,438 74	-13,063 28	-180 52	555 98	0 00	0 00	-180 52	555 98	555 98
				-300 00	10,079 06	-9,523 08	0 00	555 98	0 00	0 00	0 00	555 98	555 98
				-100 00	3,359 68	-3,540 20	-180 52	0 00	0 00	0 00	-180 52	0 00	0 00
14 Sep 11	19 Sep 11	LOWES COS INC COM SEDOL 2536763		-4,600 00	89,607 65	-98,380 28	-15,071 09	6,298 46	0 00	0 00	-15,071 09	6,298 46	6,298 46
				-800 00	15,583 94	-9,285 48	0 00	6,298 46	0 00	0 00	0 00	6,298 46	6,298 46
				-3,800 00	74,023 71	-89,094 80	-15,071 09	0 00	0 00	0 00	-15,071 09	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
United States												
10 Aug 11	ILL TOOL WKS INC COM SEDOL	15 Aug 11	2457552	-100.00	4,878.17	-5,782.27	-904.10	0.00	0.00	-904.10	0.00	
14 Jul 11				-300.00	12,915.62	-17,346.81	-4,431.19	0.00	0.00	-4,431.19	0.00	
14 Jul 11				-300.00	12,915.62	-17,346.81	-4,431.19	0.00	0.00	-4,431.19	0.00	
29 Mar 11	INTERNATIONAL BUSINESS MACHS	01 Apr 11	CORP COM SEDOL: 2005973	-100.00	16,132.69	-8,510.57	0.00	7,622.12	0.00	0.00	7,622.12	
19 Jun 03				-100.00	16,132.69	-8,510.57	0.00	7,622.12	0.00	0.00	7,622.12	
29 Mar 11	IRON MTN INC COM STK SEDOL	01 Apr 11	2542931	-600.00	18,509.64	-12,981.94	0.00	5,527.70	0.00	0.00	5,527.70	
17 Oct 08				-100.00	3,084.94	-2,175.32	0.00	909.62	0.00	0.00	909.62	
17 Oct 08				-100.00	3,084.94	-2,194.04	0.00	890.90	0.00	0.00	890.90	
21 Oct 08				-100.00	3,084.94	-2,274.78	0.00	810.16	0.00	0.00	810.16	
22 Oct 08				-200.00	6,169.88	-4,311.28	0.00	1,858.60	0.00	0.00	1,858.60	
28 Oct 08				-100.00	3,084.94	-2,028.52	0.00	1,058.42	0.00	0.00	1,058.42	
27 Dec 11	JPMORGAN CHASE & CO COM	30 Dec 11	SEDOL: 2190385	-600.00	19,879.53	-22,444.37	-1,243.62	-1,321.22	0.00	-1,243.62	-1,321.22	
15 Jun 05				-500.00	16,566.28	-17,887.50	0.00	-1,321.22	0.00	0.00	-1,321.22	
10 Mar 11				-100.00	3,313.25	-4,556.87	-1,243.62	0.00	0.00	-1,243.62	0.00	
27 Dec 11	JPMORGAN CHASE & CO COM	30 Dec 11	SEDOL: 2180385	-100.00	3,329.11	-4,319.31	-990.20	0.00	0.00	-990.20	0.00	
10 Mar 11				-50.00	1,664.56	-2,276.44	-613.88	0.00	0.00	-613.88	0.00	
14 Jul 11				-50.00	1,664.55	-2,040.87	-376.32	0.00	0.00	-376.32	0.00	
29 Mar 11	JPMORGAN CHASE & CO COM	01 Apr 11	SEDOL: 2190385	-100.00	4,562.92	-3,577.50	0.00	985.42	0.00	0.00	985.42	
15 Jun 05				-100.00	4,562.92	-3,577.50	0.00	985.42	0.00	0.00	985.42	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
United States												
	03 May 10			-100.00	3,679.22	-3,572.50	0.00	106.72	0.00	0.00	106.72	
29 Mar 11	01 Apr 11	GENPACT LIMITED COM STK USD0 01 SEDOL B23DBKS		-200.00	2,829.94	-2,763.22	0.00	46.72	0.00	0.00	46.72	
	08 Nov 09			-100.00	1,414.97	-1,389.96	0.00	25.01	0.00	0.00	25.01	
	10 Nov 09			-100.00	1,414.97	-1,393.26	0.00	21.71	0.00	0.00	21.71	
29 Mar 11	01 Apr 11	GOLDMAN SACHS GROUP INC COM SEDOL 2407966		-25.00	3,912.42	-2,675.59	0.00	1,236.83	0.00	0.00	1,236.83	
	17 Sep 08			-25.00	3,912.42	-2,675.59	0.00	1,236.83	0.00	0.00	1,236.83	
29 Mar 11	01 Apr 11	HALLIBURTON CO COM SEDOL 2405302		-100.00	4,774.90	-3,122.89	1,652.01	0.00	0.00	1,652.01	0.00	
	03 Aug 10			-100.00	4,774.90	-3,122.89	1,652.01	0.00	0.00	1,652.01	0.00	
29 Mar 11	01 Apr 11	HEWLETT PACKARD CO COM SEDOL 2424006		-100.00	4,192.91	-3,064.10	0.00	1,128.81	0.00	0.00	1,128.81	
	14 Nov 08			-100.00	4,192.91	-3,064.10	0.00	1,128.81	0.00	0.00	1,128.81	
15 Jul 11	20 Jul 11	HEWLETT PACKARD CO COM SEDOL 2424006		-100.00	3,510.90	-3,064.10	0.00	446.80	0.00	0.00	446.80	
	14 Nov 08			-100.00	3,510.90	-3,064.10	0.00	446.80	0.00	0.00	446.80	
29 Mar 11	01 Apr 11	ILL TOOL WKS INC COM SEDOL 2457552		-100.00	5,382.89	-3,271.64	0.00	2,111.25	0.00	0.00	2,111.25	
	27 May 09			-100.00	5,382.89	-3,271.64	0.00	2,111.25	0.00	0.00	2,111.25	
02 Aug 11	05 Aug 11	ILL TOOL WKS INC COM SEDOL 2457552		-100.00	4,905.65	-2,896.25	0.00	2,009.40	0.00	0.00	2,009.40	
	28 Jan 00			-100.00	4,905.65	-2,896.25	0.00	2,009.40	0.00	0.00	2,009.40	
03 Aug 11	08 Aug 11	ILL TOOL WKS INC COM SEDOL 2457552		-400.00	19,512.70	-14,471.02	-904.10	5,945.78	0.00	-904.10	5,945.78	
	28 Jan 00			-300.00	14,634.53	-8,688.75	0.00	5,945.78	0.00	0.00	5,945.78	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total
						Short Term	Long Term	Translation	
14 Jul 11									
04 Feb 11	FIRST SOLAR INC COM SEDOL		-100.00	7,151.06	-9,434.05	-2,282.99	0.00	0.00	-2,282.99
09 Feb 11	B1HMF22		-75.00	11,846.59	-7,855.54	0.00	3,991.05	0.00	3,991.05
28 Feb 09			-75.00	11,846.59	-7,855.54	0.00	3,991.05	0.00	3,991.05
04 Nov 11	FIRST SOLAR INC COM SEDOL		-100.00	4,965.74	-10,027.24	-5,061.50	0.00	0.00	-5,061.50
09 Nov 11	B1HMF22		-100.00	4,965.74	-10,027.24	-5,061.50	0.00	0.00	-5,061.50
08 Aug 11			-200.00	9,507.37	-20,054.48	-10,547.11	0.00	0.00	-10,547.11
07 Nov 11	FIRST SOLAR INC COM SEDOL		-200.00	9,507.37	-20,054.48	-10,547.11	0.00	0.00	-10,547.11
10 Nov 11	B1HMF22		-200.00	9,507.37	-20,054.48	-10,547.11	0.00	0.00	-10,547.11
30 Mar 11	GENERAL MILLS INC COM SEDOL		-100.00	3,671.21	-3,367.26	0.00	303.95	0.00	303.95
04 Apr 11	2387028		-50.00	1,835.61	-1,692.01	0.00	143.60	0.00	143.60
16 Nov 09			-50.00	1,835.60	-1,675.25	0.00	160.35	0.00	160.35
19 Nov 09			-100.00	3,656.92	-3,384.01	0.00	272.91	0.00	272.91
29 Mar 11	GENERAL MILLS INC COM SEDOL		-100.00	3,656.92	-3,384.01	0.00	272.91	0.00	272.91
01 Apr 11	2387028		-100.00	3,656.92	-3,384.01	0.00	272.91	0.00	272.91
16 Nov 09			-150.00	5,476.84	-5,247.75	78.73	150.36	0.00	78.73
08 Apr 11	GENERAL MILLS INC COM SEDOL		-150.00	5,476.84	-5,247.75	78.73	150.36	0.00	78.73
11 Apr 11	2387028		-50.00	1,825.61	-1,875.25	0.00	150.36	0.00	150.36
19 Nov 09			-100.00	3,651.23	-3,572.50	78.73	0.00	0.00	78.73
03 May 10			-100.00	3,651.23	-3,572.50	78.73	0.00	0.00	78.73
01 Apr 11	GENERAL MILLS INC COM SEDOL		-100.00	3,650.78	-3,350.51	0.00	300.27	0.00	300.27
08 Apr 11	2387028		-100.00	3,650.78	-3,350.51	0.00	300.27	0.00	300.27
19 Nov 09			-100.00	3,679.22	-3,572.50	0.00	106.72	0.00	106.72
08 Jul 11	GENERAL MILLS INC COM SEDOL		-100.00	3,679.22	-3,572.50	0.00	106.72	0.00	106.72
13 Jul 11	2387028		-100.00	3,679.22	-3,572.50	0.00	106.72	0.00	106.72

Northern Trust

*Generated by Northern Trust from periodic data on 04 May 12 B454

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Sales											
Equities											
Common stock											
United States											
23 Jun 11	EDISON INTL COM SEDOL 2829515		-100.00	3,828.19	-3,258.79	0.00	569.40	0.00	0.00	0.00	569.40
28 Jun 11		20 Jan 09	-100.00	3,828.19	-3,258.79	0.00	569.40	0.00	0.00	0.00	569.40
23 Jun 11	EDISON INTL COM SEDOL 2829515		-100.00	3,834.60	-3,258.79	0.00	575.81	0.00	0.00	0.00	575.81
28 Jun 11		20 Jan 09	-100.00	3,834.60	-3,258.79	0.00	575.81	0.00	0.00	0.00	575.81
29 Mar 11	EDISON INTL COM SEDOL 2829515		-100.00	3,586.93	-3,258.79	0.00	328.14	0.00	0.00	0.00	328.14
01 Apr 11		20 Jan 09	-100.00	3,586.93	-3,258.79	0.00	328.14	0.00	0.00	0.00	328.14
10 Nov 11	ENERGIZER HLDGS INC COM SEDOL 2569297		-125.00	8,670.19	-10,201.79	0.00	-1,531.60	0.00	0.00	0.00	-1,531.60
16 Nov 11		21 May 08	-100.00	6,936.15	-8,160.26	0.00	-1,224.11	0.00	0.00	0.00	-1,224.11
		22 May 08	-25.00	1,734.04	-2,041.53	0.00	-307.49	0.00	0.00	0.00	-307.49
29 Mar 11	EGO RESOURCES INC COM SEDOL 2318024		-50.00	5,894.38	-3,563.50	0.00	2,330.88	0.00	0.00	0.00	2,330.88
01 Apr 11		23 Mar 07	-50.00	5,894.38	-3,563.50	0.00	2,330.88	0.00	0.00	0.00	2,330.88
06 Oct 11	FEDEX CORP COM SEDOL 2142784		-100.00	7,216.54	-7,267.96	-1,108.76	1,057.74	0.00	0.00	-1,108.76	1,057.74
12 Oct 11		17 Jun 09	-50.00	3,608.27	-2,550.53	0.00	1,057.74	0.00	0.00	0.00	1,057.74
		14 Jul 11	-50.00	3,608.27	-4,717.03	-1,108.76	0.00	0.00	0.00	-1,108.76	0.00
15 Aug 11	FEDEX CORP COM SEDOL 2142784		-200.00	16,147.70	-10,547.99	0.00	5,599.71	0.00	0.00	0.00	5,599.71
18 Aug 11		05 Jun 09	-50.00	4,036.93	-2,896.36	0.00	1,140.55	0.00	0.00	0.00	1,140.55
		17 Jun 09	-150.00	12,110.77	-7,651.61	0.00	4,459.16	0.00	0.00	0.00	4,459.16
07 Oct 11	FEDEX CORP COM SEDOL 2142784		-100.00	7,151.06	-9,434.05	-2,282.99	0.00	0.00	0.00	-2,282.99	0.00
13 Oct 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss		Market		Translation		Total	
							Short Term	Long Term	Short Term	Long Term	Short Term	Long Term	Short Term	Long Term
Sales														
Equities														
Common stock														
United States														
12 Aug 11				-100.00	1,875.91	-2,031.93	-156.02	0.00	0.00	-156.02	0.00	-156.02	0.00	0.00
09 Nov 11	DREAMWORKS ANIMATION INC CL A			-200.00	3,698.04	-7,758.48	0.00	-4,060.44	0.00	0.00	0.00	0.00	-4,060.44	-4,060.44
19 Nov 11	COM STK SEDOL: B03BLR3													
04 Feb 10				-100.00	1,849.02	-3,881.20	0.00	-2,032.18	0.00	0.00	0.00	0.00	-2,032.18	-2,032.18
08 Feb 10				-100.00	1,849.02	-3,877.28	0.00	-2,028.26	0.00	0.00	0.00	0.00	-2,028.26	-2,028.26
14 Jun 11	DREAMWORKS ANIMATION INC CL A			-100.00	2,142.42	-3,954.99	0.00	-1,812.57	0.00	0.00	0.00	0.00	-1,812.57	-1,812.57
17 Jun 11	COM STK SEDOL: B03BLR3													
26 Jan 10				-100.00	2,142.42	-3,954.99	0.00	-1,812.57	0.00	0.00	0.00	0.00	-1,812.57	-1,812.57
10 Nov 11	DREAMWORKS ANIMATION INC CL A			-100.00	1,835.23	-3,113.33	0.00	-1,278.10	0.00	0.00	0.00	0.00	-1,278.10	-1,278.10
16 Nov 11	COM STK SEDOL: B03BLR3													
25 May 10				-100.00	1,835.23	-3,113.33	0.00	-1,278.10	0.00	0.00	0.00	0.00	-1,278.10	-1,278.10
10 Nov 11	DREAMWORKS ANIMATION INC CL A			-100.00	1,831.50	-3,865.67	0.00	-2,034.17	0.00	0.00	0.00	0.00	-2,034.17	-2,034.17
19 Nov 11	COM STK SEDOL: B03BLR3													
05 Feb 10				-100.00	1,831.50	-3,865.67	0.00	-2,034.17	0.00	0.00	0.00	0.00	-2,034.17	-2,034.17
22 Jun 11	DREAMWORKS ANIMATION INC CL A			-100.00	2,147.45	-3,925.53	0.00	-1,778.08	0.00	0.00	0.00	0.00	-1,778.08	-1,778.08
27 Jun 11	COM STK SEDOL: B03BLR3													
10 Feb 10				-100.00	2,147.45	-3,925.53	0.00	-1,778.08	0.00	0.00	0.00	0.00	-1,778.08	-1,778.08
27 Jun 11	DREAMWORKS ANIMATION INC CL A			-100.00	2,015.46	-3,892.06	0.00	-1,876.60	0.00	0.00	0.00	0.00	-1,876.60	-1,876.60
30 Jun 11	COM STK SEDOL: B03BLR3													
04 Feb 10				-100.00	2,015.46	-3,892.06	0.00	-1,876.60	0.00	0.00	0.00	0.00	-1,876.60	-1,876.60
30 Mar 11	EBAY INC COM USD0:001 SEDOL			-300.00	9,500.36	-9,832.80	0.00	-332.44	0.00	0.00	0.00	0.00	-332.44	-332.44
04 Apr 11	2293819													
18 May 07				-300.00	9,500.36	-9,832.80	0.00	-332.44	0.00	0.00	0.00	0.00	-332.44	-332.44
29 Mar 11	EBAY INC COM USD0:001 SEDOL			-100.00	3,035.94	-3,277.60	0.00	-241.66	0.00	0.00	0.00	0.00	-241.66	-241.66
01 Apr 11	2293819													
18 May 07				-100.00	3,035.94	-3,277.60	0.00	-241.66	0.00	0.00	0.00	0.00	-241.66	-241.66



