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

2011

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

For calendar year 2011 or tax year beginning APR 1, 2011, and ending MAR 31, 2012

Name of foundation WALTER S. MANDER FOUNDATION C/O GOSCHI & GOSCHI		A Employer identification number 36-3961599
Number and street (or P.O. box number if mail is not delivered to street address) 150 S. WACKER DRIVE	Room/suite 2650	B Telephone number 312-609-7888
City or town, state, and ZIP code CHICAGO, IL 60606		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 10,187,490.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		47.	47.		STATEMENT 1
4 Dividends and interest from securities		258,107.	258,107.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		315,873.			
b Gross sales price for all assets on line 6a		3,536,592.			
7 Capital gain net income (from Part IV, line 2)			315,873.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income					
12 Total. Add lines 1 through 11		574,027.	574,027.		
13 Compensation of officers, directors, trustees, etc		1,800.	1,800.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 3		10,950.	8,000.		0.
b Accounting fees STMT 4		6,020.	4,500.		0.
c Other professional fees STMT 5		11,229.	11,229.		0.
17 Interest					
18 Taxes STMT 6		9,033.	0.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		67,365.	67,215.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		106,397.	92,744.		0.
25 Contributions, gifts, grants paid		699,692.			699,692.
26 Total expenses and disbursements. Add lines 24 and 25		806,089.	92,744.		699,692.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		<232,062.>			
b Net investment income (if negative, enter -0-)			481,283.		
c Adjusted net income (if negative, enter -0-)				N/A	

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WALTER S. MANDER FOUNDATION

Form 990-PF (2011)

C/O GOSCHI & GOSCHI

36-3961599

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Part II Balance Sheets

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

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	404,381.	302,290.	302,290.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations STMT 8	1,181,277.	724,599.	790,928.
	b Investments - corporate stock STMT 9	4,846,529.	5,123,312.	5,775,595.
	c Investments - corporate bonds STMT 10	3,169,741.	3,221,109.	3,316,789.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other				
14 Land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶ <u>PURCHASED INTEREST</u>)	3,332.	1,888.	1,888.	
16 Total assets (to be completed by all filers)	9,605,260.	9,373,198.	10,187,490.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒			
	27 Capital stock, trust principal, or current funds	0.	0.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	9,605,260.	9,373,198.	
	30 Total net assets or fund balances	9,605,260.	9,373,198.	
	31 Total liabilities and net assets/fund balances	9,605,260.	9,373,198.	

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	9,605,260.
2 Enter amount from Part I, line 27a	2	<232,062.>
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	9,373,198.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	9,373,198.

Part IV Capital Gains and Losses for Tax on Investment Income

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

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 1,121,196.		1,166,324.	<45,128.>
b 2,415,396.		2,054,395.	361,001.
c			
d			
e			

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			<45,128.>
b			361,001.
c			
d			
e			

2 Capital gain net income or (net capital loss)	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 2	315,873.
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	736,753.	9,337,892.	.078899
2009	803,525.	8,532,575.	.094171
2008	1,032,505.	10,185,053.	.101375
2007	410,989.	11,439,864.	.035926
2006	949,538.	13,151,398.	.072201

2 Total of line 1, column (d)	2	.382572
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	.076514
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	10,004,339.
5 Multiply line 4 by line 3	5	765,472.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	4,813.
7 Add lines 5 and 6	7	770,285.
8 Enter qualifying distributions from Part XII, line 4	8	699,692.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	9,626.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		3	9,626.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	9,626.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a		
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7		0.
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		115.
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		9,741.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2012 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities	2	X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5	X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	7	X
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>IL</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation 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)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>N/A</u>	13	X	
14	The books are in care of ► <u>JOHN R. WATERS & COMPANY</u> Telephone no. ► <u>312-554-3400</u> Located at ► <u>123 N. WACKER DRIVE #1550, CHICAGO, IL</u> ZIP+4 ► <u>60606</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 ► 15 <u>N/A</u>			
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 ►	16	Yes	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► <u>N/A</u>	1b	
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 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? ☐ Yes ☒ No If "Yes," list the years ► _____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.) <u>N/A</u>	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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.) <u>N/A</u>	3b	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

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

5b

Organizations relying on a current notice regarding disaster assistance check here

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

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

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

6b

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

If "Yes" to 6b, file Form 8870.

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

7b

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

N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation.

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

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

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

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

0

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Part VIII**Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)**3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	9,803,354.
b	Average of monthly cash balances	1b	353,335.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	10,156,689.
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	10,156,689.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	152,350.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	10,004,339.
6	Minimum investment return. Enter 5% of line 5	6	500,217.

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	500,217.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	9,626.
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	9,626.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	490,591.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	490,591.
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	490,591.

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	699,692.
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	699,692.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	699,692.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				490,591.
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	306,324.			
b From 2007				
c From 2008	527,040.			
d From 2009	379,746.			
e From 2010	279,908.			
f Total of lines 3a through e	1,493,018.			
4 Qualifying distributions for 2011 from Part XII, line 4: ► \$	699,692.			
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				490,591.
e Remaining amount distributed out of corpus	209,101.			
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	1,702,119.			
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	306,324.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,395,795.			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008	527,040.			
c Excess from 2009	379,746.			
d Excess from 2010	279,908.			
e Excess from 2011	209,101.			

N/A

- b** Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

- b 85% of line 2a**

- 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

- 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).)

NONE

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

NONE

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

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

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

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

- c Any submission deadlines:**

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
ADA S MCKINLEY EDUCATIONAL SERVICES 725 S WELLS CHICAGO, IL 60607	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
AKIBA SCHECHTER JEWISH DAY SCHOOL 5235 S CORNELL AVE CHICAGO, IL 60615	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,500.
ASSOCIATION HOUSE OF CHICAGO 1116 N KEDZIE CHICAGO, IL 60651	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	40,000.
CALIFORNIA POLYTECHNIC STATE UNIVERSITY 1 GRAND AVENUE SAN OBISPO, CA 93407	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	7,921.
CENTER FOR JEWISH HISTORY 15 W 16TH ST NEW YORK, NY 10011	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	1,000.
Total SEE CONTINUATION SHEET(S) 3a				699,692.
b Approved for future payment				
NONE				
Total 3b				0.

Part XVI-A **Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1 Program service revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					47.
4 Dividends and interest from securities					258,107.
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory					315,873.
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		0.		0.	574,027.
13 Total. Add line 12, columns (b), (d), and (e)				13	574,027.

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

Part XVII

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

(1) Cash

(2) Other assets

b Other transactions:

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

[illegible]

☐ Yes ☒ No

b If "Yes," complete the following schedule.

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

Sign Here	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge				May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No	
	Signature of officer or trustee <i>Carmen B Wolf</i>		Date 8/13/12		Title PRESIDENT	
Paid Preparer Use Only	Print/Type preparer's name JAMES MURPHY		Preparer's signature <i>[Signature]</i>		Date AUG 03 2012	
	Firm's name ▶ JOHN R. WATERS & COMPANY		Check ☐ if self-employed		PTIN P00160571	
	Firm's address ▶ 123 N. WACKER DR., #1550 CHICAGO, IL 60606-1918		Firm's EIN ▶ 36-3446407		Phone no. (312) 554-3400	

Form 990-PF (2011)

Part XV Supplementary Information**3** Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
CENTER FOR SPEECH AND LANGUAGE 820 N ORLEANS CHICAGO, IL 60654	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
CHABAD JEWISH CENTER 1236 E 57TH ST CHICAGO, IL 60637	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	6,000.
CHICAGO BOTANIC GARDEN 1000 LAKE COOK ROAD GLENCOE, IL 60022	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
CHICAGO COMMUNITY FOUNDATION 4709 W GOLF RD, SUITE 400 SKOKIE, IL 60076	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	12,500.
CHICAGO ETHNIC RESOURCES PO BOX 2204 GLENVIEW, IL 60026	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
COMMUNITY VENTURES LLC 610 S MICHIGAN AVE CHICAGO, IL 60603	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	25,000.
CRISTO REY JESUIT HIGH SCHOOL 1852 W 22ND PLACE CHICAGO, IL 60608	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	2,925.
DEPAUL UNIVERSITY 1 E JACKSON BLVD CHICAGO, IL 60604	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	11,346.
DOCUMENTARY ED RESOURCES 101 MORSE ST WATERTOWN, MA 02472	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
FRIENDS SCHOOL OF BALTIMORE 5114 ST CHARLES ST BALTIMORE, MD 21210	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	2,000.
Total from continuation sheets				643,271.

WALTER S. MANDER FOUNDATION
C/O GOSCHI & GOSCHI

36-3961599

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
GADS HILL CENTER 1919 W CULLERTON ST CHICAGO, IL 60608	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,500.
GARFIELD PARK CONSERVATORY ALLIANCE 300 N CENTRAL PARK AVENUE CHICAGO, IL 60624	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	20,000.
GREATER SOUTHWEST DEVELOPMENT CORP. 2610 W 63RD ST CHICAGO, IL 60629	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	25,000.
GROWING HOME INC. 2732 N CLARK ST CHICAGO, IL 60614	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
ILLINOIS CHESS ASSOCIATION 1206 WATERS EDGE RD CHAMPAIGN, IL 61822	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	1,500.
JEWISH COUNCIL ON URBAN AFFAIRS 610 S MICHIGAN AVE CHICAGO, IL 60605	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
JEWISH UNITED FUND 30 S WELLS CHICAGO, IL 60606	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	15,000.
LISC CHICAGO 1 N LASALLE CHICAGO, IL 60602	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	37,500.
MEDICAL FOUNDATION OF NC INC. 800 MARTIN LUTHER KING JR BLVD CHAPEL HILL, NC 27514	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
MICHIGAN STATE UNIVERSITY 250 HANNAH ADMINISTRATION BUILDING EAST LANSING, MI 48824	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	10,000.
Total from continuation sheets				

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
MT ZION CONGREGATION 14TH ST & S DULUTH AVENUE SIOUX FALLS, SD 57101	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
NEW ISRAEL FUND PO BOX 96712 WASHINGTON, DC 20077	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	15,000.
NEW VENTURE FUND 734 15TH STREET, NW, SUITE 600 WASHINGTON, DC 20005	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
NEWBERGER HILLEL CENTER 5715 S WOODLAWN CHICAGO, IL 60637	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	6,000.
NORTHWESTERN MEMORIAL FOUNDATION 676 N ST CLAIR ST CHICAGO, IL 60611	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	100,000.
OPPORTUNITY KNOCKS 8020 MADISON ST RIVER FOREST, IL 60305	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
RABBIS FOR HUMAN RIGHTS - NORTH A 333 SEVENTH AVE, 13TH FLOOR NEW YORK, NY 10001	NONE	CHARITY	FURTHER PURPOSE OF ORGANIZATION	2,000.
SEVEN GENERATIONS AHEAD 642 SOUTH LOMBARD AVE OAK PARK, IL 60304	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
SIOUX FALLS JEWISH WELFARE FUND 505 SUNNYBROOK DR. SIOUX FALLS, SD 57105	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
ST RITA OF CASCIA HIGH SCHOOL 7740 SOUTH WESTERN AVE CHICAGO, IL 60620	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
Total from continuation sheets				

Part XV Supplementary Information**3 Grants and Contributions Paid During the Year (Continuation)**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
SUSAN G KOMEN FOR THE CURE 5005 LBJ FREEWAY, SUITE 250 DALLAS, TX 75244	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	2,000.
THE CHICAGO BAR ASSOCIATION 321 S PLYMOUTH CT CHICAGO, IL 60604	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	1,000.
THE CHILRENS CLINIC 320 LAKE STREET OAK PARK, IL 60302	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	1,000.
THE FUND FOR BABSON ALUMNI HALL BABSON, MA 02457	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
THE LAW PROJECT 100 N LASALLE AVE, SUITE 600 CHICAGO, IL 60602	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	5,000.
THE SELF HELP HOME 908 W ARGYLE CHICAGO, IL 60640	NONE	CHARITY	TO FURTHER PURPOSE OF ORGANIZATION	10,000.
THE UNIVERSITY OF ARIZONA THE UNIVERSITY OF ARIZONA TUCSON, AZ 85721	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	10,000.
UNIVERSITY OF CHICAGO LAW SCHOOL 1111 E 60TH ST CHICAGO, IL 60637	NONE	EDUCATIONAL INSTITUTION	TO FURTHER PURPOSE OF ORGANIZATION	200,000.
UNIVERSITY OF ILLINOIS 901 W ILLINOIS ST URBANA, IL 61801	NONE	EDUCATIONAL INSTITUTION	SCHOLARSHIPS	10,000.
Total from continuation sheets				

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

SOURCE	AMOUNT
MERRILL LYNCH	47.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	47.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
AMORTIZATION OF FEDERAL SECURITIES AND BONDS	<10,570.>	0.	<10,570.>
HPK FINANCIAL	5,000.	0.	5,000.
MERRILL LYNCH CUSTODIAN	268,780.	0.	268,780.
OID FEDERAL	2,031.	0.	2,031.
PURCHASED INTEREST RECEIVED	<7,134.>	0.	<7,134.>
TOTAL TO FM 990-PF, PART I, LN 4	258,107.	0.	258,107.

FORM 990-PF LEGAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	10,950.	8,000.		0.
TO FM 990-PF, PG 1, LN 16A	10,950.	8,000.		0.

FORM 990-PF ACCOUNTING FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	6,020.	4,500.		0.
TO FORM 990-PF, PG 1, LN 16B	6,020.	4,500.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT CONSULTING FEES	11,229.	11,229.		0.
TO FORM 990-PF, PG 1, LN 16C	11,229.	11,229.		0.

FORM 990-PF	TAXES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
STATE TAX EXPENSE	15.	0.		0.
FOREIGN TAX W/H DIVIDENDS	3,953.	0.		0.
FEDERAL TAX EXPENSE	5,065.	0.		0.
TO FORM 990-PF, PG 1, LN 18	9,033.	0.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT FEES - BANK	67,215.	67,215.		0.
ANNUAL FILING FEE	150.	0.		0.
TO FORM 990-PF, PG 1, LN 23	67,365.	67,215.		0.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 8

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
FEDERAL SECURITIES	X		724,599.	790,928.
TOTAL U.S. GOVERNMENT OBLIGATIONS			724,599.	790,928.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			724,599.	790,928.

FORM 990-PF CORPORATE STOCK STATEMENT 9

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STOCK	5,123,312.	5,775,595.
TOTAL TO FORM 990-PF, PART II, LINE 10B	5,123,312.	5,775,595.

FORM 990-PF CORPORATE BONDS STATEMENT 10

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS	3,221,109.	3,316,789.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,221,109.	3,316,789.

Form:

Year: 2012

For: 4/1/11 thru 3/31/12

Page: 11

363961599 WALTER S. MANDER FOUNDATION

Short-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
ABERCROMBIE & FITCH	42.0000	08/11/11	11/21/11	2,011.23	2,804.63	793.40	0.00
ABERCROMBIE & FITCH	33.0000	08/12/11	11/21/11	1,580.37	2,293.06	712.69	0.00
ABERCROMBIE & FITCH	55.0000	08/12/11	11/21/11	2,608.85	3,821.76	1,212.91	0.00
ABERCROMBIE & FITCH	29.0000	08/16/11	11/21/11	1,375.76	1,997.85	622.09	0.00
ABERCROMBIE & FITCH	96.0000	08/16/11	02/07/12	3,918.98	6,613.56	2,694.58	0.00
ABERCROMBIE & FITCH	63.0000	08/22/11	02/07/12	2,571.66	3,582.75	1,011.09	0.00
ABERCROMBIE & FITCH	34.0000	10/10/11	02/07/12	1,387.88	2,276.61	888.73	0.00
ABERCROMBIE & FITCH	138.0000	01/10/12	02/07/12	5,633.16	6,209.42	576.26	0.00
ABERCROMBIE & FITCH	85.0000	01/13/12	02/07/12	3,469.70	3,822.72	353.02	0.00
ABERCROMBIE & FITCH	6.0000	01/17/12	02/07/12	244.92	274.50	29.58	0.00
AIA GROUP LTD	576.0000	03/10/11	09/20/11	7,149.54	6,975.36	0.00	174.18
AIA GROUP LTD	30.0000	06/20/11	09/20/11	372.30	399.60	27.30	0.00
ALCOA INC.	66.0000	02/07/11	09/26/11	740.51	1,147.56	407.05	0.00
ALCOA INC.	27.0000	02/07/11	10/03/11	275.12	469.46	194.34	0.00
ALCOA INC.	104.0000	02/07/11	01/13/12	980.39	1,808.28	827.89	0.00
ALTERA CP	113.0000	02/25/11	09/09/11	3,873.75	4,791.21	917.46	0.00
ALTERA CP	109.0000	02/25/11	09/12/11	3,783.70	4,621.61	837.91	0.00
ALTERA CP	36.0000	02/28/11	09/12/11	1,249.56	1,510.70	261.14	0.00
AMERICAN INTERNATIONAL GR	357.0000	03/21/11	04/28/11	11,262.20	13,028.68	1,766.48	0.00
AMERICAN INTERNATIONAL GR	82.0000	03/22/11	04/28/11	2,587.10	3,028.97	441.87	0.00
AMERICAN INTERNATIONAL GR	341.0000	03/22/11	08/04/11	9,723.73	12,596.06	2,872.33	0.00
AMERICAN INTERNATIONAL GR	300.0000	03/22/11	08/05/11	8,361.40	11,081.58	2,720.18	0.00
AMERICAN INTERNATIONAL GR	40.0000	06/20/11	08/05/11	1,114.80	1,120.40	5.60	0.00
AMERIGROUP CORP	2.0000	12/22/11	01/13/12	132.31	120.48	0.00	11.83
APPLIED MATERIALS INC	77.0000	01/10/11	09/26/11	852.37	1,059.77	207.40	0.00
APPLIED MATERIALS INC	86.0000	01/10/11	10/03/11	925.34	1,183.64	258.30	0.00
APPLIED MATERIALS INC	80.0000	06/20/11	02/24/12	1,025.60	993.60	0.00	32.00
ASML HOLDING NV NEW	45.0000	11/19/10	04/04/11	1,993.49	1,550.80	0.00	442.69
ASML HOLDING NV NEW	100.0000	11/19/10	04/18/11	3,950.06	3,446.22	0.00	503.84
ASML HOLDING NV NEW	93.0000	11/23/10	04/18/11	3,673.50	3,149.63	0.00	523.87
ASML HOLDING NV NEW	154.0000	11/23/10	04/19/11	6,105.23	5,215.52	0.00	889.71
ASML HOLDING NV NEW	55.0000	12/08/10	04/19/11	2,180.75	1,934.70	0.00	246.05
ASML HOLDING NV NEW	30.0000	01/06/11	04/19/11	1,189.50	1,097.10	0.00	92.40
ASML HOLDING NV NEW	40.0000	09/20/10	04/08/11	1,233.60	1,144.00	0.00	89.60
AT&T POST SBC	90.0000	01/07/11	04/08/11	2,775.60	2,585.70	0.00	189.90
AT&T POST SBC	0.0020	01/18/11	07/05/11	3.04	0.02	0.00	3.02
ATLANTIA SPA SHS	336.0000	01/18/11	11/16/11	2,417.13	3,532.54	1,115.41	0.00
ATLANTIA SPA SHS	29.0000	01/18/11	01/13/12	226.48	304.89	78.41	0.00