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
							Short Term	Long Term	Translation		
Sales											
Equities											
Common stock											
United States											
08 Jul 11	13 Jul 11	CISCO SYSTEMS INC SEDOL	2198163	-500.00	7,811.20	-9,184.03	-1,016.58	0.00	-356.25	-1,016.58	-356.25
		15 Oct 08		-300.00	4,686.72	-5,042.97	0.00	0.00	-356.25	0.00	-356.25
		21 Dec 10		-100.00	1,562.24	-1,954.79	-392.55	0.00	0.00	-392.55	0.00
		08 Feb 11		-100.00	1,562.24	-2,186.27	-624.03	0.00	0.00	-624.03	0.00
29 Mar 11	01 Apr 11	COMCAST CORP NEW-CL A SEDOL	2044545	-300.00	7,313.85	-6,090.15	0.00	0.00	1,223.70	0.00	1,223.70
		30 Jun 03		-300.00	7,313.85	-6,090.15	0.00	0.00	1,223.70	0.00	1,223.70
28 Mar 11	01 Apr 11	DAVITA INC COM SEDOL 2898087		-200.00	16,535.68	-5,960.24	0.00	0.00	10,575.44	0.00	10,575.44
		15 Mar 04		-200.00	16,535.68	-5,960.24	0.00	0.00	10,575.44	0.00	10,575.44
15 Nov 11	18 Nov 11	DREAMWORKS ANIMATION INC CL A	COM STK SEDOL B03BLR3	-100.00	1,818.75	-1,840.30	-21.55	0.00	0.00	-21.55	0.00
		10 Aug 11		-100.00	1,818.75	-1,840.30	-21.55	0.00	0.00	-21.55	0.00
13 Jun 11	16 Jun 11	DREAMWORKS ANIMATION INC CL A	COM STK SEDOL B03BLR3	-100.00	2,125.97	-4,001.50	0.00	0.00	-1,875.53	0.00	-1,875.53
		03 May 10		-100.00	2,125.97	-4,001.50	0.00	0.00	-1,875.53	0.00	-1,875.53
14 Nov 11	17 Nov 11	DREAMWORKS ANIMATION INC CL A	COM STK SEDOL B03BLR3	-100.00	1,822.79	-1,889.94	-67.15	0.00	0.00	-67.15	0.00
		10 Aug 11		-100.00	1,822.79	-1,889.94	-67.15	0.00	0.00	-67.15	0.00
10 Jun 11	15 Jun 11	DREAMWORKS ANIMATION INC CL A	COM STK SEDOL B03BLR3	-100.00	2,129.80	-4,001.50	0.00	0.00	-1,871.70	0.00	-1,871.70
		03 May 10		-100.00	2,129.80	-4,001.50	0.00	0.00	-1,871.70	0.00	-1,871.70
11 Nov 11	16 Nov 11	DREAMWORKS ANIMATION INC CL A	COM STK SEDOL B03BLR3	-200.00	3,751.82	-5,145.26	-156.02	0.00	-1,237.42	-156.02	-1,237.42
		25 May 10		-100.00	1,875.91	-3,113.33	0.00	0.00	-1,237.42	0.00	-1,237.42

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Realized gain/loss	Total
Settle Date	Acquisition Date											
Sales												
Equities												
Common stock												
United States												
29 Mar 11	CERNER CORP COM SEDOL	-100.00	10,872.88	-4,120.43	0.00	6,752.45	0.00	0.00	0.00	6,752.45	6,752.45	6,752.45
01 Apr 11	2185284											
02 Aug 08		-100.00	10,872.88	-4,120.43	0.00	6,752.45	0.00	0.00	0.00	6,752.45	6,752.45	6,752.45
29 Mar 11	CHEVRON CORP COM SEDOL	-75.00	7,952.09	-4,975.31	0.00	2,976.78	0.00	0.00	0.00	2,976.78	2,976.78	2,976.78
01 Apr 11	2838555											
24 Jun 09		-75.00	7,952.09	-4,975.31	0.00	2,976.78	0.00	0.00	0.00	2,976.78	2,976.78	2,976.78
08 Apr 11	CISCO SYSTEMS INC SEDOL	-100.00	1,771.88	-1,680.99	0.00	90.89	0.00	0.00	0.00	90.89	90.89	90.89
13 Apr 11	2198163											
15 Oct 08		-100.00	1,771.88	-1,680.99	0.00	90.89	0.00	0.00	0.00	90.89	90.89	90.89
30 Mar 11	CISCO SYSTEMS INC SEDOL	-300.00	5,201.38	-5,548.77	0.00	-347.39	0.00	0.00	0.00	-347.39	-347.39	-347.39
04 Apr 11	2198163											
18 Aug 04		-300.00	5,201.38	-5,548.77	0.00	-347.39	0.00	0.00	0.00	-347.39	-347.39	-347.39
30 Mar 11	CISCO SYSTEMS INC SEDOL	-200.00	3,467.89	-3,699.18	0.00	-231.29	0.00	0.00	0.00	-231.29	-231.29	-231.29
04 Apr 11	2198163											
18 Aug 04		-200.00	3,467.89	-3,699.18	0.00	-231.29	0.00	0.00	0.00	-231.29	-231.29	-231.29
05 Apr 11	CISCO SYSTEMS INC SEDOL	-600.00	10,380.34	-10,254.54	0.00	125.80	0.00	0.00	0.00	125.80	125.80	125.80
08 Apr 11	2198163											
18 Aug 04		-100.00	1,730.06	-1,849.59	0.00	-119.53	0.00	0.00	0.00	-119.53	-119.53	-119.53
15 Oct 08		-500.00	8,650.28	-8,404.95	0.00	245.33	0.00	0.00	0.00	245.33	245.33	245.33
29 Mar 11	CISCO SYSTEMS INC SEDOL	-400.00	6,879.86	-9,375.56	0.00	-2,495.70	0.00	0.00	0.00	-2,495.70	-2,495.70	-2,495.70
01 Apr 11	2198163											
18 Aug 04		-100.00	1,719.96	-1,849.59	0.00	-129.63	0.00	0.00	0.00	-129.63	-129.63	-129.63
18 Mar 08		-100.00	1,719.96	-2,508.55	0.00	-788.99	0.00	0.00	0.00	-788.99	-788.99	-788.99
24 Feb 10		-100.00	1,719.97	-2,434.95	0.00	-714.98	0.00	0.00	0.00	-714.98	-714.98	-714.98
12 Mar 10		-100.00	1,719.97	-2,582.07	0.00	-862.10	0.00	0.00	0.00	-862.10	-862.10	-862.10

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
United States												
18 Feb 11	24 Feb 11	BRISTOL MYERS SQUIBB CO COM	SEDOL 2126335	-500 00	12,696 45	-11,954 93	0 00	741 52	0 00	0 00	0 00	741 52
05 Feb 10	08 Feb 10			-300 00	7,617 87	-7,137 09	0 00	480 78	0 00	0 00	0 00	480 78
				-200 00	5,078 58	-4,817 84	0 00	260 74	0 00	0 00	0 00	260 74
14 Feb 11	17 Feb 11	BRISTOL MYERS SQUIBB CO COM	SEDOL 2126335	-100 00	2,550 47	-2,422 89	0 00	127 58	0 00	0 00	0 00	127 58
				-100 00	2,550 47	-2,422 89	0 00	127 58	0 00	0 00	0 00	127 58
15 Feb 11	18 Feb 11	BRISTOL MYERS SQUIBB CO COM	SEDOL 2126335	-300 00	7,652 28	-7,240 97	0 00	411 31	0 00	0 00	0 00	411 31
08 Feb 10	08 Feb 10			-100 00	2,550 76	-2,409 16	0 00	141 60	0 00	0 00	0 00	141 60
08 Feb 10	09 Feb 10			-100 00	2,550 76	-2,409 92	0 00	141 84	0 00	0 00	0 00	141 84
				-100 00	2,550 76	-2,422 89	0 00	127 87	0 00	0 00	0 00	127 87
10 Feb 11	15 Feb 11	CELGENE CORP COM SEDOL	2182348	-100 00	5,139 30	-5,083 57	0 00	55 73	0 00	0 00	0 00	55 73
				-100 00	5,139 30	-5,083 57	0 00	55 73	0 00	0 00	0 00	55 73
07 Feb 11	10 Feb 11	CELGENE CORP COM SEDOL	2182348	-100 00	5,108 63	-5,775 70	0 00	-667 07	0 00	0 00	0 00	-667 07
				-100 00	5,108 63	-5,775 70	0 00	-667 07	0 00	0 00	0 00	-667 07
09 Feb 11	14 Feb 11	CELGENE CORP COM SEDOL	2182348	-100 00	5,063 80	-5,423 64	0 00	-365 84	0 00	0 00	0 00	-365 84
				-50 00	2,531 90	-2,887 85	0 00	-355 95	0 00	0 00	0 00	-355 95
				-50 00	2,531 90	-2,541 79	0 00	-9 89	0 00	0 00	0 00	-9 89
11 Feb 11	16 Feb 11	CELGENE CORP COM SEDOL	2182348	-150 00	7,778 42	-8,764 78	-1,037 39	51 03	0 00	0 00	-1,037 39	51 03
				-50 00	2,592 81	-2,541 78	0 00	51 03	0 00	0 00	0 00	51 03
				-100 00	5,185 61	-6,223 00	-1,037 39	0 00	0 00	0 00	-1,037 39	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Sales											
Equities											
Common stock											
United States											
08 Feb 10			-25 00	6,699 66	-4,895 16	0 00	3,804 50	0 00	0 00	0 00	3,804 50
20 Dec 11	AVON PRODUCTS INC COM USD0 25		-800 00	13,459 18	-18,471 77	-5,012 59	0 00	0 00	0 00	-5,012 59	0 00
23 Dec 11	SEDOL: 2066721										
03 Aug 11			-300 00	5,047 19	-7,374 60	-2,327 41	0 00	0 00	0 00	-2,327 41	0 00
04 Aug 11			-200 00	3,364 80	-4,800 32	-1,435 52	0 00	0 00	0 00	-1,435 52	0 00
08 Aug 11			-300 00	5,047 19	-6,296 85	-1,249 66	0 00	0 00	0 00	-1,249 66	0 00
18 Nov 11	AVON PRODUCTS INC COM USD0 25		-500 00	8,503 18	-14,032 02	-5,528 84	0 00	0 00	0 00	-5,528 84	0 00
23 Nov 11	SEDOL: 2066721										
14 Jul 11			-50 00	850 32	-1,401 12	-550 80	0 00	0 00	0 00	-550 80	0 00
14 Jul 11			-300 00	5,101 91	-8,430 54	-3,328 63	0 00	0 00	0 00	-3,328 63	0 00
15 Jul 11			-150 00	2,550 95	-4,200 36	-1,649 41	0 00	0 00	0 00	-1,649 41	0 00
17 Nov 11	AVON PRODUCTS INC COM USD0 25		-500 00	8,594 53	-14,079 48	-5,484 95	0 00	0 00	0 00	-5,484 95	0 00
22 Nov 11	SEDOL: 2066721										
15 Apr 11			-100 00	1,718 91	-2,838 76	-1,119 85	0 00	0 00	0 00	-1,119 85	0 00
14 Jul 11			-400 00	6,875 62	-11,240 72	-4,365 10	0 00	0 00	0 00	-4,365 10	0 00
17 Nov 11	AVON PRODUCTS INC COM USD0 25		-100 00	1,741 59	-2,838 76	-1,097 17	0 00	0 00	0 00	-1,097 17	0 00
22 Nov 11	SEDOL: 2066721										
15 Apr 11			-100 00	1,741 59	-2,838 76	-1,097 17	0 00	0 00	0 00	-1,097 17	0 00
21 Nov 11	AVON PRODUCTS INC COM USD0 25		-350 00	5,855 77	-9,777 58	-3,921 81	0 00	0 00	0 00	-3,921 81	0 00
25 Nov 11	SEDOL: 2066721										
13 Apr 11			-100 00	1,673 08	-2,776 98	-1,103 90	0 00	0 00	0 00	-1,103 90	0 00
15 Jul 11			-250 00	4,182 69	-7,000 60	-2,817 91	0 00	0 00	0 00	-2,817 91	0 00
03 Nov 11	BEST BUY INC COM STK SEDOL		-100 00	2,689 71	-4,976 29	0 00	-2,286 58	0 00	0 00	0 00	-2,286 58
08 Nov 11	2094670										
11 Oct 07			-100 00	2,689 71	-4,976 29	0 00	-2,286 58	0 00	0 00	0 00	-2,286 58

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Sales									
Equities									
Common stock									
United States									
07 Feb 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,676.84	-1,925.00	0.00	751.84	0.00	0.00	751.84
10 Feb 11	COM SEDOL B2R3PV1								
13 Aug 09		-100.00	2,676.84	-1,925.00	0.00	751.84	0.00	0.00	751.84
14 Feb 11	AMERICAN WTR WKS CO INC NEW	-200.00	5,391.62	-3,850.00	0.00	1,541.62	0.00	0.00	1,541.62
17 Feb 11	COM SEDOL B2R3PV1								
13 Aug 09		-200.00	5,391.62	-3,850.00	0.00	1,541.62	0.00	0.00	1,541.62
16 Mar 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,726.61	-1,918.77	0.00	807.84	0.00	0.00	807.84
21 Mar 11	COM SEDOL B2R3PV1								
14 Aug 09		-100.00	2,726.61	-1,918.77	0.00	807.84	0.00	0.00	807.84
14 Feb 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,691.12	-1,918.77	0.00	772.35	0.00	0.00	772.35
17 Feb 11	COM SEDOL B2R3PV1								
14 Aug 09		-100.00	2,691.12	-1,918.77	0.00	772.35	0.00	0.00	772.35
11 Feb 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,649.07	-1,925.00	0.00	724.07	0.00	0.00	724.07
18 Feb 11	COM SEDOL B2R3PV1								
13 Aug 09		-100.00	2,649.07	-1,925.00	0.00	724.07	0.00	0.00	724.07
22 Mar 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,760.69	-2,194.00	566.69	0.00	0.00	566.69	0.00
25 Mar 11	COM SEDOL B2R3PV1								
03 May 10		-100.00	2,760.69	-2,194.00	566.69	0.00	0.00	566.69	0.00
30 Mar 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,787.60	-2,194.00	593.60	0.00	0.00	593.60	0.00
04 Apr 11	COM SEDOL B2R3PV1								
03 May 10		-100.00	2,787.60	-2,194.00	593.60	0.00	0.00	593.60	0.00
04 Feb 11	AMERICAN WTR WKS CO INC NEW	-100.00	2,669.64	-1,925.00	0.00	744.64	0.00	0.00	744.64
09 Feb 11	COM SEDOL B2R3PV1								
13 Aug 09		-100.00	2,669.64	-1,925.00	0.00	744.64	0.00	0.00	744.64
29 Mar 11	APPLE INC COM STK SEDOL	-25.00	8,659.66	-4,895.16	0.00	3,804.50	0.00	0.00	3,804.50
01 Apr 11	2046251								

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
United States												
08 Feb 08				-100.00	4,977.90	-7,635.01	0.00	-2,657.11	0.00	0.00	-2,657.11	
05 Jan 09				-100.00	4,977.91	-2,847.22	0.00	2,130.69	0.00	0.00	2,130.69	
07 Jan 09				-100.00	4,977.90	-2,920.81	0.00	2,057.09	0.00	0.00	2,057.09	
08 Jan 09				-100.00	4,977.91	-2,942.02	0.00	2,035.89	0.00	0.00	2,035.89	
14 Jul 11				-1,300.00	64,712.75	-81,283.28	-16,570.53	0.00	0.00	-16,570.53	0.00	
02 Sep 11		ALLSTATE CORP COM SEDOL		-300.00	7,532.22	-7,779.49	0.00	-247.27	0.00	0.00	-247.27	
08 Sep 11		2019952										
20 May 09				-150.00	3,766.11	-3,870.39	0.00	-104.28	0.00	0.00	-104.28	
21 May 09				-150.00	3,766.11	-3,909.10	0.00	-142.99	0.00	0.00	-142.99	
29 Mar 11		ALLSTATE CORP COM SEDOL		-100.00	3,152.45	-2,625.23	0.00	527.22	0.00	0.00	527.22	
01 Apr 11		2019952										
21 May 09				-50.00	1,576.22	-1,303.04	0.00	273.18	0.00	0.00	273.18	
22 May 09				-50.00	1,576.23	-1,322.19	0.00	254.04	0.00	0.00	254.04	
08 Sep 11		ALLSTATE CORP COM SEDOL		-1,800.00	44,007.53	-54,067.30	-9,992.07	-67.70	0.00	-9,992.07	-67.70	
09 Sep 11		2019952										
20 May 09				-50.00	1,222.43	-1,290.13	0.00	-67.70	0.00	0.00	-67.70	
04 Nov 10				-100.00	2,444.97	-3,104.75	-659.88	0.00	0.00	-659.88	0.00	
04 Nov 10				-100.00	2,444.86	-3,103.54	-658.68	0.00	0.00	-658.68	0.00	
05 Nov 10				-100.00	2,444.86	-3,112.09	-667.23	0.00	0.00	-667.23	0.00	
14 Jul 11				-1,450.00	35,450.51	-43,456.79	-8,006.28	0.00	0.00	-8,006.28	0.00	
28 Mar 11		AMAZON COM INC COM SEDOL		-25.00	4,267.91	-662.33	0.00	3,605.58	0.00	0.00	3,605.58	
01 Apr 11		2000019										
01 Aug 06				-25.00	4,267.91	-662.33	0.00	3,605.58	0.00	0.00	3,605.58	
04 Feb 11		AMERICAN WTR WKS CO INC NEW		-100.00	2,872.71	-1,925.00	0.00	747.71	0.00	0.00	747.71	
09 Feb 11		COM SEDOL: B2R3PV1										
13 Aug 09				-100.00	2,872.71	-1,925.00	0.00	747.71	0.00	0.00	747.71	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
29 Mar 11	#REORG/AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012 SEDOL 2253508	-100.00	4,985.90	-4,063.07	0.00	922.83	0.00	0.00	922.83
04 Apr 08		-100.00	4,985.90	-4,063.07	0.00	922.83	0.00	0.00	922.83
18 Feb 11	#REORG/AON CORP STOCK MERGER AON PLC COM2G18A21 4/2/2012 SEDOL 2212717	-200.00	10,429.79	-8,272.18	2,157.61	0.00	0.00	2,157.61	0.00
30 Mar 10		-100.00	5,214.90	-4,295.02	919.88	0.00	0.00	919.88	0.00
03 Jun 10		-100.00	5,214.89	-3,977.16	1,237.73	0.00	0.00	1,237.73	0.00
29 Mar 11	3M CO COM SEDOL 2595708	-75.00	6,919.36	-5,992.08	0.00	927.28	0.00	0.00	927.28
01 Apr 11		-75.00	6,919.36	-5,992.08	0.00	927.28	0.00	0.00	927.28
27 Oct 11	3M CO COM SEDOL 2595708	-300.00	24,584.40	-25,689.32	-1,625.61	540.69	0.00	-1,625.61	540.69
01 Nov 11		-300.00	24,584.40	-25,689.32	-1,625.61	540.69	0.00	-1,625.61	540.69
16 Feb 10		-100.00	6,146.10	-5,992.07	0.00	154.03	0.00	0.00	154.03
03 Jun 10		-100.00	8,194.80	-7,808.14	0.00	386.66	0.00	0.00	386.66
14 Jul 11		-125.00	10,243.50	-11,869.11	-1,625.61	0.00	0.00	-1,625.61	0.00
29 Mar 11	AIR PROD & CHEM INC COM SEDOL 2011802	-100.00	8,981.82	-4,254.97	0.00	4,726.85	0.00	0.00	4,726.85
01 Apr 11		-100.00	8,981.82	-4,254.97	0.00	4,726.85	0.00	0.00	4,726.85
29 Mar 11	ALLEGHENY TECHNOLOGIES INC COM SEDOL 2526117	-100.00	6,433.24	-7,837.20	0.00	-1,403.96	0.00	0.00	-1,403.96
01 Apr 11		-100.00	6,433.24	-7,837.20	0.00	-1,403.96	0.00	0.00	-1,403.96
11 Nov 11	ALLEGHENY TECHNOLOGIES INC COM SEDOL 2526117	-1,900.00	94,580.18	-112,483.94	-16,570.53	-1,333.23	0.00	-16,570.53	-1,333.23
16 Nov 11		-1,900.00	94,580.18	-112,483.94	-16,570.53	-1,333.23	0.00	-16,570.53	-1,333.23
04 Feb 08		-100.00	4,977.90	-7,373.96	0.00	-2,396.06	0.00	0.00	-2,396.06
07 Feb 08		-100.00	4,977.91	-7,481.64	0.00	-2,503.73	0.00	0.00	-2,503.73

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date							Realized gain/loss		
Sales										
Equities										
Common stock										
United Kingdom										
08 Feb 11	TESCO ORD GBPO.05 SEDOL	-1,000.00	6,437.29	-7,132.43	0.00	277.58		-972.72	0.00	-695.14
11 Feb 11	0884709									
19 Aug 08		-1,000.00	6,437.29	-7,132.43	0.00	277.58		-972.72	0.00	-695.14
23 Sep 11	TESCO ORD GBPO.05 SEDOL	-1,500.00	8,349.97	-8,618.01	-346.40	869.61		-791.25	-497.88	229.84
28 Sep 11	0884709									
06 Oct 04		-800.00	4,453.32	-4,144.51	0.00	884.87		-576.06	0.00	308.81
05 Jun 09		-200.00	1,113.33	-1,192.30	0.00	-15.26		-63.71	0.00	-78.97
14 Jul 11		-500.00	2,783.32	-3,281.20	-346.40	0.00		-151.48	-497.88	0.00
05 Oct 11	TESCO ORD GBPO.05 SEDOL	-300.00	1,770.40	-1,968.72	-115.51	0.00		-82.81	-198.32	0.00
10 Oct 11	0884709									
14 Jul 11		-300.00	1,770.40	-1,968.72	-115.51	0.00		-82.81	-198.32	0.00
21 Sep 11	TESCO ORD GBPO.05 SEDOL	-1,600.00	9,221.64	-9,541.63	0.00	-53.58		-266.41	0.00	-319.99
26 Sep 11	0884709									
28 May 09		-200.00	1,152.71	-1,195.51	0.00	-24.61		-16.19	0.00	-42.80
05 Jun 09		-1,400.00	8,068.93	-8,346.12	0.00	-28.97		-248.22	0.00	-277.19
23 Sep 11	TESCO ORD GBPO.05 SEDOL	-1,900.00	10,579.21	-12,468.56	-1,313.74	0.00		-575.61	-1,889.35	0.00
28 Sep 11	0884709									
14 Jul 11		-1,900.00	10,579.21	-12,468.56	-1,313.74	0.00		-575.61	-1,889.35	0.00
21 Sep 11	TESCO ORD GBPO.05 SEDOL	-1,300.00	7,509.95	-8,291.18	0.00	-860.52		99.29	0.00	-781.23
26 Sep 11	0884709									
28 May 09		-600.00	3,466.13	-3,536.52	0.00	-65.81		-54.58	0.00	-120.39
04 May 10		-700.00	4,043.82	-4,704.66	0.00	-814.71		153.87	0.00	-660.84
Total United Kingdom			315,093.46	-277,182.64	-14,144.65	50,584.97		1,470.50	-14,589.60	62,500.42
United States										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Long Term	Total
							Short Term	Long Term	Translation	Short Term		
Sales												
Equities												
Common stock												
United Kingdom												
11 Oct 11	14 Oct 11	SHIRE PLC ORD GBPO 05 SEDOL BZQKY05		-200 00	6,330 77	-2,869 10	0 00	3,167 95	293 72	0 00	3,461 67	
		17 Feb 09		-100 00	3,165 39	-1,435 72	0 00	1,585 54	144 13	0 00	1,729 67	
		19 Feb 09		-100 00	3,165 38	-1,433 38	0 00	1,582 41	149 59	0 00	1,732 00	
23 Mar 11	28 Mar 11	STANDARD CHARTERED ORD USD0.50 SEDOL 0408284		-400 00	10,418 06	-5,029 46	0 00	5,480 25	-91 65	0 00	5,388 60	
		05 Apr 05		-57 16	1,488 61	-1,191 12	0 00	289 78	7 71	0 00	297 49	
		05 Apr 05		-12 40	322 91	-258 38	0 00	62 87	1 66	0 00	64 53	
		05 Apr 05		-100 00	2,604 52	-1,809 27	0 00	1,020 86	-225 61	0 00	795 25	
		05 Apr 05		-172 00	4,479 77	-1,025 65	0 00	3,380 57	73 55	0 00	3,454 12	
		15 May 09		-52 00	1,354 34	-610 88	0 00	693 48	50 18	0 00	743 66	
		15 May 09		-6 45	167 91	-134 36	0 00	32 69	0 86	0 00	33 55	
29 Mar 11	01 Apr 11	STANDARD CHARTERED ORD USD0.50 SEDOL 0408284		-100 00	2,571 70	-596 31	0 00	1,947 25	28 14	0 00	1,975 39	
		05 Apr 05		-100 00	2,571 70	-596 31	0 00	1,947 25	28 14	0 00	1,975 39	
29 Mar 11	01 Apr 11	TESCO ORD GBPO 05 SEDOL 0884709		-600 00	3,716 65	-4,279 45	0 00	44 11	-606 91	0 00	-562 80	
		19 Aug 08		-600 00	3,716 65	-4,279 45	0 00	44 11	-606 91	0 00	-562 80	
03 Oct 11	06 Oct 11	TESCO ORD GBPO 05 SEDOL 0884709		-1,300 00	7,505 76	-8,531 12	-757 23	0 00	-268 13	-1,025 36	0 00	
		14 Jul 11		-1,300 00	7,505 76	-8,531 12	-757 23	0 00	-268 13	-1,025 36	0 00	
05 Oct 11	10 Oct 11	TESCO ORD GBPO 05 SEDOL 0884709		-200 00	1,182 09	-1,312 48	-75 19	0 00	-55 20	-130 39	0 00	
		14 Jul 11		-200 00	1,182 09	-1,312 48	-75 19	0 00	-55 20	-130 39	0 00	
27 Sep 11	30 Sep 11	TESCO ORD GBPO 05 SEDOL 0884709		-800 00	4,712 64	-5,249 92	-362 17	0 00	-175 11	-537 28	0 00	
		14 Jul 11		-800 00	4,712 64	-5,249 92	-362 17	0 00	-175 11	-537 28	0 00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date									Realized gain/loss
Sales										
Equities										
Common stock										
United Kingdom										
10 Oct 11	RIO TINTO ORD GBP0.10 SEDOL	-200.00	9,924.76	-7,326.28	0.00	2,542.47	56.01	0.00	0.00	2,598.48
13 Oct 11	0718875									
11 Mar 09		-60.00	4,468.14	-2,075.03	0.00	2,498.39	-107.28	0.00	0.00	2,391.11
11 Mar 09		-10.00	496.24	-280.56	0.00	179.70	35.98	0.00	0.00	215.68
04 May 10		-100.00	4,962.38	-4,970.69	0.00	-135.62	127.31	0.00	0.00	-8.31
29 Mar 11	RIO TINTO ORD GBP0.10 SEDOL	-100.00	6,867.86	-2,805.60	0.00	3,622.54	439.72	0.00	0.00	4,062.26
01 Apr 11	0718875									
11 Mar 09		-100.00	6,867.86	-2,805.60	0.00	3,622.54	439.72	0.00	0.00	4,062.26
21 Feb 11	RIO TINTO ORD GBP0.10 SEDOL	-100.00	7,098.21	-2,805.60	0.00	3,812.94	479.67	0.00	0.00	4,292.61
24 Feb 11	0718875									
11 Mar 09		-100.00	7,098.21	-2,805.60	0.00	3,812.94	479.67	0.00	0.00	4,292.61
12 Oct 11	SHIRE PLC ORD GBP0.05 SEDOL	-200.00	6,230.58	-2,866.75	0.00	3,075.12	288.69	0.00	0.00	3,363.81
17 Oct 11	BZQKY05									
19 Feb 09		-200.00	6,230.58	-2,866.75	0.00	3,075.12	288.69	0.00	0.00	3,363.81
29 Mar 11	SHIRE PLC ORD GBP0.05 SEDOL	-200.00	5,787.64	-2,874.95	0.00	2,978.41	-65.72	0.00	0.00	2,912.69
01 Apr 11	BZQKY05									
04 Jun 09		-200.00	5,787.64	-2,874.95	0.00	2,978.41	-65.72	0.00	0.00	2,912.69
10 Oct 11	SHIRE PLC ORD GBP0.05 SEDOL	-200.00	6,305.47	-2,871.45	0.00	3,156.69	277.33	0.00	0.00	3,434.02
13 Oct 11	BZQKY05									
17 Feb 09		-200.00	6,305.47	-2,871.45	0.00	3,156.69	277.33	0.00	0.00	3,434.02
10 Oct 11	SHIRE PLC ORD GBP0.05 SEDOL	-600.00	18,870.90	-10,213.14	0.00	8,194.75	463.01	0.00	0.00	8,657.76
13 Oct 11	BZQKY05									
17 Feb 09		-300.00	9,435.45	-4,307.17	0.00	4,712.27	416.01	0.00	0.00	5,128.28
04 Jun 09		-100.00	3,145.15	-1,437.47	0.00	1,775.14	-67.46	0.00	0.00	1,707.68
04 May 10		-200.00	6,290.30	-4,468.50	0.00	1,707.34	114.46	0.00	0.00	1,821.80