AUTODESK INC. DELAWARE	01/06/11	08/24/11	968.24	1,559.14	590.90	0.00
AUTODESK INC. DELAWARE	06/20/11	08/24/11	407.68	570.34	162.66	0.00
AVERY DENNISON CORP	01/07/11	01/06/12	882.60	1,224.30	341.70	0.00
AXA-SPONS ADR	10/27/11	01/10/12	338.51	459.66	121.15	0.00
BAIDU INC. SPON ADR	05/17/10	05/03/11	5,299.49	1,550.20	0.00	3,749.29
BAIDU INC. SPON ADR	05/17/10	05/06/11	2,653.03	818.16	0.00	1,834.87
BAYER AG SP ADR	12/22/11	01/13/12	478.79	438.08	0.00	40.71
BAYERISCHE MOTORENWERKE	02/09/11	01/13/12	848.28	959.73	111.45	0.00
BECKMAN COULTER INC. COM	01/05/11	07/26/11	334.00	305.12	0.00	28.88
BECKMAN COULTER INC. COM	06/20/11	07/26/11	83.50	83.46	0.00	0.04
BP AMOCO PLC ADR	01/05/11	06/01/11	407.25	418.41	11.16	0.00
BRISTOL-MYERS SQUIBB CO	11/13/10	09/26/11	1,073.70	896.09	0.00	177.61
BRISTOL-MYERS SQUIBB CO	11/13/10	09/29/11	8,524.29	7,247.82	0.00	1,276.47
BRISTOL-MYERS SQUIBB CO	11/13/10	10/03/11	1,615.61	1,370.50	0.00	245.11
BRITISH SKY BDCT SPD ADR	10/20/11	01/13/12	310.79	321.91	11.12	0.00
BUCYRUS INTERNATIONAL CL A	01/05/11	07/12/11	920.00	898.00	0.00	22.00
BUCYRUS INTERNATIONAL CL A	06/20/11	07/12/11	184.00	183.20	0.00	0.80
BURBERRY GROU PLC ADR	08/05/11	01/13/12	277.19	302.88	25.69	0.00
CAPITAL ONE FINANCL CORP	06/20/11	02/03/12	1,818.40	1,987.20	168.80	0.00
CBS CORP [WESTINGHOUSE]	11/22/10	07/28/11	9,656.37	5,439.03	0.00	4,217.34
CBS CORP [WESTINGHOUSE]	11/22/10	09/26/11	1,070.98	739.44	0.00	331.54
CBS CORP [WESTINGHOUSE]	11/22/10	10/03/11	588.59	443.67	0.00	144.92
CELGENE CORP	09/21/11	03/22/12	2,263.45	1,949.02	0.00	314.43
CENTRICA PLC SPON (UK)	02/25/11	01/13/12	212.39	263.15	50.76	0.00
CENTURYTEL INC	06/29/10	04/19/11	12.16	9.93	0.00	2.23
CENTURYTEL INC	06/29/10	04/07/11	9,398.81	7,648.22	0.00	1,750.59
CENTURYTEL INC	06/29/10	04/08/11	8,116.04	6,630.66	0.00	1,485.38
CENTURYTEL INC	06/30/10	04/19/11	18.79	15.34	0.00	3.45
CENTURYTEL INC	06/30/10	04/08/11	1,205.40	984.75	0.00	220.65
CENTURYTEL INC	06/30/10	04/11/11	3,723.19	3,020.00	0.00	703.19
CENTURYTEL INC	07/02/10	04/11/11	6,274.73	5,090.66	0.00	1,184.07
CENTURYTEL INC	01/07/11	04/11/11	2,221.74	1,802.49	0.00	419.25
CEPHALON INC.	06/24/10	05/02/11	306.08	234.08	0.00	72.00
CEPHALON INC.	09/23/10	05/02/11	1,377.36	1,140.49	0.00	236.87
CEPHALON INC.	01/05/11	05/02/11	306.08	243.28	0.00	62.80
CERNER CORP	07/22/10	04/13/11	2,513.55	1,735.85	0.00	777.70
CHARLES SCHWAB CORP NEW	01/13/11	07/11/11	1,954.29	2,256.41	302.12	0.00
CHARLES SCHWAB CORP NEW	01/13/11	07/12/11	4,384.08	5,067.68	683.60	0.00
CHARLES SCHWAB CORP NEW	01/13/11	07/13/11	976.69	1,165.21	188.52	0.00
CHARLES SCHWAB CORP NEW	01/14/11	07/13/11	3,270.50	3,903.35	632.85	0.00
CHARLES SCHWAB CORP NEW	01/18/11	07/13/11	1,937.50	2,310.65	373.15	0.00
CHARLES SCHWAB CORP NEW	01/19/11	07/13/11	2,945.00	3,512.76	567.76	0.00
CHARLES SCHWAB CORP NEW	06/20/11	07/13/11	496.00	514.46	18.46	0.00
CHINA CONSTRUCT UNSPN AD	12/06/11	01/13/12	88.13	86.90	0.00	1.23
CHINA LIFE INS CO SPONS ADR	01/05/11	06/22/11	191.96	250.76	58.80	0.00
CHUBB CORP	07/29/11	08/18/11	18,035.95	18,303.39	267.44	0.00

CHUBB CORP	19.0000	07/29/11	10/03/11	1,134.28	1,178.87	44.59	0.00
CHUBB CORP	26.0000	07/29/11	02/16/12	1,796.45	1,613.18	0.00	183.27
CHUBB CORP	233.0000	08/01/11	02/16/12	16,109.62	14,504.97	0.00	1,604.65
CIE FINANCIERE RICHEMONT	31.0000	08/19/11	01/13/12	163.67	159.25	0.00	4.42
CITIGROUP INC COM NEW	0.1000	06/29/10	05/16/11	4.20	4.13	0.00	0.07
CITIGROUP INC COM NEW	320.0000	06/29/10	05/19/11	13,245.82	13,218.01	0.00	27.81
CITIGROUP INC COM NEW	0.5000	07/26/10	05/16/11	20.99	20.65	0.00	0.34
CITIGROUP INC COM NEW	271.0000	07/26/10	05/19/11	11,219.40	11,194.01	0.00	25.39
CITIGROUP INC COM NEW	242.4000	07/26/10	07/21/11	9,065.65	10,012.63	946.98	0.00
CITIGROUP INC COM NEW	113.6000	07/27/10	07/21/11	4,248.64	4,692.39	443.75	0.00
CITIGROUP INC COM NEW	38.0000	09/20/10	07/21/11	1,421.20	1,569.64	148.44	0.00
CITIGROUP INC COM NEW	72.0000	01/07/11	07/21/11	2,692.80	2,974.05	281.25	0.00
CITIGROUP INC COM NEW	30.0000	06/20/11	07/21/11	1,122.00	1,146.90	24.90	0.00
CMS ENERGY CORP	60.0000	06/20/11	01/09/12	1,313.40	1,178.40	0.00	135.00
CORNING INC	685.0000	03/07/11	09/09/11	9,482.21	15,555.39	6,073.18	0.00
CORNING INC	43.0000	03/07/11	09/26/11	571.46	976.47	405.01	0.00
CORNING INC	46.0000	03/07/11	10/03/11	584.65	1,044.60	459.95	0.00
CORNING INC	406.0000	03/07/11	02/09/12	5,561.13	9,219.68	3,658.55	0.00
CORNING INC	323.0000	04/04/11	02/09/12	4,421.87	6,659.45	2,237.58	0.00
CORNING INC	527.0000	04/05/11	02/09/12	7,214.63	10,810.72	3,596.09	0.00
CORNING INC	80.0000	06/20/11	02/09/12	1,095.20	1,436.00	340.80	0.00
CTRIIP.COM INTL LTD ADR	122.0000	02/11/11	01/13/12	2,753.56	5,236.40	2,482.84	0.00
CTRIIP.COM INTL LTD ADR	16.0000	02/11/11	01/19/12	397.79	686.74	288.95	0.00
CTRIIP.COM INTL LTD ADR	100.0000	02/14/11	01/19/12	2,480.00	3,995.64	1,515.64	0.00
CTRIIP.COM INTL LTD ADR	83.0000	03/14/11	01/19/12	2,058.40	3,236.74	1,178.34	0.00
CTRIIP.COM INTL LTD ADR	8.0000	03/15/11	01/19/12	198.40	298.24	99.84	0.00
CTRIIP.COM INTL LTD ADR	50.0000	03/15/11	01/19/12	1,240.00	1,897.28	657.28	0.00
CTRIIP.COM INTL LTD ADR	58.0000	05/17/11	01/20/12	1,393.68	2,526.53	1,132.85	0.00
CTRIIP.COM INTL LTD ADR	7.0000	06/20/11	01/20/12	168.28	280.00	111.72	0.00
CTRIIP.COM INTL LTD ADR	93.0000	09/30/11	01/20/12	2,235.72	2,960.88	725.16	0.00
DEERE & CO	11.0000	06/20/11	03/12/12	869.66	876.21	6.55	0.00
DEERE & CO	6.0000	01/17/12	03/12/12	474.36	509.58	35.22	0.00
DISCOVER FINANCIAL SERVICES	42.0000	11/13/10	10/03/11	1,030.24	794.66	0.00	235.58
DISNEY COMPANY - WALT	81.0000	02/09/11	08/08/11	2,986.01	3,520.70	534.69	0.00
DISNEY COMPANY - WALT	99.0000	02/09/11	08/08/11	3,620.40	4,303.06	682.66	0.00
DISNEY COMPANY - WALT	23.0000	02/09/11	08/15/11	708.49	999.71	291.22	0.00
DISNEY COMPANY - WALT	231.0000	02/10/11	08/15/11	7,126.35	10,048.08	2,921.73	0.00
DISNEY COMPANY - WALT	139.0000	03/18/11	08/15/11	4,288.15	5,783.96	1,495.81	0.00
DISNEY COMPANY - WALT	109.0000	04/13/11	08/15/11	3,362.65	4,575.84	1,213.19	0.00
DISNEY COMPANY - WALT	8.0000	06/20/11	08/15/11	246.80	305.72	58.92	0.00
DOLLAR GENERAL	149.0000	12/09/10	06/06/11	4,855.86	4,653.42	0.00	202.44
DOLLAR GENERAL	119.0000	12/09/10	06/06/11	3,781.52	3,716.49	0.00	65.03
DOLLAR GENERAL	59.0000	12/09/10	06/07/11	1,890.83	1,842.63	0.00	48.20
DOLLAR GENERAL	194.0000	12/15/10	06/07/11	6,221.58	5,916.11	0.00	305.47
DOLLAR GENERAL	16.0000	01/06/11	06/07/11	513.12	472.96	0.00	40.16
DOLLAR GENERAL	29.0000	01/06/11	06/08/11	912.70	857.24	0.00	55.46

EDISON INTL [SCECORP]	40.0000	06/20/11	01/26/12	1,618.00	1,570.40	0.00	47.60
ELI LILLY & COMPANY	37.0000	09/27/10	09/26/11	1,408.93	1,334.53	0.00	74.40
FANUC LTD-UNSP	4.0000	09/16/11	01/13/12	103.59	97.60	0.00	5.99
FIRST POTOMAC RLTY TR	18.0000	07/11/11	01/13/12	250.01	288.20	38.19	0.00
FLUOR CORP	58.0000	05/09/11	09/09/11	3,303.76	4,176.01	872.25	0.00
FLUOR CORP	116.0000	05/10/11	09/09/11	6,608.52	8,414.77	1,806.25	0.00
FLUOR CORP	89.0000	05/12/11	09/09/11	5,070.33	6,395.12	1,324.79	0.00
FLUOR CORP	12.0000	05/12/11	09/26/11	672.95	848.79	175.84	0.00
FLUOR CORP	9.0000	05/12/11	10/03/11	456.38	646.70	190.32	0.00
FLUOR CORP	18.0000	05/12/11	01/13/12	954.34	1,273.18	318.84	0.00
FORD MOTOR COMPANY	251.0000	11/08/10	06/29/11	3,330.03	4,066.20	736.17	0.00
FORD MOTOR COMPANY	373.0000	11/08/10	06/29/11	4,945.98	6,005.30	1,059.32	0.00
FORD MOTOR COMPANY	104.0000	11/08/10	07/29/11	1,367.78	1,674.40	306.62	0.00
FORD MOTOR COMPANY	189.0000	11/11/10	07/29/11	2,483.46	3,118.58	635.12	0.00
FORD MOTOR COMPANY	350.0000	01/05/11	07/29/11	4,599.00	6,293.11	1,694.11	0.00
FORD MOTOR COMPANY	58.0000	06/20/11	07/29/11	762.12	750.50	0.00	11.62
FRESENIUS MEDICAL CARE	1.0000	02/09/11	01/13/12	70.17	62.46	0.00	7.71
FRPRT MCMORAN COP/GOLD B	110.0000	06/06/11	08/10/11	4,988.87	5,495.71	506.84	0.00
FRPRT MCMORAN COP/GOLD B	77.0000	06/06/11	08/11/11	3,381.49	3,847.00	465.51	0.00
FRPRT MCMORAN COP/GOLD B	73.0000	06/09/11	08/11/11	3,206.16	3,626.71	420.55	0.00
FRPRT MCMORAN COP/GOLD B	2.0000	06/09/11	08/12/11	87.82	99.36	11.54	0.00
FRPRT MCMORAN COP/GOLD B	111.0000	06/10/11	08/12/11	4,848.48	5,452.75	604.27	0.00
FRPRT MCMORAN COP/GOLD B	6.0000	06/20/11	08/12/11	262.08	284.73	22.65	0.00
GENERAL DYNAMICS CORP	16.0000	07/26/11	09/26/11	950.54	1,137.17	186.63	0.00
GENERAL DYNAMICS CORP	18.0000	07/26/11	10/03/11	1,046.68	1,279.32	232.64	0.00
GENERAL DYNAMICS CORP	23.0000	07/26/11	01/13/12	1,610.66	1,634.69	24.03	0.00
GENERAL ELECTRIC CO	948.0000	10/25/10	09/09/11	14,343.24	15,353.81	1,010.57	0.00
GENERAL ELECTRIC CO	60.0000	10/25/10	10/03/11	943.78	971.76	27.98	0.00
GENERAL MILLS	219.0000	09/22/11	02/29/12	8,350.89	8,632.54	281.65	0.00
GENERAL MILLS	106.0000	09/22/11	03/01/12	4,034.92	4,178.31	143.39	0.00
GENERAL MILLS	109.0000	09/22/11	03/02/12	4,136.92	4,296.56	159.64	0.00
GOLDMAN SACHS GROUP INC	38.0000	07/16/10	05/17/11	5,388.78	5,689.30	300.52	0.00
GOLDMAN SACHS GROUP INC	38.0000	09/22/10	05/17/11	5,388.78	5,667.52	278.74	0.00
GOLDMAN SACHS GROUP INC	34.0000	10/20/10	05/17/11	4,821.54	5,432.70	611.16	0.00
GOLDMAN SACHS GROUP INC	27.0000	01/06/11	05/17/11	3,828.87	4,673.66	844.79	0.00
GOODRICH CORP.	72.0000	10/07/10	09/22/11	7,462.78	5,987.75	0.00	1,475.03
GOODRICH CORP.	16.0000	10/07/10	09/23/11	1,674.65	1,330.61	0.00	344.04
GOODRICH CORP.	35.0000	10/11/10	09/23/11	3,663.10	2,668.52	0.00	994.58
GOODRICH CORP.	33.0000	10/11/10	10/06/11	3,974.13	2,516.04	0.00	1,458.09
GOODRICH CORP.	44.0000	10/13/10	10/06/11	5,299.36	3,396.36	0.00	1,903.00
GOODRICH CORP.	10.0000	01/06/11	10/06/11	1,204.40	904.50	0.00	299.90
GOODRICH CORP.	17.0000	04/21/11	10/06/11	2,047.48	1,492.86	0.00	554.62
GOODRICH CORP.	16.0000	04/21/11	10/07/11	1,916.95	1,405.05	0.00	511.90
GOODRICH CORP.	47.0000	05/04/11	10/07/11	5,630.60	4,072.46	0.00	1,558.14
GOODRICH CORP.	5.0000	06/20/11	10/07/11	599.00	462.45	0.00	136.55
GREEN MOUNTAIN COFFEE	108.0000	05/06/10	04/08/11	7,108.59	2,608.36	0.00	4,500.23