◆ Realized Gain/Loss Detail - Taxable

Trade Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
					Short Term	Long Term		Short Term	Long Term
Sales									
Equities									
Common stock									
United Kingdom									
14 Jul 11		-1,000.00	547.40	-724.61	-192.45	0.00	15.24	-177.21	0.00
02 Sep 11	LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612	-500.00	275.81	-362.31	-88.21	0.00	1.71	-86.50	0.00
07 Sep 11		-500.00	275.81	-362.31	-88.21	0.00	1.71	-86.50	0.00
14 Jul 11		-5,200.00	2,994.29	-3,767.98	-820.31	0.00	46.62	-773.69	0.00
01 Sep 11	LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612	-5,200.00	2,994.29	-3,767.98	-820.31	0.00	46.62	-773.69	0.00
08 Sep 11		-5,200.00	2,994.29	-3,767.98	-820.31	0.00	46.62	-773.69	0.00
29 Mar 11	NATIONAL GRID ORD GBP0.113953 SEDOL: B08SNH3	-400.00	3,768.87	-4,410.66	0.00	-487.76	-154.03	0.00	-641.79
01 Apr 11		-100.00	842.22	-1,088.71	0.00	-113.41	-33.08	0.00	-146.49
23 Nov 09		-300.00	2,826.65	-3,321.95	0.00	-374.35	-120.95	0.00	-495.30
24 Nov 09		-300.00	2,826.65	-3,321.95	0.00	-374.35	-120.95	0.00	-495.30
29 Mar 11	PREMIER FARNELL ORD GBP0.05 SEDOL: 0331841	-1,000.00	4,390.75	-4,957.32	-499.97	0.00	-66.60	-566.57	0.00
01 Apr 11		-1,000.00	4,390.75	-4,957.32	-499.97	0.00	-66.60	-566.57	0.00
15 Sep 11	PREMIER FARNELL ORD GBP0.05 SEDOL: 0331841	-400.00	995.00	-1,982.93	-927.82	0.00	-60.11	-987.93	0.00
20 Sep 11		-400.00	995.00	-1,982.93	-927.82	0.00	-60.11	-987.93	0.00
19 Apr 11	RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	-100.00	5,165.39	-1,481.74	0.00	3,507.52	176.13	0.00	3,683.65
28 Apr 11		-100.00	5,165.39	-1,481.74	0.00	3,507.52	176.13	0.00	3,683.65
27 Dec 01		-100.00	5,537.46	-5,284.47	0.00	-8.68	261.67	0.00	252.99
08 Jul 11	RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	-100.00	5,537.46	-5,284.47	0.00	-8.68	261.67	0.00	252.99
13 Jul 11		-100.00	5,537.46	-5,284.47	0.00	-8.68	261.67	0.00	252.99
04 May 10		-100.00	5,537.46	-5,284.47	0.00	-8.68	261.67	0.00	252.99
29 Mar 11	RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	-100.00	5,104.32	-1,481.74	0.00	3,465.64	156.94	0.00	3,622.58
01 Apr 11		-100.00	5,104.32	-1,481.74	0.00	3,465.64	156.94	0.00	3,622.58
27 Dec 01		-100.00	5,104.32	-1,481.74	0.00	3,465.64	156.94	0.00	3,622.58

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Sales													
Equities													
Common stock													
United Kingdom													
28 Feb 11				-5,300.00	853.84	-1,879.01	-786.04		0.00	-59.13	-825.17	0.00	0.00
27 May 11	DIXONS RETAIL ORD GBP0.025			-8,300.00	2,464.27	-3,443.83	-1,141.81		0.00	162.25	-979.56	0.00	0.00
02 Jun 11	SEDOL 0047245												
28 Nov 10				-900.00	267.21	-373.31	-123.69		0.00	17.59	-106.10	0.00	0.00
29 Nov 10				-7,400.00	2,197.06	-3,070.52	-1,018.12		0.00	144.66	-873.46	0.00	0.00
27 May 11	DIXONS RETAIL ORD GBP0.025			-500.00	148.73	-207.40	-88.43		0.00	9.76	-58.67	0.00	0.00
02 Jun 11	SEDOL 0047245												
29 Nov 10				-500.00	148.73	-207.40	-88.43		0.00	9.76	-58.67	0.00	0.00
29 Mar 11	HSSC HLDGS ORD USDO.50(UK REG)			-778.00	8,079.95	-6,644.25	0.00		1,422.52	13.18	0.00	1,435.70	0.00
01 Apr 11	SEDOL 0540528												
29 Jan 09				-112.00	1,163.18	-921.66	0.00		131.90	109.62	0.00	241.52	0.00
18 Jun 08				-866.00	6,916.77	-5,722.59	0.00		1,290.62	-96.44	0.00	1,194.18	0.00
13 Jun 11	HSSC HLDGS ORD USDO.50(UK REG)			-895.00	8,978.07	-9,013.65	0.00		-677.31	641.73	0.00	-35.58	0.00
16 Jun 11	SEDOL 0540528												
29 Jan 09				-88.00	882.76	-724.16	0.00		61.53	97.07	0.00	158.60	0.00
04 May 10				-807.00	8,095.31	-8,289.49	0.00		-738.84	544.66	0.00	-194.18	0.00
05 Sep 11	LLOYDS BANKING GP ORD GBP0.1			-400.00	204.98	-289.84	-87.05		0.00	2.19	-84.86	0.00	0.00
08 Sep 11	SEDOL 0870612												
14 Jul 11				-400.00	204.98	-289.84	-87.05		0.00	2.19	-84.86	0.00	0.00
31 Aug 11	LLOYDS BANKING GP ORD GBP0.1			-9,300.00	5,030.94	-8,738.89	-1,788.60		0.00	80.65	-1,707.95	0.00	0.00
05 Sep 11	SEDOL 0870612												
14 Jul 11				-9,300.00	5,030.94	-8,738.89	-1,788.60		0.00	80.65	-1,707.95	0.00	0.00
17 Aug 11	LLOYDS BANKING GP ORD GBP0.1			-8,300.00	4,543.46	-9,064.93	-192.45		-4,809.43	480.41	-177.21	-4,344.26	0.00
22 Aug 11	SEDOL 0870612												
28 Jul 10				-2,400.00	1,313.78	-2,720.84	0.00		-1,558.83	151.77	0.00	-1,407.06	0.00
28 Jul 10				-4,900.00	2,682.28	-5,619.48	0.00		-3,250.60	313.40	0.00	-2,937.20	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date		Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Total
Settle Date	Acquisition Date										Realized gain/loss
Sales											
Equities											
Common stock											
United Kingdom											
05 Sep 11	08 Sep 11	BARCLAYS ORD GBP0.25 SEDOL 3134865	-1,200.00	3,000.79	-5,755.51	-2,834.28	0.00	0.00	79.56	-2,754.72	0.00
	20 Jan 11		-1,200.00	3,000.79	-5,755.51	-2,834.28	0.00	0.00	79.56	-2,754.72	0.00
29 Mar 11	01 Apr 11	BARCLAYS ORD GBP0.25 SEDOL 3134865	-1,200.00	5,546.69	-5,755.51	-218.72	0.00	0.00	9.90	-208.82	0.00
	20 Jan 11		-1,200.00	5,546.69	-5,755.51	-218.72	0.00	0.00	9.90	-208.82	0.00
02 Sep 11	07 Sep 11	BARCLAYS ORD GBP0.25 SEDOL 3134865	-2,500.00	6,944.06	-11,990.64	-5,178.25	0.00	0.00	134.67	-5,046.58	0.00
	20 Jan 11		-2,500.00	6,944.06	-11,990.64	-5,178.25	0.00	0.00	131.67	-5,046.58	0.00
11 Mar 11	16 Mar 11	BG GROUP ORD GBP0.10 SEDOL 0876289	-300.00	6,905.99	-4,965.29	0.00	2,021.36	0.00	-80.66	0.00	1,940.70
	18 Aug 09		-300.00	6,905.99	-4,965.29	0.00	2,021.36	0.00	-80.66	0.00	1,940.70
29 Mar 11	01 Apr 11	BG GROUP ORD GBP0.10 SEDOL 0876289	-200.00	4,895.37	-3,027.38	0.00	1,838.64	0.00	29.35	0.00	1,867.99
	01 Dec 08		-100.00	2,447.68	-1,372.28	0.00	1,015.75	0.00	59.65	0.00	1,075.40
	18 Aug 09		-100.00	2,447.68	-1,655.10	0.00	822.89	0.00	-30.30	0.00	792.59
10 Oct 11	13 Oct 11	BG GROUP ORD GBP0.10 SEDOL 0876289	-1,400.00	28,852.13	-20,178.90	0.00	7,387.62	0.00	1,285.61	0.00	8,673.23
	16 Jan 09		-600.00	12,365.20	-7,846.52	0.00	3,952.23	0.00	566.45	0.00	4,518.68
	12 Mar 09		-300.00	6,182.60	-4,078.22	0.00	1,558.87	0.00	545.51	0.00	2,104.38
	04 May 10		-400.00	8,243.47	-6,631.08	0.00	1,442.54	0.00	169.85	0.00	1,612.39
	18 Aug 10		-100.00	2,060.86	-1,623.08	0.00	433.98	0.00	3.80	0.00	437.78
25 Nov 11	30 Nov 11	DIXONS RETAIL ORD GBP0.025 SEDOL 0047245	-13,700.00	2,207.09	-5,163.01	-2,873.13	0.00	0.00	-82.79	-2,955.92	0.00
	29 Nov 10		-100.00	16.11	-41.48	-25.09	0.00	0.00	-0.28	-25.37	0.00
	29 Nov 10		-6,200.00	1,321.03	-3,401.18	-2,057.05	0.00	0.00	-23.10	-2,080.15	0.00
	29 Nov 10		-100.00	16.11	-41.34	-24.95	0.00	0.00	-0.28	-25.23	0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Short Term	Long Term	Total
					Short Term	Long Term	Translation	Short Term			
Equities											
Common stock											
Switzerland											
14 Jul 11		-57.00	4,630.69	-5,351.77	-746.77	0.00	15.69	-731.08			0.00
10 Mar 11	SYNTHE INC CHF0 001 SEDOL B014635	-10.00	1,353.03	-1,348.62	0.00	-137.96	142.37	0.00	0.00		4.41
27 Jun 08		-10.00	1,353.03	-1,348.62	0.00	-137.96	142.37	0.00	0.00		4.41
09 Mar 11	SYNTHE INC CHF0.001 SEDOL B014635	-43.00	5,763.07	-5,801.88	0.00	-627.90	589.09	0.00	0.00		-38.81
27 Jun 08		-20.00	2,680.50	-2,700.05	0.00	-293.70	274.15	0.00	0.00		-19.55
27 Jun 08		-23.00	3,082.57	-3,101.83	0.00	-334.20	314.94	0.00	0.00		-19.26
	Total Switzerland		44,084.81	-42,301.45	-3,883.13	-1,017.38	6,483.87	-2,251.95			4,035.11
United Kingdom											
10 Aug 11	ANGLO AMERICAN USD0 54945 SEDOL B1XZS82	-300.00	11,854.69	-14,122.67	-1,893.53	-335.03	-39.42	-1,812.29			-455.69
15 Aug 11		-100.00	3,951.56	-4,407.25	0.00	-335.03	-120.66	0.00	0.00		-455.69
16 Nov 09		-200.00	7,903.13	-8,715.42	-1,893.53	0.00	81.24	-1,812.29			0.00
14 Jul 11		-800.00	32,459.20	-21,696.83	10,238.25	0.00	524.12	10,762.37			0.00
24 Aug 11	AUTONOMY CORP ORD GBP0 003333 SEDOL 0118271	-300.00	12,172.20	-7,714.27	4,264.60	0.00	193.33	4,457.93			0.00
31 Mar 11		-500.00	20,287.00	-13,982.56	5,973.65	0.00	330.79	6,304.44			0.00
08 Feb 11	BAE SYSTEMS ORD GBP0 025 SEDOL 0263494	-765.00	4,235.11	-5,752.18	0.00	-975.69	-541.38	0.00	0.00		-1,517.07
11 Feb 11		-700.00	3,875.26	-5,261.09	0.00	-893.24	-492.59	0.00	0.00		-1,385.83
19 Apr 06		-65.00	359.85	-491.09	0.00	-82.45	-48.79	0.00	0.00		-131.24
20 Apr 06		-2,500.00	9,118.52	-11,990.64	-2,800.10	0.00	-72.02	-2,872.12			0.00
12 Jul 11	BARCLAYS ORD GBP0 25 SEDOL 3134865	-2,500.00	9,118.52	-11,990.64	-2,800.10	0.00	-72.02	-2,872.12			0.00
15 Jul 11		-2,500.00	9,118.52	-11,990.64	-2,800.10	0.00	-72.02	-2,872.12			0.00

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss			
							Short Term	Long Term		Short Term	Long Term	Total	
Sales													
Equities													
Common stock													
Total Sweden							11,224.58	-5,894.19	0.00	4,625.35	705.04	0.00	5,330.39
Switzerland													
29 Mar 11	01 Apr 11	NESTLE SA CHF0.10(REGD) SEDOL 7123870		-127.00	7,264.93	-4,024.52	0.00	2,043.68	1,196.73	0.00	3,240.41		
29 Mar 11	01 Apr 11	NOVARTIS AG CHF0.50(REGD) SEDOL 7103065		-127.00	7,264.93	-4,024.52	0.00	2,043.68	1,196.73	0.00	3,240.41		
29 Mar 11	01 Apr 11	NOVARTIS AG CHF0.50(REGD) SEDOL 7103065		-62.00	3,407.66	-3,022.66	-97.98	0.00	482.98	385.00	0.00		
29 Mar 11	01 Apr 11	NOVARTIS AG CHF0.50(REGD) SEDOL 7103065		-62.00	3,407.66	-3,022.66	-97.98	0.00	482.98	385.00	0.00		
29 Aug 11	01 Sep 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-96.00	7,644.17	-9,198.27	-2,211.18	0.00	657.08	-1,554.10	0.00		
29 Aug 11	01 Sep 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-46.00	3,682.83	-4,494.97	-1,418.44	0.00	586.30	-832.14	0.00		
29 Aug 11	01 Sep 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-50.00	3,981.34	-4,703.30	-792.74	0.00	70.78	-721.96	0.00		
25 Aug 11	30 Aug 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-59.00	4,774.44	-5,226.70	0.00	-2,221.38	1,769.12	0.00	-452.26		
21 Aug 09	24 Aug 09	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-9.00	729.30	-786.42	0.00	-327.83	269.71	0.00	-58.12		
21 Aug 09	24 Aug 09	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-50.00	4,046.14	-4,440.28	0.00	-1,893.55	1,499.41	0.00	-394.14		
26 Aug 11	31 Aug 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-49.00	3,880.93	-4,478.00	-627.20	-1,125.39	1,155.52	-351.77	-245.30		
21 Aug 09	07 Apr 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-30.00	2,376.08	-2,621.38	0.00	-1,125.39	880.09	0.00	-245.30		
21 Aug 09	07 Apr 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-19.00	1,504.65	-1,856.62	-627.20	0.00	275.43	-351.77	0.00		
21 Feb 11	24 Feb 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-42.00	5,365.69	-3,839.03	0.00	1,051.57	475.09	0.00	1,526.66		
24 Aug 09	28 Aug 09	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-3.00	383.26	-266.42	0.00	85.91	30.93	0.00	116.84		
28 Aug 09	02 Sep 09	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-38.00	4,854.68	-3,460.12	0.00	940.88	433.68	0.00	1,374.56		
28 Aug 09	02 Sep 09	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-1.00	127.75	-92.49	0.00	24.78	10.48	0.00	35.26		
30 Aug 11	02 Sep 11	SONOVA HOLDING AG COMMON STOCK SEDOL 7156036		-57.00	4,630.69	-5,361.77	-746.77	0.00	15.69	-731.08	0.00		

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
Netherlands												
06 Jan 11				-68.00	2,907.70	-2,512.61	246.32	0.00	148.77	395.09	0.00	
24 Jan 11	KONINKLIJKE KPN SEDOL: 5956078			-168.00	2,640.85	-834.47	0.00	1,485.01	321.37	0.00	1,806.38	
27 Jan 11												
25 Sep 02				-168.00	2,640.85	-834.47	0.00	1,485.01	321.37	0.00	1,806.38	
Total Netherlands					19,779.12	-13,861.04	246.32	5,401.62	470.14	395.09	5,722.99	
Norway												
29 Mar 11	SEADRILL LTD USD2 SEDOL: 809RMQ1			-90.00	3,271.23	-3,007.74	62.41	0.00	207.08	263.49	0.00	
01 Apr 11												
07 Jan 11				-90.00	3,271.23	-3,007.74	62.41	0.00	201.08	263.49	0.00	
Total Norway					3,271.23	-3,007.74	62.41	0.00	201.08	263.49	0.00	
Portugal												
08 Feb 11	JERONIMO MARTINS EUR1 SEDOL: B1YTSQ7			-600.00	9,013.10	-4,077.64	0.00	5,033.75	-98.29	0.00	4,935.46	
11 Feb 11												
17 Jun 09				-300.00	4,506.55	-2,039.54	0.00	2,518.04	-51.03	0.00	2,467.01	
18 Jun 09				-300.00	4,506.55	-2,038.10	0.00	2,515.71	-47.26	0.00	2,468.45	
Total Portugal					9,013.10	-4,077.64	0.00	5,033.75	-98.29	0.00	4,935.46	
Sweden												
14 Mar 11	SANDVIK AB NPV SEDOL: B1VQ252			-214.00	3,891.53	-2,091.79	0.00	1,567.60	232.14	0.00	1,799.74	
17 Mar 11												
04 Aug 09				-214.00	3,891.53	-2,091.79	0.00	1,567.60	232.14	0.00	1,799.74	
Total Sweden					7,333.05	-3,802.40	0.00	3,057.75	472.90	0.00	3,530.65	
10 Mar 11	SANDVIK AB NPV SEDOL: B1VQ252			-186.00	3,533.54	-1,819.09	0.00	1,498.00	217.45	0.00	1,715.45	
15 Mar 11												
04 Aug 09				-200.00	3,799.51	-1,984.31	0.00	1,559.75	255.45	0.00	1,815.20	
05 Aug 09												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total	
							Short Term	Long Term	Short Term	Long Term		
Sales												
Equities												
Common stock												
Japan												
30 Mar 11		TREND MICRO INC NPV SEDOL		-100.00	2,644.84	-3,163.08	0.00	-1,859.81	1,341.57	0.00	-518.24	
04 Apr 11		6125286										
09 Nov 05				-100.00	2,644.84	-3,163.08	0.00	-1,859.81	1,341.57	0.00	-518.24	
28 Mar 11		TREND MICRO INC NPV SEDOL		-100.00	2,656.67	-3,163.07	0.00	-1,916.00	1,409.60	0.00	-506.40	
31 Mar 11		6125286										
09 Nov 05				-100.00	2,656.67	-3,163.07	0.00	-1,916.00	1,409.60	0.00	-506.40	
Total Japan					213,145.79	-251,150.53	-29,074.23	-49,731.06	40,809.55	-26,261.86	-11,742.88	
Mexico												
27 May 11		AMER MOVIL SAB DE C V		-125.00	6,534.53	-954.09	0.00	5,580.44	0.00	0.00	5,580.44	
02 Jun 11		SPONSORED ADR REPSTG SER L										
		SHS SEDOL 2722870										
16 Oct 03				-125.00	6,534.53	-954.09	0.00	5,580.44	0.00	0.00	5,580.44	
22 Mar 11		AMER MOVIL SAB DE C V		-75.00	4,076.08	-572.46	0.00	3,503.62	0.00	0.00	3,503.62	
25 Mar 11		SPONSORED ADR REPSTG SER L										
		SHS SEDOL 2722670										
16 Oct 03				-75.00	4,076.08	-572.46	0.00	3,503.62	0.00	0.00	3,503.62	
Total Mexico					10,610.61	-1,626.55	0.00	9,084.06	0.00	0.00	9,084.06	
Netherlands												
29 Mar 11		ADR ROYAL DUTCH SHELL PLC		-100.00	7,151.09	-5,148.65	0.00	2,002.44	0.00	0.00	2,002.44	
01 Apr 11		SPONSORED ADR REPSTG A SH\$										
		SEDOL B03MM62										
27 May 09				-100.00	7,151.09	-5,148.65	0.00	2,002.44	0.00	0.00	2,002.44	
21 Mar 11		ADR ROYAL DUTCH SHELL PLC		-100.00	7,079.48	-5,165.31	0.00	1,914.17	0.00	0.00	1,914.17	
24 Mar 11		SPONSORED ADR REPSTG A SHS										
		SEDOL B03MM62										
17 Aug 09				-100.00	7,079.48	-5,165.31	0.00	1,914.17	0.00	0.00	1,914.17	
29 Mar 11		ASML HOLDING NV EURO.09 SEDOL		-68.00	2,907.70	-2,512.51	246.32	0.00	148.77	395.09	0.00	
01 Apr 11		5849368										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
Japan												
18 Oct 11	NINTENDO CO LTD NPV SEDOL	21 Oct 11		-100.00	15,713.84	-46,561.45	0.00	-49,091.05	18,243.44	0.00	-30,847.61	
05 Feb 08				-100.00	15,713.84	-46,561.45	0.00	-49,091.05	18,243.44	0.00	-30,847.61	
10 Mar 11	SOFTBANK CORP NPV SEDOL	15 Mar 11		-100.00	4,135.40	-1,756.75	0.00	1,656.36	722.29	0.00	2,378.65	
25 Jul 08				-100.00	4,135.40	-1,756.75	0.00	1,656.36	722.29	0.00	2,378.65	
14 Jun 11	SOFTBANK CORP NPV SEDOL	17 Jun 11		-100.00	3,738.43	-2,176.19	0.00	1,176.81	385.43	0.00	1,562.24	
08 May 10				-100.00	3,738.43	-2,176.19	0.00	1,176.81	385.43	0.00	1,562.24	
05 Jan 11	SOFTBANK CORP NPV SEDOL	11 Jan 11		-300.00	10,532.13	-6,382.46	0.00	3,184.81	964.86	0.00	4,149.67	
18 Aug 09				-300.00	10,532.13	-6,382.46	0.00	3,184.81	964.86	0.00	4,149.67	
02 Jun 11	SOFTBANK CORP NPV SEDOL	07 Jun 11		-100.00	3,720.72	-2,176.18	0.00	1,180.50	364.04	0.00	1,544.54	
08 May 10				-100.00	3,720.72	-2,176.18	0.00	1,180.50	364.04	0.00	1,544.54	
29 Mar 11	SOFTBANK CORP NPV SEDOL	01 Apr 11		-300.00	11,084.42	-5,270.24	0.00	3,558.59	2,255.59	0.00	5,814.18	
25 Jul 08				-300.00	11,084.42	-5,270.24	0.00	3,558.59	2,255.59	0.00	5,814.18	
29 Mar 11	TREND MICRO INC NPV SEDOL	01 Apr 11		-100.00	2,629.82	-3,163.07	0.00	-1,909.84	1,376.59	0.00	-533.25	
09 Nov 05				-100.00	2,629.82	-3,163.07	0.00	-1,909.84	1,376.59	0.00	-533.25	
23 Mar 11	TREND MICRO INC NPV SEDOL	28 Mar 11		-200.00	5,396.99	-7,159.96	0.00	-2,260.61	497.64	0.00	-1,762.97	
27 Nov 09				-100.00	2,698.50	-3,591.18	0.00	-1,128.49	245.81	0.00	-882.68	
30 Nov 09				-100.00	2,698.49	-3,578.78	0.00	-1,132.12	251.83	0.00	-880.29	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
Japan												
29 Sep 11	29 Sep 11	JGC CORP NPV SEDOL 6473468		-1,000.00	2,626.37	-3,625.32	-1,075.69	0.00	76.74	-996.95	0.00	
06 Jun 08				-1,000.00	24,866.77	-20,985.81	0.00	-4,314.77	8,215.73	0.00	3,900.96	
29 Mar 11	01 Apr 11	KURITA WATER INDS NPV SEDOL 6497863		-200.00	5,674.35	-5,653.74	-254.47	0.00	275.08	20.61	0.00	
16 Aug 10	20 Aug 10			-100.00	2,837.17	-2,809.25	-131.24	0.00	168.16	27.92	0.00	
				-100.00	2,837.18	-2,844.49	-123.23	0.00	115.92	-7.31	0.00	
04 Nov 11	09 Nov 11	mitsubishi corp npv sedol 6596785		-1,600.00	36,728.97	-47,443.45	-12,003.60	0.00	1,289.12	-10,714.48	0.00	
10 Mar 11	22 Mar 11			-400.00	8,161.99	-10,748.22	-3,236.11	0.00	649.88	-2,586.23	0.00	
				-200.00	4,081.00	-5,402.13	-1,539.01	0.00	217.88	-1,321.13	0.00	
				-1,200.00	24,485.98	-31,293.10	-7,228.48	0.00	421.36	-6,807.12	0.00	
29 Mar 11	01 Apr 11	MIURATA MANUFACTURING CO. NPV SEDOL 6610403		-100.00	6,802.36	-4,572.07	0.00	1,550.24	680.05	0.00	2,230.29	
07 Nov 11	10 Nov 11	NINTENDO CO LTD NPV SEDOL 6639550		-100.00	15,445.11	-17,014.16	-1,307.89	0.00	-261.16	-1,569.05	0.00	
				-100.00	15,445.11	-17,014.16	-1,307.89	0.00	-261.16	-1,569.05	0.00	
20 Oct 11	25 Oct 11	NINTENDO CO LTD NPV SEDOL 6639550		-200.00	30,773.16	-36,795.42	-6,646.26	0.00	624.00	-6,022.26	0.00	
				-100.00	15,386.58	-19,781.25	-4,374.34	0.00	579.67	-4,394.67	0.00	
				-100.00	15,386.58	-17,014.17	-1,671.92	0.00	44.33	-1,627.59	0.00	
19 Oct 11	24 Oct 11	NINTENDO CO LTD NPV SEDOL 6639550		-100.00	15,633.51	-19,781.26	-4,734.06	0.00	566.31	-4,147.75	0.00	
				-100.00	15,633.51	-19,781.26	-4,734.06	0.00	566.31	-4,147.75	0.00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		
					Short Term	Long Term	Short Term	Long Term	
Sales									
Equities									
Common stock									
Israel									
16 Mar 11	ADR ISRAEL CHEMICALS LTD ADR	-400.00	5,952.12	-6,009.00	-56.88	0.00	0.00	-56.88	0.00
21 Mar 11	SEDOL B3DW7Q8								
07 Oct 10		-200.00	2,976.06	-2,936.78	39.28	0.00	0.00	39.28	0.00
11 Oct 10		-200.00	2,976.06	-3,072.22	-96.16	0.00	0.00	-96.16	0.00
Total Israel			26,430.24	-33,460.32	-5,825.09	-1,204.99	0.00	-5,825.09	-1,204.99
Italy									
29 Mar 11	LUXOTTICA GROUP EURO 06 SEDOL	-170.00	5,358.53	-2,160.50	0.00	2,358.04	839.99	0.00	3,198.03
01 Apr 11	4800659								
13 Dec 02		-170.00	5,358.53	-2,160.50	0.00	2,358.04	839.99	0.00	3,198.03
Total Italy			5,358.53	-2,160.50	0.00	2,358.04	839.99	0.00	3,198.03
Japan									
29 Mar 11	CANON INC NPV SEDOL 6172323	-100.00	4,275.95	-3,430.89	0.00	-686.29	1,531.35	0.00	845.06
01 Apr 11									
08 Jul 03		-100.00	4,275.95	-3,430.89	0.00	-686.29	1,531.35	0.00	845.06
25 Nov 11	DENSO CORP NPV SEDOL 6640381	-100.00	2,625.12	-3,625.32	-1,094.46	0.00	94.26	-1,000.20	0.00
30 Nov 11		-100.00	2,625.12	-3,625.32	-1,094.46	0.00	94.26	-1,000.20	0.00
19 Jul 11		-100.00	2,687.06	-3,625.32	-1,005.24	0.00	66.98	-938.26	0.00
28 Nov 11	DENSO CORP NPV SEDOL 6640381	-100.00	2,687.06	-3,625.32	-1,005.24	0.00	66.98	-938.26	0.00
01 Dec 11		-100.00	2,733.80	-3,625.32	-952.56	0.00	61.04	-891.52	0.00
30 Nov 11	DENSO CORP NPV SEDOL 6640381	-100.00	2,733.80	-3,625.32	-952.56	0.00	61.04	-891.52	0.00
05 Dec 11		-100.00	2,733.80	-3,625.32	-952.56	0.00	61.04	-891.52	0.00
24 Nov 11	DENSO CORP NPV SEDOL 6640381	-100.00	2,626.37	-3,625.32	-1,075.69	0.00	76.74	-999.95	0.00
29 Nov 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
India												
	18 Mar 10			-100.00	3,098.65	-4,667.02	0.00	-1,568.37	0.00	0.00	-1,568.37	
	28 Apr 10			-50.00	1,549.32	-2,292.81	0.00	-743.49	0.00	0.00	-743.49	
	29 Apr 10			-50.00	1,549.32	-2,303.45	0.00	-754.13	0.00	0.00	-754.13	
	14 Jul 11			-51.00	1,580.31	-1,974.14	-393.83	0.00	0.00	-393.83	0.00	
08 Oct 11	12 Oct 11	PVTPL RELIANCE INDS GDS(REP 2 ORD INR10)144 A SEDOL 4731146		-226.00	7,151.70	-8,748.16	-1,596.46	0.00	0.00	-1,596.46	0.00	
	14 Jul 11			-226.00	7,151.70	-8,748.16	-1,596.46	0.00	0.00	-1,596.46	0.00	
Total India					18,921.03	-24,766.75	-2,759.73	-3,085.99	0.00	-2,759.73	-3,085.99	
Ireland												
11 Apr 11	14 Apr 11	CRH ORD EURO 32 SEDOL 001135S		-187.00	4,392.56	-2,812.07	-351.87	1,636.45	295.91	-232.99	1,813.48	
	05 Apr 05			-29.82	700.41	-324.90	0.00	338.86	36.65	0.00	375.51	
	29 Oct 08			-114.18	2,682.10	-1,244.13	0.00	1,297.59	140.39	0.00	1,437.97	
	04 May 10			-43.00	1,010.05	-1,243.04	-351.87	0.00	118.88	-232.99	0.00	
Total Ireland					4,392.56	-2,812.07	-351.87	1,636.45	295.91	-232.99	1,813.48	
Israel												
15 Mar 11	18 Mar 11	ADR ISRAEL CHEMICALS LTD ADR SEDOL B3DW708		-300.00	4,363.75	-4,667.94	-304.19	0.00	0.00	-304.19	0.00	
	11 Oct 10			-100.00	1,461.25	-1,536.98	-75.73	0.00	0.00	-75.73	0.00	
	14 Oct 10			-200.00	2,922.50	-3,150.96	-228.46	0.00	0.00	-228.46	0.00	
03 Nov 11	08 Nov 11	ADR ISRAEL CHEMICALS LTD ADR SEDOL B3DW708		-1,400.00	16,094.37	-22,763.98	-5,464.02	-1,204.99	0.00	-5,464.02	-1,204.99	
	04 Oct 10			-200.00	2,299.19	-2,866.60	0.00	-567.41	0.00	0.00	-567.41	
	07 Oct 10			-200.00	2,299.20	-2,936.78	0.00	-637.58	0.00	0.00	-637.58	
	14 Jul 11			-1,000.00	11,495.98	-16,960.00	-5,464.02	0.00	0.00	-5,464.02	0.00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Shares/Par	Proceeds	Cost	Short Term	Market	Long Term	Translation	Short Term	Long Term	Total
Settle Date	Acquisition Date										
Sales											
Equities											
Common stock											
Hong Kong											
27 Jun 11	BOC HONG KONG HLDG HKDS SEDOL: 6538112	-1,500.00	4,267.63	-3,544.95	0.00	0.00	732.58	-9.90	0.00	0.00	722.68
29 Jun 11	09 Apr 10	-500.00	1,422.54	-1,212.09	0.00	0.00	214.85	-4.40	0.00	0.00	210.45
	22 Jun 10	-1,000.00	2,845.09	-2,332.86	0.00	0.00	517.73	-5.50	0.00	0.00	512.23
29 Mar 11	BOC HONG KONG HLDG HKDS SEDOL: 6538112	-1,000.00	3,201.19	-2,424.17	789.54	0.00	0.00	-12.52	777.02	0.00	0.00
31 Mar 11	09 Apr 10	-1,000.00	3,201.19	-2,424.17	789.54	0.00	0.00	-12.52	777.02	0.00	0.00
29 Mar 11	HONG KONG & CHINA GAS HKD0.25 SEDOL: 6436557	-2,000.00	4,732.92	-2,040.71	0.00	0.00	2,692.28	-0.07	0.00	0.00	2,692.21
31 Mar 11	18 Sep 03	-2,000.00	4,732.92	-2,040.71	0.00	0.00	2,692.28	-0.07	0.00	0.00	2,692.21
29 Mar 11	SHANGRI-LA ASIA HKD1 SEDOL 8771032	-2,000.00	5,039.87	-2,146.55	0.00	0.00	2,906.88	-13.56	0.00	0.00	2,893.32
31 Mar 11	21 Nov 08	-2,000.00	5,039.87	-2,146.55	0.00	0.00	2,906.88	-13.56	0.00	0.00	2,893.32
29 Mar 11	TELEVISION BROADCT HKD0.05 SEDOL: 6881874	-1,000.00	5,552.92	-5,432.43	154.48	0.00	0.00	-33.99	120.49	0.00	0.00
31 Mar 11	04 Nov 10	-1,000.00	5,552.92	-5,432.43	154.48	0.00	0.00	-33.99	120.49	0.00	0.00
03 Nov 11	WHARF(HLDGS) HKD1 SEDOL 6435576	-2,000.00	10,454.30	-14,068.28	-3,656.25	0.00	0.00	42.27	-3,613.98	0.00	0.00
07 Nov 11	20 Jul 11	-2,000.00	10,454.30	-14,068.28	-3,656.25	0.00	0.00	42.27	-3,613.98	0.00	0.00
Total Hong Kong			33,248.83	-29,657.09	-2,712.23		6,331.74	-27.77	-2,716.47		6,308.21
India											
07 Oct 11	PVTPL RELIANCE INDS GDS(REP 2 ORD INR10)144 A SEDOL: 4731146	-123.00	3,991.73	-4,761.17	-769.44	0.00	0.00	0.00	-769.44	0.00	0.00
13 Oct 11	14 Jul 11	-123.00	3,991.73	-4,761.17	-769.44	0.00	0.00	0.00	-769.44	0.00	0.00
05 Oct 11	PVTPL RELIANCE INDS GDS(REP 2 ORD INR10)144 A SEDOL: 4731146	-251.00	7,777.60	-11,257.42	-393.83	0.00	-3,065.99	0.00	-393.83	0.00	-3,065.99
11 Oct 11											