GREEN MOUNTAIN COFFEE	11/22/10	28.0000	09/16/11	3,086.72	980.48	0.00	2,106.24
GREEN MOUNTAIN COFFEE	11/22/10	76.0000	11/10/11	5,226.06	2,661.31	0.00	2,564.75
GREEN MOUNTAIN COFFEE	11/22/10	113.0000	11/16/11	4,597.29	3,956.94	0.00	640.35
GREEN MOUNTAIN COFFEE	01/06/11	27.0000	11/16/11	1,098.63	935.28	0.00	163.35
GREEN MOUNTAIN COFFEE	06/20/11	5.0000	11/16/11	203.45	399.50	196.05	0.00
HALLIBURTON COMPANY	11/10/10	243.0000	09/26/11	8,788.28	8,440.95	0.00	347.33
HALLIBURTON COMPANY	11/10/10	151.0000	09/26/11	5,461.67	5,241.94	0.00	219.73
HALLIBURTON COMPANY	01/06/11	34.0000	09/26/11	1,229.78	1,307.64	77.86	0.00
HANG LUNG PPTYS LTD ADR	03/01/11	15.0000	01/13/12	226.49	323.26	96.77	0.00
HARRIS CORPORATION	06/20/11	3.0000	01/27/12	116.10	133.91	17.81	0.00
HARRIS CORPORATION	09/21/11	3.0000	01/27/12	116.10	113.94	0.00	2.16
HARRIS CORPORATION	09/21/11	2.0000	01/30/12	76.71	75.96	0.00	0.75
HEXCEL CORP NEW	07/25/11	9.0000	01/13/12	233.36	216.21	0.00	17.15
INDUSTRL AND COMMRL BNK	04/04/11	13.0000	01/13/12	167.04	222.40	55.36	0.00
INFORMA PLC ADR	01/28/11	22.0000	01/13/12	245.95	319.80	73.85	0.00
ING GROEP N.V.	10/25/10	337.0000	07/18/11	3,700.17	3,821.48	121.31	0.00
ING GROEP N.V.	10/26/10	112.0000	07/18/11	1,229.76	1,250.96	21.20	0.00
INTEL CORP	06/29/10	303.0000	05/12/11	6,916.69	6,177.05	0.00	739.64
INTEL CORP	06/29/10	175.0000	05/13/11	4,036.82	3,567.60	0.00	469.22
INTEL CORP	06/29/10	175.0000	05/16/11	4,098.25	3,567.60	0.00	530.65
INTEL CORP	06/29/10	195.0000	05/17/11	4,597.85	3,975.33	0.00	622.52
INTUIT INC.	08/24/10	55.0000	05/23/11	2,986.72	2,363.85	0.00	622.87
JS GROUP CORP SHS	01/24/11	24.0000	10/20/11	1,033.51	1,079.30	45.79	0.00
JS GROUP CORP SHS	01/24/11	12.0000	01/13/12	461.87	539.65	77.78	0.00
JULIUS BAER GROUP ADR	07/05/11	34.0000	01/13/12	254.99	287.83	32.84	0.00
JULIUS BAER GROUP ADR	07/05/11	196.0000	02/29/12	1,575.23	1,666.10	90.87	0.00
JULIUS BAER GROUP ADR	07/05/11	346.0000	02/29/12	2,778.38	2,929.10	150.72	0.00
JULIUS BAER GROUP ADR	09/01/11	149.0000	02/29/12	1,196.47	1,229.91	33.44	0.00
JULIUS BAER GROUP ADR	09/21/11	38.0000	02/29/12	305.14	248.14	0.00	57.00
JUNIPER NETWORKS INC.	10/26/10	47.0000	06/06/11	1,552.04	1,514.30	0.00	37.74
JUNIPER NETWORKS INC.	10/27/10	67.0000	06/06/11	2,212.34	2,149.12	0.00	63.22
JUNIPER NETWORKS INC.	10/27/10	8.0000	06/10/11	256.02	256.61	0.59	0.00
JUNIPER NETWORKS INC.	10/29/10	72.0000	06/10/11	2,300.40	2,321.22	20.82	0.00
JUNIPER NETWORKS INC.	11/01/10	36.0000	06/10/11	1,150.20	1,160.57	10.37	0.00
JUNIPER NETWORKS INC.	11/03/10	61.0000	06/10/11	1,948.95	1,977.80	28.85	0.00
JUNIPER NETWORKS INC.	01/06/11	20.0000	06/10/11	639.00	764.00	125.00	0.00
JUNIPER NETWORKS INC.	04/12/11	86.0000	06/10/11	2,747.70	3,275.93	528.23	0.00
JUNIPER NETWORKS INC.	11/17/11	42.0000	02/27/12	3,780.35	3,190.67	0.00	589.68
LINKEDIN CORP	01/05/11	271.0000	07/11/11	813.00	1,150.94	337.94	0.00
LLOYDS TSB GROUP ADR	06/20/11	209.0000	07/11/11	627.00	628.36	1.36	0.00
LLOYDS TSB GROUP ADR	04/04/11	14.0000	09/26/11	1,048.44	1,132.38	83.94	0.00
LOCKHEED MARTIN CORP	04/04/11	22.0000	10/03/11	1,634.57	1,779.46	144.89	0.00
LOCKHEED MARTIN CORP	04/04/11	13.0000	01/13/12	1,051.55	1,051.50	0.00	0.05
LORILLARD INC.	09/26/11	15.0000	10/03/11	1,624.92	1,632.02	7.10	0.00
LORILLARD INC.	09/26/11	13.0000	01/13/12	1,491.07	1,414.41	0.00	76.66
LORILLARD INC.	09/26/11	120.0000	02/16/12	14,639.19	13,056.13	0.00	1,583.06

MACY'S INC	50.0000	09/20/10	05/19/11	1,408.00	1,109.50	0.00	298.50
MACY'S INC	140.0000	01/07/11	05/19/11	3,942.40	3,255.74	0.00	686.66
MACY'S INC	42.0000	12/05/11	01/13/12	1,446.87	1,387.29	0.00	59.58
MEADWESTVACO CORP	60.0000	06/20/11	02/10/12	1,795.20	1,876.80	81.60	0.00
MERCK KGAA	10.0000	04/26/11	01/13/12	329.79	337.12	7.33	0.00
MITSUBISHI ESTATE ADR	20.0000	06/20/11	02/28/12	351.40	325.22	0.00	26.18
MITSUBISHI ESTATE ADR	30.0000	09/21/11	02/28/12	527.10	484.20	0.00	42.90
MITSUBISHI UFJ FINCL ADS	86.0000	01/05/11	06/27/11	389.58	456.66	67.08	0.00
MITSUBISHI UFJ FINCL ADS	48.0000	06/20/11	06/27/11	217.44	213.68	0.00	3.76
MONOLITHIC PWR SYSTEMS	8.0000	07/29/11	01/13/12	124.55	108.74	0.00	15.81
MOTOROLA SOLUTIONS INC.	27.0000	02/07/11	09/26/11	1,193.11	1,084.57	0.00	108.54
MOTOROLA SOLUTIONS INC.	30.0000	02/07/11	10/03/11	1,276.18	1,205.07	0.00	71.11
MOTOROLA SOLUTIONS INC.	179.0000	02/07/11	10/13/11	7,946.30	7,190.27	0.00	756.03
MOTOROLA SOLUTIONS INC	31.0000	02/07/11	01/13/12	1,442.09	1,245.24	0.00	196.85
MOTOROLA SOLUTIONS INC.	329.0000	02/07/11	02/02/12	15,096.76	13,215.63	0.00	1,881.13
MURPHY OIL CORP	11.0000	05/16/11	09/26/11	548.34	727.61	179.27	0.00
MURPHY OIL CORP	16.0000	05/16/11	10/03/11	738.87	1,058.35	319.48	0.00
MURPHY OIL CORP	17.0000	05/16/11	01/13/12	994.31	1,124.49	130.18	0.00
MYLAN LABORATORIES INC	239.0000	04/19/11	08/08/11	4,910.65	5,710.91	800.26	0.00
MYLAN LABORATORIES INC	94.0000	04/20/11	08/08/11	1,931.70	2,331.80	400.10	0.00
MYLAN LABORATORIES INC	12.0000	04/20/11	08/11/11	222.30	300.39	78.09	0.00
MYLAN LABORATORIES INC	146.0000	04/20/11	08/11/11	2,703.98	3,621.74	917.76	0.00
MYLAN LABORATORIES INC	134.0000	04/20/11	08/11/11	2,483.02	3,354.34	871.32	0.00
MYLAN LABORATORIES INC	58.0000	04/25/11	08/11/11	1,074.74	1,446.43	371.69	0.00
MYLAN LABORATORIES INC	101.0000	04/25/11	08/12/11	1,835.44	2,518.78	683.34	0.00
MYLAN LABORATORIES INC	12.0000	06/20/11	08/12/11	218.04	269.60	51.56	0.00
NETFLIX.COM INC	36.0000	05/31/11	09/23/11	4,747.36	9,639.79	4,892.43	0.00
NETFLIX.COM INC	1.0000	06/20/11	09/23/11	131.87	245.25	113.38	0.00
NETFLIX.COM INC	14.0000	08/16/11	09/23/11	1,846.18	3,421.59	1,575.41	0.00
NETFLIX.COM INC	13.0000	08/22/11	09/23/11	1,714.31	2,680.63	966.32	0.00
NINTENDO CO LTD ADR NEW	14.0000	01/05/11	07/11/11	341.32	484.40	143.08	0.00
NINTENDO CO LTD ADR NEW	7.0000	06/20/11	07/11/11	170.66	166.39	0.00	4.27
NOMURA HOLDINGS INC	32.0000	01/05/11	04/07/11	159.68	202.11	42.43	0.00
NORTHROP GRUMMAN CORP	29.0000	08/22/11	09/26/11	1,558.43	1,456.84	0.00	101.59
NORTHROP GRUMMAN CORP	26.0000	08/22/11	10/03/11	1,384.73	1,306.13	0.00	78.60
NORTHROP GRUMMAN CORP	24.0000	08/22/11	01/13/12	1,408.29	1,205.66	0.00	202.63
NOVO NORDISK A/S ADR	4.0000	01/05/11	12/28/11	445.48	462.10	16.62	0.00
NOVO NORDISK A/S ADR	2.0000	06/20/11	12/28/11	222.74	236.14	13.40	0.00
NOVO NORDISK A/S ADR	4.0000	09/21/11	12/28/11	445.48	405.81	0.00	39.67
ONEOK INCORPORATED	2.0000	08/15/11	01/13/12	176.01	136.33	0.00	39.68
PARKER HANNIFIN CORP	20.0000	06/20/11	09/01/11	1,402.20	1,707.00	304.80	0.00
PARKER HANNIFIN CORP	20.0000	01/03/12	01/13/12	1,613.97	1,580.59	0.00	33.38
PEABODY ENERGY GROUP CORP	86.0000	06/15/10	04/13/11	5,953.78	3,590.72	0.00	2,363.06
PEABODY ENERGY GROUP CORP	4.0000	01/06/11	04/13/11	276.92	248.96	0.00	27.96
PEABODY ENERGY GROUP CORP	12.0000	01/06/11	04/14/11	796.73	746.88	0.00	49.85
PEABODY ENERGY GROUP CORP	50.0000	08/25/11	11/16/11	2,029.93	2,323.79	293.86	0.00

PEABODY ENERGY GROUP CORP	88.0000	08/25/11	11/17/11	3,520.19	4,089.87	569.68	0.00
PEABODY ENERGY GROUP CORP	126.0000	08/25/11	01/13/12	4,536.19	5,855.95	1,319.76	0.00
PEABODY ENERGY GROUP CORP	25.0000	08/26/11	01/13/12	900.00	1,162.50	262.50	0.00
PEABODY ENERGY GROUP CORP	84.0000	08/31/11	01/13/12	3,024.00	4,172.98	1,148.98	0.00
PERRIGO COMPANY	41.0000	04/12/11	12/28/11	4,140.92	3,484.85	0.00	656.07
PERRIGO COMPANY	52.0000	04/12/11	12/30/11	5,219.52	4,419.81	0.00	799.71
PETROFAC LTD-	25.0000	04/05/11	01/13/12	301.99	319.05	17.06	0.00
PETROLEO BRAS SA ADS	98.0000	02/24/11	04/15/11	3,336.79	3,489.27	152.48	0.00
PETROLEO BRAS SA ADS	157.0000	02/24/11	04/18/11	5,232.60	5,559.15	326.55	0.00
PETROLEO BRAS SA ADS	178.0000	02/24/11	04/19/11	5,909.36	6,337.65	428.29	0.00
PETROLEO BRAS SA ADS	106.0000	02/24/11	04/19/11	3,519.20	3,753.32	234.12	0.00
PHARM PROD DEV INC.	8.0000	01/05/11	12/06/11	266.00	217.98	0.00	48.02
PHARM PROD DEV INC.	39.0000	06/09/11	12/06/11	1,296.75	1,050.65	0.00	246.10
PHARM PROD DEV INC.	15.0000	06/10/11	12/06/11	498.75	400.94	0.00	97.81
PHARM PROD DEV INC.	5.0000	06/20/11	12/06/11	166.25	129.48	0.00	36.77
PHARM PROD DEV INC.	5.0000	09/21/11	12/06/11	166.26	132.50	0.00	33.76
PRUDENTIAL FINANCIAL INC.	18.0000	07/06/11	09/26/11	878.38	1,155.27	276.89	0.00
PRUDENTIAL FINANCIAL INC.	17.0000	07/06/11	10/03/11	783.85	1,091.08	307.23	0.00
PRUDENTIAL FINANCIAL INC.	30.0000	07/06/11	11/17/11	1,606.29	1,925.44	319.15	0.00
PRUDENTIAL FINANCIAL INC.	43.0000	07/07/11	11/17/11	2,302.22	2,740.92	438.70	0.00
PRUDENTIAL FINANCIAL INC.	107.0000	07/07/11	11/17/11	5,728.78	6,949.21	1,220.43	0.00
PRUDENTIAL FINANCIAL INC.	13.0000	07/11/11	11/17/11	696.02	829.91	133.89	0.00
PRUDENTIAL FINANCIAL INC.	25.0000	07/11/11	01/13/12	1,338.22	1,563.23	225.01	0.00
RANGE RES CORP	57.0000	09/27/11	12/15/11	3,664.35	3,647.95	0.00	16.40
RANGE RES CORP	83.0000	09/27/11	12/16/11	5,287.98	5,311.92	23.94	0.00
REED ELSEVIER NV	8.0000	06/20/11	01/11/12	177.36	204.42	27.06	0.00
REED ELSEVIER NV	22.0000	09/21/11	01/11/12	487.74	496.32	8.58	0.00
REXAM PLC-NEW NEW ADR	23.0000	02/08/11	01/13/12	656.41	683.38	26.97	0.00
ROYAL DUTCH SHELL ADR	0.0050	04/27/10	04/01/11	13.65	0.30	0.00	13.35
RYANAIR HLDGS PLC	8.0000	07/01/11	01/13/12	233.91	237.26	3.35	0.00
RYDER SYSTEM INC.	20.0000	06/20/11	03/30/12	1,063.60	1,051.40	0.00	12.20
SARA LEE CORP	150.0000	01/07/11	12/08/11	2,818.50	2,615.19	0.00	203.31
SCHLUMBERGER LTD	30.0000	05/11/11	03/28/12	2,175.30	2,467.44	292.14	0.00
SCHLUMBERGER LTD	52.0000	06/09/11	03/28/12	3,770.52	4,466.81	696.29	0.00
SCHLUMBERGER LTD	9.0000	06/20/11	03/28/12	652.59	738.15	85.56	0.00
SCHLUMBERGER LTD	45.0000	10/13/11	03/28/12	3,262.95	3,027.24	0.00	235.71
SCHNEIDER ELEC SA ADR	25.0000	04/29/11	01/13/12	282.99	441.96	158.97	0.00
SCRIPPS NETWORKS INTERACTIVE	60.0000	10/28/10	08/24/11	2,404.69	2,999.83	595.14	0.00
SCRIPPS NETWORKS INTERACTIVE	36.0000	10/28/10	08/26/11	1,439.92	1,799.90	359.98	0.00
SCRIPPS NETWORKS INTERACTIVE	39.0000	10/29/10	08/26/11	1,560.00	1,961.55	401.55	0.00
SCRIPPS NETWORKS INTERACTIVE	32.0000	11/01/10	08/26/11	1,280.00	1,628.15	348.15	0.00
SCRIPPS NETWORKS INTERACTIVE	6.0000	11/01/10	08/29/11	240.01	305.28	65.27	0.00
SCRIPPS NETWORKS INTERACTIVE	63.0000	11/01/10	10/07/11	2,276.04	3,205.41	929.37	0.00
SCRIPPS NETWORKS INTERACTIVE	11.0000	12/09/10	10/07/11	397.43	577.01	179.58	0.00
SCRIPPS NETWORKS INTERACTIVE	67.0000	12/09/10	10/14/11	2,584.52	3,514.50	929.98	0.00
SCRIPPS NETWORKS INTERACTIVE	26.0000	01/11/11	10/14/11	1,002.82	1,239.80	236.98	0.00