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss	
							Short Term	Long Term		Short Term	Long Term
Total											
Sales											
Equities											
Common stock											
Germany											
	14 Jul 11			-145.00	8,368.31	-8,429.63	501.48	0.00	-562.80	-61.32	0.00
09 Dec 11	13 Dec 11	SAP AG ORD NPV SEDOL: 4846288		-224.00	12,995.28	-10,228.42	80.80	2,566.66	119.40	-2.90	2,769.76
	10 May 05			-100.00	5,801.47	-4,052.34	0.00	1,595.74	153.39	0.00	1,749.13
	04 May 10			-100.00	5,801.46	-4,780.83	0.00	970.92	49.71	0.00	1,020.63
	14 Jul 11			-24.00	1,392.35	-1,395.25	80.80	0.00	-83.70	-2.90	0.00
05 Jan 11	07 Jan 11	SAP AG ORD NPV SEDOL: 4846288		-100.00	5,054.31	-4,052.35	0.00	846.83	199.13	0.00	1,001.96
	10 May 05			-100.00	5,054.31	-4,052.35	0.00	846.83	155.13	0.00	1,001.96
15 Mar 11	17 Mar 11	SIEMENS AG NPV(REGD) SEDOL 5727973		-120.00	14,575.46	-7,812.93	-95.66	6,162.69	695.50	49.86	6,712.67
	20 Feb 09			-100.00	12,146.22	-5,433.55	0.00	6,162.69	549.98	0.00	6,712.67
	03 Dec 10			-20.00	2,429.24	-2,379.38	-95.66	0.00	145.52	49.86	0.00
29 Mar 11	31 Mar 11	SIEMENS AG NPV(REGD) SEDOL 5727973		-27.00	3,566.62	-3,212.16	126.04	0.00	228.42	354.46	0.00
	03 Dec 10			-27.00	3,566.62	-3,212.16	126.04	0.00	228.42	354.46	0.00
02 Dec 11	08 Dec 11	SIEMENS AG NPV(REGD) SEDOL 5727973		-132.00	13,395.89	-13,992.33	-1,070.57	158.12	316.01	-926.69	330.25
	04 May 10			-79.00	8,017.24	-7,686.99	0.00	158.12	172.13	0.00	330.25
	03 Dec 10			-53.00	5,378.65	-6,305.34	-1,070.57	0.00	143.88	-926.69	0.00
13 Jun 11	15 Jun 11	SIEMENS AG NPV(REGD) SEDOL 5727973		-21.00	2,698.57	-2,043.38	0.00	471.56	183.63	0.00	655.19
	04 May 10			-21.00	2,698.57	-2,043.38	0.00	471.56	183.63	0.00	655.19
Total Germany					85,798.51	-81,346.57	-7,717.33	10,142.08	2,027.19	-7,244.58	11,696.52
Hong Kong											

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Total
					Short Term	Long Term	Translation	Short Term	
Sales									
Equities									
Common stock									
France									
21 Feb 11	L'OREAL EUR0.20 SEDOL 4057608	-100.00	11,684.09	-7,242.10	0.00	3,991.56	450.43	0.00	4,441.99
24 Feb 11									
03 May 05		-100.00	11,684.09	-7,242.10	0.00	3,991.56	450.43	0.00	4,441.99
29 Mar 11	SCHNEIDER ELECTRIC EUR4.00	-23.00	3,801.96	-3,500.13	179.87	0.00	121.96	301.83	0.00
01 Apr 11	SEDOL: 4834108								
04 Feb 11		-23.00	3,801.96	-3,500.13	179.87	0.00	121.96	301.83	0.00
12 Oct 11	SCHNEIDER ELECTRIC EUR4.00	-329.00	19,642.09	-25,082.69	-4,511.61	0.00	-928.69	-5,440.60	0.00
17 Oct 11	SEDOL: 4834108								
14 Jul 11		-329.00	19,642.09	-25,082.69	-4,511.61	0.00	-928.69	-5,440.60	0.00
Total France			93,664.75	-108,222.36	-21,779.79	8,844.89	-1,822.51	-25,302.13	10,744.52
Germany									
19 Aug 11	DAIMLERCHRYSLER ORD	-177.00	9,002.30	-12,972.04	-4,390.80	0.00	421.06	-3,969.74	0.00
23 Aug 11	NPV(REGD) SEDOL: 5529027								
21 Feb 11		-100.00	5,066.05	-7,177.40	-2,448.98	0.00	357.63	-2,091.35	0.00
14 Jul 11		-77.00	3,916.25	-5,794.64	-1,941.82	0.00	63.43	-1,878.39	0.00
18 Aug 11	DAIMLERCHRYSLER ORD	-126.00	6,792.25	-9,482.15	-2,865.41	0.00	195.51	-2,689.90	0.00
22 Aug 11	NPV(REGD) SEDOL: 5529027								
14 Jul 11		-126.00	6,792.25	-9,482.15	-2,865.41	0.00	195.51	-2,689.90	0.00
29 Mar 11	LINDE AG NPV SEDOL: 5740317	-18.00	2,737.99	-2,736.34	16.79	0.00	-15.14	1.65	0.00
31 Mar 11									
22 Mar 11		-18.00	2,737.99	-2,736.34	16.79	0.00	-15.14	1.65	0.00
05 Jan 11	MUENCHENER RUECKVE	-44.00	6,611.53	-6,384.84	0.00	-63.78	290.47	0.00	226.69
07 Jan 11	NPV(REGD) SEDOL: 5294121								
05 Dec 08		-44.00	6,611.53	-6,384.84	0.00	-63.78	290.47	0.00	226.69
13 Dec 11	SAP AG ORD NPV SEDOL: 4846288	-145.00	8,368.31	-8,429.63	501.48	0.00	-562.80	-61.32	0.00
15 Dec 11									

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Sales											
Equities											
Common stock											
France											
21 Sep 01			-17.27	2,245.28	0.00	0.00	2,245.28	0.00	0.00	2,245.28	2,245.28
04 Oct 11	BNP PARIBAS EUR2 SEDOL 7309681		-862.00	31,340.26	-54,943.03	-17,448.05	-4,316.03	-1,638.69	-20,163.36	-3,439.41	-3,439.41
07 Oct 11											
01 Nov 02			-79.00	2,872.25	-3,042.15	0.00	-1,205.47	1,035.57	0.00	-169.90	-169.90
30 Sep 10			-93.00	3,381.26	-6,650.77	0.00	-3,110.56	-158.95	0.00	-3,269.51	-3,269.51
08 Feb 11			-38.00	1,381.59	-2,898.10	-1,456.99	0.00	-57.52	-1,514.51	0.00	0.00
14 Jul 11			-64.00	23,288.87	-41,762.89	-15,876.74	0.00	-2,617.28	-18,494.02	0.00	0.00
02 Sep 11			-12.00	436.29	-591.12	-114.32	0.00	-40.51	-154.83	0.00	0.00
05 Jan 11	BNP PARIBAS EUR2 SEDOL 7309681		-69.00	6,551.76	-8,455.84	0.00	130.84	-34.92	0.00	95.92	95.92
10 Jan 11											
01 Nov 02			-41.00	2,713.36	-1,578.84	0.00	590.13	544.39	0.00	1,134.52	1,134.52
04 Mar 08			-52.00	3,441.33	-4,586.54	0.00	-576.78	-588.43	0.00	-1,145.21	-1,145.21
16 Jun 09			-6.00	397.07	-280.46	0.00	117.49	-10.88	0.00	106.61	106.61
29 Mar 11	BNP PARIBAS EUR2 SEDOL 7309681		-40.00	2,994.93	-1,540.33	0.00	800.84	653.76	0.00	1,454.60	1,454.60
01 Apr 11											
01 Nov 02			-40.00	2,994.93	-1,540.33	0.00	800.84	653.76	0.00	1,454.60	1,454.60
29 Mar 11	DANONE EURO 25 SEDOL B1Y9TB3		-74.00	4,723.80	-5,201.70	0.00	66.68	-544.58	0.00	-477.90	-477.90
01 Apr 11											
01 Jul 08			-74.00	4,723.80	-5,201.70	0.00	66.68	-544.58	0.00	-477.90	-477.90
29 Mar 11	ESSILOR INTL EURO 18 SEDOL 7212477		-53.00	3,864.10	-840.35	0.00	2,500.71	523.04	0.00	3,023.75	3,023.75
01 Apr 11											
08 Feb 02			-53.00	3,864.10	-840.35	0.00	2,500.71	523.04	0.00	3,023.75	3,023.75
29 Mar 11	GDF SUEZ EUR1 SEDOL B0C2CQ3		-88.00	3,470.99	-3,416.19	0.00	79.33	-24.53	0.00	54.80	54.80
01 Apr 11											
10 Aug 09			-88.00	3,470.99	-3,416.19	0.00	79.33	-24.53	0.00	54.80	54.80

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Short Term	Long Term	Realized gain/loss	Translation	Short Term	Long Term	Total
Sales													
Equities													
Common stock													
China													
19 Jan 11	CHINA LIFE INSURANCE CO 'H' CNY1	21 Jan 11		-3,000.00	12,341.86	-14,762.95	-2,382.17	0.00	-38.92		-2,421.09	0.00	0.00
	SEDOL 6718876												
12 Apr 10	CHINA SHENHUA ENERGY CO 'H'			-3,000.00	12,341.86	-14,762.95	-2,382.17	0.00	-38.92		-2,421.09	0.00	0.00
	SEDOL B09N7M0												
31 Jan 11	CHINA SHENHUA ENERGY CO 'H'	07 Feb 11		-1,500.00	6,045.50	-6,081.88	-11.03	0.00	-25.35		-36.38	0.00	0.00
	SEDOL B09N7M0												
25 Mar 10	CHINA SHENHUA ENERGY CO 'H'			-1,000.00	4,030.33	-4,051.09	-4.86	0.00	-15.90		-20.76	0.00	0.00
	SEDOL B09N7M0												
27 Sep 10	CHINA SHENHUA ENERGY CO 'H'			-500.00	2,015.17	-2,030.79	-6.17	0.00	-9.45		-15.62	0.00	0.00
	SEDOL B09N7M0												
07 Feb 11	CHINA SHENHUA ENERGY CO 'H'	09 Feb 11		-1,500.00	6,133.42	-6,066.81	89.33	0.00	-22.72		66.61	0.00	0.00
	SEDOL B09N7M0												
25 Mar 10	CHINA SHENHUA ENERGY CO 'H'			-500.00	2,044.47	-2,025.54	25.52	0.00	-6.59		19.93	0.00	0.00
	SEDOL B09N7M0												
27 Sep 10	CHINA SHENHUA ENERGY CO 'H'			-1,000.00	4,088.95	-4,041.27	63.81	0.00	-16.13		47.68	0.00	0.00
	SEDOL B09N7M0												
28 Jan 11	CHINA SHENHUA ENERGY CO 'H'	01 Feb 11		-1,500.00	6,123.08	-6,092.39	54.87	0.00	-24.18		30.69	0.00	0.00
	SEDOL B09N7M0												
27 Sep 10	CHINA SHENHUA ENERGY CO 'H'			-1,500.00	6,123.08	-6,092.39	54.87	0.00	-24.18		30.69	0.00	0.00
	SEDOL B09N7M0												
Total China					35,591.87	-36,788.14	-2,249.00	1,176.36	-125.63		-2,360.17	1,163.90	1,163.90
France													
29 Mar 11	AIR LIQUIDE(L) EURS 50 SEDOL	01 Apr 11		-43.00	5,590.77	0.00	0.00	5,590.76	0.01		0.00	5,590.77	5,590.77
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.02	1.95	0.00	0.00	1.96	-0.01		0.00	1.95	1.95
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.01	1.82	0.00	0.00	1.82	0.00		0.00	1.82	1.82
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.19	25.22	0.00	0.00	25.22	0.00		0.00	25.22	25.22
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.25	32.25	0.00	0.00	32.25	0.00		0.00	32.25	32.25
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.22	28.73	0.00	0.00	28.73	0.00		0.00	28.73	28.73
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.00	0.26	0.00	0.00	0.27	-0.01		0.00	0.26	0.26
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.01	1.56	0.00	0.00	1.55	0.01		0.00	1.56	1.56
	B1YXB7												
20 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-0.03	3.25	0.00	0.00	3.24	0.01		0.00	3.25	3.25
	B1YXB7												
21 Sep 01	AIR LIQUIDE(L) EURS 50 SEDOL			-25.00	3,250.45	0.00	0.00	3,250.44	0.01		0.00	3,250.45	3,250.45
	B1YXB7												

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
Canada												
10 Nov 11	PENGROWTH ENERGY CORP COM			-100.00	1,009.43	-1,285.26	-199.42	0.00	-76.41	-275.83	0.00	
16 Nov 11	SEDOL: B67M828											
14 Jul 11				-100.00	1,009.43	-1,285.26	-199.42	0.00	-76.41	-275.83	0.00	
08 Nov 11	PENGROWTH ENERGY CORP COM			-500.00	5,069.56	-6,426.31	-1,004.83	0.00	-351.92	-1,356.75	0.00	
15 Nov 11	SEDOL: B67M828											
14 Jul 11				-500.00	5,069.56	-6,426.31	-1,004.83	0.00	-351.92	-1,356.75	0.00	
08 Nov 11	PENGROWTH ENERGY CORP COM			-800.00	8,262.71	-9,673.76	-710.96	-398.47	-307.62	-1,009.69	-401.36	
14 Nov 11	SEDOL: B67M828											
15 Mar 10				-400.00	4,131.36	-4,532.72	0.00	-398.47	-2.89	0.00	-401.36	
14 Jul 11				-400.00	4,131.35	-5,141.04	-710.96	0.00	-298.73	-1,009.69	0.00	
25 Jan 11	POTASH CORP SASK COM NPV			-50.00	8,159.13	-1,257.87	0.00	6,609.91	291.35	0.00	6,901.26	
28 Jan 11	SEDOL: 2696980											
05 Jan 05				-50.00	8,159.13	-1,257.87	0.00	6,609.91	291.35	0.00	6,901.26	
14 Jan 11	ROGERS COMMS INC CLASS B COM			-300.00	10,845.87	-7,052.70	0.00	1,770.88	2,022.29	0.00	3,793.17	
19 Jan 11	CAD1.62478 SEDOL: 2169051											
18 Mar 09				-200.00	7,230.58	-4,698.92	0.00	1,184.22	1,347.44	0.00	2,531.66	
19 Mar 09				-100.00	3,615.29	-2,353.78	0.00	586.66	674.85	0.00	1,261.51	
29 Mar 11	SUNCOR ENERGY INC COM NPV			-100.00	4,420.29	-2,142.46	0.00	1,576.01	701.82	0.00	2,277.83	
01 Apr 11	'NEW' SEDOL: B3NB1P2											
29 Oct 08				-100.00	4,420.29	-2,142.46	0.00	1,576.01	701.82	0.00	2,277.83	
Total Canada					216,025.15	-225,588.24	-34,491.02	20,749.68	4,198.25	-40,261.10	30,718.01	
China												
04 Jul 11	BANK OF CHINA (BJ) 'H' CNY1 SEDOL			-10,000.00	4,948.01	-3,784.11	0.00	1,178.36	-14.46	0.00	1,163.90	
06 Jul 11	B154584											
22 May 09				-10,000.00	4,948.01	-3,784.11	0.00	1,178.36	-14.46	0.00	1,163.90	



◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
						Short Term	Long Term		Short Term	Long Term	
Sales											
Equities											
Common stock											
Canada											
03 Mar 10			-100.00	3,855.19	-2,540.82	0.00	1,164.59	150.08	0.00	1,314.67	
07 Nov 11	ENCANA CORP COM NPV SEDOL		-1,400.00	29,659.70	-42,871.17	-10,700.69	0.00	-2,510.78	-13,211.47	0.00	
10 Nov 11	2793193										
10 Mar 11			-50.00	1,059.28	-1,545.38	-412.94	0.00	-73.16	-486.10	0.00	
14 Jul 11			-1,350.00	28,600.42	-41,325.79	-10,287.75	0.00	-2,437.62	-12,725.37	0.00	
09 Nov 11	ENCANA CORP COM NPV SEDOL		-150.00	3,094.80	-3,767.14	-532.21	0.00	-140.13	-672.34	0.00	
15 Nov 11	2793193										
02 Sep 11			-150.00	3,094.80	-3,767.14	-532.21	0.00	-140.13	-672.34	0.00	
29 Mar 11	ENCANA CORP COM NPV SEDOL		-100.00	3,414.18	-3,305.39	51.17	0.00	57.62	108.79	0.00	
01 Apr 11	2793193										
17 Mar 11			-100.00	3,414.18	-3,305.39	51.17	0.00	57.62	108.79	0.00	
08 Nov 11	ENCANA CORP COM NPV SEDOL		-1,600.00	33,654.90	-47,644.30	-11,336.69	0.00	-2,652.71	-13,989.40	0.00	
14 Nov 11	2793193										
14 Jul 11			-1,350.00	28,396.32	-41,325.78	-10,528.17	0.00	-2,401.29	-12,928.46	0.00	
01 Sep 11			-100.00	2,103.43	-2,551.38	-349.49	0.00	-88.46	-447.95	0.00	
02 Sep 11			-150.00	3,155.15	-3,767.14	-459.03	0.00	-152.86	-611.99	0.00	
07 Nov 11	ENCANA CORP COM NPV SEDOL		-500.00	10,619.62	-15,563.46	-4,396.98	0.00	-546.86	-4,943.84	0.00	
10 Nov 11	2793193										
04 Feb 11			-100.00	2,123.92	-3,199.34	-988.68	0.00	-86.74	-1,075.42	0.00	
17 Feb 11			-250.00	5,309.81	-7,727.97	-2,177.53	0.00	-240.63	-2,418.16	0.00	
10 Mar 11			-150.00	3,185.89	-4,636.15	-1,230.77	0.00	-219.49	-1,450.26	0.00	
11 Oct 11	ENCANA CORP COM NPV SEDOL		-400.00	7,773.32	-12,876.76	-4,626.69	0.00	-476.75	-5,103.44	0.00	
14 Oct 11	2793193										
04 Feb 11			-200.00	3,886.66	-6,398.69	-2,287.61	0.00	-224.42	-2,512.03	0.00	
07 Feb 11			-100.00	1,943.33	-3,207.26	-1,149.89	0.00	-114.04	-1,263.93	0.00	
18 Mar 11			-100.00	1,943.33	-3,270.81	-1,189.19	0.00	-138.29	-1,327.48	0.00	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Settle Date	Security Description	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Translation	Realized gain/loss		
							Short Term	Long Term		Short Term	Long Term	
Sales												
Equities												
Common stock												
Canada												
29 Mar 11	01 Apr 11	CAMECO CORP COM NPV SEDOL	2166160	-200.00	5,843.04	-4,514.85	0.00	275.72	1,052.67	0.00	1,328.39	
	30 Apr 09			-200.00	5,843.04	-4,514.65	0.00	275.72	1,052.67	0.00	1,328.39	
18 Feb 11	24 Feb 11	CAMECO CORP COM NPV SEDOL	2166160	-200.00	8,399.86	-5,376.68	0.00	2,307.64	715.54	0.00	3,023.18	
	30 Apr 09			-100.00	4,199.93	-2,257.33	0.00	1,439.76	502.84	0.00	1,942.60	
	07 Dec 09			-100.00	4,199.93	-3,119.35	0.00	867.88	2,970.00	0.00	1,080.58	
09 Nov 11	15 Nov 11	CAMECO CORP COM NPV SEDOL	2166160	-600.00	11,872.72	-13,225.90	-1,020.12	0.00	-333.06	-1,353.18	0.00	
	23 Aug 11			-300.00	5,936.36	-6,536.28	-434.18	0.00	-165.74	-599.92	0.00	
	25 Aug 11			-300.00	5,936.36	-6,689.62	-585.94	0.00	-167.32	-753.26	0.00	
12 Apr 11	15 Apr 11	CAMECO CORP COM NPV SEDOL	2166160	-800.00	22,746.86	-18,233.17	-227.51	887.01	3,853.99	231.34	4,282.15	
	28 Apr 09			-500.00	14,216.67	-10,520.52	0.00	886.67	2,809.48	0.00	3,696.15	
	30 Apr 09			-100.00	2,843.33	-2,257.33	0.00	0.34	585.66	0.00	586.00	
	24 Sep 10			-200.00	5,686.66	-5,455.32	-227.51	0.00	458.85	231.34	0.00	
11 Jul 11	14 Jul 11	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) SEDOL	2171573	-200.00	8,146.25	-3,625.71	0.00	3,310.34	1,210.20	0.00	4,520.54	
	24 Nov 08			-200.00	8,146.25	-3,625.71	0.00	3,310.34	1,210.20	0.00	4,520.54	
07 Oct 11	13 Oct 11	GENOVIUS ENERGY INC COM NPV SEDOL: B57FG04		-300.00	9,870.87	-8,444.04	0.00	1,495.86	-69.03	0.00	1,426.83	
	20 Jul 10			-100.00	3,290.29	-2,783.42	0.00	478.36	28.51	0.00	506.87	
	27 Sep 10			-100.00	3,290.29	-2,842.90	0.00	496.38	-48.99	0.00	447.39	
	28 Sep 10			-100.00	3,290.29	-2,817.72	0.00	521.12	-48.55	0.00	472.57	
29 Mar 11	01 Apr 11	GENOVIUS ENERGY INC COM NPV SEDOL: B57FG04		-100.00	3,855.19	-2,540.52	0.00	1,164.59	150.08	0.00	1,314.67	

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			
							Short Term	Market	Long Term	Total
							Translation	Short Term	Long Term	Total
Sales										
Equities										
Common stock										
Australia										
13 Apr 10				-148 00	4,856 17	-4,980 82	617 88	0 00	-742 53	-124 65
28 Aug 11	CSL LTD NPV SEDOL 6185495			-86 00	2,844 16	-2,986 35	507 03	0 00	-849 22	-142 19
31 Aug 11				-96 00	2,844 16	-2,986 35	507 03	0 00	-849 22	-142 19
22 Feb 10				-1,140 00	34,910 03	-36,637 19	1,633 00	0 00	0 00	0 00
01 Aug 11	MACQUARIE OP LTD NPV SEDOL B28YTC2			-273 00	8,380 03	-10,177 32	1,088 14	0 00	0 00	0 00
04 Aug 11				-887 00	26,550 00	-26,659 87	544 86	0 00	0 00	0 00
14 Jul 11				-245 00	8,679 93	-4,942 07	2,281 75	0 00	1,456 11	3,737 86
10 Oct 11	NEWCREST MINING LTD NPV SEDOL 6637101			-245 00	8,679 93	-4,942 07	2,281 75	0 00	1,456 11	3,737 86
13 Oct 11				-158 00	6,229 60	-3,187 13	1,672 59	0 00	1,369 88	3,042 47
29 Mar 11	NEWCREST MINING LTD NPV SEDOL 6637101			-158 00	6,229 60	-3,187 13	1,672 59	0 00	1,369 88	3,042 47
01 Apr 11				-625 00	1,758 56	-1,804 21	304 63	0 00	0 00	0 00
29 Mar 11	TELSTRA CORP LTD NPV SEDOL 6087289			-625 00	1,758 56	-1,804 21	304 63	0 00	0 00	0 00
01 Apr 11				-625 00	1,758 56	-1,804 21	304 63	0 00	0 00	0 00
23 Jun 10				-500 00	14,195 52	-12,860 81	1,100 60	0 00	0 00	0 00
29 Mar 11	BARRICK GOLD CORP COM NPV CAD SEDOL 2024644			-100 00	5,111 53	-2,860 18	501 16	0 00	1,750 19	2,251 35
01 Apr 11				-100 00	5,111 53	-2,860 18	501 16	0 00	1,750 19	2,251 35
10 Feb 08				-500 00	14,195 52	-12,860 81	1,100 60	0 00	0 00	0 00
13 Apr 11	CAMECO CORP COM NPV SEDOL 2166160			-400 00	11,356 42	-10,261 40	932 13	0 00	0 00	0 00
18 Apr 11				-100 00	2,839 10	-2,619 41	168 67	0 00	0 00	0 00
03 Sep 10				-100 00	2,839 10	-2,619 41	168 67	0 00	0 00	0 00
17 Sep 10				-100 00	2,839 10	-2,619 41	168 67	0 00	0 00	0 00
Total Australia										
						95,628.36	14,277.96	-1,972.81	7,075.30	19,415.43
Canada										
Canada										
Canada										

◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description	Settle Date	Acquisition Date	Shares/Par	Proceeds	Cost	Market		Realized gain/loss		Long Term	Short Term	Total
							Short Term	Long Term	Translation	Long Term			
Sales													
Equities													
Common stock													
Australia													
29 Mar 11	BHP BILLITON LTD NPV SEDOL	01 Apr 11	6144690	-117 00	5,306 55	-2,537 18	0 00	1,565 87	1,203 50	0 00	2,769 37	0 00	2,769 37
18 Dec 08				-117 00	5,306 55	-2,537 18	0 00	1,565 87	1,203 50	0 00	2,769 37	0 00	2,769 37
05 Jan 11	COCA-COLA AMATIL NPV SEDOL	10 Jan 11	6123451	-338 00	3,672 34	-2,443 61	0 00	688 77	539 96	0 00	1,228 73	0 00	1,228 73
02 Jun 09				-264 00	2,868 34	-1,832 67	0 00	587 72	447 95	0 00	1,035 67	0 00	1,035 67
06 Oct 09				-74 00	804 00	-610 94	0 00	101 05	92 01	0 00	193 06	0 00	193 06
29 Mar 11	COCA-COLA AMATIL NPV SEDOL	01 Apr 11	6123451	-268 00	3,091 56	-1,825 72	0 00	773 21	492 63	0 00	1,265 84	0 00	1,265 84
02 Jun 09				-263 00	3,091 56	-1,825 72	0 00	773 21	492 63	0 00	1,265 84	0 00	1,265 84
05 Jan 11	COCA-COLA AMATIL NPV SEDOL	10 Jan 11	6123451	-174 00	1,900 11	-1,207 89	0 00	396 98	295 24	0 00	692 22	0 00	692 22
02 Jun 09				-174 00	1,900 11	-1,207 89	0 00	396 98	295 24	0 00	692 22	0 00	692 22
20 Jun 11	COCA-COLA AMATIL NPV SEDOL	23 Jun 11	6123451	-1,666 00	19,424 78	-12,653 34	0 00	2,489 62	4,281 82	0 00	6,771 44	0 00	6,771 44
16 Sep 04				-8 00	93 28	-38 32	0 00	34 76	20 20	0 00	54 96	0 00	54 96
27 Apr 09				-485 00	5,654 87	-3,134 14	0 00	1,040 70	1,480 03	0 00	2,520 73	0 00	2,520 73
28 Apr 09				-545 00	6,354 44	-3,521 27	0 00	1,133 77	1,699 40	0 00	2,833 17	0 00	2,833 17
02 Jun 09				-170 00	1,982 12	-1,180 13	0 00	433 30	368 69	0 00	801 99	0 00	801 99
08 Apr 10				-54 00	629 62	-548 73	0 00	-3 33	84 22	0 00	80 89	0 00	80 89
04 May 10				-404 00	4,710 45	-4,230 75	0 00	-149 58	629 28	0 00	479 70	0 00	479 70
29 Jun 11	CSL LTD NPV SEDOL 6185495	04 Jul 11		-87 00	2,954 57	-2,780 23	0 00	-273 39	447 73	0 00	174 34	0 00	174 34
22 Feb 10				-58 00	1,969 71	-1,804 26	0 00	-153 39	318 84	0 00	165 45	0 00	165 45
13 Apr 10				-29 00	984 86	-975 97	0 00	-120 00	128 89	0 00	8 89	0 00	8 89
28 Jun 11	CSL LTD NPV SEDOL 6185495	01 Jul 11		-148 00	4,856 17	-4,980 82	0 00	-742 53	617 88	0 00	-124 65	0 00	-124 65