SCRIPPS NETWORKS INTERACTIVE	34.0000	01/19/11	10/14/11	1,311.38	1,640.51	329.13	0.00
SCRIPPS NETWORKS INTERACTIVE	8.0000	06/20/11	10/14/11	308.56	372.16	63.60	0.00
SHIN-ETSU CHEM-UNSPON	16.0000	01/19/11	01/13/12	192.31	236.80	44.49	0.60
SIEMENS AKTIENGESELLSCHAT	29.0000	02/28/11	08/09/11	3,141.54	3,899.33	757.79	0.00
SIEMENS AKTIENGESELLSCHAT	1.0000	02/28/11	01/13/12	97.01	134.46	37.45	0.00
SONY CORP NEW	9.0000	01/05/11	05/04/11	255.51	325.80	70.29	0.00
SOUTHWEST AIRLINES CO	154.0000	11/01/10	10/03/11	1,326.68	2,137.23	810.55	0.00
SPRINT NEXTEL CORP.	1,814.0000	08/09/10	06/03/11	10,619.86	8,242.09	0.00	2,377.77
SUN HG KAI PPTY ADR	60.0000	11/24/10	04/25/11	934.20	990.52	56.32	0.00
SUN HG KAI PPTY ADR	17.0000	01/05/11	04/25/11	264.69	298.86	34.17	0.00
SWEDBANK AB SPONS ADR	34.0000	04/12/11	01/13/12	470.89	632.76	161.87	0.00
TARGET CORPORATION	20.0000	09/20/10	08/25/11	1,002.80	1,093.00	90.20	0.00
TECHNIP ADR	113.0000	09/24/10	04/15/11	3,084.51	2,201.06	0.00	883.45
TECHNIP ADR	58.0000	09/24/10	04/18/11	1,570.04	1,129.75	0.00	440.29
TECHNIP ADR	15.0000	05/31/11	01/13/12	352.49	398.36	45.87	0.00
TENET HEALTHCARE CORP	180.0000	06/20/11	10/07/11	653.40	1,156.75	503.35	0.00
TEXAS INSTRUMENTS INC	103.0000	10/07/10	07/15/11	3,219.32	2,886.13	0.00	333.19
TEXAS INSTRUMENTS INC	35.0000	10/07/10	07/22/11	1,087.45	980.73	0.00	106.72
TEXAS INSTRUMENTS INC	86.0000	10/14/10	07/22/11	2,672.88	2,442.80	0.00	230.08
TEXAS INSTRUMENTS INC	40.0000	10/14/10	08/08/11	1,156.02	1,136.18	0.00	19.84
TEXAS INSTRUMENTS INC	80.0000	10/15/10	08/08/11	2,312.80	2,281.47	0.00	31.33
TEXAS INSTRUMENTS INC	104.0000	10/15/10	08/10/11	2,809.76	2,965.92	156.16	0.00
TEXAS INSTRUMENTS INC	27.0000	01/06/11	08/10/11	729.81	891.81	162.00	0.00
TEXAS INSTRUMENTS INC	74.0000	05/06/11	08/10/11	2,000.22	2,631.14	630.92	0.00
TEXAS INSTRUMENTS INC	59.0000	05/13/11	08/10/11	1,594.77	2,094.08	499.31	0.00
TEXAS INSTRUMENTS INC	54.0000	05/17/11	08/10/11	1,459.62	1,849.91	390.29	0.00
TEXAS INSTRUMENTS INC	55.0000	05/31/11	08/10/11	1,486.65	1,926.83	440.18	0.00
TEXAS INSTRUMENTS INC	13.0000	06/20/11	08/10/11	351.39	405.39	54.00	0.00
TIME WARNER CABLE INC. COM	19.0000	09/06/11	09/26/11	1,246.57	1,185.44	0.00	61.13
TIME WARNER CABLE INC. COM	7.0000	09/06/11	10/03/11	460.03	436.74	0.00	23.29
TIME WARNER CABLE INC. COM	18.0000	09/06/11	01/13/12	1,164.76	1,123.05	0.00	41.71
TRAVELERS CORP	211.0000	05/16/11	08/04/11	11,526.84	13,271.27	1,744.43	0.00
TRAVELERS CORP	194.0000	05/16/11	08/05/11	10,599.21	12,202.02	1,602.81	0.00
TRAVELERS CORP	20.0000	06/20/11	08/05/11	1,092.80	1,151.40	58.60	0.00
TYCO INTERNATIONAL BERMUDA	19.0000	09/12/11	09/26/11	858.02	753.65	0.00	104.37
TYCO INTERNATIONAL BERMUDA	14.0000	09/12/11	10/03/11	597.65	555.32	0.00	42.33
TYCO INTERNATIONAL BERMUDA	54.0000	09/12/11	01/13/12	2,642.71	2,141.94	0.00	500.77
UBS AG	49.0000	01/05/11	10/06/11	524.30	814.72	290.42	0.00
UBS AG	48.0000	06/20/11	10/06/11	513.60	858.55	344.95	0.00
UBS AG	21.0000	09/21/11	10/06/11	224.70	241.62	16.92	0.00
VALE SA	12.0000	01/05/11	06/21/11	354.48	431.28	76.80	0.00
VALEO SPONSORED ADR	34.0000	06/01/11	01/13/12	721.47	1,106.18	384.71	0.00
VALERO ENERGY CORP NEW	74.0000	03/14/11	10/03/11	1,411.15	2,118.09	706.94	0.00
VALERO ENERGY CORP NEW	53.0000	03/14/11	01/13/12	1,061.04	1,517.01	455.97	0.00
VERIZON COMMUNICATIONS	30.0000	09/20/10	09/15/11	1,046.10	964.20	0.00	81.90
VERIZON COMMUNICATIONS	70.0000	01/07/11	09/15/11	2,440.90	2,491.30	50.40	0.00

VERIZON COMMUNICATIONS	06/20/11	09/15/11	1,394.80	1,425.60	30.80	0.00
VMWARE INC.	03/25/11	07/12/11	12,010.88	9,533.07	0.00	2,477.81
VMWARE INC.	06/20/11	07/12/11	205.32	181.44	0.00	23.88
WALGREEN CO	09/06/11	09/26/11	1,195.50	1,114.06	0.00	81.44
WALGREEN CO	09/06/11	10/03/11	401.27	417.77	16.50	0.00
WALGREEN CO	09/06/11	01/13/12	1,132.54	1,148.87	16.33	0.00
WALTER INDS INC.	10/11/10	09/09/11	2,894.86	3,353.95	459.09	0.00
WALTER INDS INC.	10/12/10	09/09/11	148.46	169.90	21.44	0.00
WALTER INDS INC	10/12/10	09/26/11	1,335.10	1,699.00	363.90	0.00
WALTER INDS INC.	10/14/10	09/26/11	1,135.09	1,475.31	340.22	0.00
WALTER INDS INC.	10/19/10	09/26/11	4,473.59	5,689.57	1,215.98	0.00
WALTER INDS INC.	01/06/11	09/26/11	801.24	1,623.24	822.00	0.00
WELLS FARGO & CO	01/03/12	01/13/12	1,086.30	1,049.45	0.00	36.85
WESTERN UNION CO	01/03/12	01/13/12	1,975.35	1,974.43	0.00	0.92
WOLSELEY PLC ADR	10/20/11	01/13/12	304.94	266.39	0.00	38.55
ANHEUSER-BUSCH INBEV WOR	07/12/10	06/22/11	2,056.42	2,059.60	3.18	0.00
CITIGROUP; 3.953%;6/15/16	09/06/11	09/26/11	3,020.31	3,063.00	42.69	0.00
CREDIT SUISSE 6.5%; 01/15/12	03/18/11	01/17/12	3,000.00	3,000.00	0.00	0.00
DIRECTV HLDG/FIN INC.	09/06/11	09/26/11	3,123.75	3,156.30	32.55	0.00
FHLMC A9 7040; 4%; 2041	02/18/11	06/22/11	15,962.78	15,491.20	0.00	471.58
FHLMC A9 7040; 4%; 2041	02/18/11	09/26/11	20,478.69	19,104.00	0.00	1,374.69
FNMA P190379; 5.5%; 2037	09/13/10	06/22/11	4,150.07	4,261.40	111.33	0.00
FNMA PAE0113; 4%; 2040	03/18/11	09/26/11	5,753.17	5,465.33	0.00	287.84
FNMA PAH0969 3.5%;2025	03/14/11	06/22/11	5,902.18	5,852.40	0.00	49.78
FNMA PAH0969 3.5%;2025	03/14/11	09/26/11	6,876.37	6,584.20	0.00	292.17
FNMA PMA0583; 4%; 2040	12/13/10	06/22/11	6,903.59	6,804.70	0.00	98.89
FNMA; 1%; 04/04/12	03/18/11	02/06/12	7,000.00	7,051.52	51.52	0.00
GE CAP CORP; 2.95%;5/09/16	09/06/11	09/26/11	4,045.88	4,041.60	0.00	4.28
GENERAL ELECTRIC 5;2/01/13	01/07/11	09/06/11	3,150.00	3,210.00	60.00	0.00
GENERAL ELECTRIC 5;2/01/13	03/18/11	09/06/11	3,150.00	3,208.74	58.74	0.00
TIME WARNER CABLE;4.125%;2/21	09/06/11	09/26/11	9,142.74	9,248.40	105.66	0.00
USD ONTARIO PROVINCE	07/12/10	06/23/11	3,040.02	3,078.30	38.28	0.00
USD ONTARIO PROVINCE	03/22/11	01/20/12	3,000.00	3,000.00	0.00	0.00
USD VODAFONE GROUP	07/12/10	06/15/11	22,000.00	21,976.48	0.00	23.52
USD VODAFONE GROUP	03/18/11	06/15/11	2,000.00	2,023.52	23.52	0.00
VERIZON COMM;4.6%;4/01/21	09/06/11	09/26/11	7,755.93	7,772.80	16.87	0.00
US T-BOND 4.5%; 5/15/38	03/18/11	03/12/12	8,960.00	7,100.93	0.00	1,859.07
US T-BOND; 4.375%; 5/15/40	07/12/10	06/22/11	5,154.67	5,315.50	160.83	0.00
US T-NOTE 4.5; 4/30/12	03/18/11	09/09/11	5,150.00	5,233.61	83.61	0.00
US T-NOTE; 1.875%; 9/30/2017	10/28/10	06/22/11	9,916.37	9,937.00	20.63	0.00
US T-NOTE; 1.875%; 9/30/2017	10/28/10	09/26/11	14,599.87	13,911.80	0.00	688.07
US T-NOTE; 2.625%; 8/15/2020	10/28/10	06/22/11	6,894.43	6,964.30	69.87	0.00
US T-NOTE; 2.625%; 8/15/2020	10/28/10	09/26/11	7,521.42	6,964.30	0.00	557.12
US T-NOTE; 3.5%; 5/15/20	07/12/10	06/22/11	5,308.39	5,201.00	0.00	107.39
US T-NOTE; 3.625%; 2/15/20	01/07/11	10/26/11	2,260.00	2,072.66	0.00	187.34
US T-NOTE; 3.625%; 2/15/20	03/18/11	10/26/11	3,390.00	3,124.11	0.00	265.89

Total Short-Term

1,121,195.92

1,166,324.05

119,593.65

74,465.52

Form:

Year: 2012

For: 4/1/11 thru 3/31/12

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Long-Term Capital Gains and Losses

Description	Quantity	Acquired	Sold	Sales Price	Cost	Loss	Gain
ABB LTD SPONSORED ADR	148.0000	03/26/08	04/29/11	3,824.62	3,926.77	102.15	0.00
ADR NOVARTIS AG	6.0000	03/05/09	01/13/12	341.08	219.52	0.00	121.56
ADR NOVARTIS AG	52.0000	03/26/08	09/19/11	2,879.56	2,596.88	0.00	282.68
ADR NOVARTIS AG	3.0000	03/26/08	01/13/12	170.54	149.82	0.00	20.72
ADR TOTALFINA	3.0000	03/26/08	01/13/12	154.48	219.93	65.45	0.00
ADR TOTALFINA	51.0000	03/26/08	07/08/11	2,918.61	3,775.02	856.41	0.00
ADR TOTALFINA	4.0000	03/26/08	01/13/12	205.97	296.08	90.11	0.00
AETNA US HEALTHCARE	179.0000	09/28/09	09/22/11	7,333.04	5,226.19	0.00	2,106.85
AETNA US HEALTHCARE	20.0000	09/28/09	09/26/11	799.38	583.93	0.00	215.45
AETNA US HEALTHCARE	22.0000	09/28/09	10/03/11	845.66	642.33	0.00	203.33
AETNA US HEALTHCARE	41.0000	09/28/09	01/13/12	1,820.37	1,197.06	0.00	623.31
AKAMAI TECHNOLOGIES INC	4.0000	06/11/08	01/13/12	131.87	143.89	12.02	0.00
ALLIANZ SE SP ADR	46.0000	04/07/08	01/13/12	444.35	962.91	518.56	0.00
AMAZON COM	12.0000	10/23/09	10/31/11	2,413.77	1,352.02	0.00	1,061.75
AMAZON COM	50.0000	10/23/09	11/03/11	10,797.98	5,633.42	0.00	5,164.56
AMERICA MOVIL SA DE CV ADR L	4.0000	03/26/08	01/13/12	90.39	123.32	32.93	0.00
AMERICA MOVIL SA DE CV ADR L	5.0000	05/19/08	01/13/12	112.95	143.48	30.53	0.00
AMERICAN TOWER REIT INC.	5.0000	04/02/08	01/13/12	306.54	202.08	0.00	104.46
AMERICAN TOWER REIT INC.	36.0000	06/03/10	02/10/12	2,268.94	1,525.46	0.00	743.48
AMERICAN TOWER REIT INC.	61.0000	06/07/10	02/10/12	3,844.83	2,561.95	0.00	1,282.88
AMERISOURCEBERGEN CORP	17.0000	11/18/08	09/26/11	673.19	259.53	0.00	413.66
AMERISOURCEBERGEN CORP	20.0000	11/18/08	10/03/11	779.59	305.33	0.00	474.26
ANHEUSER-BUSCH INBEV ADR	9.0000	07/06/09	01/13/12	548.81	336.48	0.00	212.33
ANHEUSER-BUSCH INBEV ADR	5.0000	10/16/09	01/13/12	304.89	248.59	0.00	56.30
ANHEUSER-BUSCH INBEV ADR	25.0000	10/16/09	01/24/12	1,558.48	1,242.94	0.00	315.54
ANSYS INC.	2.0000	12/29/08	01/13/12	113.11	55.28	0.00	57.83
APPLE, INC.	2.0000	12/01/08	08/02/11	786.48	180.17	0.00	606.31
APPLE, INC.	21.0000	12/29/08	08/02/11	8,259.09	1,803.05	0.00	6,456.04
APPLE, INC.	19.0000	12/29/08	09/30/11	7,709.52	1,631.33	0.00	6,078.19
APPLE, INC.	10.0000	01/22/09	09/30/11	4,057.60	885.40	0.00	3,172.20
APPLE, INC.	9.0000	01/22/09	12/30/11	3,667.94	796.86	0.00	2,871.08
APPLIED MATERIALS INC	119.0000	01/10/11	01/13/12	1,386.32	1,637.83	251.51	0.00
APPLIED MATERIALS INC	628.0000	01/10/11	02/16/12	8,095.82	8,643.36	547.54	0.00
APPLIED MATERIALS INC	37.0000	01/11/11	02/16/12	476.93	519.66	42.73	0.00
APPLIED MATERIALS INC	568.0000	01/11/11	02/24/12	7,275.21	7,977.50	702.29	0.00
APPLIED MATERIALS INC	1,155.0000	01/18/11	02/24/12	14,807.10	17,517.65	2,710.55	0.00
ASSA ABLOY AB ADR	37.0000	02/09/10	01/13/12	473.96	334.12	0.00	139.84
ASSA ABLOY AB ADR	161.0000	02/09/10	02/21/12	2,374.66	1,453.88	0.00	920.78

ASSURANT INC.	27.0000	03/14/10	10/03/11	959.29	888.82	0.00	70.47
ASSURANT INC.	2.0000	03/15/10	10/03/11	71.06	65.32	0.00	5.74
ASTORIA FINANCIAL CORP	18.0000	04/02/08	01/13/12	169.55	519.48	349.93	0.00
AT&T POST SBC	500.0000	03/26/08	04/07/11	15,360.72	19,000.00	3,639.28	0.00
AT&T POST SBC	10.0000	11/17/08	04/07/11	307.20	269.51	0.00	37.69
AT&T POST SBC	407.0000	11/17/08	04/08/11	12,550.79	10,969.02	0.00	1,581.77
AT&T POST SBC	110.0000	04/03/09	04/08/11	3,392.40	2,782.75	0.00	609.65
ATLAS COPCO A ADR NEW	51.0000	12/29/08	05/04/11	1,487.83	425.34	0.00	1,062.49
ATLAS COPCO A ADR NEW	64.0000	02/04/09	05/04/11	1,867.52	488.32	0.00	1,379.20
ATLAS COPCO A ADR NEW	6.0000	02/04/09	01/13/12	136.37	45.78	0.00	90.59
AUTODESK INC. DELAWARE	7.0000	12/29/08	01/13/12	227.28	128.07	0.00	99.21
AUTODESK INC. DELAWARE	159.0000	05/24/10	08/23/11	4,238.06	4,708.23	470.17	0.00
AUTODESK INC. DELAWARE	36.0000	05/24/10	08/23/11	959.76	1,066.01	106.25	0.00
AUTODESK INC. DELAWARE	60.0000	05/24/10	08/24/11	1,527.48	1,776.69	249.21	0.00
AUTODESK INC. DELAWARE	172.0000	05/28/10	08/24/11	4,382.56	5,076.37	693.81	0.00
AUTODESK INC. DELAWARE	103.0000	06/15/10	08/24/11	2,624.44	2,899.56	275.12	0.00
AUTODESK INC. DELAWARE	51.0000	06/15/10	08/24/11	1,299.48	1,443.53	144.05	0.00
AVERY DENNISON CORP	278.0000	05/18/10	01/06/12	8,179.78	10,003.30	1,823.52	0.00
AVERY DENNISON CORP	191.0000	05/20/10	01/06/12	5,619.22	6,748.85	1,129.63	0.00
AXA-SPONS ADR	40.0000	03/26/08	01/13/12	520.79	1,386.22	865.43	0.00
BANCO BILBAO VIZCAYA ARGENTARI	47.0000	03/26/08	01/13/12	374.11	990.01	615.90	0.00
BARCLAYS PLC ADR	19.0000	03/26/08	01/13/12	224.87	681.99	457.12	0.00
BARD CR INCORPORATED	2.0000	04/02/08	01/13/12	171.49	197.32	25.83	0.00
BAT INDUSTRIES	6.0000	08/05/08	01/13/12	561.74	449.20	0.00	112.54
BAT INDUSTRIES	2.0000	03/26/08	01/13/12	187.24	144.08	0.00	43.16
BAT INDUSTRIES	6.0000	03/26/08	01/31/12	559.28	432.24	0.00	127.04
BAYER AG SP ADR	2.0000	03/26/08	01/13/12	136.79	158.40	21.61	0.00
BAYER AG SP ADR	5.0000	04/07/08	01/13/12	342.00	411.38	69.38	0.00
BAYERISCHE MOTORENWERKE	84.0000	02/09/11	02/13/12	2,557.71	2,371.09	0.00	186.62
BECKMAN COULTER INC. COM	14.0000	12/26/08	07/26/11	1,169.00	599.03	0.00	569.97
BECKMAN COULTER INC. COM	45.0000	12/29/08	07/26/11	3,757.50	1,908.38	0.00	1,849.12
BECKMAN COULTER INC. COM	8.0000	06/24/10	07/26/11	668.00	479.60	0.00	188.40
BG GROUP PLC	16.0000	07/21/08	05/16/11	1,800.41	1,800.23	0.00	0.18
BG GROUP PLC	12.0000	09/25/08	05/16/11	1,350.36	1,265.95	0.00	84.41
BG GROUP PLC	4.0000	09/25/08	01/13/12	456.83	421.98	0.00	34.85
BG GROUP PLC	5.0000	03/26/08	01/13/12	571.04	558.75	0.00	12.29
BHP BILLITON LTD ADR	8.0000	05/11/09	01/13/12	597.40	430.24	0.00	167.16
BHP BILLITON LTD ADR	5.0000	06/02/09	01/13/12	373.35	300.58	0.00	72.77
BHP BILLITON LTD ADR	55.0000	06/02/09	02/29/12	4,275.47	3,306.42	0.00	969.05
BHP BILLITON LTD ADR	3.0000	03/26/10	02/29/12	233.22	234.39	1.17	0.00
BHP BILLITON LTD ADR	8.0000	03/26/08	01/13/12	597.39	522.80	0.00	74.59
BIO RAD LABS CL A	3.0000	12/29/08	01/13/12	295.40	208.74	0.00	86.66
BNP PARIBAS SPONSORED ADR	36.0000	03/17/09	01/13/12	677.87	704.28	26.41	0.00
BNP PARIBAS SPONSORED ADR	12.0000	03/26/08	01/13/12	225.95	582.52	356.57	0.00
BNP PARIBAS SPONSORED ADR	63.0000	03/26/08	01/25/12	1,441.11	3,058.21	1,617.10	0.00
BNP PARIBAS SPONSORED ADR	31.0000	09/30/08	01/25/12	708.97	1,457.00	748.03	0.00

BORG WARNER AUTOMOTIVE	20.0000	12/29/08	01/13/12	1,441.25	402.18	0.00	1,039.07
BOSTON PPTYS INC.	4.0000	04/02/08	01/13/12	397.55	393.26	0.00	4.29
BP AMOCO PLC ADR	153.0000	03/17/10	06/01/11	6,922.95	8,909.10	1,986.15	0.00
BP AMOCO PLC ADR	15.0000	03/26/10	06/01/11	678.75	849.60	170.85	0.00
BP AMOCO PLC ADR	30.0000	05/06/10	06/01/11	1,357.50	1,532.00	174.50	0.00
BRISTOL-MYERS SQUIBB CO	158.0000	11/13/10	01/06/12	5,529.27	4,164.20	0.00	1,365.07
BRISTOL-MYERS SQUIBB CO	211.0000	11/14/10	01/06/12	7,387.11	5,488.95	0.00	1,898.16
BRISTOL-MYERS SQUIBB CO	185.0000	12/13/10	01/06/12	6,476.85	4,866.31	0.00	1,610.54
BRISTOL-MYERS SQUIBB CO	30.0000	12/13/10	01/13/12	1,036.48	796.02	0.00	240.46
BUCYRUS INTERNATIONAL CL A	127.0000	05/21/09	07/12/11	11,684.00	3,021.44	0.00	8,662.56
BUCYRUS INTERNATIONAL CL A	12.0000	06/24/10	07/12/11	1,104.00	607.92	0.00	496.08
CANON INC ADR NEW	3.0000	10/01/08	01/13/12	130.12	111.72	0.00	18.40
CANON INC ADR NEW	3.0000	03/26/08	01/13/12	130.12	137.43	7.31	0.00
CAPITAL ONE FINANCL CORP	22.0000	04/08/10	09/26/11	945.98	951.58	5.60	0.00
CAPITAL ONE FINANCL CORP	22.0000	04/08/10	10/03/11	929.48	951.58	22.10	0.00
CAPITAL ONE FINANCL CORP	35.0000	04/08/10	01/13/12	1,655.47	1,513.88	0.00	141.59
CAPITAL ONE FINANCL CORP	125.0000	04/08/10	02/02/12	5,588.04	5,406.71	0.00	181.33
CAPITAL ONE FINANCL CORP	306.0000	05/03/10	02/02/12	13,675.14	13,899.77	224.63	0.00
CAPITAL ONE FINANCL CORP	4.0000	05/03/10	02/03/12	181.03	181.70	0.67	0.00
CAPITAL ONE FINANCL CORP	231.0000	05/04/10	02/03/12	10,501.26	10,425.40	0.00	75.86
CAPITAL ONE FINANCL CORP	60.0000	09/20/10	02/03/12	2,727.60	2,367.60	0.00	360.00
CAPITAL ONE FINANCL CORP	60.0000	01/07/11	02/03/12	2,727.60	2,672.40	0.00	55.20
CARDINAL HEALTH INC.	20.0000	11/23/09	09/26/11	876.38	642.78	0.00	233.60
CARDINAL HEALTH INC.	32.0000	11/23/09	10/03/11	1,400.61	1,028.45	0.00	372.16
CARDINAL HEALTH INC.	30.0000	11/23/09	01/13/12	1,248.28	964.17	0.00	284.11
CBS CORP [WESTINGHOUSE]	628.0000	11/22/10	01/06/12	17,329.02	10,319.36	0.00	7,009.66
CBS CORP [WESTINGHOUSE]	46.0000	11/22/10	01/13/12	1,307.75	755.88	0.00	551.87
CEPHALON INC.	16.0000	12/29/08	05/02/11	1,224.24	1,230.24	6.00	0.00
CEPHALON INC	6.0000	05/21/09	05/02/11	459.12	356.10	0.00	103.02
CERNER CORP	30.0000	07/22/10	08/01/11	1,867.03	1,132.08	0.00	734.95
CERNER CORP	9.0000	07/23/10	08/01/11	560.07	337.94	0.00	222.13
CERNER CORP	14.0000	07/23/10	10/06/11	944.98	524.90	0.00	420.08
CERNER CORP	39.0000	07/23/10	10/07/11	2,557.40	1,464.39	0.00	1,093.01
CERNER CORP	18.0000	07/23/10	10/07/11	1,180.44	674.87	0.00	505.57
CHESAPEAKE ENERGY CORPORATION	1.0000	04/02/08	01/13/12	23.23	47.01	23.78	0.00
CHEVRON TEXACO CORP.	16.0000	05/10/06	10/03/11	1,505.89	948.31	0.00	557.58
CHEVRON TEXACO CORP.	38.0000	05/10/06	01/13/12	4,151.80	2,252.23	0.00	1,899.57
CHINA LIFE INS CO SPONS ADR	1.0000	03/30/09	06/21/11	49.67	47.83	0.00	1.84
CHINA LIFE INS CO SPONS ADR	45.0000	06/04/09	06/21/11	2,227.50	2,608.44	380.94	0.00
CHINA LIFE INS CO SPONS ADR	9.0000	02/02/10	06/21/11	445.50	603.39	157.89	0.00
CHINA LIFE INS CO SPONS ADR	26.0000	02/02/10	06/22/11	1,247.85	1,743.11	495.26	0.00
CITRIX SYSTEMS INC.	8.0000	03/22/10	05/03/11	681.98	387.03	0.00	294.95
CITRIX SYSTEMS INC.	6.0000	04/15/10	05/03/11	511.50	289.48	0.00	222.02
CITRIX SYSTEMS INC.	94.0000	04/15/10	01/30/12	6,303.07	4,535.15	0.00	1,767.92
CITRIX SYSTEMS INC.	20.0000	04/21/10	01/30/12	1,341.20	994.78	0.00	346.42
CITRIX SYSTEMS INC.	17.0000	04/21/10	02/27/12	1,249.90	845.57	0.00	404.33

CITRIX SYSTEMS INC.	19.0000	04/21/10	02/28/12	1,397.81	945.04	0.00	452.77
CITRIX SYSTEMS INC.	70.0000	04/21/10	03/12/12	5,012.38	3,481.75	0.00	1,530.63
CITRIX SYSTEMS INC.	38.0000	06/10/10	03/12/12	2,720.80	1,650.68	0.00	1,070.12
CLIFFS NATURAL RESOURCES INC.	33.0000	11/16/09	04/13/11	3,276.02	1,439.01	0.00	1,837.01
CLIFFS NATURAL RESOURCES INC.	30.0000	11/16/09	04/20/11	2,849.95	1,308.19	0.00	1,541.76
CLIFFS NATURAL RESOURCES INC.	48.0000	11/16/09	09/26/11	3,126.97	2,093.11	0.00	1,033.86
CME GROUP INC. CLASS A	15.0000	10/13/10	01/13/12	3,420.01	3,920.63	500.62	0.00
CME GROUP INC. CLASS A	10.0000	10/13/10	01/17/12	2,279.97	2,613.75	333.78	0.00
CME GROUP INC. CLASS A	34.0000	10/13/10	01/24/12	8,174.14	8,886.76	712.62	0.00
CME GROUP INC. CLASS A	7.0000	01/06/11	01/24/12	1,682.94	2,172.66	489.72	0.00
CMS ENERGY CORP	40.0000	05/08/09	09/26/11	819.18	488.90	0.00	330.28
CMS ENERGY CORP	32.0000	05/08/09	10/03/11	639.03	391.12	0.00	247.91
CMS ENERGY CORP	239.0000	05/08/09	01/06/12	5,230.69	2,921.18	0.00	2,309.51
CMS ENERGY CORP	292.0000	05/11/09	01/06/12	6,394.80	3,518.05	0.00	2,876.75
CMS ENERGY CORP	207.0000	05/12/09	01/06/12	4,533.30	2,469.84	0.00	2,063.46
CMS ENERGY CORP	196.0000	05/12/09	01/09/12	4,290.49	2,338.59	0.00	1,951.90
CMS ENERGY CORP	1.0000	08/14/09	01/09/12	21.89	13.08	0.00	8.81
CMS ENERGY CORP	66.0000	11/25/09	01/09/12	1,444.74	944.22	0.00	500.52
COGNIZANT TECH SOL CL A	192.0000	05/27/08	05/06/11	14,440.13	6,039.23	0.00	8,400.90
COGNIZANT TECH SOL CL A	116.0000	05/27/08	05/06/11	8,724.36	3,599.76	0.00	5,124.60
COMPUTER SCIENCES CORP	193.0000	03/26/08	06/09/11	7,340.23	7,994.30	654.07	0.00
COMPUTER SCIENCES CORP	50.0000	01/02/09	06/09/11	1,901.50	1,725.00	0.00	176.50
COMPUTER SCIENCES CORP	80.0000	04/03/09	06/09/11	3,042.40	2,965.60	0.00	76.80
CONOCOPHILLIPS	15.0000	02/13/10	09/26/11	993.13	745.27	0.00	247.86
CONOCOPHILLIPS	26.0000	02/13/10	10/03/11	1,680.06	1,291.79	0.00	388.27
CONOCOPHILLIPS	21.0000	02/14/10	10/03/11	1,357.02	1,037.41	0.00	319.61
CONOCOPHILLIPS	13.0000	02/14/10	01/13/12	952.10	642.20	0.00	309.90
COVANCE INC.	5.0000	04/02/08	01/13/12	244.94	435.90	190.96	0.00
COVENTRY HEALTH CARE INC	25.0000	09/10/09	10/03/11	736.49	597.01	0.00	139.48
COVENTRY HEALTH CARE INC	53.0000	09/10/09	01/13/12	1,577.25	1,265.67	0.00	311.58
CREDIT SUISSE GROUP ADR	1.0000	06/08/09	01/13/12	22.71	45.13	22.42	0.00
CREDIT SUISSE GROUP ADR	1.0000	02/10/10	01/13/12	22.72	43.27	20.55	0.00
CSX CORP.	39.0000	12/29/08	01/13/12	916.48	419.07	0.00	497.41
D R HORTON INC.	13.0000	09/09/09	01/13/12	174.52	168.27	0.00	6.25
DAITO TR CONSTRUCTION CO.	38.0000	06/29/10	10/20/11	882.51	531.65	0.00	350.86
DAITO TR CONSTRUCTION CO.	14.0000	06/29/10	01/13/12	310.93	195.87	0.00	115.06
DAITO TR CONSTRUCTION CO.	112.0000	06/29/10	02/09/12	2,523.68	1,566.95	0.00	956.73
DANONE-SPONS ADR	415.0000	07/06/10	08/31/11	5,453.33	4,610.86	0.00	842.47
DANONE-SPONS ADR	25.0000	07/06/10	01/13/12	313.99	277.76	0.00	36.23
DARDEN RESTAURANTS	2.0000	04/02/08	01/13/12	88.55	69.36	0.00	19.19
DBS GROUP HLDGS SPN ADR	9.0000	03/26/08	01/13/12	333.89	431.59	97.70	0.00
DEERE & CO	56.0000	12/22/09	01/26/12	4,871.89	3,143.34	0.00	1,728.55
DEERE & CO	9.0000	12/30/09	01/26/12	783.00	492.25	0.00	290.75
DEERE & CO	60.0000	12/30/09	02/08/12	5,310.92	3,281.64	0.00	2,029.28
DEERE & CO	43.0000	12/30/09	02/14/12	3,782.54	2,351.85	0.00	1,430.69
DEERE & CO	23.0000	12/30/09	02/16/12	2,028.33	1,257.96	0.00	770.37

DEERE & CO	12.0000	05/27/10	02/16/12	1,058.28	692.86	0.00	365.42
DEERE & CO	10.0000	06/01/10	02/16/12	881.90	584.18	0.00	-297.72
DEERE & CO	56.0000	06/01/10	03/12/12	4,445.03	3,271.38	0.00	1,173.65
DEERE & CO	29.0000	06/01/10	03/12/12	2,293.10	1,694.11	0.00	598.99
DEERE & CO	59.0000	06/09/10	03/12/12	4,664.54	3,337.78	0.00	1,326.76
DEERE & CO	23.0000	01/06/11	03/12/12	1,818.38	1,939.58	121.20	0.00
DELL INC.	108.0000	08/30/10	09/26/11	1,637.64	1,308.95	0.00	328.69
DELL INC.	52.0000	08/30/10	10/03/11	791.42	630.23	0.00	161.19
DELL INC.	77.0000	08/30/10	01/13/12	1,218.12	933.23	0.00	284.89
DIAGEO PLC	2.0000	10/21/10	01/13/12	175.21	149.62	0.00	25.59
DIAGEO PLC	31.0000	10/21/10	02/15/12	2,887.21	2,319.05	0.00	568.16
DISCOVER FINANCIAL SERVICES	119.0000	11/13/10	01/13/12	3,009.45	2,251.54	0.00	757.91
DISCOVER FINANCIAL SERVICES	263.0000	11/13/10	03/22/12	8,557.19	4,976.09	0.00	3,581.10
EASTMAN CHEMICAL CO.	7.0000	04/02/08	01/13/12	302.22	226.03	0.00	76.19
EATON VANCE CP NON VTG	10.0000	12/29/08	01/13/12	248.49	185.47	0.00	63.02
EDISON INTL [SCECORP]	25.0000	07/27/10	09/26/11	950.73	836.13	0.00	114.60
EDISON INTL [SCECORP]	20.0000	07/27/10	10/03/11	758.59	668.90	0.00	89.69
EDISON INTL [SCECORP]	2.0000	07/27/10	01/26/12	80.15	66.89	0.00	13.26
EDISON INTL [SCECORP]	485.0000	08/02/10	01/26/12	19,618.25	16,500.43	0.00	3,117.82
EDISON INTL [SCECORP]	60.0000	01/07/11	01/26/12	2,427.00	2,300.40	0.00	126.60
EDWARD LIFESCIENCES CORP COM	100.0000	12/09/10	02/21/12	7,420.83	6,967.42	0.00	453.41
ELI LILLY & COMPANY	35.0000	09/27/10	10/03/11	1,310.37	1,262.39	0.00	47.98
ELI LILLY & COMPANY	25.0000	09/27/10	01/13/12	1,009.98	901.71	0.00	108.27
ESTEE LAUDER COMPANIES	54.0000	04/26/10	05/13/11	5,527.21	3,802.62	0.00	1,724.59
ESTEE LAUDER COMPANIES	53.0000	04/26/10	02/03/12	3,050.29	1,866.10	0.00	1,184.19
ESTEE LAUDER COMPANIES	64.0000	04/26/10	03/21/12	3,987.46	2,253.40	0.00	1,734.06
EXPRESS SCRIPTS CL A	7.0000	04/02/08	01/13/12	346.42	233.03	0.00	113.39
EXPRESS SCRIPTS CLASS A	72.9760	03/03/10	07/26/11	4,028.73	3,594.96	0.00	433.77
EXPRESS SCRIPTS CLASS A	151.0240	03/15/10	07/26/11	8,339.55	7,438.55	0.00	901.00
EXPRESS SCRIPTS CLASS A	94.0984	03/15/10	09/19/11	4,095.45	4,634.73	539.28	0.00
EXPRESS SCRIPTS CLASS A	39.9016	05/07/10	09/19/11	1,736.92	1,957.10	220.18	0.00
EXPRESS SCRIPTS CLASS A	150.0000	05/07/10	09/20/11	6,133.22	7,357.23	1,224.01	0.00
EXXON MOBIL CORP COM	12.0000	02/03/10	09/26/11	887.85	801.00	0.00	86.85
EXXON MOBIL CORP COM	9.0000	02/05/10	09/26/11	665.91	582.30	0.00	83.61
EXXON MOBIL CORP COM	45.0000	02/05/10	10/03/11	3,297.54	2,911.50	0.00	386.04
EXXON MOBIL CORP COM	13.0000	02/05/10	01/13/12	1,111.48	841.10	0.00	270.38
EXXON MOBIL CORP COM	4.0000	02/05/10	01/26/12	350.16	258.80	0.00	91.36
EXXON MOBIL CORP COM	59.0000	02/09/10	01/26/12	5,170.17	3,845.62	0.00	1,324.55
EXXON MOBIL CORP COM	162.0000	12/27/10	01/26/12	14,196.06	11,838.34	0.00	2,357.72
FANUC LTD-UNSP	10.0000	06/05/09	01/13/12	258.99	135.11	0.00	123.88
FMC CORP- NEW	4.0000	07/02/10	12/09/11	214.77	108.63	0.00	106.14
FMC CORP- NEW	87.0000	08/11/10	12/09/11	4,664.07	2,652.95	0.00	2,011.12
FMC CORP- NEW	14.0000	08/11/10	01/06/12	749.87	426.91	0.00	322.96
FMC CORP- NEW	34.0000	08/11/10	01/24/12	1,819.06	1,036.79	0.00	782.27
FMC CORP- NEW	54.0000	08/11/10	02/02/12	2,757.58	1,646.65	0.00	1,110.93
GAP INC.	24.0000	04/17/08	10/03/11	410.15	443.10	32.95	0.00