Lear Family Foundation
Grants and Donations - 2011

ACLU FOUNDATION OF SOUTHERN CALIFORNIA	04/13/11	25,000 00
ACLU OF SOUTHERN CALIFORNIA	10/17/11	10,000 00
ACLU OF SOUTHERN CALIFORNIA	04/13/11	2,500 00
ACT TODAY AUTISM CARE & TREATMENT	07/13/11	2,500 00
AFI	05/12/11	5,000 00
ALVERNO HIGH SCHOOL	03/17/11	500 00
ARKANSAS TAKE ACTION	06/29/11	10,000 00
AUTISM SPEAKS	03/08/11	10,000 00
BALLET HISPANICO - THE BLACK SLIPPER BALL	03/23/11	50,000 00
BALLET HISPANICO - THE BLACK SLIPPER BALL	09/19/11	5,000 00
BAPTIST INTERNATIONAL MISSIONS INC	08/03/11	200 00
BETTER BOYS FOUNDATION	08/09/11	10,000 00
BRAVE NEW FOUNDATION	04/28/11	1,000 00
CATTICUS CORPORATION-UAL PROJECT	06/29/11	5,000 00
CEDARS-SINAI MEDICAL CENTER	09/26/11	1,000 00
CEDARS-SINAI WOMAN'S	03/15/11	25,000 00
CHEZ PANISSE FOUNDATION	08/03/11	2,500 00
CHILDREN'S DEFENSE FUND	11/08/11	25,000 00
CITY OF HOPE	05/02/11	25,000 00
CITY OF HOPE	03/16/11	500 00
CLAREMONT GRADUATE SCHOOL	04/13/11	25,000 00
CLASSIC & CONTEMPORARY AMERICAN PLAYS	08/10/11	5,000 00
COMMON CAUSE EDUCATION FUND	12/01/11	10,000 00
COMMON DREAMS	02/04/11	1,000 00
COMMON DREAMS	10/26/11	500 00
CONSERVATION INTERNATIONAL	05/09/11	5,000 00
Correct posting of Foundation Fighting Blindness (2010)	01/31/11	1,500 00
COURAGE CAMPAIGN INSTITUTE	11/18/11	2,500 00
COURAGE CAMPAIGN INSTITUTE	12/13/11	2,500 00
CYSTIC FIBROSIS FOUNDATION	05/25/11	500 00
DEATH PENALTY FOCUS	05/09/11	5,000 00
DOCTORS WITHOUT BORDERS	04/13/11	5,000 00
DUKE MEDIA FOUNDATION	05/18/11	2,000 00
EMERSON COLLEGE PARKER PLAYWRITING AWARD	08/23/11	5,000 00
EMERSON COLLEGE PARKER PLAYWRITING AWARD	03/08/11	2,500 00
ENVIORMENT CALIFORNIA	05/09/11	1,000 00
ENVIRONMENTAL MEDIA ASSOCIATION	03/23/11	25,000 00
FACING HISTORY AND OURSELVES	10/26/11	10,000 00
FESTIVAL OF THE NEW AMERICAN MUSICAL THEATER F	06/29/11	10,000 00
FREE PRESS	12/20/11	5,000 00
FRIENDFACTOR FOUNDATION	08/09/11	5,000 00
GBC-GIVING BACK CORPORATION	10/17/11	(275 00)
GEENA DAVIS INSTITUTE ON GENDER AND MEDIA	08/09/11	5,000 00
GIVE LOVE	09/26/11	1,000 00
GLAAD MEDIA AWARDS	03/08/11	4,500 00
GLOBAL GREEN USA	02/16/11	25,000 00
GLSEN	08/23/11	5,000 00
HARVARD-WESTLAKE SCHOOL	11/09/11	30,000 00
HEAL THE BAY	05/09/11	1,250 00
HEAL THE BAY	02/14/11	1,000 00
HOLLYWOOD RADIO & TV SOCIETY	05/18/11	225 00
HUMAN RIGHTS WATCH	08/23/11	5,000 00
HUMANITAS	07/13/11	10,000 00
IAVA	06/02/11	5,000 00

Lear Family Foundation
Grants and Donations - 2011

IAVA	12/07/11	5,000 00
IDYLLWILD ARTS	11/29/11	20,000 00
IMAGEN FOUNDATION	08/04/11	10,000 00
INNER CITY ARTS	10/25/11	25,000 00
INSTITUTE FOR AMERICA'S FUTURE	08/09/11	25,000 00
INTERLOCHEN CENTER FOR THE ARTS	05/02/11	15,000 00
INTERNATIONAL DOCUMENTARY ASSN	12/01/11	5,000 00
JAZZ AT LINCOLN CENTER	05/09/11	25,000 00
JUVENILE DIABETES RESEARCH FOUNDATION	11/14/11	1,000 00
KANSAS LEGAL DEFENSE FUND PLANNED AND PARENT	12/01/11	10,000 00
KCRW	08/23/11	5,000 00
LAANE LOS ANGELES ALLIANCE FOR A NEW	12/01/11	10,000 00
LACMA	12/08/11	50,000 00
LACMA	03/23/11	25,000 00
LACMA	03/16/11	5,000 00
LAGUNA BEACH CROSS COUNTRY BOOSTERS	08/03/11	100 00
LEUKEMIA & LYMPHOMA SOCIETY	03/15/11	1,000 00
MUSIC CENTER	03/15/11	50,000 00
NRDC NATUAL RESOURCE DEFENSE COUNCIL	05/12/11	10,000 00
OJAI PLAYWRIGHTS CONFERENCE	07/12/11	10,000 00
P S ARTS	03/16/11	5,000 00
PARTNERS IN HEALTH	03/15/11	10,000 00
PEN CENTER USA	12/01/11	2,500 00
PEOPLE FOR THE AMERICAN WAY FOUNDATION - DUSA	12/07/11	250,000 00
PLANNED PARENTHOOD LOS ANGELES	03/08/11	10,000 00
PROPUBLICA	08/09/11	25,000 00
PUBLIC DOMAIN FOUNDATION	12/01/11	2,500 00
RAINFOREST ALLIANCE	10/25/11	50,000 00
RAINFOREST ALLIANCE	04/13/11	15,000 00
Rcls Denis Lavoie (PFAW event)	11/30/11	6,250 00
Rcls Lear Trust(United Friends of the Children)	08/31/11	15,000 00
Record wire to PFAW	09/30/11	5,000,000 00
SAN FRANCISCO FILM SOCIETY	08/23/11	5,000 00
SHAFTSBURY 250TH FUND	08/03/11	500 00
SHAFTSBURY CALENDAR COMMITTEE	11/28/11	1,000 00
STOP CANCER (I C O N CURE FOR A CAUSE)	07/22/11	1,000 00
SUNDANCE INSTITUTE	06/01/11	50,000 00
SUNDANCE INSTITUTE	04/13/11	5,000 00
THE ACTORS GANG	04/04/11	2,500 00
THE ALLIANCE FOR CHILDREN'S RIGHTS	02/14/11	25,000 00
THE ALLIANCE FOR CHILDREN'S RIGHTS	04/13/11	12,500 00
THE ALS ASSOCIATION, ST LOUIS REGIONAL CHAPTER	05/12/11	500 00
THE ALS ASSOCIATION, ST LOUIS REGIONAL CHAPTER	10/28/11	500 00
THE AMERICAN PLACE THEATRE	09/26/11	10,000 00
THE BROAD STAGE	01/12/11	5,000 00
THE FOUNDERS - MUSIC CENTER	07/13/11	1,000 00
THE FUTURE OF JOURNALISM FOUNDATION	06/30/11	10,000 00
THE GEFFEN PLAYHOUSE	08/29/11	4,000 00
THE MALIBU JEWISH CENTER & SYNAGOGUE	03/16/11	2,500 00
THE NATION INSTITUTE	01/05/11	10,000 00
THE PALEY CENTER FOR MEDIA	11/30/11	5,000 00
THE RAPE FOUNDATION	08/23/11	5,000 00
THEATRE WEST	05/12/11	1,000 00
TREE PEOPLE	11/07/11	1,000 00
UCLA FILM & TELEVISION ARCHIVE	01/13/11	1,500 00

Lear Family Foundation
Grants and Donations - 2011

UCLA FOUNDATION FRIENDS OF JAZZ	04/13/11	125,000 00
UCLA FOUNDATION FRIENDS OF JAZZ	06/06/11	125,000 00
UCLA FOUNDATION FRIENDS OF JAZZ	11/02/11	125,000 00
UCLA FOUNDATION FRIENDS OF JAZZ	12/02/11	125,000 00
UCLA SCHOOL OF PUBLIC HEALTH	02/14/11	15,000 00
UNICEF	08/23/11	5,000 00
UNITED FRIENDS OF THE CHILDREN	04/27/11	10,000 00
UNIVERSITY OF CHICAGO	12/02/11	25,000 00
URANTIA FOUNDATION	12/07/11	5,000 00
URJ RELIGIOUS ACTION CENTER	05/09/11	2,500 00
USC - ANNENBERG SCHOOL FOR COMMUNICATION	04/14/11	100,000 00
USC - ANNENBERG SCHOOL FOR COMMUNICATION	11/02/11	100,000 00
USC - ANNENBERG SCHOOL FOR COMMUNICATION	12/02/11	100,000 00
USC - ANNENBERG SCHOOL FOR COMMUNICATION	01/13/11	33,333 33
USC - ANNENBERG SCHOOL FOR COMMUNICATION	05/09/11	33,333 33
USC - ANNENBERG SCHOOL FOR COMMUNICATION	06/06/11	33,333 33
Wire from Lear Trust	12/14/11	(5,000 00)
Wire from Lear Trust	12/14/11	(1,000 00)
WOMEN IN FILM	06/02/11	25,000 00
WOMEN MAKE MOVIES	08/09/11	5,000 00
WOMEN'S GUILD, CEDARS-SINAI	01/13/11	150 00
WOMEN'S MEDIA CENTER	02/22/11	5,000 00
WORD ABOVE THE STREET INC	05/25/11	10,000 00
WORKING AMERICA EDUCATION FUND	12/01/11	10,000 00
X PRIZE FOUNDATION	07/13/11	50,000 00

7,356,899.99

ADDRESSES AVAILABLE UPON REQUEST
ALL ORGANIZATIONS ARE PUBLIC CHARITIES

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

SOURCE	AMOUNT
JP MORGAN #7515	40.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	40.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CORE CAPITAL PARTNERS, LP FROM K-1	3,109.	0.	3,109.
NORTHERN TRUST #02389	263,681.	0.	263,681.
TOTAL TO FM 990-PF, PART I, LN 4	266,790.	0.	266,790.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
ROYALTY INCOME	12,125.	12,125.	
TOTAL TO FORM 990-PF, PART I, LINE 11	12,125.	12,125.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	60,920.	0.		60,920.
TO FM 990-PF, PG 1, LN 16A	60,920.	0.		60,920.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	5
-------------	-----------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING SERVICES	16,708.	0.		16,708.
TO FORM 990-PF, PG 1, LN 16B	16,708.	0.		16,708.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	6
-------------	-------------------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
CONSULTING	108,038.	0.		108,038.
CUSTODIAN & MGMT FEES	89,353.	89,353.		0.
TO FORM 990-PF, PG 1, LN 16C	197,391.	89,353.		108,038.

FORM 990-PF	TAXES	STATEMENT	7
-------------	-------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES	2,420.	2,420.		0.
FEDERAL TAXES	10.	0.		10.
TO FORM 990-PF, PG 1, LN 18	2,430.	2,420.		10.

FORM 990-PF	OTHER EXPENSES	STATEMENT	8
-------------	----------------	-----------	---

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
UNCOLLECTIBLE LOAN	2,986,838.	0.		0.
FREIGHT	165.	0.		165.
INTERNET	23,005.	0.		23,005.
OFFICE SUPPLIES	1,272.	0.		1,272.
STORAGE CHARGES	8,542.	0.		8,542.

LEAR FAMILY FOUNDATION

95-4661216

VIDEO PRODUCTION/EVENTS	27,209.	0.	27,209.
DOI FINAL TOUR	115,233.	0.	115,233.
MISC EXPENSES	30,097.	0.	30,097.
TO FORM 990-PF, PG 1, LN 23	3,192,361.	0.	205,523.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 9

DESCRIPTION	AMOUNT
UNREALIZED GAIN ON MARKETABLE SECURITIES	1,295,446.
TOTAL TO FORM 990-PF, PART III, LINE 5	1,295,446.

FORM 990-PF CORPORATE STOCK STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CAPITAL GUARDIAN NON-EMERGING	4,994,612.	4,994,612.
CAPITAL GUARDIAN NON-EMERGING FOREIGN	5,662,497.	5,662,497.
GOV'T BONDS & CORP SECURITIES	5,913,506.	5,913,506.
ACCRUED INTEREST ON BONDS	51,114.	51,114.
ACCRUED FOREIGN TAXES RECOV	3,001.	3,001.
CORE CAPITAL PARTNERS	48,639.	48,639.
KITE PHARMA, INC.	68,700.	68,700.
DOCUMENTARY - DOI	216,682.	216,682.
TOTAL TO FORM 990-PF, PART II, LINE 10B	16,958,751.	16,958,751.

FORM 990-PF OTHER ASSETS STATEMENT 11

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
DECLARATION OF INDEPENDENCE-HISTORICAL D	8,076,919.	0.	0.
EQUIPMENT-COMPUTER	7,205.	0.	0.
TO FORM 990-PF, PART II, LINE 15	8,084,124.	0.	0.

GENERAL EXPLANATION
FORM AND LINE REFERENCES

STATEMENT 12

FORM/LINE IDENTIFIER

FORM 990-PF, PART VII-B, LINE 1A(2)

GENERAL EXPLANATION

STATEMENT 13

PRIOR TO THE SALE OF THE U.S. DECLARATION OF INDEPENDENCE, THE FOUNDATION LEASED THE DOCUMENT, WITHOUT COST, TO THE DECLARATION OF INDEPENDENCE, INC. ("DOI"), A NOT-FOR-PROFIT ORGANIZATION THAT CONDUCTED EDUCATIONAL PROGRAMS ON AMERICA'S CIVIC HISTORY. THE FOUNDATION ADVANCED FUNDS TO DOI FOR ITS PROGRAMS OVER THE PAST SEVERAL YEARS. DOI TERMINATED OPERATIONS IN 2011. AS OF DECEMBER 31, 2011, THE FOUNDATION WROTE-OFF ALL UNCOLLECTIBLE ADVANCES FROM DOI. MR. LEAR WAS A DIRECTOR OF DOI.

Application for Extension of Time To file an Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return.

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

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

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

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

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

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

Type or print	Name of exempt organization or other filer, see instructions LEAR FAMILY FOUNDATION	Employer identification number (EIN) or <input checked="" type="checkbox"/> 95-4661216
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P O box, see instructions 100 NORTH CRESCENT DRIVE, NO. 250	Social security number (SSN) <input type="checkbox"/>
	City, town or post office, state, and ZIP code. For a foreign address, see instructions BEVERLY HILLS, CA 90210	

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

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

JULIE DYER

- The books are in the care of ▶ **100 N. CRESCENT DR., #250 - BEVERLY HILLS, CA 90210**
 Telephone No ▶ **310-385-4087** FAX No ▶ _____
- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box . If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension is for

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **AUGUST 15, 2012**, to file the exempt organization return for the organization named above. The extension is for the organization's return for calendar year **2011** or tax year beginning _____, and ending _____

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	266,996.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	26,996.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	240,000.

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

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form 8868 (Rev. 1-2012)

• If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only Part II and check this box

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

• If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1)

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return See instructions	Name of exempt organization or other filer, see instructions LEAR FAMILY FOUNDATION	Employer identification number (EIN) or <input checked="" type="checkbox"/> 95-4661216
	Number, street, and room or suite no. If a P.O. box, see instructions 100 NORTH CRESCENT DRIVE, NO. 250	Social security number (SSN) <input type="checkbox"/>
	City, town or post office, state, and ZIP code. For a foreign address, see instructions BEVERLY HILLS, CA 90210	

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

04

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

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

JULIE DYER

• The books are in the care of **100 N. CRESCENT DR., #250 - BEVERLY HILLS, CA 90210**

Telephone No **310-385-4087**

FAX No

• If the organization does not have an office or place of business in the United States, check this box

If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) If this is for the whole group, check this box If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until **NOVEMBER 15, 2012**

5 For calendar year **2011**, or other tax year beginning _____, and ending _____

6 If the tax year entered in line 5 is for less than 12 months, check reason Initial return Final return Change in accounting period

7 State in detail why you need the extension

ADDITIONAL TIME IS NECESSARY TO PREPARE A COMPLETE AND ACCURATE TAX RETURN.

8a If this application is for Form 990-BL, 990 PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	8a	\$ 266,996.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	\$ 266,996.
c Balance due. Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	\$ 0.

Signature and Verification must be completed for Part II only.

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form.

Signature  Title **CPA**

Date **08-7-12**