GATX CORP.	9.0000	04/02/08	01/13/12	398.60	368.19	0.00	30.41
GATX CORP.	7.0000	12/29/08	01/13/12	310.03	199.19	0.00	110.84
GDF SUEZ ADR	56.0000	07/14/08	06/22/11	1,949.62	3,880.53	1,930.91	0.00
GDF SUEZ ADR	5.0000	09/30/08	06/22/11	174.05	255.00	80.95	0.00
GDF SUEZ ADR	5.0000	12/29/08	06/22/11	174.05	237.50	63.45	0.00
GDF SUEZ ADR	15.0000	03/30/09	06/22/11	522.15	500.25	0.00	21.90
GENERAL ELECTRIC CO	694.0000	03/26/08	09/09/11	10,504.43	25,712.70	15,208.27	0.00
GENERAL ELECTRIC CO	100.0000	01/02/09	09/09/11	1,513.00	1,599.00	86.00	0.00
GENERAL ELECTRIC CO	160.0000	04/03/09	09/09/11	2,420.80	1,628.80	0.00	792.00
GLAXOSMITHKLINE PLC ADR	9.0000	03/26/08	01/13/12	393.59	379.44	0.00	14.15
GLAXOSMITHKLINE PLC ADR	3.0000	03/26/08	01/13/12	131.19	126.18	0.00	5.01
GLOBAL PAYMENTS INC.	3.0000	01/29/09	01/13/12	143.90	104.08	0.00	39.82
GOLDMAN SACHS GROUP INC	63.0000	09/01/09	04/25/11	9,473.04	10,257.77	784.73	0.00
GOLDMAN SACHS GROUP INC	40.0000	09/01/09	05/03/11	6,014.07	6,512.86	498.79	0.00
GOLDMAN SACHS GROUP INC	15.0000	01/22/10	05/03/11	2,255.25	2,372.12	116.87	0.00
GOLDMAN SACHS GROUP INC	40.0000	01/22/10	05/11/11	6,000.69	6,325.67	324.98	0.00
GOLDMAN SACHS GROUP INC	18.0000	01/22/10	05/17/11	2,552.10	2,846.55	294.45	0.00
GOOGLE INC	1.0000	12/29/08	04/20/11	540.50	295.92	0.00	244.58
GOOGLE INC	10.0000	05/21/09	04/20/11	5,404.90	3,995.18	0.00	1,409.72
GOOGLE INC	5.0000	05/21/09	04/25/11	2,614.14	1,997.59	0.00	616.55
GOOGLE INC	3.0000	07/08/09	04/25/11	1,568.49	1,212.42	0.00	356.07
GOOGLE INC	8.0000	07/08/09	06/23/11	3,859.12	3,233.10	0.00	626.02
GOOGLE INC	4.0000	07/08/09	01/12/12	2,489.43	1,616.56	0.00	872.87
GOOGLE INC	4.0000	07/08/09	01/13/12	2,490.49	1,616.55	0.00	873.94
GOOGLE INC	1.0000	06/10/10	01/13/12	622.62	481.56	0.00	141.06
GOOGLE INC	5.0000	06/10/10	01/13/12	3,091.68	2,407.79	0.00	683.89
GOOGLE INC	3.0000	08/12/10	01/13/12	1,854.99	1,466.16	0.00	388.83
GREEN MOUNTAIN COFFEE	36.0000	05/06/10	08/23/11	3,164.23	869.45	0.00	2,294.78
GREEN MOUNTAIN COFFEE	12.0000	05/06/10	09/16/11	1,322.72	289.82	0.00	1,032.90
HARRIS CORPORATION	3.0000	10/14/08	01/13/12	113.33	111.84	0.00	1.49
HARRIS CORPORATION	3.0000	12/29/08	01/13/12	113.34	104.10	0.00	9.24
HARRIS CORPORATION	32.0000	12/29/08	01/26/12	1,245.67	1,110.41	0.00	135.26
HARRIS CORPORATION	45.0000	12/29/08	01/27/12	1,741.38	1,561.52	0.00	179.86
HARRIS CORPORATION	4.0000	05/21/09	01/27/12	154.80	116.01	0.00	38.79
HARRIS CORPORATION	13.0000	06/24/10	01/27/12	503.10	595.53	92.43	0.00
HARRIS CORPORATION	6.0000	01/05/11	01/27/12	232.20	274.26	42.06	0.00
HARSCO CORPORATION	9.0000	04/02/08	01/13/12	184.49	533.70	349.21	0.00
HELIX ENERGY SOLUTIONS GROUP	46.0000	12/29/08	01/13/12	794.40	294.03	0.00	500.37
HONDA MOTOR LIMITED AMERN SHS	70.0000	06/15/10	08/09/11	2,638.30	2,113.25	0.00	525.05
HONDA MOTOR LIMITED AMERN SHS	76.0000	06/15/10	08/23/11	2,481.73	2,294.39	0.00	187.34
HONDA MOTOR LIMITED AMERN SHS	2.0000	06/15/10	01/13/12	65.18	60.38	0.00	4.80
HONDA MOTOR LIMITED AMERN SHS	10.0000	08/19/10	01/13/12	326.00	328.98	2.98	0.00
HONDA MOTOR LIMITED AMERN SHS	72.0000	08/19/10	01/24/12	2,413.78	2,368.62	0.00	45.16
HONDA MOTOR LIMITED AMERN SHS	69.0000	09/16/10	01/24/12	2,313.57	2,400.90	87.33	0.00
HONDA MOTOR LIMITED AMERN SHS	21.0000	11/24/10	01/24/12	704.13	781.90	77.77	0.00
HONDA MOTOR LIMITED AMERN SHS	3.0000	03/26/08	01/13/12	97.79	90.96	0.00	6.83

HOYA CORP ADR	121.0000	03/26/08	04/08/11	2,522.24	2,914.89	392.65	0.00
HOYA CORP ADR	44.0000	09/25/08	04/08/11	916.96	918.88	1.92	0.00
HOYA CORP ADR	196.0000	10/15/08	04/08/11	4,084.64	3,934.82	0.00	149.82
HOYA CORP ADR	66.0000	03/05/09	04/08/11	1,375.44	1,211.10	0.00	164.34
HSBC HLDG PLC	7.0000	03/26/08	01/13/12	273.20	570.57	297.37	0.00
HUMANA INC	26.0000	04/12/10	01/13/12	2,459.03	1,159.59	0.00	1,299.44
ILLINOIS TOOL WORKS INC	139.0000	04/26/10	07/29/11	7,309.06	7,300.15	0.00	8.91
ILLINOIS TOOL WORKS INC	19.0000	04/26/10	09/06/11	891.19	997.87	106.68	0.00
ILLINOIS TOOL WORKS INC	48.0000	04/28/10	09/06/11	2,251.68	2,452.05	200.37	0.00
IMPERIAL TOB GRP SPS ADR	2.0000	09/25/09	01/13/12	148.99	115.47	0.00	33.52
ING GROEP N.V.	78.0000	10/26/10	01/13/12	578.32	871.21	292.89	0.00
ING GROEP N.V.	43.0000	03/30/09	01/13/12	318.81	224.85	0.00	93.96
INTEGRYS ENERGY GROUP PLC	4.0000	04/02/08	01/13/12	212.11	194.08	0.00	18.03
INTEL CORP	59.0000	06/29/10	09/26/11	1,313.90	1,202.79	0.00	111.11
INTEL CORP	551.0000	06/29/10	09/29/11	12,156.98	11,232.85	0.00	924.13
INTEL CORP	46.0000	06/29/10	10/03/11	1,033.14	937.77	0.00	95.37
INTEL CORP	45.0000	06/29/10	01/13/12	1,151.08	917.38	0.00	233.70
INTERCONTINENTALEXCHANGE	9.0000	06/18/08	03/29/12	1,250.91	1,118.95	0.00	131.96
INTERCONTINENTALEXCHANGE	30.0000	07/23/08	03/29/12	4,170.30	2,813.98	0.00	1,356.32
INTERNATIONAL GAME TECHNOLOGY	8.0000	04/02/08	01/13/12	137.91	328.24	190.33	0.00
INTERNATIONAL PAPER CO.	53.0000	11/10/09	01/13/12	1,658.87	1,320.93	0.00	337.94
INTERNATIONAL RECTIFIER CORP	5.0000	06/12/08	01/13/12	105.14	119.58	14.44	0.00
INTUIT INC.	7.0000	04/02/08	01/13/12	383.31	199.22	0.00	184.09
INTUIT INC	1.0000	12/29/08	01/13/12	54.76	22.62	0.00	32.14
ITRON INC.	3.0000	04/28/09	01/13/12	115.73	143.78	28.05	0.00
JEFFERIES GROUP INC. NEW	14.0000	10/14/08	01/13/12	200.33	256.21	55.88	0.00
JOY GLOBAL INC.	11.0000	04/01/09	01/13/12	900.66	258.77	0.00	641.89
JP MORGAN CHASE & COMPANY	62.0000	09/10/09	06/13/11	2,524.31	2,653.80	129.49	0.00
JP MORGAN CHASE & COMPANY	49.0000	10/01/09	06/13/11	1,994.79	2,105.73	110.94	0.00
JP MORGAN CHASE & COMPANY	82.0000	10/01/09	06/29/11	3,246.17	3,523.87	277.70	0.00
JP MORGAN CHASE & COMPANY	23.0000	07/06/09	09/26/11	732.31	736.57	4.26	0.00
JP MORGAN CHASE & COMPANY	33.0000	07/06/09	10/03/11	1,028.59	1,056.82	28.23	0.00
JP MORGAN CHASE & COMPANY	38.0000	07/06/09	01/13/12	1,362.27	1,216.94	0.00	145.33
KOMATSU LTD SPON ADR NEW	27.0000	09/30/08	04/07/11	902.69	437.06	0.00	465.63
KOMATSU LTD SPON ADR NEW	3.0000	09/30/08	01/13/12	72.77	48.56	0.00	24.21
KROGER CO	51.0000	07/06/10	09/26/11	1,142.38	1,023.25	0.00	119.13
KROGER CO	56.0000	07/06/10	10/03/11	1,230.30	1,123.57	0.00	106.73
KROGER CO	43.0000	07/06/10	01/13/12	1,054.34	862.74	0.00	191.60
KUBOTA CORP ADR	8.0000	09/29/09	01/13/12	339.51	337.92	0.00	1.59
L-3 COMMUNICATIONS HOLDING INC	15.0000	05/14/09	10/03/11	947.38	1,176.50	229.12	0.00
LAFARGE ADR NEW	30.0000	03/26/08	01/13/12	262.79	1,231.16	968.37	0.00
LIMITED BRANDS INC	274.0000	05/03/10	07/14/11	10,851.92	7,614.60	0.00	3,237.32
LIMITED BRANDS INC	25.0000	05/03/10	10/03/11	1,039.98	694.76	0.00	345.22
LLOYDS TSB GROUP ADR	666.0000	08/06/09	07/08/11	2,045.25	2,635.79	590.54	0.00
LLOYDS TSB GROUP ADR	598.0000	09/08/09	07/08/11	1,841.84	4,278.63	2,436.79	0.00
LLOYDS TSB GROUP ADR	481.0000	09/18/09	07/08/11	1,481.48	3,497.40	2,015.92	0.00

LLOYDS TSB GROUP ADR	09/18/09	07/11/11	1,520.92	3,693.72	2,172.80	0.00
LLOYDS TSB GROUP ADR	03/26/10	07/11/11	270.00	344.55	74.55	0.00
LVMH MOET HENNESSY ADR	04/24/09	01/13/12	529.73	275.90	0.00	253.83
LVMH MOET HENNESSY ADR	04/24/09	02/02/12	731.15	352.54	0.00	378.61
LVMH MOET HENNESSY ADR	06/02/09	02/02/12	2,065.70	1,142.45	0.00	923.25
LVMH MOET HENNESSY ADR	02/11/09	01/13/12	470.87	202.40	0.00	268.47
LVMH MOET HENNESSY ADR	02/11/09	02/02/12	2,154.04	860.20	0.00	1,293.84
MACY'S INC	03/01/10	05/12/11	2,005.05	1,517.34	0.00	487.71
MACY'S INC	03/02/10	05/12/11	5,362.18	4,095.55	0.00	1,266.63
MACY'S INC	03/02/10	05/13/11	4,354.17	3,280.41	0.00	1,073.76
MACY'S INC	03/02/10	05/16/11	4,676.44	3,280.41	0.00	1,396.03
MACY'S INC	03/02/10	05/17/11	4,760.45	3,359.94	0.00	1,400.51
MACY'S INC	03/02/10	05/19/11	5,434.13	3,837.10	0.00	1,597.03
MACY'S INC	03/05/10	05/19/11	7,265.28	5,162.53	0.00	2,102.75
MACY'S INC	03/06/10	05/19/11	4,590.08	3,274.60	0.00	1,315.48
MARATHON OIL CORP.	03/26/08	07/15/11	19.88	15.95	0.00	3.93
MARATHON OIL CORP.	03/26/08	07/11/11	3,391.34	2,583.79	0.00	807.55
MARATHON OIL CORP.	03/26/08	07/12/11	6,896.76	5,231.39	0.00	1,665.37
MARATHON OIL CORP.	03/26/08	07/13/11	6,018.67	4,625.31	0.00	1,393.36
MARATHON OIL CORP.	03/26/08	07/14/11	5,922.39	4,721.02	0.00	1,201.37
MARATHON OIL CORP.	03/26/08	09/26/11	859.23	1,116.45	257.22	0.00
MARATHON OIL CORP.	03/26/08	10/03/11	779.26	1,084.56	305.30	0.00
MARATHON OIL CORP.	01/02/09	10/03/11	183.36	143.57	0.00	39.79
MARATHON OIL CORP.	01/02/09	01/13/12	1,682.61	969.12	0.00	713.49
MARKS AND SPENCER GP ADR	06/05/09	01/13/12	186.57	174.62	0.00	11.95
MEADWESTVACO CORP	12/01/09	09/26/11	865.58	886.59	21.01	0.00
MEADWESTVACO CORP	12/01/09	10/03/11	596.84	637.23	40.39	0.00
MEADWESTVACO CORP	12/01/09	11/10/11	3,126.10	3,047.63	0.00	78.47
MEADWESTVACO CORP	12/07/09	11/10/11	5,058.76	5,024.25	0.00	34.51
MEADWESTVACO CORP	12/07/09	11/14/11	5,613.98	5,504.09	0.00	109.89
MEADWESTVACO CORP	12/07/09	02/09/12	752.12	705.65	0.00	46.47
MEADWESTVACO CORP	12/08/09	02/09/12	4,994.94	4,663.11	0.00	331.83
MEADWESTVACO CORP	12/08/09	02/10/12	7,960.45	7,472.20	0.00	488.25
MEADWESTVACO CORP	09/20/10	02/10/12	2,094.40	1,694.00	0.00	400.40
MEADWESTVACO CORP	01/07/11	02/10/12	2,094.40	1,901.20	0.00	193.20
MITSUBISHI CORP ADR	09/30/08	01/13/12	451.76	465.74	13.98	0.00
MITSUBISHI ESTATE ADR	05/01/09	01/13/12	167.96	146.14	0.00	21.82
MITSUBISHI ESTATE ADR	05/01/09	02/02/12	2,722.05	2,245.16	0.00	476.89
MITSUBISHI ESTATE ADR	09/10/09	02/02/12	708.84	799.50	90.66	0.00
MITSUBISHI ESTATE ADR	09/10/09	02/28/12	3,269.34	3,379.70	110.36	0.00
MITSUBISHI ESTATE ADR	01/05/11	02/28/12	702.80	735.00	32.20	0.00
MITSUBISHI ESTATE ADR	03/26/08	06/27/11	1,003.56	1,401.00	397.44	0.00
MITSUBISHI ESTATE ADR	03/26/08	01/13/12	137.42	210.15	72.73	0.00
MITSUBISHI UFJ FINCL ADS	12/29/08	06/27/11	25.56	36.59	11.03	0.00
MITSUBISHI UFJ FINCL ADS	01/12/09	06/27/11	434.88	577.78	142.90	0.00
MITSUBISHI UFJ FINCL ADS	01/13/09	06/27/11	1,798.41	2,316.89	518.48	0.00

MITSUBISHI UFJ FINCL ADS	412.0000	01/14/09	06/27/11	1,866.36	2,312.89	446.53	0.00
MITSUBISHI UFJ FINCL ADS	205.0000	03/30/09	06/27/11	928.65	1,002.10	73.45	0.00
MITSUBISHI UFJ FINCL ADS	5.0000	03/26/10	06/27/11	22.65	25.90	3.25	0.00
NESTLE SA	5.0000	03/26/08	01/13/12	289.29	250.20	0.00	39.09
NESTLE SA	35.0000	03/26/08	02/27/12	2,131.83	1,751.40	0.00	380.43
NEWFIELD EXPL CO. COM	8.0000	06/11/08	01/13/12	315.67	521.34	205.67	0.00
NIDEC CORP SPONS ADR	10.0000	03/26/08	01/13/12	224.06	155.51	0.00	68.55
NINTENDO CO LTD ADR NEW	102.0000	10/10/08	07/11/11	2,486.75	4,403.41	1,916.66	0.00
NINTENDO CO LTD ADR NEW	1.0000	10/10/08	07/11/11	24.38	42.61	18.23	0.00
NINTENDO CO LTD ADR NEW	35.0000	12/29/08	07/11/11	853.30	1,601.60	748.30	0.00
NINTENDO CO LTD ADR NEW	5.0000	03/30/09	07/11/11	121.90	177.50	55.60	0.00
NINTENDO CO LTD ADR NEW	15.0000	03/26/10	07/11/11	365.70	632.63	266.93	0.00
NISOURCE INC HLDG CO	290.0000	07/22/09	05/05/11	5,631.57	3,851.60	0.00	1,779.97
NISOURCE INC HLDG CO	189.0000	08/10/09	05/05/11	3,670.38	2,510.18	0.00	1,160.20
NISOURCE INC HLDG CO	247.0000	08/10/09	05/06/11	4,865.34	3,280.51	0.00	1,584.83
NISOURCE INC HLDG CO	240.0000	08/11/09	05/06/11	4,725.60	3,187.54	0.00	1,538.06
NISOURCE INC HLDG CO	31.0000	08/11/09	10/03/11	670.83	411.72	0.00	259.11
NISOURCE INC HLDG CO	174.0000	08/11/09	01/06/12	4,099.06	2,310.96	0.00	1,788.10
NISOURCE INC HLDG CO	449.0000	08/14/09	01/06/12	10,569.46	5,963.34	0.00	4,606.12
NISOURCE INC HLDG CO	151.0000	08/15/09	01/06/12	3,554.54	2,005.49	0.00	1,549.05
NISOURCE INC HLDG CO	78.0000	11/23/09	01/06/12	1,836.12	1,035.94	0.00	800.18
NISOURCE INC HLDG CO	12.0000	11/23/09	01/09/12	279.97	159.38	0.00	120.59
NISOURCE INC HLDG CO	80.0000	09/20/10	01/09/12	1,868.80	1,062.51	0.00	806.29
NISOURCE INC HLDG CO	120.0000	01/07/11	01/09/12	2,803.20	2,155.84	0.00	647.36
NOMURA HOLDINGS INC	60.0000	07/02/09	04/06/11	307.06	509.85	202.79	0.00
NOMURA HOLDINGS INC	399.0000	07/02/09	04/07/11	1,992.56	3,390.51	1,397.95	0.00
NOMURA HOLDINGS INC	10.0000	03/26/10	04/07/11	49.90	73.30	23.40	0.00
NOVO NORDISK A/S ADR	36.0000	04/22/09	05/03/11	4,550.97	1,669.32	0.00	2,881.65
NOVO NORDISK A/S ADR	42.0000	04/22/09	12/28/11	4,677.59	1,947.53	0.00	2,730.06
NOVO NORDISK A/S ADR	3.0000	03/26/10	12/28/11	334.11	234.03	0.00	100.08
O REILLY AUTOMOTIVE INC NEW	25.0000	07/30/09	09/16/11	1,693.89	1,059.59	0.00	634.30
O REILLY AUTOMOTIVE INC NEW	20.0000	08/13/09	09/16/11	1,355.00	744.45	0.00	610.55
O REILLY AUTOMOTIVE INC NEW	59.0000	08/13/09	11/01/11	4,445.85	2,196.13	0.00	2,249.72
ORACLE CORPORATIONS	117.0000	12/11/08	09/09/11	3,041.80	1,991.61	0.00	1,050.19
ORACLE CORPORATIONS	93.0000	12/11/08	03/26/12	2,768.37	1,583.07	0.00	1,185.30
ORACLE CORPORATIONS	73.0000	12/29/08	03/26/12	2,172.48	1,246.83	0.00	925.65
PARKER HANNIFIN CORP	101.0000	05/11/10	09/01/11	7,080.97	6,771.32	0.00	309.65
PARKER HANNIFIN CORP	191.0000	05/24/10	09/01/11	13,391.01	11,511.93	0.00	1,879.08
PEABODY ENERGY GROUP CORP	6.0000	03/17/10	04/13/11	414.40	298.03	0.00	116.37
PEABODY ENERGY GROUP CORP	121.0000	04/12/10	04/13/11	8,355.05	5,832.74	0.00	2,522.31
PEABODY ENERGY GROUP CORP	3.0000	04/12/10	04/13/11	207.65	144.62	0.00	63.03
PETROLEO BRAS SA ADS	4.0000	03/26/08	06/21/11	128.96	210.67	81.71	0.00
PETROLEO BRAS SA ADS	45.0000	12/29/08	06/21/11	1,453.95	1,008.00	0.00	445.95
PETROLEO BRAS SA ADS	10.0000	03/30/09	06/21/11	323.10	304.70	0.00	18.40
PETROLEO BRAS SA ADS	5.0000	03/26/10	06/21/11	161.55	214.40	52.85	0.00
PETROLEO BRAS SA ADS	65.0000	06/12/08	10/03/11	1,150.48	1,174.40	23.92	0.00

PHARM PROD DEV INC.	15.0000	04/02/08	12/06/11	498.74	639.74	141.00	0.00
PHARM PROD DEV INC.	75.0000	12/29/08	12/06/11	2,493.75	1,989.44	0.00	504.31
PHARM PROD DEV INC	10.0000	06/24/10	12/06/11	332.50	258.60	0.00	73.90
POTASH CORP/SASKATCHEWAN	8.0000	07/02/10	01/13/12	349.43	228.37	0.00	121.06
PRICELINE COM	13.0000	12/11/08	04/11/11	6,581.42	857.10	0.00	5,724.32
PRICELINE COM	4.0000	12/29/08	04/11/11	2,025.04	274.14	0.00	1,750.90
PRICELINE COM	10.0000	12/29/08	05/05/11	5,578.94	685.36	0.00	4,893.58
PRICELINE COM	10.0000	12/29/08	05/06/11	5,460.80	685.36	0.00	4,775.44
PRICELINE COM	6.0000	12/29/08	05/09/11	3,180.79	411.22	0.00	2,769.57
PRICELINE COM	11.0000	12/29/08	05/11/11	5,813.98	753.90	0.00	5,060.08
PRUDENTIAL PLC PFD	113.0000	03/20/09	07/22/11	2,412.30	965.57	0.00	1,446.73
PRUDENTIAL PLC PFD	203.0000	03/20/09	07/25/11	4,389.55	1,734.61	0.00	2,654.94
PRUDENTIAL PLC PFD	21.0000	03/20/09	01/13/12	425.99	179.44	0.00	246.55
PRUDENTIAL PLC PFD	5.0000	08/06/10	01/13/12	101.42	91.17	0.00	10.25
PULTE CORP	7.0000	09/09/09	01/13/12	51.35	86.49	35.14	0.00
PVH CORP	5.0000	04/16/10	01/13/12	369.69	318.58	0.00	51.11
RAYMOND JAMES FINANCIAL	4.0000	04/02/08	01/13/12	136.31	98.48	0.00	37.83
RAYMOND JAMES FINANCIAL	11.0000	10/14/08	01/13/12	374.88	281.05	0.00	93.83
RAYTHEON COMPANY	14.0000	01/02/09	09/26/11	577.07	712.88	135.81	0.00
RAYTHEON COMPANY	3.0000	01/02/09	10/03/11	121.72	152.76	31.04	0.00
RAYTHEON COMPANY	20.0000	04/03/09	10/03/11	811.60	782.40	0.00	29.20
RAYTHEON COMPANY	20.0000	04/03/09	01/06/12	978.18	782.40	0.00	195.78
RAYTHEON COMPANY	370.0000	05/21/09	01/06/12	18,085.60	16,577.78	0.00	1,507.82
RAYTHEON COMPANY	35.0000	08/09/10	01/06/12	1,710.80	1,625.50	0.00	85.30
RAYTHEON COMPANY	20.0000	08/09/10	01/13/12	974.18	928.86	0.00	45.32
REED ELSEVIER NV	76.0000	03/26/08	10/13/11	1,761.21	2,896.36	1,135.15	0.00
REED ELSEVIER NV	5.0000	09/30/08	10/13/11	115.90	149.23	33.33	0.00
REED ELSEVIER NV	30.0000	12/29/08	10/13/11	695.40	708.90	13.50	0.00
REED ELSEVIER NV	10.0000	03/30/09	10/13/11	231.80	207.86	0.00	23.94
REED ELSEVIER NV	6.0000	07/29/09	10/13/11	139.08	140.60	1.52	0.00
REED ELSEVIER NV	21.0000	07/30/09	10/13/11	486.78	432.01	0.00	54.77
REED ELSEVIER NV	68.0000	07/30/09	01/11/12	1,507.86	1,398.87	0.00	108.99
REED ELSEVIER NV	10.0000	03/26/10	01/11/12	221.70	237.00	15.30	0.00
REED ELSEVIER NV	11.0000	01/05/11	01/11/12	243.87	271.81	27.94	0.00
REED ELSEVIER NV	8.0000	12/29/08	01/13/12	221.99	184.72	0.00	37.27
REPUBLIC SERVICES INC.	5.8580	02/05/09	01/13/12	310.41	120.88	0.00	189.53
RIO TINTO PLC SPONSORED ADR	5.1420	07/02/09	01/13/12	272.47	160.11	0.00	112.36
RIO TINTO PLC SPONSORED ADR	61.0000	03/26/08	08/24/11	2,484.89	2,883.78	398.89	0.00
ROCHE HOLDINGS ADR	6.0000	03/01/10	01/13/12	228.83	203.20	0.00	25.63
ROGERS COMMUNICATIONS B	70.0000	04/27/10	09/12/11	4,578.41	4,242.13	0.00	336.28
ROYAL DUTCH SHELL ADR	6.0000	04/27/10	01/13/12	445.25	363.61	0.00	81.64
ROYAL DUTCH SHELL ADR	0.1300	07/14/08	04/01/11	10.63	9.86	0.00	0.77
ROYAL DUTCH SHELL ADR	1.0000	07/14/08	01/13/12	74.20	75.85	1.65	0.00
ROYAL DUTCH SHELL ADR	0.2400	09/17/08	04/01/11	19.63	13.90	0.00	5.73
RYDER SYSTEM INC.	10.0000	08/01/08	10/03/11	391.79	669.03	277.24	0.00
RYDER SYSTEM INC.	30.0000	08/01/08	01/13/12	1,670.97	2,007.08	336.11	0.00

RYDER SYSTEM INC	2.0000	08/01/08	03/29/12	107.87	133.81	25.94	0.00
RYDER SYSTEM INC.	17.0000	08/04/08	03/29/12	914.43	1,148.68	234.25	0.00
RYDER SYSTEM INC.	30.0000	08/05/08	03/29/12	1,613.70	2,000.95	387.25	0.00
RYDER SYSTEM INC.	167.0000	11/24/08	03/29/12	8,982.93	5,516.16	0.00	3,466.77
RYDER SYSTEM INC.	128.0000	11/24/08	03/30/12	6,806.44	4,227.96	0.00	2,578.48
RYDER SYSTEM INC.	70.0000	04/03/09	03/30/12	3,722.60	1,954.40	0.00	1,768.20
SAMPO PLC	171.0000	07/26/10	10/27/11	2,315.62	2,076.91	0.00	238.71
SAMPO PLC	28.0000	07/26/10	01/13/12	338.23	340.08	1.85	0.00
SANDISK CORP	162.0000	05/03/10	07/28/11	7,207.65	6,941.68	0.00	265.97
SANDISK CORP	187.0000	05/04/10	07/28/11	8,321.50	7,796.95	0.00	524.55
SANOI AVENTIS	19.0000	03/26/08	01/13/12	688.07	695.21	7.14	0.00
SANOI AVENTIS	10.0000	03/26/08	01/13/12	362.14	368.24	6.10	0.00
SARA LEE CORP	21.0000	08/25/09	10/03/11	362.66	206.86	0.00	155.80
SARA LEE CORP	935.0000	08/25/09	12/08/11	17,564.69	9,210.11	0.00	8,354.58
SARA LEE CORP	220.0000	11/23/09	12/08/11	4,133.80	2,720.81	0.00	1,412.99
SARA LEE CORP	80.0000	09/20/10	12/08/11	1,503.20	1,137.60	0.00	365.60
SBA COMMUNICATIONS	2.0000	01/15/09	01/13/12	88.39	33.48	0.00	54.91
SCHLUMBERGER LTD	20.0000	02/08/10	12/14/11	1,464.72	1,267.74	0.00	196.98
SCHLUMBERGER LTD	18.0000	02/08/10	01/18/12	1,260.31	1,140.97	0.00	119.34
SCHLUMBERGER LTD	48.0000	02/22/10	01/18/12	3,360.00	2,886.84	0.00	473.16
SCHLUMBERGER LTD	40.0000	02/22/10	01/19/12	2,730.70	2,405.69	0.00	325.01
SCHLUMBERGER LTD	16.0000	02/22/10	01/20/12	1,089.72	962.28	0.00	127.44
SCHLUMBERGER LTD	30.0000	04/29/10	01/20/12	2,043.60	2,213.53	169.93	0.00
SCHLUMBERGER LTD	2.0000	04/29/10	01/20/12	136.22	147.57	11.35	0.00
SCHLUMBERGER LTD	79.0000	04/29/10	01/25/12	5,792.21	5,828.97	36.76	0.00
SCHLUMBERGER LTD	101.0000	04/29/10	03/26/12	7,484.39	7,452.22	0.00	32.17
SCHLUMBERGER LTD	30.0000	06/23/10	03/26/12	2,223.00	1,730.44	0.00	492.56
SCHLUMBERGER LTD	60.0000	06/23/10	03/27/12	4,291.12	3,460.89	0.00	830.23
SCHLUMBERGER LTD	59.0000	08/18/10	03/27/12	4,219.68	3,512.58	0.00	707.10
SCHLUMBERGER LTD	21.0000	01/06/11	03/27/12	1,501.92	1,707.09	205.17	0.00
SCHLUMBERGER LTD	12.0000	01/06/11	03/28/12	870.43	975.48	105.05	0.00
SHIRE PLC-ADR	59.0000	03/12/10	06/08/11	5,437.99	3,930.31	0.00	1,507.68
SHIRE PLC-ADR	44.0000	03/12/10	03/22/12	4,527.20	2,931.07	0.00	1,596.13
SNAP ON INC COM	3.0000	04/02/08	01/13/12	160.13	163.50	3.37	0.00
SNAP ON INC COM	4.0000	12/29/08	01/13/12	213.52	148.68	0.00	64.84
SOCIETE GENERALE FRANCE	32.0000	02/10/10	01/13/12	128.31	362.64	234.33	0.00
SOCIETE GENERALE FRANCE	47.0000	02/10/10	02/02/12	240.65	532.62	291.97	0.00
SOCIETE GENERALE FRANCE	5.0000	03/26/10	02/02/12	25.55	62.85	37.30	0.00
SOCIETE GENERALE FRANCE	264.0000	04/21/10	02/02/12	1,349.04	3,142.23	1,793.19	0.00
SONY CORP NEW	44.0000	03/26/08	05/03/11	1,249.64	1,841.77	592.13	0.00
SONY CORP NEW	65.0000	03/26/08	05/04/11	1,845.03	2,720.80	875.77	0.00
SONY CORP NEW	25.0000	09/30/08	05/04/11	709.75	770.16	60.41	0.00
SONY CORP NEW	15.0000	12/29/08	05/04/11	425.85	312.75	0.00	113.10
SONY CORP NEW	25.0000	03/30/09	05/04/11	709.75	515.20	0.00	194.55
SPRINT NEXTEL CORP.	464.0000	08/09/10	09/26/11	1,592.97	2,108.23	515.26	0.00
SUMITOMO MITSUI-UNSPONS	293.0000	05/08/09	05/20/11	1,694.83	1,938.43	243.60	0.00

SUMITOMO MITSUI-UNSPONS	05/08/09	05/23/11	1,816.22	2,021.14	204.92	0.00
SUMITOMO MITSUI-UNSPONS	01/21/10	05/23/11	246.92	274.56	27.64	0.00
SUMITOMO MITSUI-UNSPONS	01/21/10	01/13/12	366.01	423.41	57.40	0.00
SUN HG KAI PPTY ADR	06/25/09	04/25/11	5,526.07	4,426.35	0.00	1,099.72
SUN HG KAI PPTY ADR	03/26/10	04/25/11	373.68	366.48	0.00	7.20
TAIWAN SEMICONDUCTOR MFG ADR	03/26/08	01/13/12	178.59	138.22	0.00	40.37
TAIWAN SEMICONDUCTOR MFG ADR	09/30/08	01/13/12	137.40	91.99	0.00	45.41
TARGET CORPORATION	12/08/09	08/25/11	2,705.68	2,472.85	0.00	232.83
TARGET CORPORATION	03/01/10	08/25/11	7,019.60	7,287.14	267.54	0.00
TARGET CORPORATION	03/02/10	08/25/11	9,125.48	9,420.36	294.88	0.00
TECHNIP ADR	09/24/10	01/13/12	446.49	370.09	0.00	76.40
TECHNIP ADR	09/24/10	01/23/12	2,035.72	1,753.06	0.00	282.66
TECHNIP ADR	10/28/10	01/23/12	45.24	41.42	0.00	3.82
TELSTRA CORP ADR	11/29/10	01/13/12	453.46	357.55	0.00	95.91
TENET HEALTHCARE CORP	122.0000	10/03/11	513.61	765.42	251.81	0.00
TENET HEALTHCARE CORP	1,649.0000	10/21/09	6,328.29	10,345.66	4,017.37	0.00
TENET HEALTHCARE CORP	316.0000	10/22/09	1,213.44	1,933.57	720.13	0.00
TENET HEALTHCARE CORP	492.0000	10/22/09	1,787.14	3,010.50	1,223.36	0.00
TENET HEALTHCARE CORP	290.0000	11/23/09	1,052.70	1,505.10	452.40	0.00
TESCO PLC SPON ADR	46.0000	05/04/11	927.00	1,096.98	169.98	0.00
TESCO PLC SPON ADR	122.0000	05/05/11	2,466.45	2,909.40	442.95	0.00
TESCO PLC SPON ADR	5.0000	01/13/12	91.24	119.24	28.00	0.00
TEVA PHARMACTCL INDS ADR	2.0000	01/13/12	89.60	91.73	2.13	0.00
THE SCOTTS MIRACLE GROW	4.0000	04/02/08	192.87	140.88	0.00	51.99
TJX COS INC. NEW	3.0000	04/02/08	196.58	103.41	0.00	93.17
TOYOTA MOTOR CORP ADR	6.0000	04/08/08	471.30	584.69	113.39	0.00
TOYOTA MOTOR CORP ADR	15.0000	09/30/08	1,178.10	1,283.70	105.60	0.00
TOYOTA MOTOR CORP ADR	10.0000	12/29/08	785.40	637.10	0.00	148.30
TOYOTA MOTOR CORP ADR	3.0000	12/29/08	206.18	191.13	0.00	15.05
TULLOW OIL PLC SHS	70.0000	12/09/09	814.72	735.02	0.00	79.70
TULLOW OIL PLC SHS	35.0000	03/25/10	407.40	332.59	0.00	74.81
TULLOW OIL PLC SHS	126.0000	03/25/10	1,445.61	1,197.32	0.00	248.29
TULLOW OIL PLC SHS	36.0000	03/25/10	399.95	342.09	0.00	57.86
TULLOW OIL PLC SHS	28.0000	12/07/10	311.07	270.62	0.00	40.45
UBS AG	218.0000	10/21/09	2,491.01	4,112.00	1,620.99	0.00
UBS AG	302.0000	10/21/09	3,231.02	5,696.44	2,465.42	0.00
UBS AG	30.0000	03/26/10	321.00	464.92	143.92	0.00
UBS AG	54.0000	09/01/10	577.80	945.56	367.76	0.00
UBS AG	111.0000	09/23/10	1,187.70	1,938.39	750.69	0.00
UNILEVER NV	93.0000	08/17/10	3,035.17	2,541.57	0.00	493.60
UNILEVER PLC NEW ADR	17.0000	06/26/08	566.26	484.50	0.00	81.76
UNITED HEALTHCARE CORP.	20.0000	04/19/10	990.58	625.52	0.00	365.06
UNITED HEALTHCARE CORP.	12.0000	04/19/10	581.99	375.32	0.00	206.67
UNITED HEALTHCARE CORP.	7.0000	04/19/10	362.09	218.93	0.00	143.16
UNITED HEALTHCARE CORP.	394.0000	04/20/10	20,267.36	12,228.78	0.00	8,038.58
UNITED HEALTHCARE CORP.	10.0000	06/01/10	514.40	293.56	0.00	220.84

UNITED HEALTHCARE CORP.	35.0000	06/01/10	01/13/12	1,846.21	1,027.46	0.00	818.75
UNITED NATURAL FOODS	11.0000	06/19/08	01/13/12	458.36	242.29	0.00	216.07
UNUMPROVIDENT CORPORATION	31.0000	01/02/09	09/26/11	685.71	562.96	0.00	122.75
UNUMPROVIDENT CORPORATION	17.0000	01/02/09	10/03/11	358.86	308.72	0.00	50.14
UNUMPROVIDENT CORPORATION	7.0000	01/02/09	01/13/12	152.15	127.12	0.00	25.03
UNUMPROVIDENT CORPORATION	59.0000	03/05/09	01/13/12	1,282.66	556.84	0.00	725.82
VALE SA	60.0000	08/18/08	06/21/11	1,771.17	1,661.31	0.00	109.86
VALE SA	5.0000	09/30/08	06/21/11	147.70	138.44	0.00	9.26
VALE SA	120.0000	12/29/08	06/21/11	3,544.80	3,322.62	0.00	222.18
VALE SA	30.0000	03/30/09	06/21/11	886.20	830.65	0.00	55.55
VALE SA	20.0000	03/26/10	06/21/11	590.80	614.80	24.00	0.00
VALSPAR CORPORATION	7.0000	12/29/08	01/13/12	286.15	118.36	0.00	167.79
VARIAN MEDICAL SYSTEMS	15.0000	09/28/10	01/26/12	1,030.46	899.76	0.00	130.70
VARIAN MEDICAL SYSTEMS	42.0000	10/07/10	01/26/12	2,885.82	2,600.22	0.00	285.60
VERIZON COMMUNICATIONS	132.0000	11/17/08	09/15/11	4,602.31	3,654.10	0.00	948.21
VERIZON COMMUNICATIONS	253.0000	07/13/09	09/15/11	8,822.11	6,832.85	0.00	1,989.26
VERIZON COMMUNICATIONS	269.0000	07/14/09	09/15/11	9,380.03	7,303.16	0.00	2,076.87
VODAFONE GROUP PLC NEW	10.0000	03/26/10	01/13/12	277.73	219.10	0.00	58.63
VODAFONE GROUP PLC NEW	8.0000	03/26/08	01/13/12	222.18	248.56	26.38	0.00
VOLKSWAGEN AG ADR	18.0000	05/03/10	01/13/12	575.09	346.26	0.00	228.83
WELLPOINT HLTH NET INC	14.0000	03/26/08	01/13/12	1,009.59	637.38	0.00	372.21
WHITING PETROLEUM CORP.	2.0000	08/14/08	01/13/12	102.63	87.15	0.00	15.48
WM. MORRISON SUPERMARKETS	89.0000	10/30/09	08/17/11	2,010.00	2,096.88	86.88	0.00
WM. MORRISON SUPERMARKETS	39.0000	10/30/09	08/18/11	894.08	918.85	24.77	0.00
WM. MORRISON SUPERMARKETS	73.0000	11/02/09	08/18/11	1,673.16	1,713.19	40.03	0.00
WM. MORRISON SUPERMARKETS	13.0000	11/02/09	01/13/12	310.17	305.09	0.00	5.08
WPP PLC ADR	2.0000	12/29/08	01/13/12	111.58	57.06	0.00	54.52
XILINX INC	4.0000	10/27/08	01/13/12	131.43	71.50	0.00	59.93
XSTRATA PLC ADR	207.0000	03/11/10	01/13/12	654.11	751.49	97.38	0.00
XSTRATA PLC ADR	250.0000	03/11/10	02/08/12	964.61	907.60	0.00	57.01
XSTRATA PLC ADR	645.0000	03/11/10	02/29/12	2,453.21	2,341.60	0.00	111.61
XSTRATA PLC ADR	72.0000	03/26/10	02/29/12	273.60	257.76	0.00	15.84
XSTRATA PLC ADR	229.0000	06/10/10	02/29/12	870.20	663.00	0.00	207.20
XSTRATA PLC ADR	131.0000	03/04/10	01/13/12	413.95	442.56	28.61	0.00
YAHOO JAPAN CORP	55.0000	01/26/10	01/13/12	589.04	650.53	61.49	0.00
YUM BRANDS INC.	38.0000	04/13/10	06/24/11	2,108.99	1,567.44	0.00	541.55
YUM BRANDS INC.	11.0000	04/13/10	06/27/11	610.59	453.73	0.00	156.86
YUM BRANDS INC.	10.0000	04/13/10	07/05/11	554.99	412.48	0.00	142.51
YUM BRANDS INC.	4.0000	04/02/08	01/13/12	239.51	156.16	0.00	83.35
ZURICH FINL SVCS SPN ADR	15.0000	03/26/08	01/13/12	341.99	474.07	132.08	0.00
ZURICH FINL SVCS SPN ADR	90.0000	03/26/08	02/28/12	2,215.53	2,844.40	628.87	0.00
ANHEUSER-BUSCH INBEV WOR	2,000.0000	07/12/10	09/26/11	2,041.52	2,059.60	18.08	0.00
AT&T; 5.1%; 9/15/14	4,000.0000	11/03/09	06/22/11	4,415.56	4,288.80	0.00	126.76
AT&T; 5.1%; 9/15/14	3,000.0000	11/03/09	09/26/11	3,303.84	3,216.60	0.00	87.24
CICSO SYSTEMS 5.5%;2/22/16	8,000.0000	09/28/09	06/22/11	9,156.48	8,836.00	0.00	320.48
CICSO SYSTEMS 5.5%;2/22/16	5,000.0000	09/28/09	09/26/11	5,769.75	5,522.50	0.00	247.25

COMCAST; 5.85%; 11/15/15	11/03/09	06/22/11	2,278.28	2,155.00	0.00	123.28
COMCAST; 5.85%; 11/15/15	11/03/09	09/26/11	4,560.28	4,310.00	0.00	250.28
CONOCOPHILLIPS 4.6%; 1/15/15	05/21/09	06/22/11	3,329.16	3,087.00	0.00	242.16
CONOCOPHILLIPS 4.6%; 1/15/15	05/21/09	09/26/11	3,311.91	3,087.00	0.00	224.91
CREDIT SUISSE 6.5%; 01/15/12	09/28/09	06/22/11	3,095.85	3,291.90	196.05	0.00
CREDIT SUISSE 6.5%; 01/15/12	09/28/09	09/26/11	3,047.01	3,291.90	244.89	0.00
CREDIT SUISSE 6.5%; 01/15/12	09/28/09	01/17/12	19,000.00	19,000.00	0.00	0.00
CREDIT SUISSE 6.5%; 01/15/12	05/03/10	01/17/12	1,000.00	1,000.00	0.00	0.00
CREDIT SUISSE 6.5%; 01/15/12	05/27/10	01/17/12	9,000.00	9,000.00	0.00	0.00
CREDIT SUISSE 6.5%; 01/15/12	01/07/11	01/17/12	4,000.00	4,000.00	0.00	0.00
EKSPORTFINANS A/S NOTES	01/06/10	09/26/11	5,282.80	4,952.50	0.00	330.30
FHLM - 4.5% 7/15/2013	04/02/08	06/22/11	12,970.90	12,598.80	0.00	372.10
FHLM - 4.5% 7/15/2013	04/02/08	09/26/11	11,823.12	11,547.80	0.00	275.32
FNMA 5.375; 7/15/16	04/02/08	06/22/11	10,544.66	9,807.30	0.00	737.36
FNMA 5.375; 7/15/16	04/02/08	09/26/11	8,412.93	7,627.90	0.00	785.03
FNMA P190379; 5.5%; 2037	09/13/10	09/26/11	13,808.15	13,642.20	0.00	165.95
FNMA P725027 5; 11/1/33	04/14/08	06/22/11	14,936.25	3,599.20	0.00	11,337.05
FNMA P725027 5; 11/1/33	04/14/08	09/26/11	13,521.50	0.00	0.00	13,521.50
FNMA P725690 6; 8/1/34	04/14/08	06/22/11	12,586.29	2,440.00	0.00	10,146.29
FNMA P725690 6; 8/1/34	04/14/08	09/26/11	13,262.99	27.20	0.00	13,235.79
FNMA P745418; 5.50%; 2036	09/30/08	06/22/11	18,728.14	8,784.00	0.00	9,944.14
FNMA P745418; 5.50%; 2036	09/30/08	09/26/11	18,777.72	5,559.00	0.00	13,218.72
FNMA P888129 5.5; 2/1/37	04/14/08	09/26/11	6,684.11	4,081.20	0.00	2,602.91
FNMA PAC8512; 4.50%; 2039	01/29/10	06/22/11	24,690.71	24,043.90	0.00	646.81
FNMA PAC8512; 4.50%; 2039	01/29/10	09/26/11	23,694.71	22,310.40	0.00	1,384.31
FNMA; 1%; 04/04/12	03/25/10	06/22/11	9,052.48	8,966.70	0.00	85.78
FNMA; 1%; 04/04/12	03/25/10	09/26/11	10,039.44	9,963.00	0.00	76.44
FNMA; 1%; 04/04/12	03/25/10	02/06/12	63,171.00	62,669.60	0.00	501.40
FNMA; 1%; 04/04/12	05/27/10	02/06/12	38,000.00	38,015.81	15.81	0.00
FNMA; 1%; 04/04/12	01/07/11	02/06/12	6,000.00	6,044.58	44.58	0.00
FNMA; 1%; 04/04/12	06/23/08	09/26/11	8,747.66	347.80	0.00	8,399.86
FNMA; 1%; 04/04/12	04/02/08	06/22/11	1,076.72	1,034.40	0.00	42.32
FNMA; 1%; 04/04/12	07/24/08	06/22/11	3,180.00	3,009.30	0.00	170.70
FNMA; 1%; 04/04/12	07/24/08	09/06/11	23,176.96	22,068.70	0.00	1,108.26
FNMA; 1%; 04/04/12	06/07/10	09/06/11	9,450.00	9,655.02	205.02	0.00
FNMA; 1%; 04/04/12	04/02/08	06/22/11	3,211.35	2,992.80	0.00	218.55
FNMA; 1%; 04/04/12	04/02/08	09/26/11	3,130.71	2,992.80	0.00	137.91
FNMA; 1%; 04/04/12	04/02/08	06/22/11	9,740.43	9,045.90	0.00	694.53
FNMA; 1%; 04/04/12	04/02/08	09/26/11	6,383.16	6,030.60	0.00	352.56
FNMA; 1%; 04/04/12	07/19/09	06/22/11	2,280.64	2,109.00	0.00	171.64
FNMA; 1%; 04/04/12	07/19/09	09/26/11	3,463.89	3,163.50	0.00	300.39
FNMA; 1%; 04/04/12	12/08/08	06/22/11	4,260.48	4,090.80	0.00	169.68
FNMA; 1%; 04/04/12	12/08/08	09/26/11	2,111.60	2,045.40	0.00	66.20
FNMA; 1%; 04/04/12	07/09/09	06/22/11	5,660.55	5,484.00	0.00	176.55
FNMA; 1%; 04/04/12	07/09/09	09/26/11	4,558.20	4,387.20	0.00	171.00
FNMA; 1%; 04/04/12	04/14/09	06/22/11	3,230.85	3,103.50	0.00	127.35

SHELL INTERNATIONAL FINANCE

SHELL INTERNATIONAL FINANCE	04/14/09	09/26/11	4,298.44	4,138.00	0.00	160.44
TARGET CORP 5.875;3/01/12	04/02/08	06/22/11	2,075.48	2,110.40	34.92	0.00
TARGET CORP 5.875;3/01/12	04/02/08	09/26/11	3,064.47	3,165.60	101.13	0.00
TARGET CORP 5.875;3/01/12	04/02/08	02/06/12	14,138.25	12,351.13	0.00	1,787.12
TARGET CORP 5.875;3/01/12	05/28/10	02/06/12	21,000.00	22,732.92	1,732.92	0.00
USD ONTARIO PROVINCE	07/12/10	09/29/11	3,019.14	3,078.30	59.16	0.00
USD ONTARIO PROVINCE	07/12/10	01/20/12	34,000.00	34,000.00	0.00	0.00
USD ONTARIO PROVINCE	01/09/11	01/20/12	1,000.00	1,000.00	0.00	0.00
VERIZON COMMUNICATIONS	07/06/09	06/20/11	2,152.28	2,128.60	0.00	23.68
VERIZON COMMUNICATIONS	07/06/09	09/09/11	24,537.80	24,480.15	0.00	57.65
VERIZON COMMUNICATIONS	05/31/10	09/09/11	16,050.00	16,451.40	401.40	0.00
US T-BOND 4.5%; 5/15/38	08/22/08	06/22/11	7,411.22	7,044.80	0.00	366.42
US T-BOND 4.5%; 5/15/38	08/22/08	09/26/11	13,986.71	11,070.40	0.00	2,916.31
US T-BOND 4.5%; 5/15/38	08/22/08	03/12/12	27,883.88	20,678.19	0.00	7,205.69
US T-BOND 4.5%; 5/15/38	09/28/09	03/12/12	12,800.00	10,797.70	0.00	2,002.30
US T-BOND 4.5%; 5/15/38	10/27/09	03/12/12	34,560.00	27,703.58	0.00	6,856.42
US T-BOND 4.5%; 5/15/38	05/27/10	02/06/12	55,822.56	44,167.73	0.00	11,654.83
US T-BOND; 4.375%; 5/15/40	07/12/10	09/26/11	5,004.67	4,252.40	0.00	752.27
US T-BOND; 4.750%; 2/15/37	10/21/08	06/22/11	4,413.73	4,312.00	0.00	101.73
US T-BOND; 4.750%; 2/15/37	10/21/08	09/26/11	3,974.40	3,234.30	0.00	740.10
US T-NOTE 4.5; 4/30/12	04/02/08	06/22/11	6,220.29	6,493.80	273.51	0.00
US T-NOTE 4.5; 4/30/12	04/02/08	09/09/11	8,034.78	8,657.72	622.94	0.00
US T-NOTE 4.5; 4/30/12	07/06/09	09/09/11	21,630.00	22,803.12	1,173.12	0.00
US T-NOTE 4.5; 4/30/12	03/25/10	09/09/11	40,170.00	41,740.79	1,570.79	0.00
US T-NOTE 4.5; 4/30/12	05/27/10	09/09/11	42,230.00	43,898.96	1,668.96	0.00
US T-NOTE; 3.125%; 5/15/19	06/24/09	06/22/11	3,145.30	2,839.50	0.00	305.80
US T-NOTE; 3.125%; 5/15/19	06/24/09	09/26/11	14,549.28	12,304.50	0.00	2,244.78
US T-NOTE; 3.5%; 5/15/20	07/12/10	09/26/11	9,171.21	8,321.60	0.00	849.61
US T-NOTE; 3.625%; 2/15/20	03/25/10	06/22/11	4,301.08	3,926.00	0.00	375.08
US T-NOTE; 3.625%; 2/15/20	03/25/10	09/26/11	4,629.67	3,926.00	0.00	703.67
US T-NOTE; 3.625%; 2/15/20	03/25/10	10/26/11	29,559.73	25,441.18	0.00	4,118.55
US T-NOTE; 3.625%; 2/15/20	05/27/10	10/26/11	18,080.00	16,511.31	0.00	1,568.69
US TREAS INFLATION NT 2.375%	02/06/09	06/22/11	5,454.35	4,436.00	0.00	1,018.35
US TREAS INFLATION NT 2.375%	02/06/09	09/26/11	7,570.31	5,545.00	0.00	2,025.31
US TREAS INFLATION NT 2.375%	02/06/09	12/09/11	39,650.97	30,867.60	0.00	8,783.37
US-TNOTE 6.125;8/15/23	04/02/08	06/22/11	7,779.82	7,344.60	0.00	435.22
US-TNOTE 6.125;8/15/23	04/02/08	09/26/11	5,718.42	4,896.40	0.00	822.02

Total Long-Term	2,415,395.99	2,054,394.74	98,319.24	459,320.49
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